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, 2020

LIFE AND ACCIDENT AND HEALTH

2020

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020

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 Koon Eisenhauer (Name), 704-988-4560 (Area Code) (Telephone Number)
seisenhauer@tiaa.org (E-mail Address), (FAX Number)

OFFICERS

President & Chief Executive Officer	Roger Walton Ferguson, Jr.	SEVP & Chief Financial Officer	Glenn Robert Richter
SMD & Corporate Secretary	Derek Brandon Dorn #	SVP & Chief Actuary	Christine Ellen Dugan

OTHER

Vijay Chandur Advani #, SEVP, Executive Chairman, Nuveen	John Lewis Douglas #, SEVP, Advisor to the CEO	Lori Dickerson Fouché #, SEVP, Advisor to the CEO
Rahul Narandas Merchant, SEVP, Head of Client Services and Tech	Jose Manuel Minaya #, SEVP, Chief Executive Officer, Nuveen	David George Nason #, SEVP, Chief Legal, Risk and Compliance Officer
Austin Penn Wachter #, SVP, Chief Accounting Officer and Corporate Controller	Martha Boal Willis #, SEVP, Chief Marketing Officer	Sean Nigel Woodroffe, SEVP, Chief Human Resources Officer

DIRECTORS OR TRUSTEES

Jeffrey Robert Brown	Priscilla Sims Brown	James Robert Chambers
Roger Walton Ferguson, Jr.	Lisa Wolfson Hess	Edward Mark Hundert
Maureen Patricia O'Hara	Donald Kent Peterson	Dorothy Kathryn Robinson
Kim Michele Sharan	Ronald Lurie Thompson	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.

Roger Walton Ferguson, Jr.
President & Chief Executive Officer

Derek Brandon Dorn
SMD & Corporate Secretary

Glenn Robert Richter
SEVP & Chief Financial Officer

Subscribed and sworn to before me this 28th day of January, 2021

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 09-21-2021

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	2,381,937,332		2,381,937,332	3,518,661,293
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks		16,866,532,706	16,866,532,706	15,158,198,644
3.	Mortgage loans on real estate (Schedule B)		1,494,755,156	1,494,755,156	1,501,498,978
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ 1,869,965,703 encumbrances)		11,601,598,218	11,601,598,218	11,722,091,145
	4.2 Properties held for sale (less $ 0 encumbrances)				
5.	Cash ($ 35,917,108 Schedule E - Part 1), and cash equivalents ($ 123,141,055 , Schedule E - Part 2)	71,669,342	87,388,821	159,058,163	878,134,019
6.	Short-term investments (Schedule DA)	1,426,820	686,245,372	687,672,192	1,431,627,609
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)		9,366,050,424	9,366,050,424	9,339,072,008
9.	Securities lending reinvested collateral assets (Schedule DL)		3,862,365	3,862,365	31,603,997
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	2,455,033,494	40,106,433,062	42,561,466,556	43,580,887,693
12.	Investment income due and accrued	17,161,937	937,991	18,099,928	36,960,224
13.	Receivables for securities	12,236	197,886	210,122	300,840
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets		226,609,043	226,609,043	209,287,298
16.	Total (Lines 11 to 15)	2,472,207,667	40,334,177,982	42,806,385,649	43,827,436,055
	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		218,027,518	218,027,518	200,874,181
1502.	Prepaid taxes & other		8,523,264	8,523,264	8,159,749
1503.	Securities litigation receivable		39,583	39,583	1,049
1598.	Summary of remaining write-ins for Line 15 from overflow page		18,678	18,678	252,319
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)		226,609,043	226,609,043	209,287,298

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)	2,378,092,898	40,092,213,003	42,470,305,901	43,238,234,268
2.	Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)	7,355,624	12,381,564	19,737,188	21,077,585
3.	Interest Maintenance Reserve	1,476,583		1,476,583	1,223,843
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 $ 0 accrued expense allowances recognized in reserves)	(899,380)	(16,286,460)	(17,185,840)	(7,949,075)
11.	Remittances and items not allocated	3,954,002	30,357,751	34,311,753	28,653,385
12.	Derivatives				
13.	Payable for securities				1,295,813
14.	Payable for securities lending		3,862,365	3,862,365	31,603,997
15.	Net adjustment in assets and liabilities due to foreign exchange rates				
16.	Aggregate write-ins for liabilities		211,649,759	211,649,759	450,482,034
17.	Total liabilities (including $ (17,185,840) due or accrued net transfers to or (from) the general account)	2,389,979,727	40,334,177,982	42,724,157,709	43,764,621,850
18.	Contributed surplus				
19.	Aggregate write-ins for special surplus funds				
20.	Unassigned funds	82,227,940		82,227,940	62,814,205
21.	Surplus (Lines 18 through 20)	82,227,940		82,227,940	62,814,205
22.	Totals	2,472,207,667	40,334,177,982	42,806,385,649	43,827,436,055
	DETAILS OF WRITE-INS				
1601.	Investment payables real estate		182,438,694	182,438,694	170,922,206
1602.	Miscellaneous liabilities - real estate deposits		27,469,874	27,469,874	27,518,262
1603.	Miscellaneous liabilities		1,741,191	1,741,191	2,041,566
1698.	Summary of remaining write-ins for Line 16 from overflow page				250,000,000
1699.	Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)		211,649,759	211,649,759	450,482,034
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	5,279,702,795	5,168,707,638
	1.2 Considerations for supplementary contracts with life contingencies	6,022,656	7,932,091
	1.3 Aggregate write-ins for other transfers to Separate Accounts	345,394,566	336,533,424
	1.4 Totals (Lines 1.1 to 1.3)	5,631,120,017	5,513,173,153
2.	Transfers on account of deposit-type contracts (including $ 6,831,309 deposits less $ 8,056,399 withdrawals)	(1,225,090)	2,659,945
3.	Net investment income and capital gains and losses	2,206,780,011	4,461,764,217
4.	Aggregate write-ins for other income	3,971,487	232,968
5.	Totals (Lines 1.4 to 4)	7,840,646,425	9,977,830,283
DEDUCT:			
6.	Transfers from the Separate Account on account of contract benefits:		
	6.1 Death benefits		
	6.2 Matured endowments		
	6.3 Annuity benefits	299,855,909	349,157,114
	6.4 Payments on supplementary contracts with life contingencies	25,527,831	6,474,360
	6.5 Accident and health benefits		
	6.6 Surrender benefits and withdrawals for life contracts	5,864,857,750	3,207,697,811
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	2,153,086,811	792,374,145
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)	8,343,328,301	4,355,703,430
11.	Fees associated with charges for investment management, administration and contract guarantees	247,173,151	252,205,562
12.	Increase in aggregate reserve for life and accident and health contracts	(767,928,366)	5,347,699,323
13.	Increase in liability for deposit-type contracts	(1,340,396)	3,421,765
14.	Increase in reserve for future federal income taxes		
15.	Aggregate write-ins for reserves and funds		
16.	Totals (Lines 10 to 15)	7,821,232,690	9,959,030,080
17.	Net gain from operations (including $ 947,131,661 unrealized capital gains) (Line 5 minus Line 16)	19,413,735	18,800,203
	SURPLUS ACCOUNT		
18.	Surplus, December 31, prior year	62,814,205	44,014,002
19.	Net gain from operations (Line 17)	19,413,735	18,800,203
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)	82,227,940	62,814,205
	DETAILS OF WRITE-INS		
01.301.	Participant transfers from general account	345,394,566	336,533,424
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)	345,394,566	336,533,424
0401.	Miscellaneous income	3,971,487	232,968
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)	3,971,487	232,968
06.701.	Participant transfers to general account	2,036,449,430	730,399,533
06.702.	Miscellaneous transfers	117,754,189	61,874,541
06.703.	Miscellaneous gains and losses	(1,116,808)	100,071
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)	2,153,086,811	792,374,145
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	5,279,702,795			1,831,669,813	3,448,032,982		
	1.2 Considerations for supplementary contracts with life contingencies	6,022,656	XXX	XXX	6,022,656		XXX	
	1.3 Aggregate write-ins for other transfers to Separate Accounts	345,394,566			150,446,284	194,948,282		
	1.4 Totals (Lines 1.1 to 1.3)	5,631,120,017			1,988,138,753	3,642,981,264		
2.	Transfers on account of deposit-type contracts (including $ 6,831,309 deposits less $ 8,056,399 withdrawals)	(1,225,090)			(1,068,380)	(156,710)		
3.	Net investment income and capital gains and losses	2,206,780,011			1,015,439,057	1,191,340,954		
4.	Aggregate write-ins for other income	3,971,487			2,730,931	1,240,556		
5.	Totals (Lines 1.4 to 4)	7,840,646,425			3,005,240,361	4,835,406,064		
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	299,855,909	XXX	XXX	262,456,941	37,398,968	XXX	
	6.4 Payments on supplementary contracts with life contingencies	25,527,831	XXX	XXX	25,523,299	4,532	XXX	
	6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
	6.6 Surrender benefits and withdrawals for life contracts	5,864,857,750			3,305,533,090	2,559,324,660	XXX	
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	2,153,086,811			1,340,013,178	813,073,633		
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)	8,343,328,301			4,933,526,508	3,409,801,793		
11.	Fees associated with charges for investment management, administration and contract guarantees	247,173,151			163,251,435	83,921,716		
12.	Increase in aggregate reserve for life and accident and health contracts	(767,928,366)			(2,090,293,003)	1,322,364,637		
13.	Increase in liability for deposit-type contracts	(1,340,396)			(1,244,580)	(95,816)	XXX	
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	7,821,232,690			3,005,240,360	4,815,992,330		
17.	Net gain from operations (including $ 947,131,661 unrealized capital gains) (Line 5 minus Line 16)	19,413,735				19,413,735		
18.	Policies/certificates in force end of year	2,173,257			971,880	1,201,377		
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	345,394,566			150,446,284	194,948,282		
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)	345,394,566			150,446,284	194,948,282		
0401.	Miscellaneous income	3,971,487			2,730,931	1,240,556		
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)	3,971,487			2,730,931	1,240,556		
06.701.	Participant transfers to general account	2,036,449,430			1,196,113,041	840,336,389		
06.702.	Miscellanous transfers	117,754,189			144,616,090	(26,861,901)		
06.703.	Miscellaneous gains and losses	(1,116,808)			(715,953)	(400,855)		
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)	2,153,086,811			1,340,013,178	813,073,633		
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	1,831,669,813			1,831,669,813			
	1.2 Considerations for supplementary contracts with life contingencies	6,022,656	XXX	XXX	XXX	XXX	6,022,656	XXX
	1.3 Aggregate write-ins for other transfers to Separate Accounts	150,446,284			150,270,998		175,286	
	1.4 Totals (Lines 1.1 to 1.3)	1,988,138,753			1,981,940,811		6,197,942	
2.	Transfers on account of deposit-type contracts (including $ 2,535,658 deposits less $ 3,604,037 withdrawals)	(1,068,380)						(1,068,380)
3.	Net investment income and capital gains and losses	1,015,439,057			1,015,692,012		(277,677)	24,722
4.	Aggregate write-ins for other income	2,730,931			2,730,931			
5.	Totals (Lines 1.4 to 4)	3,005,240,361			3,000,363,754		5,920,266	(1,043,658)
DEDUCT:								
6.	Transfers from the Separate Account on account of contract benefits:							
	6.1 Death benefits							
	6.2 Matured endowments							
	6.3 Annuity benefits	262,456,941			262,456,941			
	6.4 Payments on supplementary contracts with life contingencies	25,523,299	XXX	XXX	XXX	XXX	25,523,299	XXX
	6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	6.6 Surrender benefits and withdrawals for life contracts	3,305,533,090			3,292,818,955		12,714,135	
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	1,340,013,178			1,340,013,178			
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)	4,933,526,508			4,895,289,076		38,237,434	
11.	Fees associated with charges for investment management, administration and contract guarantees	163,251,435			161,443,140		1,607,373	200,922
12.	Increase in aggregate reserve for life and accident and health contracts	(2,090,293,003)			(2,056,368,462)		(33,924,541)	
13.	Increase in liability for deposit-type contracts	(1,244,580)						(1,244,580)
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	3,005,240,360			3,000,363,754		5,920,266	(1,043,658)
17.	Net gain from operations (including $ 508,451,382 unrealized capital gains) (Line 5 minus Line 16)							
18.	Policies/certificates in force end of year	971,880			971,866		14	
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	150,446,284			150,270,998		175,286	
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)	150,446,284			150,270,998		175,286	
0401.	Miscellaneous income	2,730,931			2,730,931			
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)	2,730,931			2,730,931			
06.701.	Participant transfers to general account	1,196,113,041			1,196,113,041			
06.702.	Miscellanous transfers	144,616,090			144,616,090			
06.703.	Miscellaneous gains and losses	(715,953)			(715,953)			
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)	1,340,013,178			1,340,013,178			
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)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Transfers to Separate Accounts:							
	1.1 Net annuity considerations for annuity contracts	3,448,032,982	1,211,627,936		2,236,405,046			
	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	194,948,282	39,878,016		155,070,266			
	1.4 Totals (Lines 1.1 to 1.3)	3,642,981,264	1,251,505,952		2,391,475,312			
2.	Transfers on account of deposit-type contracts (including $ 4,295,652 deposits less $ 4,452,362 withdrawals)	(156,710)			(96,646)			(60,064)
3.	Net investment income and capital gains and losses	1,191,340,954	62,993,197		1,128,295,615		4,532	47,610
4.	Aggregate write-ins for other income	1,240,556			1,240,556			
5.	Totals (Lines 1.4 to 4)	4,835,406,064	1,314,499,149		3,520,914,837		4,532	(12,454)
DEDUCT:								
6.	Transfers from the Separate Account on account of contract benefits:							
	6.1 Death benefits							
	6.2 Matured endowments							
	6.3 Annuity benefits	37,398,968	5,921,545		31,477,423			
	6.4 Payments on supplementary contracts with life contingencies	4,532	XXX	XXX	XXX	XXX	4,532	XXX
	6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	6.6 Surrender benefits and withdrawals for life contracts	2,559,324,660	555,909,176		2,003,415,484			
	6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	813,073,633	(46,393,821)		859,467,454			
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)	3,409,801,793	515,436,900		2,894,360,361		4,532	
11.	Fees associated with charges for investment management, administration and contract guarantees	83,921,716			83,921,716			
12.	Increase in aggregate reserve for life and accident and health contracts	1,322,364,637	779,648,516		542,716,121			
13.	Increase in liability for deposit-type contracts	(95,816)			(83,362)			(12,454)
14.	Increase in reserve for future federal income taxes							
15.	Aggregate write-ins for reserves and funds							
16.	Totals (Lines 10 to 15)	4,815,992,330	1,295,085,416		3,520,914,836		4,532	(12,454)
17.	Net gain from operations (including $ 438,680,279 unrealized capital gains) (Line 5 minus Line 16)	19,413,735	19,413,735					
18.	Policies/certificates in force end of year	1,201,377	103,757		1,097,620			
	DETAILS OF WRITE-INS							
01.301.	Participant transfers from general account	194,948,282	39,878,016		155,070,266			
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)	194,948,282	39,878,016		155,070,266			
0401.	Miscellaneous income	1,240,556			1,240,556			
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)	1,240,556			1,240,556			
06.701.	Participant transfers to general account	840,336,389	36,809,550		803,526,839			
06.702.	Miscellaneous gains and losses	(400,855)	(87,910)		(312,945)			
06.703.	Miscellanous transfers	(26,861,901)	(83,115,461)		56,253,560			
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)	813,073,633	(46,393,821)		859,467,454			
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	24,889,748,035			24,689,874,599		199,873,436	
2.	Tabular net premiums and considerations	1,837,692,466			1,831,669,258		6,023,208	
3.	Increase or (decrease) from investment results after provision for federal income taxes	1,010,910,755			1,011,104,904		(194,149)	
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)	31,014					31,014	
7.	Totals (Lines 1 to 6)	27,738,382,270			27,532,648,761		205,733,509	
8.	Net transfer of reserves from or (to) Separate Accounts	1,189,567,440			1,190,001,522		(434,082)	
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	3,586,309,286			3,547,698,039		38,611,247	
13.	Charges for investment management, administration and contract guarantees	163,050,513			161,443,140		1,607,373	
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	4,938,927,239			4,899,142,701		39,784,538	
16.	Reserve December 31 of current year	22,799,455,031			22,633,506,060		165,948,971	
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	22,799,455,031			22,633,506,060		165,948,971	
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	18,348,486,234	1,598,444,402		16,750,041,832			
2.	Tabular net premiums and considerations	3,448,032,980	1,211,627,935		2,236,405,045			
3.	Increase or (decrease) from investment results after provision for federal income taxes	1,171,866,326	43,581,015		1,128,285,311			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)	1,240,556			1,240,556			
7.	Totals (Lines 1 to 6)	22,969,626,096	2,853,653,352		20,115,972,744			
8.	Net transfer of reserves from or (to) Separate Accounts	618,125,351	(86,271,838)		704,397,189			
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	2,596,728,160	561,832,273		2,034,895,887			
13.	Charges for investment management, administration and contract guarantees	83,921,716			83,921,716			
14.	Aggregate write-ins for other decreases in reserves							
15.	Total deductions (Lines 8 to 14)	3,298,775,227	475,560,435		2,823,214,792			
16.	Reserve December 31 of current year	19,670,850,869	2,378,092,917		17,292,757,952			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	19,670,850,869	2,378,092,917		17,292,757,952			
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) 4,866,545	2,132,490
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 77,316,625	75,702,903
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	699,353,525	698,419,454
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 85,827,307	85,827,307
4.	Real estate	(d) 878,426,411	878,426,411
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 4,348,664	4,583,861
7	Derivative instruments	(f)	
8.	Other invested assets	152,904,030	152,904,030
9.	Aggregate write-ins for investment income	429,268	676,461
10.	Total gross investment income	1,903,472,375	1,898,672,917
11.	Investment expenses		(g) 225,676,794
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 164,775,213
13.	Interest expense		(h) 3,539,182
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)		393,991,189
17.	Net investment income (Line 10 minus Line 16)		1,504,681,728
	DETAILS OF WRITE-INS		
0901.	Amortization of IMR		247,193
0902.	Miscellaneous investment income	240,831	240,831
0903.	Miscellaneous investment income - securities lending	188,437	188,437
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	429,268	676,461
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 $ 1,506,207 accrual of discount less $ 4,323,626 amortization of premium and less $ 903,111 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 $ 4,344,998 accrual of discount less $ 2,440 amortization of premium and less $ 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	15,237,155		15,237,155	(1,249,164)	
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(14,794,150)	(260,098)	(15,054,248)	(4,107,290)	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	277,257,381	(51,511)	277,205,870	1,180,360,544	
2.21	Common stocks of affiliates					
3.	Mortgage loans				(32,606,385)	
4.	Real estate	(58,537,290)		(58,537,290)	(195,819,371)	
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(6,709,740)		(6,709,740)	(145,410)	
7.	Derivative instruments	(353,301)		(353,301)	177,965	
8.	Other invested assets	(456,321,892)		(456,321,892)	520,772	
9.	Aggregate write-ins for capital gains (losses)	(499,932)		(499,932)		
10.	Total capital gains (losses)	(244,721,769)	(311,609)	(245,033,378)	947,131,661	
	DETAILS OF WRITE-INS					
0901.	Capital gains transferred to Interest Maintenance Reserve	(499,932)		(499,932)		
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)	(499,932)		(499,932)		

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	225,676,794
20.	Investment expenses not included elsewhere	
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	225,676,794
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)	225,676,794
	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	164,775,213
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	164,775,213
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)	164,775,213

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) 1994-2020	39,421,107,597	22,128,349,625	17,292,757,972
0200002. A-2000 +SETBACK MOST RECENT DECLARATION (3.25%) (<5yr) ANB (DEF,NFI) 2020-2020	2,378,092,898		2,378,092,898
0200003. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	307,559,974	307,559,974	
0200004. 2012 IAR 4% (IMM,FI) 2015-2020	133,568,220	133,568,220	
0200005. 2012 IAR 3.75% (IMM,FI) 2017-2018	64,019,233	64,019,233	
0299999. Annuities: Totals	42,304,347,922	22,633,497,052	19,670,850,870
0300001. Deferred Variable NAV MV (DEF,NFI) 1995-2020	163,063,153	163,063,153	
0300002. A-2000 (3.25,3.25) 4% (IMM,FI) 1996-2014	525,581	525,581	
0300003. 2012 IAR 4% (IMM,FI) 2015-2020	1,408,013	1,408,013	
0300004. 2012 IAR 3.75% (IMM,FI) 2017-2018	961,232	961,232	
0399999. Supplementary Contracts: Totals	165,957,979	165,957,979	
9999999. Totals (to Page 3, Line 1)	42,470,305,901	22,799,455,031	19,670,850,870

(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 $ 3,054,320 ; 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? 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).	Yes [ ] No [ ] N/A [X]

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	21,077,584		13,019,240	499,712		7,558,632
2. Deposits received during the year	6,831,309		2,515,834	19,824		4,295,651
3. Investment earnings credited to account	85,616		26,694	(1,972)		60,894
4. Other net change in reserves						
5. Fees and other charges assessed	200,922		200,922			
6. Surrender charges						
7. Net surrender or withdrawal payments	8,056,399		3,485,487	118,550		4,452,362
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)	19,737,188		11,875,359	399,014		7,462,815

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	5,285,725,451
	1.2 Aggregate write-ins for other transfers to Separate Accounts	345,394,566
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	6,831,309
3.	Investment income collected	1,904,839,341
4.	Consideration on disposal of short-term bonds net of purchases	738,166,949
5.	Consideration on disposal of investments (excluding short-term bonds)	6,117,546,424
6.	Aggregate write-ins for other increases in funds from operations	3,971,487
7.	Total (Lines 1 to 6)	14,402,475,527
8.	Cost of investments acquired (excluding short-term bonds)	5,890,464,309
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	
	9.2 Matured endowments	
	9.3 Annuity benefits	299,855,909
	9.4 Supplementary contract benefits with life contingencies	25,527,831
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	5,864,857,750
	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	2,153,086,811
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	8,056,399
12.	Investment expenses (Exhibit 1, Line 25)	225,676,794
12.1	Fees associated with investment management, administration and contract guarantees	247,173,151
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	164,775,213
14.	Total (Lines 8 to 13)	14,879,474,167
15.	Funds from operations (Line 7 minus Line 14)	(476,998,640)
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)	(476,998,640)
19.	Increase in payable for investments acquired, net of receivable for investments sold	(1,205,095)
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	(240,872,121)
22.	Increase in cash (Line 18 to 21)	(719,075,856)
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	43,580,887,693
24.	Increase in cash (Line 22)	(719,075,856)
25.	Cost of invested assets acquired	8,857,269,170
26.	Adjusted cost of assets disposed of	10,103,250,630
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(1,366,966)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	947,003,145
31.	Aggregate write-ins for other reconciling items	
32.	Cash and invested assets, December 31st of current year	42,561,466,556
	DETAILS OF WRITE-INS	
01.201.	Participant transfers from general account	345,394,566
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)	345,394,566
0601.	Miscellaneous income	3,971,487
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)	3,971,487
09.901.	Participant transfers to general account	2,036,449,430
09.902.	Miscellaneous transfers	117,754,189
09.903.	Miscellaneous gains and losses	(1,116,808)
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)	2,153,086,811
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	1,538,551
2102.	Change in other liabilities	(242,410,672)
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	(240,872,121)
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	42,470,305,901	99.4
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	42,470,305,901	99.4
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain	11,875,359	0.0
2.3 Supplemental contracts	399,014	0.0
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds	7,462,816	0.0
2.6 Total	19,737,189	0.0
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	(13,323,660)	0.0
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	42,476,719,430	99.4
5. Total liabilities not associated with guarantees	247,438,279	0.6
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	42,724,157,709	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:

Note: A distinct product identifier shall be used for each product and shall be used consistently throughout the interrogatory.

1	Separate Account Assets		4	5	6	7
	2	3	Guarantees Associated with the Product		Fees and Expenses Due to the	Additional Required Surplus
Product Identifier	Registered with SEC	Not Registered with SEC	Yes/No	Seed Money	General Account	Amounts
TIAA Separate Account VA-1	1,217,568,718		YES			
TIAA Separate Account VA-2	23,457,983,132		YES		3,497,061	
TIAA Separate Account VA-3	15,658,626,132		YES		11,917	
TIAA Stable Value		2,472,207,667	YES			
Totals	40,334,177,982	2,472,207,667	XXX		3,508,978	

Note: 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.

1.01A 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.

1	Not Registered with SEC		
	2	3	4
Product Identifier	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
TIAA Stable Value			2,472,207,667
Totals			2,472,207,667

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 ..... $ 247,173,151
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 ..... $

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	2	3
	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts
1.091 Under 1 Year		3,508,978	
1.092 1 Year - 3 Years			
1.093 Over 3 Years - 5 Years			
1.094 Over 5 Years			
1.095 Total		3,508,978	

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]

GENERAL INTERROGATORIES

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, 2020	$ (7,969,518)
2.302	As of December 31, 2019	$ 266,605
2.303	As of December 31, 2018	$ (1,369,509)
2.304	As of December 31, 2017	$ (1,128,012)
2.305	As of December 31, 2016	$ (2,023,146)

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

2.6 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, 2020	$
2.602	As of December 31, 2019	$
2.603	As of December 31, 2018	$
2.604	As of December 31, 2017	$
2.605	As of December 31, 2016	$

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)	68,578,287,784	8,429,176,433
Aggregate amount of real property in US (20% of admitted assets)	54,862,630,227	8,171,919,614
Home office real estate (10 of aggregate)	27,431,315,114	257,256,819
Home office real estate (.2% o/s NY)	548,626,302	113,765,886
Equity except real estate and preferred (20% in aggregate)	54,862,630,227	23,309,279,448
Canadian (10% in aggregate)	27,431,315,114	4,817,961,396
Investments in foreign countries (20% in aggregate)	54,862,630,227	35,001,317,765
Foreign investments (6% in aggregate)	16,458,789,068	3,148,131,604
Category 3-6 Bonds (20% in aggregate)	54,862,630,227	16,726,926,202
Category 4-6 Bonds (10% in aggregate)	27,431,315,114	7,305,933,329
Category 5-6 Bonds (3% in aggregate)	8,229,394,534	2,068,539,029
Category 6 Bonds (1% in aggregate)	2,743,131,511	328,981,965
Unhedged foreign (currency) investments (4% in aggregate)	10,972,526,045	2,464,077,870

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 [ ]

GENERAL INTERROGATORIES

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
TIAA Stable Value	19,413,735			19,413,735

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 [ ]

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	$ 40,334,177,982	94.2 %
5.42 Amortized Cost	$ 2,472,207,667	5.8 %
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	$ 2,472,207,667	$ 2,621,972,439	$ 149,764,772

	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 $2,023,942 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 ..... $ 5,497,875
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 ..... $ 5,497,875

GENERAL INTERROGATORIES

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open	$ 3,862,365
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	$ 3,862,365

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $ 3,862,365

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)	$ 3,862,365
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)	$ 3,862,365
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3)	$ 3,862,365

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

GENERAL INTERROGATORIES

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	1,223,843
2.	Current year's realized pre-tax capital gains/(losses) of $ 499,932 transferred into the reserve net of taxes of $	499,932
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)	1,723,775
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	247,193
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	1,476,582

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. 2020	280,388	(33,194)		247,193
2. 2021	230,287	(4,652)		225,635
3. 2022	187,209	165,875		353,084
4. 2023	143,097	130,838		273,935
5. 2024	116,294	93,400		209,693
6. 2025	88,967	55,174		144,141
7. 2026	68,249	32,757		101,006
8. 2027	50,057	25,876		75,933
9. 2028	34,036	18,719		52,755
10. 2029	13,253	11,286		24,539
11. 2030	1,136	3,854		4,989
12. 2031	1,201			1,201
13. 2032	1,260			1,260
14. 2033	1,319			1,319
15. 2034	1,378			1,378
16. 2035	1,406			1,406
17. 2036	1,330			1,330
18. 2037	1,149			1,149
19. 2038	858			858
20. 2039	557			557
21. 2040	319			319
22. 2041	96			96
23. 2042				
24. 2043				
25. 2044				
26. 2045				
27. 2046				
28. 2047				
29. 2048				
30. 2049				
31. 2050 and Later				
32. Total (Lines 1 to 31)	1,223,843	499,932		1,723,775

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		XXX	XXX		0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	204,804,029	XXX	XXX	204,804,029	0.0005	102,402	0.0016	327,686	0.0033	675,853
2.2	1	NAIC Designation Category 1.B	32,953,598	XXX	XXX	32,953,598	0.0005	16,477	0.0016	52,726	0.0033	108,747
2.3	1	NAIC Designation Category 1.C	57,498,924	XXX	XXX	57,498,924	0.0005	28,749	0.0016	91,998	0.0033	189,746
2.4	1	NAIC Designation Category 1.D	158,183,553	XXX	XXX	158,183,553	0.0005	79,092	0.0016	253,094	0.0033	522,006
2.5	1	NAIC Designation Category 1.E	188,248,936	XXX	XXX	188,248,936	0.0005	94,124	0.0016	301,198	0.0033	621,221
2.6	1	NAIC Designation Category 1.F	353,072,043	XXX	XXX	353,072,043	0.0005	176,536	0.0016	564,915	0.0033	1,165,138
2.7	1	NAIC Designation Category 1.G	348,685,536	XXX	XXX	348,685,536	0.0005	174,343	0.0016	557,897	0.0033	1,150,662
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,343,446,618	XXX	XXX	1,343,446,618	XXX	671,723	XXX	2,149,515	XXX	4,433,374
3.1	2	NAIC Designation Category 2.A	450,014,642	XXX	XXX	450,014,642	0.0021	945,031	0.0064	2,880,094	0.0106	4,770,155
3.2	2	NAIC Designation Category 2.B	345,679,185	XXX	XXX	345,679,185	0.0021	725,926	0.0064	2,212,347	0.0106	3,664,199
3.3	2	NAIC Designation Category 2.C	157,604,086	XXX	XXX	157,604,086	0.0021	330,969	0.0064	1,008,666	0.0106	1,670,603
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	953,297,913	XXX	XXX	953,297,913	XXX	2,001,926	XXX	6,101,107	XXX	10,104,958
4.1	3	NAIC Designation Category 3.A	47,192,543	XXX	XXX	47,192,543	0.0099	467,206	0.0263	1,241,164	0.0376	1,774,440
4.2	3	NAIC Designation Category 3.B	9,249,300	XXX	XXX	9,249,300	0.0099	91,568	0.0263	243,257	0.0376	347,774
4.3	3	NAIC Designation Category 3.C	21,967,659	XXX	XXX	21,967,659	0.0099	217,480	0.0263	577,749	0.0376	825,984
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	78,409,502	XXX	XXX	78,409,502	XXX	776,254	XXX	2,062,170	XXX	2,948,197
5.1	4	NAIC Designation Category 4.A	2,995,989	XXX	XXX	2,995,989	0.0245	73,402	0.0572	171,371	0.0817	244,772
5.2	4	NAIC Designation Category 4.B	3,787,309	XXX	XXX	3,787,309	0.0245	92,789	0.0572	216,634	0.0817	309,423
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)	6,783,298	XXX	XXX	6,783,298	XXX	166,191	XXX	388,005	XXX	554,195
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)	2,381,937,332	XXX	XXX	2,381,937,332	XXX	3,616,094	XXX	10,700,796	XXX	18,040,724
		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	1,426,820	XXX	XXX	1,426,820	0.0021	2,996	0.0064	9,132	0.0106	15,124
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)	1,426,820	XXX	XXX	1,426,820	XXX	2,996	XXX	9,132	XXX	15,124
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)	1,426,820	XXX	XXX	1,426,820	XXX	2,996	XXX	9,132	XXX	15,124
		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)	2,383,364,152	XXX	XXX	2,383,364,152	XXX	3,619,090	XXX	10,709,927	XXX	18,055,849

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

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

NONE

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 15

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1504. Investment receivables investment in process		18,159	18,159	252,319
1505. Investment receivables derivatives		519	519	
1597. Summary of remaining write-ins for Line 15 from overflow page		18,678	18,678	252,319

Additional Write-ins for Liabilities Line 16

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1604. Bank line of credit				250,000,000
1697. Summary of remaining write-ins for Line 16 from overflow page				250,000,000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		11,722,091,147
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	350,168,849	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	198,557,338	548,726,187
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(74,401,907)	
	3.2 Totals, Part 3, Column 11		(74,401,907)
4.	Total gain (loss) on disposals, Part 3, Column 18		(58,537,290)
5.	Deduct amounts received on disposals, Part 3, Column 15		340,460,544
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	241,476,750	
	8.2 Totals, Part 3, Column 9	(45,657,379)	195,819,371
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		11,601,598,221
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		11,601,598,221

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,501,498,979
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	106,313,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	8,433,076	114,746,076
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	(32,606,385)	
	5.2 Totals, Part 3, Column 8		(32,606,385)
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		88,883,513
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)		1,494,755,157
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		1,494,755,157
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,494,755,157

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		9,339,072,008
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	331,937,932	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	303,968,822	635,906,754
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	(335,317,595)	
	5.2 Totals, Part 3, Column 9	335,838,367	520,772
6.	Total gain (loss) on disposals, Part 3, Column 19		(456,321,892)
7.	Deduct amounts received on disposals, Part 3, Column 16		153,127,216
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)		9,366,050,426
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		9,366,050,426

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		18,676,859,936
2.	Cost of bonds and stocks acquired, Part 3, Column 7		4,661,948,021
3.	Accrual of discount		1,506,207
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,571,445,498	
	4.4. Part 4, Column 11	(396,441,408)	1,175,004,090
5.	Total gain (loss) on disposals, Part 4, Column 19		277,648,875
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,540,590,709
7.	Deduct amortization of premium		4,323,626
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		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	260,098	260,098
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		677,342
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,248,470,038
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,248,470,038

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	1,103,928	1,125,556	1,116,896	1,085,435
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	9,948,604	10,808,950	9,929,518	9,975,000
	4.	Totals	11,052,532	11,934,506	11,046,414	11,060,435
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	1,335,000	1,368,615	1,335,000	1,335,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,870,000	3,161,070	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	142,957,524	145,437,997	143,267,436	139,262,842
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	1,880,038,845	2,025,570,228	1,879,573,824	1,878,585,088
	9.	Canada	68,079,314	70,462,722	68,022,879	68,158,107
	10.	Other Countries	275,604,117	298,895,844	275,445,366	275,905,000
	11.	Totals	2,223,722,276	2,394,928,794	2,223,042,069	2,222,648,195
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	2,381,937,332	2,556,830,982	2,381,560,919	2,377,176,472
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	16,825,552,453	16,825,552,453	13,804,011,513	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	616,616	616,616	588,259	
	22.	Other Countries	40,363,630	40,363,630	22,939,725	
	23.	Totals	16,866,532,699	16,866,532,699	13,827,539,497	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	16,866,532,699	16,866,532,699	13,827,539,497	
	26.	Total Stocks	16,866,532,699	16,866,532,699	13,827,539,497	
	27.	Total Bonds and Stocks	19,248,470,031	19,423,363,681	16,209,100,416	

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	1,431,627,609	1,431,627,609			
2. Cost of short-term investments acquired	2,998,085,676	2,998,085,676			
3. Accrual of discount	1,451,807	1,451,807			
4. Unrealized valuation increase (decrease)	(95,961)	(95,961)			
5. Total gain (loss) on disposals	(7,142,960)	(7,142,960)			
6. Deduct consideration received on disposals	3,736,252,625	3,736,252,625			
7. Deduct amortization of premium	1,354	1,354			
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)	687,672,192	687,672,192			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	687,672,192	687,672,192			

(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			60,000	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14				60,000
3.	Unrealized valuation increase/(decrease):				
	3.1 Section 1, Column 17			(60,000)	
	3.2 Section 2, Column 19				(60,000)
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)				
11.	Deduct nonadmitted assets				
12.	Statement value at end of current period (Line 10 minus Line 11)				

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		236,794		
	3.14 Section 1, Column 18, prior year		58,829	177,965	177,965
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		236,794		
	3.24 Section 1, Column 19, prior year plus		58,829		
	3.25 SSAP No. 108 Adjustments			177,965	177,965
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)			(353,301)	
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)		(353,301)		
	4.23 SSAP No. 108 Adjustments			(353,301)	
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 5		
5.	Part D, Section 1, Column 6		
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	56,580	
9.	Total (Line 7 plus Line 8)		56,580
10.	Part D, Section 1, Column 8	56,580	
11.	Part D, Section 1, Column 9		
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	11,000	
15.	Part D, Section 1, Column 11	11,000	
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	862,036,919	862,036,919		
2. Cost of cash equivalents acquired	11,454,350,281	11,454,350,281		
3. Accrual of discount	2,893,191	2,893,191		
4. Unrealized valuation increase (decrease)	(49,449)	(49,449)		
5. Total gain (loss) on disposals	433,220	433,220		
6. Deduct consideration received on disposals	12,196,522,022	12,196,522,022		
7. Deduct amortization of premium	1,086	1,086		
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)	123,141,054	123,141,054		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	123,141,054	123,141,054		

(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		19,835,324		55,372,375	55,372,375	2,385,633			(2,385,633)		3,713,879	(1,301,598)
4466-Directly Owned Building		Joliet	IL	06/30/1998		31,537,163		33,000,000	33,000,000	(2,097,435)			2,097,435		2,892,429	(960,039)
4590-Directly Owned Building		Ontario	CA	12/17/1998		154,124,345		540,400,000	540,400,000	(29,245,550)			29,245,550		17,418,357	(3,056,162)
4631-Directly Owned Building		New York	NY	04/14/1999		145,193,660	88,498,583	154,619,873	154,619,873	17,217,170		911,082	(16,306,088)		13,285,672	(9,270,668)
4680-Directly Owned Building		Larkspur	CA	07/27/1999		103,379,777		141,000,000	141,000,000	14,877,190			(14,877,190)		9,050,630	(3,211,968)
4694-Directly Owned Building		San Francisco	CA	07/22/1999		112,372,767		199,275,714	199,275,714	29,123,944			(29,123,944)		16,021,778	(5,369,475)
4783-Directly Owned Building		Atlanta	GA	04/04/2000		27,436,538		41,470,000	41,470,000	(452,029)			452,029		2,731,842	(503,260)
4954-Directly Owned Building		Coppell	TX	03/08/2001		177,389,391		258,258,681	258,258,681	(17,845,425)			17,845,425		18,050,095	(5,679,167)
5054-Directly Owned Building		Cranbury	NJ	06/25/2001		58,735,416		138,500,000	138,500,000	(4,477,887)			4,477,887		6,767,513	(1,283,745)
5086-Directly Owned Building		Boca Raton	FL	08/24/2001		37,588,033		63,944,713	63,944,713	(445,917)			445,917		5,886,373	(2,510,244)
5165-Directly Owned Building		Wilton	CT	12/28/2001		192,736,818		100,000,000	100,000,000	12,628,643			(12,628,643)		16,739,914	(7,320,925)
5334-Directly Owned Building		Los Angeles	CA	09/09/2002		96,169,157	44,746,381	104,392,859	104,392,859	969,654		705,648	(264,007)		7,793,849	(4,091,394)
5353-Directly Owned Building		Los Angeles	CA	09/26/2002		80,377,300		150,000,000	150,000,000						9,996,023	(3,035,335)
5407-Directly Owned Building		San Diego	CA	11/15/2002		55,709,033	37,318,410	65,681,590	65,681,590	2,006,025		1,281,590	(724,435)		5,820,586	(2,418,516)
5432-Directly Owned Building		Miami	FL	11/27/2002		268,685,556	185,500,000	235,971,385	235,971,385	(6,109,319)		(1,500,000)	4,609,319		23,573,240	(11,147,142)
5681-Directly Owned Building		Chicago	IL	12/22/2003		66,877,650		85,300,000	85,300,000	1,068,081			(1,068,081)		7,347,540	(2,598,226)
5709-Directly Owned Building		Fife	WA	12/31/2003		65,936,150		169,899,933	169,899,933	(7,270,275)			7,270,275		8,592,077	(2,216,202)
5800-Directly Owned Building		Westlake Village	CA	05/18/2004		65,786,314		58,393,593	58,393,593	5,329,463			(5,329,463)		4,975,777	(2,477,400)
5887-Directly Owned Building		Los Angeles	CA	08/27/2004		102,217,640		160,936,646	160,936,646	(8,668,998)			8,668,998		9,730,945	(3,225,999)
5889-Directly Owned Building		Boston	MA	09/30/2004		36,126,734		44,200,000	44,200,000	(679,100)			679,100		3,226,070	(799,225)
5913-Directly Owned Building		Oakland	CA	08/27/2004		61,744,751		117,204,037	117,204,037	(4,456,023)			4,456,023		6,682,440	(2,257,855)
5914-Directly Owned Building		Seattle	WA	08/27/2004		22,083,511		49,600,000	49,600,000	86,651			(86,651)		3,004,498	(639,769)
5951-Directly Owned Building		Los Angeles	CA	12/02/2004		30,632,022		62,105,956	62,105,956	(1,331,712)			1,331,712		3,642,331	(765,102)
5959-Directly Owned Building		Washington	DC	12/21/2004		617,671,731	317,051,739	489,729,007	489,729,007	13,957,051		5,719,885	(8,237,166)		46,554,699	(23,268,959)
5961-Directly Owned Building		Washington	DC	12/21/2004		265,432,308	168,500,000	169,479,332	169,479,332	1,111,256		(600,000)	(1,711,256)		20,727,942	(11,104,364)
6056-Directly Owned Building		Tyson's Corner	VA	04/22/2005		73,250,032		46,000,000	46,000,000	5,209,724			(5,209,724)		3,668,234	(2,014,145)
6064-Directly Owned Building		Boston	MA	04/27/2005		403,146,603	285,000,000	255,178,160	255,178,160	5,910,016		1,300,000	(4,610,016)		27,088,882	(15,702,402)
6116-Directly Owned Building		Houston	TX	07/29/2005		44,766,618		58,815,427	58,815,427	(1,366,897)			1,366,897		5,482,838	(2,855,809)
6192-Directly Owned Building		Atlanta	GA	10/12/2005		83,477,919		103,997,000	103,997,000	(2,047,829)			2,047,829		6,401,183	(1,260,341)
6216-Directly Owned Building		Fife	WA	11/28/2005		72,056,186		132,000,000	132,000,000	(11,000,000)			11,000,000		6,325,467	(1,189,246)
6239-Directly Owned Building		Dallas	TX	12/01/2005		425,647,222		465,916,684	465,916,684	(11,113,100)			11,113,100		40,450,866	(19,987,113)
6317-Directly Owned Building		West Windsor	NJ	09/13/2006		141,301,859		98,441,032	98,441,032	9,278,971			(9,278,971)		9,721,991	(4,459,941)
6342-Directly Owned Building		Grapevine	TX	10/05/2006		52,096,977		75,470,833	75,470,833	(8,434,460)			8,434,460		4,416,636	(1,592,938)
6369-Directly Owned Building		Arlington	TX	11/14/2006		103,092,712		79,782,525	79,782,525	3,397,827			(3,397,827)		7,266,430	(2,588,498)
6414-Directly Owned Building		Phoenix	AZ	01/17/2007		97,337,398		52,000,000	52,000,000	5,112,589			(5,112,589)		3,940,509	(2,811,835)
6610-Directly Owned Building		Santa Monica	CA	11/20/2007		149,880,168		111,000,000	111,000,000	2,355,040			(2,355,040)		7,823,851	(2,636,208)
6657-Directly Owned Building		Rancho Cucamonga	CA	04/01/2008		123,478,011		215,100,000	215,100,000	(10,736,437)			10,736,437		10,012,426	(2,144,628)
6836-Directly Owned Building		Arlington	VA	05/16/2011		147,008,462	74,503,654	50,526,973	50,526,973	2,023,929		2,848,192	824,263		5,476,804	(3,229,678)
6851-Directly Owned Building		Carlsbad	CA	09/09/2011		190,691,705	83,962,508	119,037,492	119,037,492	19,880,176		3,037,492	(16,842,684)		10,040,238	(4,584,964)
6856-Directly Owned Building		Weston	FL	08/26/2011		59,995,239		81,739,702	81,739,702	(6,400,000)			6,400,000		5,102,284	(1,237,655)
6896-Directly Owned Building		Washington	DC	08/30/2012		175,845,969		160,022,699	160,022,699	9,463,724			(9,463,724)		7,681,791	(4,418,362)
6905-Directly Owned Building		Coral Gables	FL	08/01/2012		58,807,695		69,490,093	69,490,093	3,193,076			(3,193,076)		5,433,512	(2,503,904)
6907-Directly Owned Building		Cerritos	CA	07/17/2012		92,673,941		171,725,023	171,725,023	(6,299,067)			6,299,067		9,627,115	(2,780,704)
6920-Directly Owned Building		Seattle	WA	09/14/2012		85,963,509	52,100,000	43,900,000	43,900,000	7,039,539		(300,000)	(7,339,539)		3,940,452	(2,159,395)
6921-Directly Owned Building		Seattle	WA	10/26/2012		55,693,002		67,400,000	67,400,000	3,343,038			(3,343,038)		4,431,454	(1,599,115)
6922-Directly Owned Building		Fife	WA	09/10/2012		35,404,785		69,062,630	69,062,630	(6,458,574)			6,458,574		3,075,760	(637,775)
6927-Directly Owned Building		Mountain View	CA	12/18/2012		80,627,780		95,300,000	95,300,000	4,833,092			(4,833,092)		6,189,476	(1,608,619)
6942-Directly Owned Building		Pasadena	CA	06/17/2013		135,307,079	82,100,000	70,984,640	70,984,640	6,286,865		(900,000)	(7,186,865)		7,146,011	(4,004,033)
6962-Directly Owned Building		Woodland Hills	CA	05/16/2013		85,338,008		90,115,425	90,115,425	4,464,663			(4,464,663)		6,366,814	(2,890,927)
6977-Directly Owned Building		Denver	CO	08/12/2013		71,401,267		65,100,000	65,100,000	6,308,684			(6,308,684)		6,542,128	(2,599,494)
6978-Directly Owned Building		Austin	TX	08/16/2013		40,626,454		45,617,238	45,617,238	1,824,372			(1,824,372)		3,978,415	(1,927,990)
7013-Directly Owned Building		Washington	DC	06/04/2014		182,898,550		160,070,976	160,070,976	4,844,651			(4,844,651)		10,242,591	(4,917,606)
7014-Directly Owned Building		Marina Del Rey	CA	11/26/2013		170,283,459		161,021,849	161,021,849	14,536,185			(14,536,185)		10,118,506	(4,965,473)
7035-Directly Owned Building		Landover	MD	02/27/2014		38,687,168		54,300,000	54,300,000	(8,574,933)			8,574,933		1,630,359	(495,026)
7052-Directly Owned Building		Menlo Park	CA	05/21/2014		50,316,870		60,200,000	60,200,000	7,914,500			(7,914,500)		4,093,502	(1,097,005)
7054-Directly Owned Building		Reston	VA	06/12/2014		103,985,202		103,009,499	103,009,499	12,426,909			(12,426,909)		6,484,813	(2,708,384)
7055-Directly Owned Building		Houston	TX	06/13/2014		71,221,222		75,493,006	75,493,006	3,146,248			(3,146,248)		4,959,481	(2,178,190)

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
7056-Directly Owned Building		Houston	TX	06/13/2014		15,315,242		12,004,213	12,004,213	(888,871)			888,871		988,411	(401,231)
7059-Directly Owned Building		Franklin	TN	06/19/2014		45,244,523		48,225,025	48,225,025	1,369,512			(1,369,512)		3,354,644	(630,059)
7075-Directly Owned Building		Ontario	CA	08/28/2014		40,549,757		79,200,000	79,200,000	(13,725,254)			13,725,254		3,479,936	(742,364)
7089-Directly Owned Building		Plantation	FL	10/24/2014		53,095,580		47,528,200	47,528,200	4,178,042			(4,178,042)		4,472,030	(2,417,861)
7090-Directly Owned Building		New York	NY	11/18/2014		313,373,383		302,484,580	302,484,580	40,655,745			(40,655,745)		20,639,407	(8,721,096)
7131-Directly Owned Building		New York	NY	01/30/2015		194,976,012		211,000,000	211,000,000	21,000,000			(21,000,000)		10,566,607	(1,578,103)
8006-Directly Owned Building		Carteret	NJ	02/19/2020		49,773,321		59,100,000	59,100,000	(2,700,000)			2,700,000		3,893,634	(1,257,721)
8010-Directly Owned Building		Coconut Creek	FL	02/19/2020		90,982,837		98,706,147	98,706,147	3,502,410			(3,502,410)		7,846,515	(3,737,392)
8016-Directly Owned Building		Seattle	WA	02/19/2020		113,010,029	57,700,000	53,300,000	53,300,000	4,896,503		(700,000)	(5,596,503)		4,927,175	(2,700,416)
8018-Directly Owned Building		Portland	OR	07/13/2015		48,060,622		40,800,000	40,800,000	2,408,825			(2,408,825)		2,536,690	(1,097,917)
8039-Directly Owned Building		Fort Lauderdale	FL	07/15/2015		150,958,895		131,230,549	131,230,549	7,234,663			(7,234,663)		9,822,330	(5,102,446)
8042-Directly Owned Building		Houston	TX	08/12/2015		152,014,319		153,701,435	153,701,435	1,423,900			(1,423,900)		11,696,052	(5,172,189)
8052-Directly Owned Building		Fontana	CA	09/25/2015		75,155,227		123,900,000	123,900,000	(14,700,000)			14,700,000		5,027,807	(1,196,827)
8058-Directly Owned Building		Washington	DC	11/04/2015		42,307,258		30,749,243	30,749,243	24,785			(24,785)		2,281,185	(1,374,929)
8071-Directly Owned Building		Newark	CA	11/12/2015		44,185,518		75,000,000	75,000,000	(7,973,268)			7,973,268		5,130,735	(1,722,336)
8097-Directly Owned Building		Boston	MA	04/08/2016		241,158,141		264,585,576	264,585,576	17,024,677			(17,024,677)		13,844,506	(7,268,665)
8133-Directly Owned Building		Columbia	SC	10/04/2016		68,788,023		81,300,000	81,300,000	2,618,304			(2,618,304)		8,086,346	(3,148,267)
8309-Directly Owned Building		San Diego	CA	11/01/2016		157,699,436		145,073,816	145,073,816	13,594,954			(13,594,954)		12,517,844	(7,578,722)
8424-Directly Owned Building		Various	FL	09/19/2017		56,503,508		68,490,000	68,490,000	158,315			(158,315)		4,960,041	(1,719,307)
8425-Directly Owned Building		Minneapolis	MN	07/13/2017		61,192,357		66,017,158	66,017,158	1,354,781			(1,354,781)		6,020,394	(2,614,872)
8426-Directly Owned Building		Minneapolis	MN	07/13/2017		32,558,721		37,215,442	37,215,442	144,804		16,370,270	16,225,466		3,013,403	(1,439,115)
8437-Directly Owned Building		Naperville	IL	08/10/2017		97,600,427		92,618,740	92,618,740	1,795,189			(1,795,189)		8,009,332	(3,478,503)
8441-Directly Owned Building		Orlando	FL	09/21/2017		45,093,106		51,600,000	51,600,000	1,032,583			(1,032,583)		5,764,896	(2,630,595)
8478-Directly Owned Building		San Mateo	CA	11/10/2017		127,330,569		124,126,000	124,126,000	6,729,956			(6,729,956)		6,728,986	(3,232,544)
8479-Directly Owned Building		Camarillo	CA	11/30/2017		61,509,263		62,009,582	62,009,582	2,235,030			(2,235,030)		4,118,111	(1,580,951)
8487-Directly Owned Building		San Diego	CA	11/16/2017		73,645,069		101,200,000	101,200,000	(10,927,883)			10,927,883		6,063,432	(2,064,017)
8506-Directly Owned Building		Westlake Village	CA	01/04/2018		34,758,275		36,534,662	36,534,662	2,732,226			(2,732,226)		4,760,696	(1,598,538)
8528-Directly Owned Building		Dallas	TX	03/01/2018		74,026,303		72,300,000	72,300,000	1,546,847			(1,546,847)		6,589,068	(3,443,000)
8531-Directly Owned Building		Plano	TX	02/22/2018		68,619,743		66,716,841	66,716,841	1,773,117			(1,773,117)		5,939,036	(2,616,076)
8576-Directly Owned Building		Orlando	FL	05/11/2018		68,154,683	35,400,000	29,856,494	29,856,494	236,781		(400,000)	(636,781)		4,509,844	(2,649,668)
8578-Directly Owned Building		Atlanta	GA	05/11/2018		71,150,935	37,000,000	35,556,472	35,556,472	1,563,255		(100,000)	(1,663,255)		4,065,086	(2,492,183)
8580-Directly Owned Building		Germantown	MD	06/13/2018		59,566,207	34,900,000	22,918,472	22,918,472	2,974,262		(200,000)	(3,174,262)		4,104,117	(2,361,242)
8592-Directly Owned Building		Dallas	TX	05/15/2018		54,451,268		39,324,510	39,324,510	11,743,105			(11,743,105)		3,838,856	(2,211,140)
8605-Directly Owned Building		Pine Brook	NJ	07/26/2018		19,842,556		21,000,000	21,000,000	862,783			(862,783)		2,470,611	(1,498,642)
8610-Directly Owned Building		Charlotte	NC	06/28/2018		69,371,306		74,000,000	74,000,000	1,147,017			(1,147,017)		4,532,657	(1,965,579)
8673-Directly Owned Building		San Diego	CA	10/01/2018		29,619,087		40,200,000	40,200,000	(5,957,493)			5,957,493		1,940,366	(693,621)
8698-Directly Owned Building		San Clemente	CA	10/22/2018		96,150,311		93,544,679	93,544,679	2,626,829			(2,626,829)		5,869,084	(2,569,491)
8700-Directly Owned Building		Hoover	AL	10/26/2018		39,115,105		36,050,000	36,050,000	4,299,455			(4,299,455)		3,121,818	(831,830)
8721-Directly Owned Building		Tampa	FL	12/19/2018		63,139,669		63,000,000	63,000,000	305,353			(305,353)		4,771,745	(2,575,821)
8736-Directly Owned Building		Atlanta	GA	01/09/2019		56,838,551		59,007,523	59,007,523	(2,535,608)			2,535,608		4,746,766	(1,940,730)
8746-Directly Owned Building		Denver	CO	01/10/2019		119,309,863		116,000,000	116,000,000	7,415,568			(7,415,568)		12,201,195	(5,551,922)
8799-Directly Owned Building		Fontana	CA	08/28/2019		11,522,249		13,390,437	13,390,437	(1,271,988)			1,271,988		318	(1,855)
8805-Directly Owned Building		Riverview	FL	05/08/2019		77,701,215		78,002,695	78,002,695	1,041,014			(1,041,014)		6,436,606	(2,877,045)
8807-Directly Owned Building		Austin	TX	05/16/2019		75,338,478	44,830,155	27,587,025	27,587,025	6,230,180		202,603	(6,027,578)		5,695,046	(3,728,317)
8814-Directly Owned Building		Draper	UT	06/26/2019		111,182,618	65,870,381	50,429,619	50,429,619	(1,178,378)		1,805,223	2,983,601		8,091,581	(2,782,664)
8862-Directly Owned Building		Phoenix	AZ	07/12/2019		29,685,652		30,384,455	30,384,455	(700,000)			700,000		2,339,260	(513,140)
8893-Directly Owned Building		Boston	MA	10/11/2019		134,694,154		121,000,000	121,000,000	13,253,022			(13,253,022)		9,680,570	(3,068,053)
8934-Directly Owned Building		Alexandria	VA	11/01/2019		103,653,332	72,583,891	34,762,327	34,762,327	(1,346,640)		(1,483,891)	(137,251)		5,458,292	(3,118,739)
8947-Directly Owned Building		Dallas	TX	12/05/2019		77,746,094		63,600,000	63,600,000	16,215,421			(16,215,421)		8,132,372	(8,961,530)
9042-Directly Owned Building		El Segundo	CA	11/15/2019		97,326,751		94,698,455	94,698,455	2,239,856			(2,239,856)		8,139,416	(3,452,871)
9043-Directly Owned Building		San Jose	CA	11/15/2019		147,363,230		140,206,991	140,206,991	7,777,560			(7,777,560)		10,090,543	(3,872,933)
9061-Directly Owned Building		Plantation	FL	10/24/2014		27,011,725		48,653,531	48,653,531	832,295			(832,295)		4,705,694	(2,277,409)
9064-Directly Owned Building		Alta Loma	CA	12/19/2019		86,257,667		85,500,000	85,500,000	643,012			(643,012)		6,218,818	(2,733,811)
9065-Directly Owned Building		West Palm Beach	FL	01/15/2020		103,717,157		100,004,191	100,004,191	3,712,966			(3,712,966)		6,896,461	(3,354,280)
9086-Directly Owned Building		Fort Worth	TX	02/10/2020		42,248,752		43,126,216	43,126,216	(877,464)			877,464		3,456,669	(1,801,081)
9153-Directly Owned Building		Huntington Beach	CA	03/09/2020		154,180,497	102,400,000	55,622,314	55,622,314	(6,441,816)		(102,400,000)	(95,958,184)		6,252,619	(4,066,498)
9277-Directly Owned Building		Mount Juliet	TN	12/29/2020		51,002,897		50,900,000	50,900,000	102,897			(102,897)		10,907	(4,739)
0499999. Properties held for the production of income						11,304,915,636	1,869,965,703	11,601,598,219	11,601,598,219	241,476,750		(74,401,907)	(315,878,657)		870,243,886	(378,523,034)
0699999 - Totals						11,304,915,636	1,869,965,703	11,601,598,219	11,601,598,219	241,476,750		(74,401,907)	(315,878,657)		870,243,886	(378,523,034)

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				55,372,375	634,047
4466-Directly Owned Building	Joliet	IL	06/30/1998				33,000,000	789,168
4590-Directly Owned Building	Ontario	CA	12/17/1998				540,400,000	4,254,450
4631-Directly Owned Building	New York	NY	04/14/1999			88,498,583	154,619,873	421,079
4680-Directly Owned Building	Larkspur	CA	07/27/1999				141,000,000	877,190
4694-Directly Owned Building	San Francisco	CA	07/22/1999				199,275,714	7,426,335
4783-Directly Owned Building	Atlanta	GA	04/04/2000				41,470,000	30,500
4954-Directly Owned Building	Coppell	TX	03/08/2001				258,258,681	2,655,362
5054-Directly Owned Building	Cranbury	NJ	06/25/2001				138,500,000	508,078
5086-Directly Owned Building	Boca Raton	FL	08/24/2001				63,944,713	560,940
5165-Directly Owned Building	Wilton	CT	12/28/2001				100,000,000	502,811
5334-Directly Owned Building	Los Angeles	CA	09/09/2002			44,746,381	104,392,859	825,404
5353-Directly Owned Building	Los Angeles	CA	09/26/2002				150,000,000	
5407-Directly Owned Building	San Diego	CA	11/15/2002			37,318,410	65,681,590	522,276
5432-Directly Owned Building	Miami	FL	11/27/2002			185,500,000	235,971,385	7,240,734
5681-Directly Owned Building	Chicago	IL	12/22/2003				85,300,000	768,081
5709-Directly Owned Building	Fife	WA	12/31/2003				169,899,933	1,283,516
5800-Directly Owned Building	Westlake Village	CA	05/18/2004				58,393,593	1,403,003
5887-Directly Owned Building	Los Angeles	CA	08/27/2004				160,936,646	502,823
5889-Directly Owned Building	Boston	MA	09/30/2004				44,200,000	20,900
5913-Directly Owned Building	Oakland	CA	08/27/2004				117,204,037	854,133
5914-Directly Owned Building	Seattle	WA	08/27/2004				49,600,000	876
5951-Directly Owned Building	Los Angeles	CA	12/02/2004				62,105,956	24,764
5959-Directly Owned Building	Washington	DC	12/21/2004			317,051,739	489,729,007	21,594,705
5961-Directly Owned Building	Washington	DC	12/21/2004			168,500,000	169,479,332	3,183,886
6056-Directly Owned Building	Tyson's Corner	VA	04/22/2005				46,000,000	1,609,724
6064-Directly Owned Building	Boston	MA	04/27/2005			285,000,000	255,178,160	3,668,116
6116-Directly Owned Building	Houston	TX	07/29/2005				58,815,427	1,084,971
6192-Directly Owned Building	Atlanta	GA	10/12/2005				103,997,000	2,049,171
6216-Directly Owned Building	Fife	WA	11/28/2005				132,000,000	
6239-Directly Owned Building	Dallas	TX	12/01/2005				465,916,684	43,333,547
6317-Directly Owned Building	West Windsor	NJ	09/13/2006				98,441,032	1,502,733
6342-Directly Owned Building	Grapevine	TX	10/05/2006				75,470,833	336,373
6369-Directly Owned Building	Arlington	TX	11/14/2006				79,782,525	959,134
6414-Directly Owned Building	Phoenix	AZ	01/17/2007				52,000,000	8,112,589
6610-Directly Owned Building	Santa Monica	CA	11/20/2007				111,000,000	629,971
6657-Directly Owned Building	Rancho Cucamonga	CA	04/01/2008				215,100,000	1,363,563
6836-Directly Owned Building	Arlington	VA	05/16/2011			74,503,654	50,526,973	329,531
6851-Directly Owned Building	Carlsbad	CA	09/09/2011			83,962,508	119,037,492	212,629
6856-Directly Owned Building	Weston	FL	08/26/2011				81,739,702	339,702
6896-Directly Owned Building	Washington	DC	08/30/2012				160,022,699	479,121
6905-Directly Owned Building	Coral Gables	FL	08/01/2012				69,490,093	358,768
6907-Directly Owned Building	Cerritos	CA	07/17/2012				171,725,023	1,399,215
6920-Directly Owned Building	Seattle	WA	09/14/2012			52,100,000	43,900,000	739,539
6921-Directly Owned Building	Seattle	WA	10/26/2012				67,400,000	143,038
6922-Directly Owned Building	Fife	WA	09/10/2012				69,062,630	104,057
6927-Directly Owned Building	Mountain View	CA	12/18/2012				95,300,000	133,092
6942-Directly Owned Building	Pasadena	CA	06/17/2013			82,100,000	70,984,640	
6962-Directly Owned Building	Woodland Hills	CA	05/16/2013				90,115,425	162,628
6977-Directly Owned Building	Denver	CO	08/12/2013				65,100,000	191,461
6978-Directly Owned Building	Austin	TX	08/16/2013				45,617,238	206,026
7013-Directly Owned Building	Washington	DC	06/04/2014				160,070,976	719,703
7014-Directly Owned Building	Marina Del Rey	CA	11/26/2013				161,021,849	451,039
7035-Directly Owned Building	Landover	MD	02/27/2014				54,300,000	1,025,067
7052-Directly Owned Building	Menlo Park	CA	05/21/2014				60,200,000	114,500
7054-Directly Owned Building	Reston	VA	06/12/2014				103,009,499	2,147,625
7055-Directly Owned Building	Houston	TX	06/13/2014				75,493,006	1,471,290
7056-Directly Owned Building	Houston	TX	06/13/2014				12,004,213	15,342
7059-Directly Owned Building	Franklin	TN	06/19/2014				48,225,025	362,493
7075-Directly Owned Building	Ontario	CA	08/28/2014				79,200,000	74,746
7089-Directly Owned Building	Plantation	FL	10/24/2014				47,528,200	176,485
7090-Directly Owned Building	New York	NY	11/18/2014				302,484,580	8,228,983

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
7131-Directly Owned Building	New York	NY	01/30/2015				211,000,000	
8006-Directly Owned Building	Carteret	NJ	02/19/2020				59,100,000	
8010-Directly Owned Building	Coconut Creek	FL	02/19/2020				98,706,147	198,871
8016-Directly Owned Building	Seattle	WA	02/19/2020			57,700,000	53,300,000	186,503
8018-Directly Owned Building	Portland	OR	07/13/2015				40,800,000	1,802
8039-Directly Owned Building	Fort Lauderdale	FL	07/15/2015				131,230,549	386,931
8042-Directly Owned Building	Houston	TX	08/12/2015				153,701,435	992,303
8052-Directly Owned Building	Fontana	CA	09/25/2015				123,900,000	
8058-Directly Owned Building	Washington	DC	11/04/2015				30,749,243	162,004
8071-Directly Owned Building	Newark	CA	11/12/2015				75,000,000	426,732
8097-Directly Owned Building	Boston	MA	04/08/2016				264,585,576	6,659,393
8133-Directly Owned Building	Columbia	SC	10/04/2016				81,300,000	218,304
8309-Directly Owned Building	San Diego	CA	11/01/2016				145,073,816	667,535
8424-Directly Owned Building	Various	FL	09/19/2017				68,490,000	934,826
8425-Directly Owned Building	Minneapolis	MN	07/13/2017				66,017,158	171,940
8426-Directly Owned Building	Minneapolis	MN	07/13/2017				37,215,442	44,211
8437-Directly Owned Building	Naperville	IL	08/10/2017				92,618,740	626,692
8441-Directly Owned Building	Orlando	FL	09/21/2017				51,600,000	232,583
8478-Directly Owned Building	San Mateo	CA	11/10/2017				124,126,000	1,855,956
8479-Directly Owned Building	Camarillo	CA	11/30/2017				62,009,582	393,114
8487-Directly Owned Building	San Diego	CA	11/16/2017				101,200,000	272,146
8506-Directly Owned Building	Westlake Village	CA	01/04/2018				36,534,662	235,162
8528-Directly Owned Building	Dallas	TX	03/01/2018				72,300,000	846,847
8531-Directly Owned Building	Plano	TX	02/22/2018				66,716,841	1,232,891
8576-Directly Owned Building	Orlando	FL	05/11/2018			35,400,000	29,856,494	386,342
8578-Directly Owned Building	Atlanta	GA	05/11/2018			37,000,000	35,556,472	564,906
8580-Directly Owned Building	Germantown	MD	06/13/2018			34,900,000	22,918,472	492,734
8592-Directly Owned Building	Dallas	TX	05/15/2018				39,324,510	4,629,577
8605-Directly Owned Building	Pine Brook	NJ	07/26/2018				21,000,000	
8610-Directly Owned Building	Charlotte	NC	06/28/2018				74,000,000	147,192
8673-Directly Owned Building	San Diego	CA	10/01/2018				40,200,000	542,507
8698-Directly Owned Building	San Clemente	CA	10/22/2018				93,544,679	1,519,270
8700-Directly Owned Building	Hoover	AL	10/26/2018				36,050,000	25,255
8721-Directly Owned Building	Tampa	FL	12/19/2018				63,000,000	1,005,353
8736-Directly Owned Building	Atlanta	GA	01/09/2019				59,007,523	1,215,680
8746-Directly Owned Building	Denver	CO	01/10/2019				116,000,000	7,415,568
8799-Directly Owned Building	Fontana	CA	08/28/2019				13,390,437	2,902,040
8805-Directly Owned Building	Riverview	FL	05/08/2019				78,002,695	36,680
8807-Directly Owned Building	Austin	TX	05/16/2019			44,830,155	27,587,025	1,411,943
8814-Directly Owned Building	Draper	UT	06/26/2019			65,870,381	50,429,619	
8862-Directly Owned Building	Phoenix	AZ	07/12/2019				30,384,455	84,455
8893-Directly Owned Building	Boston	MA	10/11/2019				121,000,000	210,167
8934-Directly Owned Building	Alexandria	VA	11/01/2019			72,583,891	34,762,327	758,500
8947-Directly Owned Building	Dallas	TX	12/05/2019				63,600,000	3,315,708
9042-Directly Owned Building	El Segundo	CA	11/15/2019				94,698,455	865,011
9043-Directly Owned Building	San Jose	CA	11/15/2019				140,206,991	1,986,445
9061-Directly Owned Building	Plantation	FL	10/24/2014				48,653,531	9,269,158
9064-Directly Owned Building	Alta Loma	CA	12/19/2019				85,500,000	924,612
9065-Directly Owned Building	West Palm Beach	FL	01/15/2020		103,626,131		100,004,191	91,026
9086-Directly Owned Building	Fort Worth	TX	02/10/2020		41,652,741		43,126,216	596,012
9153-Directly Owned Building	Huntington Beach	CA	03/09/2020		153,887,081	102,400,000	55,622,314	293,417
9277-Directly Owned Building	Mount Juliet	TN	12/29/2020		51,002,897		50,900,000	
0199999. Acquired by Purchase					350,168,849	1,869,965,703	11,601,598,219	198,557,338
0399999 - Totals					350,168,849	1,869,965,703	11,601,598,219	198,557,338

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
7034-Directly Owned Building	Washington	DC	01/08/2020	GID Investment Advisors LLC	198,387,564	3,445,507	180,251,556	(21,581,516)			21,581,516			176,694,528		(25,167,460)	(25,167,460)	236,518	(176,555)
7079-Directly Owned Building	Houston	TX	01/14/2020	High Street Realty Company	23,488,479	2,070,867	30,212,029	4,652,683			(4,652,683)			29,601,980		4,263,806	4,263,806	133,461	
8013-Directly Owned Building	Brooklyn	NY	01/15/2020	Trinity & TF Cornerstone	169,738,572	404,891	138,053,169	(32,090,294)			32,090,294			131,620,633		(37,633,636)	(37,633,636)	383,193	(349,458)
Partial Sales / Other								3,361,748			(3,361,748)			2,543,403				7,429,353	(11,402,960)
0199999. Property Disposed					391,614,615	5,921,265	348,516,754	(45,657,379)			45,657,379			340,460,544		(58,537,290)	(58,537,290)	8,182,525	(11,928,973)
0399999 - Totals					391,614,615	5,921,265	348,516,754	(45,657,379)			45,657,379			340,460,544		(58,537,290)	(58,537,290)	8,182,525	(11,928,973)

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							
State Street Financial Center Junior Mezz					11/17/2016	0.061	121,900,000	(2,400,000)						
Aspen Lake Office Portfolio					03/02/2018	0.083	20,000,000							
311 South Wacker Mezz					06/15/2018	0.048	86,500,000	(2,477,762)						
Modera Observatory Park					05/24/2018	0.045	19,700,000	(300,000)						
Blackstone RioCan Retail Portfolio Sr. Mezzanine					06/08/2018	0.048	66,505,680	(2,125,615)						
Merritt on the River Office Portfolio Mezz					08/01/2018	0.080	87,000,000	(8,000,000)						
Rosemont Towson					08/23/2018	0.043	20,700,000	(125,000)						
River North Point					08/24/2018	0.044	59,200,000	(761,108)						
1330 Broadway					08/10/2018	0.052	30,244,000	(396,427)						
Crest at Las Colinas Station						0.000								
Project Glacier - Jr Mezz					11/07/2018	0.045	124,700,000	(49,643)						
SCG Oakland Portfolio					03/01/2019	0.044	54,300,000	3,431						
BREP VIII Industrial Loan Facility (Mezz)					05/01/2019	0.051	69,577,105	169						
Park Avenue Tower					04/22/2019	0.045	85,000,000							
SoNo Collection (Mezz)					09/17/2019	0.069	60,000,000							
Colony New England Hotel Portfolio					11/08/2019	0.029	129,900,000	(5,350,000)						
Liberty Park					10/24/2019	0.061	16,555,371	(106,083)						
Exo Apartments Debt Asset					12/10/2019	0.024	134,900,000	(600,000)						
Sol y Luna					01/07/2020	0.066	51,500,000	(1,500,000)						
Five Oak Debt					03/26/2020	0.025	13,423,000	(530)						
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	350,000						
Other						0.000		(567,817)						
0699999. Mortgages in good standing - Mezzanine Loans							1,420,955,156	(24,406,385)						XXX
0899999. Total Mortgages in good standing							1,420,955,156	(24,406,385)						XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
Great Value Storage Portfolio					12/03/2018	0.079	73,800,000	(8,200,000)						
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							73,800,000	(8,200,000)						XXX
3299999. Total - Mortgages in the process of foreclosure							73,800,000	(8,200,000)						XXX
3399999 - Totals							1,494,755,156	(32,606,385)						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		2,177,762	
Rosemont Towson				08/23/2018	0.043		55,571	
1330 Broadway				08/10/2018	0.052		3,149,405	
SCG Oakland Portfolio				03/01/2019	0.044		467,787	
Liberty Park				10/24/2019	0.061		1,919,454	
Sol y Luna				01/07/2020	0.066	53,000,000		
Five Oak Debt				03/26/2020	0.025	53,313,000	95,280	
Other					0.000		567,817	
					0.000			
					0.000			
0699999. Mortgages in good standing - Mezzanine Loans						106,313,000	8,433,076	
0899999. Total Mortgages in good standing						106,313,000	8,433,076	
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						106,313,000	8,433,076	

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	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												
Crest at Las Colinas Station				04/27/2018	01/31/2020								20,000,000	20,000,000			
0199999. Mortgages closed by repayment													20,000,000	20,000,000			
Blackstone RioCan Retail Portfolio				06/08/2018									23,574,705	23,574,705			
River North Point				08/23/2018									38,892	38,892			
Project Glacier				11/07/2018									3,879,102	3,879,102			
BREP VIII Industrial Loan Facility				05/01/2019									1,406,064	1,406,064			
Five Oak Debt				03/26/2020									39,984,750	39,984,750			
0299999. Mortgages with partial repayments													68,883,513	68,883,513			
0599999 - Totals													88,883,513	88,883,513			

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			12/03/2002			259,342,026	259,342,026	12,551,763							0.000
	CA-Colorado Center Limited Partnership			DE			07/30/2004			346,406,081	346,406,081	(24,132,520)					4,239,009		0.000
	Taconic New York City GP Fund LP			DE			06/30/2015			31,557,304	31,557,304	3,632,404							0.000
	LCS SHIP Venture I, LLC			DE			06/30/2018			201,349,960	201,349,960	14,895,429							0.000
	IDR - Core Property Index Fund			DE			12/15/2019			24,613,792	24,613,792	411,412							0.000
	Veritas			DE			08/01/2019			54,614,683	54,614,683	1,280,809					10,220,931		0.000
	Seavest Investment			DE			08/20/2019			31,300,270	31,300,270	68,200					114,686		0.000
	Flagler			DE			03/01/2020			351,720	351,720	290,724							0.000
	JCR			DE			01/01/2020			7,232,733	7,232,733	566,585					516,554		0.000
	Silverpeak			DE			02/01/2020			18,816,845	18,816,845	275,691							0.000
	Townsend			DE			08/01/2020			5,804,114	5,804,114	2,270,891					33,923		0.000
	Grubb Southeast Real Estate Fund VI, LLC			DE			12/20/2019			17,994,191	17,994,191	535,317							0.000
	Colony Zeus Partners LP						10/12/2020			250,000,000	250,000,000	(174,929)							0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated										1,249,383,718	1,249,383,718	12,471,776					15,125,103		XXX
	Teachers REA LLC			DE			04/14/1998			1,723,538,788	1,723,538,788	37,916,300					7,758,484		0.000
	TREA Infill Industrial Houston LLC			DE			02/20/2019			5,184,455	5,184,455								0.000
	Seneca Industrial Holdings LLC			DE			12/14/2007			128,658,492	128,658,492	1,184,625							0.000
	Walnut Street Retail Investors LP			DE			09/16/2013			16,681,518	16,681,518	(6,444,631)							0.000
	TREA 32 South State Street LLC			DE			11/09/2016			24,000,000	24,000,000	(2,500,000)							0.000
	TREA One Beeman Street LLC			DE			04/12/2017			36,000,000	36,000,000	1,400,000							0.000
	MiMA Investor Member LLC			DE			11/13/2012			92,234,807	92,234,807	(20,738,694)					332,500		0.000
	TIAA Florida Mall LLC			DE			04/30/2002			655,896,315	655,896,315	(92,517,855)					7,595,000		0.000
	TIAA Miami International Mall, LLC			DE			04/30/2002			109,985,344	109,985,344	(48,370,555)					2,255,000		0.000
	Teachers REA II			DE			04/28/1998			93,600,075	93,600,075	(1,148)					4,730,328		0.000
	TIAA Florida Retail LLC			DE			10/11/2006			155,451,597	155,451,597	(2,978,357)					6,389,599		0.000
	TREA Retail Property Portfolio 2006 LLC			DE			02/27/2007			891,724,908	891,724,908	(50,407,051)					10,783,687		0.000
	T-C Four Oaks Place LLC			DE			10/01/2008			327,122,591	327,122,591	(16,533,280)					8,160,000		0.000
	T-C Four Oaks General Partner LLC			DE			12/01/2012			9,106,654	9,106,654	(449,852)							0.000
	T-C Valencia Town Center Limited Partner LLC			DE			12/20/2012			92,979,672	92,979,672	(46,172,871)							0.000
	T-C Valencia Town Center General Partner LLC			DE			12/20/2012			64,711	64,711								0.000
	T-C 401 West 14th Street Member, LLC			DE			01/08/2014			27,064,722	27,064,722	(17,711,527)					168,750		0.000
	T-C Foundry Square II Member LLC			DE			09/04/2014			307,593,023	307,593,023	(15,316,488)					4,428,840		0.000
	T-C 1500 Owens, LLC			DE			12/15/2015			89,835,195	89,835,195	8,340,491					4,117,728		0.000
	T-C 225 Binney, LLC			DE			12/16/2015			233,572,305	233,572,305	2,110,126					9,125,879		0.000
	T-C Illinois Street, LLC			DE			12/17/2015			242,812,757	242,812,757	5,304,824					8,229,980		0.000
	TREA Campus Pointe 2, LLC			DE			06/29/2016			154,683,048	154,683,048	11,050,392					5,769,173		0.000
	TREA Fashion Show Investor Member LLC			DE			07/29/2016			568,737,319	568,737,319	(138,204,426)					7,550,000		0.000
	TREA Hub Investor Member LLC			DE			08/12/2016			79,161,514	79,161,514	(1,286,174)							0.000
	TREA 817 Broadway Investor Member LLC			DE			11/21/2016			25,988,176	25,988,176	(14,671,808)							0.000
	TREA Campus Pointe 1, LLC			DE			12/15/2016			177,293,747	177,293,747	13,767,200					4,929,562		0.000
	TREA Self Storage Investor Member LLC			DE			11/30/2017			131,729,027	131,729,027	1,200,156					7,985,039		0.000
	TREA 9625 Town Center, LLC			DE			12/19/2017			60,561,517	60,561,517	7,462,229					2,733,791		0.000
	TREA Campus Pointe 4, LLC			DE			12/28/2017			11,223,488	11,223,488	1,452,508							0.000
	TREA Student Housing JV Investor Member LLC			DE			05/11/2018			188,723,193	188,723,193	1,914,254					6,389,599		0.000
	TREA SH Investor Member, LLC			DE			11/29/2018			427,481,647	427,481,647	(3,578,221)					8,909,680		0.000
	T-C 501 Boylston Street Member LLC			DE			08/21/2018			195,123,794	195,123,794	(12,192,827)					6,528,030		0.000
	TREA 440 Ninth Avenue Investor Member LLC			DE			12/06/2018			133,072,493	133,072,493	(7,426)							0.000
	Storage Portfolio III			DE			02/22/2019			53,281,761	53,281,761	(606,328)					2,145,530		0.000
	TREA 101 North Tryon Investor Member LLC			DE			06/14/2019			55,970,267	55,970,267	8,056,098							0.000
	I-35 Logistics Investor Member LLC			DE			06/04/2019			33,149,015	33,149,015	3,487,971					24,000		0.000
	TREA Campus Pointe 5 LLC			DE			07/26/2019			45,041,903	45,041,903	6,266,869							0.000
	TREA Campus Pointe 6 LLC			DE			07/09/2019			130,579,202	130,579,202	13,401,746					4,288,167		0.000
	TREA 4th and Madison Investor Member LLC			DE			09/26/2019			171,996,362	171,996,362	4,661,162					2,435,054		0.000
	TREA Industrial Road Investor Member LLC			DE			12/06/2019			101,245,274	101,245,274	3,230,928					2,871,400		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 Fairfield Tolenas Development Investor Member LLC			DE			06/23/2020			26,625,134	26,625,134	10,895,013							0.000
	TREA Juniper Investor Member LLC			DE			11/13/2020			65,361,141	65,361,141	(671,740)							0.000
				DE															0.000
2299999. Joint Venture Interests - Real Estate - Affiliated										8,100,136,951	8,100,136,951	(348,258,368)					136,634,799		XXX
				DE			07/26/2019			16,529,757	16,529,757	468,997					1,144,129		0.000
2999999. Collateral Loans - Unaffiliated										16,529,757	16,529,757	468,997					1,144,129		XXX
4899999. Total - Unaffiliated										1,265,913,475	1,265,913,475	12,940,773					16,269,232		XXX
4999999. Total - Affiliated										8,100,136,951	8,100,136,951	(348,258,368)					136,634,799		XXX
5099999 - Totals										9,366,050,426	9,366,050,426	(335,317,595)					152,904,031		XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$

2A ..$ 2B ..$ 2C ..$

3A ..$ 3B ..$ 3C ..$

4A ..$ 4B ..$ 4C ..$

5A ..$ 5B ..$ 5C ..$

6 ..$

SCHEDULE 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
	Taconic New York City GP Fund LP		DE		06/30/2015			5,400,000		0.000
	LCS SHIP Venture I, LLC		DE		06/30/2018			32,216		0.000
	IDR - Core Property Index Fund		DE		12/15/2019			25,204		0.000
	Veritas		DE		08/01/2019			51,763,918		0.000
	Seavest Investment		DE		08/20/2019			8,387,956		0.000
	Flagler		DE		03/01/2020			642,444		0.000
	JCR		DE		01/01/2020			8,861,998		0.000
	Silverpeak		DE		02/01/2020			19,092,535		0.000
	Townsend		DE		08/01/2020			8,075,005		0.000
	Grubb Southeast Real Estate Fund VI, LLC		DE		12/20/2019			5,162,841		0.000
	Colony Zeus Partners LP		DE		10/01/2020		250,174,929			0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							250,174,929	107,444,118		XXX
	Teachers REA LLC		DE		04/14/1998			123,144,538		0.000
	Seneca Industrial Holdings LLC		DE		12/14/2007			785,785		0.000
	Walnut Street Retail Investors LP		DE		09/16/2013			77,510		0.000
	TIAA Florida Mall LLC		DE		04/30/2002			150,000		0.000
	TIAA Miami International Mall, LLC		DE		04/30/2002			850,000		0.000
	TREA Retail Property Portfolio 2006 LLC		DE		02/27/2007			9,684,821		0.000
	T-C Valencia Town Center Limited Partner LLC		DE		12/20/2012			2,803,591		0.000
	T-C Foundry Square II Member LLC		DE		09/04/2014			4,559,100		0.000
	TREA Hub Investor Member LLC		DE		08/12/2016			5,600,656		0.000
	TREA 817 Broadway Investor Member LLC		DE		11/21/2016			6,992,806		0.000
	TREA Campus Pointe 4, LLC		DE		12/28/2017			186,435		0.000
	T-C 501 Boylston Street Member LLC		DE		08/21/2018			375,750		0.000
	Storage Portfolio III		DE		02/22/2019			16,586,476		0.000
	I-35 Logistics Investor Member LLC		DE		06/04/2019			22,735,249		0.000
	TREA Campus Pointe 5 LLC		DE		07/26/2019			1,424,680		0.000
	TREA Campus Pointe 6 LLC		DE		07/09/2019			567,308		0.000
	TREA Fairfield Tolenas Development Investor Member LLC		DE		06/23/2020		15,730,121			0.000
	TREA Juniper Investor Member LLC		DE		11/13/2020		66,032,881			0.000
2299999. Joint Venture Interests - Real Estate - Affiliated							81,763,003	196,524,705		XXX
4899999. Total - Unaffiliated							250,174,929	107,444,118		XXX
4999999. Total - Affiliated							81,763,003	196,524,705		XXX
5099999 - Totals							331,937,932	303,968,822		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
	Transwestern Mezz Realty Partners							(5,620,247)				(5,620,247)					(5,594,066)	(5,594,066)	
2199999. Joint Venture Interests - Real Estate - Unaffiliated								(5,620,247)				(5,620,247)					(5,594,066)	(5,594,066)	
	TREA Pacific Center LLC							12,145,100				12,145,100					(31,323,804)	(31,323,804)	
	TREA Retail Property Portfolio 2006 LLC							352,206,068				352,206,068					(442,296,575)	(442,296,575)	
	TREA Infill Industrial Atlanta LLC					10/05/2020	48,235,524	(13,112,273)				(13,112,273)			60,878,800		13,112,273	13,112,273	
	TREA Infill Industrial New Jersey LLC					10/05/2020	8,370,000	(771,869)				(771,869)			9,141,869		771,869	771,869	
	TREA Infill Industrial Philadelphia LLC					10/05/2020	22,136,267	(6,771,850)				(6,771,850)			28,908,117		6,771,850	6,771,850	
	TREA Infill Industrial Houston LLC					10/05/2020	25,105,545	(1,654,281)				(1,654,281)			26,759,826		1,654,281	1,654,281	
	TREA Infill Industrial Dallas LLC					10/05/2020	26,856,323	(582,281)				(582,281)			27,438,604		582,281	582,281	
2299999. Joint Venture Interests - Real Estate - Affiliated							130,703,659	341,458,614				341,458,614			153,127,216		(450,727,826)	(450,727,826)	
4899999. Total - Unaffiliated								(5,620,247)				(5,620,247)					(5,594,066)	(5,594,066)	
4999999. Total - Affiliated							130,703,659	341,458,614				341,458,614			153,127,216		(450,727,826)	(450,727,826)	
5099999 - Totals							130,703,659	335,838,367				335,838,367			153,127,216		(456,321,892)	(456,321,892)	

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
36202F-W3-6	G2 5166			4	1.A	9,744	105.1200	9,708	9,235	9,557		(45)			3.000	1.198	MON	23	277	07/11/2016	09/20/2026
36202F-ZU-3	G2 5255			4	1.A	73,582	105.1290	74,143	70,526	72,528		(245)			3.000	1.616	MON	176	2,116	07/01/2013	12/20/2026
3620A2-XC-5	GN 717175			4	1.A	100,009	113.2170	106,332	93,919	99,636		(113)			4.500	2.668	MON	352	4,226	11/12/2010	06/15/2039
3620AS-VD-8	GN 738712			4	1.A	65,171	104.8960	65,264	62,218	64,139		(243)			3.000	1.499	MON	156	1,866	07/11/2016	09/15/2026
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11			4	1.A	25,238	103.8610	24,249	23,347	24,345		(235)			3.500	(0.006)	MON	68	817	08/13/2012	03/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT			4	1.A	57,497	103.0080	57,558	55,877	56,854		(151)			2.500	1.618	MON	116	1,397	07/11/2016	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11			4	1.A	15,826	100.5460	14,955	14,874	15,092		(222)			3.500	(1.049)	MON	43	520	07/11/2016	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT			4	1.A	129,488	105.5180	128,145	121,443	125,807		(714)			4.000	1.850	MON	405	4,858	12/13/2011	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11			4	1.A	18,836	106.3770	19,101	17,956	18,697		(35)			3.000	1.784	MON	45	539	12/30/2011	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11			4	1.A	85,397	103.3330	82,314	79,659	81,990		(766)			3.500	0.326	MON	232	2,788	03/19/2012	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11			4	1.A	29,111	101.5140	28,078	27,659	28,152		(269)			3.000	(0.016)	MON	69	830	01/27/2012	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11			4	1.A	15,354	103.4380	15,829	15,303	15,338		(4)			2.000	1.879	MON	26	306	03/29/2012	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11			4	1.A	47,956	103.6030	48,561	46,873	47,812		(38)			2.000	1.276	MON	78	937	01/03/2013	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11			4	1.A	443,687	101.0690	451,319	446,546	443,981		73			1.500	1.674	MON	558	6,698	07/11/2016	08/16/2042
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,116,896	XXX	1,125,556	1,085,435	1,103,928		(3,007)			XXX	XXX	XXX	2,347	28,175	XXX	XXX
0599999. Total - U.S. Government Bonds						1,116,896	XXX	1,125,556	1,085,435	1,103,928		(3,007)			XXX	XXX	XXX	2,347	28,175	XXX	XXX
29134W-AB-3	ABU DHABI GOVT INT'L SR UNSEC		D		1.C FE	2,992,590	110.9500	3,328,500	3,000,000	2,995,759		720			3.125	3.154	MN	15,104	93,750	04/25/2016	05/03/2026
302154-DC-0	EXPORT IMPORT BANK KOREA		D		1.C FE	1,199,532	99.6970	1,196,367	1,200,000	1,199,557		25			0.750	0.758	MS	2,500		09/14/2020	09/21/2025
471068-AP-1	JAPAN FIN ORG MUNICIPAL SR UNSEC		D		1.E FE	2,492,050	107.4600	2,686,508	2,500,000	2,494,785		1,534			3.000	3.069	MS	22,708	75,000	03/05/2019	03/12/2024
74727P-AU-5	STATE OF QATAR SR UNSEC		D		1.D FE	2,053,482	111.2200	2,307,815	2,075,000	2,062,457		2,078			3.250	3.373	JD	5,432	67,438	05/25/2016	06/02/2026
74727P-AW-1	STATE OF QATAR SR UNSEC		D		1.D FE	1,191,864	107.4800	1,289,760	1,200,000	1,196,045		1,607			3.875	4.026	AO	8,783	46,500	04/12/2018	04/23/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,929,518	XXX	10,808,950	9,975,000	9,948,603		5,964			XXX	XXX	XXX	54,527	282,688	XXX	XXX
1099999. Total - All Other Government Bonds						9,929,518	XXX	10,808,950	9,975,000	9,948,603		5,964			XXX	XXX	XXX	54,527	282,688	XXX	XXX
13063D-AD-0	CALIFORNIA ST State of California 2.367 04/0				1.C FE	1,335,000	102.5180	1,368,615	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	1,368,615	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	1,368,615	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	107.8900	1,995,965	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	114.2260	1,165,105	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	3,161,070	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	3,161,070	2,870,000	2,870,000					XXX	XXX	XXX	31,583	94,748	XXX	XXX
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16			1	1.G FE	4,630,000	105.8600	4,901,318	4,630,000	4,630,000					3.163	3.163	MS	43,120	146,447	12/02/2016	09/15/2025
235036-6R-6	DALLAS FORT WORTH TX INTERNATI SERIES C				1.E FE	2,295,000	103.3500	2,371,883	2,295,000	2,295,000					2.046	2.046	MN	7,826	10,304	07/31/2020	11/01/2029
283062-EN-3	EL DORADO CA IRR DIST REVENUE SERIES D				1.D FE	6,000,000	99.7740	5,986,440	6,000,000	6,000,000					1.627	1.627	MS	39,319		07/29/2020	03/01/2030
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A				1.C FE	4,010,000	105.2220	4,219,402	4,010,000	4,010,000					2.154	2.154	JJ	25,193		09/03/2020	07/01/2030
516391-DN-6	LANSING MICH BRD WTR & LT UTIL SERIES B			2	1.D FE	3,000,000	109.6000	3,288,000	3,000,000	3,000,000					2.740	2.740	JJ	41,100	43,840	12/13/2019	07/01/2030
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC Metropolitan Government N 4.05			1	1.G FE	1,755,000	114.0600	2,001,753	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	106.0610	540,911	510,000	510,000					2.973	2.973	MN	2,527	13,098	12/06/2019	05/01/2030
696624-AW-5	PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3 10				1.C FE	3,459,820	105.2670	3,684,345	3,500,000	3,482,381		6,053			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	101.6500	660,725	650,000	650,000					2.857	2.857	JJ	7,789	7,789	01/17/2020	01/01/2031
977100-HC-3	WISCONSIN ST GEN FUND ANNUAL A SERIES A				1.C FE	1,465,000	107.5500	1,575,608	1,465,000	1,465,000					2.399	2.399	MN	5,858	25,188	01/29/2020	05/01/2030
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						27,774,820	XXX	29,230,385	27,815,000	27,797,381		6,053			XXX	XXX	XXX	234,547	422,796	XXX	XXX
31280D-DK-0	FG J19106			4	1.A	57,408	106.2460	57,499	54,119	56,273		(250)			3.000	1.236	MON	135	1,624	11/20/2012	05/01/2027
3136A5-LA-2	FNR 2012-35 PL AD PAC-11			4	1.A	36,260	102.9160	37,387	36,328	36,265		1			2.000	2.027	MON	61	727	04/27/2012	11/25/2041
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11			4	1.A	367,136	107.9140	373,793	346,380	361,793		(1,396)			3.500	1.800	MON	1,010	12,123	12/16/2014	08/25/2042
3136AD-DA-4	FNR 2013-23 NH EXCH PT			4	1.A	220,806	103.2520	223,134	216,106	219,128		(336)			2.000	1.370	MON	360	4,322	04/03/2013	03/25/2028

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
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ			4	1.A	16,509	100.8260	16,253	16,119	16,173		(114)			3.500	1.875	MON	47	564	07/11/2016	08/25/2038
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ			4	1.A	142,728	100.9990	134,737	133,404	135,573		(2,397)			4.000	(0.490)	MON	445	5,336	07/11/2016	03/25/2039
3136AJ-C7-9	FNR 2014-26 KA SEQ			4	1.A	184,262	100.8730	173,364	171,864	174,720		(3,162)			4.000	(1.046)	MON	573	6,875	10/28/2014	04/25/2039
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ			4	1.A	307,140	101.0410	298,313	295,238	297,966		(1,757)			3.000	1.240	MON	738	8,857	01/27/2015	09/25/2039
3136AL-VF-5	FNR 2014-70 A EXCH SEQ			4	1.A	100,133	100.9590	96,986	96,065	97,500		(676)			3.000	0.679	MON	240	2,882	02/03/2015	06/25/2040
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ			4	1.A	1,429,757	104.9610	1,423,360	1,356,090	1,388,350		(6,665)			3.500	1.859	MON	3,955	47,463	06/23/2015	01/25/2043
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ			4	1.A	690,464	101.3770	679,930	670,693	676,230		(2,409)			3.000	1.750	MON	1,677	20,121	07/29/2015	05/25/2041
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ			4	1.A	274,025	101.6350	270,620	266,266	269,094		(1,018)			3.000	1.662	MON	666	7,988	09/21/2015	08/25/2041
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ			4	1.A	328,051	101.8300	323,932	318,110	322,337		(1,361)			3.000	1.566	MON	795	9,543	03/09/2016	03/25/2042
3137AA-FU-2	FHR 3857 EC EXCH PAC-11			4	1.A	211,048	101.6630	204,653	201,306	205,160		(1,541)			3.500	0.335	MON	587	7,046	05/27/2014	08/15/2039
3137AK-V3-2	FHR 3981 PA PAC-11			4	1.A	14,327	103.0640	14,119	13,699	14,024		(74)			3.000	1.410	MON	34	411	04/12/2012	04/15/2031
3137B2-QL-7	FHR 4212 LA PAC-11			4	1.A	504,070	102.1790	497,372	486,766	494,024		(2,257)			3.000	1.674	MON	1,217	14,603	07/11/2016	10/15/2039
3137B8-Z3-4	FHR 4316 DA SEQ			4	1.A	84,894	101.2490	83,198	82,172	82,837		(553)			3.000	1.318	MON	205	2,465	10/29/2014	02/15/2039
3137BA-D6-6	FHR 4323 CA EXCH SEQ			4	1.A	101,291	102.1440	96,353	94,330	96,846		(1,349)			4.000	(0.149)	MON	314	3,773	04/02/2015	03/15/2040
3137BB-N9-7	FHR 4358 DA EXCH SEQ			4	1.A	299,055	101.3080	296,769	292,939	295,293		(1,144)			3.000	1.763	MON	732	8,788	07/23/2014	06/15/2040
3137BC-TN-8	FHR 4376 HA SEQ			4	1.A	133,038	101.5380	132,497	130,489	131,603		(467)			3.000	1.901	MON	326	3,915	09/08/2014	04/15/2040
3137BD-V9-4	FHR 4385 Q SEQ			4	1.A	624,991	101.0640	613,708	607,249	612,336		(3,133)			3.000	1.431	MON	1,518	18,217	07/11/2016	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ			4	1.A	1,225,992	101.4690	1,203,450	1,186,033	1,204,019		(7,362)			3.000	0.971	MON	2,965	35,581	07/11/2016	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ			4	1.A	236,602	104.2450	238,081	228,385	232,890		(688)			3.000	2.018	MON	571	6,852	02/10/2015	06/15/2039
3137BG-JD-2	FHR 4444 CH EXCH SEQ			4	1.A	1,495,157	101.6080	1,467,797	1,444,564	1,467,992		(8,530)			3.000	1.073	MON	3,611	43,337	07/11/2016	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11			4	1.A	239,529	104.1120	242,263	232,694	236,228		(427)			3.000	2.224	MON	582	6,981	12/09/2015	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ			4	1.A	321,502	101.8240	316,441	310,771	316,461		(1,815)			3.000	1.041	MON	777	9,323	05/23/2016	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ			4	1.A	1,550,508	101.4630	1,514,046	1,492,219	1,519,088		(8,390)			3.000	1.043	MON	3,731	44,767	05/19/2016	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ			4	1.A	1,440,107	101.9880	1,433,566	1,405,626	1,428,688		(5,618)			3.500	1.194	MON	4,100	49,197	01/09/2018	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ			4	1.A	1,479,094	102.0420	1,485,850	1,456,114	1,471,653		(3,740)			3.500	1.997	MON	4,247	50,964	02/06/2018	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ			4	1.A	1,506,574	101.2490	1,489,090	1,470,725	1,493,603		(5,572)			3.500	1.370	MON	4,290	51,475	01/09/2018	09/15/2044
3138A2-CK-3	FNMA AH0973			4	1.A	117,782	106.1450	117,613	110,804	115,128		(700)			4.000	1.828	MON	369	4,432	07/11/2016	12/01/2025
3138EA-EF-0	FNMA AK5533			4	1.A	16,731	106.1530	16,502	15,546	16,324		(88)			3.500	1.007	MON	45	544	05/21/2012	03/01/2027
3138EH-TA-0	FNMA AL1444			4	1.A	93,245	106.4520	93,219	87,569	91,253		(440)			3.000	1.051	MON	219	2,627	02/15/2013	02/01/2027
3138EK-VV-4	FNMA AL3327			4	1.A	56,642	104.1520	58,166	55,848	56,122		(120)			2.500	1.817	MON	116	1,396	08/19/2013	04/01/2023
3138MB-LL-8	FNMA AP7530			4	1.A	40,440	105.7510	40,735	38,519	39,820		(146)			2.500	1.125	MON	80	963	07/11/2016	09/01/2027
3138W6-5D-4	FNMA AR8943			4	1.A	19,908	104.1520	19,844	19,053	19,384		(126)			2.500	0.576	MON	40	476	07/11/2016	03/01/2023
3138WB-KF-1	FNMA AS2093			4	1.A	58,717	104.8450	59,056	56,327	57,482		(264)			3.000	1.187	MON	141	1,690	04/08/2014	03/01/2024
31416X-QT-0	FNMA AB2265			4	1.A	81,863	112.2660	83,836	74,676	81,199		(130)			4.000	1.745	MON	249	2,987	01/09/2013	02/01/2041
31418A-QY-7	FNMA MA1370			4	1.A	31,539	104.1520	32,156	30,874	31,108		(98)			2.500	1.546	MON	64	772	10/16/2013	03/01/2023
31418A-RU-4	FNMA MA1398			4	1.A	24,092	104.1520	24,295	23,327	23,615		(112)			2.500	1.098	MON	49	583	06/03/2013	04/01/2023
31418D-FN-7	FNMA POOL MA3772			4	1.A	2,863,856	105.6170	2,917,584	2,762,423	2,859,034		(3,458)			3.500	1.533	MON	8,057	96,685	09/24/2019	09/01/2039
31418D-GJ-5	FNMA POOL MA3800			4	1.A	2,711,460	104.7000	2,769,648	2,645,327	2,708,228		(2,652)			3.000	1.558	MON	6,613	79,360	10/09/2019	10/01/2039
31418D-HJ-4	FNMA POOL MA3832			4	1.A	3,208,877	105.7990	3,266,346	3,087,314	3,204,172		(4,080)			3.500	1.615	MON	9,005	108,056	12/03/2019	11/01/2039
31418D-SS-2	FNMA POOL MA4128			4	1.A	24,389,037	103.9770	24,564,558	23,624,919	24,376,127		(12,910)			2.000	1.609	MON	39,375	118,125	09/09/2020	09/01/2040
31418D-TJ-1	FNMA POOL MA4152			4	1.A	24,644,132	104.0880	24,841,091	23,865,506	24,631,004		(13,127)			2.000	1.614	MON	39,776	119,328	09/09/2020	09/01/2040
31418D-U5-9	FNMA POOL MA4203			4	1.A	20,866,830	105.5950	21,061,559	19,945,634	20,858,852		(7,978)			2.500	2.016	MON	41,553	41,553	10/28/2020	11/01/2040
31418D-U8-3	FNMA POOL MA4206			4	1.A	20,645,007	104.5830	20,802,843	19,891,313	20,637,144		(7,863)			2.000	1.479	MON	33,152	33,152	10/28/2020	11/01/2035
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						115,492,616	XXX	116,207,612	111,447,842	115,160,143		(128,492)			XXX	XXX	XXX	219,412	1,098,849	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						143,267,436	XXX	145,437,997	139,262,842	142,957,524		(122,439)			XXX	XXX	XXX	453,959	1,521,645	XXX	XXX
001055-BJ-0	AFLAC INC			1	1.G FE	1,097,162	117.7020	1,294,725	1,100,000	1,097,342		180			3.600	3.631	AO	9,900	19,800	03/30/2020	04/01/2030
00108W-AD-2	AEP TEXAS INC SR UNSEC			1	1.G FE	3,991,138	103.1470	4,125,881	4,000,000	3,996,636		1,865			2.400	2.449	AO	24,000	96,000	01/11/2018	10/01/2022
00108W-AM-2	AEP TEXAS INC SERIES I			1	1.G FE	3,560,593	104.5450	3,737,481	3,575,000	3,561,221		628			2.100	2.144	JJ	37,538		06/29/2020	07/01/2030
0010EP-AN-8	AEP TEXAS INC SR UNSEC			1	1.G FE	519,860	112.4210	590,213	525,000	522,321		504			3.850	3.969	AO	5,053	20,213	09/15/2015	10/01/2025
00115A-AE-9	AEP TRANSMISSION CO LLC SR UNSEC			2	1.F FE	324,388	112.4700	365,526	325,000	324,602		60			3.100	3.123	JD	840	10,075	05/18/2017	12/01/2026
00206R-CM-2	AT&T INC SR UNSEC			1	2.B FE	1,999,424	103.4910	2,069,821	2,000,000	1,999,882		76			3.000	3.004	JD	167	60,000	07/11/2016	06/30/2022

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
00206R-CT-7	AT&T INC SR UNSEC			1	2.B FE	1,998,680	115.7020	2,314,042	2,000,000	1,999,268		126			4.125	4.133	FA	30,708	82,500	01/29/2016	02/17/2026
00206R-HJ-4	AT&T INC SR UNSEC			2	2.B FE	1,019,957	119.1830	1,221,626	1,025,000	1,020,753		425			4.350	4.411	MS	14,863	44,588	02/13/2019	03/01/2029
00206R-JY-9	AT&T INC			1	2.B FE	10,502,400	106.8620	10,686,230	10,000,000	10,494,929		(7,471)			2.750	2.203	JD	22,917	139,792	10/27/2020	06/01/2031
00206R-KG-6	AT&T INC			1	2.B FE	3,845,149	102.0290	3,928,130	3,850,000	3,845,381		232			1.650	1.667	FA	25,939		07/27/2020	02/01/2028
002824-BE-9	ABBOTT LABORATORIES SR UNSEC			1	1.G FE	4,874,930	108.3740	5,308,175	4,898,000	4,887,770		3,286			3.400	3.476	MN	14,340	166,532	11/17/2016	11/30/2023
002824-BF-6	ABBOTT LABORATORIES SR UNSEC			1	1.G FE	2,245,171	117.1150	2,649,144	2,262,000	2,251,321		1,582			3.750	3.840	MN	7,304	84,825	11/17/2016	11/30/2026
002824-BP-4	ABBOTT LABORATORIES			1	1.G FE	6,334,838	101.3890	6,463,546	6,375,000	6,337,492		2,655			1.150	1.237	JJ	38,082		06/22/2020	01/30/2028
002824-BQ-2	ABBOTT LABORATORIES			1	1.G FE	492,835	101.5440	507,722	500,000	493,182		347			1.400	1.555	JD	19	3,617	06/22/2020	06/30/2030
00287Y-AQ-2	ABBVIE INC SR UNSEC			1	2.B FE	873,469	111.4310	975,023	875,000	874,263		153			3.600	3.621	MN	4,113	31,500	05/05/2015	05/14/2025
00287Y-AY-5	ABBVIE INC SR UNSEC			1	2.B FE	921,467	110.8180	1,025,069	925,000	922,965		342			3.200	3.245	MN	3,864	29,600	05/09/2016	05/14/2026
00287Y-BF-5	ABBVIE INC SR UNSEC			2	2.B FE	892,305	120.0300	1,080,266	900,000	893,825		646			4.250	4.354	MN	4,994	38,250	09/13/2018	11/14/2028
00287Y-CS-6	ABBVIE INC SERIES WI			1	2.A FE	3,057,757	103.1320	3,093,957	3,000,000	3,051,573		(6,185)			3.450	1.759	MS	30,475		11/17/2020	03/15/2022
00287Y-CX-5	ABBVIE INC SERIES WI			1	2.A FE	2,142,740	111.5390	2,230,782	2,000,000	2,138,536		(4,204)			3.800	1.969	MS	22,378		11/17/2020	03/15/2025
00507V-AK-5	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	373,638	113.7130	426,422	375,000	374,122		137			3.400	3.446	MS	3,754	12,750	06/01/2017	09/15/2026
00507V-AM-1	ACTIVISION BLIZZARD SR UNSEC			1	2.A FE	2,322,900	113.4030	2,835,079	2,500,000	2,359,797		18,414			3.400	4.408	JD	3,778	85,000	12/12/2018	06/15/2027
00766T-AD-2	AECOM CO.GUARNT			1	3.C FE	2,068,750	111.5280	2,230,560	2,000,000	2,044,225		(11,103)			5.875	5.184	AO	24,806	117,500	01/23/2019	10/15/2024
00912X-AM-6	AIR LEASE CORP SR UNSEC			1	2.B FE	998,020	100.5020	1,005,020	1,000,000	999,922		308			3.875	3.907	AO	9,688	38,750	03/04/2014	04/01/2021
00912X-AQ-7	AIR LEASE CORP SR UNSEC			1	2.B FE	994,240	102.6690	1,026,691	1,000,000	998,918		960			3.750	3.853	FA	15,625	37,500	10/06/2015	02/01/2022
00912X-AT-1	AIR LEASE CORP SR UNSEC			1	2.B FE	2,219,805	105.1280	2,365,381	2,250,000	2,237,698		4,300			3.000	3.213	MS	19,875	67,500	08/08/2016	09/15/2023
00914A-AD-4	AIR LEASE CORP				2.B FE	1,141,789	102.6680	1,180,680	1,150,000	1,144,885		2,416			2.250	2.475	JJ	11,931	21,491	09/09/2019	01/15/2023
00914A-AF-9	AIR LEASE CORP SERIES MTN			1	2.B FE	2,968,890	103.4990	3,104,971	3,000,000	2,974,547		5,657			2.300	2.520	FA	28,750	37,758	01/07/2020	02/01/2025
009158-BC-9	AIR PRODUCTS & CHEMICALS			1	1.F FE	2,371,770	106.6750	2,533,528	2,375,000	2,371,957		187			2.050	2.065	MN	6,221	26,372	04/27/2020	05/15/2030
010392-FU-7	ALABAMA POWER CO SERIES 20 A			1	1.E FE	3,782,672	100.5440	3,820,668	3,800,000	3,783,233		561			1.450	1.499	MS	18,979		08/24/2020	09/15/2030
015271-AJ-8	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	6,499,564	115.0330	7,333,335	6,375,000	6,461,814		(13,202)			3.950	3.687	JJ	116,114	251,813	01/04/2018	01/15/2027
015271-AL-3	ALEXANDRIA REAL ESTATE E CO.GUARNT			1	2.A FE	848,411	111.1840	945,062	850,000	849,020		207			3.450	3.479	AO	4,969	29,325	11/09/2017	04/30/2025
015271-AP-4	ALEXANDRIA REAL ESTATE E CO.GUARNT			2	2.A FE	4,994,650	114.9580	5,747,899	5,000,000	4,995,971		677			3.800	3.817	AO	40,111	190,000	03/12/2019	04/15/2026
015271-AT-6	ALEXANDRIA REAL ESTATE E CO.GUARNT				2.A FE	3,444,549	109.2120	3,767,824	3,450,000	3,445,383		752			2.750	2.767	JD	4,217	119,384	09/03/2019	12/15/2029
020002-AZ-4	ALLSTATE CORP SR UNSEC			1	1.G FE	2,483,703	106.6820	2,667,060	2,500,000	2,495,462		1,745			3.150	3.227	JD	3,500	78,750	07/03/2013	06/15/2023
023608-AG-7	AMEREN CORP SR UNSEC			1	2.A FE	999,110	112.7420	1,127,422	1,000,000	999,491		89			3.650	3.661	FA	13,789	36,500	11/17/2015	02/15/2026
0258M0-EG-0	AMERICAN EXPRESS CREDIT SR UNSEC			1	1.F FE	1,995,540	102.5610	2,051,219	2,000,000	1,998,903		913			2.700	2.748	MS	17,700	54,000	02/28/2017	03/03/2022
025932-AK-0	AMERICAN FINANCIAL GROUP SR UNSEC			1	2.A FE	1,469,218	109.0790	1,608,921	1,475,000	1,471,491		555			3.500	3.547	FA	19,503	51,625	08/15/2016	08/15/2026
02665W-CJ-8	AMERICAN HONDA FINANCE SR UNSEC				1.G FE	4,991,350	107.6970	5,384,837	5,000,000	4,995,419		1,700			3.450	3.488	JJ	80,021	172,500	07/11/2018	07/14/2023
026874-DD-6	AMERICAN INTL GROUP SR UNSEC			1	2.A FE	2,118,121	112.3280	2,386,969	2,125,000	2,121,569		683			3.750	3.789	JJ	37,852	79,688	07/29/2015	07/10/2025
03027X-AZ-3	AMERICAN TOWER CORP			1	2.C FE	4,995,250	106.3130	5,315,629	5,000,000	4,996,247		997			2.400	2.419	MS	35,333	81,667	01/07/2020	03/15/2025
03027X-BB-5	AMERICAN TOWER CORP			1	2.C FE	4,537,215	102.2110	4,650,582	4,550,000	4,538,612		1,397			1.300	1.355	MS	34,176		06/01/2020	09/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1	2.C FE	3,608,833	100.8720	3,656,615	3,625,000	3,609,215		382			1.875	1.924	AO	17,559		09/23/2020	10/15/2030
03040W-AK-1	AMERICAN WATER CAPITAL C SR UNSEC			1	2.A FE	996,010	109.2770	1,092,769	1,000,000	998,585		414			3.850	3.898	MS	12,833	38,500	11/08/2013	03/01/2024
03040W-AS-4	AMERICAN WATER CAPITAL C SR UNSEC			2	2.A FE	4,999,050	118.0220	5,901,087	5,000,000	4,999,339		73			3.750	3.752	MS	62,500	187,500	08/06/2018	09/01/2028
03040W-AW-5	AMERICAN WATER CAPITAL C			1	2.A FE	921,217	110.3880	1,021,091	925,000	921,461		244			2.800	2.847	MN	4,317	14,173	04/08/2020	05/01/2030
03073E-AL-9	AMERISOURCEBERGEN CORP SR UNSEC			1	2.B FE	498,575	108.5500	542,751	500,000	499,463		148			3.400	3.434	MN	2,172	17,000	05/19/2014	05/15/2024
03076C-AG-1	AMERIPRISE FINANCIAL INC SR UNSEC			1	1.G FE	199,312	111.5030	223,006	200,000	199,713		69			3.700	3.741	AO	1,562	7,400	09/15/2014	10/15/2024
030981-AH-7	AMERIGAS PART/FIN CORP SR UNSEC			1	3.C FE	1,058,750	107.7500	1,077,500	1,000,000	1,032,752		(9,246)			5.625	4.521	MN	6,406	56,250	01/18/2018	05/20/2024
031162-CP-3	AMGEN INC SR UNSEC			1	2.A FE	4,989,300	103.0890	5,154,433	5,000,000	4,996,950		2,177			2.650	2.696	MN	18,403	132,500	05/08/2017	05/11/2022
031162-CU-2	AMGEN INC			1	2.A FE	4,998,250	107.0820	5,354,102	5,000,000	4,998,385		135			2.450	2.454	FA	44,236	61,250	02/18/2020	02/21/2030
031162-CW-8	AMGEN INC			1	2.A FE	4,982,100	106.6590	5,332,955	5,000,000	4,983,243		1,143			2.300	2.337	FA	75,069		05/04/2020	02/25/2031
032095-AG-6	AMPHENOL CORP SR UNSEC			1	2.A FE	4,994,400	107.7010	5,385,047	5,000,000	4,997,236		796			3.200	3.218	AO	40,000	160,000	03/29/2017	04/01/2024
032095-AH-4	AMPHENOL CORP SR UNSEC			2	2.A FE	524,496	122.3590	642,383	525,000	524,558		43			4.350	4.362	JD	1,903	22,838	01/07/2019	06/01/2029
032654-AJ-4	ANALOG DEVICES INC SR UNSEC			1	2.A FE	1,396,780	114.0240	1,596,337	1,400,000	1,398,250		314			3.900	3.928	JD	2,427	54,600	12/03/2015	12/15/2025
032654-AM-7	ANALOG DEVICES INC SR UNSEC			1	2.A FE	6,202,528	107.5870	6,697,281	6,225,000	6,215,002		3,213			3.125	3.183	JD	14,049	194,531	11/30/2016	12/05/2023
032654-AS-4	ANALOG DEVICES INC			1	2.A FE	2,338,156	109.1440	2,564,895	2,350,000	2,339,783		1,627			2.950	3.060	AO	17,331	33,315	04/06/2020	04/01/2025
035240-AV-2	ANHEUSER BUSCH INBEV WOR			1	2.A FE	3,417,808	115.8360	3,967,394	3,425,000	3,418,459		652			3.500	3.524	JD	9,990	79,251	04/01/2020	06/01/2030
037833-AK-6	APPLE INC SR UNSEC			1	1.B FE	1,776,170	104.8900	1,992,911	1,900,000	1,865,794		13,812			2.400	3.203	MN	7,347	45,600	10/07/2013	05/03/2023
037833-BY-5	APPLE INC SR UNSEC			1	1.B FE	1,621,425	112.1970	1,823,196	1,625,000	1,623,017		349			3.250	3.276	FA	18,778	52,813	02/16/2016	02/23/2026

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
037833-CJ-7	APPLE INC SR UNSEC			1	1.B FE	5,000,000	114.0370	5,701,840	5,000,000	5,000,000					3.350	3.350	FA	66,069	167,500	02/02/2017	02/09/2027
038222-AL-9	APPLIED MATERIALS INC SR UNSEC			1	1.G FE	1,170,829	113.6960	1,335,930	1,175,000	1,172,236		392			3.300	3.342	AO	9,694	38,775	03/28/2017	04/01/2027
039482-AA-2	ARCHER DANIELS MIDLAND C			1	1.F FE	4,940,550	108.7610	5,438,074	5,000,000	4,949,094		8,544			2.750	3.008	MS	35,903	68,750	03/25/2020	03/27/2025
042735-BG-4	ARROW ELECTRONICS INC SR UNSEC			1	2.C FE	1,863,506	108.2030	2,028,805	1,875,000	1,868,623		1,604			3.250	3.349	MS	19,128	60,938	09/05/2017	09/08/2024
045054-AJ-2	ASHTEAD CAPITAL INC SERIES 144A			1	2.C FE	1,500,000	106.2140	1,593,210	1,500,000	1,500,000					4.000	4.000	MN	10,000	59,500	10/28/2019	05/01/2028
049560-AN-5	ATMOS ENERGY CORP SR UNSEC			1	1.E FE	997,250	110.6110	1,106,114	1,000,000	998,138		258			3.000	3.032	JD	1,333	30,000	06/05/2017	06/15/2027
049560-AT-2	ATMOS ENERGY CORP			1	1.F FE	1,518,366	99.9260	1,523,874	1,525,000	1,518,507		140			1.500	1.546	JJ	5,719		09/23/2020	01/15/2031
05329W-AM-4	AUTONATION INC CO.GUARNT			1	2.C FE	373,736	111.1320	416,747	375,000	374,334		123			4.500	4.542	AO	4,219	16,875	09/16/2015	10/01/2025
053332-AP-7	AUTOZONE INC SR UNSEC			1	2.B FE	696,129	105.8170	740,721	700,000	698,932		398			3.125	3.188	JJ	10,087	21,875	04/18/2013	07/15/2023
053332-AR-3	AUTOZONE INC SR UNSEC			1	2.B FE	997,310	109.5480	1,095,478	1,000,000	998,731		272			3.250	3.282	AO	6,861	32,500	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC SR UNSEC			1	2.B FE	799,792	110.6340	885,073	800,000	799,882		20			3.125	3.128	AO	4,861	25,000	04/18/2016	04/21/2026
053332-BA-9	AUTOZONE INC			1	2.B FE	2,367,780	99.1820	2,355,584	2,375,000	2,368,008		228			1.650	1.681	JJ	14,913		08/04/2020	01/15/2031
05348E-BG-3	AVALONBAY COMMUNITIES SERIES MTN			1	1.G FE	1,997,860	106.6550	2,133,092	2,000,000	1,998,180		320			2.300	2.311	FA	39,100	23,767	02/10/2020	03/01/2030
05351W-AA-1	AVANGRID INC SR UNSEC			1	2.A FE	1,047,501	108.9840	1,144,331	1,050,000	1,048,544		344			3.150	3.188	JD	2,756	33,075	11/16/2017	12/01/2024
054561-AJ-4	AXA EQUITABLE HOLDINGS I SR UNSEC			2	2.B FE	3,993,047	118.1790	4,727,164	4,000,000	3,994,490		629			4.350	4.372	AO	34,317	174,000	01/16/2019	04/20/2028
05523U-AK-6	BAE SYSTEMS HOLDINGS INC CO.GUARNT			1	2.B FE	299,109	111.1830	333,550	300,000	299,625		91			3.800	3.836	AO	2,660	11,400	09/30/2014	10/07/2024
05531F-AX-1	BB&T CORP SR UNSEC			1	1.G FE	2,994,390	102.8950	3,086,852	3,000,000	2,998,540		1,137			2.750	2.790	AO	20,625	82,500	03/16/2017	04/01/2022
05531F-BJ-1	BB&T CORP SERIES GMTN			2	1.G FE	6,994,820	103.8000	7,265,990	7,000,000	6,996,692		1,451			2.200	2.222	MS	44,917	154,000	09/09/2019	03/16/2023
05531G-AB-7	BB&T CORP SUBORD			2	1.G FE	1,498,515	116.6950	1,750,426	1,500,000	1,498,742		128			3.875	3.887	MS	16,469	58,125	03/11/2019	03/19/2029
06051G-FX-2	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	1,347,746	113.3060	1,529,634	1,350,000	1,348,709		218			3.500	3.520	AO	9,450	47,250	04/14/2016	04/19/2026
06051G-FZ-7	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	2,000,000	101.7890	2,035,775	2,000,000	2,000,000					2.503	2.503	AO	9,734	50,060	10/18/2016	10/21/2022
06051G-GT-0	BANK OF AMERICA CORP SR UNSEC			1	1.G FE	3,000,000	108.2330	3,246,993	3,000,000	3,000,000					3.093	3.093	AO	23,198	92,790	09/13/2017	10/01/2025
06051G-HQ-5	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	2,700,000	117.7280	3,178,657	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	108.8630	2,721,579	2,500,000	2,500,000					3.458	3.458	MS	25,455	86,450	03/12/2019	03/15/2025
06051G-HT-9	BANK OF AMERICA CORP SR UNSEC			2	1.F FE	4,000,000	112.8840	4,515,373	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	112.0130	4,676,529	4,175,000	4,180,483		(550)			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	106.5840	5,195,979	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	109.6190	1,096,188	1,000,000	998,726		382			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	103.0540	2,189,901	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	114.4540	5,722,706	5,000,000	4,998,146		228			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	104.5470	4,966,005	4,750,000	4,748,436		241			1.600	1.608	AO	14,144	38,000	04/17/2020	04/24/2025
07274E-AF-0	BAYER US FINANCE LLC CO.GUARNT			1	2.A FE	1,599,200	101.7030	1,627,246	1,600,000	1,599,904		122			3.000	3.008	AO	11,067	48,000	10/01/2014	10/08/2021
07274N-AL-7	BAYER US FINANCE II LLC CO.GUARNT			1	2.A FE	5,273,788	117.5700	6,231,190	5,300,000	5,278,990		2,159			4.375	4.435	JD	10,306	231,875	06/26/2018	12/15/2028
07274N-AU-7	BAYER US FINANCE II LLC CO.GUARNT				2.A FE	978,340	101.2350	1,012,353	1,000,000	992,144		13,639			2.750	4.243	JJ	12,681	27,500	07/12/2018	07/15/2021
07330N-AT-2	BRANCH BANKING AND TRUST SERIES BKNT			2	1.F FE	7,562,123	105.9830	8,028,228	7,575,000	7,564,766		2,470			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	497,955	110.8500	554,250	500,000	499,053		218			3.734	3.786	JD	830	18,670	08/19/2015	12/15/2024
075887-BL-2	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	1,575,887	109.3110	1,639,664	1,500,000	1,529,384		(8,807)			3.875	3.211	MN	7,427	58,125	04/24/2015	05/15/2024
075887-BV-0	BECTON DICKINSON AND CO SR UNSEC			1	2.C FE	5,000,000	108.6900	5,434,503	5,000,000	5,000,000					3.363	3.363	JD	11,677	168,150	05/22/2017	06/06/2024
081437-AT-2	BEMIS COMPANY INC			1	2.B FE	475,000	108.2940	514,398	475,000	475,000					2.630	2.628	JD	6,663	6,246	06/12/2020	06/19/2030
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A			1	1.G FE	9,987,100	113.2270	11,322,698	10,000,000	9,989,132		2,032			4.050	4.078	AO	85,500	226,125	03/20/2020	04/15/2025
084664-CU-3	BERKSHIRE HATHAWAY FIN			1	1.C FE	999,000	105.3850	1,053,846	1,000,000	999,074		74			1.850	1.861	MS	5,601	9,250	03/04/2020	03/12/2030
08576P-AB-7	BERRY GLOBAL INC SERIES 144A			1	2.C FE	1,874,363	100.9050	1,891,969	1,875,000	1,874,363		1			1.570	1.577	JJ	736		12/15/2020	01/15/2026
092113-AL-3	BLACK HILLS CORP SR UNSEC			1	2.A FE	797,576	112.6610	901,286	800,000	798,661		236			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	108.7450	2,718,618	2,500,000	2,505,201		(848)			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	105.0270	1,365,356	1,300,000	1,295,773		219			2.500	2.537	JD	17,514	16,069	06/12/2020	06/15/2030
09247X-AP-6	BLACKROCK INC SR UNSEC			2	1.D FE	719,128	115.8350	839,806	725,000	719,982		515			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	104.6730	4,605,614	4,400,000	4,385,155		819			1.900	1.937	JJ	35,530	19,042	04/27/2020	01/28/2031
097023-CA-1	BOEING CO SR UNSEC			2	2.C FE	2,901,845	107.2490	3,190,651	2,975,000	2,915,510		6,432			3.450	3.747	MN	17,106	102,638	10/29/2018	11/01/2028
099724-AL-0	BORGWARNER INC			1	2.B FE	1,570,574	107.4850	1,692,890	1,575,000	1,570,891		316			2.650	2.694	JJ	22,260		06/16/2020	07/01/2027
100743-AK-9	BOSTON GAS COMPANY SR UNSEC			1	1.G FE	374,648	110.9870	416,200	375,000	374,755		33			3.150	3.161	FA	4,922	11,813	07/31/2017	08/01/2027
100743-AL-7	BOSTON GAS COMPANY SR UNSEC			2	1.G FE	1,400,000	110.3310	1,544,631	1,400,000	1,400,000					3.001	3.001	FA	17,506	42,247	07/24/2019	08/01/2029
10112R-AV-6	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	549,938	106.1400	636,838	600,000	584,416		5,411			3.125	4.163	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	108.6460	434,584	400,000	399,597		121			3.800	3.835	FA	6,333	15,200	06/18/2013	02/01/2024

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
10112R-AX-2	BOSTON PROPERTIES LP SR UNSEC			1	2.A FE	897,372	113.9380	1,025,442	900,000	898,554		254			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	109.2910	3,278,741	3,000,000	2,995,722		976			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	119.5520	5,439,601	4,550,000	4,536,520		1,388			4.500	4.545	JD	17,063	204,750	11/13/2018	12/01/2028
101137-AZ-0	BOSTON SCIENTIFIC CORP			1	2.C FE	2,298,896	105.0410	2,415,947	2,300,000	2,299,034		138			1.900	1.910	JD	3,642	23,428	05/14/2020	06/01/2025
10373Q-AT-7	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	947,810	110.6380	1,106,385	1,000,000	960,837		6,477			3.119	3.940	MN	4,938	31,190	12/14/2018	05/04/2026
10373Q-AY-6	BP CAP MARKETS AMERICA CO.GUARNT			2	1.F FE	2,923,671	108.1350	3,244,043	3,000,000	2,951,318		13,707			3.224	3.754	AO	20,687	96,720	12/14/2018	04/14/2024
105340-AQ-6	BRANDYWINE OPER PARTNERS CO.GUARNT			1	2.C FE	843,625	106.8360	908,104	850,000	845,351		577			3.950	4.042	MN	4,290	33,575	11/09/2017	11/15/2027
110122-BC-1	BRISTOL MYERS SQUIBB CO SERIES 144A				1.F FE		0.0000								2.875	0.000	FA		4,313		08/15/2020
110122-BQ-0	BRISTOL MYERS SQUIBB CO SERIES 144A			1	1.F FE		0.0000								3.900	0.000	FA		117,000		02/20/2028
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR UNSEC			2	1.F FE		0.0000								3.200	0.000	JD		109,600		06/15/2026
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	1,719,793	108.5120	1,871,837	1,725,000	1,720,374		580			2.900	2.980	JJ	21,539	25,013	07/14/2020	07/26/2024
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,846,254	112.4830	7,705,071	6,850,000	6,846,551		297			3.200	3.205	JD	119,342		07/15/2020	06/15/2026
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	1,840,008	114.1400	1,968,922	1,725,000	1,829,883		(10,125)			3.875	2.401	FA	58,674	33,422	07/15/2020	08/15/2025
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI			1	1.F FE	6,516,879	118.3500	7,101,028	6,000,000	6,488,281		(28,598)			3.900	2.599	FA	202,150		07/15/2020	02/20/2028
11120V-AD-5	BRIXMOR OPERATING PART SR UNSEC			1	2.C FE	7,176,013	105.8580	7,595,297	7,175,000	7,175,387		(182)			3.250	3.247	MS	68,661	233,188	10/05/2016	09/15/2023
11134L-AP-4	BROADCOM CRP / CAYMN FI CO.GUARNT			1	2.C FE	4,998,666	107.9590	5,397,963	5,000,000	4,999,543		105			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	114.3990	3,791,186	3,314,000	3,310,197		177			4.110	4.128	MS	40,105	43,132	08/07/2020	09/15/2028
124857-AQ-6	CBS CORP CO.GUARNT			1	2.B FE	1,472,820	114.4230	1,716,346	1,500,000	1,485,496		2,534			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	109.6970	1,590,602	1,450,000	1,404,085		6,692			2.900	3.484	JJ	19,390	42,050	10/20/2017	01/15/2027
124857-AT-0	CBS CORP CO.GUARNT			1	2.B FE	594,162	112.3960	674,379	600,000	595,871		503			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	114.1710	1,141,710	1,000,000	987,364		1,445			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	100.6250	1,006,250	1,000,000	989,776		4,415			4.000	4.502	MS	13,333	40,000	02/06/2018	03/01/2023
12527G-AC-7	CF INDUSTRIES INC CO.GUARNT			1	3.A FE	299,721	104.2500	312,750	300,000	299,924		30			3.450	3.461	JD	863	10,350	05/20/2013	06/01/2023
125523-AH-3	CIGNA CORP CO.GUARNT			2	2.B FE	2,996,430	120.8160	3,624,479	3,000,000	2,996,995		318			4.375	4.390	AO	27,708	131,250	08/27/2019	10/15/2028
125523-CA-6	CIGNA CORP SERIES 144A			1	2.B FE		0.0000								3.400	0.000	MS		16,575		03/01/2027
125523-CB-4	CIGNA CORP NEW GLBL NT				2.B FE	999,649	112.7430	1,099,241	975,000	998,230		(1,418)			3.400	2.973	MS	27,625		07/14/2020	03/01/2027
126650-CF-5	CVS HEALTH CORP SR UNSEC			1	2.B FE	2,021,360	109.1780	2,183,551	2,000,000	2,008,344		(2,293)			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	104.3840	1,565,760	1,500,000	1,499,843		97			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	113.3160	679,898	600,000	596,956		599			3.875	3.998	JJ	10,398	23,250	07/13/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP SR UNSEC			1	2.B FE	2,329,767	109.8930	2,582,489	2,350,000	2,338,329		1,960			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	119.0290	3,570,880	3,000,000	2,989,501		1,214			4.300	4.357	MS	34,400	129,000	07/30/2018	03/25/2028
133131-AT-9	CAMDEN PROPERTY TRUST SR UNSEC			1	1.G FE	471,745	104.2090	521,046	500,000	493,368		3,219			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	118.7040	2,136,679	1,800,000	1,798,459		165			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	112.5250	1,125,253	1,000,000	997,851		217			3.150	3.179	JJ	15,750	32,725	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1	1.G FE	1,024,272	111.0560	1,138,323	1,025,000	1,024,331		59			2.800	2.808	MN	3,667	16,343	04/16/2020	05/15/2030
14040H-BK-0	CAPITAL ONE FINANCIAL CO SUBORD			1	2.C FE	1,768,699	113.3440	2,011,849	1,775,000	1,771,199		602			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.B FE	2,498,400	103.0290	2,575,734	2,500,000	2,499,599		328			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	107.5920	3,227,755	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	112.8730	1,269,824	1,125,000	1,125,000					3.410	3.410	JD	1,705	38,363	06/01/2017	06/15/2027
149123-ZZ-1	CATERPILLAR FINL SERVICE SR UNSEC				1.F FE	5,000,000	100.0450	5,002,262	5,000,000	5,000,000					0.526	2.753	MJSD	1,753	58,853	09/03/2019	03/08/2021
15135B-AR-2	CENTENE CORP SERIES WI			1	3.A FE	10,643,750	106.0000	10,600,000	10,000,000	10,567,845		(75,905)			4.250	2.329	JD	18,889	212,500	07/28/2020	12/15/2027
15189Y-AF-3	CENTERPOINT ENERGY RES			1	2.A FE	1,149,368	100.9640	1,161,089	1,150,000	1,149,380		12			1.750	1.755	AO	5,031		09/23/2020	10/01/2030
166756-AL-0	CHEVRON USA INC			1	1.C FE	15,000,000	100.4910	15,073,671	15,000,000	15,000,000					1.018	1.017	FA	58,959		08/10/2020	08/12/2027
166764-AH-3	CHEVRON CORP SR UNSEC			1	1.C FE	1,689,550	106.3500	1,807,954	1,700,000	1,697,066		1,113			3.191	3.264	JD	1,055	54,247	07/01/2013	06/24/2023
166764-AT-7	CHEVRON CORP SR UNSEC			1	1.C FE	2,000,000	102.1630	2,043,254	2,000,000	2,000,000					2.411	2.411	MS	15,805	48,220	02/24/2015	03/03/2022
171798-AD-3	CIMAREX ENERGY CO SR UNSEC			1	2.C FE	398,992	110.1740	440,695	400,000	399,331		91			3.900	3.930	MN	1,993	15,600	04/03/2017	05/15/2027
17275R-AP-7	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	998,180	100.4150	1,004,148	1,000,000	999,951		282			2.900	2.929	MS	9,425	29,000	02/24/2014	03/04/2021
17275R-AV-4	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	2,983,890	103.9940	3,119,821	3,000,000	2,996,363		2,411			3.000	3.086	JD	4,000	90,000	06/10/2015	06/15/2022
17275R-BD-3	CISCO SYSTEMS INC SR UNSEC			1	1.E FE	499,107	100.3110	501,555	500,000	499,968		199			2.200	2.241	FA	3,758	11,000	07/11/2016	02/28/2021
172967-JT-9	CITIGROUP INC SUBORD				2.B FE	522,858	114.3410	600,293	525,000	523,932		213			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	112.7500	1,127,497	1,000,000	998,838		196			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	103.8750	5,193,750	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	113.0090	2,260,189	2,000,000	2,000,000					3.520	3.520	AO	12,516	70,400	10/23/2017	10/27/2028

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
17308C-C4-6	CITIGROUP INC			1	1.G FE	2,200,000	101.6020	2,235,239	2,200,000	2,200,000					2.312	1.870	MN	8,053	50,864	10/28/2019	11/04/2022
174010-AU-5	CITIZENS BANK NA/RI SR UNSEC			2	2.A FE	1,499,445	113.6030	1,704,043	1,500,000	1,499,584		72			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	111.2660	7,788,627	7,000,000	6,988,537		1,874			2.850	2.882	JJ	85,342	200,608	07/22/2019	07/27/2026
174610-AS-4	CITIZENS FINANCIAL GROUP			1	2.A FE	1,970,655	106.2710	2,098,856	1,975,000	1,971,004		349			2.500	2.525	FA	19,887	24,688	02/03/2020	02/06/2030
186108-CK-0	CLEVELAND ELECTRIC ILLUM SR UNSEC			1	2.B FE	847,484	106.3160	903,688	850,000	848,164		219			3.500	3.534	AO	7,438	29,750	10/02/2017	04/01/2028
191216-CN-8	COCA COLA CO THE				1.E FE	9,991,700	110.2260	11,022,575	10,000,000	9,992,903		1,203			2.950	2.968	MS	78,667	147,500	03/20/2020	03/25/2025
191216-CR-9	COCA COLA CO THE				1.E FE	4,974,055	114.6940	5,706,043	4,975,000	4,974,148		94			3.375	3.378	MS	44,775	83,953	03/20/2020	03/25/2027
191216-CU-2	COCA COLA CO THE			1	1.E FE	4,993,950	103.2920	5,164,624	5,000,000	4,994,518		568			1.450	1.468	JD	6,042	42,292	04/29/2020	06/01/2027
191216-CV-0	COCA COLA CO THE			1	1.E FE	3,941,942	102.7140	4,057,187	3,950,000	3,942,418		476			1.650	1.672	JD	5,431	43,450	04/29/2020	06/01/2030
20030N-BL-4	COMCAST CORP CO.GUARNT			1	1.G FE	999,120	110.5520	1,105,517	1,000,000	999,619		85			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	111.6360	2,232,724	2,000,000	1,997,922		366			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	117.7690	2,973,666	2,525,000	2,519,815		938			4.600	4.648	MN	19,358	116,150	10/15/2018	11/01/2025
209111-FM-0	CONSOLIDATED EDISON INC SR UNSEC			1	2.A FE	999,740	111.7870	1,117,875	1,000,000	999,812		24			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	114.5930	1,031,333	900,000	898,081		133			3.350	3.377	AO	7,538	15,159	03/26/2020	04/01/2030
21036P-AK-4	CONSTELLATION BRANDS INC CO.GUARNT			1	2.C FE	50,000	101.0780	50,539	50,000	50,000					3.750	3.750	MN	313	1,875	01/19/2016	05/01/2021
21036P-BB-3	CONSTELLATION BRANDS INC CO.GUARNT			2	2.C FE	1,996,240	116.0900	2,321,793	2,000,000	1,997,313		485			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	109.5780	1,342,330	1,225,000	1,222,709		147			2.875	2.898	MN	5,870	18,001	04/23/2020	05/01/2030
210518-CV-6	CONSUMERS ENERGY CO 1ST MORTG			1	1.F FE	1,001,065	107.0880	1,070,883	1,000,000	1,000,292		(117)			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	118.0100	2,950,238	2,500,000	2,494,938		542			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	99.8960	2,097,822	2,100,000	2,093,643		174			1.800	1.834	AO	10,920		09/10/2020	10/01/2030
22822V-AG-6	CROWN CASTLE INTL CORP SR UNSEC			1	2.C FE	4,986,050	108.6270	5,431,340	5,000,000	4,992,459		1,913			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	118.7120	2,967,788	2,500,000	2,488,654		1,141			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	102.0570	5,102,837	5,000,000	4,988,189		1,389			1.350	1.404	JJ	36,750		06/04/2020	07/15/2025
22966R-AF-3	CUBESMART LP			1	2.B FE	3,889,897	109.2910	4,262,347	3,900,000	3,890,850		826			3.000	3.030	FA	44,200	98,800	10/08/2019	02/15/2030
22966R-AG-1	CUBESMART LP			1	2.B FE	6,174,134	100.2100	6,288,205	6,275,000	6,175,674		1,540			2.000	2.175	FA	29,632		10/29/2020	02/15/2031
233331-AW-7	DTE ENERGY CO SR UNSEC				2.B FE	2,999,010	106.5310	3,195,941	3,000,000	2,999,230		183			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	101.1230	10,112,272	10,000,000	9,988,863		963			1.050	1.076	JD	8,750	33,542	08/03/2020	06/01/2025
23338V-AB-2	DTE ELECTRIC CO GENL REF MORT			1	1.F FE	1,593,456	108.8860	1,742,171	1,600,000	1,597,751		651			3.650	3.697	MS	17,196	58,400	08/20/2013	03/15/2024
233851-BE-3	DAIMLER FINANCE NA LLC CO.GUARNT			1	2.A FE	998,110	100.4510	1,004,509	1,000,000	999,944		293			2.875	2.905	MS	8,865	28,750	03/03/2014	03/10/2021
24422E-VB-2	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	4,987,750	108.2000	5,410,011	5,000,000	4,989,893		1,648			2.250	2.288	MS	33,438	113,125	09/09/2019	09/14/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP SERIES MTN				1.F FE	4,746,865	105.0110	4,988,004	4,750,000	4,747,211		346			1.750	1.760	MS	25,861	41,563	03/04/2020	03/09/2027
247361-ZU-5	DELTA AIR LINES INC			1	3.A FE	3,486,105	98.6460	3,452,613	3,500,000	3,489,200		2,633			2.900	2.986	AO	17,763	101,500	10/21/2019	10/28/2024
247361-ZX-9	DELTA AIR LINES INC SERIES 144A				2.C FE	1,250,000	115.4550	1,443,190	1,250,000	1,250,000					7.000	7.000	MN	14,583	44,236	04/27/2020	05/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	1,249,050	114.8940	1,436,174	1,250,000	1,249,341		86			3.700	3.709	FA	17,472	46,250	08/02/2017	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	1,948,635	104.4060	2,035,908	1,950,000	1,949,455		251			2.750	2.764	FA	22,344	53,625	08/02/2017	02/01/2023
25389J-AT-3	DIGITAL REALTY TRUST LP CO.GUARNT			1	2.B FE	6,960,750	120.1790	8,412,530	7,000,000	6,968,557		3,423			4.450	4.521	JJ	143,636	311,500	10/29/2018	07/15/2028
25466A-AJ-0	DISCOVER BANK SR UNSEC			1	2.B FE	2,004,800	111.8130	2,236,259	2,000,000	2,002,957		(486)			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	106.0070	2,252,643	2,125,000	2,120,912		353			2.700	2.724	FA	23,109	28,688	02/03/2020	02/06/2030
254687-DK-9	WALT DISNEY COMPANY THE SERIES WI			1	2.A FE	277,484	112.9490	310,609	275,000	277,105		(342)			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	104.4620	887,928	850,000	838,913		1,153			2.000	2.166	MS	5,667	16,764	09/03/2019	09/01/2029
254687-FP-6	WALT DISNEY COMPANY THE				1.G FE	14,983,500	115.5060	17,325,837	15,000,000	14,985,130		1,630			3.700	3.718	MS	151,083	277,500	03/19/2020	03/23/2027
254709-AP-3	DISCOVER FINANCIAL SVS SR UNSEC			2	2.C FE	3,095,040	115.5080	3,580,753	3,100,000	3,096,251		643			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	105.3520	456,174	433,000	432,769		99			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	110.1600	991,439	900,000	899,814		30			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	109.1350	1,173,197	1,075,000	1,070,933		397			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	123.1400	1,231,396	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	109.1600	3,274,804	3,000,000	2,994,153		942			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	104.2110	4,611,324	4,425,000	4,421,452		435			1.700	1.718	JJ	34,687	12,538	05/13/2020	07/15/2025
263534-CP-2	E I DU PONT DE NEMOURS			1	1.G FE	448,367	106.3710	478,668	450,000	448,450		84			2.300	2.340	JJ	4,773	1,725	05/13/2020	07/15/2030
26441C-BJ-3	DUKE ENERGY CORP			1	2.A FE	9,995,100	100.2390	10,023,863	10,000,000	9,995,397		297			0.900	0.910	MS	27,500		09/09/2020	09/15/2025
26441Y-AY-3	DUKE REALTY LP CO.GUARNT			1	2.A FE	7,423,683	110.4130	7,585,398	6,870,000	7,432,631		(1,895)			3.750	1.424	JD	21,469	49,125	12/17/2020	12/01/2024
26441Y-BB-2	DUKE REALTY LP SR UNSEC			2	2.A FE	2,819,391	117.8060	3,357,461	2,850,000	2,825,397		2,668			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	941,184	101.1130	960,577	950,000	941,592		408			1.750	1.852	JJ	8,405		06/22/2020	07/01/2030

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
26444H-AH-4	DUKE ENERGY FLORIDA LLC			1	1.F FE	1,998,940	109.1630	2,183,259	2,000,000	1,999,048		99			2.500	2.506	JD	4,167	50,694	11/21/2019	12/01/2029
26884A-BG-7	ERP OPERATING LP SR UNSEC			1	1.G FE	598,932	111.6930	670,157	600,000	599,258		100			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	111.3290	2,922,384	2,625,000	2,634,260		(1,483)			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	105.4770	3,164,296	3,000,000	2,997,648		789			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	101.8930	942,508	925,000	924,164		98			1.300	1.320	JD	6,514	5,979	06/02/2020	06/15/2025
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A			1	1.F FE	872,323	103.6440	906,883	875,000	872,458		135			2.000	2.033	JD	9,479	8,701	06/02/2020	06/15/2030
277432-AW-0	EASTMAN CHEMICAL CO SR UNSEC			2	2.C FE	2,775,528	120.3660	3,370,262	2,800,000	2,779,957		2,057			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	111.9870	2,239,733	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	100.7070	3,348,508	3,325,000	3,325,000					1.357	1.357	MS	13,035		09/14/2020	09/17/2027
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A				1.F FE	3,304,905	102.5100	3,382,837	3,300,000	3,304,795		(110)			1.776	1.760	MS	16,931		09/29/2020	03/17/2031
29364D-AU-4	ENTERGY ARKANSAS LLC 1ST MORTG			1	1.F FE	224,260	112.9130	254,054	225,000	224,583		71			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	110.1940	2,203,886	2,000,000	1,997,307		431			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	116.7300	4,669,192	4,000,000	3,993,614		643			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	100.2330	5,888,684	5,875,000	5,853,735		473			1.750	1.789	MS	25,703		09/28/2020	03/15/2031
29379V-BH-5	ENTERPRISE PRODUCTS OPER CO.GUARNT			1	2.A FE	1,494,525	113.2460	1,698,695	1,500,000	1,497,091		506			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	108.3820	3,657,888	3,375,000	3,439,096		(2,493)			2.800	2.553	JJ	39,638	36,968	07/30/2020	01/31/2030
294429-AR-6	EQUIFAX INC			1	2.B FE	1,248,600	107.9390	1,349,237	1,250,000	1,248,790		190			2.600	2.621	JD	1,444	20,583	04/22/2020	12/15/2025
294429-AS-4	EQUIFAX INC			1	2.B FE	923,243	111.2350	1,028,921	925,000	923,356		114			3.100	3.122	MN	3,664	15,771	04/22/2020	05/15/2030
29444U-BC-9	EQUINIX INC			1	2.C FE	2,500,000	106.8830	2,672,081	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.C FE	1,897,245	109.3390	2,077,439	1,900,000	1,897,650		362			2.900	2.923	MN	6,581	55,100	11/06/2019	11/18/2026
29444U-BE-5	EQUINIX INC			1	2.C FE	1,997,960	110.1660	2,203,324	2,000,000	1,998,158		177			3.200	3.212	MN	7,644	64,000	11/06/2019	11/18/2029
29444U-BG-0	EQUINIX INC			1	2.C FE	1,595,984	102.9390	1,647,027	1,600,000	1,596,273		289			1.800	1.838	JJ	15,120		06/08/2020	07/15/2027
29444U-BL-9	EQUINIX INC			1	2.C FE	4,021,337	101.6050	4,089,608	4,025,000	4,021,434		97			1.550	1.562	MS	14,557		09/23/2020	03/15/2028
29449W-AA-5	EQUITABLE FINANCIAL LIFE SERIES 144A				1.F FE	3,318,915	102.7090	3,415,074	3,325,000	3,319,469		553			1.400	1.437	JJ	22,499		06/29/2020	07/07/2025
29449W-AB-3	EQUITABLE FINANCIAL LIFE SERIES 144A				1.F FE	7,482,600	100.6170	7,546,272	7,500,000	7,483,393		793			1.400	1.434	FA	35,875		08/25/2020	08/27/2027
29670G-AD-4	ESSENTIAL UTLITIES INC			1	2.B FE	1,375,000	108.2720	1,488,741	1,375,000	1,375,000					2.704	2.704	AO	7,849	18,590	04/13/2020	04/15/2030
29717P-AP-2	ESSEX PORTFOLIO LP CO.GUARNT			1	2.A FE	2,059,540	110.7300	2,214,607	2,000,000	2,030,663		(7,097)			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	112.1880	3,618,047	3,225,000	3,226,384		(279)			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	117.1570	9,372,557	8,000,000	7,945,503		5,530			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	110.2470	1,378,085	1,250,000	1,234,870		1,425			3.000	3.155	JJ	17,292	35,208	07/29/2019	01/15/2030
30040W-AD-0	EVERSOURCE ENERGY SR UNSEC			1	2.A FE	4,988,700	107.9020	5,395,102	5,000,000	4,993,651		1,583			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	112.1730	5,608,665	5,000,000	4,997,518		308			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	113.0970	791,680	700,000	699,307		140			3.950	3.974	JD	1,229	27,650	05/16/2016	06/15/2025
30231G-AT-9	EXXON MOBIL CORP SR UNSEC			1	1.C FE	1,625,000	110.7730	1,800,066	1,625,000	1,625,000					3.043	3.043	MS	16,483	49,449	02/29/2016	03/01/2026
313747-AT-4	FEDERAL REALTY INVS TRST SR UNSEC			1	1.G FE	866,664	104.4060	939,651	900,000	890,950		3,549			2.750	3.186	JD	2,063	24,750	05/31/2013	06/01/2023
313747-AZ-0	FEDERAL REALTY INVESTMEN SR UNSEC			2	1.G FE	3,088,437	108.4270	3,225,694	2,975,000	3,074,109		(10,630)			3.200	2.744	JD	4,231	95,200	08/19/2019	06/15/2029
313747-BB-2	FEDERAL REALTY INVESTMEN			1	1.G FE	2,880,831	101.8120	2,952,538	2,900,000	2,881,575		744			1.250	1.379	FA	7,854		10/08/2020	02/15/2026
31428X-AV-8	FEDEX CORP CO.GUARNT			1	2.B FE	398,920	104.9270	419,708	400,000	399,727		114			2.700	2.731	AO	2,280	10,800	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP CO.GUARNT			1	2.B FE	1,996,560	110.7440	2,214,876	2,000,000	1,998,813		360			4.000	4.021	JJ	36,889	80,000	01/06/2014	01/15/2024
31428X-BR-6	FEDEX CORP CO.GUARNT			2	2.B FE	2,996,370	118.7220	3,561,673	3,000,000	2,997,047		315			4.200	4.215	AO	25,900	126,000	10/15/2018	10/17/2028
31620M-AY-2	FIDELITY NATIONAL INFORM SR UNSEC			1	2.B FE	2,332,236	119.0300	2,797,203	2,350,000	2,335,621		1,624			4.250	4.348	MN	12,762	99,875	12/12/2018	05/15/2028
337738-AP-3	FISERV INC SR UNSEC			1	2.B FE	1,010,320	112.7940	1,127,944	1,000,000	1,004,893		(1,058)			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	111.9910	10,639,177	9,500,000	9,511,322		(1,898)			3.200	3.176	JJ	152,000	309,911	06/10/2019	07/01/2026
337738-AU-2	FISERV INC SR UNSEC			2	2.B FE	2,124,940	114.1310	2,425,275	2,125,000	2,124,956		2			3.500	3.500	JJ	37,188	75,821	06/10/2019	07/01/2029
337738-BB-3	FISERV INC			1	2.B FE	9,993,400	106.5310	10,653,144	10,000,000	9,994,016		616			2.250	2.260	JD	18,750	123,750	05/11/2020	06/01/2027
337932-AN-7	FIRSTENERGY CORP SERIES A			1	3.A FE	1,822,263	97.7370	1,783,696	1,825,000	1,822,539		276			1.600	1.628	JJ	16,466		06/03/2020	01/15/2026
33829T-AA-4	FIVE CORNERS FUNDING TRS SR UNSEC			1	1.G FE	1,499,995	110.9140	1,663,711	1,500,000	1,499,996		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	110.6210	9,236,862	8,350,000	8,427,813		(4,487)			2.850	2.734	MN	30,408	114,360	05/21/2020	05/15/2030
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A			1	2.B FE	1,995,260	105.4000	2,107,991	2,000,000	1,995,483		223			2.550	2.577	JJ	26,492		06/10/2020	07/01/2030
341081-FZ-5	FLORIDA POWER & LIGHT CO			1	1.D FE	1,873,088	108.8250	2,040,473	1,875,000	1,873,366		278			2.850	2.872	AO	13,359	27,313	03/24/2020	04/01/2025
345397-XW-8	FORD MOTOR CREDIT CO LLC SR UNSEC				3.A FE	1,425,000	100.2500	1,428,563	1,425,000	1,425,000					3.336	3.336	MS	13,601	47,538	03/15/2016	03/18/2021
361448-AW-3	GATX CORP SR UNSEC			1	2.B FE	1,409,092	109.7180	1,563,474	1,425,000	1,417,720		1,573			3.250	3.380	MS	11,707	46,313	02/04/2015	03/30/2025
369550-BK-3	GENERAL DYNAMICS CORP			1	1.F FE	9,955,500	110.3980	11,039,770	10,000,000	9,961,901		6,401			3.250	3.347	AO	81,250	167,917	03/23/2020	04/01/2025

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
369550-BL-1	GENERAL DYNAMICS CORP			1	1.F FE	4,957,600	114.9950	5,749,764	5,000,000	4,961,774		4,174			3.500	3.638	AO	43,750	90,417	03/23/2020	04/01/2027
369550-BM-9	GENERAL DYNAMICS CORP			1	1.F FE	4,625,772	118.7930	5,553,570	4,675,000	4,628,968		3,196			3.625	3.752	AO	42,367	87,559	03/23/2020	04/01/2030
370334-CL-6	GENERAL MILLS INC			1	2.B FE	773,450	110.8790	859,314	775,000	773,556		106			2.875	2.898	AO	4,704	11,883	03/31/2020	04/15/2030
37045X-AW-6	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	738,043	102.8300	771,228	750,000	747,466		1,914			3.450	3.725	AO	5,822	25,875	07/11/2016	04/10/2022
37045X-BF-2	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	1,498,958	100.2460	1,503,688	1,500,000	1,499,963		225			4.200	4.216	MS	21,000	63,000	07/11/2016	03/01/2021
37045X-BQ-8	GENERAL MOTORS FINL CO CO.GUARNT			1	2.C FE	998,610	112.5600	1,125,597	1,000,000	999,133		132			4.000	4.017	AO	9,444	40,000	10/03/2016	10/06/2026
375558-BC-6	GILEAD SCIENCES INC SR UNSEC			1	2.A FE	1,997,180	104.4290	2,088,582	2,000,000	1,999,263		425			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	105.1790	2,103,581	2,000,000	1,997,132		1,030			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	100.6930	1,132,792	1,125,000	1,124,056		34			1.200	1.213	AO	3,413		09/23/2020	10/01/2027
375558-BY-8	GILEAD SCIENCES INC			1	2.A FE	2,693,547	100.3440	2,709,278	2,700,000	2,693,699		152			1.650	1.676	AO	11,261		09/23/2020	10/01/2030
377372-AH-0	GLAXOSMITHKLINE CAP INC CO.GUARNT			1	1.F FE	497,234	105.3830	526,917	500,000	499,318		295			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	101.5760	10,817,863	10,650,000	10,631,599		556			2.150	2.169	FA	82,685		08/18/2020	08/15/2030
38141G-WJ-9	GOLDMAN SACHS GROUP INC SR UNSEC			1	2.A FE	3,000,000	103.5190	3,105,571	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.G FE	3,998,600	107.5650	4,302,607	4,000,000	3,998,712		112			2.600	2.604	FA	41,600	52,000	02/05/2020	02/07/2030
38148Y-AC-2	GOLDMAN SACHS GROUP INC SR UNSEC			1	1.G FE	5,000,000	102.0280	5,101,388	5,000,000	5,000,000					2.876	2.876	AO	24,366	143,800	10/24/2017	10/31/2022
38869P-AK-0	GRAPHIC PACKAGING INTERN CO.GUARNT			1	3.B FE	100,000	100.0600	100,060	100,000	100,000					4.750	4.750	AO	1,003	4,750	03/25/2013	04/15/2021
40139L-AH-6	GUARDIAN LIFE GLOB FUND SERIES 144A				1.B FE	12,479,250	101.2110	12,651,432	12,500,000	12,480,581		1,331			1.400	1.424	JJ	85,069		06/30/2020	07/06/2027
404121-AF-2	HCA INC SR SEC				2.C FE	2,005,000	109.0510	2,181,014	2,000,000	2,002,632		(1,046)			4.750	4.690	MN	15,833	95,000	07/10/2018	05/01/2023
404121-AG-0	HCA INC CO.GUARNT				3.B FE	1,046,250	109.8750	1,098,750	1,000,000	1,023,364		(9,270)			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	113.3790	255,103	225,000	224,158		83			3.500	3.551	JJ	3,631	8,094	06/20/2019	07/15/2029
421946-AJ-3	HEALTHCARE REALTY TRUST SR UNSEC			1	2.B FE	3,046,740	110.7650	3,322,948	3,000,000	3,024,878		(5,778)			3.875	3.648	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	113.2580	537,976	475,000	472,054		360			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	104.2350	1,120,527	1,075,000	1,071,652		253			2.400	2.438	MS	7,597	12,685	03/04/2020	03/15/2030
42217K-BA-3	WELLTOWER INC SR UNSEC			1	2.A FE	1,629,408	106.0770	1,697,231	1,600,000	1,610,692		(5,192)			3.750	3.395	MS	17,667	60,000	03/16/2017	03/15/2023
42225U-AD-6	HEALTHCARE TRUST OF AMER CO.GUARNT			1	2.B FE	947,350	113.2180	1,075,567	950,000	948,424		251			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	109.1770	5,458,837	5,000,000	4,984,657		1,407			3.100	3.139	FA	58,556	141,653	09/05/2019	02/15/2030
42225U-AH-7	HEALTHCARE TRUST OF AMER			1	2.B FE	7,290,906	100.0010	7,350,041	7,350,000	7,292,206		1,300			2.000	2.085	MS	37,975		09/14/2020	03/15/2031
42250P-AB-9	HEALTHPEAK PROPERTIES			1	2.A FE	718,656	107.7150	780,934	725,000	718,935		279			2.875	2.972	JJ	10,885		06/09/2020	01/15/2031
42824C-BG-3	HP ENTERPRISE CO			1	2.B FE	4,997,800	110.0080	5,500,422	5,000,000	4,998,199		399			4.450	4.464	AO	55,007	106,924	04/06/2020	10/02/2023
42824C-BJ-7	HP ENTERPRISE CO			1	2.B FE	9,988,300	102.7520	10,275,190	10,000,000	9,989,741		1,441			1.450	1.482	AO	66,056		07/14/2020	04/01/2024
42981C-AA-6	HIGH STREET FNDG TRUST I SECURED			1	2.A FE	3,500,437	115.2690	4,034,412	3,500,000	3,499,954		(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	104.1320	624,794	600,000	599,533		217			3.625	3.665	JJ	10,029	21,750	11/16/2016	01/15/2023
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC			1	2.B FE	258,497	100.6960	262,817	261,000	260,821		385			3.200	3.354	JD	371	8,352	05/20/2014	06/15/2021
431282-AR-3	HIGHWOODS REALTY LP SR UNSEC			2	2.B FE	747,878	113.9610	854,706	750,000	748,232		175			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	109.6390	2,850,610	2,600,000	2,594,850		1,526			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	103.1190	515,597	500,000	499,600		274			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	120.2660	4,209,299	3,500,000	3,480,190		2,088			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	113.6130	2,272,260	2,000,000	1,990,072		1,017			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	109.7380	3,950,575	3,600,000	3,584,227		1,759			2.500	2.576	AO	19,000	48,750	03/26/2020	04/15/2027
437076-CB-6	HOME DEPOT INC			1	1.F FE	2,461,165	111.6110	2,762,375	2,475,000	2,462,099		934			2.700	2.764	AO	14,108	36,197	03/26/2020	04/15/2030
438516-BZ-8	HONEYWELL INTERNATIONAL			1	1.F FE	1,273,610	105.8120	1,349,107	1,275,000	1,273,693		83			1.950	1.962	JD	2,072	13,329	05/14/2020	06/01/2030
44107T-AW-6	HOST HOTELS & RESORTS LP SR UNSEC			1	2.C FE	423,640	109.5540	465,604	425,000	424,236		131			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	117.0000	760,500	650,000	650,000					6.875	6.875	MN	7,448	23,213	04/22/2020	05/01/2025
44409M-AA-4	HUDSON PACIFIC PROPERTIE CO.GUARNT				2.C FE	1,696,855	110.0330	1,870,568	1,700,000	1,697,780		278			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	106.5570	3,196,717	3,000,000	2,980,232		1,833			3.250	3.335	JJ	44,958	76,375	09/24/2019	01/15/2030
444859-BF-8	HUMANA INC SR UNSEC			1	2.C FE	1,697,909	115.0500	1,955,848	1,700,000	1,698,607		195			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	104.4810	3,865,796	3,700,000	3,697,420		1,265			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	110.3570	800,091	725,000	724,349		65			3.125	3.137	FA	8,559	22,656	08/08/2019	08/15/2029
446150-AK-0	HUNTINGTON BANCSHARES SR UNSEC			1	2.A FE	1,367,931	101.8000	1,394,659	1,370,000	1,369,583		393			2.300	2.330	JJ	14,617	31,510	08/04/2016	01/14/2022
446150-AQ-7	HUNTINGTON BANCSHARES SR UNSEC			2	2.A FE	4,989,050	106.8460	5,342,293	5,000,000	4,991,977		2,098			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	106.1780	2,123,558	2,000,000	1,998,944		168			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	104.1080	1,561,627	1,500,000	1,499,973		15			3.250	3.251	MS	13,677	48,750	09/18/2017	09/20/2022
44891A-AS-6	HYUNDAI CAPITAL AMERICA SR UNSEC				2.A FE	799,640	100.4950	803,960	800,000	799,976		124			3.450	3.466	MS	8,357	27,600	03/07/2018	03/12/2021

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
44891A-BC-0	HYUNDAI CAPITAL AMERICA SERIES 144A				2.A FE	1,649,819	103.6260	1,709,835	1,650,000	1,649,888		59			2.850	2.854	MN	7,838	47,156	10/28/2019	11/01/2022
451102-BW-6	ICAHN ENTERPRISES FIN SERIES WI			1	3.C FE	2,052,500	103.8750	2,077,500	2,000,000	2,043,125		(9,375)			4.750	4.069	MS	27,972	97,375	03/10/2020	09/15/2024
458140-AX-8	INTEL CORP SR UNSEC			1	1.E FE	996,680	112.8300	1,128,300	1,000,000	997,769		312			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	107.8910	5,394,566	5,000,000	4,999,369		177			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	108.4760	2,196,632	2,025,000	2,064,419		(3,612)			2.450	2.201	MN	6,202	48,786	02/10/2020	11/15/2029
458140-BQ-2	INTEL CORP			1	1.E FE	6,661,984	115.8770	7,734,780	6,675,000	6,663,257		1,274			3.750	3.782	MS	66,750	125,156	03/20/2020	03/25/2027
459200-HP-9	IBM CORP SR UNSEC			1	1.F FE	1,694,662	108.0310	1,836,520	1,700,000	1,698,443		567			3.375	3.412	FA	23,906	57,375	08/09/2013	08/01/2023
459200-JZ-5	IBM CORP SR UNSEC				1.F FE	9,996,900	112.9690	11,296,874	10,000,000	9,997,558		408			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	120.7290	6,066,627	5,025,000	5,035,145		(1,118)			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	119.0380	2,678,354	2,250,000	2,245,421		494			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	108.9690	653,813	600,000	599,228		206			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	113.6890	5,684,439	5,000,000	4,994,237		721			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	106.1340	5,306,701	5,000,000	5,000,000					2.301	2.301	AO	24,288	125,596	09/05/2019	10/15/2025
46647P-BQ-8	JPMORGAN CHASE & CO			2	1.F FE	3,000,000	102.6690	3,080,084	3,000,000	3,000,000					1.535	2.672	JD	3,838	23,215	05/19/2020	06/01/2024
46647P-BR-6	JPMORGAN CHASE & CO			1	1.F FE	3,000,000	106.1480	3,184,432	3,000,000	3,000,000					2.182	2.156	JD	5,455	33,457	05/19/2020	06/01/2028
46849L-SS-1	JACKSON NATL LIFE GLOBAL SR SEC				1.F FE	2,997,750	107.5000	3,224,996	3,000,000	2,998,948		320			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	106.4740	4,258,979	4,000,000	3,994,478		1,499			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	111.8000	3,354,005	3,000,000	3,032,872		(6,075)			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	112.6400	1,126,396	1,000,000	998,190		353			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	112.4160	955,533	850,000	849,513		84			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	106.7000	5,336,042	5,001,000	4,999,054		634			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	110.8060	637,132	575,000	574,873		24			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	116.0430	3,829,418	3,300,000	3,298,433		288			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	111.2640	1,112,644	1,000,000	981,850		3,716			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	103.3610	6,718,495	6,500,000	6,495,353		2,652			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	117.7560	1,236,436	1,050,000	1,046,837		320			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	106.3410	2,126,820	2,000,000	1,997,792		197			3.050	3.064	FA	23,044	55,578	09/03/2019	02/15/2030
494368-CB-7	KIMBERLY CLARK CORP			1	1.F FE	624,519	115.1580	719,738	625,000	624,551		32			3.100	3.109	MS	5,113	9,688	03/24/2020	03/26/2030
494368-CC-5	KIMBERLY CLARK CORP			1	1.F FE	4,625,000	101.3590	4,687,853	4,625,000	4,625,000					1.050	1.050	MS	14,839		09/08/2020	09/15/2027
49446R-AK-5	KIMCO REALTY CORP SR UNSEC			1	2.A FE	673,449	105.3390	706,825	671,000	671,911		(393)			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	105.0060	603,782	575,000	573,889		578			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	108.9660	1,634,491	1,500,000	1,484,274		2,476			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	105.5630	5,278,147	5,000,000	4,988,260		3,511			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	109.2870	3,278,620	3,000,000	2,997,273		614			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	100.5340	2,287,139	2,275,000	2,254,359		744			2.000	2.100	FA	18,453		07/27/2020	02/15/2031
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A			1	3.A FE	2,275,000	107.6950	2,450,069	2,275,000	2,275,000					3.875	3.875	MN	11,264	43,343	05/04/2020	05/15/2027
501044-DC-2	KROGER CO SR UNSEC			1	2.A FE	498,815	112.2320	561,162	500,000	499,352		114			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	103.5910	3,470,292	3,350,000	3,349,794		126			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	123.1190	4,062,923	3,300,000	3,283,573		1,657			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	105.0250	12,182,882	11,600,000	11,575,347		1,611			2.200	2.225	MN	42,533	129,727	04/21/2020	05/01/2030
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1	2.B FE	349,059	110.4890	386,711	350,000	349,152		88			2.900	2.931	JD	451	10,658	11/13/2019	12/15/2029
502431-AM-1	L3HARRIS TECH INC SERIES WI			1	2.B FE	1,627,405	120.4570	1,806,851	1,500,000	1,617,807		(9,598)			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	110.4770	1,104,767	1,000,000	1,000,777		(184)			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	114.2780	5,628,202	4,925,000	4,920,863		709			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	119.9600	3,358,871	2,800,000	2,795,742		431			4.000	4.022	MS	32,978	112,000	02/25/2019	03/15/2029
513272-AA-2	LAMB WESTON HLD CO.GUARNT			1	3.B FE	2,981,250	104.2500	3,127,500	3,000,000	2,988,179		2,755			4.625	4.739	MN	23,125	138,750	06/14/2018	11/01/2024
521865-AY-1	LEAR CORP SR UNSEC			1	2.C FE	2,863,748	112.1390	3,224,010	2,875,000	2,867,116		1,014			3.800	3.847	MS	32,168	109,250	08/21/2017	09/15/2027
526057-BW-3	LENNAR CORP CO.GUARNT			1	2.C FE	1,005,000	110.5000	1,105,000	1,000,000	1,002,757		(910)			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	100.5170	5,025,851	5,000,000	4,987,304		304			2.050	2.078	MS	27,903		09/16/2020	09/15/2030
532457-BP-2	ELI LILLY & CO SR UNSEC			1	1.F FE	3,998,600	111.3730	4,454,909	4,000,000	3,999,071		130			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	102.7020	2,798,635	2,725,000	2,723,830		832			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	109.0700	1,308,843	1,200,000	1,197,033		1,036			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	115.6380	4,596,618	3,975,000	3,958,069		2,035			3.800	3.869	JD	12,588	151,050	04/11/2018	03/01/2028

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
534187-BJ-7	LINCOLN NATIONAL CORP SR UNSEC			2	2.A FE	1,922,998	111.4770	2,145,938	1,925,000	1,923,197		168			3.050	3.062	JJ	27,073	53,167	08/12/2019	01/15/2030
539830-BH-1	LOCKHEED MARTIN CORP SR UNSEC			1	1.G FE	1,488,420	113.5660	1,703,490	1,500,000	1,493,768		1,108			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	110.9970	860,230	775,000	774,829		33			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	116.6420	2,332,844	2,000,000	1,994,061		606			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	115.2930	2,219,385	1,925,000	1,922,923		291			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	109.1120	763,782	700,000	698,967		256			3.625	3.668	MS	7,472	25,375	09/02/2014	09/15/2024
571748-BB-7	MARSH & MCLENNAN COS INC SR UNSEC			1	2.A FE	848,836	102.3750	870,190	850,000	849,740		235			2.750	2.779	JJ	9,805	23,375	01/09/2017	01/30/2022
571748-BG-6	MARSH & MCLENNAN COS INC SR UNSEC			2	2.A FE	2,449,143	121.6970	2,981,573	2,450,000	2,449,492		51			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	105.8710	2,382,097	2,250,000	2,231,839		1,054			2.250	2.342	MN	6,469	26,438	05/04/2020	11/15/2030
57629W-BV-1	MASSMUTUAL GLOBAL FUNDIN SR SEC				1.B FE	1,994,500	109.7180	2,194,354	2,000,000	1,997,981		573			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	102.8920	5,144,624	5,000,000	4,994,004		4,556			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	112.3580	5,617,885	5,000,000	4,992,221		1,352			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	116.2740	5,813,721	5,000,000	4,990,936		636			3.350	3.373	MS	44,201	83,750	03/24/2020	03/26/2030
57636Q-AR-5	MASTERCARD INC			1	1.E FE	3,988,840	114.0880	4,563,535	4,000,000	3,989,943		1,103			3.300	3.345	MS	34,833	66,000	03/24/2020	03/26/2027
57772K-AD-3	MAXIM INTEGRATED PRODUCT SR UNSEC			1	2.A FE	1,074,183	112.1090	1,205,170	1,075,000	1,074,441		76			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	103.6780	12,441,417	12,000,000	11,978,698		3,633			1.450	1.490	MS	56,067	85,067	03/03/2020	09/01/2025
58933Y-AF-2	MERCK & CO INC SR UNSEC			1	1.E FE	599,478	106.0410	636,246	600,000	599,862		55			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	108.6140	705,990	650,000	649,447		125			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	101.3920	1,292,745	1,275,000	1,264,578		530			1.450	1.542	JD	9,603	9,244	06/16/2020	06/24/2030
59156R-BQ-0	METLIFE INC SR UNSEC			1	1.G FE	999,920	113.1860	1,131,856	1,000,000	999,958		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	124.8420	1,997,464	1,600,000	1,593,925		405			4.550	4.601	MS	19,818	36,400	03/19/2020	03/23/2030
59217G-BX-6	MET LIFE GLOB FUNDING I SECURED				1.D FE	3,319,481	101.1830	3,364,349	3,325,000	3,324,193		1,134			1.950	1.985	MS	19,091	64,838	09/08/2016	09/15/2021
59523U-AR-8	MID AMERICA APARTMENTS			1	2.A FE	3,704,634	108.6390	4,019,633	3,700,000	3,704,208		(448)			2.750	2.735	MS	29,960	81,683	01/15/2020	03/15/2030
59523U-AS-6	MID AMERICA APARTMENTS			1	2.A FE	4,898,651	99.6310	4,906,846	4,925,000	4,899,538		887			1.700	1.756	FA	32,327		08/03/2020	02/15/2031
609207-AR-6	MONDELEZ INTERNATIONAL SR UNSEC			2	2.B FE	4,973,100	113.3900	5,669,477	5,000,000	4,979,673		3,545			3.625	3.713	FA	69,479	181,250	02/11/2019	02/13/2026
609207-AS-4	MONDELEZ INTERNATIONAL				2.B FE	947,806	103.8650	986,715	950,000	948,319		514			2.125	2.205	AO	4,374	10,094	04/07/2020	04/13/2023
609207-AT-2	MONDELEZ INTERNATIONAL INC			1	2.B FE	1,237,900	109.8370	1,372,963	1,250,000	1,238,662		762			2.750	2.862	AO	7,448	17,188	04/07/2020	04/13/2030
609207-AX-3	MONDELEZ INTERNATIONAL			1	2.B FE	1,936,389	98.8000	1,926,599	1,950,000	1,936,774		385			1.500	1.573	FA	9,506		09/02/2020	02/04/2031
617446-8J-1	MORGAN STANLEY SR UNSEC			2	1.F FE	3,226,883	106.9400	3,448,820	3,225,000	3,226,365		(361)			2.720	2.707	JJ	38,743	87,476	07/18/2019	07/22/2025
617446-8Q-5	MORGAN STANLEY			2	1.F FE	1,000,000	105.6240	1,056,242	1,000,000	1,000,000					2.188	2.166	AO	14,769	10,940	04/23/2020	04/28/2026
61744Y-AH-1	MORGAN STANLEY SR UNSEC				2.A FE	3,417,842	103.2700	3,536,980	3,425,000	3,422,923		1,456			2.750	2.795	MN	10,989	94,188	05/16/2017	05/19/2022
61744Y-AP-3	MORGAN STANLEY SR UNSEC			1	2.A FE	3,000,000	115.8800	3,476,406	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	2.A FE	1,500,695	114.6820	1,720,225	1,500,000	1,500,388		(68)			3.875	3.869	JJ	24,865	58,125	01/27/2016	01/27/2026
61761J-3R-8	MORGAN STANLEY SR UNSEC			1	2.A FE	3,476,200	111.9810	3,919,341	3,500,000	3,485,827		2,289			3.125	3.205	JJ	46,788	109,375	07/20/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A			1	1.G FE	950,000	113.4130	1,077,422	950,000	950,000					3.395	3.395	AO	7,346	16,126	04/07/2020	04/09/2030
637417-AF-3	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	5,033,300	105.5950	5,279,730	5,000,000	5,011,882		(5,496)			3.300	3.180	AO	34,833	165,000	11/16/2016	04/15/2023
637417-AG-1	NATIONAL RETAIL PROP INC SR UNSEC			1	2.A FE	1,506,090	108.7630	1,631,450	1,500,000	1,502,303		(643)			3.900	3.850	JD	2,600	58,500	05/08/2014	06/15/2024
637417-AL-0	NATIONAL RETAIL PROP INC SR UNSEC			2	2.A FE	943,236	115.8740	1,100,806	950,000	944,534		578			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	117.3810	5,869,042	5,000,000	4,997,316		288			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	116.8770	5,843,872	5,000,000	4,990,881		936			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	116.7790	5,838,942	5,000,000	4,983,688		1,642			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	107.6170	3,228,522	3,000,000	2,992,775		575			2.400	2.429	MN	12,000	54,200	01/28/2020	05/01/2030
64952W-DP-5	NEW YORK LIFE INSURANCE SERIES 144A				1.A FE	2,674,438	101.7440	2,721,639	2,675,000	2,674,559		120			1.100	1.107	MN	4,577	14,539	05/04/2020	05/05/2023
65339K-BQ-2	NEXTERA ENERGY CAPITAL			1	2.A FE	9,985,800	108.1830	10,818,287	10,000,000	9,987,875		2,075			2.750	2.780	MN	45,833	156,597	04/01/2020	05/01/2025
65339K-BR-0	NEXTERA ENERGY CAPITAL			1	2.A FE	2,274,158	104.8420	2,385,146	2,275,000	2,274,222		64			2.250	2.254	JD	4,266	28,295	05/05/2020	06/01/2030
653420-AC-6	NEXTERA ENERGY OPERATING CO.GUARNT			1	3.A FE	2,971,250	107.0000	3,210,000	3,000,000	2,987,927		2,196			4.250	4.346	MS	37,542	127,500	10/23/2019	09/15/2024
665859-AV-6	NORTHERN TRUST CORP			2	1.E FE	7,048,186	104.1760	7,370,447	7,075,000	7,049,819		1,633			1.950	1.992	MN	22,994	68,981	04/28/2020	05/01/2030
666807-BG-6	NORTHROP GRUMMAN CORP SR UNSEC			1	2.B FE	584,118	107.5160	645,097	600,000	595,352		1,682			3.250	3.566	FA	8,125	19,500	07/08/2013	08/01/2023
666807-BN-1	NORTHROP GRUMMAN CORP SR UNSEC			1	2.B FE	2,073,900	113.0340	2,345,446	2,075,000	2,074,356		80			3.250	3.255	JJ	31,096	67,438	10/10/2017	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			1	2.B FE	2,738,973	124.1250	3,413,433	2,750,000	2,739,812		840			4.400	4.449	MN	20,167	73,272	03/19/2020	05/01/2030
66765R-CE-4	NORTHWEST NATURAL GAS CO 1ST MORTG			1	1.F FE	800,000	108.0420	864,337	800,000	800,000					2.822	2.822	MS	6,773	22,576	09/06/2017	09/13/2027
670217C-AP-2	NSTAR ELECTRIC CO			1	1.F FE	298,356	121.2810	363,843	300,000	298,462		106			3.950	4.017	AO	2,963	6,090	03/23/2020	04/01/2030
670346-AR-6	NUCOR CORP			1	2.A FE	1,397,872	105.9020	1,482,628	1,400,000	1,398,122		250			2.000	2.032	JD	2,333	14,700	05/20/2020	06/01/2025

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
67103H-AE-7	O'REILLY AUTOMOTIVE INC SR UNSEC			1	2.A FE	249,580	112.7980	281,995	250,000	249,764		41			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	100.1540	4,857,469	4,850,000	4,828,401		517			1.750	1.797	MS	23,105		09/09/2020	03/15/2031
677415-CS-8	OHIO POWER COMPANY SERIES P			1	1.G FE	1,848,039	109.1310	2,018,926	1,850,000	1,848,188		149			2.600	2.612	AO	12,025	25,921	04/13/2020	04/01/2030
678858-BU-4	OKLAHOMA G&E CO SR UNSEC			2	1.G FE	1,495,605	114.2810	1,714,215	1,500,000	1,496,109		357			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	111.9050	2,182,149	1,950,000	1,948,137		171			2.750	2.762	MN	6,852	35,005	08/12/2020	05/15/2030
68235P-AE-8	ONE GAS INC SR UNSEC			1	1.F FE	600,000	108.2620	649,573	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	1.F FE	497,380	104.3080	521,538	500,000	497,538		158			2.000	2.058	MN	1,278	5,306	04/29/2020	05/15/2030
68389X-AU-9	ORACLE CORP SR UNSEC			1	1.G FE	424,035	109.4380	465,113	425,000	424,623		99			3.400	3.427	JJ	6,944	14,450	06/30/2014	07/08/2024
68389X-BA-2	ORACLE CORP SR UNSEC			1	1.G FE	799,116	101.3180	810,548	800,000	799,906		177			2.800	2.823	JJ	10,764	22,400	07/11/2016	07/08/2021
68389X-BL-8	ORACLE CORP SR UNSEC			2	1.G FE	1,379,224	105.1430	1,472,000	1,400,000	1,387,111		4,543			2.400	2.756	MS	9,893	33,600	03/28/2019	09/15/2023
68389X-BM-6	ORACLE CORP SR UNSEC			1	1.G FE	1,494,360	109.8670	1,648,012	1,500,000	1,496,701		545			2.650	2.693	JJ	18,329	39,750	06/29/2016	07/15/2026
68389X-BU-8	ORACLE CORP			1	1.G FE	14,967,750	110.2880	16,543,170	15,000,000	14,970,925		3,175			2.800	2.834	AO	105,000	210,000	03/30/2020	04/01/2027
693475-AW-5	PNC FINANCIAL SERVICES SR UNSEC			2	1.G FE	1,272,960	115.2140	1,468,983	1,275,000	1,273,259		178			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	109.7560	4,390,249	4,000,000	3,993,820		1,019			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	109.5560	2,191,128	2,000,000	1,994,869		469			2.550	2.582	JJ	22,525	25,500	01/16/2020	01/22/2030
69349L-AK-4	PNC BANK NA SUBORD			1	1.G FE	398,212	105.1590	420,634	400,000	399,580		193			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	118.4440	6,040,657	5,100,000	5,102,068		(231)			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	109.2810	2,650,067	2,425,000	2,415,957		897			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	110.3270	2,316,860	2,100,000	2,098,452		261			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	102.4780	4,611,503	4,500,000	4,499,499		432			2.625	2.635	FA	43,969	118,125	02/14/2017	02/17/2022
69353R-FS-2	PNC BANK NA			2	1.F FE	10,000,000	101.5360	10,153,633	10,000,000	10,000,000					2.028	1.578	JD	12,393	202,800	12/04/2019	12/09/2022
695156-AT-6	PACKAGING CORP OF AMERIC SR UNSEC			1	2.B FE	1,495,080	112.6240	1,689,358	1,500,000	1,496,409		450			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	111.4090	863,423	775,000	774,094		104			3.000	3.015	JD	1,033	24,800	11/18/2019	12/15/2029
701094-AM-6	PARKER-HANNIFIN CORP SR UNSEC			2	2.A FE	2,074,046	107.2330	2,225,091	2,075,000	2,074,328		184			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	113.4270	907,419	800,000	797,833		219			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	109.2430	764,704	700,000	698,843		116			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	103.8900	4,155,613	4,000,000	3,999,818		113			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	110.0240	2,172,975	1,975,000	1,966,075		1,207			2.625	2.703	MS	40,611	25,922	03/17/2020	03/19/2027
713448-ES-3	PEPSICO INC			1	1.E FE	2,014,126	111.9690	2,267,362	2,025,000	2,015,067		941			2.750	2.810	MS	43,622	27,844	03/17/2020	03/19/2030
713448-EZ-7	PEPSICO INC			1	1.E FE	2,837,717	102.6340	2,925,073	2,850,000	2,838,476		759			1.625	1.672	MN	7,719	23,156	04/29/2020	05/01/2030
717081-DH-3	PFIZER INC SR UNSEC			1	1.F FE	1,397,669	106.5600	1,491,836	1,400,000	1,399,367		245			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	111.6150	8,371,114	7,500,000	7,475,533		1,783			2.625	2.665	AO	49,219	100,625	03/25/2020	04/01/2030
718546-AY-0	PHILLIPS 66			1	2.A FE	6,717,737	100.2420	6,741,287	6,725,000	6,717,993		256			0.900	0.934	FA	7,229		11/16/2020	02/15/2024
718549-AD-0	PHILLIPS 66 PARTNERS LP SR UNSEC			1	2.C FE	1,447,815	109.5360	1,588,277	1,450,000	1,448,642		210			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	106.2500	398,438	375,000	375,000					5.750	5.750	MN	2,755	10,901	04/29/2020	05/15/2025
74153W-CL-1	PRICOA GLOBAL FUNDING 1 SERIES 144A				1.D FE	9,999,100	106.1280	10,612,777	10,000,000	9,999,320		173			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	106.7500	5,337,500	5,000,000	5,144,943		(39,917)			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	111.4650	2,981,676	2,675,000	2,679,125		(653)			3.100	3.070	MN	10,596	82,925	11/07/2016	11/15/2026
74256L-AW-9	PRINCIPAL LFE GLB FND II SECURED				1.E FE	1,993,920	101.8470	2,036,932	2,000,000	1,998,868		1,249			2.375	2.440	MN	5,278	47,500	11/14/2016	11/21/2021
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A				1.E FE	1,987,820	97.8210	1,956,423	2,000,000	1,988,206		386			1.500	1.565	FA	10,333		08/20/2020	08/27/2030
742718-FG-9	PROCTER & GAMBLE CO THE			1	1.D FE	4,638,282	111.4140	5,180,745	4,650,000	4,639,463		1,181			2.800	2.840	MS	34,720	65,100	03/23/2020	03/25/2027
742718-FH-7	PROCTER & GAMBLE CO THE			1	1.D FE	1,845,560	115.3160	2,133,337	1,850,000	1,845,857		297			3.000	3.028	MS	14,800	27,750	03/23/2020	03/25/2030
743315-AW-3	PROGRESSIVE CORP			1	1.F FE	475,000	115.1640	547,031	475,000	475,000					3.200	3.197	MS	11,611	7,600	03/17/2020	03/26/2030
74340X-BK-6	PROLOGIS LP			1	1.G FE	894,738	112.8790	1,015,914	900,000	895,404		665			3.250	3.348	AO	7,313	29,250	01/23/2020	10/01/2026
74340X-BL-4	PROLOGIS LP			1	1.G FE	3,042,821	122.6370	3,740,427	3,050,000	3,043,447		626			4.375	4.407	FA	55,599	66,719	01/23/2020	02/01/2029
743820-AA-0	PROV ST JOSEPH HLTH OBL SERIES 19A			1	1.D FE	5,115,000	106.9450	5,470,249	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	105.0050	3,150,152	3,000,000	2,993,024		554			2.100	2.128	MS	19,425	31,500	03/05/2020	03/10/2030
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN			1	1.G FE	1,941,654	103.7330	2,022,793	1,950,000	1,942,739		1,085			1.500	1.575	MS	9,019	14,625	03/05/2020	03/10/2026
744482-BL-3	PUB SVC NEW HAMP 1ST MORTG			1	1.E FE	996,340	107.9680	1,079,685	1,000,000	998,824		389			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	112.9980	960,487	850,000	848,629		227			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	118.6550	830,587	700,000	693,095		694			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	111.0420	2,387,412	2,150,000	2,144,130		327			3.000	3.033	MN	6,988	32,250	05/18/2020	05/22/2030
75513E-CG-4	RAYTHEON TECH CORP SERIES WI			1	2.A FE	5,265,202	107.9950	5,399,755	5,000,000	5,259,637		(5,565)			3.200	1.446	MS	47,111		12/08/2020	03/15/2024

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
75513E-CH-2	RAYTHEON TECH CORP SERIES WI			1	2.A FE	1,444,334	114.0930	1,540,252	1,350,000	1,443,364		(971)			3.500	2.252	MS	13,913		12/08/2020	03/15/2027
75884R-AX-1	REGENCY CENTERS LP CO.GUARNT			1	2.A FE	1,173,085	113.9830	1,339,295	1,175,000	1,173,553		170			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	106.8310	4,273,254	4,000,000	3,996,642		371			2.950	2.961	MS	34,744	126,194	08/13/2019	09/15/2029
75951A-AK-4	RELIANCE STAND LIFE II SECURED				1.E FE	4,573,170	102.7830	4,702,343	4,575,000	4,574,032		601			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	103.7010	15,866,275	15,300,000	15,208,702		16,018			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	105.0760	7,512,907	7,150,000	7,132,589		2,466			2.750	2.794	JJ	87,389	98,313	01/13/2020	01/21/2027
760759-AR-1	REPUBLIC SERVICES INC SR UNSEC			1	2.B FE	1,148,218	110.4590	1,270,275	1,150,000	1,148,954		173			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	113.3580	368,415	325,000	324,605		50			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	106.7700	3,336,571	3,125,000	3,121,340		959			2.500	2.534	FA	29,514	79,861	07/29/2019	08/15/2024
760759-AY-6	REPUBLIC SERVICES INC			1	2.B FE	1,948,011	100.7610	1,964,837	1,950,000	1,948,052		41			0.875	0.896	MN	1,754		11/09/2020	11/15/2025
772739-AQ-1	WESTROCK RKT LLC CO.GUARNT			1	2.B FE	2,080,120	106.2190	2,124,385	2,000,000	2,027,853		(13,883)			4.000	3.245	MS	26,667	80,000	01/12/2017	03/01/2023
776743-AL-0	ROPER TECHNOLOGIES INC			1	2.B FE	14,975,850	99.6150	14,942,274	15,000,000	14,976,484		634			1.750	1.766	FA	87,500		08/18/2020	02/15/2031
79466L-AF-1	SALESFORCE.COM INC SR UNSEC			1	1.F FE	4,848,788	117.9420	5,720,210	4,850,000	4,849,075		109			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	114.7570	3,442,722	3,000,000	2,991,046		913			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	101.2800	7,089,593	7,000,000	6,991,549		89			0.900	0.924	MS	3,500		12/08/2020	03/11/2026
824348-AV-8	SHERWIN-WILLIAMS CO SR UNSEC			1	2.C FE	4,992,400	108.4540	5,422,697	5,000,000	4,996,134		1,057			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.C FE	1,594,192	113.4270	1,814,832	1,600,000	1,596,076		537			3.450	3.493	JD	4,600	55,200	05/02/2017	06/01/2027
828807-CN-5	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	460,695	104.2950	521,473	500,000	490,225		4,430			2.750	3.734	FA	5,729	13,750	07/01/2013	02/01/2023
828807-DC-8	SIMON PROPERTY GROUP LP SR UNSEC			1	1.G FE	1,987,680	111.0300	2,220,590	2,000,000	1,991,621		1,141			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	111.7070	2,234,145	2,000,000	1,988,530		1,445			3.375	3.469	JD	5,625	67,500	11/30/2017	12/01/2027
830867-AA-5	DELTA AIR LINES SKYMILES SERIES 144A				2.B FE	900,000	106.8700	961,826	900,000	900,000					4.500	4.522	JAJO	11,025		09/16/2020	10/20/2025
832696-AH-1	JM SMUCKER CO SR UNSEC			1	2.B FE	597,515	103.0250	618,148	600,000	599,502		402			3.000	3.071	MS	5,300	18,000	03/12/2015	03/15/2022
832696-AR-9	JM SMUCKER CO SR UNSEC			1	2.B FE	1,999,320	111.1010	2,222,024	2,000,000	1,999,514		61			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	101.6830	1,016,831	1,000,000	999,990		9			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	105.0180	6,301,085	6,000,000	5,998,100		661			2.450	2.462	AO	36,750	147,000	09/08/2016	10/01/2023
845011-AA-3	SOUTHWEST GAS CORP SR UNSEC			1	1.G FE	1,597,040	114.5700	1,833,124	1,600,000	1,597,777		263			3.700	3.722	AO	14,800	59,200	03/12/2018	04/01/2028
845011-AC-9	SOUTHWEST GAS CORP			1	1.G FE	549,307	105.4580	580,018	550,000	549,345		38			2.200	2.214	JD	538	6,420	06/01/2020	06/15/2030
84756N-AH-2	SPECTRA ENERGY PARTNERS CO.GUARNT			1	2.A FE	424,426	112.0780	476,331	425,000	424,644		55			3.375	3.391	AO	3,028	14,344	10/05/2016	10/15/2026
85172F-AS-8	SPRINGLEAF FINANCE CORP			1	3.C FE	900,000	113.1250	1,018,125	900,000	900,000					8.875	8.875	JD	6,656	43,709	05/12/2020	06/01/2025
85434V-AB-4	STANFORD HEALTH CARE			1	1.D FE	190,000	113.8870	216,385	190,000	190,000					3.310	3.310	FA	2,376	2,341	03/25/2020	08/15/2030
857477-AM-5	STATE STREET CORP SR UNSEC				1.F FE	1,097,360	109.5630	1,205,195	1,100,000	1,099,137		279			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	109.2770	1,611,841	1,475,000	1,469,513		502			2.400	2.446	JJ	15,438	17,700	01/21/2020	01/24/2030
858119-BJ-8	STEEL DYNAMICS INC			1	2.C FE	4,746,438	107.5090	5,106,678	4,750,000	4,747,157		687			2.800	2.816	JD	5,911	134,478	12/09/2019	12/15/2024
863667-BA-8	STRYKER CORP			1	2.A FE	2,419,326	102.0130	2,473,803	2,425,000	2,419,962		636			1.150	1.198	JD	1,239	14,796	05/26/2020	06/15/2025
86787E-AN-7	SUNTRUST BANK SR UNSEC			1	1.F FE	1,195,836	105.3070	1,263,681	1,200,000	1,198,924		441			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	102.8010	1,028,007	1,000,000	986,739		6,530			2.875	3.593	JD	1,997	28,750	10/16/2013	12/06/2022
87165B-AC-7	SYNCHRONY FINANCIAL SR UNSEC			1	2.C FE	1,372,689	101.4310	1,394,675	1,375,000	1,374,758		378			3.750	3.779	FA	19,479	51,563	07/11/2016	08/15/2021
871829-BC-0	SYSCO CORP CO.GUARNT			1	2.C FE	796,984	111.1980	889,587	800,000	798,234		286			3.300	3.344	JJ	12,173	26,400	03/22/2016	07/15/2026
871829-BF-3	SYSCO CORP CO.GUARNT			1	2.C FE	994,630	111.2450	1,112,452	1,000,000	996,326		496			3.250	3.313	JJ	14,986	32,500	06/19/2017	07/15/2027
871829-BK-2	SYSCO CORPORATION			1	2.C FE	1,992,940	104.0570	2,081,134	2,000,000	1,993,698		758			2.400	2.438	FA	42,400	24,267	02/11/2020	02/15/2030
87305Q-CE-9	TTX CO SR UNSEC			1	1.F FE	899,991	109.3100	983,789	900,000	900,000					4.125	4.125	AO	9,281	37,125	09/19/2013	10/01/2023
87612E-BJ-4	TARGET CORP			1	1.F FE	598,878	109.2720	655,635	600,000	598,975		97			2.350	2.371	FA	5,327	7,716	01/21/2020	02/15/2030
87612E-BK-1	TARGET CORP			1	1.F FE	497,965	112.2800	561,398	500,000	498,091		126			2.650	2.695	MS	3,901	6,073	03/26/2020	09/15/2030
87612E-BL-9	TARGET CORP			1	1.F FE	10,083,234	107.0460	10,811,630	10,100,000	10,085,679		2,445			2.250	2.285	AO	47,975	123,094	03/26/2020	04/15/2025
88033G-DC-1	TENET HEALTHCARE CORP SERIES 144A			1	4.A FE	2,065,000	103.2500	2,065,000	2,000,000	2,045,989		(16,121)			4.625	3.710	MS	30,833	93,785	10/23/2019	09/01/2024
882508-BB-9	TEXAS INSTRUMENTS INC SR UNSEC			1	1.E FE	1,761,350	106.7900	1,895,522	1,775,000	1,768,136		1,920			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	103.7070	2,437,114	2,350,000	2,347,047		549			1.375	1.406	MS	9,784	16,156	03/03/2020	03/12/2025
883203-BT-7	TEXTRON INC SR UNSEC			1	2.B FE	1,497,540	100.5260	1,507,887	1,500,000	1,499,938		377			3.650	3.676	MS	18,250	54,750	01/23/2014	03/01/2021
883203-BW-0	TEXTRON INC SR UNSEC			1	2.B FE	1,017,231	112.7120	1,155,295	1,025,000	1,020,576		750			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	110.2890	2,012,780	1,825,000	1,822,897		256			3.375	3.393	MS	20,531	61,594	10/12/2017	03/01/2028
883556-BF-8	THERMO FISHER SCIENTIFIC SR UNSEC			1	2.A FE	1,498,635	110.2530	1,653,792	1,500,000	1,499,568		129			4.150	4.160	FA	25,938	62,250	12/19/2013	02/01/2024
883556-CF-7	THERMO FISHER SCIENTIFIC			1	2.A FE	4,050,000	113.6840	4,604,195	4,050,000	4,050,000					4.133	4.133	MS	44,636	83,693	03/23/2020	03/25/2025
883556-CG-5	THERMO FISHER SCIENTIFIC			1	2.A FE	300,000	124.9140	374,742	300,000	300,000					4.497	4.497	MS	3,598	6,746	03/23/2020	03/25/2030

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
887389-AJ-3	TIMKEN CO SR UNSEC			1	2.C FE	989,710	107.4470	1,074,469	1,000,000	995,518		1,117			3.875	4.008	MS	12,917	38,750	08/13/2014	09/01/2024
891906-AD-1	TOTAL SYSTEM SERVICES IN SR UNSEC			1	2.C FE	2,294,848	100.5500	2,312,655	2,300,000	2,299,727		1,087			3.800	3.849	AO	21,850	87,400	03/14/2016	04/01/2021
892356-AA-4	TRACTOR SUPPLY CO			1	2.B FE	4,301,019	100.5080	4,372,090	4,350,000	4,301,785		766			1.750	1.874	MN	12,899		10/27/2020	11/01/2030
89236T-FT-7	TOYOTA MOTOR CREDIT CORP SR UNSEC				1.E FE	4,981,350	118.1810	5,909,041	5,000,000	4,984,523		1,631			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	105.7900	7,749,089	7,325,000	7,324,388		193			2.900	2.904	MS	53,696	105,622	03/27/2020	03/30/2023
897051-AB-4	TRONOX INC SERIES 144A			1	4.A FE	950,000	107.0000	1,016,500	950,000	950,000					6.500	6.500	MN	10,292	30,875	04/24/2020	05/01/2025
89788J-AA-7	TRUIST BANK SERIES BKNT			2	1.F FE	4,989,700	103.5120	5,175,588	5,000,000	4,991,458		1,758			1.500	1.542	MS	60,833	37,708	03/04/2020	03/10/2025
89788J-AB-5	TRUIST BANK SERIES BKNT			2	1.F FE	4,996,500	101.9850	5,099,231	5,000,000	4,997,438		938			1.250	1.274	MS	19,444	31,250	03/04/2020	03/09/2023
89788K-AA-4	TRUIST BANK SERIES BKNT			2	1.G FE	1,472,640	104.9160	1,547,517	1,475,000	1,472,914		274			2.250	2.267	MS	26,919	16,778	03/04/2020	03/11/2030
902494-BF-9	TYSON FOODS INC SR UNSEC			1	2.B FE	2,170,955	100.9550	2,195,777	2,175,000	2,174,324		1,031			2.250	2.299	FA	17,400	24,469	08/21/2017	08/23/2021
902494-BJ-1	TYSON FOODS INC SR UNSEC			2	2.B FE	4,982,350	115.0010	5,750,054	5,000,000	4,986,624		2,290			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	110.8780	582,108	525,000	521,963		606			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	107.0550	1,445,243	1,350,000	1,339,296		1,109			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	103.1670	5,158,338	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	111.5500	3,346,514	3,000,000	2,997,911		491			2.950	2.958	MS	69,079	43,021	03/17/2020	03/15/2030
911312-BX-3	UNITED PARCEL SERVICE			1	1.G FE	14,984,250	112.9790	16,946,828	15,000,000	14,986,578		2,328			3.900	3.923	AO	146,250	303,875	03/19/2020	04/01/2025
91159H-HG-8	US BANCORP SR UNSEC			1	1.E FE	1,398,488	109.6190	1,534,671	1,400,000	1,399,474		158			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	103.7600	5,187,976	5,000,000	4,994,961		711			1.450	1.474	MN	9,868	36,250	05/08/2020	05/12/2025
91324P-CC-4	UNITEDHEALTH GROUP INC SR UNSEC			1	1.G FE	2,167,516	105.7260	2,325,974	2,200,000	2,191,705		3,574			2.875	3.053	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	112.0070	588,038	525,000	524,774		40			3.100	3.109	MS	4,792	16,275	02/22/2016	03/15/2026
91324P-DS-8	UNITEDHEALTH GROUP INC SR UNSEC				1.G FE	9,997,300	113.6100	11,360,989	10,000,000	9,997,749		261			2.875	2.878	FA	108,611	303,472	07/23/2019	08/15/2029
91324P-DW-9	UNITEDHEALTH GROUP INC			1	1.G FE	4,482,585	103.0880	4,638,961	4,500,000	4,484,414		1,829			1.250	1.321	JJ	25,938		05/13/2020	01/15/2026
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.G FE	1,412,987	106.0690	1,511,481	1,425,000	1,413,663		676			2.000	2.094	MN	3,642	14,013	05/13/2020	05/15/2030
91533B-AC-4	UPJOHN INC SERIES 144A			1	2.C FE	2,598,830	106.4620	2,768,015	2,600,000	2,598,903		73			2.300	2.305	JD	31,395	29,900	06/17/2020	06/22/2027
91533B-AD-2	UPJOHN INC SERIES 144A			1	2.C FE	2,542,019	106.0550	2,704,398	2,550,000	2,542,386		367			2.700	2.734	JD	36,146	34,425	06/17/2020	06/22/2030
92277G-AG-2	VENTAS REALTY LP CO.GUARNT			1	2.A FE	595,308	115.0060	690,038	600,000	597,492		438			4.125	4.218	JJ	11,413	24,750	07/09/2015	01/15/2026
92277G-AH-0	VENTAS REALTY LP CO.GUARNT			1	2.A FE	1,986,860	105.6520	2,113,033	2,000,000	1,995,086		1,895			3.125	3.230	JD	2,778	62,500	05/25/2016	06/15/2023
92277G-AM-9	VENTAS REALTY LP CO.GUARNT			1	2.A FE	2,976,990	114.0330	3,420,992	3,000,000	2,982,655		2,049			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	111.0220	2,657,871	2,394,000	2,378,599		3,411			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	120.3690	848,603	705,000	700,101		523			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	117.6560	2,058,979	1,750,000	1,747,226		286			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	112.1410	2,186,752	1,950,000	1,944,421		407			3.150	3.186	MS	16,892	31,054	03/17/2020	03/22/2030
92343V-FF-6	VERIZON COMMUNICATIONS			1	2.A FE	3,298,350	110.9440	3,661,167	3,300,000	3,298,522		172			3.000	3.008	MS	27,225	50,050	03/17/2020	03/22/2027
92343V-FL-3	VERIZON COMMUNICATIONS			1	2.A FE	3,895,671	98.5120	3,841,950	3,900,000	3,895,781		110			1.500	1.511	MS	16,738		09/16/2020	09/18/2030
92345Y-AD-8	VERISK ANALYTICS INC SR UNSEC			1	2.B FE	994,630	113.2590	1,132,588	1,000,000	997,378		527			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	120.1170	1,171,139	975,000	973,117		189			4.125	4.153	MS	11,842	40,219	02/27/2019	03/15/2029
92564R-AC-9	VICI PROPERTIES NOTE SERIES 144A			1	3.B FE	1,300,000	102.2780	1,329,608	1,300,000	1,300,000					3.500	3.500	FA	17,189	24,014	01/22/2020	02/15/2025
927804-FU-3	VIRGINIA ELEC & POWER CO SR UNSEC			1	1.F FE	1,374,876	110.8480	1,524,166	1,375,000	1,374,933		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	111.3790	3,898,276	3,500,000	3,472,804		3,634			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	106.4320	7,982,365	7,500,000	7,480,997		2,147			1.900	1.943	AO	30,083	76,396	03/31/2020	04/15/2027
928668-AZ-5	VOLKSWAGEN GROUP AMERICA SERIES 144A				2.A FE	2,848,946	103.6710	2,954,619	2,850,000	2,849,381		345			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	103.1600	3,610,596	3,500,000	3,498,699		589			2.900	2.928	MN	13,533	50,750	05/06/2020	05/13/2022
929160-AT-6	VULCAN MATERIALS CO SR UNSEC			1	2.B FE	1,553,942	116.5400	1,748,104	1,500,000	1,535,994		(5,314)			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	101.2860	10,128,603	10,000,000	9,992,250		250			1.375	1.387	AO	31,319		10/05/2020	10/15/2027
92940P-AE-4	WRKCO INC CO.GUARNT			2	2.B FE	969,767	115.8970	1,124,205	970,000	969,813		21			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	104.7540	209,508	200,000	199,886		48			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	110.5750	2,515,577	2,275,000	2,286,849		(2,077)			3.450	3.339	JD	6,541	78,488	06/23/2016	06/01/2026
948741-AM-5	WEINGARTEN REALTY INVEST SR UNSEC			1	2.B FE	495,775	106.1110	530,556	500,000	497,457		405			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	110.0340	2,200,672	2,000,000	1,996,105		668			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	108.6940	1,086,940	1,000,000	998,497		336			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	118.6460	5,220,446	4,400,000	4,393,444		671			4.150	4.172	JJ	79,634	182,600	01/16/2019	01/24/2029
95000U-2N-2	WELLS FARGO & COMPANY			1	1.F FE	3,000,000	105.2890	3,158,662	3,000,000	3,000,000					2.188	2.169	AO	43,942	32,820	04/23/2020	04/30/2026
95000U-2R-3	WELLS FARGO & COMPANY SERIES MTN			1	1.F FE	6,050,000	102.7880	6,218,695	6,050,000	6,050,000					1.690	1.658	JD	58,905	50,034	05/26/2020	06/02/2024

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
950400-AD-6	WELLTOWER INC SR UNSEC			1	2.A FE	2,483,810	117.1390	2,928,465	2,500,000	2,487,270		1,456			4.250	4.332	AO	22,431	106,250	08/09/2018	04/15/2028
950400-AH-7	WELLTOWER INC SR UNSEC			2	2.A FE	1,244,438	117.0050	1,462,567	1,250,000	1,245,351		467			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	107.6600	2,745,323	2,550,000	2,546,133		974			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	115.9030	1,477,758	1,275,000	1,273,369		192			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	109.1750	1,146,335	1,050,000	1,049,536		127			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	120.4790	12,047,885	10,000,000	9,997,394		278			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	105.8530	3,466,686	3,275,000	3,274,508		124			2.050	2.054	JD	2,984	68,070	12/03/2019	12/15/2024
976826-BL-0	WISCONSIN POWER & LIGHT SR UNSEC			1	1.G FE	972,163	110.7590	1,079,900	975,000	972,987		263			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	108.1320	3,487,243	3,225,000	3,204,142		2,108			2.600	2.682	JD	6,988	89,440	11/04/2019	12/01/2029
98389B-AY-6	XCEL ENERGY INC			1	2.A FE	1,345,545	114.6170	1,547,333	1,350,000	1,345,904		359			3.400	3.438	JD	3,825	30,600	03/27/2020	06/01/2030
98419M-AM-2	XYLEM INC			1	2.B FE	2,288,523	105.3950	2,424,089	2,300,000	2,289,265		742			1.950	2.021	JJ	23,048		06/24/2020	01/30/2028
98978V-AL-7	ZOETIS INC SR UNSEC			1	2.B FE	2,013,741	111.8550	2,265,073	2,025,000	2,017,093		1,051			3.000	3.065	MS	18,394	60,750	09/05/2017	09/12/2027
BH3972-95-8	STATE STREET CORP				1.F FE	4,475,000	103.2060	4,618,489	4,475,000	4,475,000					2.825	2.825	MS	31,956	63,209	03/26/2020	03/30/2023
JK1380-51-4	IBM CORP SR UNSEC			1	1.F FE	1,993,300	113.4780	2,269,559	2,000,000	1,996,273		652			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 FE	645,762	113.0340	734,719	650,000	647,614		411			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	104.9830	10,498,264	10,000,000	9,993,399		999			1.850	1.866	MN	30,833	94,556	04/22/2020	05/01/2025
064159-FL-5	BANK OF NOVA SCOTIA SR UNSEC		A		1.C FE	2,993,010	101.3770	3,041,311	3,000,000	2,999,395		1,068			2.800	2.837	JJ	37,333	84,000	07/14/2014	07/21/2021
064159-JG-2	BANK OF NOVA SCOTIA SR UNSEC		A		1.C FE	1,996,380	102.9330	2,058,652	2,000,000	1,999,102		741			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	104.1150	5,778,388	5,550,000	5,548,449		731			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	110.2270	3,306,811	3,000,000	2,993,669		1,037			2.700	2.741	FA	33,300	81,900	07/24/2019	08/03/2026
136069-8A-2	CANADIAN IMPERIAL BANK SR UNSEC		A	2	1.F FE	4,250,000	103.4430	4,396,312	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	101.4220	10,142,222	10,000,000	9,996,238		138			0.950	0.958	AO	17,944		10/19/2020	10/23/2025
136375-CJ-9	CANADIAN NATL RAILWAY SR UNSEC		A	1	1.F FE	996,170	109.7120	1,097,121	1,000,000	997,897		374			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.A FE	988,830	108.2410	1,082,406	1,000,000	995,004		1,133			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	107.0540	2,703,101	2,525,000	2,521,347		971			2.500	2.538	JJ	29,108	42,083	11/13/2019	01/15/2025
29250N-AZ-8	ENBRIDGE INC		A	1	2.A FE	999,230	109.8980	1,098,982	1,000,000	999,306		67			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	102.5000	410,000	400,000	400,000					3.750	3.750	FA	5,292		08/17/2020	08/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		A	1	1.G FE	522,737	107.5690	564,735	525,000	522,850		112			2.450	2.497	JD	7,003	6,431	06/08/2020	06/15/2030
63307A-2L-8	NATIONAL BANK OF CANADA		A	2	1.G FE	5,296,820	100.6010	5,331,844	5,300,000	5,297,062		242			0.900	0.913	FA	22,260		07/06/2020	08/15/2023
66977W-AN-9	NOVA CHEMICALS CORP SR UNSEC		A	2	3.C FE	970,000	100.5000	1,005,000	1,000,000	981,874		6,304			5.250	6.018	FA	21,875	52,500	01/23/2019	08/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP SR UNSEC		A	1	3.C FE	1,970,000	104.1250	2,082,500	2,000,000	1,980,651		4,821			4.875	5.177	JD	8,125	97,500	07/10/2018	06/01/2024
89114Q-BL-1	TORONTO-DOMINION BANK SR UNSEC		A		1.D FE	2,992,860	100.8310	3,024,942	3,000,000	2,999,208		1,467			1.800	1.850	JJ	25,200	54,000	07/06/2016	07/13/2021
89114Q-CC-0	TORONTO-DOMINION BANK SERIES GMTN		A		1.D FE	6,000,000	100.0560	6,003,360	6,000,000	6,000,000					0.229	2.139	MJSD	572	66,527	09/10/2019	03/17/2021
89114Q-CD-8	TORONTO-DOMINION BANK SERIES MTN		A		1.D FE	4,994,450	103.1750	5,158,730	5,000,000	4,996,549		1,753			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	108.0320	972,291	900,000	898,207		599			3.750	3.826	AO	7,031	33,750	10/02/2013	10/16/2023
00101J-AF-3	PERTAMINA PERSERO PT SR SEC		C	1	3.C FE	940,000	102.6250	1,026,250	1,000,000	973,487		16,130			3.500	5.319	JJ	16,139	35,000	11/08/2018	07/15/2022
00182E-BK-4	ANZ NEW ZEALAND INTL/LDN CO.GUARNT		D		1.E FE	1,649,852	108.5420	1,790,938	1,650,000	1,649,902		29			3.400	3.402	MS	15,895	56,100	03/12/2019	03/19/2024
00185A-AJ-3	AON PLC CO.GUARNT		D	1	2.A FE	499,117	100.3240	501,620	500,000	499,962		188			2.800	2.839	MS	4,122	14,000	07/11/2016	03/15/2021
00205G-AD-9	APT PIPELINES LTD CO.GUARNT		D	1	2.B FE	496,525	113.5800	567,900	500,000	497,605		311			4.250	4.335	JJ	9,799	21,250	03/16/2017	07/15/2027
00652M-AC-6	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	3,515,060	102.2350	3,578,224	3,500,000	3,504,402		(4,046)			3.950	3.826	JJ	62,213	138,250	02/07/2018	01/19/2022
00652M-AF-9	ADANI PORTS AND SPECIAL SR UNSEC		D		2.C FE	1,274,133	104.0080	1,326,107	1,275,000	1,274,368		164			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	106.5400	3,835,440	3,600,000	3,594,042		2,495			4.000	4.078	MS	36,800	144,000	03/22/2018	03/29/2023
00913R-AF-3	AIR LIQUIDE FINANCE CO.GUARNT		D	2	1.G FE	3,094,000	107.1700	3,349,066	3,125,000	3,097,667		2,808			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	108.2510	3,247,545	3,000,000	2,998,130		266			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	116.1590	696,953	600,000	599,383		61			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	107.9770	2,159,547	2,000,000	1,998,071		660			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	119.1020	4,406,776	3,700,000	3,687,670		1,273			4.000	4.049	JJ	67,422	148,000	08/14/2018	01/17/2029
05401A-AB-7	AVOLON HOLDINGS FNDG LTD CO.GUARNT		D	2	2.C FE	990,000	106.9710	1,069,711	1,000,000	993,949		2,005			5.125	5.366	AO	10,819	51,250	01/08/2019	10/01/2023
05401A-AD-3	AVOLON HOLDINGS FNDG LTD CO.GUARNT		D	2	2.C FE	1,675,000	108.7470	1,821,509	1,675,000	1,675,000					5.250	5.250	MN	11,236	87,938	02/14/2019	05/15/2024
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A		D	1	2.B FE	893,664	113.2870	1,019,587	900,000	894,050		386			3.400	3.484	AO	6,460	15,385	04/07/2020	04/15/2030
05565Q-CB-2	BP CAPITAL MARKETS PLC CO.GUARNT		D	1	1.G FE	828,378	103.9110	935,200	900,000	883,902		8,313			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	112.2390	1,711,647	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		1.G FE	3,578,472	105.6850	3,804,674	3,600,000	3,582,421		3,949			2.375	2.503	JJ	39,663	42,750	01/06/2020	01/14/2025

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
056752-AB-4	BAIDU INC		D		1.G FE	3,087,680	105.0130	3,150,404	3,000,000	3,057,048		(28,879)			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	110.0080	3,520,259	3,200,000	3,195,943		1,095			4.375	4.416	MN	18,278	140,000	11/08/2018	05/14/2024
056752-AQ-1	BAIDU INC		D	1	1.G FE	1,521,843	106.7620	1,628,121	1,525,000	1,522,279		435			3.075	3.120	AO	10,942	23,447	04/01/2020	04/07/2025
05964H-AC-9	BANCO SANTANDER SA SR UNSEC		D		1.G FE	1,196,184	103.8430	1,246,113	1,200,000	1,198,963		783			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	105.2840	3,579,644	3,400,000	3,397,206		1,241			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.E FE	3,094,200	103.5070	3,105,206	3,000,000	3,048,468		(42,798)			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.E FE	2,975,000	105.6260	3,142,374	2,975,000	2,975,000					2.704	2.704	JJ	38,434	40,222	01/06/2020	01/09/2025
05968D-AB-6	BANCO INTERNAC DEL PERU SR UNSEC		D	2	2.B FE	1,998,720	103.8750	2,077,500	2,000,000	1,999,450		255			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	105.5000	2,532,000	2,400,000	2,455,454		(28,823)			4.125	2.834	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	114.8860	4,078,453	3,550,000	3,550,000					5.375	5.375	AO	39,223	95,406	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	112.4810	674,887	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	106.7600	4,483,940	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.A FE	3,496,955	104.4010	3,654,035	3,500,000	3,497,607		549			2.700	2.718	JJ	44,625	78,750	09/06/2019	01/11/2025
09659W-2C-7	BNP PARIBAS SR UNSEC		D		1.G FE	1,527,136	112.0350	1,792,552	1,600,000	1,545,430		6,759			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	109.5930	5,479,655	5,000,000	4,994,601		1,232			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	111.3100	333,931	300,000	299,527		117			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	102.9950	5,149,748	5,000,000	4,996,284		3,041			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	112.9880	3,050,689	2,700,000	2,692,627		1,171			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	109.6640	4,989,710	4,550,000	4,524,626		2,290			3.250	3.322	JJ	68,598	73,938	01/08/2020	01/14/2030
22534P-AA-1	CREDIT AGRICOLE LONDON SERIES 144A		D		1.D FE	4,981,950	106.3330	5,316,631	5,000,000	4,985,782		3,274			2.375	2.449	JJ	52,448	89,063	10/15/2019	01/22/2025
225433-AC-5	CRED SUIS GP FUN LTD CO.GUARNT		D		2.A FE	997,761	111.0000	1,109,998	1,000,000	998,896		237			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	109.3090	2,404,796	2,200,000	2,198,092		198			2.600	2.611	MN	7,309	58,471	10/29/2019	11/15/2029
25243Y-AU-3	DIAGEO CAPITAL PLC CO.GUARNT		D	1	1.G FE	997,550	104.7130	1,047,126	1,000,000	999,299		258			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	107.5980	3,147,232	2,925,000	2,901,520		2,391			2.375	2.477	AO	12,929	73,521	09/30/2019	10/24/2029
25243Y-BD-0	DIAGEO CAPITAL PLC		D	1	1.G FE	3,508,186	104.2810	3,675,904	3,525,000	3,509,218		1,032			2.000	2.053	AO	12,142	35,250	04/27/2020	04/29/2030
26824K-AA-2	AIRBUS FINANCE BV CO.GUARNT		D	1	1.F FE	2,977,091	104.9690	3,254,034	3,100,000	3,066,345		13,855			2.700	3.193	AO	17,205	83,700	10/10/2013	04/17/2023
36160B-AA-3	ENGIE SA SR UNSEC		D	1	2.A FE	597,996	104.0020	624,011	600,000	599,589		223			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	115.1950	3,455,864	3,000,000	2,973,313		2,686			3.375	3.498	JD	8,438	101,250	03/18/2019	06/01/2029
404280-AP-4	HSBC HOLDINGS PLC SUBORD		D		1.G FE	2,076,280	110.3390	2,206,770	2,000,000	2,038,455		(11,168)			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.F FE	1,718,911	114.1170	1,968,523	1,725,000	1,721,421		585			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.F FE	5,000,000	103.3520	5,167,604	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.F FE	7,000,000	103.9140	7,273,998	7,000,000	7,000,000					2.009	1.997	JD	80,862	73,465	05/28/2020	06/04/2026
423012-AF-0	HEINEKEN NV SR UNSEC		D	1	2.A FE	1,937,364	113.7570	2,218,252	1,950,000	1,941,164		1,080			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	108.7300	3,588,090	3,300,000	3,294,792		1,871			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	118.7470	2,285,876	1,925,000	1,924,457		54			4.050	4.054	AO	17,758	77,963	04/02/2019	04/09/2029
45685N-AA-4	ING GROEP NV SR UNSEC		D		1.G FE	2,294,112	117.5880	2,704,519	2,300,000	2,295,829		723			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	117.0560	3,277,560	2,800,000	2,840,125		(4,273)			3.800	3.592	MS	29,556	106,400	03/27/2019	03/21/2029
46115H-BC-0	INTESA SANPAOLO SPA SR UNSEC		D		2.B FE	3,191,680	104.7000	3,350,405	3,200,000	3,196,451		1,660			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	109.7520	1,097,520	1,000,000	997,566		728			4.000	4.085	JJ	16,778	40,000	11/06/2013	01/30/2024
47032F-AA-7	JAMES HARDIE INTL FIN CO.GUARNT		D	1	3.A FE	2,080,000	102.0000	2,040,000	2,000,000	2,048,637		(29,589)			4.750	3.158	JJ	43,806	95,000	12/05/2019	01/15/2025
500498-AD-2	KOOKMIN BANK COVERED		D		1.A FE	996,570	100.1540	1,001,540	1,000,000	999,935		717			2.250	2.323	FA	9,250	22,500	01/28/2016	02/03/2021
500630-CW-6	KOREA DEVELOPMENT BANK SR UNSEC		D		1.C FE	2,987,190	107.9410	3,238,219	3,000,000	2,991,728		2,465			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	104.4270	1,044,270	1,000,000	993,609		919			1.750	1.904	MN	2,674	8,750	04/27/2020	05/06/2025
539439-AQ-2	LLOYDS BANKING GROUP PLC SR UNSEC		D	1	1.G FE	6,000,000	112.8780	6,772,686	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	104.5400	3,136,204	3,000,000	3,000,000					3.189	3.189	MN	8,770	95,670	11/20/2017	11/28/2023
606822-AL-8	MITSUBISHI UFJ FIN GRP SR UNSEC		D		1.G FE	3,000,000	102.9940	3,089,822	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	117.6340	2,352,683	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	119.6480	3,589,445	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	112.6300	3,378,897	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	102.5910	2,051,820	2,000,000	1,986,819		8,991			2.750	3.232	MN	4,736	55,000	02/07/2018	05/30/2022
63254A-AP-3	NATIONAL AUSTRALIA BK/NY SR UNSEC		D		1.D FE	1,488,420	112.5040	1,687,560	1,500,000	1,493,673		1,131			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	107.8230	2,156,451	2,000,000	1,994,373		2,024			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	102.8250	5,141,258	5,000,000	4,982,849		8,891			2.375	2.565	MN	16,163	118,750	11/04/2019	11/12/2022

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	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
714295-AC-6	PERRIGO FINANCE UNLIMITD CO.GUARNT		D	1	2.C FE	1,009,230	109.7930	1,097,929	1,000,000	1,004,735		(1,159)			3.900	3.763	JD	1,733	39,000	11/09/2016	12/15/2024
74435K-AA-3	PRUDENTIAL PLC		D		1.F FE	1,089,638	113.3740	1,247,109	1,100,000	1,090,276		638			3.125	3.236	AO	7,352	17,188	04/08/2020	04/14/2030
74977R-DF-8	COOPERATIEVE RABOBANK UA SR UNSEC		D		1.G FE	3,092,653	106.9210	3,314,549	3,100,000	3,094,674		1,409			2.625	2.676	JJ	35,941	81,375	07/15/2019	07/22/2024
75625Q-AE-9	RECKITT BENCKISER TSY CO.GUARNT		D	2	1.G FE	4,838,350	111.7080	5,585,399	5,000,000	4,869,130		17,724			3.000	3.454	JD	2,083	150,000	03/29/2019	06/26/2027
78440P-AE-8	SK TELECOM CO LTD SR UNSEC		D		1.G FE	2,528,428	106.7470	2,700,709	2,530,000	2,529,244		311			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	107.8000	2,775,850	2,575,000	2,568,917		2,036			4.000	4.091	AO	23,175	103,000	10/02/2018	10/10/2023
80281L-AD-7	SANTANDER UK GROUP HLDGS SR UNSEC		D		2.A FE	349,680	100.0220	350,076	350,000	349,999		75			3.125	3.147	JJ	5,256	10,938	07/11/2016	01/08/2021
80414L-2H-7	SAUDI ARABIAN OIL CO SERIES 144A		D	2	1.F FE	2,499,175	102.4500	2,561,244	2,500,000	2,499,188		13			1.625	1.631	MN	4,175		11/17/2020	11/24/2025
822582-CB-6	SHELL INTERNATIONAL FIN CO.GUARNT		D		1.D FE	6,946,100	118.3960	8,287,719	7,000,000	6,955,906		4,696			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	102.8810	2,057,620	2,000,000	2,015,438		(12,172)			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	109.3410	5,111,674	4,675,000	4,659,573		5,034			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	106.0360	2,120,718	2,000,000	1,999,893		37			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	103.1940	1,547,911	1,500,000	1,500,000					2.900	2.900	MN	4,108	43,500	05/18/2015	05/27/2022
83051G-AM-0	SKANDINAVISKA ENSKILDA SERIES 144A		D		1.C FE	9,997,400	103.6040	10,360,375	10,000,000	9,998,295		849			2.200	2.209	JD	11,611	220,000	12/04/2019	12/12/2022
85771P-AK-8	EQUINOR ASA CO.GUARNT		D	1	1.D FE	399,208	106.1810	424,722	400,000	399,756		76			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	108.8050	1,713,685	1,575,000	1,577,223		(815)			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	106.4840	9,583,592	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	109.0560	5,452,784	5,000,000	5,000,000					2.750	2.750	JJ	63,403	68,750	01/06/2020	01/15/2030
87124V-AF-6	SYDNEY AIRPORT FINANCE SR SEC		D	1	2.A FE	1,199,400	109.8110	1,317,729	1,200,000	1,199,654		58			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	110.7740	4,541,739	4,100,000	4,099,069		369			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	102.3590	1,074,771	1,050,000	1,048,102		160			2.050	2.071	MS	10,284		06/29/2020	03/31/2030
88032W-AL-0	TENCENT HOLDINGS LTD SR UNSEC		D	2	1.E FE	2,999,730	106.4900	3,194,694	3,000,000	2,999,818		52			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.D FE	2,101,864	109.5100	2,299,714	2,100,000	2,100,600		(184)			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.D FE	595,494	110.9210	665,528	600,000	598,392		454			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	108.2140	1,623,214	1,500,000	1,503,193		(875)			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	111.8170	363,407	325,000	324,564		76			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	110.9920	554,958	500,000	497,219		371			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	119.7140	2,633,716	2,200,000	2,177,639		2,488			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	110.7750	996,978	900,000	914,609		(3,649)			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	105.0710	2,101,426	2,000,000	1,999,176		390			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	115.0250	5,751,243	5,000,000	4,986,922		1,609			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	111.5610	5,578,059	5,000,000	4,992,234		771			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	111.6070	948,660	850,000	847,975		330			3.800	3.849	JD	2,243	32,300	06/01/2016	06/06/2026
LW9258-40-8	TEVA PHARMACEUTICALS NE CO.GUARNT		D	1	3.B FE	1,471,077	96.1260	1,417,859	1,475,000	1,472,693		361			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	105.5000	3,165,000	3,000,000	3,076,553		(36,088)			4.000	2.703	JJ	55,667	120,000	12/05/2019	01/14/2023
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,036,119,266	XXX	2,204,079,013	2,036,934,000	2,037,030,203		109,998			XXX	XXX	XXX	16,318,142	47,674,167	XXX	XXX
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A			4	1.D FM	2,310,968	102.2350	2,319,855	2,269,131	2,301,002		(9,654)			3.500	1.390	MON	6,618	79,375	12/05/2019	10/25/2048
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS			4	1.D FM	1,297,592	100.6750	1,313,735	1,304,932	1,299,472		1,258			3.500	3.907	MON	3,806	45,613	02/11/2019	09/25/2048
46650M-AE-7	JPMMT 2018-8 A5 EXCH AFC SEQ SSNR			4	1.D FM	53,289	99.9130	52,855	52,900	52,839		(301)			4.000	1.739	MON	176	2,110	08/16/2018	01/25/2049
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC			4	1.D FM	99,202	102.4520	99,448	97,068	98,837		(136)			2.500	1.238	MON	202	2,427	07/11/2016	12/25/2042
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A			4	1.D FM	3,082,798	101.5910	3,040,618	2,993,008	3,079,892		(2,906)			3.000	1.276	MON	7,483	14,965	10/15/2020	05/25/2043
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR			4	1.D FM	1,441,258	100.9200	1,480,195	1,466,696	1,447,327		4,469			3.500	5.071	MON	4,278	51,334	12/07/2018	11/25/2046
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A			4	1.D FM	3,257,243	101.7240	3,238,999	3,184,108	3,233,977		(23,266)			3.500	1.408	MON	9,287	92,870	02/13/2020	03/25/2050
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A			4	1.D FM	1,781,323	100.9250	1,762,272	1,746,128	1,769,851		(11,472)			3.500	0.869	MON	5,093	56,022	01/08/2020	02/25/2050
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						13,323,673	XXX	13,307,977	13,113,971	13,283,197		(42,008)			XXX	XXX	XXX	36,943	344,716	XXX	XXX
065404-AZ-8	BANK 2018-BN10 ASB SEQ			4	1.D FM	6,179,946	111.9300	6,715,816	6,000,000	6,110,780		(24,574)			3.641	3.182	MON	18,205	218,460	01/26/2018	02/15/2061

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
08162P-AV-3	BMARK 2018-B1 ASB AFC SEQ			4	1.D FM	4,119,772	112.0130	4,480,509	4,000,000	4,073,093		(16,398)			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.D FM	5,572,418	99.9830	5,699,005	5,700,000	5,629,885		26,810			2.987	3.533	MON	14,187	173,086	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	108.0150	1,080,155	1,000,000	1,037,701		(11,439)			4.219	2.588	MON	3,516	28,606	03/31/2020	07/10/2045
36192C-AF-2	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AAB			4	1.D FM	1,760,719	101.9820	1,791,145	1,756,329	1,759,050		(1,669)			2.564	2.335	MON	3,753	30,021	03/31/2020	02/10/2046
36192C-AH-8	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AS			4	1.D FM	1,489,620	103.7600	1,557,243	1,500,817	1,492,044		2,424			3.279	3.562	MON	4,101	32,808	04/22/2020	02/10/2046
46590T-AE-5	JPMDB 2017-C5 A5 SEQ			4	1.D FM	4,969,594	114.0140	5,016,600	4,400,000	4,958,340		(11,254)			3.694	1.462	MON	13,544	13,544	11/12/2020	03/15/2050
46639J-AE-0	JPMCC 2013-C10 A5 SEQ			4	1.D FM	1,996,387	104.4480	2,043,206	1,956,193	1,985,106		(11,281)			3.143	1.662	MON	5,123	40,982	03/31/2020	12/15/2047
46640J-AV-9	JPMCC 2013-C13 AS SUB CSTR			4	1.D FM	670,262	106.6790	693,410	650,000	659,418		(4,014)			4.078	3.418	MON	2,209	26,937	03/15/2018	01/15/2046
61690G-AE-1	MSBAM 2014-C14 A4 SEQ			4	1.D FM	956,125	106.6100	1,010,753	948,088	950,732		(2,521)			3.787	3.441	MON	2,992	35,904	10/25/2018	02/15/2047
61763B-AW-4	MSBAM 2013-C13 AS SUB			4	1.D FM	245,822	107.3090	257,541	240,000	242,948		(1,083)			4.266	3.783	MON	853	10,238	04/03/2018	11/15/2046
61765D-AT-5	MSC 2015-MS1 A3 SEQ			4	1.D FM	1,886,509	108.7560	2,046,797	1,882,000	1,883,609		(890)			3.510	3.479	MON	5,505	66,058	03/28/2018	05/15/2048
92937E-AD-6	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C11 CLASS A4			4	1.D FM	1,339,440	104.1720	1,380,281	1,325,000	1,335,053		(4,387)			3.037	2.570	MON	3,353	26,827	04/07/2020	03/15/2045
92937F-AD-3	WFRBS 2013-C12 A4 SEQ			4	1.D FM	2,273,027	104.6070	2,399,674	2,294,000	2,283,075		4,026			3.198	3.393	MON	6,114	70,303	04/03/2020	03/15/2048
92937F-AF-8	WFRBS 2013-C12 AS SUB			4	1.D FM	832,520	104.6760	870,901	832,000	831,623		(332)			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.D FM	992,813	105.5180	1,055,181	1,000,000	995,898		1,065			2.788	2.923	MON	2,323	27,880	01/11/2018	07/15/2048
962210-AE-3	WFRBS 2013-C18 A5 AFC SEQ			4	1.D FM	5,198,633	109.5680	5,478,376	5,000,000	5,104,316		(35,579)			4.162	3.385	MON	17,342	208,100	04/05/2018	12/15/2046
962210-AF-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS ASB			4	1.D FM	1,249,528	104.5610	1,278,256	1,222,499	1,244,066		(5,461)			3.676	2.319	MON	3,745	36,797	04/03/2020	12/15/2046
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						42,782,276	XXX	44,854,849	41,706,926	42,576,737		(96,557)			XXX	XXX	XXX	121,340	1,220,250	XXX	XXX
02007T-AC-9	ALLY AUTO RECEIVABLES TRUST SERIES 2019-4 CLASS A3			4	1.A FE	5,499,053	101.4960	5,582,296	5,500,000	5,499,489		419			1.840	1.855	MON	4,498	102,324	12/04/2019	06/17/2024
02582J-JM-3	AMERICAN EXPRESS CREDIT ACCO SERIES 2019-3 CLASS A			4	1.A FE	4,163,693	102.9730	4,279,338	4,155,778	4,160,760		(2,846)			2.000	1.936	MON	3,694	83,116	12/18/2019	04/15/2025
03066E-AD-6	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-2 CLASS A3			4	1.A FE	4,999,157	100.5160	5,025,822	5,000,000	4,999,321		164			0.660	0.669	MON	1,192	13,383	07/14/2020	12/18/2024
05377R-CU-6	AESOP 2017-2A A SEQ			4	1.A FE	4,997,266	103.9100	5,195,490	5,000,000	4,998,789		574			2.970	3.001	MON	4,538	148,500	01/09/2018	03/20/2024
14041N-FR-7	CAPITAL ONE MULTI ASSET EXECUT SERIES 2018-A1 CLASS A1			4	1.A FE	147,215	100.8060	146,169	145,000	145,484		(1,654)			3.010	1.859	MON	194	4,365	12/03/2019	02/15/2024
14041N-FU-0	CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A2 CLASS A2			4	1.A FE	3,882,247	102.4270	3,993,635	3,899,000	3,888,624		6,240			1.720	1.894	MON	2,981	67,063	12/19/2019	08/15/2024
161571-HP-2	CHASE ISSUANCE TRUST SERIES 2020-A1 CLASS A1			4	1.A FE	4,998,855	102.6490	5,132,472	5,000,000	4,999,017		162			1.530	1.543	MON	3,400	63,113	02/10/2020	01/15/2025
252722-AA-1	DROT 2019-1A A SEQ			4	1.A FE	3,257,637	103.4000	3,368,855	3,258,071	3,257,697		45			2.890	2.911	MON	2,877	94,158	08/13/2019	02/20/2032
254683-BU-8	DCENT 2016-A3 A3 SEQ SB			4	1.A FE	1,999,447	100.4720	2,009,430	2,000,000	1,999,967		112			1.850	1.863	MON	1,644	37,000	04/13/2016	10/16/2023
254683-CG-8	DISCOVER CARD EXECUTION NOTE SERIES 2018-A4 CLASS A4			4	1.A FE	917,332	101.5410	913,867	900,000	905,312		(11,716)			3.110	1.790	MON	2,333	27,990	12/18/2019	01/16/2024
254683-CK-9	DISCOVER CARD EXECUTION NOTE SERIES 2019-A1 CLASS A1			4	1.A FE	610,894	102.9570	614,651	597,000	603,963		(6,634)			3.040	1.903	MON	807	18,149	12/18/2019	07/15/2024
29366A-AA-2	ELL 2011-A A1 SEQ			4	1.A FE	38,673	100.5280	38,365	38,163	38,238		(90)			2.040	1.565	JD	65	779	07/31/2014	09/01/2023
34528Q-HF-4	FORDF SERIES 2019-4 CLASS A			4	1.A FE	2,149,745	106.8230	2,296,698	2,150,000	2,149,771		22			2.440	2.454	MON	2,332	52,460	09/17/2019	09/15/2026
362590-AC-5	GM FINANCIAL SECURITIZED TERM SERIES 2020-3 CLASS A3			4	1.A FE	2,999,314	100.4020	3,012,061	3,000,000	2,999,411		98			0.450	0.460	MON	563	4,388	08/11/2020	04/16/2025
637432-NJ-0	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	1,994,540	104.4350	2,088,709	2,000,000	1,998,241		795			2.700	2.743	FA	20,400	54,000	02/03/2016	02/15/2023
637432-NN-1	NATIONAL RURAL UTIL COOP COLLAT TRST			1	1.E FE	1,496,925	111.1870	1,667,808	1,500,000	1,497,951		290			3.050	3.074	AO	8,388	45,750	04/18/2017	04/25/2027
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A			4	1.A FE	4,999,574	101.0170	5,050,861	5,000,000	4,999,586		12			1.310	1.315	MON	8,006		11/03/2020	01/15/2069
68504W-AA-5	ONGLT 2018-A A SEQ			4	1.A FE	1,568,834	102.5660	1,604,577	1,564,434	1,567,913		(676)			3.100	3.028	MON	3,098	48,498	05/01/2019	11/08/2030
69335P-DX-0	PFS FINANCING CORP SERIES 2020-G CLASS A 144A			4	1.A FE	3,687,517	100.5240	3,707,341	3,688,000	3,687,544		27			0.970	0.976	MON	1,590	5,366	10/14/2020	02/15/2026
69363P-AB-6	PSNH 2018-1 A2 SEQ			4	1.A FE	1,999,922	111.8120	2,236,239	2,000,000	2,000,038		(17)			3.506	3.505	FA	29,217	70,120	05/01/2018	08/01/2028
78470R-AC-1	SOFI 2016-E A2B SEQ			4	1.A FE	198,865	101.2680	201,033	198,516	198,660		(51)			2.490	2.445	MON	82	4,943	05/18/2017	01/25/2036

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
80285R-AD-0	SANTANDER DRIVE AUTO RECEIVAB SERIES 2020-2 CLASS A3			4	1.A FE	4,999,425	100.3270	5,016,340	5,000,000	4,999,591		167			0.670	0.678	MON	1,489	13,307	07/14/2020	04/15/2024
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A			4	2.C FE	2,500,000	101.8350	2,545,875	2,500,000	2,500,000					2.841	2.852	JAJO	4,340		11/20/2020	01/30/2051
82653G-AA-0	SRFC 2018-3A A SEQ			4	1.A FE	1,383,731	104.4220	1,452,085	1,390,599	1,384,600		836			3.690	3.870	MON	1,568	46,404	03/18/2020	09/20/2035
83404K-AC-7	SOFI 2017-E A2B SEQ			4	1.A FE	1,084,846	101.7320	1,130,481	1,111,238	1,098,106		4,981			2.720	3.444	MON	504	30,226	04/13/2018	11/26/2040
83405D-AC-2	SOFI 2017-C A2B SEQ			4	1.A FE	510,106	101.8520	519,687	510,237	510,139		19			2.630	2.653	MON	224	13,419	05/19/2017	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ			4	1.A FE	3,048,439	102.0900	3,140,730	3,076,444	3,060,878		4,533			2.950	3.168	MON	1,513	90,755	04/13/2018	02/25/2042
88167H-AC-0	TESLA AUTO LEASE TRUST SERIES 2020-A CLASS A3 144A			4	1.A FE	5,998,808	100.5710	6,034,282	6,000,000	5,999,041		233			0.680	0.690	MON	1,247	15,300	07/30/2020	12/20/2023
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3			4	1.A FE	1,794,641	101.7240	1,825,938	1,795,000	1,794,736		95			1.360	1.372	MON	1,085	15,325	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	103.3290	2,195,738	2,125,000	2,124,459		118			1.660	1.675	MON	1,568	22,145	04/20/2020	09/15/2025
918286-AA-3	VSTNA 2018-A A SEQ			4	1.A FE	942,442	104.9830	998,191	950,811	943,079		636			3.560	3.805	MON	1,034	32,078	04/07/2020	02/20/2036
92290B-AA-9	VERIZON OWNER TRUST SERIES 2020-B CLASS A			4	1.A FE	4,998,950	100.3550	5,017,742	5,000,000	4,999,102		152			0.470	0.478	MON	718	8,421	08/04/2020	02/20/2025
92348T-AA-2	VERIZON OWNER TRUST SERIES 2020-A CLASS A1A			4	1.A FE	3,929,540	102.3970	4,024,215	3,930,000	3,929,678		138			1.850	1.861	MON	2,222	64,829	01/21/2020	07/22/2024
98162W-AE-7	WORLD OMNI AUTO RECEIVABLES SERIES 2018-D CLASS A4			4	1.A FE	932,661	105.2000	920,501	875,000	922,469		(10,192)			3.440	0.599	MON	1,338	12,542	07/29/2020	12/16/2024
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						90,854,636	XXX	92,987,522	90,858,291	90,861,654		(13,008)			XXX	XXX	XXX	120,749	1,310,216	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						2,183,079,851	XXX	2,355,229,361	2,182,613,188	2,183,751,791		(41,575)			XXX	XXX	XXX	16,597,174	50,549,349	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
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
G9368P-BC-7	VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC				3.C FE	1,272,451	98.9460	1,261,562	1,275,000	1,272,789		276			0.000	2.566	N/A	1,342	40,627	10/16/2019	01/31/2028
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR				3.C FE	476,172	100.2500	477,401	476,211	476,178		6			3.402	3.428	N/A	1,260	21,637	09/23/2019	09/23/2026
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC				2.C FE		0.0000								0.000	0.000	N/A		878		02/13/2025
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B				3.C FE	1,430,923	96.3440	1,377,341	1,429,607	1,430,737		(187)			1.897	2.428	N/A	190	34,332	02/07/2020	07/31/2027
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US				2.B FE	380,505	99.1880	377,888	380,982	380,651		79			1.902	1.932	N/A	221	10,624	01/08/2019	01/15/2025
05400K-AF-7	AVOLON TLB BORROWER 1 US TERM B4				2.B FE	495,009	99.3750	493,148	496,250	495,145		135			1.601	1.720	N/A	251	9,045	02/06/2020	02/10/2027
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC				2.C FE	519,504	99.8320	516,693	517,563	518,716		(675)			2.154	2.023	N/A	680	14,001	10/23/2019	10/01/2022
12505M-AF-3	OUT FRONT MEDIA OUTFRONT MEDIA CAPITAL L				3.B FE	1,375,857	98.0750	1,346,188	1,372,610	1,375,287		(467)			1.904	1.901	N/A	798	31,320	11/21/2019	11/18/2026
13134M-BE-2	CALPINE CORP CALPINE CORP				3.A FE		0.0000								0.000	0.000	N/A		4,574		01/15/2024
16117L-BS-7	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER			1	2.C FE		0.0000								0.000	0.000	N/A		(6,329)		11/01/2039
16117L-BW-8	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER				2.C FE	1,794,197	99.5560	1,786,532	1,794,500	1,794,144		(52)			1.895	1.935	N/A	95	43,382	01/06/2020	04/30/2025
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC				3.A FE	977,124	99.6880	966,824	969,850	973,886		(1,176)			1.897	1.780	N/A	51	23,419	01/09/2018	06/28/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC				4.B FE	3,783,606	99.1250	3,768,609	3,801,875	3,787,309		2,539			3.397	3.554	N/A	359	149,782	02/08/2019	04/04/2026
22818R-AW-6	CROWN AMERICAS LLC CROWN AMERICAS LLC				2.C FE		0.0000								0.000	0.000	N/A		(157)		04/03/2025
23582L-AK-7	DANA INC DANA INC				2.C FE	1,158,556	99.3750	1,155,648	1,162,917	1,159,583		600			2.397	2.470	N/A	77	31,499	01/24/2019	02/28/2026
23918V-AY-0	DAVITA INC Term B				3.A FE	1,984,649	99.0450	1,956,188	1,975,050	1,983,359		(1,290)			1.897	1.851	N/A	104	39,239	02/14/2020	08/12/2026
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC				2.C FE	1,859,534	100.0120	1,876,235	1,876,010	1,862,833		2,581			2.145	2.317	N/A	112	57,260	09/19/2019	09/19/2025
24736C-BM-5	Delta air lines TERM B				2.C FE	747,991	101.4110	782,006	771,125	752,434		4,443			0.000	6.153	N/A	210	14,477	04/27/2020	04/27/2023
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO			1	3.A FE	543,844	99.2130	538,132	542,401	543,273		(226)			2.152	2.117	N/A	357	14,615	05/02/2018	10/21/2024
404122-BA-0	HCA INC HCA INC				2.C FE	778,150	99.8750	777,177	778,150	778,150					1.897	1.904	N/A	41	18,790	10/09/2019	03/13/2025
410346-AR-1	HANESBRANDS INC HANESBRANDS INC			1	2.C FE	694,275	99.2500	684,825	690,000	692,515		(657)			1.897	1.809	N/A	36	16,736	01/16/2018	12/16/2024
43289D-AH-6	HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE				2.C FE	753,905	98.7190	739,495	749,091	752,899		(680)			1.898	1.805	N/A	158	18,224	06/24/2019	06/21/2026
44969C-BF-6	IQVIA INC IQVIA INC			1	3.A FE	474,562	99.3500	466,666	469,719	472,019		(755)			2.004	1.741	N/A	25	12,209	03/16/2017	03/07/2024
44969C-BJ-8	IQVIA INC IQVIA INC				3.A FE	340,397	99.1460	338,336	341,250	340,689		125			2.004	2.048	N/A	19	9,460	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.A FE	1,462,275	98.7780	1,437,220	1,455,000	1,458,954		(1,229)			2.147	2.069	N/A	87	38,968	02/12/2018	03/31/2024
55314N-AG-9	MKS INSTRUMENTS INC MKS INSTRUMENTS INC			1	3.C FE		0.0000								0.000	0.000	N/A		522		05/01/2023
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC				3.A FE	1,624,361	98.7500	1,601,193	1,621,461	1,623,821		(433)			1.897	1.874	N/A	85	39,153	09/30/2019	02/01/2026
57665V-AF-4	MATCH GROUP INC TERM B				3.A FE	473,813	98.8130	469,362	475,000	473,931		118			1.897	2.036	N/A	1,270	8,595	02/07/2020	02/07/2027
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC				3.C FE	2,157,441	98.9580	2,155,346	2,178,041	2,160,504		2,482			2.658	2.811	N/A	2,568	69,351	10/04/2019	04/15/2027
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC			1	3.A FE	714,689	99.5970	709,368	712,239	713,323		(401)			2.146	2.098	N/A	976	19,394	04/20/2017	10/04/2023
68216F-AX-1	ON ASSIGNMENT ON ASSIGNMENT INC				3.A FE	986,672	99.6810	982,040	985,182	986,345		(278)			1.897	1.902	N/A	52	23,789	11/25/2019	04/02/2025
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO				3.A FE	2,016,748	99.1430	1,994,478	2,011,718	2,014,848		(732)			1.908	1.877	N/A	1,493	48,632	04/05/2018	04/03/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP				3.A FE	1,451,613	99.3750	1,435,364	1,444,391	1,449,206		(943)			1.895	1.834	N/A	76	36,493	04/17/2018	01/30/2026
808620-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN				3.A FE	989,874	99.4640	982,113	987,406	989,417		(385)			1.897	1.990	N/A	56	24,852	10/23/2019	10/31/2025
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC				2.C FE		99.8570								0.000	0.000	N/A		2,109		09/20/2026
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC				2.C FE	282,805	99.5520	281,538	282,805	282,805					1.903	1.905	N/A	56	6,442	11/13/2019	12/31/2025
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN				3.A FE	119,894	98.3250	118,033	120,044	119,950		22			2.004	2.028	N/A	7	3,328	02/23/2018	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN				2.C FE	205,532	98.3250	202,342	205,789	205,629		39			2.004	2.028	N/A	11	5,705	02/23/2018	04/03/2025
96208U-AP-6	WEX INC WEX INC				3.C FE	751,261	99.2340	746,016	751,775	751,394		101			2.397	2.421	N/A	50	23,475	05/21/2019	05/17/2026
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS				3.A FE	3,549,440	99.2000	3,572,080	3,600,887	3,563,719		8,134			1.897	2.154	N/A	190	86,950	02/11/2019	05/30/2025
BL3492-92-5	CALPINE CORP				3.A FE	624,967	99.2500	620,312	625,000	624,939		(28)			0.000	2.700	N/A	46	682	12/04/2020	12/02/2027
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP		A		2.C FE	709,658	99.6670	705,749	708,107	709,107		(227)			1.897	1.870	N/A	37	17,099	06/01/2018	05/30/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS		D		4.A FE		97.8500								0.000	0.000	N/A		99		04/25/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						39,962,254	XXX	39,699,448	40,035,006	39,970,488		10,859			XXX	XXX	XXX	13,446	1,065,282	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						39,962,254	XXX	39,699,448	40,035,006	39,970,488		10,859			XXX	XXX	XXX	13,446	1,065,282	XXX	XXX
7699999. Total - Issuer Obligations						2,078,028,604	XXX	2,248,648,033	2,078,929,000	2,078,981,187		122,015			XXX	XXX	XXX	16,646,699	48,505,998	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						129,933,185	XXX	130,641,145	125,647,248	129,547,268		(173,507)			XXX	XXX	XXX	258,702	1,471,740	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						42,782,276	XXX	44,854,849	41,706,926	42,576,737		(96,557)			XXX	XXX	XXX	121,340	1,220,250	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						90,854,636	XXX	92,987,522	90,858,291	90,861,654		(13,008)			XXX	XXX	XXX	120,749	1,310,216	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						39,962,254	XXX	39,699,448	40,035,006	39,970,488		10,859			XXX	XXX	XXX	13,446	1,065,282	XXX	XXX
8399999 - Total Bonds						2,381,560,955	XXX	2,556,830,997	2,377,176,471	2,381,937,334		(150,198)			XXX	XXX	XXX	17,160,936	53,573,486	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 204,804,027 1B ..$ 32,953,598 1C ..$ 57,498,923 1D ..$ 158,183,560 1E ..$ 188,248,932 1F ..$ 353,072,047 1G ..$ 348,685,536

2A ..$ 450,014,639 2B ..$ 345,679,187 2C ..$ 157,604,086

3A ..$ 47,192,543 3B ..$ 9,249,299 3C ..$ 21,967,659

4A ..$ 2,995,989 4B ..$ 3,787,309 4C ..$

5A ..$ 5B ..$ 5C ..$

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

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			194,192	(194,192)						02/21/2019	
000360-20-6	AAON INC			1,275.000	84,953	66.630	84,953	4,722		496		21,855		21,855		12/17/2002	
133131-10-2	CAMDEN PROPERTY TRUST			0.000	0	0.000				114						12/17/2002	
000361-10-5	AAR CORP			59.000	2,137	36.220	2,137	614		9		(522)		(522)		10/14/2003	
253868-10-3	DIGITAL REALTY TRUST INC			0.000	0	0.000				345						04/04/2006	
00081T-10-8	ACCO BRANDS CORP			4,335.000	36,631	8.450	36,631	42,828		1,153		(3,927)		(3,927)		05/01/2012	
46284V-10-1	IRON MOUNTAIN INC			0.000	0	0.000				274						01/21/2015	
000868-10-9	ACNB CORP			255.000	6,375	25.000	6,375	6,193		261		(3,254)		(3,254)		06/24/2016	
682406-10-3	ONE LIBERTY PROPERTIES INC			1.000	0	14.000										10/16/2020	
000899-10-4	ADMA BIOLOGICS INC	LS		2,755.000	5,318	1.950	5,318	10,661				(5,622)		(5,622)		06/28/2019	
000900-10-3	ADT INC			3,263.000	25,615	7.850	25,615	28,486	114	467		(260)		(260)		03/16/2018	
000957-10-0	ABM INDUSTRIES INC			2,170.000	82,113	37.840	82,113	27,661		1,643		281		281		12/17/2002	
001055-10-2	AFLAC INC			22,063.000	981,142	44.470	981,142	221,324		25,274		(185,130)		(185,130)		11/26/2003	
001084-10-2	AGCO CORP			1,773.000	182,779	103.090	182,779	44,510		1,161		45,602		45,602		06/24/2016	
00123Q-10-4	AGNC INVESTMENT CORP			18,267.000	284,965	15.600	284,965	467,911	2,192	29,021		(18,257)		(18,257)		06/26/2020	
00130H-10-5	AES CORP/THE			21,023.000	494,041	23.500	494,041	348,090		12,325		74,469		74,469		06/26/2015	
00164V-10-3	AMC NETWORKS INC	LS		1,137.000	40,241	35.770	40,241	34,642				11,973		11,973		06/26/2020	
00165C-10-4	AMC ENTERTAINMENT HLDS-CL A	LS		2,111.000	4,429	2.120	4,429	54,208		64		(10,758)		(10,758)		12/18/2018	
00166B-10-5	ALX ONCOLOGY HOLDINGS INC			280.000	24,136	86.200	24,136	10,462				13,611		13,611		09/18/2020	
001744-10-1	AMN HEALTHCARE SERVICES INC			1,491.000	101,761	68.250	101,761	40,844				14,898		14,898		06/26/2020	
00182C-10-3	ANI PHARMACEUTICALS INC			292.000	8,480	29.041	8,480	10,188				(9,484)		(9,484)		06/27/2014	
00187Y-10-0	API GROUP CORP			4,397.000	79,806	18.150	79,806	53,727				25,958		25,958		06/26/2020	
00191U-10-2	ASGN INC COMMON STOCK USD.01			1,481.000	123,708	83.530	123,708	24,055				18,515		18,515		06/27/2014	
00206R-10-2	AT&T INC			226,757.000	6,684,845	28.760	6,684,845	5,045,862		482,404		(2,329,302)		(2,329,302)		06/28/2019	
002121-10-1	A10 NETWORKS INC			1,883.000	18,566	9.860	18,566	16,450				5,604		5,604		06/23/2017	
00215F-10-7	ATLANTIC TELE-NETWORK INC			373.000	15,576	41.759	15,576	16,511	63	260		(5,060)		(5,060)		06/23/2017	
00246W-10-3	AXT INC			1,452.000	13,896	9.570	13,896	9,945				7,544		7,544		06/23/2017	
002474-10-4	AZZ INC			1,059.000	50,239	47.440	50,239	15,489		736		1,571		1,571		06/22/2007	
00258W-10-8	AARON S CO INC THE W I			1,062.000	20,136	18.960	20,136	6,271				13,474		13,474		12/01/2020	
002824-10-0	ABBOTT LABORATORIES			55,172.000	6,040,782	109.490	6,040,782	1,026,420		81,259		1,242,993		1,242,993		06/22/2018	
00287Y-10-9	ABBVIE INC			56,264.000	6,028,688	107.150	6,028,688	1,617,658		248,451		1,089,594		1,089,594		05/11/2020	
002896-20-7	ABERCROMBIE & FITCH CO			1,704.000	34,693	20.360	34,693	39,463		349		5,207		5,207		06/30/2006	
00289Y-10-7	ABEONA THERAPEUTICS INC			3,171.000	4,978	1.570	4,978	16,377				(5,366)		(5,366)		06/28/2019	
003654-10-0	ABIOMED INC			1,449.000	469,766	324.200	469,766	84,563				217,655		217,655		06/26/2020	
003881-30-7	ACACIA RESEARCH - ACACIA TECHN			2,247.000	8,853	3.940	8,853	33,492				2,863		2,863		06/22/2012	
00401C-10-8	ACACIA COMMUNICATIONS INC			1,146.000	83,612	72.960	83,612	68,691				7,672		7,672		06/26/2020	
00404A-10-9	ACADIA HEALTHCARE CO INC			3,023.000	151,936	50.260	151,936	124,233				51,274		51,274		06/24/2016	
004225-10-8	ACADIA PHARMACEUTICALS INC			3,739.000	199,887	53.460	199,887	73,156				39,748		39,748		06/24/2016	
004239-10-9	ACADIA REALTY TRUST			1,964.000	27,869	14.190	27,869	46,087		1,165		(22,950)		(22,950)		06/23/2017	
00430H-10-2	ACCELERATE DIAGNOSTICS	LS		987.000	7,406	7.580	7,406	16,868				(9,156)		(9,156)		06/27/2014	
00434H-10-8	ACCELERON PHARMA INC			1,640.000	209,822	127.940	209,822	82,985				102,757		102,757		09/18/2020	
00436Q-10-6	ACCEL ENTERTAINMENT INC			1,229.000	12,413	10.100	12,413	11,049				1,358		1,358		06/26/2020	
00437E-10-2	ACCOLADE INC			323.000	14,051	43.502	14,051	10,454				3,580		3,580		09/18/2020	
004397-10-5	ACCURAY INC			3,073.000	12,814	4.170	12,814	56,989				4,130		4,130		06/14/2011	
00444T-10-0	ACELRX PHARMACEUTICALS	LS		4,567.000	5,606	1.240	5,606	11,554				(3,955)		(3,955)		06/28/2019	
004498-10-1	ACI WORLDWIDE INC			3,983.000	153,067	38.430	153,067	25,197				2,161		2,161		06/22/2012	
00507V-10-9	ACTIVISION BLIZZARD INC			24,077.000	2,235,549	92.850	2,235,549	781,215		10,097		801,169		801,169		06/22/2018	
00508Y-10-2	ACUITY BRANDS INC			1,438.000	174,127	121.090	174,127	57,070		765		(24,204)		(24,204)		06/24/2016	
005098-10-8	ACUSHNET HOLDINGS CORP			821.000	33,283	40.540	33,283	15,709		521		6,570		6,570		12/16/2016	
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES			2,253.000	133,220	59.130	133,220	59,977				77,827		77,827		03/20/2020	
00653Q-10-2	ADAPTHEALTH CORP			767.000	28,809	37.561	28,809	17,360				11,395		11,395		09/18/2020	
006739-10-6	ADDUS HOMECARE CORP			409.000	47,890	117.090	47,890	18,752				9,336		9,336		06/26/2020	
00724F-10-1	ADOBE SYSTEMS INC			15,314.000	7,658,838	500.120	7,658,838	350,652				2,596,056		2,596,056		06/23/2017	
00737L-10-3	ADTALEM GLOBAL ED INC COM			1,758.000	59,684	33.950	59,684	45,961				(1,785)		(1,785)		06/28/2013	

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
00738A-10-6	ADTRAN INC			1,869.000	27,605	14.770	27,605	54,810		688		9,079		9,079		06/26/2015	
00751Y-10-6	ADVANCE AUTO PARTS INC			2,127.000	335,024	157.510	335,024	66,048	532	1,762		(5,611)		(5,611)		06/26/2009	
00766T-10-0	AECOM TECHNOLOGY CORP			5,026.000	250,194	49.780	250,194	92,779				33,268		33,268		06/23/2017	
00770C-10-1	ADVANCED EMISSIONS SOLUTIONS			788.000	4,334	5.500	4,334	7,186		201		(3,922)		(3,922)		06/23/2017	
00770F-10-4	AEGION CORP			1,316.000	24,991	18.990	24,991	24,928				(4,427)		(4,427)		06/26/2009	
00771V-10-8	AERIE PHARMACEUTICALS INC			1,175.000	15,874	13.510	15,874	38,624				(12,468)		(12,468)		06/23/2017	
00773J-10-3	AEGLEA BIOTHERAPEUTICS INC			1,277.000	10,050	7.870	10,050	11,760				(1,702)		(1,702)		06/26/2020	
00773T-10-1	ADVANSIX INC			1,237.000	24,728	19.990	24,728	6,366				37		37		10/03/2016	
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC CO			2,388.000	25,886	10.840	25,886	19,678				(4,624)		(4,624)		06/26/2020	
007800-10-5	AEROJET ROCKETDYNE HLDGS INC			2,167.000	114,526	52.850	114,526	46,079				20,666		20,666		03/20/2020	
007903-10-7	ADVANCED MICRO DEVICES INC			37,984.000	3,483,513	91.710	3,483,513	869,880				1,687,715		1,687,715		12/18/2020	
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC			1,712.000	143,089	83.580	143,089	51,760		552		70,737		70,737		09/18/2020	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC			1,075.000	104,243	96.970	104,243	14,414				27,575		27,575		06/24/2011	
008073-10-8	AEROVIRONMENT INC			831.000	72,214	86.900	72,214	21,669				20,811		20,811		06/22/2012	
008252-10-8	AFFILIATED MANAGERS GROUP INC			1,359.000	138,210	101.700	138,210	110,290		487		22,942		22,942		06/23/2017	
00846U-10-1	AGILENT TECHNOLOGIES INC			9,959.000	1,180,042	118.490	1,180,042	265,676		7,333		329,165		329,165		12/15/2003	
00847G-70-5	AGENUS INC			2,830.000	8,999	3.180	8,999	9,619				(2,507)		(2,507)		06/27/2014	
00847J-10-5	AGILYSYS INC			1,071.000	41,105	38.380	41,105	18,913				13,827		13,827		06/28/2019	
00847X-10-4	AGIOS PHARMACEUTICALS INC			1,876.000	81,287	43.330	81,287	128,254				(8,254)		(8,254)		06/22/2018	
008492-10-0	AGREE REALTY CORP			1,537.000	102,333	66.580	102,333	68,798	953	2,650		(877)		(877)		06/26/2020	
00912X-30-2	AIR LEASE CORP			3,064.000	136,103	44.420	136,103	82,102	490	1,880		(9,454)		(9,454)		06/27/2014	
009158-10-6	AIR PRODUCTS & CHEMICALS INC			6,977.000	1,906,256	273.220	1,906,256	330,186	9,349	36,965		265,496		265,496		06/22/2018	
00922R-10-5	AIR TRANSPORT SERVICES GROUP I			2,138.000	67,005	31.340	67,005	21,456				16,769		16,769		06/24/2016	
00971T-10-1	AKAMAI TECHNOLOGIES INC			5,071.000	532,404	104.990	532,404	188,901				93,934		93,934		09/30/2010	
00972D-10-5	AKEBIA THERAPEUTICS INC			3,952.000	11,066	2.800	11,066	23,095				(11,966)		(11,966)		03/20/2020	
00973N-10-2	AKOUSTIS TECHNOLOGIES INC	LS		899.000	10,885	12.230	10,885	9,920				1,070		1,070		12/18/2020	
00973Y-10-8	AKERO THERAPEUTICS INC			420.000	10,836	25.800	10,836	15,542				(4,684)		(4,684)		09/18/2020	
011311-10-7	ALAMO GROUP INC			374.000	51,593	137.949	51,593	7,739		198		4,617		4,617		06/27/2008	
011642-10-5	ALARM.COM HOLDINGS INC			1,443.000	149,278	103.450	149,278	62,235				73,543		73,543		06/26/2020	
011659-10-9	ALASKA AIR GROUP INC			3,985.000	207,220	52.000	207,220	37,207		1,528		(62,474)		(62,474)		06/23/2017	
012348-10-8	ALBANY INTERNATIONAL CORP			1,111.000	81,570	73.420	81,570	24,866	222	863		(2,765)		(2,765)		12/17/2002	
012653-10-1	ALBEMARLE CORP			3,442.000	507,764	147.520	507,764	132,473	1,325	5,359		255,174		255,174		01/13/2015	
013091-10-3	ALBERTSONS COS INC CLASS A	LS		1,188.000	20,674	17.580	20,674	15,520		122		5,340		5,340		09/18/2020	
01345P-10-6	ALBIREO PHARMA INC			332.000	12,453	37.509	12,453	12,386				3,995		3,995		06/22/2018	
013872-10-6	ALCOA CORP			6,581.000	151,692	23.050	151,692	268,765				10,088		10,088		06/23/2017	
014442-10-7	ALECTOR INC			1,504.000	22,756	15.130	22,756	32,161				(6,664)		(6,664)		06/26/2020	
014491-10-4	ALEXANDER & BALDWIN INC			2,540.000	43,637	17.180	43,637	45,316	381	494		(9,557)		(9,557)		01/12/2018	
014752-10-9	ALEXANDER'S INC			51.000	14,145	277.353	14,145	21,797		939		(2,690)		(2,690)		12/16/2016	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE			4,020.000	716,444	178.220	716,444	308,856	4,382	16,645		66,999		66,999		06/26/2020	
015351-10-9	ALEXION PHARMACEUTICALS INC			6,743.000	1,053,526	156.240	1,053,526	132,975				322,770		322,770		06/24/2016	
016230-10-4	ALICO INC			135.000	4,188	31.022	4,188	3,959	24	50		(646)		(646)		12/17/2002	
016255-10-1	ALIGN TECHNOLOGY INC			2,453.000	1,310,834	534.380	1,310,834	83,440				623,450		623,450		06/23/2017	
01671P-10-0	ALLAKOS INC			790.000	110,600	140.000	110,600	40,955				38,808		38,808		06/26/2020	
017175-10-0	ALLEGHANY CORP			479.000	289,168	603.691	289,168	157,176		7,349		(93,393)		(93,393)		06/22/2012	
01741R-10-2	ALLEGHENY TECHNOLOGIES INC			4,202.000	70,468	16.770	70,468	96,190				(16,270)		(16,270)		06/23/2017	
01748H-10-7	ALLEGIANCE BANCSHARES INC			444.000	15,154	34.131	15,154	10,854		182		(1,534)		(1,534)		06/24/2016	
01748X-10-2	ALLEGIANT TRAVEL CO			393.000	74,371	189.239	74,371	56,344		281		5,946		5,946		06/23/2017	
01749D-10-5	ALLEGRO MICROSYSTEMS INC			570.000	15,196	26.660	15,196	14,457				736		736		12/18/2020	
018522-30-0	ALLETE INC			1,489.000	92,229	61.940	92,229	65,038		3,762		(28,500)		(28,500)		06/23/2017	
018581-10-8	ALLIANCE DATA SYSTEMS CORP			1,403.000	103,962	74.100	103,962	174,454		1,808		(53,207)		(53,207)		06/26/2015	
018802-10-8	ALLIANT ENERGY CORP			7,893.000	406,726	51.530	406,726	117,838		12,270		(25,062)		(25,062)		06/24/2016	
019330-10-9	ALLIED MOTION TECHNOLOGIES			205.000	10,476	51.102	10,476	4,458		26		531		531		06/26/2015	
01973R-10-1	ALLISON TRANSMISSION HOLDING			3,239.000	139,698	43.130	139,698	99,148		2,253		(16,732)		(16,732)		06/23/2017	
019770-10-6	ALLOGENE THERAPEUTICS INC			1,361.000	34,352	25.240	34,352	35,544				(1,002)		(1,002)		06/28/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		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	
019818-10-3	ALLOVIR INC			530.000	20,373	38.440	20,373	15,680		4,672		4,672		4,672		09/18/2020	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION			5,659.000	81,716	14.440	81,716	102,720				15,589		15,589		06/24/2011	
020002-10-1	ALLSTATE CORP/THE			9,577.000	1,052,800	109.930	1,052,800	287,537	5,431	20,904		(24,022)		(24,022)		11/26/2003	
02005N-10-0	ALLY FINANCIAL INC			12,709.000	453,203	35.660	453,203	298,589		9,879		64,516		64,516		06/23/2017	
020430-10-7	ALNYLAM PHARMACEUTICALS INC			3,747.000	486,998	129.970	486,998	165,783				55,199		55,199		06/28/2019	
02079K-10-7	ALPHABET INC			9,246.000	16,197,883	1,751.880	16,197,883	2,608,809				3,830,814		3,830,814		03/20/2020	
02079K-30-5	ALPHABET INC			9,557.000	16,749,980	1,752.640	16,749,980	2,589,113				3,943,021		3,943,021		03/20/2020	
02081G-20-1	ALPHATEC HOLDINGS INC			2,458.000	35,690	14.520	35,690	11,159				18,167		18,167		06/28/2019	
021347-10-9	ALTABANCORP			521.000	14,546	27.919	14,546	8,746		149		5,773		5,773		07/01/2020	
021369-10-3	ALTAIR ENGINEERING INC- A			1,317.000	76,623	58.180	76,623	47,138				28,283		28,283		06/26/2020	
02156B-10-3	ALTERYX INC			1,733.000	211,062	121.790	211,062	142,467				29,525		29,525		06/26/2020	
02156K-10-3	ALTICE USA INC A			9,991.000	378,359	37.870	378,359	243,264				104,718		104,718		06/28/2019	
02208R-10-6	ALTRA HOLDINGS INC			2,253.000	124,884	55.430	124,884	55,125	135	968		43,103		43,103		06/28/2019	
02209S-10-3	ALTRIA GROUP INC			58,942.000	2,416,622	41.000	2,416,622	556,348	50,690	203,069		(510,157)		(510,157)		03/20/2020	
023135-10-6	AMAZON.COM INC			13,482.000	43,909,930	3,256.930	43,909,930	3,101,166				18,877,024		18,877,024		06/26/2020	
023139-88-4	AMBAC FINANCIAL GROUP INC			1,747.000	26,869	15.380	26,869	42,833				(10,764)		(10,764)		06/23/2017	
023436-10-8	AMEDISYS INC			956.000	280,423	293.329	280,423	52,916				120,289		120,289		06/28/2019	
023576-10-1	AMERANT BANCORP INC			667.000	10,138	15.199	10,138	13,400				(4,376)		(4,376)		09/20/2019	
023586-10-0	AMERCO INC			269.000	122,115	453.959	122,115	97,636		809		23,563		23,563		06/26/2020	
023608-10-2	AMEREN CORP			7,956.000	621,045	78.060	621,045	340,280		16,275		9,979		9,979		06/30/2006	
02361E-10-8	AMERESCO INC CL A			909.000	47,486	52.240	47,486	12,740				31,433		31,433		06/24/2011	
02376R-10-2	AMERICAN AIRLS GROUP INC COM	LS		16,017.000	250,049	15.770	250,049	631,224		1,395		(169,121)		(169,121)		09/18/2020	
024013-10-4	AMERICAN ASSETS TRUST INC			431.000	12,447	28.879	12,447	11,685		441		(8,742)		(8,742)		06/24/2016	
024061-10-3	AMERICAN AXLE & MANUFACTURING			3,248.000	27,088	8.340	27,088	49,654				(7,824)		(7,824)		06/23/2017	
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN			4,582.000	195,972	42.770	195,972	164,165		8,810		(19,429)		(19,429)		06/24/2016	
025537-10-1	AMERICAN ELECTRIC POWER CO INC			16,221.000	1,350,723	83.270	1,350,723	508,461		47,118		(181,480)		(181,480)		06/24/2016	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC	LS		4,652.000	74,299	20.070	74,299	71,370		1,180		28,643		28,643		06/26/2020	
025676-20-6	AMERICAN EQUITY INVESTMENT LIF			2,546.000	70,422	27.660	70,422	39,122		834		(1,968)		(1,968)		06/26/2020	
025816-10-9	AMERICAN EXPRESS CO			21,013.000	2,540,682	120.910	2,540,682	535,840		36,966		(74,879)		(74,879)		06/26/2009	
025932-10-4	AMERICAN FINANCIAL GROUP INC/O			2,360.000	206,783	87.620	206,783	94,389		9,293		(51,750)		(51,750)		06/22/2018	
02607T-10-9	AMERICAN FINANCE TRUST INC			3,752.000	27,877	7.430	27,877	40,894		2,686		(21,448)		(21,448)		06/28/2019	
02665T-30-6	AMERICAN HOMES 4 RENT - A			8,855.000	265,650	30.000	265,650	159,287	443	1,811		33,405		33,405		06/23/2017	
026874-78-4	AMERICAN INTERNATIONAL GROUP I			27,455.000	1,039,446	37.860	1,039,446	1,226,775		35,943		(368,107)		(368,107)		06/28/2013	
02772A-10-9	AMERICAN NATIONAL GROUP INC			41.000	3,941	96.122	3,941	4,234		69		(292)		(292)		07/02/2020	
027745-10-8	AMER NATL BNKSHS/DANVILLE VA			374.000	9,803	26.211	9,803	8,505		413		(4,974)		(4,974)		06/22/2012	
02875D-10-9	AMERICAN OUTDOOR BRANDS W I			559.000	9,520	17.030	9,520	2,777				5,262		5,262		08/25/2020	
02913V-10-3	AMERICAN PUBLIC EDUCATION INC			675.000	20,574	30.480	20,574	26,217				2,076		2,076		06/26/2009	
029227-10-5	AMERICAN RENAL ASSOCIATES HO			368.000	4,214	11.451	4,214	10,343				395		395		06/24/2016	
029683-10-9	AMERICAN SOFTWARE INC			1,091.000	18,732	17.170	18,732	7,873		491		2,486		2,486		06/24/2016	
029899-10-1	AMERICAN STATES WATER CO			1,409.000	112,030	79.510	112,030	41,069		1,845		(10,000)		(10,000)		06/24/2016	
030111-20-7	AMERICAN SUPERCONDUCTOR CORP			706.000	16,535	23.421	16,535	16,022				511		511		12/18/2020	
03027X-10-0	AMERICAN TOWER REIT INC			14,106.000	3,166,233	224.460	3,166,233	387,846	17,068	62,323		(70,324)		(70,324)		03/20/2020	
030371-10-8	AMERICAN VANGUARD CORP			1,143.000	17,739	15.520	17,739	20,567	23	47		(4,494)		(4,494)		06/22/2012	
030420-10-3	AMERICAN WATER WORKS CO INC			5,647.000	866,645	153.470	866,645	138,448		12,418		172,111		172,111		03/31/2016	
03044L-10-5	AMERICAN WELL CORP CLASS A			1,281.000	32,448	25.330	32,448	34,592				(2,134)		(2,134)		12/18/2020	
030506-10-9	AMERICAN WOODMARK CORP			568.000	53,307	93.850	53,307	15,151				(6,027)		(6,027)		06/24/2016	
03062T-10-5	AMERICA'S CAR-MART INC			221.000	24,275	109.842	24,275	3,862				40		40		06/27/2008	
03064D-10-8	AMERICOLD REALTY TRUST			6,774.000	252,873	37.330	252,873	189,065	1,423	5,750		15,897		15,897		06/28/2019	
03071H-10-0	AMERISAFE INC			751.000	43,130	57.430	43,130	13,785		3,518		(6,429)		(6,429)		06/22/2007	
03073E-10-5	AMERISOURCEBERGEN CORP			4,561.000	445,883	97.760	445,883	64,689		7,931		57,838		57,838		11/13/2003	
03076C-10-6	AMERIPRISE FINANCIAL INC			3,744.000	727,572	194.330	727,572	118,530		15,662		103,415		103,415		06/23/2017	
03076K-10-8	AMERIS BANCORP			2,080.000	79,186	38.070	79,186	30,760	312	1,276		(9,255)		(9,255)		07/01/2019	
031001-10-0	AMES NATIONAL CORP			387.000	9,296	24.021	9,296	7,978		392		(1,556)		(1,556)		06/27/2008	
031100-10-0	AMETEK INC			7,198.000	870,526	120.940	870,526	20,719		5,301		151,892		151,892		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
031162-10-0	AMGEN INC			18,541.000	4,262,947	229.920	4,262,947	1,001,895		121,366		(205,775)		(205,775)		03/31/2016	
03152W-10-9	AMICUS THERAPEUTICS INC			8,241.000	190,285	23.090	190,285	108,753				102,528		102,528		06/26/2020	
031652-10-0	AMKOR TECHNOLOGY INC			3,751.000	56,565	15.080	56,565	70,376	150			7,766		7,766		06/27/2014	
03168L-10-5	AMNEAL PHARMACEUTICALS INC COM	LS		2,888.000	13,066	4.570	13,066	21,015				(719)		(719)		05/07/2018	
032095-10-1	AMPHENOL CORP			9,030.000	1,180,853	130.770	1,180,853	83,398	2,619	9,236		202,594		202,594		06/24/2005	
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC			1,331.000	26,766	20.110	26,766	23,820				1,086		1,086		06/26/2015	
03236M-20-0	AMYRIS INC	LS		3,234.000	19,766	6.175	19,766	14,133				5,810		5,810		12/18/2020	
032654-10-5	ANALOG DEVICES INC			11,638.000	1,719,282	147.730	1,719,282	482,566		29,520		334,666		334,666		03/13/2017	
032724-10-6	ANAPTYSBIO INC			679.000	14,599	21.501	14,599	48,693				3,549		3,549		12/15/2017	
03272L-10-8	ANAPLAN INC			4,257.000	305,865	71.850	305,865	198,133				93,869		93,869		06/26/2020	
032797-30-0	ANAVEX LIFE SCIENCES CORP	LS		3,953.000	21,130	5.400	21,130	20,119				1,221		1,221		06/26/2020	
034164-10-3	ANDERSONS INC			1,108.000	27,157	24.510	27,157	13,883	194	794		(849)		(849)		06/26/2009	
03475V-10-1	ANGIODYNAMICS INC			1,310.000	20,082	15.330	20,082	30,309				(887)		(887)		06/22/2007	
035255-10-8	ANIKA THERAPEUTICS INC			566.000	25,617	45.260	25,617	7,503				(3,713)		(3,713)		06/22/2012	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC			46,038.000	389,021	8.450	389,021	707,498	10,128	44,262		(36,458)		(36,458)		06/28/2019	
03589W-10-2	ANNEXON INC			443.000	11,088	25.029	11,088	12,840				(1,744)		(1,744)		12/18/2020	
03662Q-10-5	ANSYS INC			2,700.000	982,260	363.800	982,260	39,829				285,924		285,924		06/24/2016	
036642-10-6	ANTARES PHARMA INC			5,621.000	22,428	3.990	22,428	18,042				(3,973)		(3,973)		06/23/2017	
03674X-10-6	ANTERO RESOURCES CORP	LS		7,333.000	39,562	5.450	39,562	215,701				18,978		18,978		06/23/2017	
036752-10-3	ANTHEM INC			7,933.000	2,547,207	321.090	2,547,207	307,283		30,832		150,503		150,503		09/21/2018	
03676B-10-2	ANTERO MIDSTREAM CORP			7,981.000	61,534	7.710	61,534	91,456		10,041		954		954		06/28/2019	
03676C-10-0	ANTERIX INC C/S			410.000	15,416	37.600	15,416	17,561				(2,289)		(2,289)		06/26/2015	
037347-10-1	ANWORTH MORTGAGE ASSET CORP			3,633.000	9,845	2.710	9,845	27,007	182	892		(2,426)		(2,426)		10/19/2009	
037411-10-5	APACHE CORP			12,865.000	182,554	14.190	182,554	494,125		4,276		(145,982)		(145,982)		06/24/2016	
03748R-74-7	APARTMENT INVT & MGMT CO A			5,143.000	27,161	5.281	27,161	13,251		189,404		(69,939)		(69,939)		12/01/2020	
03750L-10-9	APARTMENT INCOME REIT CO			5,144.000	197,581	38.410	197,581	84,133				12,339		12,339		12/15/2020	
03753U-10-6	APELLIS PHARMACEUTICALS INC			1,954.000	111,769	57.200	111,769	49,355				52,022		52,022		06/26/2020	
037598-10-9	APOGEE ENTERPRISES INC			1,095.000	34,690	31.680	34,690	13,666		840		(894)		(894)		12/17/2002	
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE			4,603.000	51,416	11.170	51,416	73,379	1,611	6,314		(22,357)		(22,357)		06/26/2020	
03763A-20-7	APOLLO MEDICOAL HOLDINGS INC			912.000	16,662	18.270	16,662	27,358				(127)		(127)		06/22/2018	
03768E-10-5	APOLLO GLOBAL MANAGEMENT INC			5,552.000	271,937	48.980	271,937	256,701		5,679		15,165		15,165		06/26/2020	
03782L-10-1	APPIAN CORP	LS		1,096.000	175,868	162.090	175,868	39,530				135,144		135,144		06/28/2019	
037833-10-0	APPLE INC			513,081.000	68,080,718	132.690	68,080,718	1,069,476		423,755		30,273,401		30,273,401		08/31/2020	
03783C-10-0	APPFOLIO INC - A			538.000	96,862	180.041	96,862	34,176				37,533		37,533		06/28/2019	
03784Y-20-0	APPLE HOSPITALITY REIT INC			6,471.000	83,541	12.910	83,541	111,214		1,580		(11,213)		(11,213)		06/26/2020	
03820C-10-5	APPLIED INDUSTRIAL TECHNOLOGIE			1,503.000	117,219	77.990	117,219	25,555		1,968		16,905		16,905		06/26/2015	
038222-10-5	APPLIED MATERIALS INC			28,948.000	2,498,212	86.300	2,498,212	452,840		25,759		727,842		727,842		12/15/2003	
03823U-10-2	APPLIED OPTOELECTRONICS INC	LS		712.000	5,991	8.510	5,991	18,805				(2,388)		(2,388)		06/23/2017	
03824M-10-9	APPLIED MOLECULAR TRANSPORT			370.000	11,385	30.770	11,385	12,426				(1,036)		(1,036)		09/18/2020	
03828A-10-1	APPLIED THERAPEUTICS INC			433.000	9,530	22.009	9,530	15,301				(5,743)		(5,743)		06/26/2020	
038336-10-3	APTARGROUP INC			1,996.000	273,232	136.890	273,232	39,071		2,939		42,259		42,259		06/22/2018	
03836N-10-3	APTINYX INC			4,867.000	16,840	3.460	16,840	19,127				(2,276)		(2,276)		06/26/2020	
03837C-10-6	APYX MEDICAL CORP			1,701.000	12,247	7.200	12,247	11,430				(2,133)		(2,133)		06/28/2019	
03852U-10-6	ARAMARK HOLDINGS CORP			7,698.000	296,219	38.480	296,219	248,871		3,464		(37,699)		(37,699)		06/23/2017	
03890D-10-8	ARAVIVE INC			1,397.000	7,879	5.640	7,879	19,696				(11,762)		(11,762)		06/26/2020	
038923-10-8	ARBOR REALTY TRUST INC			3,143.000	44,568	14.180	44,568	29,101		2,990		15,394		15,394		06/26/2020	
03937C-10-5	ARCBEST CORP			719.000	30,680	42.670	30,680	17,502		124		12,946		12,946		06/26/2020	
03940R-10-7	ARCH RESOURCES INC COMMON STOC			550.000	24,074	43.771	24,074	35,439		281		(11,313)		(11,313)		06/23/2017	
039483-10-2	ARCHER-DANIELS-MIDLAND CO			17,413.000	877,789	50.410	877,789	282,124		25,646		70,370		70,370		06/24/2005	
03957W-10-6	ARCHROCK INC			4,687.000	40,589	8.660	40,589	119,032		2,780		(6,438)		(6,438)		06/22/2018	
039653-10-0	ARCOSA INC			1,220.000	67,015	54.930	67,015	15,816		250		12,607		12,607		11/01/2018	
03966V-10-7	ARCONIC CORP C/S			3,221.000	95,986	29.800	95,986	5,145				8,557		8,557		04/01/2020	
039697-10-7	ARDELYX INC			2,302.000	14,894	6.470	14,894	13,343				(225)		(225)		06/26/2020	
03969F-10-9	ARCUS BIOSCIENCES INC			1,066.000	27,673	25.960	27,673	10,479				16,829		16,829		12/21/2018	

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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
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC			563.000	15,837	28.130	15,837	14,832				1,001		1,001		09/18/2020	
03969T-10-9	ARCTURUS THERAPEUTICS HOLDIN			434.000	18,827	43.380	18,827	19,183				(354)		(354)		06/26/2020	
03990B-10-1	ARES MANAGEMENT CORP			3,113.000	146,467	47.050	146,467	92,031		4,406		32,650		32,650		06/26/2020	
040047-60-7	ARENA PHARMACEUTICALS INC			1,827.000	140,368	76.830	140,368	87,190				57,120		57,120		06/22/2018	
04010E-10-9	ARGAN INC			555.000	24,692	44.490	24,692	11,006		1,845		2,403		2,403		06/26/2015	
04013V-10-8	ARES COMMERCIAL REAL ESTATE			1,014.000	12,077	11.910	12,077	13,118	335	1,368		(3,967)		(3,967)		06/27/2014	
040413-10-6	ARISTA NETWORKS INC			1,796.000	521,864	290.570	521,864	211,068				155,832		155,832		06/22/2018	
041356-20-5	ARLINGTON ASSET INVESTMENT			727.000	2,748	3.780	2,748	16,914		168		(1,295)		(1,295)		06/28/2013	
04206A-10-1	ARLO TECHNOLOGIES INC			2,522.000	19,646	7.790	19,646	7,551				8,987		8,987		01/02/2019	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC			1,658.000	18,603	11.220	18,603	21,021	182	915		(11,482)		(11,482)		06/23/2017	
042315-50-7	ARMOUR RESIDENTIAL REIT INC			2,063.000	22,260	10.790	22,260	41,136		2,532		(13,298)		(13,298)		06/28/2019	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC			1,331.000	99,013	74.390	99,013	61,771		1,103		(26,029)		(26,029)		06/24/2016	
04271T-10-0	ARRAY TECHNOLOGIES INC			1,602.000	69,110	43.140	69,110	67,290				1,812		1,812		12/18/2020	
042735-10-0	ARROW ELECTRONICS INC			2,350.000	228,655	97.300	228,655	60,861				29,379		29,379		06/25/2004	
042744-10-2	ARROW FINANCIAL CORP			437.000	13,071	29.911	13,071	11,983		455		(2,953)		(2,953)		09/16/2020	
04280A-10-0	ARROWHEAD RESEARCH CORP			3,193.000	244,999	76.730	244,999	42,337				42,270		42,270		06/22/2018	
043113-20-8	ARTESIAN RESOURCES CORP			366.000	13,571	37.079	13,571	6,016		376		(48)		(48)		06/26/2009	
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEM			1,731.000	87,139	50.340	87,139	85,150		6,002		31,049		31,049		06/23/2017	
04335A-10-5	ARVINAS INC			937.000	79,579	84.930	79,579	21,247				45,385		45,385		06/26/2020	
043436-10-4	ASBURY AUTOMOTIVE GROUP INC			727.000	105,953	145.740	105,953	12,574				24,568		24,568		06/22/2012	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC			1,879.000	148,817	79.200	148,817	26,414		2,114		4,976		4,976		09/20/2016	
04537Y-10-9	ASPIRA WOMEN S HEALTH INC		LS	4,339.000	28,819	6.710	28,819	22,778				6,308		6,308		06/26/2020	
045396-10-8	ASSEMBLY BIOSCIENCES INC			978.000	5,917	6.050	5,917	21,151				(14,928)		(14,928)		06/26/2020	
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS			427.000	10,333	24.199	10,333	10,956				(619)		(619)		06/26/2020	
045487-10-5	ASSOCIATED BANC-CORP			4,158.000	70,894	17.050	70,894	64,837		2,341		9,596		9,596		09/18/2020	
045528-10-6	ASSOCIATED CAPITAL GR			269.000	9,447	35.119	9,447	3,793		83		1,031		1,031		12/01/2015	
04621X-10-8	ASSURANT INC			2,021.000	275,301	136.220	275,301	111,991		5,271		10,340		10,340		06/28/2019	
046224-10-1	ASTEC INDUSTRIES INC			823.000	47,635	57.880	47,635	24,705		370		13,009		13,009		06/23/2017	
046433-10-8	ASTRONICS CORP			810.000	10,716	13.230	10,716	13,038				11,868		11,868		06/26/2015	
04650Y-10-0	AT HOME GROUP INC			978.000	15,120	15.460	15,120	33,821				9,696		9,696		06/22/2018	
046513-10-7	ATARA BIOTHERAPEUTICS INC			1,497.000	29,386	19.630	29,386	60,337				4,709		4,709		06/22/2018	
04683R-10-6	ATEA PHARMACEUTICALS INC			374.000	15,626	41.781	15,626	12,759				2,854		2,854		12/18/2020	
04685N-10-3	ATHENEX INC			2,321.000	25,670	11.060	25,670	39,379				7,871		7,871		06/26/2020	
04744L-10-6	ATHERSYS INC		LS	11,419.000	15,412	1.750	15,412	30,275				8,090		8,090		06/26/2020	
04746L-10-4	ATHIRA PHARMA INC			342.000	11,714	34.251	11,714	10,583				1,126		1,126		12/18/2020	
047649-10-8	ATKORE INTERNATIONAL GROUP I			1,239.000	50,935	41.110	50,935	27,732				801		801		06/23/2017	
048269-20-3	ATLANTIC CAPITAL BANCSHARES			706.000	11,240	15.921	11,240	9,778				1,708		1,708		06/24/2016	
04911A-10-7	ATLANTIC UNION BANKSHARES CS			2,758.000	90,849	32.940	90,849	57,064		2,821		12,655		12,655		02/01/2019	
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I			798.000	43,523	54.540	43,523	34,779				15,547		15,547		06/26/2020	
049560-10-5	ATMOS ENERGY CORP			3,897.000	371,891	95.430	371,891	124,399		9,188		55,943		55,943		03/20/2020	
04963C-20-9	ATRICURE INC			1,229.000	68,418	55.670	68,418	18,451				28,332		28,332		06/27/2014	
04965G-10-9	ATRECA INC A			684.000	11,047	16.151	11,047	14,207				3,145		3,145		06/26/2020	
049904-10-5	ATRION CORP			40.000	25,690	642.250	25,690	25,487		96		1,054		1,054		09/18/2020	
052769-10-6	AUTODESK INC			7,016.000	2,142,265	305.340	2,142,265	109,099				851,153		851,153		06/22/2018	
053015-10-3	AUTOMATIC DATA PROCESSING INC			13,584.000	2,393,501	176.200	2,393,501	368,462	12,633	50,573		77,000		77,000		11/26/2003	
05329W-10-2	AUTONATION INC			1,764.000	123,110	69.790	123,110	89,315				43,333		43,333		06/26/2020	
053332-10-2	AUTOZONE INC			716.000	848,775	1,185.440	848,775	263,262				4,184		4,184		06/22/2012	
05338G-10-6	AVALARA INC			2,529.000	417,007	164.890	417,007	223,015				168,635		168,635		06/26/2020	
053484-10-1	AVALONBAY COMMUNITIES INC			4,597.000	737,497	160.430	737,497	385,470	7,309	29,574		225,446		225,446		06/24/2016	
05350V-10-6	AVANOS MEDICAL INC			1,812.000	83,135	45.880	83,135	27,574				21,968		21,968		11/03/2014	
05351W-10-3	AVANGRID INC			1,521.000	69,129	45.450	69,129	47,163	669	2,738		8,645		8,645		06/23/2017	
05352A-10-0	AVANTOR INC			14,358.000	404,178	28.150	404,178	238,027				142,950		142,950		09/18/2020	
05360L-20-5	AVENUE THERAPEUTICS INC			340.000	2,023	5.950	2,023	3,651				1,620		1,620		06/26/2020	
053611-10-9	AVERY DENNISON CORP			2,687.000	416,781	155.110	416,781	143,730		6,486		64,965		64,965		06/26/2009	

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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
05367P-10-0	AVID TECHNOLOGY INC			1,363.000	21,631	15.870	21,631	18,329				9,890		9,890		06/26/2015	
05368M-10-6	AVID BIOSERVICES INC			1,798.000	20,749	11.540	20,749	12,377				6,926		6,926		09/21/2018	
05368V-10-6	AVIENT CORP COMMON STOCK			3,172.000	127,768	40.280	127,768	60,690	674	2,628		71,941		71,941		03/13/2013	
05370A-10-8	AVIDITY BIOSCIENCES INC			504.000	12,862	25.520	12,862	17,294				(4,411)		(4,411)		09/18/2020	
053774-10-5	AVIS BUDGET GROUP INC			1,550.000	57,815	37.300	57,815	30,416				7,807		7,807		06/26/2015	
05379B-10-7	AVISTA CORP			2,203.000	88,428	40.140	88,428	50,705		3,650		(17,433)		(17,433)		06/24/2016	
053807-10-3	AVNET INC			3,554.000	124,781	35.110	124,781	92,816		3,053		(25,930)		(25,930)		06/28/2013	
054540-20-8	AXCELIS TECHNOLOGIES INC			1,183.000	34,449	29.120	34,449	8,373				5,917		5,917		07/01/2016	
05455M-10-0	AVROBIO INC			645.000	8,991	13.940	8,991	10,487				(3,975)		(3,975)		06/28/2019	
05463X-10-6	AXOGEN INC	LS		1,009.000	17,864	17.900	17,864	6,275				10		10		06/24/2016	
05464C-10-1	AXON ENTERPRISE INC COM			2,036.000	249,471	122.530	249,471	43,927				99,809		99,809		06/26/2015	
05464T-10-4	AXSOME THERAPEUTICS INC			854.000	69,575	81.470	69,575	21,989				(18,607)		(18,607)		06/28/2019	
05465C-10-0	AXOS FINANCIAL INC			2,322.000	87,145	37.530	87,145	30,080				16,757		16,757		06/23/2017	
05465P-10-1	AXONICS MODULATION TECHNOLOG	LS		978.000	48,323	49.920	48,323	36,573				19,344		19,344		06/26/2020	
05478C-10-5	AZEK CO INC THE			2,141.000	82,321	38.450	82,321	75,407				6,883		6,883		12/18/2020	
05508R-10-6	B&G FOODS INC	LS		2,508.000	68,826	27.730	68,826	47,586	1,191	4,874		24,464		24,464		06/23/2017	
055298-10-3	BCB BANCORP INC			361.000	3,996	11.069	3,996	5,469		207		(977)		(977)		06/23/2017	
05541T-10-1	BGC PARTNERS INC			8,951.000	35,804	4.000	35,804	50,095		1,557		(17,285)		(17,285)		06/23/2017	
05544A-10-9	BG STAFFING INC			198.000	2,671	13.490	2,671	3,578		101		(1,655)		(1,655)		06/23/2017	
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS			4,447.000	165,784	37.280	165,784	124,372				51,681		51,681		06/26/2020	
055610-20-1	BOK FINANCIAL CORP			1,053.000	72,109	68.480	72,109	79,380		2,208		(19,831)		(19,831)		10/01/2018	
055645-30-3	BRT REALTY TRUST			552.000	8,390	15.199	8,390	6,569	121	497		(972)		(972)		12/21/2018	
05580M-10-8	B RILEY FINANCIAL INC			382.000	16,892	44.220	16,892	3,713		518		7,239		7,239		06/24/2016	
05589G-10-2	BRP GROUP INC A			1,025.000	30,719	29.970	30,719	27,044				3,659		3,659		09/18/2020	
05591B-10-9	BMC STK HLDGS INC			2,534.000	136,025	53.680	136,025	50,287				63,032		63,032		06/23/2017	
05605H-10-0	BWX TECHNOLOGIES INC			2,889.000	174,149	60.280	174,149	81,323		2,246		(4,762)		(4,762)		08/02/2010	
056525-10-8	BADGER METER INC			1,096.000	103,090	94.060	103,090	11,510		784		31,778		31,778		06/26/2009	
05722G-10-0	BAKER HUGHES A GE CO LLC			20,281.000	422,859	20.850	422,859	597,455		14,935		(96,494)		(96,494)		09/20/2019	
057665-20-0	BALCHEM CORP			1,092.000	125,820	115.220	125,820	9,599	633	581		14,771		14,771		06/24/2005	
058498-10-6	BALL CORP			10,240.000	954,163	93.180	954,163	136,600		6,284		290,591		290,591		06/23/2017	
05875B-10-6	BALLY'S CORP COMMON STOCK			643.000	32,298	50.230	32,298	14,853		65		17,364		17,364		09/20/2019	
05945F-10-3	BANCFIRST CORP			666.000	39,094	58.700	39,094	14,693	226	886		(2,479)		(2,479)		06/28/2013	
05969A-10-5	BANCORP INC/DE			1,514.000	20,666	13.650	20,666	14,049				1,025		1,025		06/28/2013	
05971J-10-2	BANCORPSOUTH BANK			3,345.000	91,787	27.440	91,787	61,502	636	2,531		(13,219)		(13,219)		11/01/2017	
05988J-10-3	BANDWIDTH INC CLASS A			565.000	86,824	153.671	86,824	42,383				50,401		50,401		06/28/2019	
05990K-10-6	BANC OF CALIFORNIA INC			1,598.000	23,507	14.710	23,507	21,431	96	393		(3,929)		(3,929)		06/24/2016	
060505-10-4	BANK OF AMERICA CORP			245,855.000	7,451,865	30.310	7,451,865	3,794,549		181,050		(1,597,966)		(1,597,966)		03/30/2012	
06211J-10-0	BANK FIRST NATIONAL CORP	LS		178.000	11,408	64.820	11,408	12,171	37	145		(920)		(920)		09/20/2019	
062540-10-9	BANK OF HAWAII CORP			1,195.000	91,561	76.620	91,561	48,570		3,276		(22,052)		(22,052)		06/24/2016	
063425-10-2	BANK OF MARIN BANCORP			468.000	16,071	34.340	16,071	6,820		441		(4,989)		(4,989)		06/26/2009	
064058-10-0	BANK OF NEW YORK MELLON CORP/T			25,228.000	1,070,676	42.440	1,070,676	723,662		31,996		(198,128)		(198,128)		06/26/2009	
06417N-10-3	BANK OZK			4,451.000	139,183	31.270	139,183	101,563		4,905		3,389		3,389		06/23/2017	
06424J-10-3	BANK OF COMMERCE HOLDINGS			601.000	5,950	9.900	5,950	6,851	36	123		(999)		(999)		06/23/2017	
06643P-10-4	BANKFINANCIAL CORP			457.000	4,012	8.779	4,012	6,967		187		(1,956)		(1,956)		06/23/2017	
06652K-10-3	BANKUNITED INC			3,355.000	116,687	34.780	116,687	104,963		3,089		(5,944)		(5,944)		06/26/2015	
06652V-20-8	BANNER CORPORATION			317.000	14,769	46.590	14,769	14,295		856		(3,155)		(3,155)		06/23/2017	
06654A-10-3	BANKWELL FINANCIAL GROUP INC			217.000	4,242	19.548	4,242	4,728		125		(2,007)		(2,007)		06/24/2016	
066849-10-0	BAR HARBOR BANKSHARES			622.000	14,051	22.590	14,051	14,766		559		(1,734)		(1,734)		01/17/2017	
067806-10-9	BARNES GROUP INC			1,344.000	68,127	50.690	68,127	41,186		616		(2,309)		(2,309)		09/18/2020	
068463-10-8	BARRETT BUSINESS SERVICES INC			274.000	18,690	68.212	18,690	3,033		336		(6,069)		(6,069)		06/26/2009	
071813-10-9	BAXTER INTERNATIONAL INC			16,149.000	1,295,796	80.240	1,295,796	285,681	3,957	15,168		(54,585)		(54,585)		06/26/2020	
07272M-10-7	BAYCOM CORP			385.000	5,840	15.169	5,840	9,386				(2,901)		(2,901)		06/22/2018	
073685-10-9	BEACON ROOFING SUPPLY INC			1,896.000	76,200	40.190	76,200	49,558				15,494		15,494		06/24/2016	
07373V-10-5	BEAM THERAPEUTICS INC	LS		1,115.000	90,049	81.640	90,049	32,841				57,918		57,918		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
075556Q-88-1	BEAZER HOMES USA INC			1,140.000	17,271	15.150	17,271	70,208				1,158		1,158		06/23/2017	
075887-10-9	BECTON DICKINSON & CO			8,739.000	2,186,673	250.220	2,186,673	730,519		28,112		(181,138)		(181,138)		09/18/2020	
075896-10-0	BED BATH & BEYOND INC	LS		4,033.000	70,898	17.760	70,898	98,469		899		1,846		1,846		12/20/2019	
077347-30-0	BEL FUSE INC			429.000	6,448	15.030	6,448	16,114		123		(2,336)		(2,336)		12/17/2002	
077454-10-6	BELDEN INC			1,632.000	68,381	41.900	68,381	64,703	82	333		(21,280)		(21,280)		12/17/2002	
079823-10-0	BELLRING BRANDS INC CLASS A			1,245.000	30,266	24.310	30,266	27,544				3,743		3,743		12/20/2019	
08160H-10-1	BENCHMARK ELECTRONICS INC			1,361.000	36,761	27.010	36,761	25,981	218	877		(9,957)		(9,957)		06/27/2014	
08180D-10-6	BENEFITFOCUS INC			1,498.000	21,691	14.480	21,691	68,271				(11,123)		(11,123)		03/15/2019	
084310-10-1	BERKELEY LIGHTS INC			270.000	24,141	89.411	24,141	19,525				4,595		4,595		09/18/2020	
084423-10-2	BERKLEY W R CORP COM			4,811.000	319,547	66.420	319,547	47,373		2,313		(12,833)		(12,833)		06/24/2005	
084670-70-2	BERKSHIRE HATHAWAY INC			59,779.000	13,860,957	231.870	13,860,957	5,385,355				341,716		341,716		03/20/2020	
084680-10-7	BERKSHIRE HILLS BANCORP INC			227.000	3,886	17.119	3,886	6,317		167		(3,931)		(3,931)		05/20/2019	
08579W-10-3	BERRY PLASTICS GROUP INC			3,811.000	214,140	56.190	214,140	114,592				33,003		33,003		06/23/2017	
08579X-10-1	BERRY PETE CORP			1,669.000	6,142	3.680	6,142	19,728		410		(9,553)		(9,553)		03/15/2019	
086516-10-1	BEST BUY CO INC			7,270.000	725,473	99.790	725,473	196,310	3,999	15,776		87,150		87,150		06/26/2020	
08862E-10-9	BEYOND MEAT INC	LS		1,699.000	210,250	125.000	210,250	164,516				78,346		78,346		06/26/2020	
089302-10-3	BIG LOTS INC			1,246.000	53,491	42.930	53,491	52,741		1,083		7,264		7,264		06/26/2020	
08975P-10-8	BIGCOMMERCE HOLDINGS SER 1			250.000	16,038	64.152	16,038	18,741				(2,691)		(2,691)		09/18/2020	
08986R-30-9	BIGLARI HOLDINGS INC			39.000	4,337	111.205	4,337	6,790				(125)		(125)		05/01/2018	
090043-10-0	BILL COM HOLDINGS INC			2,312.000	315,588	136.500	315,588	236,879				78,345		78,345		12/18/2020	
090572-20-7	BIO-RAD LABORATORIES INC			714.000	416,219	582.940	416,219	75,965				151,314		151,314		12/16/2016	
09058V-10-3	BIOCRYST PHARMACEUTICALS INC			3,132.000	23,333	7.450	23,333	39,201				12,470		12,470		06/27/2014	
09060J-10-6	BIODELIVERY SCIENCES INTL			2,860.000	12,012	4.200	12,012	13,298				(6,035)		(6,035)		06/28/2019	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			5,774.000	506,322	87.690	506,322	173,056				18,046		18,046		06/23/2017	
09062W-20-4	BIOLIFE SOLUTION INC			395.000	15,757	39.891	15,757	10,750				4,984		4,984		09/18/2020	
09062X-10-3	BIOGEN IDEC INC			5,001.000	1,224,545	244.860	1,224,545	216,072				(258,315)		(258,315)		06/24/2005	
090672-10-6	BIOTELEMETRY INC			1,148.000	82,748	72.080	82,748	8,171				29,458		29,458		06/27/2014	
09073M-10-4	BIO TECHNE CORP			1,274.000	404,559	317.550	404,559	61,334		1,668		124,325		124,325		06/24/2016	
09073N-20-1	BIOSIG TECHNOLOGIES INC	LS		1,145.000	4,419	3.900	4,419	10,751				(2,302)		(2,302)		06/28/2019	
09075P-10-5	BIOXCEL THERAPEUTICS INC			343.000	15,847	46.201	15,847	18,444				(2,637)		(2,637)		06/26/2020	
09180C-10-6	BJ'S RESTAURANTS INC			817.000	31,446	38.490	31,446	17,363		(109)		431		431		06/22/2012	
09203E-10-5	BLACK DIAMOND THERAPEUTICS I			377.000	12,083	32.050	12,083	15,821				(3,721)		(3,721)		06/26/2020	
092113-10-9	BLACK HILLS CORP			1,598.000	98,197	61.450	98,197	75,443		3,547		(27,184)		(27,184)		06/28/2019	
09215C-10-5	BLACK KNIGHT INC			4,820.000	425,847	88.350	425,847	138,698				102,870		102,870		06/22/2018	
09227Q-10-0	BLACKBAUD INC			1,852.000	106,601	57.560	106,601	51,741		227		(40,629)		(40,629)		06/23/2017	
09239B-10-9	BLACKLINE INC			1,613.000	215,142	133.380	215,142	82,220				118,695		118,695		06/26/2020	
09247X-10-1	BLACKROCK INC			4,677.000	3,374,643	721.540	3,374,643	1,166,200		65,912		1,005,732		1,005,732		05/18/2020	
09257W-10-0	BLACKSTONE MORTGAGE TR			4,265.000	117,415	27.530	117,415	134,629	2,644	10,099		(33,816)		(33,816)		06/26/2020	
093671-10-5	BLOCK H & R INC COM			5,913.000	93,780	15.860	93,780	71,565	1,537	5,626		(36,583)		(36,583)		06/26/2020	
093712-10-7	BLOOM ENERGY CORP A			1,933.000	55,400	28.660	55,400	23,718				40,770		40,770		06/28/2019	
094235-10-8	BLOOMIN' BRANDS INC			3,148.000	61,134	19.420	61,134	70,498		644		(8,303)		(8,303)		06/26/2015	
095229-10-0	BLUCORA INC			1,604.000	25,520	15.910	25,520	29,298				(16,333)		(16,333)		06/25/2004	
095306-10-6	BLUE BIRD CORP			278.000	5,076	18.259	5,076	4,656				(1,289)		(1,289)		06/23/2017	
09609G-10-0	BLUEBIRD BIO INC			2,108.000	91,213	43.270	91,213	196,287				(84,616)		(84,616)		06/26/2020	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE			769.000	9,743	12.670	9,743	9,887	125	511		972		972		06/26/2015	
09627Y-10-9	BLUEPRINT MEDICINES CORP			1,758.000	197,160	112.150	197,160	71,793				57,156		57,156		06/26/2020	
097023-10-5	BOEING CO			16,941.000	3,626,390	214.060	3,626,390	768,378		35,607		(1,883,552)		(1,883,552)		06/22/2012	
09739C-10-2	BOINGO WIRELESS INC			1,565.000	19,907	12.720	19,907	15,556				2,757		2,757		06/26/2015	
09739D-10-0	BOISE CASCADE CO			1,581.000	75,572	47.800	75,572	52,479		3,234		17,736		17,736		03/31/2015	
097793-40-0	BONANZA CREEK ENERGY INC			784.000	15,155	19.330	15,155	22,773				(3,129)		(3,129)		06/23/2017	
09857L-10-8	BOOKING HOLDINGS INC			1,299.000	2,893,224	2,227.270	2,893,224	191,737				224,385		224,385		06/28/2013	
099406-10-0	BOOT BARN HOLDINGS INC			517.000	22,417	43.360	22,417	16,050				(602)		(602)		06/26/2015	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING			4,208.000	366,853	87.180	366,853	107,495		5,337		67,225		67,225		06/23/2017	
099724-10-6	BORGWARNER INC			6,596.000	254,869	38.640	254,869	43,369		4,587		(31,120)		(31,120)		06/25/2004	

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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
100557-10-7	BOSTON BEER CO INC			285.000	283,373	994.291	283,373	28,184				165,426		165,426		09/18/2020	
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDI			3,231.000	27,302	8.450	27,302	52,824		1,190		(11,513)		(11,513)		06/26/2009	
101121-10-1	BOSTON PROPERTIES INC			5,200.000	491,556	94.530	491,556	329,244	5,096	20,849		(224,803)		(224,803)		06/24/2016	
101137-10-7	BOSTON SCIENTIFIC CORP			45,497.000	1,635,617	35.950	1,635,617	626,268				(419,805)		(419,805)		06/22/2018	
101388-10-6	BOTTOMLINE TECHNOLOGIES INC			1,563.000	82,433	52.740	82,433	24,994				(1,338)		(1,338)		06/24/2011	
10316T-10-4	BOX INC			4,699.000	84,817	18.050	84,817	91,293				5,940		5,940		06/22/2018	
103304-10-1	BOYD GAMING CORP			2,347.000	100,733	42.920	100,733	20,239		168		30,323		30,323		06/27/2014	
104674-10-6	BRADY CORP			1,283.000	67,768	52.820	67,768	29,630		1,145		(5,671)		(5,671)		06/22/2007	
10501E-20-1	BRAINSTORM CELL THERAPEUTICS			2,005.000	9,073	4.525	9,073	25,381				(16,233)		(16,233)		06/26/2020	
105368-20-3	BRANDYWINE REALTY TRUST			3,704.000	44,115	11.910	44,115	61,863		2,879		(16,919)		(16,919)		06/26/2015	
108035-10-6	BRIDGE BANCORP INC			683.000	16,515	24.180	16,515	18,741		671		(6,356)		(6,356)		06/24/2016	
10806X-10-2	BRIDGEBIO PHARMA INC	LS		2,516.000	177,064	71.110	177,064	66,749				105,739		105,739		03/20/2020	
108763-10-3	BRIDGFORD FOODS CORP			347.000	6,322	18.219	6,322	10,326				(2,269)		(2,269)		06/28/2019	
10918L-10-3	BRIGHAM MINERALS INC CL A			938.000	10,309	10.990	10,309	10,650				(339)		(339)		12/18/2020	
109194-10-0	BRIGHT HORIZONS FAMILY SOLUT			1,976.000	341,828	172.990	341,828	108,550				44,647		44,647		06/23/2017	
10921T-10-1	BRIGHTCOVE			1,247.000	22,945	18.400	22,945	12,849				12,052		12,052		06/28/2013	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC			2,527.000	91,490	36.205	91,490	116,306				(7,612)		(7,612)		06/22/2018	
10948C-10-7	BRIGHTVIEW HOLDINGS INC			511.000	7,726	15.119	7,726	8,786				(890)		(890)		09/21/2018	
10948W-10-3	BRIGHTSPHERE INVESTMENT GROU			2,164.000	41,722	19.280	41,722	33,958		287		19,515		19,515		07/15/2019	
109641-10-0	BRINKER INTERNATIONAL INC			1,545.000	87,401	56.570	87,401	27,535		600		22,407		22,407		06/24/2016	
109696-10-4	BRINKS CO			1,790.000	128,880	72.000	128,880	28,157		1,098		(33,282)		(33,282)		06/28/2013	
110122-10-8	BRISTOL-MYERS SQUIBB CO			72,272.000	4,483,032	62.030	4,483,032	3,015,731	35,413	133,055		(155,386)		(155,386)		11/20/2019	
11040G-10-3	BRISTOW GROUP INC			297.000	7,817	26.320	7,817	12,226				(4,181)		(4,181)		06/12/2020	
11120U-10-5	BRIXMOR PROPERTY GROUP INC			10,209.000	168,959	16.550	168,959	216,902		5,952		(49,519)		(49,519)		06/23/2017	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS			3,564.000	546,005	153.200	546,005	56,739	2,049	8,001		105,219		105,219		06/26/2015	
11135B-10-0	BROADMARK REALTY CAPITAL INC			3,848.000	39,250	10.200	39,250	35,017	231	1,417		4,213		4,213		06/26/2020	
11135E-10-4	BROADSTONE NET LEASE INC A			874.000	17,113	19.580	17,113	17,047	219			66		66		12/18/2020	
11135F-10-1	BROADCOM INC			12,455.000	5,453,422	437.850	5,453,422	1,265,739		170,063		1,537,742		1,537,742		06/22/2018	
112463-10-4	BROOKDALE SENIOR LIVING INC			7,134.000	31,604	4.430	31,604	162,272				(20,167)		(20,167)		06/23/2017	
11282X-10-3	BROOKFIELD PROPERTY REIT INC	LS		2,143.000	31,688	14.940	31,688	44,669		2,915		(4,661)		(4,661)		09/21/2018	
11373M-10-7	BROOKLINE BANCORP INC			2,984.000	35,927	12.040	35,927	34,995		1,404		(13,128)		(13,128)		01/11/2012	
114340-10-2	BROOKS AUTOMATION INC			2,458.000	166,775	67.850	166,775	77,605		1,005		63,343		63,343		03/05/2004	
115236-10-1	BROWN & BROWN INC			7,135.000	338,270	47.410	338,270	51,782		2,535		56,319		56,319		06/26/2015	
115637-10-0	BROWN-FORMAN CORP			1,291.000	94,850	73.470	94,850	54,308	232	921		13,750		13,750		06/23/2017	
115637-20-9	BROWN-FORMAN CORP			5,799.000	460,615	79.430	460,615	189,949	1,041	3,831		79,609		79,609		06/26/2020	
116794-10-8	BRUKER CORP			3,378.000	182,851	54.130	182,851	42,774		552		10,625		10,625		06/28/2013	
117043-10-9	BRUNSWICK CORP/DE			2,639.000	201,197	76.240	201,197	29,686		2,673		42,711		42,711		06/22/2012	
117665-10-9	BRYN MAWR BANK CORP			630.000	19,275	30.595	19,275	13,336		683		(6,675)		(6,675)		06/28/2013	
118440-10-6	BUCKLE INC/THE			1,023.000	29,872	29.200	29,872	15,204		4,342		2,200		2,200		06/26/2009	
12008R-10-7	BUILDERS FIRSTSOURCE INC			3,625.000	147,936	40.810	147,936	34,765				55,567		55,567		06/23/2017	
122017-10-6	BURLINGTON STORES INC			2,005.000	524,408	261.550	524,408	107,989				66,897		66,897		06/24/2016	
12326C-10-5	BUSINESS FIRST BANCSHARES			313.000	6,373	20.361	6,373	8,363		128		(1,423)		(1,423)		06/22/2018	
124411-10-9	BYLINE BANCORP INC			241.000	3,723	15.448	3,723	4,851	7	30		(988)		(988)		09/15/2017	
12466Q-10-4	C & F FINANCIAL CORP			131.000	4,861	37.107	4,861	5,393	50	204		(2,376)		(2,376)		06/24/2016	
12477X-10-6	CAI INTERNATIONAL INC			520.000	16,245	31.240	16,245	5,062		266		1,170		1,170		12/16/2016	
124805-10-2	CBIZ INC			2,160.000	57,478	26.610	57,478	25,927				(753)		(753)		12/17/2002	
12481V-10-4	CBTX INC			654.000	16,684	25.511	16,684	22,261	65	268		(3,652)		(3,652)		06/22/2018	
12503M-10-8	CBOE HOLDINGS INC			3,672.000	341,937	93.120	341,937	174,442		5,859		(98,246)		(98,246)		06/23/2017	
12504L-10-9	CBRE GROUP INC			10,581.000	663,640	62.720	663,640	246,075				15,061		15,061		06/28/2019	
12508E-10-1	CDK GLOBAL INC			4,074.000	211,155	51.830	211,155	46,454		2,500		(11,557)		(11,557)		10/01/2014	
125141-10-1	CECO ENVIRONMENTAL CORP			948.000	6,598	6.960	6,598	12,468				(661)		(661)		06/27/2014	
12514G-10-8	CDW CORP/DE			4,421.000	582,644	131.790	582,644	155,728		6,963		(48,626)		(48,626)		06/24/2016	
125269-10-0	CF INDUSTRIES HOLDINGS INC			7,099.000	274,802	38.710	274,802	82,816		8,713		(63,807)		(63,807)		04/30/2010	
12541W-20-9	CH ROBINSON WORLDWIDE INC			4,081.000	383,083	93.870	383,083	73,995	2,081	6,386		63,653		63,653		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		
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
125523-10-0	CIGNA CORP			11,282.000	2,348,687	208.180	2,348,687	661,194		461		(117,277)		(117,277)		12/21/2018	
125581-80-1	CIT GROUP INC			2,767.000	99,335	35.900	99,335	93,686		3,962		(26,798)		(26,798)		06/23/2017	
12571T-10-0	CMC MATERIALS INC COMMON STOCK			904.000	136,775	151.300	136,775	63,384	398	1,609		83,355		83,355		11/15/2018	
125720-10-5	CME GROUP INC			11,182.000	2,035,683	182.050	2,035,683	1,018,584	27,955	67,478		(207,802)		(207,802)		11/01/2018	
125896-10-0	CMS ENERGY CORP			9,330.000	569,223	61.010	569,223	156,833		15,555		(16,995)		(16,995)		06/22/2018	
126117-10-0	CNA FINANCIAL CORP			758.000	29,532	38.960	29,532	32,364		2,698		(4,413)		(4,413)		06/23/2017	
126128-10-7	CNB FINANCIAL CORP			498.000	10,602	21.289	10,602	7,873		347		(5,646)		(5,646)		06/26/2009	
12618T-10-5	CRA INTERNATIONAL INC			364.000	18,539	50.931	18,539	9,447		354		(1,283)		(1,283)		06/27/2008	
12621E-10-3	CNO FINANCIAL GROUP INC			4,045.000	89,920	22.230	89,920	17,337		1,944		16,508		16,508		08/31/2009	
126349-10-9	CSG SYSTEMS INTERNATIONAL INC			1,299.000	58,546	45.070	58,546	36,951		1,249		(8,676)		(8,676)		06/25/2010	
126402-10-6	CSW INDUSTRIALS INC			554.000	61,998	111.910	61,998	18,856		306		19,250		19,250		06/23/2017	
126408-10-3	CSX CORP			24,046.000	2,182,175	90.750	2,182,175	155,991		25,440		441,831		441,831		06/26/2020	
126501-10-5	CTS CORP			1,256.000	43,118	34.330	43,118	50,878	50	206		5,401		5,401		12/17/2002	
12653C-10-8	CNX RESOURCES CORP			6,042.000	65,254	10.800	65,254	136,635				11,727		11,727		11/29/2017	
126600-10-5	CVB FINANCIAL CORP			4,043.000	78,839	19.500	78,839	22,120	728	2,977		(8,370)		(8,370)		06/26/2003	
12662P-10-8	CVR ENERGY INC			612.000	9,119	14.900	9,119	35,953		751		(15,552)		(15,552)		01/31/2013	
126650-10-0	CVS/CAREMARK CORP			41,684.000	2,847,017	68.300	2,847,017	1,182,188		85,268		(248,533)		(248,533)		11/29/2018	
12685J-10-5	CABLE ONE INC			163.000	363,118	2,227.718	363,118	67,921		1,542		117,920		117,920		06/26/2020	
127055-10-1	CABOT CORP			1,693.000	75,982	44.880	75,982	28,585		2,424		(4,449)		(4,449)		06/23/2017	
127097-10-3	CABOT OIL & GAS CORP			12,636.000	205,714	16.280	205,714	70,793		5,169		(14,213)		(14,213)		03/31/2016	
127190-30-4	CACI INTERNATIONAL INC			822.000	204,949	249.330	204,949	43,320				(540)		(540)		06/23/2017	
127203-10-7	CACTUS INC			1,403.000	36,576	26.070	36,576	33,132		408		(2,949)		(2,949)		06/26/2020	
127387-10-8	CADENCE DESIGN SYSTEMS INC			8,610.000	1,174,662	136.430	1,174,662	207,898				574,800		574,800		06/23/2017	
12739A-10-0	CADENCE BANCORP			3,579.000	58,767	16.420	58,767	72,781		1,282		(6,092)		(6,092)		01/02/2019	
127537-20-7	CADIZ INC			812.000	8,648	10.650	8,648	10,965				(299)		(299)		12/15/2017	
12769G-10-0	CAESARS ENTERTAINMENT INC C/S			5,635.000	418,511	74.270	418,511	243,212				168,404		168,404		12/18/2020	
128030-20-2	CAL-MAINE FOODS INC			1,263.000	47,413	37.540	47,413	9,697				(6,550)		(6,550)		06/22/2007	
128126-10-9	CALAMP CORP			1,369.000	13,580	9.920	13,580	10,921				463		463		06/22/2012	
128246-10-5	CALAVO GROWERS INC			583.000	40,478	69.431	40,478	13,020		685		(12,279)		(12,279)		06/24/2016	
129500-10-4	CALERES INC			377.000	5,900	15.650	5,900	9,520	26	108		(3,040)		(3,040)		06/23/2017	
130788-10-2	CALIFORNIA WATER SERVICE GROUP			1,860.000	100,496	54.030	100,496	22,048		1,617		4,573		4,573		06/30/2006	
13089P-10-1	CALITHERA BIOSCIENCES INC			1,175.000	5,769	4.910	5,769	17,917				(936)		(936)		06/23/2017	
13100M-50-9	CALIX INC			1,907.000	56,752	29.760	56,752	36,840				41,304		41,304		06/24/2011	
131193-10-4	CALLAWAY GOLF CO			3,598.000	86,388	24.010	86,388	46,688		74		10,063		10,063		06/24/2016	
13173L-10-7	CALYXT INC	LS		311.000	1,296	4.219	1,296	7,675				(864)		(864)		09/15/2017	
132152-10-9	CAMBRIDGE BANCORP			135.000	9,416	69.748	9,416	11,553		293		(1,398)		(1,398)		06/22/2018	
133034-10-8	CAMDEN NATIONAL CORP			613.000	21,933	35.780	21,933	10,173		827		(6,273)		(6,273)		06/27/2008	
133131-10-2	CAMDEN PROPERTY TRUST			3,063.000	306,055	99.920	306,055	127,067	2,542	10,307		(18,841)		(18,841)		06/22/2012	
134429-10-9	CAMPBELL SOUP CO			5,433.000	262,686	48.350	262,686	205,213		7,779		(5,786)		(5,786)		06/24/2016	
13462K-10-9	CAMPING WORLD HOLDINGS INC-A			1,051.000	27,379	26.050	27,379	29,449		1,395		5,349		5,349		06/26/2020	
13765N-10-7	CANNAE HOLDINGS INC			2,523.000	111,693	44.270	111,693	25,752				17,780		17,780		11/20/2017	
138098-10-8	CANTEL MEDICAL CORP			1,418.000	111,823	78.860	111,823	10,509		152		11,235		11,235		06/22/2007	
139674-10-5	CAPITAL CITY BANK GROUP INC			447.000	10,987	24.579	10,987	9,807		261		(2,634)		(2,634)		06/30/2006	
14040H-10-5	CAPITAL ONE FINANCIAL CORP			14,305.000	1,414,049	98.850	1,414,049	781,387		14,631		(57,809)		(57,809)		07/31/2012	
14057J-10-1	CAPITOL FEDERAL FINANCIAL			3,828.000	47,850	12.500	47,850	42,837		1,291		4,646		4,646		09/18/2020	
14067E-50-6	CAPSTEAD MORTGAGE CORP			3,681.000	21,387	5.810	21,387	44,574	552	2,259		(6,265)		(6,265)		06/23/2017	
14070T-10-2	CAPSTAR FINANCIAL HOLDINGS I			314.000	4,632	14.752	4,632	5,818		64		(594)		(594)		06/23/2017	
140755-10-9	CARA THERAPEUTICS INC			1,052.000	15,917	15.130	15,917	16,243				(1,026)		(1,026)		06/23/2017	
14149Y-10-8	CARDINAL HEALTH INC			9,322.000	499,286	53.560	499,286	280,793	4,530	17,955		28,756		28,756		09/18/2020	
141619-10-6	CARDIOVASCULAR SYSTEMS INC			1,207.000	52,818	43.760	52,818	18,877				(5,803)		(5,803)		06/27/2014	
14161W-10-5	CARDLYTICS INC			839.000	119,784	142.770	119,784	37,309				64,582		64,582		06/26/2020	
14167L-10-3	CAREDX INC			1,462.000	105,922	72.450	105,922	25,736				74,043		74,043		06/28/2019	
14174T-10-7	CARETRUST REIT INC W/I			2,763.000	61,283	22.180	61,283	35,486	691	2,755		4,505		4,505		06/23/2017	
141788-10-9	CARGURUS INC			2,709.000	85,957	31.730	85,957	83,796				1,124		1,124		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		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	
142339-10-0	CARLISLE COS INC			1,555.000	242,860	156.180	242,860	38,880		3,261		(8,760)		(8,760)		06/27/2014	
143130-10-2	CARMAX INC			5,436.000	513,485	94.460	513,485	76,422				36,739		36,739		11/26/2003	
14316J-10-8	CARLYLE GROUP INC THE			3,656.000	114,945	31.440	114,945	96,766		1,870		18,095		18,095		06/26/2020	
143905-10-7	CARRIAGE SERVICES INC			591.000	18,510	31.320	18,510	10,014		204		3,365		3,365		06/28/2013	
14427M-10-7	CARPARTS.COM INC COMMON STOCK	LS		740.000	9,069	12.391	9,069	6,393				2,763		2,763		06/26/2020	
144285-10-3	CARPENTER TECHNOLOGY CORP			1,812.000	52,765	29.120	52,765	44,111		1,483		(37,263)		(37,263)		06/27/2014	
14448C-10-4	CARRIER GLOBAL CORP			27,000.000	1,018,440	37.720	1,018,440	205,156	3,240	4,358		794,961		794,961		06/26/2020	
14574X-10-4	CARROLS RESTAURANT GROUP INC			1,345.000	8,447	6.280	8,447	10,201				(1,031)		(1,031)		06/27/2014	
14575E-10-5	CARS COM INC			2,801.000	31,651	11.300	31,651	12,495				(2,565)		(2,565)		06/01/2017	
146103-10-6	CARTER BANKSHARES INC			550.000	5,896	10.720	5,896	10,705				(4,787)		(4,787)		11/23/2020	
146229-10-9	CARTER'S INC			1,418.000	133,391	94.070	133,391	50,219		870		(21,553)		(21,553)		06/28/2013	
146869-10-2	CARVANA CO			1,652.000	395,720	239.540	395,720	96,641				232,560		232,560		06/26/2020	
14713L-10-2	CASA SYSTEMS INC			176.000	1,086	6.170	1,086	5,553				364		364		03/16/2018	
147448-10-4	CASELLA WASTE SYSTEMS INC			1,375.000	85,181	61.950	85,181	5,743				21,789		21,789		06/24/2011	
147528-10-3	CASEY'S GENERAL STORES INC			1,203.000	214,880	178.620	214,880	63,677		1,575		23,506		23,506		06/23/2017	
14757U-10-9	CASI PHARMACEUTICALS INC			1,814.000	5,351	2.950	5,351	11,391				(253)		(253)		06/22/2018	
14808P-10-9	CASS INFORMATION SYSTEMS INC			576.000	22,412	38.910	22,412	27,048		636		(10,796)		(10,796)		12/16/2016	
14843C-10-5	CASTLE BIOSCIENCES INC			325.000	21,824	67.151	21,824	11,403				10,373		10,373		06/26/2020	
148806-10-2	CATALENT INC			4,893.000	509,215	104.070	509,215	144,122				232,657		232,657		06/23/2017	
14888U-10-1	CATALYST PHARMACEUTICALS INC			5,490.000	18,337	3.340	18,337	18,345				(2,241)		(2,241)		06/28/2019	
149123-10-1	CATERPILLAR INC			17,352.000	3,158,411	182.020	3,158,411	535,459		73,119		593,110		593,110		06/22/2018	
14912Y-20-2	CATCHMARK TIMBER TRUST INC			1,667.000	15,603	9.360	15,603	20,644		921		(2,605)		(2,605)		06/26/2015	
149150-10-4	CATHAY GENERAL BANCORP			2,040.000	65,668	32.190	65,668	35,611		2,588		(11,899)		(11,899)		06/24/2011	
149205-10-6	CATO CORP/THE			966.000	9,264	9.590	9,264	14,695		653		(7,509)		(7,509)		06/24/2005	
149568-10-7	CAVCO INDUSTRIES INC			237.000	41,582	175.451	41,582	7,912				(4,701)		(4,701)		06/27/2008	
150837-60-7	CEL SCI CORP	LS		1,391.000	16,056	11.660	16,056	11,656				3,475		3,475		06/28/2019	
150870-10-3	CELANESE CORP			3,641.000	473,112	129.940	473,112	155,001		9,236		24,717		24,717		06/23/2017	
15117P-10-2	CELLULAR BIOMEDICINE GROUP I			442.000	8,124	18.380	8,124	7,222				942		942		12/21/2018	
15118V-20-7	CELSIUS HOLDINGS INC			1,121.000	56,398	50.310	56,398	12,375				43,819		43,819		06/26/2020	
15135B-10-1	CENTENE CORP			18,130.000	1,088,344	60.030	1,088,344	597,103				163,604		163,604		01/24/2020	
15189T-10-7	CENTERPOINT ENERGY INC			15,595.000	337,476	21.640	337,476	349,015		11,803		(87,394)		(87,394)		09/28/2018	
15202L-10-7	CENTERSPACE			460.000	32,494	70.639	32,494	44,278	322			(26)		(26)		12/21/2020	
153527-10-6	CENTRAL GARDEN AND PET CO			400.000	15,444	38.610	15,444	10,348				3,002		3,002		06/23/2017	
153527-20-5	CENTRAL GARDEN AND PET CO			1,366.000	49,627	36.330	49,627	16,800				9,477		9,477		06/28/2013	
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP			1,125.000	21,386	19.010	21,386	18,287		1,059		(11,836)		(11,836)		06/23/2017	
155685-10-0	CENTRAL VALLEY COMMUNITY BANCO			383.000	5,703	14.890	5,703	8,184		173		(2,585)		(2,585)		06/23/2017	
156431-10-8	CENTURY ALUMINUM CO			1,952.000	21,531	11.030	21,531	23,558				6,829		6,829		06/23/2017	
156432-10-6	CENTURY BANCORP INC			152.000	11,759	77.362	11,759	2,838		84		(1,906)		(1,906)		06/26/2009	
156492-10-0	CENTURY CASINOS INC			761.000	4,863	6.390	4,863	5,601				(1,159)		(1,159)		06/23/2017	
156504-30-0	CENTURY COMMUNITIES			707.000	30,952	43.779	30,952	15,190				11,562		11,562		08/04/2017	
156700-10-6	CENTURYLINK INC			34,462.000	336,005	9.750	336,005	2,243,780		35,247		(158,014)		(158,014)		06/28/2019	
15671L-10-9	CERECOR INC			2,050.000	5,412	2.640	5,412	11,151				(5,612)		(5,612)		06/28/2019	
156727-10-9	CERENCE INC			1,164.000	116,959	100.480	116,959	18,938				90,198		90,198		10/02/2019	
15677J-10-8	CERIDIAN HCM HOLDING INC			3,464.000	369,124	106.560	369,124	178,016				129,742		129,742		06/26/2020	
156782-10-4	CERNER CORP			9,679.000	759,608	78.480	759,608	177,301	2,129	7,128		49,038		49,038		06/28/2019	
157085-10-1	CERUS CORP			4,212.000	29,147	6.920	29,147	18,297				11,319		11,319		06/24/2016	
157210-10-5	CEVA INC			839.000	38,175	45.501	38,175	6,598				15,483		15,483		06/27/2008	
15872M-10-4	CHAMPIONX CORP			5,977.000	91,448	15.300	91,448	63,640				27,385		27,385		06/26/2020	
15912K-10-0	CHANGE HEALTHCARE INC			7,587.000	141,498	18.650	141,498	63,582				73,188		73,188		03/20/2020	
159179-10-0	CHANNELADVISOR CORP			921.000	14,718	15.980	14,718	21,811				6,362		6,362		06/27/2014	
159864-10-7	CHARLES RIVER LABORATORIES INT			1,604.000	400,775	249.860	400,775	54,010				155,027		155,027		06/30/2006	
161150-30-8	CHART INDUSTRIES INC			1,264.000	148,887	117.790	148,887	57,561				63,285		63,285		06/26/2015	
16119P-10-8	CHARTER COMMUNICATIONS INC			4,613.000	3,051,730	661.550	3,051,730	712,389				765,723		765,723		05/18/2016	
16150R-10-4	CHASE CORP			284.000	28,687	101.011	28,687	4,534		232		(4,938)		(4,938)		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
16208T-10-2	CHATHAM LODGING TRUST			1,449.000	15,649	10.800	15,649	32,102		489		(10,437)		(10,437)		06/26/2015	
162828-10-7	CHECKPOINT THERAPEUTICS INC	L.S.		2,817.000	7,388	2.650	7,388	8,535				2,608		2,608		06/28/2019	
163072-10-1	CHEESECAKE FACTORY/THE	L.S.		1,085.000	35,318	37.060	35,318	27,585		400		(1,944)		(1,944)		06/24/2016	
163086-10-1	CHEF'S WAREHOUSE INC/THE			776.000	19,935	25.689	19,935	14,356				(9,593)		(9,593)		06/27/2014	
163092-10-9	CHEGG INC			3,925.000	354,545	90.330	354,545	45,258				204,797		204,797		06/22/2018	
16359R-10-3	CHEMED CORP			436.000	232,218	532.610	232,218	35,909		589		40,513		40,513		06/23/2017	
16383L-10-6	CHEMOCENTRYX INC			1,390.000	86,069	61.920	86,069	14,101				30,950		30,950		06/28/2019	
163851-10-8	CHEMOURS CO			5,165.000	128,040	24.790	128,040	85,032		4,727		37,970		37,970		06/26/2020	
164024-10-1	CHEMUNG FINANCIAL CORP			122.000	4,142	33.951	4,142	3,635	32	130		(1,038)		(1,038)		06/24/2016	
16411R-20-8	CHENIERE ENERGY INC			7,749.000	465,172	60.030	465,172	149,715				(8,022)		(8,022)		06/28/2013	
164651-10-1	CHERRY HILL MORTGAGE INVESTM			420.000	3,839	9.140	3,839	7,817	113	569		(2,126)		(2,126)		04/14/2020	
165303-10-8	CHESAPEAKE UTILITIES CORP			640.000	69,254	108.209	69,254	12,623	282	1,107		7,886		7,886		10/29/2009	
166764-10-0	CHEVRON CORP			61,435.000	5,188,186	84.450	5,188,186	2,475,844		316,601		(2,209,018)		(2,209,018)		10/06/2020	
16706M-10-2	CHIASMA INC			1,315.000	5,720	4.350	5,720	9,822				(798)		(798)		06/28/2019	
168905-10-7	CHILDRENS PLACE RETAIL STORES	L.S.		389.000	19,289	50.100	19,289	27,680				(4,809)		(4,809)		06/23/2017	
16934Q-20-8	CHIMERA INVESTMENT CORP			5,258.000	53,895	10.250	53,895	98,134	1,577	8,605		(50,779)		(50,779)		06/22/2018	
16934W-10-6	CHIMERIX INC			1,747.000	8,438	4.830	8,438	52,837				4,869		4,869		06/26/2015	
16961L-10-6	CHINOOK THERAPEUTICS INC C/S			478.000	7,581	15.860	7,581	5,210				2,365		2,365		09/29/2020	
169656-10-5	CHIPOTLE MEXICAN GRILL INC			883.000	1,224,465	1,386.710	1,224,465	159,713				473,689		473,689		06/26/2020	
169905-10-6	CHOICE HOTELS INTERNATIONAL IN			891.000	95,096	106.730	95,096	26,258		410		2,926		2,926		06/25/2010	
171340-10-2	CHURCH & DWIGHT CO INC			7,849.000	684,668	87.230	684,668	62,581		7,707		131,956		131,956		06/28/2013	
171484-10-8	CHURCHILL DOWNS INC			1,305.000	254,201	194.790	254,201	19,617	812	775		74,807		74,807		06/27/2014	
171604-10-1	CHUYS HOLDINGS INC			751.000	19,894	26.490	19,894	28,782				426		426		06/28/2013	
171779-30-9	CIENA CORP			5,012.000	264,884	52.850	264,884	524,223				50,686		50,686		06/24/2016	
171798-10-1	CIMAREX ENERGY CO			3,405.000	127,722	37.510	127,722	108,484		2,995		(50,771)		(50,771)		02/22/2019	
171871-50-2	CINCINNATI BELL INC			1,877.000	28,681	15.280	28,681	28,651				8,986		8,986		06/21/2018	
172062-10-1	CINCINNATI FINANCIAL CORP			4,980.000	435,103	87.370	435,103	163,565	2,988	12,021		(88,134)		(88,134)		06/23/2017	
17243V-10-2	CINEMARK HOLDINGS INC	L.S.		4,142.000	71,381	17.410	71,381	83,748		1,525		(67,779)		(67,779)		06/22/2012	
17273K-10-9	CIRCOR INTERNATIONAL INC			647.000	24,871	38.440	24,871	13,444				(5,024)		(5,024)		06/24/2005	
172755-10-0	CIRRUS LOGIC INC			1,924.000	158,153	82.200	158,153	41,226				402		402		06/23/2017	
17275R-10-2	CISCO SYSTEMS INC			134,671.000	6,026,527	44.750	6,026,527	2,329,733		196,969		(430,293)		(430,293)		03/31/2008	
172908-10-5	CINTAS CORP			2,765.000	977,317	353.460	977,317	132,510		9,926		233,662		233,662		06/26/2020	
172922-10-6	CITIZENS & NORTHERN CORP			533.000	10,575	19.841	10,575	10,129		589		(4,462)		(4,462)		06/27/2008	
172967-42-4	CITIGROUP INC			66,201.000	4,081,954	61.660	4,081,954	2,540,378		138,128		(1,201,321)		(1,201,321)		04/30/2015	
17306X-10-2	CITI TRENDS INC			619.000	30,752	49.680	30,752	25,551		51		16,365		16,365		06/22/2007	
174610-10-5	CITIZENS FINANCIAL GROUP INC			14,386.000	514,443	35.760	514,443	335,895		22,953		(69,449)		(69,449)		07/29/2016	
174740-10-0	CITIZENS INC/TX	L.S.		2,162.000	12,262	5.730	12,262	14,611				(2,195)		(2,195)		06/22/2007	
177376-10-0	CITRIX SYSTEMS INC			4,002.000	520,660	130.100	520,660	97,975		5,731		76,468		76,468		06/25/2010	
177835-10-5	CITY HOLDING CO			194.000	13,493	69.552	13,493	8,704		452		(2,395)		(2,395)		06/24/2016	
178587-10-1	CITY OFFICE REIT INC			1,087.000	10,620	9.770	10,620	13,742		762		(3,454)		(3,454)		06/23/2017	
178867-10-7	CIVISTA BANCSHARES INC			377.000	6,609	17.531	6,609	7,381		170		(2,428)		(2,428)		06/23/2017	
18270P-10-9	CLARUS CORP NEW COM			729.000	11,227	15.401	11,227	4,753		37		1,379		1,379		08/07/2020	
184496-10-7	CLEAN HARBORS INC			1,776.000	135,154	76.100	135,154	67,280				(17,059)		(17,059)		06/24/2016	
184499-10-1	CLEAN ENERGY FUELS CORP			5,167.000	40,613	7.860	40,613	45,254				28,390		28,390		06/23/2017	
18482P-10-3	CLEARFIELD INC			522.000	12,904	24.720	12,904	8,991				5,601		5,601		06/27/2014	
18538R-10-3	CLEARWATER PAPER CORP			623.000	23,518	37.750	23,518	12,968				10,164		10,164		06/26/2015	
18539C-10-5	CLEARWAY ENERGY INC			1,290.000	38,120	29.550	38,120	19,073		1,386		13,393		13,393		05/15/2015	
18539C-20-4	CLEARWAY ENERGY INC			2,243.000	71,619	31.930	71,619	40,253		2,410		26,747		26,747		12/15/2017	
185899-10-1	CLIFFS NATURAL RESOURCES INC	L.S.		12,268.000	176,831	14.560	176,831	95,520		1,169		81,985		81,985		06/26/2020	
18885T-30-6	CLIPPER REALTY INC			544.000	3,835	7.050	3,835	6,799		212		(1,716)		(1,716)		06/23/2017	
189054-10-9	CLOROX CO			4,110.000	829,891	201.920	829,891	215,395		18,244		197,922		197,922		06/24/2005	
18914U-10-0	CLOUDERA INC			6,629.000	92,209	13.910	92,209	97,263				13,350		13,350		06/26/2020	
18915M-10-7	CLOUDFLARE INC CLASS A			3,571.000	271,360	75.990	271,360	126,866				143,825		143,825		06/26/2020	
189464-10-0	CLOVIS ONCOLOGY INC			1,527.000	7,330	4.800	7,330	55,805				(8,549)		(8,549)		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
189763-10-5	CO DIAGNOSTICS INC	LS		834.000	7,673	9.300	7,673	15,077				(7,287)		(7,287)		06/26/2020	
191098-10-2	COCA-COLA BOTTLING CO CONSOLID			185.000	49,260	266.270	49,260	9,802		189		(3,274)		(3,274)		04/06/2004	
191216-10-0	COCA-COLA CO			122,866.000	6,737,971	54.840	6,737,971	3,194,768		206,092		(62,372)		(62,372)		12/21/2018	
192005-10-6	CODEXIS INC			1,314.000	28,685	21.830	28,685	5,479				7,638		7,638		06/24/2016	
192025-10-4	CODORUS VALLEY BANCORP INC			376.000	6,377	16.960	6,377	6,208		200		(2,272)		(2,272)		04/30/2020	
192108-50-4	COEUR D'ALENE MINES CORP			6,825.000	70,639	10.350	70,639	52,274				15,421		15,421		12/15/2017	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN			1,449.000	86,752	59.870	86,752	40,488		4,113		(9,093)		(9,093)		06/22/2007	
192422-10-3	COGNEX CORP			4,963.000	398,454	80.285	398,454	43,348		11,295		119,771		119,771		06/23/2017	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS			16,937.000	1,387,987	81.950	1,387,987	114,113		15,245		335,992		335,992		06/27/2014	
192479-10-3	COHERENT INC			816.000	122,416	150.020	122,416	27,690				(13,263)		(13,263)		06/23/2017	
19247A-10-0	COHEN & STEERS INC			853.000	63,378	74.300	63,378	31,960		2,234		9,798		9,798		06/26/2015	
19249H-10-3	COHERUS BIOSCIENCES INC			2,173.000	37,767	17.380	37,767	50,846				(1,352)		(1,352)		06/28/2019	
19249J-10-9	COHBAR INC	LS		8,404.000	11,147	1.340	11,147	15,631				(4,350)		(4,350)		06/26/2020	
192576-10-6	COHU INC			1,495.000	57,079	38.180	57,079	44,041		183		22,812		22,812		10/02/2018	
194014-10-6	COLFAX CORP			3,463.000	132,425	38.240	132,425	172,356				6,411		6,411		02/28/2014	
194162-10-3	COLGATE-PALMOLIVE CO			26,670.000	2,280,552	85.510	2,280,552	537,888		47,737		442,531		442,531		11/26/2003	
19421R-20-0	COLLECTORS UNIVERSE			256.000	19,302	75.398	19,302	13,756		46		5,521		5,521		09/18/2020	
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC			877.000	17,566	20.030	17,566	12,876				(480)		(480)		06/23/2017	
19625T-10-1	COLONY CREDIT REIT			3,033.000	22,748	7.500	22,748	59,959		1,241		(15,944)		(15,944)		06/22/2018	
19626G-10-8	COLONY CAPITAL INC			20,026.000	96,325	4.810	96,325	341,889		4,506		3,119		3,119		06/25/2018	
197236-10-2	COLUMBIA BANKING SYSTEM INC			2,875.000	103,213	35.900	103,213	49,273		3,941		(13,693)		(13,693)		11/02/2017	
197641-10-3	COLUMBIA FINANCIAL INC			1,738.000	27,043	15.560	27,043	29,909				(2,387)		(2,387)		06/22/2018	
198287-20-3	COLUMBIA PROPERTY TRUST INC			3,268.000	46,863	14.340	46,863	56,293	686	1,122		(11,440)		(11,440)		09/18/2020	
198516-10-6	COLUMBIA SPORTSWEAR CO			741.000	64,749	87.381	64,749	30,882		197		(9,448)		(9,448)		06/23/2017	
199333-10-5	COLUMBUS MCKINNON CORP/NY			840.000	32,290	38.440	32,290	18,256		207		(1,330)		(1,330)		06/30/2006	
199908-10-4	COMFORT SYSTEMS USA INC			1,470.000	77,410	52.660	77,410	9,106		639		4,112		4,112		06/25/2004	
20030N-10-1	COMCAST CORP			143,894.000	7,540,046	52.400	7,540,046	2,185,828		132,456		1,064,184		1,064,184		12/14/2015	
200340-10-7	COMERICA INC			3,928.000	219,418	55.860	219,418	165,262	2,671	10,888		(62,127)		(62,127)		07/29/2011	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS			3,399.000	223,248	65.697	223,248	96,038		3,576		3,330		3,330		12/01/2020	
201723-10-3	COMMERCIAL METALS CO			2,958.000	60,757	20.540	60,757	16,193		1,452		(5,093)		(5,093)		06/25/2004	
20337X-10-9	COMMSCOPE HOLDING CO INC			6,058.000	81,177	13.400	81,177	165,163				5,399		5,399		06/26/2020	
203607-10-6	COMMUNITY BANK SYSTEM INC			1,925.000	119,947	62.310	119,947	34,383	809	3,248		(16,536)		(16,536)		05/15/2017	
203612-10-6	COMMUNITY BANKERS TRUST CORP			837.000	5,650	6.750	5,650	6,570		214		(1,775)		(1,775)		06/23/2017	
203668-10-8	COMMUNITY HEALTH SYSTEMS INC			2,637.000	19,593	7.430	19,593	11,824				7,733		7,733		09/18/2020	
20368X-10-1	COMMUNITY FINANCIAL CORP THE			153.000	4,051	26.477	4,051	5,890		79		(1,385)		(1,385)		06/23/2017	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC			753.000	35,474	47.110	35,474	21,201		1,298		3,569		3,569		06/28/2019	
204149-10-8	COMMUNITY TRUST BANCORP INC			651.000	24,120	37.051	24,120	19,520	251	1,016		(6,214)		(6,214)		06/26/2015	
204166-10-2	COMMVAULT SYSTEMS INC			1,509.000	83,553	55.370	83,553	33,561				16,117		16,117		06/23/2017	
20451N-10-1	COMPASS MINERALS INTERNATIONAL			1,021.000	63,016	61.720	63,016	50,512		2,421		5,983		5,983		06/26/2020	
205306-10-3	COMPUTER PROGRAMS & SYSTEMS IN			481.000	12,910	26.840	12,910	13,672		147		211		211		06/30/2006	
205826-20-9	COMTECH TELECOMMUNICATIONS COR			784.000	16,221	20.690	16,221	19,575		321		(11,549)		(11,549)		06/26/2009	
205887-10-2	CONAGRA FOODS INC			15,498.000	561,957	36.260	561,957	338,249		14,464		30,938		30,938		10/26/2018	
206022-10-5	CONCERT PHARMACEUTICALS INC			642.000	8,115	12.640	8,115	9,853				2,182		2,182		06/26/2015	
20602D-10-1	CONCENTRIX CORP			1,240.000	122,388	98.700	122,388	49,404				73,653		73,653		12/01/2020	
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T			6,044.000	352,667	58.350	352,667	430,716		4,945		(175,789)		(175,789)		07/19/2018	
206787-10-3	CONDUENT INC			7,418.000	35,606	4.800	35,606	124,872				(10,337)		(10,337)		01/03/2017	
207410-10-1	CONMED CORP			930.000	104,160	112.000	104,160	18,724	186	761		157		157		12/17/2002	
20786W-10-7	CONNECTONE BANCORP INC			1,146.000	22,679	19.790	22,679	16,042		422		(6,765)		(6,765)		07/01/2014	
208242-10-7	CONN'S INC			708.000	8,277	11.691	8,277	12,106				(494)		(494)		06/23/2017	
20825C-10-4	CONOCOPHILLIPS			34,826.000	1,392,692	39.990	1,392,692	462,201		60,197		(861,629)		(861,629)		06/24/2016	
20854L-10-8	CONSOL ENERGY INC			1,096.000	7,902	7.210	7,902	34,543				(7,964)		(7,964)		11/29/2017	
209034-10-7	CONSOLIDATED COMMUNICATIONS HO			2,586.000	12,646	4.890	12,646	40,341				2,600		2,600		07/05/2017	
209115-10-4	CONSOLIDATED EDISON INC			10,947.000	791,140	72.270	791,140	463,326		34,261		(198,313)		(198,313)		06/28/2019	
21036P-10-8	CONSTELLATION BRANDS INC			5,143.000	1,126,574	219.050	1,126,574	137,117		15,781		149,993		149,993		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
210373-10-6	CONSTELLATION PHARMACEUTICAL			879.000	25,315	28.800	25,315	19,051				(7,216)		(7,216)		06/26/2020	
21044C-10-7	CONSTRUCTION PARTNERS INC			714.000	20,785	29.111	20,785	13,112				7,637		7,637		09/18/2020	
210751-10-3	CONTAINER STORE GROUP INC/THE			764.000	7,289	9.541	7,289	27,310				4,045		4,045		06/27/2014	
212015-10-1	CONTINENTAL RESOURCES INC/OK			2,158.000	35,175	16.300	35,175	36,141		110		(38,664)		(38,664)		06/22/2012	
216648-40-2	COOPER COS INC/THE			1,517.000	551,156	363.320	551,156	81,928		93		63,470		63,470		06/23/2017	
21676P-10-3	COOPER-STANDARD HOLDING			138.000	4,784	34.667	4,784	11,349				207		207		06/23/2017	
216831-10-7	COOPER TIRE & RUBBER CO			1,678.000	67,959	40.500	67,959	40,324		721		19,626		19,626		06/26/2015	
217204-10-6	COPART INC			6,195.000	788,314	127.250	788,314	70,314				223,899		223,899		06/23/2017	
21833P-10-3	CORBUS PHARMACEUTICALS HOLDING			1,738.000	2,173	1.250	2,173	11,035				(7,283)		(7,283)		06/23/2017	
218352-10-2	CORCEPT THERAPEUTICS INC			3,522.000	92,136	26.160	92,136	23,202				49,290		49,290		06/23/2017	
218681-10-4	CORE-MARK HOLDING CO INC			1,444.000	42,410	29.370	42,410	28,675		724		3,133		3,133		06/24/2016	
21870Q-10-5	CORESITE REALTY CORPORATION			1,070.000	134,050	125.280	134,050	47,283	1,316	5,341		15,202		15,202		06/24/2016	
21871D-10-3	CORELOGIC INC			2,613.000	202,037	77.320	202,037	77,798		2,939		81,487		81,487		06/26/2015	
21871N-10-1	CORECIVIC INC			3,089.000	20,233	6.550	20,233	53,773		2,780		(32,610)		(32,610)		06/26/2015	
21872L-10-4	COREPOINT LODGING INC			473.000	3,254	6.879	3,254	13,469		193		(1,412)		(1,412)		05/31/2018	
21900C-30-8	CORMEDIX INC	LS		1,298.000	9,548	7.430	9,548	11,642				194		194		06/28/2019	
21925D-10-9	CORNERSTONE BUILDING BRANDS CS			1,570.000	14,570	9.280	14,570	17,471				1,203		1,203		06/23/2017	
21925Y-10-3	CORNERSTONE ONDEMAND			2,077.000	91,471	44.040	91,471	60,312				(29,998)		(29,998)		06/27/2014	
219350-10-5	CORNING INC			23,801.000	856,836	36.000	856,836	305,859		21,422		163,230		163,230		06/30/2006	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR			2,602.000	67,860	26.080	67,860	66,796	716	2,927		(12,405)		(12,405)		06/26/2015	
22041X-10-2	CORSAIR GAMING INC			370.000	13,401	36.219	13,401	14,320				(915)		(915)		12/18/2020	
22052L-10-4	CORTEVA INC			23,597.000	913,676	38.720	913,676	464,091		12,550		205,886		205,886		05/24/2019	
22053A-10-7	CORTEXYME INC	LS		371.000	10,195	27.779	10,195	24,517				(10,473)		(10,473)		12/20/2019	
221006-10-9	CORVEL CORP			368.000	39,008	106.000	39,008	2,947				6,828		6,828		12/17/2002	
22160K-10-5	COSTCO WHOLESALE CORP			14,085.000	5,306,946	376.780	5,306,946	478,689		183,677		1,161,682		1,161,682		06/24/2016	
22160N-10-9	COSTAR GROUP INC			1,241.000	1,147,031	924.280	1,147,031	153,107				397,896		397,896		05/26/2020	
222070-20-3	COTY INC.			10,208.000	71,660	7.020	71,660	243,315		1,305		(42,980)		(42,980)		06/23/2017	
22266L-10-6	COUPA SOFTWARE INC			2,169.000	735,096	338.910	735,096	114,649				416,959		416,959		03/20/2020	
222795-50-2	COUSINS PROPERTIES INC			4,434.000	148,539	33.500	148,539	163,781	1,330	5,396		20,643		20,643		06/17/2019	
22282E-10-2	COVANTA HOLDING CORP			3,430.000	45,036	13.130	45,036	46,802	274	251		(9,196)		(9,196)		12/18/2020	
22284P-10-5	COVENANT TRANSPORTATION GROUP			452.000	6,694	14.810	6,694	11,510				848		848		06/26/2015	
22304C-10-0	COVETRUS INC			3,149.000	90,502	28.740	90,502	29,197				44,704		44,704		06/26/2020	
223622-60-6	COWEN GROUP INC			1,050.000	27,290	25.990	27,290	16,451		215		10,702		10,702		12/05/2016	
22410J-10-6	CRACKER BARREL OLD COUN STORE			711.000	93,795	131.920	93,795	65,800		1,639		(5,726)		(5,726)		06/26/2020	
224399-10-5	CRANE CO			1,416.000	109,967	77.660	109,967	49,719		2,492		(12,291)		(12,291)		06/23/2017	
225310-10-1	CREDIT ACCEPTANCE CORP	LS		342.000	116,995	346.140	116,995	57,198				(32,745)		(32,745)		06/23/2017	
225447-10-1	CREE INC			3,610.000	382,299	105.900	382,299	143,637				214,700		214,700		06/23/2017	
22663K-10-7	CRINETICS PHARMACEUTICALS IN			406.000	5,729	14.111	5,729	10,149				(4,437)		(4,437)		06/28/2019	
227046-10-9	CROCS INC			1,951.000	122,250	62.660	122,250	46,345				40,334		40,334		06/23/2017	
227483-10-4	CROSS COUNTRY HEALTHCARE INC			1,273.000	11,292	8.870	11,292	48,095				(3,485)		(3,485)		12/17/2002	
22766M-10-9	CROSSFIRST BANKSHARES INC			1,466.000	15,760	10.750	15,760	13,794				1,957		1,957		06/26/2020	
22788C-10-5	CROWDSTRIKE HOLDINGS INC A			4,893.000	1,036,435	211.820	1,036,435	518,927				515,113		515,113		09/18/2020	
22822V-10-1	CROWN CASTLE INTL CORP			13,204.000	2,101,945	159.190	2,101,945	637,033		66,580		237,915		237,915		06/22/2018	
228368-10-6	CROWN HOLDINGS INC			4,107.000	411,521	100.200	411,521	60,811				113,074		113,074		03/05/2004	
228903-10-0	CRYOLIFE INC			1,250.000	29,513	23.610	29,513	16,096				(4,330)		(4,330)		06/22/2007	
229050-30-7	CRYOPORT INC	LS		917.000	39,799	43.880	39,799	13,497				25,028		25,028		06/22/2018	
22948P-10-3	CTO REALTY GROWTH INC COMMON S			197.000	8,263	42.061	8,263	5,565		334		2,686		2,686		12/21/2020	
229663-10-9	CUBESMART			6,597.000	221,725	33.610	221,725	98,944	2,243	8,906		15,364		15,364		06/24/2016	
229669-10-6	CUBIC CORP			1,041.000	64,584	62.040	64,584	16,364		287		(1,586)		(1,586)		06/24/2016	
22978P-10-6	CUE BIOPHARMA INC			669.000	8,369	12.510	8,369	8,178				190		190		03/20/2020	
229899-10-9	CULLEN/FROST BANKERS INC			1,926.000	168,005	87.230	168,005	79,545		5,614		(20,225)		(20,225)		06/23/2017	
231021-10-6	CUMMINS INC			4,663.000	1,058,967	227.100	1,058,967	141,519		25,196		223,438		223,438		06/28/2019	
23131L-10-7	CURO GROUP HOLDINGS CORP			334.000	4,786	14.329	4,786	10,352		75		715		715		09/21/2018	
231561-10-1	CURTISS-WRIGHT CORP			1,242.000	144,507	116.350	144,507	38,770		864		(30,338)		(30,338)		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
23204G-10-0	CUSTOMERS BANCORP INC			1,005.000	18,271	18.180	18,271	14,841				(5,632)		(5,632)		06/28/2013	
232109-10-8	CUTERA INC			593.000	14,297	24.110	14,297	9,267				(6,906)		(6,906)		06/26/2015	
23257D-10-3	CYMABAY THERAPEUTICS INC			2,162.000	12,410	5.740	12,410	29,704				8,134		8,134		06/22/2018	
23282W-60-5	CYTOKINETICS INC			1,934.000	40,189	20.780	40,189	23,471				19,578		19,578		06/28/2019	
23283R-10-0	CYRUSONE INC			3,732.000	272,996	73.150	272,996	160,290	1,903	7,358		30,141		30,141		09/18/2020	
23283X-20-6	CYTOSORBENTS CORP			1,039.000	8,281	7.970	8,281	11,428				4,261		4,261		06/22/2018	
23284F-10-5	CYTOMX THERAPEUTICS INC			1,148.000	7,519	6.550	7,519	12,769				(2,011)		(2,011)		06/23/2017	
23291C-10-3	DYNAMIC MATERIALS CORP			535.000	23,139	43.250	23,139	5,349		137		(900)		(900)		06/24/2016	
23331A-10-9	DR HORTON INC			10,647.000	733,791	68.920	733,791	217,058		7,895		171,365		171,365		06/23/2017	
233331-10-7	DTE ENERGY CO			6,120.000	743,029	121.410	743,029	244,970	6,640	25,351		(51,535)		(51,535)		06/26/2015	
233377-40-7	DXP ENTERPRISES INC			567.000	12,604	22.229	12,604	19,384				(9,922)		(9,922)		06/27/2014	
23355L-10-6	DXC TECHNOLOGY CO			8,041.000	207,056	25.750	207,056	263,528		2,857		(31,409)		(31,409)		09/18/2020	
233912-10-4	DAILY JOURNAL CORP			46.000	18,584	404.000	18,584	9,476				5,201		5,201		06/27/2014	
234264-10-9	DAKTRONICS INC			48.000	225	4.688	225	1,385		2		(68)		(68)		06/30/2006	
235825-20-5	DANA HOLDING CORP			4,034.000	78,744	19.520	78,744	46,349		412		5,300		5,300		06/23/2017	
235851-10-2	DANAHER CORP			20,043.000	4,452,352	222.140	4,452,352	336,196	3,608	14,555		1,369,785		1,369,785		06/23/2017	
237194-10-5	DARDEN RESTAURANTS INC			4,141.000	493,276	119.120	493,276	57,737		4,997		41,672		41,672		06/23/2017	
237266-10-1	DARLING INTERNATIONAL INC			4,729.000	272,769	57.680	272,769	69,964				139,330		139,330		06/27/2014	
23753F-10-7	DASEKE INC			763.000	4,433	5.810	4,433	7,736				2,013		2,013		06/23/2017	
23804L-10-3	DATADOG INC CLASS A			4,721.000	464,735	98.440	464,735	398,888				65,543		65,543		06/26/2020	
23821D-10-0	DATTO HOLDING CORP			659.000	17,793	27.000	17,793	18,507				(711)		(711)		12/18/2020	
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT	LS		921.000	27,348	30.020	27,348	41,485		150		(9,305)		(9,305)		06/23/2017	
23918K-10-8	DAVITA INC			2,389.000	280,469	117.400	280,469	27,937				100,754		100,754		06/25/2004	
24344T-10-1	DECIPHERA PHARMACEUTICALS IN			1,209.000	68,998	57.070	68,998	59,142				(1,531)		(1,531)		06/26/2020	
243537-10-7	DECKERS OUTDOOR CORP			898.000	257,528	286.780	257,528	48,145				104,390		104,390		06/26/2020	
244199-10-5	DEERE & CO			8,966.000	2,412,302	269.050	2,412,302	202,395	6,814	27,878		854,878		854,878		06/23/2017	
245496-10-4	DEL TACO RESTAURANTS INC			1,227.000	11,117	9.060	11,117	15,180				1,410		1,410		06/23/2017	
24665A-10-3	DELEK US HOLDINGS INC			1,883.000	30,260	16.070	30,260	57,704		1,791		(37,389)		(37,389)		07/03/2017	
24703L-20-2	DELL TECHNOLOGIES C			8,102.000	593,796	73.290	593,796	559,946				79,228		79,228		12/18/2020	
247361-70-2	DELTA AIR LINES INC			20,827.000	837,454	40.210	837,454	278,708		7,779		(317,304)		(317,304)		06/26/2020	
248019-10-1	DELUXE CORP			559.000	16,323	29.200	16,323	19,481		686		(11,528)		(11,528)		06/23/2017	
24823R-10-5	DENALI THERAPEUTICS INC			2,175.000	182,178	83.760	182,178	51,521				143,622		143,622		03/15/2019	
24869P-10-4	DENNY'S CORP			2,646.000	38,843	14.680	38,843	12,560				(13,695)		(13,695)		06/24/2005	
24906P-10-9	DENTSPLY SIRONA INC			7,288.000	381,600	52.360	381,600	127,981	729	2,981		(42,550)		(42,550)		03/01/2016	
250565-10-8	DESIGNER BRANDS INC			332.000	2,540	7.651	2,540	8,565		119		(2,780)		(2,780)		06/22/2018	
25179M-10-3	DEVON ENERGY CORP			13,061.000	206,494	15.810	206,494	285,855		9,083		(132,086)		(132,086)		06/24/2016	
252131-10-7	DEXCOM INC			2,977.000	1,100,656	369.720	1,100,656	33,470				447,387		447,387		06/23/2017	
25264R-20-7	DIAMOND HILL INVESTMENT GROUP			118.000	17,614	149.271	17,614	8,502		1,448		1,035		1,035		06/27/2008	
252784-30-1	DIAMONDROCK HOSPITALITY CO			7,801.000	64,358	8.250	64,358	106,426		997		(21,975)		(21,975)		06/28/2013	
25278X-10-9	DIAMONDBACK ENERGY INC			4,362.000	211,121	48.400	211,121	265,806		6,692		(259,597)		(259,597)		06/28/2019	
253031-10-8	DICERNA PHARMACEUTICALS INC			2,079.000	45,800	22.030	45,800	33,601				(1,429)		(1,429)		06/26/2020	
253393-10-2	DICK'S SPORTING GOODS INC			2,084.000	117,142	56.210	117,142	34,644		2,664		13,939		13,939		06/24/2005	
253651-10-3	DIEBOLD INC			2,906.000	30,978	10.660	30,978	94,375				290		290		06/23/2017	
253798-10-2	DIGI INTERNATIONAL INC			1,019.000	19,259	18.900	19,259	10,755				1,196		1,196		06/25/2004	
253868-10-3	DIGITAL REALTY TRUST INC			8,596.000	1,199,228	139.510	1,199,228	600,645	9,628	37,080		138,262		138,262		03/11/2020	
253922-10-8	DIME COMMUNITY BANCSHARES			1,325.000	20,895	15.770	20,895	19,604		759		(6,753)		(6,753)		06/26/2015	
25400W-10-2	DIGITAL TURBINE INC			2,714.000	153,504	56.560	153,504	13,569				133,532		133,532		06/28/2019	
254067-10-1	DILLARD'S INC	LS		165.000	10,277	63.048	10,277	9,383	25	101		(1,713)		(1,713)		06/24/2016	
254423-10-6	DINEEQUITY INC			458.000	26,564	58.000	26,564	24,683		56		(168)		(168)		09/18/2020	
254543-10-1	DIODES INC			1,498.000	105,609	70.500	105,609	22,760				21,069		21,069		06/30/2006	
254687-10-6	DISNEY WALT COMPANY THE			57,573.000	10,431,076	181.180	10,431,076	3,014,940		51,024		2,133,080		2,133,080		06/26/2020	
254709-10-8	DISCOVER FINANCIAL SERVICES			10,146.000	918,517	90.530	918,517	132,357		18,264		57,666		57,666		07/31/2009	
25470F-10-4	DISCOVERY COMMUNICATIONS INC			4,788.000	144,071	30.090	144,071	94,982				(12,629)		(12,629)		06/28/2013	
25470F-30-2	DISCOVERY COMMUNICATIONS INC			9,197.000	240,869	26.190	240,869	235,891				(38,792)		(38,792)		06/22/2018	

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25470M-10-9	DISH NETWORK CORP			7,763.000	251,055	32.340	251,055	214,983				(25,780)		(25,780)		09/18/2020	
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST			7,300.000	30,076	4.120	30,076	32,048		2,750		(15,420)		(15,420)		09/18/2020	
256163-10-6	DOCUSIGN INC			5,777.000	1,284,227	222.300	1,284,227	345,528				799,263		799,263		06/26/2020	
25659T-10-7	DOLBY LABORATORIES INC			2,138.000	207,664	97.130	207,664	73,180		1,924		60,290		60,290		06/23/2017	
256677-10-5	DOLLAR GENERAL CORP			8,056.000	1,694,177	210.300	1,694,177	410,667		11,535		435,577		435,577		06/27/2014	
256746-10-8	DOLLAR TREE INC			7,450.000	804,898	108.040	804,898	161,802				103,744		103,744		06/23/2017	
25746U-10-9	DOMINION RESOURCES INC/VA			25,859.000	1,944,597	75.200	1,944,597	963,277		91,247		(196,134)		(196,134)		06/28/2019	
25754A-20-1	DOMINO'S PIZZA INC			1,215.000	465,904	383.460	465,904	28,532		3,877		108,457		108,457		06/22/2012	
257554-10-5	DOMO INC CLASS B			643.000	41,004	63.770	41,004	14,438				26,913		26,913		06/28/2019	
257559-20-3	DOMTAR CORP			1,526.000	48,298	31.650	48,298	86,210		1,421		(10,009)		(10,009)		06/27/2008	
257651-10-9	DONALDSON CO INC			3,888.000	217,261	55.880	217,261	68,284		3,105		(3,495)		(3,495)		09/18/2020	
257701-20-1	DONEGAL GROUP INC			406.000	5,712	14.069	5,712	7,878		248		(304)		(304)		06/30/2006	
25787G-10-0	DONNELLEY FINANCIAL SOL			1,075.000	18,243	16.970	18,243	60,458				6,955		6,955		10/03/2016	
258278-10-0	DORMAN PRODUCTS INC			1,044.000	90,640	86.820	90,640	51,566				11,534		11,534		06/24/2016	
25960P-10-9	DOUGLAS EMMETT INC			4,303.000	125,562	29.180	125,562	109,383	1,205	4,929		(68,221)		(68,221)		06/23/2017	
25960R-10-5	DOUGLAS DYNAMICS INC			932.000	39,862	42.770	39,862	12,289		1,068		(11,345)		(11,345)		06/24/2011	
260003-10-8	DOVER CORP			4,486.000	566,358	126.250	566,358	115,523		9,038		49,104		49,104		06/23/2017	
260557-10-3	DOW INC W I			23,830.000	1,322,565	55.500	1,322,565	820,804		68,245		1,245		1,245		04/02/2019	
262037-10-4	DRIL-QUIP INC			1,470.000	43,541	29.620	43,541	82,436				(25,298)		(25,298)		06/24/2016	
26210C-10-4	DROPBOX INC CLASS A			7,941.000	176,211	22.190	176,211	197,268				32,208		32,208		06/26/2020	
264120-10-6	DUCK CREEK TECHNOLOGIES INC			395.000	17,104	43.301	17,104	15,964				1,135		1,135		09/18/2020	
264147-10-9	DUCOMMUN INC			485.000	26,045	53.701	26,045	10,307				1,530		1,530		06/28/2013	
264411-50-5	DUKE REALTY CORP			11,536.000	461,094	39.970	461,094	193,648		11,327		57,808		57,808		06/28/2013	
26441C-20-4	DUKE ENERGY CORP			23,236.000	2,127,488	91.560	2,127,488	1,128,913		90,785		8,095		8,095		06/28/2019	
26443V-10-1	DULUTH HOLDINGS INC			404.000	4,266	10.559	4,266	9,412				12		12		06/24/2016	
26484T-10-6	DUN & BRADSTREET HOLDINGS IN			2,478.000	61,702	24.900	61,702	61,464				237		237		09/18/2020	
26614N-10-2	DUPONT DE NEMOURS INC			23,311.000	1,657,645	71.110	1,657,645	1,131,683		28,611		133,523		133,523		05/24/2019	
266605-10-4	DURECT CORP			6,351.000	13,147	2.070	13,147	15,560				(2,402)		(2,402)		06/26/2020	
267475-10-1	DYCOM INDUSTRIES INC			1,047.000	79,069	75.520	79,069	43,957				29,566		29,566		12/17/2002	
268150-10-9	DYNATRACE INC			5,865.000	253,779	43.270	253,779	176,449				72,994		72,994		09/18/2020	
268158-20-1	DYNAVAX TECHNOLOGIES CORP	LS		4,313.000	409	4.450	409	58,865				(14,611)		(14,611)		06/26/2020	
26817Q-88-6	DYNEX CAPITAL INC			620.000	11,036	17.800	11,036	18,543	81	1,066		1,046		1,046		06/26/2019	
26856L-10-3	ELF BEAUTY INC			812.000	20,454	25.190	20,454	22,400				7,323		7,323		06/23/2017	
268603-10-7	EL POLLO LOCO HOLDINGS INC			809.000	14,643	18.100	14,643	14,866				2,384		2,384		06/24/2016	
26875P-10-1	EOG RESOURCES INC			18,606.000	927,881	49.870	927,881	321,231		26,880		(627,639)		(627,639)		06/23/2017	
26884L-10-9	EQUITABLE RESOURCES INC			8,585.000	109,115	12.710	109,115	202,469		147		29,000		29,000		03/20/2020	
26884U-10-9	EPR PROPERTIES			1,527.000	49,628	32.500	49,628	64,332		2,952		(60,377)		(60,377)		06/24/2016	
268948-10-6	EAGLE BANCORP INC			1,035.000	42,746	41.300	42,746	21,947		932		(7,552)		(7,552)		06/26/2015	
26927E-10-4	EVO PAYMENTS INC CLASS A			1,204.000	32,520	27.010	32,520	28,594				3,574		3,574		06/26/2020	
26929N-10-2	EVI INDUSTRIES INC CS	LS		137.000	4,039	29.920	4,039	4,178				393		393		06/23/2017	
26969P-10-8	EAGLE MATERIALS INC			1,248.000	126,485	101.350	126,485	37,260		256		13,279		13,279		06/24/2005	
269796-10-8	EAGLE PHARMACEUTICALS INC/DE			323.000	15,042	46.570	15,042	26,600				(4,344)		(4,344)		06/26/2015	
27032D-30-4	EARTHSTONE ENERGY INC			384.000	2,047	5.331	2,047	3,782				(382)		(382)		06/23/2017	
27579R-10-4	EAST WEST BANCORP INC			4,807.000	243,763	50.710	243,763	98,060		5,409		9,617		9,617		06/24/2016	
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES			2,230.000	50,510	22.650	50,510	45,021		1,898		(872)		(872)		06/26/2020	
27627N-10-5	EASTERN BANKSHARES INC			4,805.000	78,370	16.310	78,370	76,034				2,324		2,324		12/18/2020	
276317-10-4	EASTERN CO COM			174.000	4,193	24.098	4,193	5,202		79		(1,114)		(1,114)		06/23/2017	
277276-10-1	EASTGROUP PROPERTIES INC			1,286.000	177,545	138.060	177,545	29,526	1,016	3,998		6,900		6,900		12/15/2003	
277432-10-0	EASTMAN CHEMICAL CO			4,180.000	419,170	100.280	419,170	69,977	2,884	11,287		98,244		98,244		11/07/2016	
278265-10-3	EATON VANCE CORP			3,285.000	223,150	67.930	223,150	46,117		19,319		69,450		69,450		06/23/2017	
278642-10-3	EBAY INC			20,979.000	1,054,195	50.250	1,054,195	350,511		13,733		297,710		297,710		06/28/2013	
278715-20-6	EBIX INC			927.000	35,198	37.970	35,198	19,510		284		4,207		4,207		06/23/2017	
27875T-10-1	ECHO GLOBAL LOGISTICS INC			1,070.000	28,697	26.820	28,697	24,418				6,518		6,518		06/26/2015	
278768-10-6	ECHOSTAR CORP			1,847.000	39,138	21.190	39,138	43,908				(40,667)		(40,667)		01/02/2008	

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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
278865-10-0	ECOLAB INC			7,871.000	1,702,970	216.360	1,702,970	333,396	3,778	15,134		183,241		183,241		06/24/2016	
28035Q-10-2	EDGEWELL PERSONAL CARE CO			1,561.000	53,979	34.580	53,979	50,581	234			5,625		5,625		07/01/2015	
281020-10-7	EDISON INTERNATIONAL			11,609.000	729,277	62.820	729,277	262,548	7,691	30,278		(145,481)		(145,481)		12/10/2004	
28106W-10-3	EDITAS MEDICINE INC			1,766.000	123,814	70.110	123,814	39,103				71,507		71,507		06/26/2020	
28176E-10-8	EDWARDS LIFESCIENCES CORP			19,653.000	1,792,943	91.230	1,792,943	39,460				263,435		263,435		06/01/2020	
28225C-80-6	EGAIN CORP			648.000	7,653	11.810	7,653	8,197				2,509		2,509		06/22/2018	
28238P-10-9	EHEALTH INC			746.000	52,675	70.610	52,675	10,174				(18,913)		(18,913)		06/24/2016	
28249H-10-4	EIDOS THERAPEUTICS INC			396.000	52,106	131.581	52,106	12,307				29,243		29,243		06/28/2019	
28249U-10-5	EIGER BIOPHARMACEUTICALS INC			933.000	11,467	12.290	11,467	9,889				(2,424)		(2,424)		06/28/2019	
282914-10-0	8X8 INC			3,462.000	119,335	34.470	119,335	16,970				55,722		55,722		06/27/2014	
28414H-10-3	ELANCO ANIMAL HEALTH INC			13,180.000	404,231	30.670	404,231	382,981				16,006		16,006		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			8,960.000	1,286,656	143.600	1,286,656	397,676		1,558		321,869		321,869		06/23/2017	
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK			7,504.000	133,046	17.730	133,046	148,171		384		45,189		45,189		06/23/2017	
28852N-10-9	ELLINGTON FINANCIAL INC			630.000	9,349	14.840	9,349	11,292	63	838		(2,163)		(2,163)		09/20/2019	
29014R-10-3	ELOXX PHARMACEUTICALS INC			792.000	3,152	3.980	3,152	15,269				(2,665)		(2,665)		06/22/2018	
29084Q-10-0	EMCOR GROUP INC			1,559.000	142,586	91.460	142,586	40,693		510		8,007		8,007		06/23/2017	
29089Q-10-5	EMERGENT BIOSOLUTIONS INC			1,340.000	120,064	89.600	120,064	22,453				47,550		47,550		06/24/2016	
291011-10-4	EMERSON ELECTRIC CO			19,401.000	1,559,258	80.370	1,559,258	513,412		39,786		79,369		79,369		03/05/2004	
29103W-10-4	EMERALD HOLDING INC C/S			568.000	3,079	5.421	3,079	12,092		44		(8,972)		(8,972)		06/23/2017	
292104-10-6	EMPIRE STATE REALTY TRUST INC			3,522.000	32,825	9.320	32,825	27,550		91		6,961		6,961		09/18/2020	
292218-10-4	EMPLOYERS HOLDINGS INC			1,239.000	39,883	32.190	39,883	24,936		1,267		(11,790)		(11,790)		06/27/2008	
29251M-10-6	ENANTA PHARMACEUTICALS INC			648.000	27,281	42.100	27,281	28,919				(12,694)		(12,694)		06/26/2015	
292554-10-2	ENCORE CAPITAL GROUP INC			978.000	38,093	38.950	38,093	16,368				3,495		3,495		06/07/2013	
292562-10-5	ENCORE WIRE CORP			840.000	50,879	60.570	50,879	22,696	17	69		2,651		2,651		06/26/2009	
29261A-10-0	ENCOMPASS HEALTH CORP			3,069.000	253,776	82.690	253,776	59,825	859	3,285		42,147		42,147		09/18/2020	
29270J-10-0	ENERGY RECOVERY INC			1,368.000	18,660	13.640	18,660	11,016				5,243		5,243		06/23/2017	
29272B-10-5	ENDURANCE INTERNATIONAL GROUP			2,483.000	23,464	9.450	23,464	42,862				11,739		11,739		06/26/2015	
29272W-10-9	ENERGIZER HOLDINGS INC			2,086.000	87,987	42.180	87,987	3,340		2,560		(15,258)		(15,258)		06/23/2017	
29275Y-10-2	ENERSYS CO			1,484.000	123,261	83.060	123,261	37,802		1,063		12,156		12,156		06/25/2010	
292765-10-4	ENERPAC TOOL GROUP CORP C/S			2,301.000	52,026	22.610	52,026	38,518		94		13,445		13,445		06/28/2013	
293389-10-2	ENNIS INC			1,051.000	18,760	17.850	18,760	16,423		968		(3,976)		(3,976)		06/24/2005	
29350E-10-4	ENOCHIAN BIOSCINCES INC	LS		2,041.000	5,959	2.950	5,959	9,184				(4,205)		(4,205)		06/28/2019	
29355A-10-7	ENPHASE ENGERY INC			3,220.000	565,013	175.470	565,013	32,995				472,888		472,888		06/26/2020	
29355X-10-7	ENPRO INDUSTRIES INC			830.000	62,682	75.520	62,682	14,816		883		7,138		7,138		06/27/2014	
29357K-10-3	ENOVA INTERNATIONAL INC			1,226.000	30,368	24.770	30,368	7,576				866		866		11/13/2014	
29358P-10-1	ENSIGN GROUP INC			1,885.000	137,454	72.920	137,454	16,353	99	386		51,692		51,692		06/26/2015	
29362U-10-4	ENTEGRIS INC			4,190.000	402,659	96.100	402,659	39,919		1,372		191,890		191,890		06/26/2015	
293639-10-0	ENTERCOM COMMUNICATIONS CORP			4,712.000	11,639	2.470	11,639	39,518		96		(10,178)		(10,178)		12/18/2018	
29364G-10-3	ENTERGY CORP			6,725.000	671,424	99.840	671,424	273,853		25,725		(133,610)		(133,610)		06/28/2019	
293668-10-9	ENTERPRISE BANCORP INC			314.000	8,023	25.551	8,023	5,168		225		(2,600)		(2,600)		05/27/2016	
293712-10-5	ENTERPRISE FINANCIAL SERVICES			828.000	28,939	34.950	28,939	16,452		610		(10,928)		(10,928)		06/24/2011	
29382R-10-7	ENTRAVISION COMMUNICATIONS COR			2,637.000	7,252	2.750	7,252	6,907		338		341		341		06/25/2010	
29404K-10-6	ENVESTNET INC			1,657.000	136,355	82.290	136,355	43,970				20,881		20,881		11/20/2015	
294100-10-2	ENZO BIOCHEM INC			1,556.000	3,921	2.520	3,921	10,624				(170)		(170)		06/23/2017	
29414B-10-4	EPAM SYSTEMS INC			1,655.000	593,069	358.350	593,069	81,364				240,824		240,824		06/23/2017	
29415F-10-4	ENVISTA HOLDINGS CORP			4,763.000	160,656	33.730	160,656	131,800				20,849		20,849		12/31/2019	
294268-10-7	EPLUS INC			518.000	45,558	87.950	45,558	7,894				1,887		1,887		06/24/2016	
29428V-10-4	EPIZYME INC			2,725.000	29,594	10.860	29,594	49,045				(37,269)		(37,269)		06/28/2019	
294429-10-5	EQUIFAX INC			3,825.000	737,613	192.840	737,613	94,252		6,103		200,721		200,721		06/24/2016	
29444U-70-0	EQUINIX INC			2,779.000	1,984,706	714.180	1,984,706	541,237		29,905		359,961		359,961		05/14/2020	
29452E-10-1	EQUITABLE HOLDINGS INC C/S			12,437.000	318,263	25.590	318,263	264,769		8,395		59,204		59,204		11/13/2019	
294600-10-1	EQUITRANS MIDSTREAM CORP			9,115.000	73,285	8.040	73,285	61,832		3,595		2,647		2,647		06/26/2020	
29460X-10-9	EQUITY BANCSHARES INC			402.000	8,679	21.590	8,679	10,486				(3,714)		(3,714)		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
294628-10-2	EQUITY COMMONWEALTH REIT REITS			3,500.000	95,480	27.280	95,480	83,737		12,529		(5,899)		(5,899)		09/18/2020	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN			5,668.000	359,124	63.360	359,124	112,349	1,941	7,732		(39,662)		(39,662)		06/22/2018	
29476L-10-7	EQUITY RESIDENTIAL			11,748.000	696,421	59.280	696,421	324,499	7,078	28,538		(253,050)		(253,050)		06/24/2016	
29530P-10-2	ERIE INDEMNITY CO			689.000	169,218	245.599	169,218	54,505		4,130		54,590		54,590		12/16/2016	
296056-10-4	ESCALADE INC			458.000	9,696	21.170	9,696	7,207		249		5,170		5,170		06/27/2014	
296315-10-4	ESCO TECHNOLOGIES INC			605.000	62,448	103.220	62,448	23,773	48	198		6,456		6,456		06/27/2014	
29664W-10-5	ESPERION THERAPEUTICS INC	LS		876.000	22,542	26.000	22,542	63,528				(29,324)		(29,324)		06/28/2019	
29667D-10-4	ESSA BANCORP INC			342.000	5,130	15.000	5,130	4,497		153		(664)		(664)		06/24/2016	
29670E-10-7	ESSENTIAL PROPERTIES REALTY			2,882.000	61,098	21.200	61,098	46,019	692	2,174		613		613		06/26/2020	
29670G-10-2	ESSENTIAL UTILITIES INC C/S			6,923.000	327,389	47.290	327,389	100,905		6,868		254,203		254,203		06/28/2019	
297178-10-5	ESSEX PROPERTY TRUST INC			2,201.000	522,561	237.420	522,561	246,305	4,573	18,420		(139,127)		(139,127)		06/24/2016	
297602-10-4	ETHAN ALLEN INTERIORS INC			958.000	19,361	20.210	19,361	31,117		618		1,097		1,097		04/02/2007	
29786A-10-6	ETSY INC			3,799.000	675,880	177.910	675,880	36,900				505,235		505,235		06/24/2016	
298736-10-9	EURONET WORLDWIDE INC			1,684.000	244,045	144.920	244,045	49,219				(21,187)		(21,187)		06/23/2017	
29911Q-20-8	EVANS BANCORP INC			171.000	4,709	27.538	4,709	6,694		203		(2,138)		(2,138)		06/23/2017	
299734-10-3	EVELO BIOSCIENCE INC	LS		503.000	6,009	12.089	6,009	5,689				4,020		4,020		12/21/2018	
29975E-10-9	EVENTBRITE INC CLASS A			1,282.000	23,204	18.100	23,204	20,767				(2,642)		(2,642)		06/28/2019	
29977A-10-5	EVERCORE PARTNERS INC			1,378.000	151,084	109.640	151,084	42,732		3,312		47,843		47,843		06/23/2017	
29978A-10-4	EVERBRIDGE INC			1,144.000	170,536	149.070	170,536	58,050				80,837		80,837		06/28/2019	
30034T-10-3	EVERI HLDGS INC COM			2,472.000	34,138	13.810	34,138	17,500				935		935		06/23/2017	
30034W-10-6	EVERGY INC			7,609.000	422,376	55.510	422,376	225,799		15,953		(82,533)		(82,533)		06/05/2018	
30040P-10-3	EVERTEC INC			2,375.000	93,385	39.320	93,385	55,736		486		12,482		12,482		06/27/2014	
30040W-10-8	EVERSOURCE ENERGY COM			10,892.000	942,267	86.510	942,267	203,324		25,288		15,611		15,611		06/23/2017	
30041R-10-8	EVERQUOTE INC CLASS A			452.000	16,882	37.350	16,882	17,901				(1,014)		(1,014)		06/26/2020	
30048L-10-4	EVOFEM BIOSCIENCES INC	LS		1,862.000	4,442	2.410	4,442	13,609				(6,762)		(6,762)		05/27/2020	
30049A-10-7	EVOLUTION PETROLEUM CORP			668.000	1,904	2.850	1,904	3,599		120		(1,742)		(1,742)		06/25/2010	
30050B-10-1	EVOLENT HEALTH INC			2,484.000	39,819	16.030	39,819	57,154				17,258		17,258		06/22/2018	
30052C-10-7	EVOLUS INC			702.000	2,359	3.360	2,359	10,263				(6,156)		(6,156)		06/28/2019	
30057T-10-5	EVOQUA WATER TECHNOLOGIES CO			2,773.000	74,816	26.980	74,816	60,208				22,164		22,164		06/22/2018	
30063P-10-5	EXACT SCIENCES CORP			4,586.000	607,599	132.490	607,599	93,715				185,471		185,471		06/26/2020	
30161N-10-1	EXELON CORP			30,891.000	1,304,218	42.220	1,304,218	926,221		48,340		(103,621)		(103,621)		09/21/2018	
30161Q-10-4	EXELIXIS INC			9,779.000	196,265	20.070	196,265	131,219				23,848		23,848		06/23/2017	
302081-10-4	EXLSERVICE HOLDINGS INC			1,241.000	105,646	85.130	105,646	33,774				19,356		19,356		06/23/2017	
30212P-30-3	EXPEDIA INC			4,217.000	558,331	132.400	558,331	288,496		1,467		103,027		103,027		07/29/2019	
30212W-10-0	EXP WORLD HOLDINGS INC			929.000	58,638	63.119	58,638	10,339				47,890		47,890		06/28/2019	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA			5,160.000	490,768	95.110	490,768	64,369		5,488		87,776		87,776		03/15/2005	
30214U-10-2	EXPONENT INC			1,599.000	143,958	90.030	143,958	23,441		1,243		33,455		33,455		06/24/2016	
30224P-20-0	EXTENDED STAY AMERICA INC			6,386.000	94,577	14.810	94,577	124,552		1,698		(318)		(318)		06/23/2017	
30225T-10-2	EXTRA SPACE STORAGE INC			4,258.000	493,332	115.860	493,332	70,694		15,678		43,400		43,400		06/28/2013	
30226D-10-6	EXTREME NETWORKS			4,537.000	31,260	6.890	31,260	163,956				(2,168)		(2,168)		12/17/2002	
30227H-10-6	EXTERRAN CORP			1,256.000	5,552	4.420	5,552	50,602				(4,263)		(4,263)		11/04/2015	
302301-10-6	EZCORP INC			1,988.000	9,523	4.790	9,523	24,972				(4,017)		(4,017)		06/30/2006	
30231G-10-2	EXXON MOBIL CORP			134,549.000	5,546,110	41.220	5,546,110	5,201,055		478,902		(3,824,935)		(3,824,935)		12/15/2017	
30239F-10-6	FBL FINANCIAL GROUP INC			371.000	19,481	52.509	19,481	17,131		1,329		(2,371)		(2,371)		06/23/2017	
302445-10-1	FLIR SYSTEMS INC			4,422.000	193,816	43.830	193,816	35,250		3,076		(36,268)		(36,268)		06/23/2017	
302491-30-3	FMC CORP			4,102.000	471,443	114.930	471,443	35,924	1,969	7,385		61,687		61,687		06/25/2004	
302520-10-1	FNB CORP/PA			9,554.000	90,763	9.500	90,763	92,217		4,691		(30,432)		(30,432)		03/13/2017	
30257X-10-4	FB FINANCIAL CORP			621.000	21,567	34.729	21,567	20,001		160		1,715		1,715		08/17/2020	
30292L-10-7	FRP HLDGS INC COM			309.000	14,075	45.550	14,075	7,322				(1,310)		(1,310)		06/30/2006	
302941-10-9	FTI CONSULTING INC			1,309.000	146,241	111.720	146,241	44,661				1,382		1,382		06/27/2014	
30303M-10-2	FACEBOOK INC			76,346.000	20,854,673	273.160	20,854,673	4,028,163				5,179,837		5,179,837		03/20/2020	
303075-10-5	FACTSET RESEARCH SYSTEMS INC			1,184.000	393,680	332.500	393,680	45,032		3,670		75,661		75,661		06/24/2016	
303250-10-4	FAIR ISAAC CORP			864.000	441,539	511.041	441,539	42,346				117,270		117,270		06/23/2017	
307675-10-8	FARMER BROS CO			288.000	1,345	4.670	1,345	6,221				(2,978)		(2,978)		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
30779N-10-5	FARMERS & MERCHANTS BANCO OH			356.000	8,188	23.000	8,188	9,964	61	236		(2,533)		(2,533)		06/23/2017	
309627-10-7	FARMERS NATL BANK CORP			1,013.000	13,443	13.270	13,443	8,964		456		(3,076)		(3,076)		06/24/2016	
31154R-10-9	FARMLAND PARTNERS INC	LS		967.000	8,326	8.700	8,326	9,644	48	197		1,848		1,848		06/23/2017	
311642-10-2	FARO TECHNOLOGIES INC			655.000	46,263	70.631	46,263	21,582				13,222		13,222		06/22/2007	
31188V-10-0	FASTLY INC CLASS A	LS		2,399.000	207,504	87.370	207,504	207,518				2,072		2,072		06/26/2020	
31189P-10-2	FATE THERAPEUTICS INC			2,054.000	186,770	90.930	186,770	15,228				145,895		145,895		06/28/2019	
311900-10-4	FASTENAL CO			18,394.000	898,179	48.830	898,179	83,263		26,339		217,510		217,510		06/22/2012	
313148-30-6	FARMER MAC			384.000	28,512	74.250	28,512	5,977		1,257		(3,536)		(3,536)		06/25/2010	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS			2,581.000	219,695	85.120	219,695	124,762	2,736	11,114		(112,036)		(112,036)		06/24/2016	
313855-10-8	FEDERAL SIGNAL CORP			2,292.000	76,026	33.170	76,026	46,319		750		2,099		2,099		09/25/2003	
314211-10-3	FEDERATED INVESTORS INC			3,321.000	95,944	28.890	95,944	47,201		7,065		(12,231)		(12,231)		06/30/2006	
31428X-10-6	FEDEX CORP			7,726.000	2,005,824	259.620	2,005,824	340,741		25,682		833,700		833,700		06/26/2009	
31431B-10-9	FEDNAT HOLDING CO			485.000	2,871	5.920	2,871	11,763		179		(5,170)		(5,170)		06/27/2014	
315405-10-0	FERRO CORP			2,253.000	32,961	14.630	32,961	21,260				4,830		4,830		06/26/2020	
315616-10-2	F5 NETWORKS INC			1,751.000	308,071	175.940	308,071	31,823				63,250		63,250		06/24/2016	
31572Q-80-8	FIBROGEN INC			2,752.000	102,072	37.090	102,072	90,295				(15,888)		(15,888)		06/22/2018	
31620M-10-6	FIDELITY NATIONAL INFORMATION			19,602.000	2,772,899	141.460	2,772,899	1,659,270		28,068		56,056		56,056		07/31/2019	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN			9,116.000	356,344	39.090	356,344	197,183		12,442		(51,174)		(51,174)		05/27/2020	
31660B-10-1	FIESTA RESTAURANT GROUP			1,005.000	11,457	11.400	11,457	26,115				1,511		1,511		06/27/2014	
316773-10-0	FIFTH THIRD BANCORP			23,716.000	653,850	27.570	653,850	329,185	6,403	25,470		(74,832)		(74,832)		03/22/2019	
317585-40-4	FINANCIAL INSTITUTIONS INC			527.000	11,858	22.501	11,858	8,060	137	555		(5,036)		(5,036)		06/27/2008	
31816Q-10-1	FIREEYE INC			6,880.000	158,653	23.060	158,653	263,676				44,718		44,718		06/23/2017	
31847R-10-2	FIRST AMERICAN FINANCIAL			3,673.000	189,637	51.630	189,637			6,687		(24,458)		(24,458)		06/02/2010	
31866P-10-2	FIRST BANCORP INC			498.000	12,649	25.400	12,649	10,845		622		(2,394)		(2,394)		06/26/2009	
318672-70-6	FIRST BANCORP			6,201.000	57,173	9.220	57,173	31,646		1,015		(8,456)		(8,456)		06/23/2017	
318910-10-6	FIRST BANCORP/TROY NC			1,088.000	36,807	33.830	36,807	22,942	196	801		(6,584)		(6,584)		09/18/2017	
318916-10-3	FIRST BANCSHARES INC			322.000	9,943	30.879	9,943	8,854		138		(1,487)		(1,487)		06/23/2017	
31931U-10-2	FIRST BANK HAMILTON NJ			603.000	5,656	9.380	5,656	8,261		74		(1,002)		(1,002)		06/22/2018	
319383-20-4	FIRST BUSEY CORP			1,476.000	31,808	21.550	31,808	37,941		1,329		(8,741)		(8,741)		07/03/2017	
319390-10-0	FIRST BUSINESS FINANCIAL SER			360.000	6,628	18.411	6,628	8,330		243		(2,838)		(2,838)		06/27/2014	
31946M-10-3	FIRST CITIZENS BANCSHARES INC			226.000	129,785	574.270	129,785	57,169	106	370		9,462		9,462		06/24/2016	
319829-10-7	FIRST COMMONWEALTH FINANCIAL C			3,678.000	40,237	10.940	40,237	38,378		1,655		(13,069)		(13,069)		06/24/2005	
31983A-10-3	FIRST COMMUNITY BANCSHARES INC			680.000	14,674	21.579	14,674	19,039		695		(6,389)		(6,389)		06/24/2005	
320209-10-9	FIRST FINANCIAL BANCORP			2,544.000	44,596	17.530	44,596	35,441		2,393		(20,030)		(20,030)		04/02/2018	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC			4,582.000	165,754	36.175	165,754	40,413	596	2,343		4,903		4,903		06/28/2013	
320218-10-0	FIRST FINANCIAL CORP/IN			384.000	14,918	38.849	14,918	17,109		408		(2,626)		(2,626)		06/23/2017	
32026V-10-4	FIRST FOUNDATION INC			1,098.000	21,960	20.000	21,960	11,297		314		2,842		2,842		06/24/2016	
32043P-10-6	FIRST GUARANTY BANCSHARES IN			178.000	3,163	17.770	3,163	3,817		117		(709)		(709)		06/23/2017	
320517-10-5	FIRST HORIZON NATIONAL CORP			18,403.000	234,822	12.760	234,822	243,312	2,760	7,055		(69,401)		(69,401)		07/02/2020	
32051X-10-8	FIRST HAWAIIAN INC			4,467.000	105,332	23.580	105,332	125,173		4,752		(23,432)		(23,432)		02/01/2019	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST			3,737.000	157,440	42.130	157,440	73,243	934	3,745		2,284		2,284		06/28/2013	
320557-10-1	FIRST INTERNET BANCORP			228.000	6,553	28.741	6,553	5,403	14	56		1,142		1,142		06/24/2016	
32055Y-20-1	FIRST INTERSTATE BANCSYSTEM			951.000	38,772	40.770	38,772	20,259		1,945		(1,089)		(1,089)		05/31/2017	
320734-10-6	FIRST OF LONG ISLAND CORP			862.000	15,387	17.850	15,387	11,620		643		(6,203)		(6,203)		06/24/2016	
320817-10-9	FIRST MERCHANTS CORP			1,580.000	59,108	37.410	59,108	37,213		1,680		(6,573)		(6,573)		06/27/2014	
320866-10-6	FIRST MID-ILLINOIS BNCSHS			380.000	12,791	33.661	12,791	10,625		315		(601)		(601)		06/23/2017	
320867-10-4	FIRST MIDWEST BANCORP INC/IL			2,629.000	41,854	15.920	41,854	50,237	368	1,691		(18,684)		(18,684)		06/23/2017	
335834-10-7	FIRST NORTHWEST BANCORP			327.000	5,101	15.599	5,101	5,304		71		(823)		(823)		06/23/2017	
33616C-10-0	FIRST REPUBLIC BANK/SAN FRAN			5,668.000	832,799	146.930	832,799	274,026		4,580		166,320		166,320		06/23/2017	
336433-10-7	FIRST SOLAR INC			2,741.000	271,140	98.920	271,140	314,948				117,208		117,208		06/23/2017	
336901-10-3	1ST SOURCE CORP			625.000	25,188	40.301	25,188	25,619		722		(7,205)		(7,205)		06/23/2017	
33767D-10-5	FIRSTCASH INC			1,501.000	105,130	70.040	105,130	23,519		1,658		(15,822)		(15,822)		09/02/2016	
337738-10-8	FISERV INC			17,726.000	2,018,282	113.860	2,018,282	461,450				(31,230)		(31,230)		07/29/2019	
337930-70-5	FLAGSTAR BANCORP INC			890.000	36,276	40.760	36,276	12,420		182		2,224		2,224		06/28/2013	

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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
337932-10-7	FIRSTENERGY CORP			16,097.000	492,729	30.610	492,729	661,573		25,683		(288,245)		(288,245)		06/28/2019	
33812L-10-2	FITBIT INC			6,696.000	45,533	6.800	45,533	74,597				1,533		1,533		06/23/2017	
33829M-10-1	FIVE BELOW INC			1,844.000	322,663	174.980	322,663	72,427				86,487		86,487		06/23/2017	
338307-10-1	FIVE9 INC			2,029.000	353,858	174.400	353,858	25,116				219,774		219,774		06/23/2017	
33830X-10-4	FIVE PRIME THERAPEUTICS INC			979.000	16,653	17.010	16,653	35,560				12,103		12,103		06/24/2016	
339041-10-5	FLEETCOR TECHNOLOGIES INC			2,604.000	710,449	272.830	710,449	229,544				(38,595)		(38,595)		06/24/2016	
33938J-10-6	FLEXION THERAPEUTICS INC	LS		1,094.000	692	11.540	692	23,115				(9,975)		(9,975)		06/23/2017	
339750-10-1	FLOOR & DECOR HOLDINGS INC			2,980.000	276,693	92.850	276,693	148,066				115,573		115,573		09/18/2020	
343412-10-2	FLUOR CORP			4,273.000	68,240	15.970	68,240	75,062		354		(6,021)		(6,021)		12/18/2020	
343498-10-1	FLOWERS FOODS INC			5,653.000	127,927	22.630	127,927	61,711		4,568		5,008		5,008		06/28/2019	
34354P-10-5	FLOWSERVE CORP			4,459.000	164,314	36.850	164,314	38,052	892	3,603		(57,343)		(57,343)		06/27/2008	
34380C-10-2	FLUENT INC			2,575.000	13,673	5.310	13,673	12,814				7,203		7,203		06/28/2019	
34385P-10-8	FLUIDIGM CORP			2,426.000	14,556	6.000	14,556	20,649				6,086		6,086		06/28/2019	
343873-10-5	FLUSHING FINANCIAL CORP			1,083.000	18,021	16.640	18,021	12,626		931		(5,352)		(5,352)		06/25/2010	
34417P-10-0	FOCUS FINANCIAL PARTNERS A			972.000	42,282	43.500	42,282	38,655				13,927		13,927		06/26/2020	
344849-10-4	FOOT LOCKER INC			3,025.000	122,331	40.440	122,331	43,762		2,877		4,366		4,366		04/01/2005	
345370-86-0	FORD MOTOR CO			126,800.000	1,114,572	8.790	1,114,572	1,628,732		19,453		(64,369)		(64,369)		06/23/2017	
346232-10-1	FORESTAR GROUP INC			400.000	8,072	20.180	8,072	6,500				(267)		(267)		09/27/2017	
34633R-10-4	FORMA THERAPEUTICS HOLDINGS			491.000	17,136	34.900	17,136	22,239				(5,079)		(5,079)		09/18/2020	
346375-10-8	FORMFACTOR INC			2,989.000	128,587	43.020	128,587	77,130				50,726		50,726		06/27/2016	
346563-10-9	FORRESTER RESEARCH INC			381.000	15,964	41.900	15,964	19,147				76		76		06/28/2013	
34959E-10-9	FORTINET INC			4,174.000	619,964	148.530	619,964	94,194				173,541		173,541		06/23/2017	
34959J-10-8	FORTIVE CORPORATION			9,130.000	646,587	70.820	646,587	93,507		2,614		57,919		57,919		06/23/2017	
34960W-10-6	FORTERRA INC			657.000	11,297	17.195	11,297	5,742				3,685		3,685		03/16/2018	
34964C-10-6	FORTUNE BRANDS HOME AND SECURI			4,638.000	397,569	85.720	397,569	33,012		4,553		94,093		94,093		06/28/2013	
349853-10-1	FORWARD AIR CORP			902.000	69,310	76.840	69,310	32,038		692		6,186		6,186		06/23/2017	
34988V-10-6	FOSSIL INC			1,713.000	14,852	8.670	14,852	43,614				1,347		1,347		06/24/2016	
350060-10-9	FOSTER L B CO COM			306.000	4,605	15.049	4,605	5,951				(1,319)		(1,319)		06/23/2017	
350392-10-6	FOUNDATION BUILDING MATERIALS			499.000	9,586	19.210	9,586	6,881				(70)		(70)		06/23/2017	
35086T-10-9	FOUR CORNERS PROPERTY TRUST			2,420.000	72,043	29.770	72,043	16,407	768	3,019		4,432		4,432		02/24/2016	
35137L-10-5	FOX CORP CLASS A			11,361.000	330,832	29.120	330,832	472,050		5,345		(89,902)		(89,902)		03/19/2019	
35137L-20-4	FOX CORP CLASS B			4,988.000	144,053	28.880	144,053	206,503		2,346		(37,336)		(37,336)		03/19/2019	
35138V-10-2	FOX FACTORY HOLDING CORP			1,312.000	138,692	105.710	138,692	46,497				46,199		46,199		09/18/2020	
353469-10-9	FRANKLIN COVEY CO			419.000	9,331	22.270	9,331	2,937				(4,154)		(4,154)		06/26/2009	
353514-10-2	FRANKLIN ELECTRIC CO INC			1,207.000	83,536	69.210	83,536	35,027		765		14,285		14,285		06/23/2017	
354613-10-1	FRANKLIN RESOURCES INC			7,500.000	187,425	24.990	187,425	113,328	2,100	8,285		(7,391)		(7,391)		06/30/2006	
35471R-10-6	FRANKLIN STREET PROPERTIES COR			4,124.000	18,022	4.370	18,022	74,658		1,519		(16,756)		(16,756)		06/28/2013	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD			46,047.000	1,198,143	26.020	1,198,143	808,789		2,354		591,348		591,348		12/18/2018	
358039-10-5	FRESHPET INC			1,239.000	175,926	141.990	175,926	46,022				95,112		95,112		06/26/2020	
35803L-10-8	FREQUENCY THERAPEUTICS INC			893.000	31,487	35.260	31,487	20,492				10,944		10,944		06/26/2020	
35904G-10-7	FRONT YARD RESIDENTIAL CORP			1,944.000	31,493	16.200	31,493	45,794		299		8,630		8,630		02/21/2018	
35905A-10-9	FRONTDOOR INC			2,998.000	150,530	50.210	150,530	82,828				8,325		8,325		06/28/2019	
35952H-60-1	FUELCELL ENERGY INC	LS		6,818.000	75,386	11.170	75,386	14,248				61,622		61,622		06/26/2020	
359664-10-9	FULGENT GENETICS INC			404.000	21,048	52.099	21,048	17,923				3,111		3,111		12/18/2020	
359694-10-6	FULLER H B CO COM			1,961.000	101,737	51.880	101,737	32,311		1,299		605		605		09/04/2008	
360271-10-0	FULTON FINANCIAL CORP			4,859.000	61,806	12.720	61,806	46,434	632	2,783		(22,780)		(22,780)		06/24/2005	
361008-10-5	FUNKO INC CLASS A	LS		576.000	5,917	10.380	5,917	12,628				(3,887)		(3,887)		09/20/2019	
36116M-10-6	FUTUREFUEL CORP			954.000	12,116	12.700	12,116	11,416		3,161		295		295		06/24/2011	
361438-10-4	GAMCO INVESTMENT INC			181.000	3,211	17.740	3,211	3,131		181		(316)		(316)		12/17/2002	
361448-10-3	GATX CORP			1,053.000	87,589	83.180	87,589	34,594		2,068		345		345		06/23/2017	
36162J-10-6	GEO GROUP INC	LS		3,108.000	27,253	8.860	27,253	56,819		5,658		(21,451)		(21,451)		06/23/2017	
36164Y-10-1	GCP APPLIED TECHNOLOGIES			1,276.000	30,177	23.650	30,177	12,116				1,193		1,193		06/23/2017	
36192A-10-9	GWG HOLDINGS INC	LS		1,284.000	8,388	6.990	8,388	9,167				(3,617)		(3,617)		06/28/2019	
3621LQ-10-9	G1 THERAPEUTICS INC			1,187.000	21,354	17.990	21,354	42,857				(9,972)		(9,972)		06/28/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36225V-10-4	GP STRATEGIES CORP			494.000	5,859	11.860	5,859	3,314				(674)		(674)		06/26/2009	
36237H-10-1	G-III APPAREL GROUP LTD			1,295.000	30,743	23.740	30,743	15,220				6,542		6,542		06/26/2020	
36251C-10-3	GMS INC			922.000	28,103	30.480	28,103	26,207				3,120		3,120		06/23/2017	
36269P-10-4	GAIA INC			322.000	3,181	9.879	3,181	3,574				606		606		06/23/2017	
363576-10-9	GALLAGHER ARTHUR J & CO COM			5,903.000	730,260	123.710	730,260	159,002		10,867		167,339		167,339		06/24/2016	
36467J-10-8	GAMING AND LEISURE PROPERTIES			6,257.000	265,296	42.400	265,296	169,805		15,534		(257)		(257)		12/24/2020	
36467W-10-9	GAMESTOP CORP	LS		280.000	5,219	18.839	5,219	6,475				3,556		3,556		06/23/2017	
364760-10-8	GAP INC/THE			6,980.000	140,926	20.190	140,926	134,946		1,732		17,439		17,439		06/23/2017	
366651-10-7	GARTNER INC			2,893.000	463,430	160.190	463,430	101,431				17,536		17,536		06/23/2017	
368678-10-8	GENCOR INDUSTRIES INC			277.000	3,407	12.300	3,407	2,701				174		174		06/24/2016	
368736-10-4	GENERAC HOLDINGS INC			1,969.000	447,770	227.410	447,770	89,743				245,907		245,907		06/26/2020	
369550-10-8	GENERAL DYNAMICS CORP			8,057.000	1,199,043	148.820	1,199,043	405,906		35,599		(220,782)		(220,782)		06/22/2018	
369604-10-3	GENERAL ELECTRIC CO			277,839.000	3,000,661	10.800	3,000,661	6,323,026	2,778	11,367		(82,085)		(82,085)		12/18/2015	
370334-10-4	GENERAL MILLS INC			19,324.000	1,136,251	58.800	1,136,251	464,728		39,134		100,789		100,789		06/24/2016	
37045V-10-0	GENERAL MOTORS CO			40,132.000	1,671,096	41.640	1,671,096	1,440,441		15,598		201,329		201,329		03/06/2018	
37148K-10-0	GENERATION BIO CO			361.000	10,234	28.349	10,234	10,727				(490)		(490)		09/18/2020	
371532-10-2	GENESCO INC			254.000	7,643	30.091	7,643	7,267				(4,508)		(4,508)		06/25/2010	
371901-10-9	GENTEX CORP			7,649.000	259,531	33.930	259,531	62,697		3,716		37,688		37,688		06/23/2017	
372284-20-8	GENIE ENERGY LTD			919.000	6,626	7.210	6,626	9,787		310		(476)		(476)		06/28/2019	
372309-10-4	GENMARK DIAGNOSTIC INC			1,865.000	27,229	14.600	27,229	20,775				18,174		18,174		06/27/2014	
372460-10-5	GENUINE PARTS CO			4,534.000	455,350	100.430	455,350	124,575	3,582	14,527		(26,175)		(26,175)		11/13/2003	
37247D-10-6	GENWORTH FINANCIAL INC			13,000.000	49,140	3.780	49,140	96,473				(8,023)		(8,023)		06/23/2017	
37253A-10-3	GENTHERM INC			1,424.000	92,873	65.220	92,873	23,091				29,525		29,525		06/28/2013	
373865-10-4	GERMAN AMERICAN BANCORP			903.000	29,880	33.090	29,880	9,511		702		(2,274)		(2,274)		06/26/2009	
374163-10-3	GERON CORP	LS		6,445.000	10,144	1.590	10,144	77,798				1,475		1,475		06/24/2011	
374297-10-9	GETTY REALTY CORP			1,064.000	29,303	27.540	29,303	27,010	415	1,611		(5,645)		(5,645)		01/04/2016	
374689-10-7	GIBRALTAR INDUSTRIES INC			1,244.000	89,493	71.940	89,493	24,108				26,622		26,622		06/25/2004	
375558-10-3	GILEAD SCIENCES INC			40,132.000	2,338,090	58.260	2,338,090	259,254		111,639		(268,439)		(268,439)		03/31/2005	
376370-10-5	GLACIER BANCORP INC			2,999.000	137,984	46.010	137,984	41,112		4,233		60		60		06/23/2017	
376536-10-8	GLADSTONE COMMERCIAL CORP			881.000	15,858	18.000	15,858	14,067		1,353		(2,655)		(2,655)		06/26/2015	
377320-10-6	GLATFELTER CORP COMMON STOCK			1,827.000	29,926	16.380	29,926	22,705	247	990		7,188		7,188		06/24/2005	
377322-10-2	GLAUKOS CORP			1,112.000	83,689	75.260	83,689	36,997				23,011		23,011		06/23/2017	
37890U-10-8	GLOBAL BLOOD THERAPEUTICS IN			1,912.000	82,809	43.310	82,809	67,880				(68,856)		(68,856)		06/28/2019	
379378-20-1	GLOBAL NET LEASE INC			2,475.000	42,422	17.140	42,422	57,541		4,386		(4,709)		(4,709)		12/17/2018	
37940X-10-2	GLOBAL PAYMENTS INC			9,423.000	2,029,903	215.420	2,029,903	262,382		7,518		332,746		332,746		09/18/2019	
379463-10-2	GLOBAL WATER RESOURCES INC			349.000	5,029	14.410	5,029	3,469		103		438		438		06/23/2017	
37954A-20-4	GLOBAL MEDICAL REIT INC			1,479.000	19,316	13.060	19,316	15,381	296	1,210		362		362		06/28/2019	
379577-20-8	GLOBUS MEDICAL INC			2,512.000	163,833	65.220	163,833	49,392				15,852		15,852		06/27/2014	
37959E-10-2	GLOBE LIFE INC C/S			3,161.000	300,169	94.960	300,169	49,771		2,376		(32,376)		(32,376)		11/13/2003	
379890-10-6	GLU MOBILE INC			4,064.000	36,617	9.010	36,617	25,899				11,973		11,973		06/28/2019	
38000Q-10-2	GLYCOMIMETICS INC			1,226.000	4,610	3.760	4,610	18,095				(1,867)		(1,867)		06/22/2018	
380237-10-7	GODADDY INC			5,510.000	457,055	82.950	457,055	272,857				82,432		82,432		06/28/2019	
38046C-10-9	GOGO INC	LS		2,248.000	21,427	9.630	21,427	45,952				7,227		7,227		06/27/2014	
38046W-10-5	GOHEALTH INC CLASS A			1,121.000	15,313	13.660	15,313	15,564				(250)		(250)		09/18/2020	
38068T-10-5	GOLD RESOURCE CORP			2,189.000	6,370	2.910	6,370	6,931		90		(4,738)		(4,738)		06/24/2016	
381013-10-1	GOLDEN ENTERTAINMENT INC			412.000	8,195	19.891	8,195	5,442				275		275		06/24/2016	
38141G-10-4	GOLDMAN SACHS GROUP INC/THE			10,495.000	2,767,636	263.710	2,767,636	1,381,034		53,244		359,656		359,656		06/26/2020	
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE			7,178.000	78,312	10.910	78,312	175,504		975		(24,034)		(24,034)		06/26/2020	
38267D-10-9	GOOSEHEAD INSURANCE INC A			345.000	43,042	124.759	43,042	9,045		406		28,282		28,282		06/22/2018	
38268T-10-3	GOPRO INC			4,066.000	33,666	8.280	33,666	238,479				15,946		15,946		06/24/2016	
383082-10-4	GORMAN-RUPP CO/THE			678.000	22,001	32.450	22,001	5,361		409		(3,408)		(3,408)		12/17/2002	
38341P-10-2	GOSSAMER BIO INC			1,575.000	15,230	9.670	15,230	26,472				(6,614)		(6,614)		06/26/2020	
38388F-10-8	GRACE W R & CO DEL NEW COM			2,080.000	114,026	54.820	114,026	19,132		2,553		(31,117)		(31,117)		06/27/2008	
384109-10-4	GRACO INC			5,055.000	365,729	72.350	365,729	24,286		3,620		102,393		102,393		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
384313-50-8	GRAFTECH INTERNATIONAL LTD			1,261.000	13,442	10.660	13,442	23,378		148		(1,205)		(1,205)		06/22/2018	
384556-10-6	GRAHAM CORP			470.000	7,135	15.181	7,135	16,406		212		(3,134)		(3,134)		06/27/2008	
384637-10-4	GRAHAM HOLDINGS CO			115.000	61,339	533.383	61,339	53,145		682		(12,089)		(12,089)		06/24/2016	
384802-10-4	GRAINGER W W INC COM			1,422.000	580,659	408.340	580,659	168,832		8,524		100,588		100,588		06/26/2020	
38526M-10-6	GRAND CANYON EDUCATION INC			1,569.000	146,090	93.110	146,090	52,244				(4,186)		(4,186)		06/22/2018	
387328-10-7	GRANITE CONSTRUCTION INC			1,755.000	46,876	26.710	46,876	40,237	228	934		(1,677)		(1,677)		06/15/2018	
38741L-10-7	GRANITE POINT MORTGAGE TRUST			1,667.000	16,653	9.990	16,653	31,957	750	1,484		(13,921)		(13,921)		10/20/2017	
388689-10-1	GRAPHIC PACKAGING HOLDING CO			7,879.000	133,470	16.940	133,470	89,192	591	2,418		2,274		2,274		07/31/2014	
389375-10-6	GRAY TELEVISION INC			2,680.000	47,945	17.890	47,945	25,340				(9,470)		(9,470)		06/26/2015	
38983D-30-0	GREAT AJAX CORP			430.000	4,498	10.460	4,498	5,761		(1,118)		(1,714)		(1,714)		03/16/2020	
390607-10-9	GREAT LAKES DREDGE & DOCK CORP			2,253.000	29,672	13.170	29,672	13,996				4,127		4,127		06/25/2010	
390905-10-7	GREAT SOUTHERN BANCORP INC			412.000	20,147	48.900	20,147	8,598	140	994		(5,914)		(5,914)		06/26/2009	
391416-10-4	GREAT WESTERN BANCORP INC			1,353.000	28,278	20.900	28,278	40,457		650		(18,639)		(18,639)		06/23/2017	
392709-10-1	GREEN BRICK PARTNERS INC			992.000	22,776	22.960	22,776	8,204				11,335		11,335		06/24/2016	
39304D-10-2	GREEN DOT CORP - CLASS A			1,775.000	99,045	55.800	99,045	50,279				57,421		57,421		06/26/2015	
393222-10-4	GREEN PLAINS RENEWABLE ENERGY			1,490.000	19,623	13.170	19,623	34,238				(3,351)		(3,351)		06/27/2014	
393657-10-1	GREENBRIER COS INC			1,065.000	38,745	36.380	38,745	32,533		1,176		4,188		4,188		06/27/2014	
394357-10-7	GREENE COUNTY BANCORP INC			113.000	2,880	25.487	2,880	3,096		53		(371)		(371)		06/23/2017	
395259-10-4	GREENHILL & CO INC			1,124.000	13,645	12.140	13,645	65,679		230		(5,527)		(5,527)		07/30/2010	
39572G-10-0	GREENSKY INC CLASS A			1,865.000	8,635	4.630	8,635	9,250				(612)		(612)		06/26/2020	
397624-10-7	GREIF INC			985.000	46,177	46.880	46,177	24,505	433	1,774		2,628		2,628		06/27/2014	
397624-20-6	GREIF INC			203.000	9,821	48.379	9,821	14,262	132	546		(685)		(685)		12/16/2016	
398231-10-0	GRIFFIN LAND & NURSERIES			272.000	17,000	62.500	17,000	9,615				6,213		6,213		06/28/2019	
398433-10-2	GRIFFON CORP			1,120.000	22,826	20.380	22,826	9,496		350		56		56		09/18/2008	
39868T-10-5	GRITSTONE ONCOLOGY INC			1,019.000	4,015	3.940	4,015	11,351				(5,102)		(5,102)		06/28/2019	
39874R-10-1	GROCERY OUTLET HOLDING CORP			2,230.000	87,528	39.250	87,528	76,587				14,013		14,013		06/26/2020	
398905-10-9	GROUP 1 AUTOMOTIVE INC			521.000	68,324	131.140	68,324	31,401		230		26,842		26,842		06/26/2020	
399473-20-6	GROUPON INC			658.000	25,001	37.995	25,001	78,168				(52,921)		(52,921)		06/11/2020	
39986L-10-9	GROWGEERATION CORP			1,116.000	44,886	40.220	44,886	17,827				26,934		26,934		09/18/2020	
400110-10-2	GRUBHUB INC			3,071.000	228,083	74.270	228,083	132,891				78,346		78,346		06/22/2018	
400764-10-6	GUARANTY BANCSHARES INC			275.000	8,236	29.949	8,236	9,501	55	214		(802)		(802)		03/16/2018	
40131M-10-9	GUARDANT HEALTH INC			2,433.000	313,565	128.880	313,565	190,766				119,835		119,835		06/26/2020	
401617-10-5	GUESS ? INC			1,358.000	30,718	22.620	30,718	50,481	153	313		324		324		06/27/2008	
40171V-10-0	GUIDWIRE SOFTWARE INC			2,614.000	336,500	128.730	336,500	101,059				49,332		49,332		06/27/2014	
404030-10-8	H&E EQUIPMENT SERVICES INC			1,293.000	38,544	29.810	38,544	33,212		1,454		(4,659)		(4,659)		06/26/2009	
40412C-10-1	HCA HOLDINGS			8,595.000	1,413,534	164.460	1,413,534	364,419		3,780		142,445		142,445		06/24/2016	
40416E-10-3	HCI GROUP INC			290.000	15,167	52.300	15,167	11,840		475		1,920		1,920		09/30/2013	
404251-10-0	HNI CORP			1,783.000	61,442	34.460	61,442	53,485		2,225		(5,324)		(5,324)		06/24/2016	
40425J-10-1	HMS HOLDINGS CORP			2,138.000	78,572	36.750	78,572	32,023				15,216		15,216		06/23/2017	
40434L-10-5	HEWLETT-PACKARD CO			43,715.000	1,074,952	24.590	1,074,952	482,599	8,837	31,512		175,817		175,817		11/02/2015	
404609-10-9	HACKETT GROUP INC/THE			1,077.000	15,498	14.390	15,498	5,992		512		(1,876)		(1,876)		06/27/2008	
405024-10-0	HAEMONETICS CORP			1,656.000	196,650	118.750	196,650	56,038				6,346		6,346		06/23/2017	
405217-10-0	HAIN CELESTIAL GROUP INC			2,641.000	106,036	40.150	106,036	62,500				37,315		37,315		06/23/2017	
406216-10-1	HALLIBURTON CO			29,102.000	550,028	18.900	550,028	688,639		9,376		(161,348)		(161,348)		06/24/2016	
40637H-10-9	HALOZYME THERAPEUTICS INC			4,274.000	182,543	42.710	182,543	41,455				106,271		106,271		06/27/2014	
40701T-10-4	HAMILTON BEACH BRAND A			364.000	6,374	17.511	6,374	2,606		138		(576)		(576)		10/02/2017	
407497-10-6	HAMILTON LANE INC			904.000	70,557	78.050	70,557	34,664	283	654		15,264		15,264		09/18/2020	
410120-10-9	HANCOCK HOLDING CO			1,830.000	62,257	34.020	62,257	74,415		2,021		(17,964)		(17,964)		09/23/2019	
410345-10-2	HANESBRANDS INC			10,312.000	150,349	14.580	150,349	60,052		6,328		(3,119)		(3,119)		11/26/2003	
41043F-20-8	HANGER ORTHOPEDIC GROUP INC			1,155.000	25,398	21.990	25,398	24,883				(6,461)		(6,461)		09/20/2019	
410495-20-4	HANMI FINANCIAL CORP			1,297.000	14,708	11.340	14,708	11,394		689		(11,174)		(11,174)		06/22/2012	
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE			1,871.000	118,678	63.430	118,678	32,895	636	2,593		60,247		60,247		06/23/2017	
410867-10-5	HANOVER INSURANCE GROUP INC/TH			1,148.000	134,224	116.920	134,224	68,021		3,111		(22,568)		(22,568)		06/26/2015	
41165Y-10-0	HARBORONE BANCORP INC			728.000	7,906	10.860	7,906	7,847	22	45		(95)		(95)		08/15/2019	

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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
412822-10-8	HARLEY-DAVIDSON INC			4,645.000	170,472	36.700	170,472	128,754		2,091		(2,265)		(2,265)		06/26/2009	
413160-10-2	HARMONIC INC			3,142.000	23,219	7.390	23,219	72,791				(1,282)		(1,282)		03/05/2004	
415864-10-7	HARSCO CORP			3,062.000	55,055	17.980	55,055	39,390				(15,331)		(15,331)		06/23/2017	
416515-10-4	HARTFORD FINANCIAL SERVICES GR			11,913.000	583,499	48.980	583,499	237,066	3,872	15,535		(139,804)		(139,804)		03/31/2010	
418056-10-7	HASBRO INC			3,755.000	351,243	93.540	351,243	89,926		10,171		(38,214)		(38,214)		06/26/2020	
419596-10-1	HAVERTY FURNITURE COS INC			715.000	19,784	27.670	19,784	7,859		2,026		5,345		5,345		12/17/2002	
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES I			3,788.000	134,057	35.390	134,057	77,325		5,114		(43,247)		(43,247)		06/23/2017	
419879-10-1	HAWAIIAN HOLDINGS INC			1,420.000	25,134	17.700	25,134	30,690		88		(5,314)		(5,314)		06/26/2020	
420261-10-9	HAWKINS INC			377.000	19,721	52.310	19,721	8,840		359		2,440		2,440		06/25/2010	
420877-20-1	HAYNES INTERNATIONAL INC			501.000	11,944	23.840	11,944	41,697		451		(5,954)		(5,954)		06/26/2009	
421906-10-8	HEALTHCARE SERVICES GROUP			2,765.000	77,697	28.100	77,697	22,984		2,298		10,404		10,404		06/23/2017	
421946-10-4	HEALTHCARE REALTY TRUST INC			4,494.000	133,022	29.600	133,022	98,707		5,516		(15,043)		(15,043)		06/23/2017	
42222N-10-3	HEALTHSTREAM INC			1,071.000	23,391	21.840	23,391	17,454				(5,714)		(5,714)		06/26/2015	
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA			7,668.000	211,177	27.540	211,177	201,092		9,921		(16,299)		(16,299)		06/23/2017	
42225T-10-7	HEALTH CATALYST INC			1,019.000	44,357	43.530	44,357	26,332				17,942		17,942		06/26/2020	
42226A-10-7	HEALTHEQUITY INC			2,242.000	156,290	69.710	156,290	88,309				13,978		13,978		06/26/2020	
422347-10-4	HEARTLAND EXPRESS INC			1,188.000	21,503	18.100	21,503	18,950		97		(3,489)		(3,489)		06/27/2014	
422340-10-2	HEARTLAND FINANCIAL USA INC			953.000	38,473	40.370	38,473	20,140		779		(8,889)		(8,889)		06/23/2017	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT			17,510.000	529,327	30.230	529,327	482,659		26,506		(66,138)		(66,138)		06/28/2013	
422704-10-6	HECLA MINING CO			17,634.000	114,268	6.480	114,268	80,465		294		54,237		54,237		07/10/2018	
422806-10-9	HEICO CORP			1,386.000	183,506	132.400	183,506	36,307		213		28,318		28,318		06/26/2020	
422806-20-8	HEICO CORP			2,602.000	304,590	117.060	304,590	68,529		425		71,301		71,301		06/26/2015	
422819-10-2	HEIDRICK & STRUGGLES INTERNATI			711.000	20,889	29.380	20,889	40,665		437		(2,208)		(2,208)		12/17/2002	
42328H-10-9	HELIOS TECHNOLOGIES INC C/S			922.000	49,133	53.290	49,133	18,957		340		6,479		6,479		06/22/2007	
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP I			5,378.000	22,588	4.200	22,588	61,447				(29,068)		(29,068)		06/23/2017	
423452-10-1	HELMERICH & PAYNE INC			3,077.000	71,263	23.160	71,263	47,318		6,043		(68,208)		(68,208)		06/23/2017	
42365Q-10-3	HEMISPHERE MEDIA GROUP INC			408.000	4,227	10.360	4,227	5,587				(1,824)		(1,824)		06/28/2013	
426281-10-1	HENRY JACK & ASSOC INC COM			2,510.000	406,595	161.990	406,595	44,453		4,415		40,773		40,773		06/24/2016	
426927-10-9	HERITAGE COMMERCE CORP			1,355.000	12,019	8.870	12,019	9,403		721		(5,341)		(5,341)		06/23/2017	
42704L-10-4	HERC HOLDINGS INC			981.000	65,148	66.410	65,148	70,663				17,059		17,059		07/01/2016	
42722X-10-6	HERITAGE FINANCIAL CORP			1,150.000	26,899	23.390	26,899	16,300		941		(5,621)		(5,621)		05/01/2014	
42726M-10-6	HERITAGE-CRYSTAL CLEAN INC			555.000	11,694	21.070	11,694	8,238				(5,691)		(5,691)		06/24/2016	
42727J-10-2	HERITAGE INSURANCE HOLDINGS			1,074.000	10,880	10.130	10,880	21,546	64	264		(3,335)		(3,335)		06/24/2016	
427746-10-2	HERON THERAPEUTICS INC			2,785.000	58,945	21.165	58,945	48,050				(2,655)		(2,655)		06/26/2020	
427825-50-0	HERSHA HOSPITALITY TRUST			1,493.000	11,780	7.890	11,780	31,151		428		(8,782)		(8,782)		06/23/2015	
427866-10-8	HERSHEY CO/THE			4,626.000	704,679	152.330	704,679	149,356		14,923		24,634		24,634		06/28/2019	
42805E-30-6	HESKA CORP			236.000	34,373	145.648	34,373	6,887				11,678		11,678		06/26/2015	
42809H-10-7	HESS CORP			8,649.000	456,581	52.790	456,581	323,369		8,846		(120,698)		(120,698)		06/24/2016	
42824C-10-9	HEWLETT PACKARD ENTERPRIS			41,111.000	487,165	11.850	487,165	310,958	4,933	20,417		(164,100)		(164,100)		06/24/2016	
428291-10-8	HEXCEL CORP			2,827.000	137,081	48.490	137,081	61,480		492		(69,841)		(69,841)		06/26/2015	
428567-10-1	HIBBETT SPORTS INC			547.000	25,260	46.179	25,260	19,585				9,877		9,877		06/24/2016	
431284-10-8	HIGHWOODS PROPERTIES INC			2,907.000	115,204	39.630	115,204	77,119		5,708		(28,975)		(28,975)		06/23/2017	
431475-10-2	HILL ROM HOLDINGS INC			1,862.000	182,420	97.970	182,420	59,038		1,676		(28,839)		(28,839)		06/23/2017	
431571-10-8	HILLENBRAND INC			2,685.000	106,863	39.800	106,863	63,845		2,341		17,345		17,345		11/21/2019	
432748-10-1	HILLTOP HOLDINGS INC			2,919.000	80,302	27.510	80,302	66,984		1,075		7,496		7,496		01/02/2015	
43283X-10-5	HILTON GRAND VACATIONS INC			2,683.000	84,112	31.350	84,112	85,615				(8,118)		(8,118)		06/22/2018	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			8,762.000	974,860	111.260	974,860	586,560		1,344		2,503		2,503		06/28/2019	
433323-10-2	HINGHAM INSTITUTION FOR SVGS			57.000	12,312	216.000	12,312	6,276	67	162		329		329		06/26/2015	
436106-10-8	HOLLY FRONTIER CORP			3,670.000	94,870	25.850	94,870	49,602		5,255		(90,826)		(90,826)		06/22/2012	
436440-10-1	HOLOGIC INC			8,045.000	585,917	72.830	585,917	120,531				165,120		165,120		06/24/2016	
436893-20-0	HOME BANCSHARES INC			4,557.000	88,770	19.480	88,770	51,526		2,470		(816)		(816)		09/27/2017	
43689E-10-7	HOME BANCORP INC			238.000	6,662	27.992	6,662	6,399		214		(2,654)		(2,654)		06/24/2016	
437076-10-2	HOME DEPOT INC			34,143.000	9,069,064	265.620	9,069,064	902,404		209,527		1,605,450		1,605,450		06/26/2009	
43785V-10-2	HOMESTREET INC			698.000	23,558	33.751	23,558	13,341		429		(174)		(174)		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
438083-10-7	HOMOLOGY MEDICINES INC			542.000	6,119	11.290	6,119	10,558				(5,076)		(5,076)		12/21/2018	
438516-10-6	HONEYWELL INTERNATIONAL INC			22,313.000	4,745,975	212.700	4,745,975	783,016		82,578		811,323		811,323		03/20/2020	
439038-10-0	HOOKER FURNITURE CORP			438.000	14,126	32.251	14,126	12,226		296		2,860		2,860		06/23/2017	
43940T-10-9	HOPE BANCORP INC			2,725.000	29,730	10.910	29,730	23,673		1,561		(10,714)		(10,714)		08/01/2016	
440327-10-4	HORACE MANN EDUCATORS CORP			1,591.000	66,886	42.040	66,886	28,622		1,953		(2,565)		(2,565)		06/25/2004	
440407-10-4	HORIZON BANCORP INDIANA			1,209.000	19,175	15.860	19,175	12,583		593		(3,778)		(3,778)		06/23/2017	
440452-10-0	HORMEL FOODS CORP			8,693.000	405,181	46.610	405,181	54,776		8,268		12,980		12,980		06/26/2015	
44107P-10-4	HOST HOTELS & RESORTS INC			22,920.000	335,320	14.630	335,320	269,237		9,209		(89,430)		(89,430)		06/28/2013	
44109J-10-6	HOSTESS BRANDS INC			3,112.000	45,560	14.640	45,560	48,699				310		310		06/23/2017	
44157R-10-9	HOUGHTON MIFFLIN HARCOURT CO			4,089.000	13,616	3.330	13,616	82,434				(11,885)		(11,885)		06/24/2016	
441593-10-0	HOULIHAN LOKEY INC			1,371.000	92,172	67.230	92,172	50,810		1,455		22,640		22,640		06/26/2020	
442496-10-5	HOWARD BANCORP INC			323.000	3,815	11.811	3,815	6,072				(1,630)		(1,630)		06/23/2017	
44267D-10-7	HOWARD HUGHES CORP			1,318.000	104,030	78.930	104,030	88,620				(62,801)		(62,801)		06/28/2013	
443201-10-8	HOWMET AEROSPACE INC C/S			12,884.000	367,709	28.540	367,709	509,308		264		(60,255)		(60,255)		11/01/2016	
443320-10-6	HUB GROUP INC			1,279.000	72,903	57.000	72,903	24,485				7,269		7,269		06/28/2013	
443510-60-7	HUBBELL INC			1,612.000	252,745	156.790	252,745	79,794		6,117		14,393		14,393		06/23/2017	
443573-10-0	HUBSPOT INC			1,304.000	516,958	396.440	516,958	64,726				308,838		308,838		06/23/2017	
444097-10-9	HUDSON PACIFIC PROPERTIES			5,170.000	124,183	24.020	124,183	153,551		5,288		(69,053)		(69,053)		06/23/2017	
444859-10-2	HUMANA INC			4,223.000	1,732,570	410.270	1,732,570	63,899	2,639	10,474		183,901		183,901		12/15/2003	
445658-10-7	HUNT J B TRANS SVCS INC COM			2,648.000	361,849	136.650	361,849	27,635		2,925		52,372		52,372		12/15/2003	
446150-10-4	HUNTINGTON BANCSHARES INC/OH			34,331.000	433,601	12.630	433,601	257,076	5,150	21,068		(82,197)		(82,197)		06/22/2018	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES			1,224.000	208,668	170.480	208,668	290,099		4,888		(128,353)		(128,353)		09/18/2020	
447011-10-7	HUNTSMAN CORP			6,401.000	160,921	25.140	160,921	103,921		4,256		6,244		6,244		06/22/2018	
447324-10-4	HURCO COS INC			316.000	9,480	30.000	9,480	9,711		165		(2,630)		(2,630)		06/24/2011	
447462-10-2	HURON CONSULTING GROUP INC			896.000	52,819	58.950	52,819	43,722				(8,713)		(8,713)		12/18/2018	
448579-10-2	HYATT HOTELS			1,223.000	90,808	74.250	90,808	68,353		251		(18,820)		(18,820)		06/22/2018	
44891N-10-9	IAC INTERACTIVECORP			2,450.000	463,908	189.350	463,908	21,442				440,420		440,420		07/01/2020	
449172-10-5	HYSTER YALE MATERIALS HANDLING			404.000	24,058	59.550	24,058	8,280		525		237		237		11/28/2012	
449253-10-3	IAA INC			4,394.000	285,522	64.980	285,522	77,590				78,375		78,375		06/28/2019	
44925C-10-3	ICF INTERNATIONAL INC			707.000	52,551	74.330	52,551	18,140	99	405		(12,167)		(12,167)		06/25/2010	
44930G-10-7	ICU MEDICAL INC			588.000	126,120	214.490	126,120	27,603				16,020		16,020		06/22/2012	
44951W-10-6	IES HOLDINGS INC			298.000	13,720	46.040	13,720	3,397				6,045		6,045		06/24/2016	
449585-10-8	IGM BIOSCIENCES INC	LS		229.000	17,217	88.288	17,217	15,803				4,395		4,395		06/26/2020	
44980X-10-9	IPG PHOTONICS CORP			1,172.000	262,282	223.790	262,282	34,775				92,008		92,008		06/23/2017	
450056-10-6	IRHYTHM TECHNOLOGIES INC			878.000	208,270	237.210	208,270	45,733				147,800		147,800		06/22/2018	
45031U-10-1	ISTAR FINANCIAL INC			2,674.000	39,709	14.850	39,709	102,283		1,176		905		905		05/15/2007	
45073V-10-8	ITT INC			2,978.000	229,366	77.020	229,366	47,098		2,059		9,219		9,219		05/17/2016	
451033-20-3	IBIO INC	LS		1,570.000	1,632	1.050	1,632	3,375				(1,719)		(1,719)		06/26/2020	
451107-10-6	IDACORP INC			1,455.000	139,724	96.030	139,724	76,321		4,048		(15,597)		(15,597)		12/15/2017	
45166A-10-2	IDEAYA BIOSCIENCES INC			1,406.000	19,684	14.000	19,684	20,273				(586)		(586)		06/26/2020	
45167R-10-4	IDEX CORP			2,293.000	456,766	199.200	456,766	39,144		4,691		62,081		62,081		06/26/2009	
45168D-10-4	IDEXX LABORATORIES INC			2,710.000	1,354,648	499.870	1,354,648	22,264				643,991		643,991		06/24/2005	
452308-10-9	ILLINOIS TOOL WORKS INC			10,003.000	2,039,412	203.880	2,039,412	519,159	11,403	44,505		241,450		241,450		06/22/2018	
452327-10-9	ILLUMINA INC			4,672.000	1,728,640	370.000	1,728,640	194,554				177,924		177,924		06/24/2016	
452521-10-7	IMMERSION CORP			1,305.000	14,733	11.290	14,733	17,521				5,014		5,014		06/22/2007	
45253H-10-1	IMMUNOGEN INC			5,543.000	35,752	6.450	35,752	20,414				10,578		10,578		06/26/2020	
45258J-10-2	IMMUNOVANT INC			1,107.000	51,132	46.190	51,132	35,773				15,288		15,288		09/18/2020	
453204-10-9	IMPINJ INC			705.000	29,518	41.870	29,518	35,778				11,235		11,235		06/23/2017	
45332Y-10-9	INARI MEDICAL INC			214.000	18,680	87.290	18,680	14,388				4,272		4,272		09/18/2020	
45337C-10-2	INCYTE CORP LTD			6,016.000	523,272	86.980	523,272	387,818				(2,036)		(2,036)		06/23/2017	
453440-30-7	INDEPENDENCE HOLDING CO			345.000	14,145	41.000	14,145	3,217	76	148		(371)		(371)		06/24/2011	
45378A-10-6	INDEPENDENCE REALTY TRUST IN			2,619.000	35,173	13.430	35,173	26,566	314	1,607		(1,409)		(1,409)		06/23/2017	
453836-10-8	INDEPENDENT BANK CORP/ROCKLAND			1,238.000	90,424	73.040	90,424	33,458	569	2,304		(12,582)		(12,582)		04/01/2019	
453838-60-9	INDEPENDENT BANK CORP MICH			863.000	15,940	18.470	15,940	11,052		706		(3,590)		(3,590)		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	68,084	62.520	68,084	45,180		1,169		7,674		7,674		04/29/2019	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT			1,510.000	35,168	23.290	35,168	37,711		2,038		1,741		1,741		12/28/2018	
45667G-10-3	INFINERA CORP			5,792.000	60,700	10.480	60,700	49,655				14,644		14,644		06/24/2016	
45675Y-10-4	INFORMATION SERVICES GROUP INC			1,377.000	4,517	3.280	4,517	5,178				1,028		1,028		06/24/2016	
45687V-10-6	INGERSOLL RAND INC			11,188.000	509,725	45.560	509,725	155,905				352,375		352,375		03/02/2020	
45688C-10-7	INGEVITY CORP			1,405.000	106,401	75.730	106,401	21,390				(16,323)		(16,323)		05/16/2016	
457030-10-4	INGLES MARKETS INC			555.000	23,676	42.659	23,676	6,231		374		(2,680)		(2,680)		12/17/2002	
457187-10-2	INGREDION INC			2,304.000	181,256	78.670	181,256	39,143	1,475	5,962		(32,749)		(32,749)		06/23/2017	
45720L-10-7	INHIBRX INC			227.000	7,484	32.969	7,484	10,745				(3,246)		(3,246)		12/18/2020	
45765U-10-3	INSIGHT ENTERPRISES INC			1,383.000	105,232	76.090	105,232	18,601				7,984		7,984		06/26/2009	
457669-30-7	INSMED INC			3,278.000	109,125	33.290	109,125	64,971				28,990		28,990		06/26/2020	
45768S-10-5	INNOSPEC INC			974.000	88,371	90.730	88,371	30,049		1,036		(12,323)		(12,323)		06/24/2011	
45772F-10-7	INPHI CORP			1,371.000	220,004	160.470	220,004	26,872				117,974		117,974		06/26/2015	
457730-10-9	INSPIRE MEDICAL SYSTEMS INC			841.000	158,184	188.090	158,184	53,997				91,513		91,513		06/26/2020	
45773H-20-1	INOVIO PHARMACEUTICALS INC	LS		4,718.000	41,330	8.850	41,330	69,013				(27,133)		(27,133)		06/26/2020	
45774W-10-8	INSTEEL INDUSTRIES INC			716.000	15,945	22.270	15,945	17,322		1,208		555		555		06/30/2006	
45778Q-10-7	INSPERITY INC			975.000	79,385	81.421	79,385	25,942		1,596		(4,484)		(4,484)		06/23/2017	
45780L-10-4	INOGEN INC			672.000	30,025	44.680	30,025	29,791				(15,819)		(15,819)		06/26/2015	
45780R-10-1	INSTALLED BUILDING PRODUCTS			845.000	86,131	101.930	86,131	29,210				27,807		27,807		06/23/2017	
45781D-10-1	INOVALON HOLDINGS INC			2,425.000	44,062	18.170	44,062	55,256				(1,569)		(1,569)		06/24/2016	
45781M-10-1	INNOVIVA INC			2,960.000	36,674	12.390	36,674	55,671				(5,215)		(5,215)		06/23/2017	
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER			671.000	122,880	183.130	122,880	48,631	832	1,940		73,905		73,905		09/18/2020	
45782B-10-4	INSEEGO CORP	LS		2,359.000	36,122	15.470	36,122	11,299				19,113		19,113		06/28/2019	
45784P-10-1	INSULET CORP			2,057.000	525,831	255.630	525,831	35,974				172,869		172,869		06/28/2013	
457985-20-8	INTEGRA LIFESCIENCES HOLDINGS			2,413.000	156,652	64.920	156,652	36,209				15,948		15,948		06/24/2016	
458140-10-0	INTEL CORP			130,187.000	6,485,916	49.820	6,485,916	2,717,516		175,763		(1,299,733)		(1,299,733)		06/24/2016	
45826H-10-9	INTEGER HLDGS CORP			935.000	75,913	81.190	75,913	24,327				708		708		06/24/2016	
45826J-10-5	INTELLIA THERAPEUTICS INC			1,277.000	69,469	54.400	69,469	23,245				50,500		50,500		06/28/2019	
458334-10-9	INTER PARFUMS INC			735.000	44,460	60.490	44,460	7,307		496		(8,940)		(8,940)		06/25/2010	
45841N-10-7	INTERACTIVE BROKERS GROUP INC			2,624.000	159,854	60.920	159,854	77,478		1,074		37,349		37,349		06/24/2016	
45845P-10-8	INTERCEPT PHARMACEUTICALS			836.000	20,649	24.700	20,649	121,942				(76,093)		(76,093)		06/26/2020	
458665-30-4	INTERFACE INC			2,401.000	25,211	10.500	25,211	21,558		233		(14,554)		(14,554)		12/17/2002	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I			17,243.000	1,987,945	115.290	1,987,945	1,083,632		21,164		386,008		386,008		06/24/2016	
45867G-10-1	INTERDIGITAL INC			1,057.000	64,139	60.680	64,139	48,926		1,514		6,513		6,513		06/25/2010	
459044-10-3	INTERNATIONAL BANCSHARES CORP			1,089.000	40,772	37.440	40,772	19,426		1,225		(6,103)		(6,103)		06/30/2006	
459200-10-1	INTERNATIONAL BUSINESS MACHS			28,218.000	3,552,082	125.880	3,552,082	2,067,597		187,886		(229,193)		(229,193)		06/22/2018	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA	LS		3,395.000	365,811	108.840	365,811	242,147	2,614	10,190		(67,363)		(67,363)		09/18/2020	
46005L-10-1	INTERNATIONAL MONEY EXPRESS			677.000	10,507	15.520	10,507	11,133				(623)		(623)		12/18/2020	
460146-10-3	INTERNATIONAL PAPER CO			12,526.000	622,793	49.720	622,793	492,579		26,263		45,752		45,752		06/23/2017	
460690-10-0	INTERPUBLIC GROUP OF COS INC			13,511.000	317,779	23.520	317,779	395,544		14,095		5,649		5,649		04/21/2005	
46071F-10-3	INTERSECT ENT INC			1,040.000	23,816	22.900	23,816	22,594				(2,070)		(2,070)		06/24/2016	
46116X-10-1	INTRA CELLULAR THERAPIES INC			1,415.000	44,997	31.800	44,997	36,150				(3,536)		(3,536)		06/24/2016	
461202-10-3	INTUIT INC			7,988.000	3,034,242	379.850	3,034,242	189,227		17,811		937,586		937,586		06/28/2013	
461203-10-1	INVACARE CORP			1,260.000	11,277	8.950	11,277	38,700		33		(88)		(88)		06/24/2005	
46120E-60-2	INTUITIVE SURGICAL INC			3,666.000	2,999,155	818.100	2,999,155	120,322				828,148		828,148		06/22/2018	
46121H-10-9	INTRICON CORP			222.000	4,018	18.099	4,018	9,257				22		22		06/22/2018	
46121Y-20-1	INTREPID POTASH INC			362.000	8,742	24.149	8,742	8,361				379		379		08/14/2020	
46131B-10-0	INVESCO MORTGAGE CAPITAL	LS		4,925.000	16,478	3.380	16,478	66,438		4,950		(54,737)		(54,737)		06/16/2020	
46134L-10-5	INVESTAR HOLDING CORP			299.000	4,945	16.538	4,945	6,817	19	75		(2,221)		(2,221)		06/23/2017	
46146L-10-1	INVESTORS BANCORP INC			2,998.000	31,659	10.560	31,659	31,794		1,472		(4,415)		(4,415)		08/29/2014	
461804-10-6	INVESTORS TITLE CO			62.000	9,486	153.000	9,486	5,581		1,063		(382)		(382)		06/24/2016	
46185L-10-3	INVITAE CORP	LS		3,755.000	155,408	41.810	155,408	70,705				89,194		89,194		06/26/2020	
46187W-10-7	INVITATION HOMES INC			18,531.000	550,371	29.700	550,371	438,117		11,372		(4,980)		(4,980)		11/25/2019	
462222-10-0	IONIS PHARMACEUTICALS INC			4,403.000	248,946	56.540	248,946	72,131				(16,961)		(16,961)		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
462260-10-0	IOVANCE BIOTHERAPEUTICS INC			4,447.000	206,341	46.400	206,341	64,956				82,952		82,952		06/26/2020	
46266C-10-5	IQVIA HOLDINGS INC			6,202.000	1,111,212	179.170	1,111,212	538,159				155,554		155,554		06/26/2020	
46269C-10-2	IRIDIUM COMMUNICATIONS INC			3,657.000	143,812	39.325	143,812	43,351				54,260		54,260		06/26/2020	
462726-10-0	IROBOT CORP	LS		1,024.000	81,334	80.290	81,334	24,902				30,231		30,231		06/24/2011	
46284V-10-1	IRON MOUNTAIN INC			9,067.000	267,295	29.480	267,295	202,641	5,608	22,943		(18,089)		(18,089)		04/21/2016	
46333X-10-8	IRONWOOD PHARMACEUTICALS INC			5,284.000	60,185	11.390	60,185	63,288				(10,098)		(10,098)		06/27/2014	
46564T-10-7	ITERIS INC			944.000	5,334	5.650	5,334	5,937				620		620		06/23/2017	
46565G-10-4	ITEOS THERAPEUTICS INC			309.000	10,450	33.819	10,450	10,235				214		214		12/18/2020	
46571Y-10-7	I3 VERTICALS INC CLASS A			351.000	11,653	33.199	11,653	10,336				1,729		1,729		06/28/2019	
465741-10-6	ITRON INC			1,329.000	127,451	95.900	127,451	69,548				15,808		15,808		06/23/2017	
46583P-10-2	IVERIC BIO INC			2,477.000	17,116	6.910	17,116	15,590				1,519		1,519		09/18/2020	
46590V-10-0	JBG SMITH PROPERTIES			3,149.000	98,469	31.270	98,469	91,172	709	2,899		(27,462)		(27,462)		06/28/2019	
466032-10-9	J&J SNACK FOODS CORP			585.000	90,891	155.369	90,891	34,070	336	1,377		(16,829)		(16,829)		06/24/2016	
46625H-10-0	JP MORGAN CHASE & CO			96,293.000	12,235,952	127.070	12,235,952	3,491,872		354,555		(1,181,798)		(1,181,798)		05/29/2015	
466313-10-3	JABIL CIRCUIT INC			4,847.000	206,143	42.530	206,143	119,794		1,586		5,789		5,789		06/27/2008	
466367-10-9	JACK IN THE BOX INC			713.000	66,166	92.799	66,166	29,147		876		10,482		10,482		06/24/2016	
469814-10-7	JACOBS ENGINEERING GROUP INC			3,820.000	416,227	108.960	416,227	91,240		2,969		72,739		72,739		06/26/2009	
47074L-10-5	JAMF HOLDING CORP			572.000	17,114	29.920	17,114	19,027				(1,904)		(1,904)		09/18/2020	
47233W-10-9	JEFFERIES FINANCIAL GROUP IN			7,698.000	189,371	24.600	189,371	157,291		4,724		14,468		14,468		05/24/2018	
47580P-10-3	JELD-WEN HOLDING INC			2,384.000	60,458	25.360	60,458	66,326				4,627		4,627		06/28/2019	
477143-10-1	JETBLUE AIRWAYS CORP			9,060.000	131,732	14.540	131,732	136,098				(37,696)		(37,696)		06/23/2017	
477839-10-4	JOHN BEAN TECHNOLOGIES CORP			1,200.000	136,644	113.870	136,644	2,966		491		1,445		1,445		08/01/2008	
478160-10-4	JOHNSON & JOHNSON			83,812.000	13,190,333	157.380	13,190,333	3,141,057		341,174		960,211		960,211		12/21/2018	
479167-10-8	JOHNSON OUTDOORS INC			232.000	26,130	112.629	26,130	3,254		171		8,297		8,297		06/25/2010	
47973J-10-2	JOINT CORP THE			574.000	15,073	26.260	15,073	10,446				5,782		5,782		06/28/2019	
48020Q-10-7	JONES LANG LASALLE INC			1,604.000	237,985	148.370	237,985	99,389				(41,064)		(41,064)		07/02/2019	
481116-10-1	JOUNCE THERAPEUTICS INC			724.000	5,068	7.000	5,068	3,584				(1,247)		(1,247)		06/28/2019	
48123V-10-2	J2 GLOBAL INC			1,629.000	159,137	97.690	159,137	48,147				6,453		6,453		06/23/2017	
48203R-10-4	JUNIPER NETWORKS INC			10,966.000	246,845	22.510	246,845	242,141		8,973		(23,140)		(23,140)		06/23/2017	
48238T-10-9	KAR AUCTION SERVICES INC			4,402.000	81,921	18.610	81,921	47,746		1,711		(13,933)		(13,933)		06/27/2014	
48242W-10-6	KBR INC			4,582.000	141,721	30.930	141,721	110,596	458	1,781		1,961		1,961		06/22/2007	
482480-10-0	KLA-TENCOR CORP			4,835.000	1,251,830	258.910	1,251,830	211,827		17,309		388,571		388,571		02/20/2019	
48251K-10-0	KKR REAL ESTATE FINANCE TRUST			419.000	7,508	17.919	7,508	8,949	180	737		(1,043)		(1,043)		06/23/2017	
48251W-10-4	KKR & CO INC A			17,322.000	701,368	40.490	701,368	512,511		4,784		187,983		187,983		06/26/2020	
482738-10-1	KVH INDUSTRIES INC			758.000	8,603	11.350	8,603	5,184				166		166		06/26/2009	
48282T-10-4	KADANT INC			433.000	61,044	140.979	61,044	11,747		420		15,361		15,361		06/24/2016	
48283N-10-6	KADMON HOLDINGS INC			5,123.000	21,260	4.150	21,260	23,251				(3,629)		(3,629)		06/26/2020	
483007-70-4	KAISER ALUMINUM CORP			112.000	11,077	98.902	11,077	6,935		307		(1,337)		(1,337)		06/28/2013	
483119-10-3	KALA PHARMACEUTICALS INC	LS		108.000	719	6.778	719	1,125				(391)		(391)		06/26/2020	
483497-10-3	KALVISTA PHARMACEUTICAL INC			487.000	9,248	18.990	9,248	10,786				572		572		06/28/2019	
483548-10-3	KAMAN CORP			1,040.000	59,415	57.130	59,415	21,741	208	851		(9,100)		(9,100)		06/23/2017	
485170-30-2	KANSAS CITY SOUTHERN			3,018.000	616,064	204.130	616,064	63,520	1,328	4,939		153,115		153,115		06/24/2016	
48576A-10-0	KARUNA THERAPEUTICS INC			502.000	50,998	101.590	50,998	47,043				3,937		3,937		06/26/2020	
48576U-10-6	KARYOPHARM THERAPEUTICS INC			2,001.000	30,975	15.480	30,975	32,436				(5,206)		(5,206)		03/20/2020	
48666K-10-9	KB HOME			3,023.000	101,331	33.520	101,331	61,707		1,299		(2,257)		(2,257)		06/24/2005	
48716P-10-8	KEARNY FINANCIAL CORP/MD			1,623.000	17,139	10.560	17,139	16,307		531		(6,908)		(6,908)		04/02/2018	
487836-10-8	KELLOGG CO			7,478.000	465,356	62.230	465,356	252,144		17,439		(51,583)		(51,583)		06/28/2013	
488152-20-8	KELLY SERVICES INC			1,192.000	24,519	20.570	24,519	30,218		91		(2,385)		(2,385)		06/25/2010	
488401-10-0	KEMPER CORP			1,556.000	119,547	76.830	119,547	76,227		1,910		(1,038)		(1,038)		06/18/2018	
489170-10-0	KENNAMETAL INC			3,108.000	112,634	36.240	112,634	50,617		2,543		(2,011)		(2,011)		09/03/2008	
489398-10-7	KENNEDY-WILSON HOLDINGS INC			3,839.000	68,680	17.890	68,680	84,010	845	3,455		(16,852)		(16,852)		12/15/2017	
492327-10-1	KEROS THERAPEUTICS INC			400.000	28,216	70.540	28,216	32,386				(4,151)		(4,151)		12/18/2020	
49271V-10-0	KEURIG DR PEPPER INC			14,299.000	457,568	32.000	457,568	388,222		5,734		23,654		23,654		11/19/2020	
493267-10-8	KEYCORP NEW CO			30,011.000	492,481	16.410	492,481	302,357		22,714		(110,428)		(110,428)		12/18/2018	

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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
49338L-10-3	KEYSIGHT TECHNOLOGIES			5,871.000	775,500	132.090	775,500	132,767				171,858		171,858		06/23/2017	
49372L-10-0	KEZAR LIFE SCIENCES INC			1,311.000	6,843	5.220	6,843	10,107				1,579		1,579		06/28/2019	
493732-10-1	KFORCE INC			1,045.000	43,984	42.090	43,984	9,828		855		2,486		2,486		06/25/2004	
494274-10-3	KIMBALL INTERNATIONAL INC			1,392.000	16,634	11.950	16,634	22,574	125	512		(12,082)		(12,082)		06/23/2017	
49427F-10-8	KILROY REALTY CORP			3,530.000	202,622	57.400	202,622	139,356	1,765	6,880		(87,503)		(87,503)		06/26/2020	
49428J-10-9	KIMBALL ELECTRONICS INC			1,038.000	16,598	15.990	16,598	5,772				(1,612)		(1,612)		11/03/2014	
494368-10-3	KIMBERLY-CLARK CORP			10,628.000	1,432,973	134.830	1,432,973	469,139	11,372	46,090		(28,752)		(28,752)		11/26/2003	
49446R-10-9	KIMCO REALTY CORP			14,283.000	214,388	15.010	214,388	187,170		11,979		(79,553)		(79,553)		06/26/2009	
49456B-10-1	KINDER MORGAN INC			62,547.000	855,017	13.670	855,017	2,371,185		66,372		(511,941)		(511,941)		06/24/2016	
494577-10-9	KINDRED BIOSCIENCES INC			1,615.000	6,961	4.310	6,961	5,901				1,054		1,054		03/20/2020	
49714P-10-8	KINSALE CAPITAL GROUP INC			651.000	130,285	200.131	130,285	33,124		224		60,123		60,123		06/26/2020	
497266-10-6	KIRBY CORP			2,088.000	108,221	51.830	108,221	35,531				(78,354)		(78,354)		06/30/2006	
49803T-30-0	KITE REALTY GROUP TRUST			3,243.000	48,515	14.960	48,515	85,793		1,491		(12,950)		(12,950)		06/26/2015	
498904-20-0	KNOLL INC			1,970.000	28,920	14.680	28,920	39,986		665		(20,747)		(20,747)		06/22/2007	
499049-10-4	KNIGHT SWIFT TRANSPORTATION			3,876.000	162,094	41.820	162,094	67,722		1,268		23,071		23,071		09/11/2017	
49926D-10-9	KNOWLES CORP WHEN ISSUED			3,427.000	63,160	18.430	63,160	44,424				(9,278)		(9,278)		03/03/2014	
50015M-10-9	KODIAK SCIENCES INC			878.000	128,987	146.910	128,987	10,272				65,510		65,510		06/28/2019	
500255-10-4	KOHL'S CORP			5,175.000	210,571	40.690	210,571	251,071		3,726		(52,850)		(52,850)		06/30/2006	
50050N-10-3	KONTOOR BRANDS INC W I			1,623.000	65,829	40.560	65,829	8,175		1,594		(2,310)		(2,310)		05/23/2019	
50060P-10-6	KOPPERS HOLDINGS INC			850.000	26,486	31.160	26,486	22,879				(5,973)		(5,973)		06/22/2007	
500643-20-0	KORN/FERRY INTERNATIONAL			1,994.000	86,739	43.500	86,739	69,726	199	816		2,183		2,183		12/17/2002	
500688-10-6	KOSMOS ENERGY LTD			12,787.000	30,049	2.350	30,049	115,439		591		(42,638)		(42,638)		06/28/2019	
500754-10-6	KRAFT HEINZ CO THE			20,557.000	712,506	34.660	712,506	490,708		33,156		49,949		49,949		06/26/2020	
50077B-20-7	KRATOS DEFENSE & SECURITY			3,783.000	103,768	27.430	103,768	52,913				32,401		32,401		09/18/2020	
50077C-10-6	KRATON PERFORMANCE POLYMERS			929.000	25,817	27.790	25,817	17,208				9,894		9,894		06/26/2020	
501044-10-1	KROGER CO/THE			23,715.000	753,188	31.760	753,188	238,368		16,494		65,387		65,387		12/15/2003	
50105F-10-5	KRONOS WORLDWIDE INC			893.000	13,315	14.910	13,315	25,068		658		1,342		1,342		06/24/2011	
50107A-10-4	KRONOS BIO INC			406.000	12,127	29.869	12,127	14,297				(2,160)		(2,160)		12/18/2020	
501147-10-2	KRYSTAL BIOTECH INC			308.000	18,480	60.000	18,480	12,402				1,416		1,416		06/28/2019	
50127T-10-9	KURA ONCOLOGY INC			1,654.000	54,020	32.660	54,020	25,463				28,351		28,351		06/26/2020	
501575-10-4	KYMERA THERAPEUTICS INC			293.000	18,166	62.000	18,166	20,954				(2,775)		(2,775)		12/18/2020	
501797-10-4	LTD BRANDS INC			6,818.000	253,561	37.190	253,561	136,230		2,092		129,417		129,417		06/26/2015	
50181P-10-0	LCNB CORPORATION			378.000	5,553	14.690	5,553	6,009		282		(1,735)		(1,735)		06/24/2016	
50187A-10-7	LHC GROUP INC			1,045.000	222,919	213.320	222,919	28,565				78,595		78,595		04/02/2018	
50187T-10-6	LGI HOMES INC			624.000	66,050	105.849	66,050	11,665				21,863		21,863		06/27/2014	
501889-20-8	LKQ CORP			9,001.000	317,195	35.240	317,195	66,767				(4,121)		(4,121)		06/26/2015	
50189K-10-3	LCI INDS COM			851.000	110,358	129.680	110,358	33,809		2,437		19,101		19,101		06/23/2017	
50212V-10-0	LPL FINANCIAL HOLDINGS INC			2,318.000	241,582	104.220	241,582	97,341		2,371		27,618		27,618		08/29/2014	
502175-10-2	LTC PROPERTIES INC			570.000	22,179	38.911	22,179	15,361		1,330		(5,936)		(5,936)		06/28/2013	
502431-10-9	L3HARRIS TECHNOLOGIES INC			6,659.000	1,258,684	189.020	1,258,684	305,662		23,157		(58,659)		(58,659)		07/01/2019	
503459-60-4	LA JOLLA PHARMACEUTICAL CO	LS		669.000	2,569	3.880	2,569	17,228				(33)		(33)		06/23/2017	
505336-10-7	LA-Z-BOY INC			1,887.000	75,178	39.840	75,178	34,798		675		15,702		15,702		11/13/2003	
50540R-40-9	LABORATORY CORP OF AMERICA HOL			3,033.000	617,367	203.550	617,367	188,319				103,792		103,792		06/24/2016	
505743-10-4	LADDER CAPITAL CORP			2,645.000	25,868	9.780	25,868	42,579	529	2,922		(21,747)		(21,747)		01/24/2019	
511637-10-0	LAKELAND BANCORP INC			1,629.000	20,688	12.700	20,688	19,286		834		(7,589)		(7,589)		06/26/2015	
511656-10-0	LAKELAND FINANCIAL CORP			976.000	52,294	53.580	52,294	25,453		1,198		4,517		4,517		06/24/2016	
512807-10-8	LAM RESEARCH CORP			4,593.000	2,169,136	472.270	2,169,136	174,422	5,971	22,314		822,320		822,320		06/23/2017	
512816-10-9	LAMAR ADVERTISING CO-A			2,699.000	224,611	83.220	224,611	115,899		6,902		(16,227)		(16,227)		06/22/2018	
513272-10-4	LAMB WESTON HLD			4,854.000	382,204	78.740	382,204	82,477		4,568		(35,105)		(35,105)		06/23/2017	
513847-10-3	LANCASTER COLONY CORP			621.000	114,096	183.729	114,096	41,179		1,810		14,606		14,606		06/26/2015	
514766-10-4	LANDEC CORP			1,056.000	11,458	10.850	11,458	13,017				(484)		(484)		06/22/2007	
515098-10-1	LANDSTAR SYSTEM INC			990.000	133,313	134.660	133,313	50,039		2,825		20,487		20,487		06/22/2018	
51509F-10-5	LANDS END INC W/I			487.000	10,505	21.571	10,505	32,644				2,312		2,312		06/27/2014	
516012-10-1	LANNETT CO INC			1,137.000	7,413	6.520	7,413	19,214				(2,603)		(2,603)		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
516544-10-3	LANTHEUS HOLDINGS INC			1,734.000	23,392	13.490	23,392	45,094				(26,365)		(26,365)		06/22/2020	
517834-10-7	LAS VEGAS SANDS CORP			10,416.000	620,794	59.600	620,794	205,218		8,417		(97,872)		(97,872)		06/24/2011	
518415-10-4	LATTICE SEMICONDUCTOR CORP			4,618.000	211,597	45.820	211,597	47,142				131,159		131,159		03/20/2020	
518439-10-4	LAUDER ESTEE COS INC CL A			7,056.000	1,878,237	266.190	1,878,237	170,149		10,753		418,942		418,942		06/23/2017	
518613-20-3	LAUREATE EDUCATION INC			3,222.000	46,912	14.560	46,912	43,536				4,494		4,494		06/26/2020	
520776-10-5	LAWSON PRODUCTS			246.000	12,524	50.911	12,524	5,325				(292)		(292)		09/30/2015	
521865-20-4	LEAR CORP			1,758.000	279,575	159.030	279,575	84,405		1,834		38,199		38,199		06/26/2015	
524660-10-7	LEGGETT & PLATT INC			4,477.000	198,331	44.300	198,331	90,524	1,791	7,326		(29,100)		(29,100)		11/26/2003	
525327-10-2	LEIDOS HOLDINGS INC			4,342.000	456,431	105.120	456,431	188,137		6,040		31,324		31,324		06/23/2017	
525558-20-1	LEMAITRE VASCULAR INC			562.000	22,761	40.500	22,761	7,409		219		2,545		2,545		06/24/2016	
52567D-10-7	LEMONADE INC	LS		349.000	42,263	122.501	42,263	19,280				23,363		23,363		09/18/2020	
52603A-20-8	LENDINGCLUB CORP			2,490.000	26,294	10.560	26,294	85,191				(5,105)		(5,105)		07/08/2019	
52603B-10-7	LENDINGTREE INC	LS		287.000	77,209	273.791	77,209	45,750				(8,471)		(8,471)		06/22/2018	
526057-10-4	LENNAR CORP			8,776.000	668,994	76.230	668,994	262,780		5,610		173,952		173,952		06/22/2018	
526057-30-2	LENNAR CORP			349.000	21,359	61.201	21,359	20,501		103		(941)		(941)		09/18/2020	
526107-10-7	LENNOX INTERNATIONAL INC			1,051.000	287,942	273.970	287,942	38,542	809	3,311		31,384		31,384		06/28/2013	
52634L-10-8	LENSAR INC W I			131.000	950	7.252	950	992				534		534		10/02/2020	
527064-10-9	LESLIE S INC			1,312.000	36,408	27.750	36,408	30,181				6,198		6,198		12/18/2020	
528872-30-2	LEXICON PHARMACEUTICALS INC	LS		1,763.000	5,793	3.420	5,793	19,644				(1,281)		(1,281)		06/24/2016	
529043-10-1	LEXINGTON REALTY TRUST			8,135.000	86,394	10.620	86,394	80,258	875	3,495		1,520		1,520		06/22/2018	
530307-10-7	LIBERTY BROADBAND A			661.000	104,160	157.579	104,160	9,912				21,725		21,725		06/23/2017	
530307-30-5	LIBERTY BROADBAND A			5,121.000	811,012	158.384	811,012	204,097				308,808		308,808		12/21/2020	
53115L-10-4	LIBERTY OILFIELD SERVICES A			394.000	4,062	10.310	4,062	6,986		20		(318)		(318)		03/16/2018	
531229-40-9	LIBERTY SIRIUSXM GROUP			2,847.000	122,962	43.190	122,962	19,288				(12,257)		(12,257)		04/18/2016	
531229-60-7	LIBERTY SIRIUS GROUP			5,809.000	252,750	43.510	252,750	22,108				(5,137)		(5,137)		06/05/2020	
531229-70-6	LIBERTY BRAVES GROUP			428.000	10,644	24.869	10,644	2,375				(2,037)		(2,037)		04/18/2016	
531229-85-4	LIBERTY MEDIA GROUP			6,669.000	284,099	42.600	284,099	209,091				(20,511)		(20,511)		06/22/2018	
531229-87-0	LIBERTY MEDIA GROUP			998.000	37,914	37.990	37,914	4,897				(5,751)		(5,751)		04/18/2016	
531229-88-8	LIBERTY BRAVES GROUP			1,434.000	35,678	24.880	35,678	8,187				(6,651)		(6,651)		06/16/2016	
531465-10-2	LIBERTY TRIPADVISOR HDG			3,006.000	13,046	4.340	13,046	27,954				(9,006)		(9,006)		08/28/2014	
53220K-50-4	LIGAND PHARMACEUTICALS INC	LS		484.000	47,637	99.450	47,637	20,148				(2,332)		(2,332)		06/22/2007	
53222Q-10-3	LIFETIME BRANDS INC			362.000	5,502	15.199	5,502	5,740		63		2,973		2,973		06/25/2010	
53223X-10-7	LIFE STORAGE INC			1,468.000	175,265	119.390	175,265	81,336		6,426		17,277		17,277		06/24/2016	
532457-10-8	LILLY ELI & CO COM			26,886.000	4,539,432	168.840	4,539,432	1,419,371		81,397		1,001,146		1,001,146		06/24/2016	
53261M-10-4	LIMELIGHT NETWORKS INC			3,363.000	13,418	3.990	13,418	25,156				(302)		(302)		06/24/2011	
532746-10-4	LIMONEIRA CO			443.000	7,376	16.650	7,376	12,245	33	136		(1,138)		(1,138)		06/25/2010	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC			1,591.000	184,954	116.250	184,954	36,464	811	3,189		30,912		30,912		06/27/2008	
534187-10-9	LINCOLN NATIONAL CORP			5,511.000	277,258	50.310	277,258	149,273		9,019		(47,724)		(47,724)		06/24/2011	
535219-10-9	LINDBLAD EXPEDITIONS HOLDING			608.000	10,409	17.120	10,409	5,465				466		466		06/24/2016	
535555-10-6	LINDSAY CORP			408.000	52,412	128.461	52,412	16,047		530		13,187		13,187		06/26/2015	
53635B-10-7	LIQUIDITY SERVICES INC			1,143.000	18,185	15.910	18,185	25,446				11,320		11,320		06/22/2012	
53635D-20-2	LIQUIDIA TECHNOLOGIES INC	LS		1,194.000	3,487	2.950	3,487	9,551				(1,575)		(1,575)		06/28/2019	
536797-10-3	LITHIA MOTORS INC			694.000	203,113	292.670	203,113	31,557		763		101,257		101,257		06/26/2020	
537008-10-4	LITTELFUSE INC			823.000	209,585	254.660	209,585	31,799		1,616		52,003		52,003		01/12/2018	
538034-10-9	LIVE NATION INC			4,619.000	339,404	73.480	339,404	100,181				15,732		15,732		06/26/2020	
53803X-10-5	LIVE OAK BANCSHARES INC			833.000	39,534	47.460	39,534	12,753		102		23,589		23,589		06/24/2016	
538146-10-1	LIVEPERSON INC			2,140.000	133,172	62.230	133,172	11,734				53,742		53,742		06/24/2011	
53814L-10-8	LIVENT CORP			3,233.000	60,910	18.840	60,910	16,003				44,722		44,722		03/20/2020	
53815P-10-8	LIVERAMP HOLDINGS INC LIVERAMP HOLDINGS INC COMMON			2,391.000	174,997	73.190	174,997	52,003				59,784		59,784		06/27/2014	
53839L-20-8	LIVEXLIVE MEDIA INC			1,013.000	3,323	3.280	3,323	8,002				1,750		1,750		06/22/2018	
539830-10-9	LOCKHEED MARTIN CORP			7,867.000	2,792,628	354.980	2,792,628	375,892		78,854		(269,373)		(269,373)		08/29/2014	
540424-10-8	LOEWS CORP			8,012.000	360,700	45.020	360,700	124,263		2,049		(59,710)		(59,710)		06/26/2009	
54142F-10-2	LOGICBIO THERAPEUTICS INC			842.000	6,424	7.629	6,424	10,945				360		360		06/28/2019	

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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
543881-10-6	LORAL SPACE & COMMUNICATIONS I			190.000	3,988	20.989	3,988	6,146		1,360		(2,143)		(2,143)		06/28/2013	
546347-10-5	LOUISIANA-PACIFIC CORP			3,733.000	138,756	37.170	138,756	57,371		2,214		27,868		27,868		06/23/2017	
54738L-10-9	LOVESAC CO THE			336.000	14,478	43.089	14,478	10,439				9,043		9,043		06/28/2019	
548661-10-7	LOWE'S COS INC			24,086.000	3,866,044	160.510	3,866,044	341,463		55,429		976,963		976,963		06/24/2016	
550021-10-9	LULULEMON ATHLETICA INC			3,577.000	1,244,903	348.030	1,244,903	332,919				414,294		414,294		06/28/2019	
55003T-10-7	LUMBER LIQUIDATORS INC			1,099.000	33,783	30.740	33,783	24,715				22,939		22,939		06/23/2017	
55024U-10-9	LUMENTUM HOLDINGS INC			2,379.000	225,529	94.800	225,529	832,602				36,676		36,676		12/11/2018	
55027E-10-2	LUMINEX CORP			1,582.000	36,576	23.120	36,576	29,514	158	583		(63)		(63)		06/26/2009	
550819-10-6	LYDALL INC			674.000	20,240	30.030	20,240	5,505				6,380		6,380		06/25/2010	
55087P-10-4	LYFT INC A			7,833.000	384,835	49.130	384,835	374,753				62,173		62,173		06/26/2020	
55261F-10-4	M&T BANK CORP			4,010.000	510,473	127.300	510,473	474,249		18,046		(221,884)		(221,884)		06/22/2018	
55262C-10-0	MBIA INC			2,696.000	17,740	6.580	17,740	24,722				(7,299)		(7,299)		06/23/2017	
552676-10-8	MDC HOLDINGS INC			1,080.000	52,488	48.600	52,488	29,948		1,535		11,217		11,217		06/22/2018	
552690-10-9	MDU RESOURCES GROUP INC			6,373.000	167,865	26.340	167,865	67,154	1,354	5,411		(21,378)		(21,378)		06/23/2017	
55272X-10-2	MFA MORTGAGE INVESTMENTS INC			14,764.000	57,432	3.890	57,432	113,840	1,107	3,775		(55,256)		(55,256)		06/22/2018	
55277P-10-4	MGE ENERGY INC			899.000	62,957	70.030	62,957	41,862		1,329		(7,865)		(7,865)		03/31/2016	
55279B-20-2	MEI PHARMA INC			3,862.000	10,196	2.640	10,196	9,654				615		615		06/28/2019	
552848-10-3	MGIC INVESTMENT CORP			10,835.000	135,979	12.550	135,979	85,615		2,659		(17,472)		(17,472)		06/23/2017	
552953-10-1	MGM RESORTS INTERNATIONAL			15,735.000	495,810	31.510	495,810	234,200		2,534		(27,566)		(27,566)		06/23/2017	
55303J-10-6	MGP INGREDIENTS INC			476.000	22,401	47.061	22,401	7,462		233		(659)		(659)		06/26/2015	
55305B-10-1	M/I HOMES INC			862.000	38,178	44.290	38,178	17,020				4,238		4,238		12/17/2002	
55306N-10-4	MKS INSTRUMENTS INC			1,742.000	262,084	150.450	262,084	43,924		1,426		70,120		70,120		06/22/2007	
55345K-10-3	MRC GLOBAL INC			621.000	4,117	6.630	4,117	9,822				(4,333)		(4,333)		06/26/2015	
553498-10-6	MSA SAFETY INC COM			1,132.000	169,109	149.390	169,109	27,505		1,889		27,584		27,584		06/26/2020	
553530-10-6	MSC INDUSTRIAL DIRECT CO			1,382.000	116,627	84.390	116,627	61,915		16,255		8,143		8,143		06/24/2016	
55354G-10-0	MSCI INC			2,563.000	1,144,456	446.530	1,144,456	81,580		7,655		481,925		481,925		06/23/2017	
553573-10-6	MSG NETWORKS INC			2,361.000	34,801	14.740	34,801	5,158				(6,251)		(6,251)		10/01/2015	
553777-10-3	MTS SYSTEMS CORP			632.000	36,757	58.160	36,757	10,989		194		6,372		6,372		06/25/2010	
55405W-10-4	MYR GROUP INC			639.000	38,404	60.100	38,404	13,603				17,498		17,498		06/26/2009	
55405Y-10-0	MA-COM TECHNOLOGY SOLUTIONS			1,568.000	86,303	55.040	86,303	255,527				44,388		44,388		06/23/2017	
554225-10-2	MACATAWA BANK CORP			1,072.000	8,973	8.370	8,973	7,257		351		(2,945)		(2,945)		06/24/2016	
554382-10-1	MACERICH CO	LS		4,097.000	43,278	10.670	43,278	189,152		6,238		(65,828)		(65,828)		05/19/2020	
554489-10-4	MACK-CALI REALTY CORP			3,534.000	44,034	12.460	44,034	106,666		2,168		(37,533)		(37,533)		06/26/2015	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL			2,253.000	84,600	37.550	84,600	189,367		2,304		(17,945)		(17,945)		06/23/2017	
556099-10-9	MACROGENICS INC			1,309.000	29,924	22.860	29,924	33,429				15,609		15,609		06/24/2016	
55616P-10-4	MACY'S INC	LS		9,238.000	102,881	11.250	102,881	257,911		7,134		(52,873)		(52,873)		06/24/2016	
556269-10-8	MADDEN STEVEN LTD COM			2,901.000	102,463	35.320	102,463	24,668		445		(22,206)		(22,206)		06/25/2010	
55825T-10-3	MADISON SQUARE GARDEN CO			627.000	115,431	184.100	115,431	132				(61,863)		(61,863)		04/20/2020	
55826T-10-2	MADISON SQUARE GARDEN ENT C/S			627.000	65,860	105.040	65,860	13,060				58,853		58,853		10/01/2015	
558868-10-5	MADRIGAL PHARMACEUTICALS INC			275.000	30,572	111.171	30,572	25,848				3,386		3,386		06/26/2020	
559079-20-7	MAGELLAN HEALTH SERVICES INC			735.000	60,887	82.839	60,887	49,645				3,358		3,358		06/23/2017	
55910K-10-8	MAGENTA THERAPEUTICS INC			683.000	5,355	7.840	5,355	10,074				(4,977)		(4,977)		06/28/2019	
55955D-10-0	MAGNITE INC	LS		3,952.000	120,138	30.710	120,138	16,357				104,524		104,524		07/01/2020	
559663-10-9	MAGNOLIA OIL & GAS CORP			3,546.000	25,035	7.060	25,035	41,060				(19,483)		(19,483)		06/28/2019	
56117J-10-0	MALIBU BOATS INC A			776.000	48,453	62.439	48,453	16,101				16,599		16,599		06/26/2015	
562750-10-9	MANHATTAN ASSOCIATES INC			2,136.000	224,664	105.180	224,664	35,066				54,067		54,067		06/26/2015	
563571-40-5	MANITOWOC CO INC/THE			1,198.000	15,945	13.310	15,945	19,818				(4,997)		(4,997)		11/20/2017	
56400P-70-6	MANNKIND CORP			7,710.000	24,132	3.130	24,132	8,866				14,120		14,120		06/28/2019	
56418H-10-0	MANPOWER INC			1,848.000	166,653	90.180	166,653	71,465		4,271		(12,729)		(12,729)		06/26/2015	
564563-10-4	MANTECH INTERNATIONAL CORP			1,025.000	91,164	88.940	91,164	30,352		1,342		9,244		9,244		06/26/2015	
565849-10-6	MARATHON OIL CORP			26,715.000	178,189	6.670	178,189	438,272		2,186		(197,695)		(197,695)		06/24/2016	
56585A-10-2	MARATHON PETROLEUM CORP			21,458.000	887,503	41.360	887,503	835,818		50,918		(398,984)		(398,984)		10/01/2018	
566324-10-9	MARCUS & MILLICHAP INC			569.000	21,184	37.230	21,184	18,595				(11)		(11)		06/26/2015	
566330-10-6	MARCUS CORP			736.000	9,921	13.480	9,921	10,476		128		(13,399)		(13,399)		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
567908-10-8	MARINEMAX INC			1,129.000	39,549	35.030	39,549	8,634				20,610		20,610		06/25/2010	
568427-10-8	MARINE PRODUCTS CORP			441.000	6,412	14.540	6,412	2,281		180		62		62		12/17/2002	
56854Q-20-0	MARINUS PHARMACEUTICALS INC	LS		1,010.000	12,188	12.200	12,188	20,197				(7,839)		(7,839)		09/23/2020	
570535-10-4	MARKEL CORP			422.000	436,053	1,033.301	436,053	161,442				(46,150)		(46,150)		06/23/2017	
57055L-10-7	MARKER THERAPEUTICS INC	LS		1,309.000	1,878	1.450	1,878	10,366				(1,863)		(1,863)		06/28/2019	
57060D-10-8	MARKETAXESS HOLDINGS INC			1,157.000	660,138	570.560	660,138	26,893		2,840		220,483		220,483		06/24/2016	
571157-10-6	MARLIN BUSINESS SERVICES INC			418.000	5,116	12.239	5,116	6,531		239		(4,052)		(4,052)		06/22/2012	
57164Y-10-7	MARRIOTT VACATIONS WORLD			1,356.000	186,070	137.220	186,070	82,645		1,497		12,910		12,910		09/04/2018	
571748-10-2	MARSH & MCLENNAN COS INC			15,989.000	1,870,713	117.000	1,870,713	536,832		30,090		88,965		88,965		06/26/2009	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE			8,725.000	1,151,002	131.920	1,151,002	240,785		4,283		(169,983)		(169,983)		09/23/2016	
573075-10-8	MARTEN TRANSPORT LTD			2,242.000	38,630	17.230	38,630	23,769		1,452		6,479		6,479		08/14/2020	
573284-10-6	MARTIN MARIETTA MATERIALS INC			2,058.000	584,410	283.970	584,410	126,518		4,715		8,870		8,870		06/26/2015	
574599-10-6	MASCO CORP			8,230.000	452,074	54.930	452,074	162,758		4,587		56,963		56,963		11/26/2003	
574795-10-0	MASIMO CORP			1,557.000	417,868	268.380	417,868	57,296				170,973		170,973		06/23/2017	
576323-10-9	MASTEC INC			2,069.000	141,064	68.180	141,064	36,174				8,279		8,279		06/23/2017	
57636Q-10-4	MASTERCARD INC			28,078.000	10,022,161	356.940	10,022,161	654,516		45,949		1,630,769		1,630,769		06/28/2013	
57637H-10-3	MASTERCRAFT BOAT HOLDINGS INC			673.000	16,717	24.840	16,717	10,839				6,090		6,090		06/23/2017	
576485-20-5	MATADOR RESOURCES CO			3,403.000	41,040	12.060	41,040	58,279				(20,019)		(20,019)		06/24/2016	
57667L-10-7	MATCH GROUP INC			6,899.000	1,043,060	151.190	1,043,060	218,386				954,422		954,422		07/01/2020	
576690-10-1	MATERION CORP			774.000	49,319	63.720	49,319	17,616		360		3,290		3,290		12/17/2002	
576853-10-5	MATRIX SERVICE CO			1,193.000	13,147	11.020	13,147	29,301				(14,084)		(14,084)		06/27/2008	
57686G-10-5	MATSON INC			1,675.000	95,425	56.970	95,425	40,871		1,542		26,960		26,960		06/24/2016	
577081-10-2	MATTEL INC			10,286.000	179,491	17.450	179,491	214,018				39,929		39,929		11/13/2003	
577128-10-1	MATTHEWS INTERNATIONAL CORP			1,217.000	35,780	29.400	35,780	28,630		1,051		(10,624)		(10,624)		07/30/2014	
577345-10-1	MAUI LAND & PINEAPPLE CO INC			231.000	2,663	11.528	2,663	4,724				65		65		06/23/2017	
57772K-10-1	MAXIM INTEGRATED PRODUCTS			8,304.000	736,150	88.650	736,150	136,677		12,231		224,328		224,328		06/26/2015	
57776J-10-0	MAXLINEAR INC			2,280.000	87,073	38.190	87,073	38,210				38,513		38,513		06/24/2016	
57778K-10-5	MAXAR TECHNOLOGIES INC			2,076.000	80,113	38.590	80,113	101,157		85		47,362		47,362		01/02/2019	
577933-10-4	MAXIMUS INC			2,080.000	152,235	73.190	152,235	36,288		2,383		(2,484)		(2,484)		06/23/2017	
579063-10-8	MCAFEE CORP CLASS A			1,018.000	16,990	16.690	16,990	17,483	89			(491)		(491)		12/18/2020	
579780-20-6	MCCORMICK & CO INC/MD			7,746.000	740,518	95.600	740,518	84,419	2,634	9,824		82,768		82,768		12/01/2020	
580135-10-1	MCDONALD'S CORP			23,641.000	5,072,886	214.580	5,072,886	660,966		121,866		399,331		399,331		02/01/2006	
580589-10-9	MCGRATH RENTCORP			687.000	46,098	67.100	46,098	24,430		718		(781)		(781)		09/18/2020	
58155Q-10-3	MCKESSON CORP			5,147.000	895,166	173.920	895,166	197,241	2,162	8,687		182,164		182,164		06/24/2005	
584021-10-9	MEDALLIA INC			2,662.000	88,432	33.220	88,432	61,538				26,388		26,388		06/26/2020	
58450V-10-4	MEDIAALPHA INC CLASS A			276.000	10,783	39.069	10,783	11,185				(399)		(399)		12/18/2020	
58463J-30-4	MEDICAL PROPERTIES TRUST INC			16,244.000	353,957	21.790	353,957	226,656	4,386	17,777		9,521		9,521		11/08/2019	
58468P-20-6	MEDICINOVA INC	LS		1,230.000	6,401	5.260	6,401	8,609				(1,812)		(1,812)		06/24/2016	
58470H-10-1	MEDIFAST INC			385.000	75,591	196.340	75,591	8,496	435	1,780		33,248		33,248		06/23/2017	
584CVR-99-7	MEDIA GENERAL INC			4,469.000	0.000											01/18/2017	
58502B-10-6	MEDNAX INC			2,494.000	61,203	24.540	61,203	65,465				(8,068)		(8,068)		06/22/2018	
58506Q-10-9	MEDPACE HOLDINGS INC			971.000	135,163	139.200	135,163	54,556				53,293		53,293		06/28/2019	
587376-10-4	MERCANTILE BANK CORP			640.000	17,389	27.170	17,389	12,871		733		(5,924)		(5,924)		06/27/2014	
58844R-10-8	MERCHANTS BANCORP IN			573.000	15,832	27.630	15,832	16,169	46	182		4,517		4,517		06/22/2018	
58933Y-10-5	MERCK & CO			80,677.000	6,599,379	81.800	6,599,379	3,515,013	52,440	202,260		(734,779)		(734,779)		04/30/2014	
589378-10-8	MERCURY COMPUTER SYSTEMS INC			1,815.000	159,829	88.060	159,829	64,975				34,235		34,235		06/23/2017	
589400-10-0	MERCURY GENERAL CORP			245.000	12,791	52.208	12,791	12,310		632		849		849		06/26/2015	
589433-10-1	MEREDITH CORP			1,180.000	22,656	19.200	22,656	23,081		97		3,196		3,196		06/26/2020	
589584-10-1	MERIDIAN BIOSCIENCE INC			1,637.000	30,596	18.690	30,596	23,608				14,534		14,534		06/22/2007	
58958U-10-3	MERIDIAN BANCORP INC MD			1,997.000	29,775	14.910	29,775	28,423	160	654		(10,296)		(10,296)		06/24/2016	
589889-10-4	MERIT MEDICAL SYSTEMS INC			1,836.000	101,916	55.510	101,916	17,022				44,390		44,390		12/17/2002	
59001A-10-2	MERITAGE HOMES CORP			1,156.000	95,740	82.820	95,740	42,814				24,981		24,981		06/23/2017	
59001K-10-0	MERITOR INC			1,998.000	55,764	27.910	55,764	15,572				3,421		3,421		06/24/2016	
59045L-10-6	MERSANA THERAPEUTICS INC			1,195.000	31,799	26.610	31,799	4,839				24,837		24,837		06/28/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59064R-10-9	MESA LABORATORIES INC			126.000	36,117	286.643	36,117	5,643		83		4,670		4,670		06/22/2012	
59100U-10-8	META FINANCIAL GROUP INC			1,035.000	37,840	36.560	37,840	15,212	52	212		52		52		06/23/2017	
591520-20-0	METHODE ELECTRONICS INC			1,398.000	53,515	38.280	53,515	16,753		629		(1,489)		(1,489)		12/17/2002	
59156R-10-8	METLIFE INC			24,308.000	1,141,261	46.950	1,141,261	887,516		45,249		(97,264)		(97,264)		07/31/2014	
591774-10-4	METROPOLITAN BANK HOLDING CO			229.000	8,306	36.271	8,306	12,216				(2,726)		(2,726)		06/22/2018	
592688-10-5	METTLER TOLEDO INTERNATIONAL I			750.000	854,760	1,139.680	854,760	43,769				258,598		258,598		12/30/2009	
59408Q-10-6	MICHAELS COS INC THE	LS		1,333.000	17,160	13.010	17,160	26,730				6,528		6,528		06/23/2017	
594918-10-4	MICROSOFT CORP			238,136.000	52,966,209	222.420	52,966,209	6,647,998		508,513		15,361,575		15,361,575		03/20/2020	
594972-40-8	MICROSTRATEGY INC			267.000	103,743	388.551	103,743	14,303				65,357		65,357		06/25/2010	
595017-10-4	MICROCHIP TECHNOLOGY INC			7,740.000	1,068,971	138.110	1,068,971	276,732		11,335		257,309		257,309		09/18/2020	
595112-10-3	MICRON TECHNOLOGY INC			35,243.000	2,649,569	75.180	2,649,569	720,618				750,710		750,710		06/22/2018	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT			3,660.000	463,685	126.690	463,685	260,910		14,974		(21,548)		(21,548)		06/23/2017	
596278-10-1	MIDDLEBY CORP			1,823.000	235,021	128.920	235,021	46,057				35,202		35,202		06/24/2011	
596680-10-8	MIDDLESEX WATER CO			644.000	46,671	72.470	46,671	10,912		686		5,705		5,705		06/27/2008	
597742-10-5	MIDLAND STATES BANCORP INC			582.000	10,400	17.869	10,400	17,722		637		(6,424)		(6,424)		06/23/2017	
598511-10-3	MIDWESTONE FINANCIAL GROUP INC			406.000	9,947	24.500	9,947	9,568		365		(4,740)		(4,740)		06/23/2017	
600544-10-0	MILLER HERMAN INC COM			2,222.000	75,104	33.800	75,104	47,653	417	954		(17,362)		(17,362)		06/23/2017	
600551-20-4	MILLER INDUSTRIES INC/TN			446.000	16,957	38.020	16,957	6,815		328		395		395		06/24/2011	
603158-10-6	MINERALS TECHNOLOGIES INC			1,370.000	85,104	62.120	85,104	38,352		280		6,123		6,123		04/02/2007	
603380-10-6	MINERVA NEUROSCIENCES INC			1,336.000	3,126	2.340	3,126	4,676				(1,542)		(1,542)		06/26/2020	
60468T-10-5	MIRATI THERAPEUTICS INC			1,197.000	262,909	219.640	262,909	92,352				113,053		113,053		06/26/2020	
604871-10-3	MISONIX INC			402.000	5,025	12.500	5,025	10,218				(2,445)		(2,445)		06/28/2019	
60649T-10-7	MISTRAS GROUP INC			757.000	5,874	7.760	5,874	8,506				(4,905)		(4,905)		06/25/2010	
606710-20-0	MITEK SYSTEMS INC			1,253.000	22,278	17.780	22,278	8,482				12,634		12,634		06/24/2016	
607525-10-2	MODEL N INC			844.000	30,114	35.680	30,114	13,167				513		513		06/27/2014	
60770K-10-7	MODERNA INC			8,941.000	934,066	104.470	934,066	253,917				667,869		667,869		09/18/2020	
607828-10-0	MODINE MANUFACTURING CO			1,945.000	24,429	12.560	24,429	51,871				9,409		9,409		06/24/2005	
60786M-10-5	MOELIS & CO			1,429.000	66,820	46.760	66,820	59,842		6,069		21,108		21,108		06/22/2018	
608190-10-4	MOHAWK INDUSTRIES INC			1,947.000	274,430	140.950	274,430	86,807				8,857		8,857		06/23/2017	
608550-10-9	MOLECULAR TEMPLATES INC			1,274.000	11,963	9.390	11,963	10,637				(5,827)		(5,827)		06/28/2019	
60855R-10-0	MOLINA HEALTHCARE INC			1,840.000	391,331	212.680	391,331	95,857				141,006		141,006		06/22/2018	
60871R-20-9	MOLSON COORS BREWING CO			5,596.000	252,883	45.190	252,883	308,958		3,263		(48,515)		(48,515)		06/24/2016	
609027-10-7	MONARCH CASINO & RESORT INC			388.000	23,753	61.219	23,753	8,251				4,893		4,893		06/24/2005	
609207-10-5	MONDELEZ INTERNATIONAL INC			44,831.000	2,621,269	58.470	2,621,269	622,824	14,121	53,647		148,559		148,559		07/31/2012	
60935Y-20-8	MONEYGRAM INTERNATIONAL INC			1,840.000	10,056	5.465	10,056	12,759				(2,690)		(2,690)		12/18/2020	
60937P-10-6	MONGODB INC			1,616.000	580,209	359.040	580,209	247,297				347,706		347,706		09/18/2020	
609720-10-7	MONMOUTH REIT CLASS A			2,597.000	44,980	17.320	44,980	17,009		1,806		8,293		8,293		10/19/2009	
609839-10-5	MONOLITHIC POWER SYSTEMS INC			1,367.000	500,636	366.230	500,636	26,796	684	2,656		256,092		256,092		06/27/2014	
610236-10-1	MONRO MUFFLER INC			1,185.000	63,161	53.300	63,161	26,183		1,067		(29,370)		(29,370)		06/23/2017	
61174X-10-9	MONSTER BEVERAGE CORP			11,451.000	1,058,988	92.480	1,058,988	74,413				329,744		329,744		06/24/2016	
615369-10-5	MOODY'S CORP			5,125.000	1,487,480	290.240	1,487,480	64,981		11,742		269,501		269,501		06/25/2010	
615394-20-2	MOOG INC			863.000	68,436	79.300	68,436	29,208		662		(5,180)		(5,180)		06/27/2014	
617446-44-8	MORGAN STANLEY			42,366.000	2,903,342	68.530	2,903,342	1,205,407		52,819		1,015,761		1,015,761		10/05/2020	
617700-10-9	MORNINGSTAR INC			671.000	155,383	231.569	155,383	61,333	211	734		54,777		54,777		06/26/2020	
61775R-10-5	MORPHIC HOLDING INC			437.000	14,661	33.549	14,661	11,160				3,485		3,485		06/26/2020	
61945C-10-3	MOSAIC CO/THE			11,527.000	265,236	23.010	265,236	636,874		2,358		15,719		15,719		06/26/2015	
620071-10-0	MOTORCAR PARTS OF AMERICA INC			670.000	13,145	19.619	13,145	15,606				(1,608)		(1,608)		06/27/2014	
620076-30-7	MOTOROLA INC			5,446.000	926,147	170.060	926,147	304,356	3,867	14,260		48,115		48,115		06/26/2015	
624580-10-6	MOVADO GROUP INC			638.000	10,604	16.621	10,604	6,441				(3,252)		(3,252)		12/17/2002	
624756-10-2	MUELLER INDUSTRIES INC			1,100.000	38,621	35.110	38,621	23,575		450		5,692		5,692		06/26/2015	
624758-10-8	MUELLER WATER PRODUCTS INC			4,045.000	50,077	12.380	50,077	40,082		731		5,697		5,697		06/26/2020	
62482R-10-7	MR COOPER GROUP INC			2,342.000	72,672	31.030	72,672	29,603				44,099		44,099		06/26/2020	
626717-10-2	MURPHY OIL CORP			1,827.000	22,107	12.100	22,107	91,892		1,168		(26,751)		(26,751)		06/27/2008	
626755-10-2	MURPHY USA INC			660.000	86,374	130.870	86,374	26,479		169		9,118		9,118		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
628180-10-4	MUSTANG BIO INC			2,916.000	11,037	3.785	11,037	10,730				(856)		(856)		06/28/2019	
628464-10-9	MYERS INDUSTRIES INC			871.000	18,099	20.780	18,099	9,845	118	481		3,554		3,554		12/17/2002	
62855J-10-4	MYRIAD GENETICS INC			2,502.000	49,477	19.775	49,477	54,964				(18,566)		(18,566)		06/26/2009	
628778-10-2	NBT BANCORP INC			1,661.000	53,318	32.100	53,318	30,577		1,835		(13,987)		(13,987)		06/23/2017	
62886E-10-8	NCR CORP			4,702.000	176,654	37.570	176,654	58,345				11,280		11,280		06/27/2014	
62914B-10-0	NIC INC			2,596.000	67,055	25.830	67,055	43,101		956		8,992		8,992		06/24/2016	
629156-40-7	NL INDUSTRIES INC			563.000	2,691	4.780	2,691	7,387		92		488		488		03/05/2004	
629209-30-5	NMI HOLDINGS INC CLASS A			2,265.000	51,302	22.650	51,302	24,908				(23,740)		(23,740)		06/27/2014	
62921N-10-5	NGM BIOPHARMACEUTICALS INC			761.000	23,055	30.296	23,055	14,584				8,942		8,942		12/20/2019	
629337-10-6	NN INC			1,020.000	6,701	6.570	6,701	15,746				(2,721)		(2,721)		06/23/2017	
629377-50-8	NRG ENERGY INC			6,710.000	251,960	37.550	251,960	442,006		8,236		(14,561)		(14,561)		06/27/2014	
629445-20-6	NVE CORP			192.000	10,787	56.182	10,787	6,064		786		(2,908)		(2,908)		06/27/2008	
62944T-10-5	NVR INC			107.000	436,545	4,079.860	436,545	54,311				28,911		28,911		06/25/2010	
62945V-10-9	NV5 HOLDINGS INC			291.000	22,925	78.780	22,925	7,478				8,206		8,206		06/24/2016	
62955J-10-3	NOV INC COMMON STOCK			12,994.000	178,408	13.730	178,408	256,766		665		9,209		9,209		06/26/2009	
629579-10-3	NACCO INDUSTRIES INC			182.000	4,787	26.302	4,787	881		143		(3,719)		(3,719)		12/17/2002	
63009R-10-9	NANOSTRING TECHNOLOGIES INC			1,160.000	77,581	66.880	77,581	24,666				45,100		45,100		06/28/2019	
630160-10-2	NANTKWEST INC			921.000	12,277	13.330	12,277	9,163				3,100		3,100		06/26/2020	
630402-10-5	NAPCO SECURITY TECHNOLOGIES			428.000	11,222	26.220	11,222	4,044				(1,351)		(1,351)		06/23/2017	
631103-10-8	NASDAQ OMX GROUP/THE			3,513.000	466,316	132.740	466,316	130,464		6,970		89,656		89,656		06/24/2016	
632307-10-4	NATERA INC			2,268.000	225,711	99.520	225,711	51,342				144,918		144,918		06/26/2020	
632347-10-0	NATHAN'S FAMOUS INC			133.000	7,344	55.218	7,344	5,637		190		(2,073)		(2,073)		06/24/2016	
633707-10-4	NATIONAL BANK HOLDINGS			984.000	32,236	32.760	32,236	19,378		805		(2,410)		(2,410)		06/28/2013	
634865-10-9	NATIONAL BANKSHARES INC			257.000	8,047	31.311	8,047	7,079		365		(3,484)		(3,484)		10/19/2009	
635017-10-6	NATIONAL BEVERAGE CORP			457.000	38,799	84.899	38,799	2,665	2,742			15,411		15,411		12/17/2002	
635309-10-7	NATIONAL CINEMEDIA INC			2,714.000	10,096	3.720	10,096	67,015		1,111		(9,644)		(9,644)		06/22/2012	
635906-10-0	NATIONAL HEALTHCARE CORP			212.000	14,079	66.410	14,079	13,543	110	451		(4,224)		(4,224)		06/24/2016	
636180-10-1	NATIONAL FUEL GAS CO			2,568.000	105,622	41.130	105,622	64,116	1,143	4,623		(13,829)		(13,829)		06/23/2017	
636220-30-3	NATIONAL GENERAL HLDGS			1,991.000	68,052	34.180	68,052	35,537	100	407		23,940		23,940		06/24/2016	
63633D-10-4	NATIONAL HEALTH INVESTORS INC			1,356.000	93,795	69.170	93,795	50,634	1,495	6,044		(16,615)		(16,615)		06/26/2015	
636518-10-2	NATIONAL INSTRUMENTS CORP			4,043.000	177,649	43.940	177,649	68,174		4,301		6,439		6,439		06/23/2017	
637215-10-4	NATIONAL PRESTO INDUSTRIES INC			206.000	18,217	88.432	18,217	7,319		1,264		8		8		06/25/2010	
637372-20-2	NATIONAL RESEARCH GROUP			357.000	15,262	42.751	15,262	5,146		153		(8,241)		(8,241)		05/23/2013	
637417-10-6	NATIONAL RETAIL PROPERTIES INC			5,624.000	230,134	40.920	230,134	141,028	2,924	2,844		(66,199)		(66,199)		08/24/2020	
637870-10-6	NATIONAL STORAGE AFFILIATES TR			1,700.000	61,251	36.030	61,251	28,294		2,347		4,803		4,803		06/23/2017	
63845R-10-7	NATIONAL VISION HOLDINGS INC			2,416.000	109,421	45.290	109,421	82,144				30,926		30,926		06/28/2019	
638517-10-2	NATIONAL WESTERN LIFE GROUP IN			92.000	18,992	206.435	18,992	16,788		34		(7,732)		(7,732)		06/24/2016	
63888U-10-8	NATURAL GROCERS BY VITAMIN C			345.000	4,740	13.739	4,740	10,691		805		1,329		1,329		06/28/2013	
639027-10-1	NATURES SUNSHINE PRODUCTS INC			537.000	8,028	14.950	8,028	7,311				3,218		3,218		06/22/2012	
639050-10-3	NATUS MEDICAL INC			1,257.000	25,190	20.040	25,190	17,928				(16,203)		(16,203)		06/27/2008	
63910B-10-2	NAUTILUS INC			909.000	16,489	18.140	16,489	14,529				1,951		1,951		09/18/2020	
63934E-10-8	NAVISTAR INTERNATIONAL			1,911.000	84,008	43.960	84,008	28,292				28,570		28,570		06/23/2017	
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE			5,701.000	55,984	9.820	55,984	59,769		2,307		(6,297)		(6,297)		09/18/2020	
63947U-10-7	NCINO INC			204.000	14,772	72.412	14,772	15,413				(638)		(638)		09/18/2020	
640079-10-9	NEENAH PAPER INC			642.000	35,515	55.319	35,515	16,328		1,235		(9,656)		(9,656)		11/26/2003	
640268-10-8	NEKTAR THERAPEUTICS			5,467.000	92,939	17.000	92,939	140,105				(24,950)		(24,950)		06/23/2017	
64031N-10-8	NELNET INC			763.000	54,356	71.240	54,356	26,798		640		9,873		9,873		06/23/2017	
640491-10-6	NEOGEN CORP			1,786.000	141,630	79.300	141,630	13,760				24,959		24,959		06/27/2008	
64049K-10-4	NEOLEUKIN THERAPEUTICS INC			2,147.000	30,273	14.100	30,273	33,021				(2,735)		(2,735)		06/26/2020	
64049M-20-9	NEOGENOMICS INC			3,073.000	165,450	53.840	165,450	31,211				75,215		75,215		06/28/2019	
64051T-10-0	NEOPHOTONICS CORP			1,216.000	11,053	9.090	11,053	10,699				326		326		06/26/2015	
64110D-10-4	NETAPP INC			7,346.000	486,599	66.240	486,599	238,128		14,425		29,175		29,175		06/23/2017	
64110L-10-6	NETFLIX INC			13,568.000	7,336,625	540.730	7,336,625	507,126				2,932,791		2,932,791		06/28/2019	
641110-10-4	NETGEAR INC			1,274.000	51,763	40.630	51,763	12,455				20,442		20,442		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		
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
64115T-10-4	NETSCOUT SYSTEMS INC			2,211.000	60,626	27.420	60,626	12,088		5,269		5,269		5,269		07/13/2015	
64125C-10-9	NEUROCRINE BIOSCIENCES INC			3,097.000	296,847	95.850	296,847	110,161				(35,882)		(35,882)		06/23/2017	
64132K-10-2	NEUBASE THERAPEUTICS INC			2,043.000	14,281	6.990	14,281	19,509				(5,204)		(5,204)		06/26/2020	
64157F-10-3	NEVRO CORP			1,074.000	185,909	173.100	185,909	64,049				59,395		59,395		06/23/2017	
646025-10-6	NEW JERSEY RESOURCES CORP			2,173.000	77,250	35.550	77,250	30,441	723	2,823		(19,509)		(19,509)		06/26/2015	
64828T-20-1	NEW RESIDENTIAL INVESTMENT			12,681.000	126,049	9.940	126,049	212,902	2,536	10,376		(76,507)		(76,507)		06/28/2019	
64829B-10-0	NEW RELIC INC			1,631.000	106,667	65.400	106,667	89,802				(504)		(504)		06/22/2018	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP			3,164.000	16,390	5.180	16,390	41,738		1,051		(6,141)		(6,141)		06/23/2017	
649445-10-3	NEW YORK COMMUNITY BANCORP INC			10,769.000	113,613	10.550	113,613	153,431		7,490		(15,757)		(15,757)		06/26/2015	
649604-50-1	NEW YORK MORTAGE TRUST INC			11,605.000	42,822	3.690	42,822	49,903	1,161	2,314		(1,223)		(1,223)		06/26/2020	
650111-10-7	NEW YORK TIMES CO/THE			5,263.000	272,466	51.770	272,466	148,358		1,185		98,197		98,197		06/26/2020	
651229-10-6	NEWELL RUBBERMAID INC			11,340.000	240,748	21.230	240,748	293,846		10,671		22,688		22,688		06/23/2017	
651587-10-7	NEWMARKET CORP			209.000	83,243	398.292	83,243	12,400	397	1,624		(18,355)		(18,355)		06/23/2017	
65158N-10-2	NEWMARK GROUP INC CLASS A			1,354.000	9,871	7.290	9,871	11,344		180		(11,744)		(11,744)		12/03/2018	
651639-10-6	NEWMONT MINING CORP			25,664.000	1,537,017	59.890	1,537,017	914,087		27,196		422,029		422,029		03/20/2020	
651718-50-4	NEWPARK RESOURCES			3,366.000	6,463	1.920	6,463	27,435				(14,574)		(14,574)		12/17/2002	
65249B-10-9	NEWS CORP/NEW CL A W/I			11,739.000	210,950	17.970	210,950	95,044		2,402		44,990		44,990		06/23/2017	
65249B-20-8	NEWS CORP/NEW CL A W/I			4,708.000	83,661	17.770	83,661	68,530		963		15,277		15,277		06/23/2017	
65290C-10-5	NEXTIER OILFIELD SOLUTIONS I			4,056.000	13,953	3.440	13,953	70,229				(13,162)		(13,162)		11/20/2019	
652CVR-99-4	NEWSTAR FINANCIAL INC			959.000	232	0.242	232	232				230		230		12/26/2017	
65336K-10-3	NEXSTAR BROADCASTING GROUP INC			1,506.000	164,440	109.190	164,440	64,041		3,450		(12,082)		(12,082)		01/18/2017	
65339F-10-1	NEXTERA ENERGY INC			62,507.000	4,822,415	77.150	4,822,415	753,726		89,297		1,040,711		1,040,711		10/27/2020	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC			662.000	28,009	42.310	28,009	9,279		866		(1,149)		(1,149)		06/26/2015	
65342T-10-6	NI HOLDINGS INC			394.000	6,469	16.419	6,469	6,757				(306)		(306)		06/23/2017	
65343C-10-2	NEXTGEN HEALTHCARE INC			1,960.000	35,750	18.240	35,750	53,102				4,233		4,233		06/24/2011	
65343E-10-8	NEXTCURE INC			470.000	5,123	10.900	5,123	27,520				(21,253)		(21,253)		12/20/2019	
65406E-10-2	NICOLET BANKSHARES INC			301.000	19,971	66.349	19,971	10,970				(2,248)		(2,248)		06/24/2016	
654106-10-3	NIKE INC			38,627.000	5,464,562	141.470	5,464,562	390,316		48,983		1,550,895		1,550,895		06/26/2020	
65473P-10-5	NISOURCE INC			12,354.000	283,401	22.940	283,401	138,369		10,613		(60,255)		(60,255)		06/22/2018	
65487K-10-0	NLIGHT INC			1,072.000	35,001	32.650	35,001	25,931				12,485		12,485		06/26/2020	
65487U-10-8	NKARTA INC			496.000	30,489	61.470	30,489	16,772				13,654		13,654		09/18/2020	
65540B-10-5	NOODLES & CO			400.000	3,160	7.900	3,160	14,031				940		940		12/20/2013	
655663-10-2	NORDSON CORP			1,902.000	382,207	200.950	382,207	41,838	742	2,976		72,150		72,150		06/27/2008	
655664-10-0	NORDSTROM INC	LS		3,550.000	109,672	31.210	109,672	116,670		1,344		(34,346)		(34,346)		06/22/2007	
655844-10-8	NORFOLK SOUTHERN CORP			8,199.000	1,948,164	237.610	1,948,164	183,263		31,531		354,843		354,843		06/30/2006	
66405S-10-0	NORTHEAST BANK COMMON STOCK			256.000	5,765	22.520	5,765	4,812		10		135		135		06/23/2017	
665859-10-4	NORTHERN TRUST CORP			6,037.000	562,286	93.140	562,286	322,576	4,226	17,289		(78,719)		(78,719)		06/23/2017	
66611T-10-8	NORTHFIELD BANCORP INC			1,643.000	20,258	12.330	20,258	26,796		739		(7,572)		(7,572)		06/23/2017	
666762-10-9	NORTHRIM BANCORP INC			280.000	9,506	33.950	9,506	7,041		395		(1,212)		(1,212)		06/24/2016	
666807-10-2	NORTHROP GRUMMAN CORP			4,918.000	1,498,613	304.720	1,498,613			28,521		(171,127)		(171,127)		01/11/2005	
667340-10-3	NORTHWEST BANCSHARES INC			2,083.000	26,537	12.740	26,537	28,398		1,520		(4,858)		(4,858)		04/27/2020	
66765N-10-5	NORTHWEST NATURAL GAS CO			1,124.000	51,693	45.990	51,693	38,586		2,199		(31,036)		(31,036)		06/24/2016	
667746-10-1	NORTHWEST PIPE CO			371.000	10,499	28.299	10,499	5,969				(1,850)		(1,850)		06/23/2017	
668074-30-5	NORTHWESTERN CORP			1,255.000	73,179	58.310	73,179	55,612		3,081		(16,689)		(16,689)		06/22/2018	
668771-10-8	NORTONLIFELOCK INC C/S			16,911.000	351,411	20.780	351,411	477,607		216,206		(79,787)		(79,787)		06/24/2016	
669549-10-7	NORWOOD FINANCIAL CORP			223.000	5,836	26.170	5,836	6,037		228		(2,826)		(2,826)		06/23/2017	
670002-40-1	NOVAVAX INC	LS		1,911.000	210,865	111.510	210,865	75,695				136,765		136,765		06/26/2020	
67000B-10-4	NOVANTA INC			1,149.000	135,835	118.220	135,835	13,003				34,059		34,059		06/24/2011	
67011P-10-0	NOW INC/DE W/I			4,328.000	31,075	7.180	31,075	46,888				(17,491)		(17,491)		06/24/2016	
67018T-10-5	NU SKIN ENTERPRISES INC			1,771.000	96,750	54.630	96,750	65,907		2,718		24,062		24,062		06/22/2018	
67020Y-10-0	NUANCE COMMUNICATIONS INC			9,317.000	410,787	44.090	410,787	124,335				243,532		243,532		06/23/2017	
670346-10-5	NUCOR CORP			9,460.000	503,177	53.190	503,177	158,702	3,831	15,578		(29,096)		(29,096)		06/24/2016	
67059N-10-8	NUTANIX INC			5,847.000	186,344	31.870	186,344	172,116				11,291		11,291		06/26/2020	
67066G-10-4	NVIDIA CORP			18,812.000	9,823,626	522.200	9,823,626	527,117		12,314		5,371,817		5,371,817		03/16/2018	

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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
670704-10-5	NUVASIVE INC			1,734.000	97,676	56.330	97,676	30,598				(36,262)		(36,262)		06/30/2006	
67080M-10-3	NURIX THERAPEUTICS INC			326.000	10,719	32.880	10,719	11,314				(592)		(592)		09/18/2020	
670837-10-3	OGE ENERGY CORP			6,410.000	204,223	31.860	204,223	81,313		10,261		(80,456)		(80,456)		06/28/2013	
67098H-10-4	O I GLASS INC			5,702.000	67,854	11.900	67,854	147,977		291		(170)		(170)		12/27/2019	
67103H-10-7	O'REILLY AUTOMOTIVE INC			2,359.000	1,067,613	452.570	1,067,613	87,589				32,623		32,623		06/26/2009	
67103X-10-2	OFG BANKCORP			1,902.000	35,263	18.540	35,263	23,150	120	435		(9,598)		(9,598)		06/24/2011	
671044-10-5	OSI SYSTEMS INC			673.000	62,737	93.220	62,737	23,798				(5,038)		(5,038)		06/23/2017	
67181A-10-7	OAK STREET HEALTH INC			491.000	30,030	61.161	30,030	20,747				9,240		9,240		09/18/2020	
674599-10-5	OCCIDENTAL PETROLEUM CORP			26,926.000	466,089	17.310	466,089	465,333	269	61,100		(640,444)		(640,444)		08/09/2019	
675232-10-2	OCEANEERING INTERNATIONAL INC			3,828.000	30,433	7.950	30,433	23,129				(26,520)		(26,520)		06/30/2006	
675234-10-8	OCEANFIRST FINANCIAL CORP			1,583.000	29,491	18.630	29,491	31,402		1,101		(10,888)		(10,888)		01/29/2018	
67576A-10-0	OCULAR THERAPEUTIX INC			894.000	18,506	20.700	18,506	15,803				14,906		14,906		06/23/2017	
676079-10-6	ODONATE THERAPEUTICS INC			216.000	4,147	19.199	4,147	5,022				(2,849)		(2,849)		03/16/2018	
67623C-10-9	OFFICE PROPERTIES INCOME TRU			1,207.000	27,423	22.720	27,423	90,878		2,716		(11,317)		(11,317)		01/02/2019	
677719-10-6	OHIO VALLEY BANC CORP			160.000	3,776	23.600	3,776	5,176		137		(2,551)		(2,551)		06/23/2017	
677864-10-0	OIL-DRI CORP OF AMERICA			255.000	8,690	34.078	8,690	4,906		266		(550)		(550)		06/24/2011	
678026-10-5	OIL STATES INTERNATIONAL INC			2,073.000	10,406	5.020	10,406	36,708				(23,296)		(23,296)		06/25/2010	
679295-10-5	OKTA INC			3,632.000	923,472	254.260	923,472	237,669				486,943		486,943		06/26/2020	
679580-10-0	OLD DOMINION FREIGHT LINE INC			3,116.000	608,181	195.180	608,181	26,395		1,923		212,954		212,954		03/25/2020	
680033-10-7	OLD NATIONAL BANCORP/IN			4,858.000	80,448	16.560	80,448	88,419		2,782		(8,365)		(8,365)		04/28/2016	
680223-10-4	OLD REPUBLIC INTERNATIONAL COR			9,089.000	179,144	19.710	179,144	138,831		7,809		(24,065)		(24,065)		06/22/2018	
680277-10-0	OLD SECOND BANCORP INC			1,237.000	12,494	10.100	12,494	7,977		50		(4,150)		(4,150)		06/26/2015	
680665-20-5	OLIN CORP			4,718.000	115,874	24.560	115,874	81,615		3,860		34,329		34,329		10/30/2015	
681116-10-9	OLLIES BARGAIN OUTLET HOLDI			1,751.000	143,179	81.770	143,179	70,156				24,253		24,253		09/18/2020	
68162K-10-6	OLYMPIC STEEL INC			395.000	5,265	13.329	5,265	13,976		33		(1,805)		(1,805)		06/30/2006	
681919-10-6	OMNICOM GROUP INC			6,684.000	416,881	62.370	416,881	221,178	4,345	18,025		(124,080)		(124,080)		12/15/2003	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC			7,357.000	267,206	36.320	267,206	157,599		20,166		(42,129)		(42,129)		05/17/2019	
682095-10-4	OMEGA FLEX INC			117.000	17,082	146.000	17,082	3,907	33	134		4,508		4,508		09/30/2015	
68213N-10-9	OMNICELL INC			1,384.000	166,108	120.020	166,108	29,944				52,762		52,762		06/23/2017	
682143-10-2	OMEROS CORP	LS		1,629.000	23,027	14.285	23,027	24,877				317		317		06/23/2017	
682189-10-5	ON SEMICONDUCTOR CORP			12,593.000	412,169	32.730	412,169	139,118				97,903		97,903		06/26/2015	
68235C-10-7	ONCOCYTE CORP	LS		2,507.000	5,930	2.390	5,930	6,242				349		349		06/28/2019	
68235P-10-8	ONE GAS INC			1,679.000	128,897	76.770	128,897	17,553		3,710		(28,052)		(28,052)		06/23/2017	
682406-10-3	ONE LIBERTY PROPERTIES INC			574.000	11,520	20.070	11,520	9,020	258	1,043		(3,731)		(3,731)		10/16/2020	
68243Q-10-6	1-800 FLOWERS CL A			1,264.000	32,864	26.000	32,864	12,343				14,469		14,469		06/30/2003	
682680-10-3	ONEOK INC			14,363.000	551,252	38.380	551,252	563,765		53,703		(505,442)		(505,442)		06/26/2020	
68268W-10-3	ONEMAIN HLDGS INC COM			2,054.000	98,921	48.160	98,921	80,571		12,479		12,288		12,288		06/22/2018	
68269G-10-7	1LIFE HEALTHCARE INC			2,499.000	109,081	43.650	109,081	72,648				36,264		36,264		09/18/2020	
68287N-10-0	ONESPAN INC			1,227.000	25,374	20.680	25,374	21,352				4,348		4,348		06/26/2015	
682CVR-99-8	OMTHERA PHARMACEUTICAL			244.000	146	0.598	146	145								07/19/2013	
683344-10-5	ONTO INNOVATION INC			1,126.000	53,541	47.550	53,541	14,955				12,340		12,340		10/28/2019	
683373-10-4	ONTRAK INC COMMON STOCK			75.000	4,634	61.787	4,634	1,441				1,835		1,835		06/28/2019	
683416-10-1	OOMA INC			661.000	9,518	14.399	9,518	5,552				769		769		06/23/2017	
68375N-10-3	OPKO HEALTH INC	LS		13,300.000	52,010	3.950	52,010	74,001				32,831		32,831		06/24/2016	
68376D-10-4	OPORTUN FINANCIAL CORP			563.000	10,905	19.369	10,905	10,699				205		205		12/18/2020	
683797-10-4	OPPENHEIMER HOLDINGS			448.000	14,081	31.431	14,081	10,348		678		1,762		1,762		06/25/2010	
68389X-10-5	ORACLE CORP			59,843.000	3,871,244	64.690	3,871,244	1,268,199		58,758		697,519		697,519		12/15/2017	
68401U-20-4	OPTIMIZERX CORP			681.000	21,220	31.160	21,220	11,031				14,160		14,160		06/28/2019	
68404L-20-1	OPTION CARE HEALTH INC			1,132.000	17,704	15.640	17,704	24,595				(6,858)		(6,858)		02/03/2020	
68404V-10-0	OPTINOSE INC	LS		1,987.000	8,143	4.140	8,143	25,507				(10,047)		(10,047)		06/28/2019	
68554V-10-8	ORASURE TECHNOLOGIES INC			2,181.000	23,086	10.585	23,086	26,856				5,546		5,546		06/23/2017	
68555P-10-0	ORBCOMM INC			2,552.000	18,936	7.420	18,936	11,366				8,154		8,154		06/26/2015	
68571X-10-3	ORCHID ISLAND CAPITAL INC	LS		1,276.000	6,593	5.220	6,593	13,709	83	1,050		(732)		(732)		06/23/2017	
68619K-20-4	ORGENESIS INC			2,929.000	13,181	4.500	13,181	18,685				(5,480)		(5,480)		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
68621T-10-2	ORIGIN BANCORP INC			568.000	15,773	27.769	15,773	23,502		219		(5,694)		(5,694)		06/22/2018	
68622P-10-9	ORIC PHARMACEUTICALS INC			672.000	22,747	33.850	22,747	25,303				(2,544)		(2,544)		12/18/2020	
686688-10-2	ORMAT TECHNOLOGIES INC			1,153.000	104,093	90.280	104,093	45,795		519		18,087		18,087		06/26/2015	
687380-10-5	ORRSTOWN FINL SERVICES INC			297.000	4,915	16.549	4,915	5,330		207		(1,795)		(1,795)		06/24/2016	
68752L-10-0	ORTHOPEDIATRICS CORP			225.000	9,281	41.249	9,281	6,584				(1,286)		(1,286)		12/21/2018	
68752M-10-8	ORTHOFIX MEDICAL INC			679.000	29,183	42.979	29,183	30,024				(2,163)		(2,163)		08/01/2018	
688239-20-1	OSHKOSH CORP			2,055.000	176,874	86.070	176,874	54,985		2,586		(17,550)		(17,550)		06/24/2011	
68902V-10-7	OTIS WORLDWIDE CORP			12,593.000	850,657	67.550	850,657	295,611		7,728		529,387		529,387		03/31/2020	
689648-10-3	OTTER TAIL CORP			920.000	39,201	42.610	39,201	21,406		1,393		(7,949)		(7,949)		06/24/2005	
69007J-10-6	OUTFRONT MEDIA INC COM			5,152.000	100,773	19.560	100,773	145,010		2,003		(36,025)		(36,025)		06/22/2018	
690145-10-7	OUTSET MEDICAL INC			258.000	14,665	56.841	14,665	13,760				901		901		12/18/2020	
69036R-86-3	OVERSEAS SHIPHOLDING GROUP INC			836.000	1,789	2.140	1,789	3,478				(133)		(133)		06/24/2016	
690370-10-1	OVERSTOCK.COM INC			1,365.000	65,479	47.970	65,479	36,011				29,332		29,332		09/18/2020	
690469-10-1	OVID THERAPEUTICS INC	LS		2,841.000	6,496	2.310	6,496	21,904				(15,270)		(15,270)		06/26/2020	
69047Q-10-2	OVINTIV INC			8,395.000	120,552	14.360	120,552	75,472		1,610		44,871		44,871		06/26/2020	
690732-10-2	OWENS & MINOR INC			2,343.000	63,378	27.050	63,378	33,492		24		51,028		51,028		06/23/2017	
690742-10-1	OWENS CORNING INC			3,305.000	250,387	75.760	250,387	109,875		3,245		35,002		35,002		06/25/2010	
691497-30-9	OXFORD INDUSTRIES INC			621.000	40,682	65.510	40,682	8,688		712		(6,126)		(6,126)		12/17/2002	
69290Y-10-9	PAE INC			1,797.000	16,496	9.180	16,496	16,586				(90)		(90)		06/26/2020	
69318G-10-6	PBF ENERGY INC			3,006.000	21,343	7.100	21,343	38,954		219		(22,908)		(22,908)		06/26/2020	
69318J-10-0	PC CONNECTION INC			430.000	20,335	47.291	20,335	5,299		141		(1,014)		(1,014)		06/28/2013	
69324R-10-4	PCSB FINANCIAL CORP			696.000	11,094	15.940	11,094	11,873		114		(2,986)		(2,986)		06/23/2017	
69327R-10-1	PETROLEUM DEVELOPMENT CORP			2,621.000	53,809	20.530	53,809	130,356				(41,833)		(41,833)		01/15/2020	
693282-10-5	PDF SOLUTIONS INC			1,181.000	25,510	21.600	25,510	5,773				5,537		5,537		06/25/2010	
69331C-10-8	PG&E CORP			41,849.000	521,439	12.460	521,439	667,402				104,987		104,987		12/18/2020	
693366-20-5	PICO HOLDINGS INC			896.000	8,378	9.350	8,378	26,894				(1,579)		(1,579)		06/25/2010	
69336V-10-1	PGT INC			1,847.000	37,568	20.340	37,568	18,243				9,983		9,983		06/26/2015	
69343T-10-7	PJT PARTNERS INC			727.000	54,707	75.250	54,707	18,107		148		21,796		21,796		06/24/2016	
693475-10-5	PNC FINANCIAL SERVICES GROUP I			13,689.000	2,039,661	149.000	2,039,661	1,471,973		64,404		(135,856)		(135,856)		02/26/2010	
69349H-10-7	PNM RESOURCES INC			2,897.000	140,591	48.530	140,591	35,820		3,644		(6,286)		(6,286)		06/25/2010	
693506-10-7	PPG INDUSTRIES INC			7,378.000	1,064,055	144.220	1,064,055	187,363		15,847		78,800		78,800		03/05/2004	
69351T-10-6	PPL CORP			23,565.000	664,533	28.200	664,533	524,550	9,779	39,438		(175,956)		(175,956)		06/26/2020	
69353Y-10-3	PMV PHARMACEUTICALS INC			375.000	23,066	61.509	23,066	16,775				6,262		6,262		12/18/2020	
69354M-10-8	PRA HEALTH SCIENCES INC			1,998.000	250,629	125.440	250,629	118,843				30,667		30,667		06/26/2020	
69354N-10-6	PORTFOLIO RECOVERY ASSOCIATES			1,801.000	71,428	39.660	71,428	35,743				6,023		6,023		06/26/2015	
69355F-10-2	PPD INC			4,990.000	170,758	34.220	170,758	132,877				37,706		37,706		12/18/2020	
69360J-10-7	PS BUSINESS PARKS INC			488.000	64,841	132.871	64,841	36,318		2,097		(15,544)		(15,544)		06/23/2017	
693656-10-0	PHILLIPS-VAN HEUSEN CORP			2,213.000	207,779	93.890	207,779	56,144		66		(7,679)		(7,679)		09/18/2020	
69366J-20-0	PTC THERAPEUTICS INC			2,011.000	122,731	61.030	122,731	46,559				26,022		26,022		06/28/2019	
69370C-10-0	PARAMETRIC TECHNOLOGY CORP			3,193.000	381,915	119.610	381,915	65,912				142,130		142,130		06/23/2017	
693718-10-8	PACCAR INC			10,755.000	927,941	86.280	927,941	130,037	7,529	39,380		76,864		76,864		12/15/2003	
69404D-10-8	PACIFIC BIOSCIENCES OF CALIFOR			4,997.000	129,622	25.940	129,622	40,567				103,457		103,457		06/28/2019	
69478X-10-5	PACIFIC PREMIER BANCORP INC			2,232.000	69,929	31.330	69,929	48,784		1,985		(1,940)		(1,940)		06/02/2020	
695127-10-0	PACIRA PHARMACEUTICALS INC			1,521.000	91,017	59.840	91,017	64,731				22,013		22,013		06/23/2017	
695156-10-9	PACKAGING CORP OF AMERICA			3,168.000	436,899	137.910	436,899	60,100	3,168	10,239		81,735		81,735		06/28/2013	
695263-10-3	PACWEST BANCORP			3,679.000	93,447	25.400	93,447	107,537		5,080		(47,130)		(47,130)		10/24/2017	
69526K-10-5	PACTIV EVERGREEN INC			728.000	13,206	18.140	13,206	12,197				1,004		1,004		12/18/2020	
69553P-10-0	PAGERDUTY INC			2,233.000	93,116	41.700	93,116	58,936				35,735		35,735		06/26/2020	
697435-10-5	PALO ALTO NETWORKS INC			2,954.000	1,049,822	355.390	1,049,822	311,690				365,013		365,013		06/23/2017	
69753M-10-5	PALOMAR HOLDINGS INC			613.000	54,459	88.840	54,459	39,638				16,603		16,603		06/26/2020	
698813-10-2	PAPA JOHN'S INTERNATIONAL INC			1,035.000	87,820	84.850	87,820	60,996		725		14,555		14,555		06/26/2020	
698884-10-3	PAR TECHNOLOGY CORP DEL	LS		406.000	25,179	62.791	25,179	11,448				12,952		12,952		06/28/2019	
69888T-20-7	PAR PETROLEUM CORP			1,291.000	18,048	13.980	18,048	22,682				(11,900)		(11,900)		09/14/2016	
69924R-10-8	PARAMOUNT GROUP INC			3,099.000	28,015	9.040	28,015	54,907	217	1,268		(18,183)		(18,183)		06/23/2017	

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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
699374-30-2	PARATEK PHARMACEUTICALS			934.000	5,847	6.260	5,847	23,443				2,073		2,073		06/23/2017	
70014A-10-4	PARK AEROSPACE CORP C/S			766.000	10,272	13.410	10,272	14,687	77	1,096		(2,181)		(2,181)		12/17/2002	
700517-10-5	PARK HOTELS & RESORTS INC			7,470.000	128,111	17.150	128,111	212,671		7,640		(63,754)		(63,754)		09/18/2019	
700658-10-7	PARK NATIONAL CORP			529.000	55,550	105.009	55,550	47,532		2,316		1,385		1,385		04/01/2005	
700666-10-0	PARK-OHIO HOLDINGS CORP			334.000	10,321	30.901	10,321	5,192		86		(915)		(915)		06/25/2010	
700885-10-6	PARKE BANCORP INC			217.000	3,385	15.599	3,385	3,829		139		(1,616)		(1,616)		02/14/2020	
701094-10-4	PARKER HANNIFIN CORP			4,115.000	1,120,967	272.410	1,120,967	113,616		14,815		272,750		272,750		11/26/2003	
701877-10-2	PARSLEY ENERGY INC			9,552.000	135,638	14.200	135,638	257,590		1,954		(49,678)		(49,678)		01/10/2020	
70202L-10-2	PARSONS CORP			502.000	18,278	36.410	18,278	17,537				(2,434)		(2,434)		09/20/2019	
702712-10-0	PASSAGE BIO INC			425.000	10,867	25.569	10,867	12,074				(1,201)		(1,201)		06/26/2020	
703343-10-3	PATRICK INDUSTRIES INC			687.000	46,956	68.349	46,956	31,254		543		9,623		9,623		06/26/2020	
703395-10-3	PATTERSON COS INC			3,229.000	95,675	29.630	95,675	102,863		3,435		29,408		29,408		06/26/2015	
703481-10-1	PATTERSON-UTI ENERGY INC			3,514.000	18,484	5.260	18,484	68,522		359		(18,328)		(18,328)		06/23/2017	
704326-10-7	PAYCHEX INC			9,997.000	931,520	93.180	931,520	299,848		25,358		80,800		80,800		06/24/2016	
70432V-10-2	PAYCOM SOFTWARE INC			1,532.000	692,847	452.250	692,847	60,865				285,906		285,906		06/23/2017	
70438V-10-6	PAYLOCITY HOLDING CORP			1,125.000	231,649	205.910	231,649	50,502				92,598		92,598		06/26/2020	
70450Y-10-3	PAYPAL HOLDINGS INC-W/I			37,444.000	8,769,385	234.200	8,769,385	994,840				4,696,300		4,696,300		06/22/2018	
70451A-10-4	PAYSIGN INC			1,045.000	4,849	4.640	4,849	13,971				(5,731)		(5,731)		06/28/2019	
704699-10-7	PEAPACK GLADSTONE FINANCIAL CO			642.000	14,612	22.760	14,612	11,718		131		(5,202)		(5,202)		06/23/2017	
70509V-10-0	PEBBLEBROOK HOTEL TRUST			5,135.000	96,538	18.800	96,538	149,482	51	2,153		(40,941)		(40,941)		11/26/2018	
705573-10-3	PEGASYSTEMS INC			1,117.000	148,851	133.260	148,851	11,368	34	137		59,605		59,605		06/25/2010	
70614W-10-0	PELETON INTERACTIVE INC A			8,050.000	1,221,346	151.720	1,221,346	864,551				355,144		355,144		12/18/2020	
707569-10-9	PENN NATIONAL GAMING INC			4,887.000	422,090	86.370	422,090	98,780				253,117		253,117		12/18/2020	
70805E-10-9	PENNANT GROUP INC THE			942.000	54,693	58.061	54,693	1,142				23,432		23,432		10/01/2019	
708430-10-3	PENNS WOODS BANCORP INC			331.000	8,609	26.009	8,609	7,019		434		(3,146)		(3,146)		06/26/2009	
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT			2,603.000	45,787	17.590	45,787	49,960	1,223	4,047		(10,505)		(10,505)		06/26/2015	
70932M-10-7	PENNYMAC FINANCIAL SERVICE			1,491.000	97,839	65.620	97,839	50,923		598		39,386		39,386		06/26/2020	
70959W-10-3	PENSKE AUTO GROUP INC			633.000	37,594	59.390	37,594	31,768		544		5,778		5,778		06/22/2018	
70975L-10-7	PENUMBRA INC			1,075.000	188,125	175.000	188,125	65,539				11,482		11,482		06/23/2017	
709789-10-1	PEOPLES BANCORP INC/OH			595.000	16,119	27.091	16,119	16,262		834		(4,483)		(4,483)		10/04/2005	
710577-10-7	PEOPLES BANCORP OF NC			174.000	4,005	23.017	4,005	4,880		134		(1,702)		(1,702)		06/23/2017	
711040-10-5	PEOPLES FINANCIAL SERVICES			333.000	12,241	36.760	12,241	16,452		491		(4,504)		(4,504)		06/27/2014	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			10,656.000	137,782	12.930	137,782	139,576		7,820		(30,584)		(30,584)		11/01/2019	
713448-10-8	PEPSICO INC/NC			44,053.000	6,533,060	148.300	6,533,060	1,534,338	45,150	178,201		509,967		509,967		03/01/2010	
71363P-10-6	PERDOCEO EDUCATION CORP C/S			2,656.000	33,545	12.630	33,545	68,120				(15,228)		(15,228)		06/24/2011	
71375U-10-1	PERFICIENT INC			1,320.000	62,898	47.650	62,898	22,110				2,076		2,076		06/28/2013	
71377A-10-3	PERFORMANCE FOOD GROUP CO			4,210.000	200,438	47.610	200,438	124,719				12,844		12,844		06/26/2020	
714046-10-9	PERKINELMER INC			3,731.000	535,399	143.500	535,399	121,741		1,069		172,317		172,317		06/23/2017	
715347-10-0	PERSPECTA INC			4,684.000	112,791	24.080	112,791	46,092	328	1,246		(10,513)		(10,513)		06/01/2018	
71535D-10-6	PERSONALIS INC			735.000	26,908	36.610	26,908	17,731				9,135		9,135		09/18/2020	
716382-10-6	PETMED EXPRESS INC	LS		765.000	24,269	32.060	24,269	8,387		868		6,503		6,503		06/30/2006	
71639T-10-6	PETIQ INC	LS		619.000	23,531	38.451	23,531	18,564				5,110		5,110		06/26/2020	
717081-10-3	PFIZER INC			177,644.000	6,539,076	36.810	6,539,076	5,416,458		276,173		(138,145)		(138,145)		04/30/2014	
717224-10-9	PHASEBIO PHARMACEUTICALS INC			806.000	2,708	3.360	2,708	10,574				(2,207)		(2,207)		06/28/2019	
71722W-10-7	PHATHOM PHARMACEUTICALS INC			341.000	11,328	33.220	11,328	12,082				(751)		(751)		06/26/2020	
717420-10-6	PHIBRO ANIMAL HEALTH CORP			720.000	13,982	19.419	13,982	16,303		354		(3,877)		(3,877)		06/23/2017	
718172-10-9	PHILIP MORRIS INTERNATIONAL			49,397.000	4,089,578	82.790	4,089,578	1,010,153	59,276	237,299		(102,291)		(102,291)		03/20/2020	
718546-10-4	PHILLIPS 66			14,167.000	990,840	69.940	990,840	303,516		52,163		(590,295)		(590,295)		06/28/2019	
719405-10-2	PHOTRONICS INC			2,703.000	30,165	11.160	30,165	75,024				(12,376)		(12,376)		06/24/2011	
71943U-10-4	PHYSICIANS REALTY TRUST			5,940.000	105,732	17.800	105,732	103,843		5,590		(3,688)		(3,688)		06/23/2017	
71944F-10-6	PHREESIA INC			775.000	42,052	54.261	42,052	15,596				26,333		26,333		03/20/2020	
720190-20-6	PIEDMONT OFFICE REALTY TRUST			3,343.000	54,257	16.230	54,257	60,943	702	1,904		(12,716)		(12,716)		09/18/2020	
720795-10-3	PIERIS PHARMACEUTICALS INC			3,495.000	8,738	2.500	8,738	16,623				(3,896)		(3,896)		06/28/2019	
72147K-10-8	PILGRIM'S PRIDE CORP			1,486.000	29,140	19.610	29,140	23,909				5,222		5,222		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
72341T-10-3	PING IDENTITY HOLDING CORP			1,099.000	31,475	28.640	31,475	33,825				(2,339)		(2,339)		09/18/2020	
723460-10-4	PINNACLE FINANCIAL PARTNERS IN			2,763.000	177,937	64.400	177,937	94,698		1,808		1,100		1,100		06/22/2018	
723484-10-1	PINNACLE WEST CAPITAL CORP			3,359.000	268,552	79.950	268,552	146,580		10,916		(33,368)		(33,368)		06/22/2018	
72352L-10-6	PINTEREST INC CLASS A			12,415.000	818,149	65.900	818,149	268,263				547,340		547,340		06/26/2020	
723787-10-7	PIONEER NATURAL RESOURCES CO			5,457.000	621,498	113.890	621,498	389,062	3,001	11,665		(203,581)		(203,581)		06/23/2017	
724078-10-0	PIPER JAFFRAY COS			553.000	55,798	100.901	55,798	17,546		1,131		11,537		11,537		12/15/2003	
724479-10-0	PITNEY BOWES INC			7,274.000	44,808	6.160	44,808	257,427		1,488		15,422		15,422		06/24/2016	
72703H-10-1	PLANET FITNESS INC			2,811.000	218,218	77.630	218,218	66,682				8,016		8,016		06/23/2017	
727493-10-8	PLANTRONICS INC			1,300.000	35,139	27.030	35,139	50,468		199		(401)		(401)		06/24/2016	
72814N-10-4	PLAYAGS INC			322.000	2,318	7.199	2,318	7,049				(1,580)		(1,580)		03/16/2018	
729132-10-0	PLEXUS CORP			884.000	69,138	78.210	69,138	25,542				1,118		1,118		06/27/2008	
72919P-20-2	PLUG POWER INC			11,742.000	398,171	33.910	398,171	95,009				313,220		313,220		12/18/2020	
72941B-10-6	PLURALSIGHT INC			3,056.000	64,054	20.960	64,054	83,752				11,162		11,162		06/26/2020	
731068-10-2	POLARIS INDUSTRIES INC			1,868.000	177,983	95.280	177,983	37,168		4,739		(11,937)		(11,937)		06/22/2018	
73278L-10-5	POOL CORP			1,227.000	457,058	372.500	457,058	37,849		2,874		195,558		195,558		06/23/2017	
733174-70-0	POPULAR INC			2,847.000	160,343	56.320	160,343	84,725	1,025	3,607		(6,886)		(6,886)		06/23/2017	
736508-84-7	PORTLAND GENERAL ELECTRIC CO			2,243.000	95,933	42.770	95,933	54,092	914	3,585		(29,069)		(29,069)		06/23/2017	
737446-10-4	POST HOLDINGS INC			1,888.000	190,707	101.010	190,707	68,373				(13,256)		(13,256)		06/23/2017	
737630-10-3	POTLATCH CORP			2,502.000	125,150	50.020	125,150	75,552		4,120		16,902		16,902		11/15/2018	
739128-10-6	POWELL INDUSTRIES INC			416.000	12,268	29.490	12,268	19,685		443		(8,074)		(8,074)		06/27/2014	
739276-10-3	POWER INTEGRATIONS INC			2,006.000	164,211	81.860	164,211	33,511		862		64,703		64,703		08/19/2020	
73943T-10-3	PQ GROUP HOLDINGS INC			890.000	12,691	14.260	12,691	14,569		1,639		(2,587)		(2,587)		12/15/2017	
74006W-10-8	PRAXIS PRECISION MEDECINES I			304.000	16,726	55.020	16,726	13,529				3,182		3,182		12/18/2020	
74017N-10-5	PRECIGEN INC COMMON STOCK	LS		2,435.000	24,582	10.200	24,582	7,193				(29,274)		(29,274)		03/20/2020	
74019P-10-8	PRECISION BIOSCIENCES INC			1,170.000	9,758	8.340	9,758	16,759				(6,464)		(6,464)		12/20/2019	
740367-40-4	PREFERRED BANK/LOS ANGELES CA			510.000	25,740	50.471	25,740	6,628		626		(4,883)		(4,883)		06/22/2012	
74039L-10-3	PREFERRED APARTMENT COMMUN A			2,737.000	20,254	7.400	20,254	46,006	479	2,450		(13,274)		(13,274)		12/15/2017	
740444-10-4	PREFORMED LINE PRODUCTS CO			96.000	6,570	68.438	6,570	4,344	19	79		773		773		06/26/2009	
74050M-10-5	PREMIER FINANCIAL BANCORP			471.000	6,260	13.291	6,260	5,562		289		(2,273)		(2,273)		06/24/2016	
74051N-10-2	PREMIER INC			3,726.000	130,783	35.100	130,783	130,885		743		(3,437)		(3,437)		12/18/2020	
74052F-10-8	PREMIER FINANCIAL CORP C/S			1,415.000	32,545	23.000	32,545	25,604		1,273		6,925		6,925		02/03/2020	
74065P-10-1	PRELUDE THERAPEUTICS INC			251.000	17,959	71.550	17,959	19,102				(1,138)		(1,138)		12/18/2020	
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC			1,758.000	61,301	34.870	61,301	27,753				(9,852)		(9,852)		06/24/2011	
74144T-10-8	PRICE T ROWE GROUP INC COM			7,036.000	1,065,180	151.390	1,065,180	156,061		25,907		206,952		206,952		06/24/2005	
741511-10-9	PRICESMART INC			820.000	74,694	91.090	74,694	66,967		587		16,381		16,381		06/22/2018	
74158E-10-4	PRIMEENERGY RESOURCES CORP			76.000	3,281	43.171	3,281	10,117				(8,177)		(8,177)		06/28/2019	
74164F-10-3	PRIMORIS SERVICES CORP			1,452.000	40,090	27.610	40,090	14,492	87	356		7,761		7,761		06/24/2016	
74164M-10-8	PRIMERICA INC			1,239.000	165,939	133.930	165,939	48,751		2,027		4,156		4,156		06/24/2016	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC			9,249.000	458,843	49.610	458,843	239,122		21,190		(49,621)		(49,621)		06/22/2018	
74267C-10-6	PROASSURANCE CORP			1,956.000	34,797	17.790	34,797	68,853	98	1,440		(35,727)		(35,727)		06/23/2017	
742718-10-9	PROCTER & GAMBLE CO			77,398.000	10,769,158	139.140	10,769,158	3,210,961		246,827		1,097,046		1,097,046		12/21/2018	
74319R-10-1	PROG HOLDINGS INC			2,124.000	114,420	53.870	114,420	32,752		98		81,616		81,616		12/01/2020	
743312-10-0	PROGRESS SOFTWARE CORP			1,791.000	80,935	45.190	80,935	39,020		1,227		6,489		6,489		06/23/2017	
743315-10-3	PROGRESSIVE CORP/THE			18,771.000	1,856,076	98.880	1,856,076	351,488		50,877		494,943		494,943		06/24/2016	
74340E-10-3	PROGYNY INC			799.000	33,870	42.390	33,870	19,725				14,079		14,079		06/26/2020	
74340W-10-3	PROLOGIS INC			23,398.000	2,331,845	99.660	2,331,845	733,155		55,520		427,143		427,143		02/04/2020	
743424-10-3	PROOFPOINT INC			1,867.000	254,677	136.410	254,677	70,054				40,196		40,196		06/22/2018	
74346Y-10-3	PROS HOLDINGS INC			1,099.000	55,796	50.770	55,796	14,792				(10,009)		(10,009)		06/24/2011	
74347M-10-8	PROPETRO HOLDING CORP			2,609.000	19,281	7.390	19,281	38,058				(10,024)		(10,024)		06/22/2018	
743606-10-5	PROSPERITY BANCSHARES INC			3,083.000	213,837	69.360	213,837	160,641	1,511	5,802		(7,764)		(7,764)		11/01/2019	
74365U-10-7	PROTARA THERAPEUTIC INC			669.000	16,196	24.209	16,196	19,861				(3,647)		(3,647)		06/26/2020	
74366E-10-2	PROTAGONIST THERAPEUTICS INC			866.000	17,459	20.161	17,459	10,486				11,300		11,300		06/28/2019	
74368L-20-3	PROTECTIVE INSURANCE CORP B			422.000	5,786	13.711	5,786	7,793		173		(999)		(999)		12/17/2002	
743713-10-9	PROTO LABS INC			784.000	120,266	153.401	120,266	53,786				40,462		40,462		06/27/2014	

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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	
74374N-10-2	PROVENTION BIO INC			1,356.000	22,971	16.940	22,971	19,674				3,282		3,282		06/26/2020	
743815-10-2	PROVIDENCE SERVICE CORP/THE			495.000	68,622	138.630	68,622	11,725				39,146		39,146		06/24/2005	
74383L-10-5	PROVIDENT BANCORP INC			339.000	4,068	12.000	4,068	3,715		32		(152)		(152)		10/17/2019	
74386T-10-5	PROVIDENT FINANCIAL SERVICES I			1,243.000	22,324	17.960	22,324	22,052		1,170		(8,278)		(8,278)		06/25/2004	
74431A-10-1	PRUDENTIAL BANCORP INC			279.000	3,864	13.849	3,864	4,704		203		(1,300)		(1,300)		06/23/2017	
744320-10-2	PRUDENTIAL FINANCIAL INC			12,808.000	999,921	78.070	999,921	481,426		57,639		(199,772)		(199,772)		08/31/2009	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU			15,933.000	928,894	58.300	928,894	314,957		31,941		(11,895)		(11,895)		06/24/2016	
74460D-10-9	PUBLIC STORAGE CO			4,832.000	1,115,854	230.930	1,115,854	248,270		39,537		86,429		86,429		06/24/2016	
745848-10-1	PULMONX CORP			308.000	21,258	69.019	21,258	16,516				4,720		4,720		12/18/2020	
745867-10-1	PULTE HOMES INC			8,222.000	354,533	43.120	354,533	94,223	1,151	4,037		32,745		32,745		06/28/2013	
74587B-10-1	PULSE BIOSCIENCES INC	LS		428.000	10,093	23.860	10,093	12,309				4,304		4,304		06/08/2020	
74587V-10-7	PUMA BIOTECHNOLOGY INC			1,119.000	11,481	10.260	11,481	53,988				1,682		1,682		06/23/2017	
746228-30-3	PURE CYCLE CORP			626.000	7,030	11.230	7,030	4,569				(847)		(847)		06/23/2017	
74624M-10-2	PURE STORAGE INC			8,066.000	182,372	22.610	182,372	137,497				44,158		44,158		06/28/2019	
74640Y-10-6	PURPLE INNOVATION INC			550.000	18,117	32.940	18,117	3,712				13,265		13,265		06/28/2019	
74727A-10-4	QCR HOLDINGS INC			472.000	18,686	39.589	18,686	12,016	28	116		(2,006)		(2,006)		06/24/2016	
74727D-30-6	QAD INC			400.000	25,272	63.180	25,272	110	29	118		4,877		4,877		12/16/2010	
747301-10-9	QUAD GRAPHICS INC			1,198.000	4,576	3.820	4,576	22,414		184		(1,013)		(1,013)		06/26/2015	
747316-10-7	QUAKER CHEMICAL CORP			452.000	114,532	253.389	114,532	12,066		717		39,983		39,983		06/27/2008	
74731Q-10-3	PZENA INVESTMENT MGMT INC			527.000	3,847	7.300	3,847	5,959		297		(693)		(693)		06/27/2014	
74736A-10-3	QTS REALTY TRUST INC			1,829.000	113,179	61.880	113,179	74,369	860	3,461		14,336		14,336		06/24/2016	
74736K-10-1	QORVO INC			3,681.000	612,040	166.270	612,040	212,929				193,250		193,250		12/18/2018	
74736L-10-9	Q2 HOLDINGS INC			1,569.000	198,526	126.530	198,526	59,519				69,853		69,853		06/26/2020	
747525-10-3	QUALCOMM INC			35,960.000	5,478,146	152.340	5,478,146	849,537		94,523		2,288,596		2,288,596		06/22/2012	
74758T-30-3	QUALYS INC			1,213.000	147,828	121.870	147,828	32,579				46,485		46,485		06/23/2017	
747619-10-4	QUANEX BUILDING PRODUCTS CORP			1,340.000	29,708	22.170	29,708	20,917		439		6,789		6,789		04/24/2008	
74762E-10-2	QUANTA SERVICES INC			4,219.000	303,852	72.020	303,852	109,825	253	798		126,762		126,762		09/18/2020	
747660-10-1	QUANTERIX CORP			334.000	15,531	46.500	15,531	11,285				7,604		7,604		06/28/2019	
74834L-10-0	QUEST DIAGNOSTICS INC/DE			4,160.000	495,747	119.170	495,747	143,462		9,404		51,263		51,263		07/29/2011	
74838J-10-1	QUIDEL CORP			1,224.000	219,892	179.650	219,892	41,228				107,124		107,124		06/26/2020	
748740-10-0	QUINSTREET INC			1,192.000	25,556	21.440	25,556	14,764				7,273		7,273		06/24/2011	
749119-10-3	QUOTIENT TECHNOLOGY INC			2,851.000	26,856	9.420	26,856	41,258				(1,248)		(1,248)		06/23/2017	
74915M-10-0	QURATE RETAIL INC COM SER A			12,253.000	134,415	10.970	134,415	135,318		37,597		56,161		56,161		06/26/2020	
74930B-10-5	RBB BANCORP			475.000	7,306	15.381	7,306	15,712		161		(2,737)		(2,737)		06/22/2018	
749340-10-8	RCI HOSPITALITY HOLDINGS INC			330.000	13,015	39.439	13,015	7,563		51		6,221		6,221		06/23/2017	
749397-10-5	R1 RCM INC			3,887.000	93,366	24.020	93,366	14,575				42,713		42,713		06/23/2017	
749527-10-7	REV GROUP INC			432.000	3,806	8.810	3,806	12,605		44		(1,470)		(1,470)		06/23/2017	
74955L-10-3	RGC RESOURCES INC			263.000	6,254	23.779	6,254	6,640		188		(1,256)		(1,256)		06/23/2017	
749607-10-7	RLI CORP			1,226.000	127,688	104.150	127,688	41,041		2,445		17,243		17,243		06/28/2013	
74965L-10-1	RLJ LODGING TRUST			4,896.000	69,278	14.150	69,278	92,349	49	1,803		(16,441)		(16,441)		09/01/2017	
749660-10-6	RPC INC			2,256.000	7,106	3.150	7,106	1,781				(4,693)		(4,693)		12/17/2002	
74967R-10-6	RMR GROUP INC			283.000	10,929	38.618	10,929	4,692		440		(1,978)		(1,978)		12/15/2015	
74967X-10-3	RESTORATION HARDWARE HOLDING			450.000	201,384	447.520	201,384	51,429				102,349		102,349		06/26/2020	
749685-10-3	RPM INTERNATIONAL INC			3,925.000	356,312	90.780	356,312	51,369		5,862		54,774		54,774		03/05/2004	
74971D-10-1	RPT REALTY			3,057.000	26,443	8.650	26,443	51,546		1,376		(18,670)		(18,670)		11/13/2018	
750102-10-5	RACKSPACE TECHNOLOGY INC			958.000	18,259	19.059	18,259	17,478				778		778		09/18/2020	
750236-10-1	RADIAN GROUP INC			5,940.000	120,285	20.250	120,285	72,047		2,553		(16,474)		(16,474)		09/18/2020	
75025X-10-0	RADIANT LOGISTICS INC			1,449.000	8,404	5.800	8,404	9,176				331		331		06/23/2017	
750469-20-7	RADIUS HEALTH INC			1,455.000	25,986	17.860	25,986	84,774				(3,332)		(3,332)		06/23/2017	
750491-10-2	RADNET INC			1,510.000	29,551	19.570	29,551	10,084				(1,097)		(1,097)		06/27/2014	
75062E-10-6	RAFAEL HOLDINGS INC			377.000	8,792	23.321	8,792	10,838				2,056		2,056		06/28/2019	
750917-10-6	RAMBUS INC			4,243.000	74,083	17.460	74,083	103,542				15,563		15,563		06/23/2017	
751212-10-1	RALPH LAUREN CORP CL A			1,635.000	169,615	103.740	169,615	64,769		2,299		(21,938)		(21,938)		06/26/2015	
75281A-10-9	RANGE RESOURCES CORP			7,038.000	47,155	6.700	47,155	205,001				12,960		12,960		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
753422-10-4	RAPID7 INC			1,695.000	152,821	90.160	152,821	65,175				57,599		57,599		06/28/2019	
75382E-10-9	RAPT THERAPEUTICS INC	LS		348.000	6,794	19.750	6,794	9,587				(2,701)		(2,701)		06/26/2020	
754212-10-8	RAVEN INDUSTRIES INC			1,477.000	48,874	33.090	48,874	15,326		589		(2,014)		(2,014)		01/03/2005	
754730-10-9	RAYMOND JAMES FINANCIAL INC			3,749.000	358,667	95.670	358,667	53,393		5,675		23,173		23,173		06/26/2015	
754907-10-3	RAYONIER INC			3,189.000	93,693	29.380	93,693	34,747		3,522		(11,824)		(11,824)		06/23/2017	
75508B-10-4	RAYONIER ADVANCED MATERIALS			1,744.000	11,371	6.520	11,371	13,962				4,652		4,652		06/30/2014	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			45,519.000	3,255,064	71.510	3,255,064	1,013,637		87,047		2,199,553		2,199,553		04/03/2020	
75524B-10-4	RBC BEARINGS INC			899.000	160,957	179.040	160,957	38,455				18,523		18,523		06/23/2017	
75524W-10-8	RE/MAX HOLDINGS INC			732.000	26,594	36.331	26,594	25,710		659		(1,574)		(1,574)		06/24/2016	
75574U-10-1	READY CAPITAL CORP REIT READY CAPITAL CORP REIT			636.000	7,918	12.450	7,918	9,369	223	671		(1,563)		(1,563)		05/27/2020	
75605Y-10-6	REALOGY HOLDINGS CORP			4,163.000	54,619	13.120	54,619	187,867				14,255		14,255		06/27/2014	
75606N-10-9	REALPAGE INC			2,784.000	242,876	87.240	242,876	92,052				86,947		86,947		06/26/2020	
756109-10-4	REALTY INCOME CORP			11,112.000	690,833	62.170	690,833	369,791	2,606	31,755		(120,468)		(120,468)		06/28/2019	
75615P-10-3	REATA PHARMACEUTICALS INC			775.000	95,806	123.621	95,806	53,429				(59,585)		(59,585)		06/26/2020	
75629F-10-9	RECRO PHARMA INC			1,657.000	4,722	2.850	4,722	14,730				(25,531)		(25,531)		06/28/2019	
75689M-10-1	RED ROBIN GOURMET BURGERS INC			500.000	9,615	19.230	9,615	17,449				(6,863)		(6,863)		06/24/2005	
75700L-10-8	RED ROCK RESORTS INC			1,923.000	48,152	25.040	48,152	20,151		3		27,873		27,873		06/26/2020	
75737F-10-8	REDFIN CORP			3,100.000	212,753	68.630	212,753	65,230				146,538		146,538		06/28/2019	
758075-40-2	REDWOOD TRUST INC			3,329.000	29,229	8.780	29,229	53,306		2,469		(25,713)		(25,713)		06/28/2019	
758750-10-3	REGAL-BELOIT CORP			1,350.000	165,794	122.810	165,794	38,557	405	1,657		49,988		49,988		06/28/2013	
758849-10-3	REGENCY CENTERS CORP			5,855.000	266,929	45.590	266,929	277,572	3,484	10,689		(101,989)		(101,989)		06/28/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC			3,139.000	1,516,482	483.110	1,516,482	328,753				235,006		235,006		06/26/2020	
758932-10-7	REGIS CORP	LS		1,367.000	12,434	9.190	12,434	17,393				(11,811)		(11,811)		06/23/2017	
75901B-10-7	REGENXBIO INC			1,062.000	48,172	45.360	48,172	12,047				4,640		4,640		06/23/2017	
75902K-10-6	REGIONAL MANAGEMENT CORP			383.000	11,436	29.859	11,436	9,401		79		(65)		(65)		06/23/2017	
7591EP-10-0	REGIONS FINANCIAL CORP			32,432.000	522,804	16.120	522,804	159,896	5,027	20,566		(33,573)		(33,573)		06/22/2012	
759351-60-4	REINSURANCE GROUP AMERICA INC			2,140.000	248,026	115.900	248,026	100,532		6,129		(100,455)		(100,455)		12/19/2008	
75943R-10-2	RELAY THERAPEUTICS INC			998.000	41,477	41.560	41,477	44,116				(2,627)		(2,627)		09/18/2020	
759509-10-2	RELIANCE STEEL & ALUMINUM CO			1,900.000	227,525	119.750	227,525	61,192		4,858		(19)		(19)		06/23/2017	
75955J-40-2	RELMADA THERAPEUTICS INC	LS		450.000	577	32.071	577	19,517				(5,061)		(5,061)		06/26/2020	
75956B-10-1	RELIANT BANCORP INC COM			254.000	4,729	18.618	4,729	6,042		104		(915)		(915)		06/23/2017	
75970E-10-7	RENASANT CORP			1,629.000	54,865	33.680	54,865	33,181	358	1,467		(2,821)		(2,821)		07/01/2015	
75972A-30-1	RENEWABLE ENERGY GROUP INC			1,199.000	84,913	70.820	84,913	34,877				40,133		40,133		09/18/2020	
759916-10-9	REPLIGEN CORP			1,758.000	336,886	191.630	336,886	42,051				175,007		175,007		03/20/2020	
76009N-10-0	RENT-A-CENTER INC/TX			1,673.000	64,059	38.290	64,059	42,350	519	1,985		15,737		15,737		06/28/2013	
760281-20-4	REPUBLIC BANCORP INC/KY			364.000	13,129	36.069	13,129	3,580	104	417		(3,888)		(3,888)		12/17/2002	
76029L-10-0	REPAY HOLDINGS CORP			1,101.000	30,002	27.250	30,002	28,601				1,395		1,395		06/26/2020	
76029N-10-6	REPLIMUNE GROUP INC			699.000	26,667	38.150	26,667	10,247				16,559		16,559		06/28/2019	
760416-10-7	REPUBLIC FIRST BANCORP INC			1,873.000	5,338	2.850	5,338	10,463				(2,479)		(2,479)		06/23/2017	
760759-10-0	REPUBLIC SERVICES INC			6,655.000	640,877	96.300	640,877	186,743	2,828	11,163		42,516		42,516		06/24/2016	
761152-10-7	RESMED INC			4,473.000	950,781	212.560	950,781	28,578		7,137		256,408		256,408		06/30/2006	
76118Y-10-4	RESIDEO TECHNOLOGIES INC			4,524.000	96,180	21.260	96,180	29,990				42,014		42,014		10/29/2018	
761220-10-5	RESOURCES CONNECTION INC			1,107.000	13,915	12.570	13,915	19,056		634		(4,143)		(4,143)		06/25/2004	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS			4,204.000	56,292	13.390	56,292	53,614		860		(17,204)		(17,204)		06/23/2017	
76131V-20-2	RETAIL PROPERTIES OF AMERICA			6,690.000	57,266	8.560	57,266	98,361	401	2,609		(31,679)		(31,679)		06/27/2014	
761330-10-9	REVANCE THERAPEUTICS INC			1,804.000	51,125	28.340	51,125	50,890				12,899		12,899		06/26/2020	
76133Q-10-2	RETAIL VALUE INC			645.000	9,591	14.870	9,591	21,660	748	1,171		(13,356)		(13,356)		01/08/2020	
761525-60-9	REVLON INC			480.000	5,702	11.879	5,702	2,424				(4,558)		(4,558)		06/26/2009	
76155X-10-0	REVOLUTION MEDICINES INC			1,215.000	48,102	39.590	48,102	37,816				10,238		10,238		09/18/2020	
761624-10-5	REX STORES CORP			234.000	17,192	73.470	17,192	2,370				(1,978)		(1,978)		06/26/2009	
76169B-10-2	REXNORD CORP			3,642.000	143,823	39.490	143,823	92,347		1,192		24,905		24,905		06/23/2017	
76169C-10-0	REXFORD INDUSTRIAL REALTY IN			3,671.000	180,283	49.110	180,283	84,184	789	3,116		12,570		12,570		06/28/2019	
76171L-10-6	REYNOLDS CONSUMER PRODUCTS I			1,260.000	37,850	30.040	37,850	35,260		567		2,579		2,579		03/20/2020	
76243J-10-5	RHYTHM PHARMACEUTICALS INC			1,025.000	30,473	29.730	30,473	23,523				6,879		6,879		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
762544-10-4	RIBBON COMMUNICATIONS INC			2,205.000	14,465	6.560	14,465	52,431				7,594		7,594		10/30/2017	
766559-60-3	RIGEL PHARMACEUTICALS INC			4,657.000	16,300	3.500	16,300	65,968				6,305		6,305		06/23/2017	
76680R-20-6	RINGCENTRAL INC			2,519.000	954,625	378.970	954,625	67,154				516,611		516,611		06/26/2020	
767754-87-2	RITE AID CORP	LS		1,730.000	5,208	15.830	5,208	161,510				620		620		04/22/2019	
769397-10-0	RIVERVIEW BANCORP INC			671.000	3,529	5.259	3,529	4,401		137		(1,970)		(1,970)		06/23/2017	
770323-10-3	ROBERT HALF INTERNATIONAL INC			3,920.000	244,922	62.480	244,922	84,225		5,452		(2,614)		(2,614)		06/24/2005	
77311W-10-1	ROCKET COS INC CLASS A	LS		2,949.000	59,022	20.220	59,022	65,686				(6,029)		(6,029)		09/18/2020	
77313F-10-6	ROCKET PHARMACEUTICLAS INC			1,412.000	77,434	54.840	77,434	25,314				45,087		45,087		06/28/2019	
773903-10-9	ROCKWELL AUTOMATION INC/DE			3,733.000	936,274	250.810	936,274	110,317		15,768		178,875		178,875		03/15/2005	
774374-10-2	ROCKWELL MEDICAL TECH INC	LS		1,891.000	1,891	1.010	1,891	14,886				(2,691)		(2,691)		06/28/2013	
775133-10-1	ROGERS CORP			701.000	108,858	155.290	108,858	30,940				21,324		21,324		06/23/2017	
77543R-10-2	ROKU INC			3,446.000	1,144,141	332.020	1,144,141	327,341				644,340		644,340		12/18/2020	
775711-10-4	ROLLINS INC			6,990.000	273,099	39.070	273,099	87,332		2,335		118,025		118,025		12/11/2020	
776696-10-6	ROPER INDUSTRIES INC			3,271.000	1,410,095	431.090	1,410,095	87,508		6,859		250,245		250,245		06/27/2014	
778296-10-3	ROSS STORES INC			11,254.000	1,382,104	122.810	1,382,104	27,578		3,280		71,580		71,580		12/17/2002	
780287-10-8	ROYAL GOLD INC			2,154.000	229,099	106.360	229,099	129,449		2,467		(34,069)		(34,069)		12/15/2017	
78116T-10-3	RUBIUS THERAPEUTICS INC			1,226.000	9,305	7.590	9,305	19,321				(2,331)		(2,331)		06/28/2019	
781846-20-9	RUSH ENTERPRISES INC			1,800.000	74,556	41.420	74,556	10,944		749		18,669		18,669		10/13/2020	
781846-30-8	RUSH ENTERPRISES INC			385.000	14,588	37.891	14,588	5,261		161		2,845		2,845		10/13/2020	
783332-10-9	RUTH'S HOSPITALITY GROUP INC			1,174.000	20,815	17.730	20,815	11,027		180		(4,715)		(4,715)		06/25/2010	
783549-10-8	RYDER SYSTEM INC			1,666.000	102,892	61.760	102,892	51,288		3,817		12,355		12,355		06/26/2015	
783754-10-4	RYERSON HOLDING CORP			592.000	8,075	13.640	8,075	6,402				1,067		1,067		06/23/2017	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES			1,328.000	89,985	67.760	89,985	64,498		2,513		(23,560)		(23,560)		06/23/2017	
783859-10-1	S&T BANCORP INC			1,349.000	33,509	24.840	33,509	31,393		1,545		(20,746)		(20,746)		06/26/2015	
78409V-10-4	S&P GLOBAL INC			7,632.000	2,508,867	328.730	2,508,867	190,241		20,920		422,983		422,983		10/30/2003	
78410G-10-4	SBA COMMUNICATIONS CORP			3,574.000	1,008,333	282.130	1,008,333	76,899		6,800		146,354		146,354		01/17/2017	
784117-10-3	SEI INVESTMENTS CO			3,251.000	186,835	57.470	186,835	82,679	1,203	2,328		(25,920)		(25,920)		06/23/2017	
784305-10-4	SJW CORP			678.000	47,026	69.360	47,026	15,786		888		(1,148)		(1,148)		06/24/2005	
78440X-10-1	SL GREEN REALTY CORP			1,996.000	118,922	59.580	118,922	49,691	3,992	7,846		(64,173)		(64,173)		06/27/2014	
78442P-10-6	SLM CORP			11,587.000	143,563	12.390	143,563	97,672		1,226		41,822		41,822		09/18/2020	
78454L-10-0	SM ENERGY CO			3,447.000	21,096	6.120	21,096	26,653		43		2,997		2,997		06/26/2020	
784635-10-4	SPX CORP			1,707.000	93,100	54.540	93,100	22,286				6,219		6,219		11/13/2003	
78463M-10-7	SPS COMMERCE INC			1,231.000	133,674	108.590	133,674	19,033				65,149		65,149		06/28/2013	
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS			7,101.000	516,598	72.750	516,598	172,859		3,850		80,223		80,223		06/22/2018	
78469C-10-3	SP PLUS CORP			672.000	19,374	28.830	19,374	9,097				(9,097)		(9,097)		06/30/2006	
78469X-10-7	SPX FLOW INC			1,563.000	90,591	57.960	90,591	60,131				14,142		14,142		06/23/2017	
78486Q-10-1	SVB FINANCIAL GROUP			1,686.000	653,881	387.830	653,881	92,283				229,561		229,561		06/26/2015	
78489X-10-3	SVMK INC			3,818.000	97,550	25.550	97,550	63,927				24,665		24,665		06/26/2020	
78573L-10-6	SABRA HEALTH CARE REIT INC			6,162.000	107,034	17.370	107,034	112,686		8,509		(19,115)		(19,115)		08/17/2017	
78573M-10-4	SABRE CORP			10,188.000	122,460	12.020	122,460	245,703		1,458		(105,668)		(105,668)		11/30/2018	
786449-20-7	SAFEGUARD SCIENTIFICS INC			808.000	5,155	6.380	5,155	8,734				(3,700)		(3,700)		08/31/2009	
78645L-10-0	SAFEHOLD INC			401.000	29,068	72.489	29,068	7,715	65	261		13,012		13,012		02/25/2019	
78648T-10-0	SAFETY INSURANCE GROUP INC			192.000	14,957	77.901	14,957	11,793		707		(2,796)		(2,796)		06/24/2016	
786598-30-0	SAGA COMMUNICATIONS INC			175.000	4,204	24.023	4,204	4,920		111		(1,112)		(1,112)		06/22/2012	
78667J-10-8	SAGE THERAPEUTICS INC			1,782.000	154,161	86.510	154,161	149,675				25,400		25,400		06/28/2019	
78709Y-10-5	SAIA INC			741.000	133,973	180.800	133,973	7,568				64,670		64,670		06/23/2017	
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDI			2,791.000	148,593	53.240	148,593	78,473				79,527		79,527		06/26/2020	
790148-10-0	ST JOE CO/THE			1,876.000	79,636	42.450	79,636	79,408		134		42,239		42,239		06/28/2013	
79466L-30-2	SALESFORCE.COM INC			27,807.000	6,187,892	222.530	6,187,892	1,157,461				1,642,780		1,642,780		12/18/2020	
79546E-10-4	SALLY BEAUTY HOLDINGS INC			769.000	10,028	13.040	10,028	21,158				(3,987)		(3,987)		06/24/2016	
800013-10-4	SANDERSON FARMS INC			690.000	91,218	132.200	91,218	33,455		988		(30,233)		(30,233)		06/26/2015	
800363-10-3	SANDY SPRING BANCORP INC			1,200.000	38,628	32.190	38,628	23,461		1,473		(6,796)		(6,796)		01/02/2018	
800422-10-7	SANFILIPPO JOHN B & SON INC CO			368.000	29,020	78.859	29,020	5,617		1,317		(4,550)		(4,550)		06/22/2012	
800677-10-6	SANGAMO BIOSCIENCES INC			2,773.000	43,273	15.605	43,273	30,589				19,970		19,970		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		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	
801056-10-2	SANMINA-SCI CORP			2,299.000	73,315	31.890	73,315	47,028				(5,378)		(5,378)		06/23/2017	
80283M-10-1	SANTANDER CONSUMER USA HOLDING			3,020.000	66,500	22.020	66,500	45,852		2,038		(4,058)		(4,058)		06/23/2017	
803607-10-0	SAREPTA THERAPEUTICS INC			2,492.000	424,861	170.490	424,861	128,691				102,815		102,815		06/28/2019	
804395-10-1	SAUL CENTERS INC			392.000	12,419	31.681	12,419	14,160		850		(8,186)		(8,186)		06/24/2016	
806037-10-7	SCANSOURCE INC			958.000	25,272	26.380	25,272	22,036				(10,079)		(10,079)		06/28/2013	
806407-10-2	SCHEIN HENRY INC			4,798.000	320,794	66.860	320,794	43,332				669		669		06/27/2008	
806882-10-6	SCHNITZER STEEL INDUSTRIES INC			1,051.000	33,537	31.910	33,537	19,144		806		10,702		10,702		06/25/2004	
80689H-10-2	SCHNEIDER NATIONAL INC			1,714.000	35,480	20.700	35,480	37,441	111	3,849		(2,916)		(2,916)		06/26/2020	
807066-10-5	SCHOLASTIC CORP			1,096.000	27,400	25.000	27,400	37,148		673		(14,673)		(14,673)		12/17/2002	
80706P-10-3	SCHOLAR ROCK HOLDING CORP			669.000	32,467	48.531	32,467	10,610				23,540		23,540		06/28/2019	
80810D-10-3	SCHRODINGER INC			924.000	73,162	79.180	73,162	46,141				26,896		26,896		09/18/2020	
808513-10-5	SCHWAB CHARLES CORP NEW COM			43,864.000	2,326,547	53.040	2,326,547	752,612		27,133		423,758		423,758		10/06/2020	
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION			766.000	30,801	40.210	30,801	22,621		652		5,685		5,685		09/18/2020	
808625-10-7	SCIENCE APPLICATIONS INTE			1,951.000	184,643	94.640	184,643	81,902		2,953		11,762		11,762		01/14/2019	
80874P-10-9	SCIENTIFIC GAMES CORP			1,968.000	81,652	41.490	81,652	36,455				28,815		28,815		03/22/2005	
810186-10-6	SCOTTS MIRACLE-GRO CO/THE			1,290.000	256,891	199.140	256,891	34,588		9,764		119,363		119,363		06/25/2010	
811054-40-2	SCRIPPS E W CO OHIO CL A NEW			2,274.000	34,769	15.290	34,769	46,318		465		(951)		(951)		03/25/2015	
811246-10-7	SCULPTOR CAPITAL MANAGEMENT			551.000	8,375	15.200	8,375	13,384		299		(3,784)		(3,784)		09/20/2019	
811543-10-7	SEABOARD CORP			10.000	30,310	3,031.000	30,310	37,812		92		(12,140)		(12,140)		06/22/2018	
811707-80-1	SEACOAST BANKING CORP OF FLORI			1,542.000	45,412	29.450	45,412	20,726				(1,719)		(1,719)		06/23/2017	
81181C-10-4	SEAGEN INC COMMON STOCK			3,999.000	700,385	175.140	700,385	80,286				617,229		617,229		06/26/2020	
811904-10-1	SEACOR HOLDINGS INC			617.000	25,575	41.451	25,575	22,030				(1,044)		(1,044)		06/27/2008	
81211K-10-0	SEALED AIR CORP			5,274.000	241,496	45.790	241,496	137,101		3,452		31,288		31,288		06/27/2014	
81255T-10-8	SEASPINE HOLDINGS CORP			640.000	11,168	17.450	11,168	9,120				3,466		3,466		12/21/2018	
81282V-10-0	SEAWORLD ENTERTAINMENT INC			1,710.000	54,019	31.590	54,019	48,107				(204)		(204)		06/27/2014	
81374A-10-5	SECUREWORKS CORP			257.000	3,655	14.222	3,655	3,351				(624)		(624)		06/24/2016	
81617J-30-1	SELECT ENERGY SERVICES			351.000	1,439	4.100	1,439	5,384				(1,810)		(1,810)		09/16/2017	
816190-10-5	SELECT MEDICAL HOLDINGS			4,065.000	112,438	27.660	112,438	52,723				17,480		17,480		06/26/2015	
816212-10-4	SELECTA BIOSCIENCES INC			6,645.000	20,134	3.030	20,134	19,069				1,060		1,060		06/26/2020	
816300-10-7	SELECTIVE INSURANCE GROUP			2,223.000	148,897	66.980	148,897	21,059		2,138		3,961		3,961		12/17/2002	
816307-30-0	SELECTQUOTE INC			876.000	18,177	20.750	18,177	18,706				(527)		(527)		09/18/2020	
816850-10-1	SEMTECH CORP			2,180.000	157,156	72.090	157,156	45,983				41,640		41,640		06/23/2017	
816851-10-9	SEMPRA ENERGY			9,147.000	1,165,419	127.410	1,165,419	336,553	9,559	37,602		(209,513)		(209,513)		06/26/2020	
817070-50-1	SENECA FOODS CORP			365.000	14,564	39.901	14,564	11,668				(323)		(323)		06/26/2009	
81725T-10-0	SENSIENT TECHNOLOGIES CORP			1,015.000	74,877	73.770	74,877	45,086		1,619		7,759		7,759		06/22/2018	
81750R-10-2	SERES THERAPEUTICS INC			1,687.000	41,332	24.500	41,332	31,590				9,576		9,576		09/18/2020	
81752R-10-0	SEARS	LS		990.000	14,386	14.680	14,386	47,781				(25,025)		(25,025)		06/24/2016	
817565-10-4	SERVICE CORP INTERNATIONAL/US			5,130.000	251,883	49.100	251,883	46,125		3,856		18,099		18,099		09/18/2020	
81761L-10-2	SERVICE PROPERTIES TRUST			3,510.000	40,330	11.490	40,330	122,944		2,047		(45,765)		(45,765)		09/25/2019	
81762P-10-2	SERVICENOW INC			6,155.000	3,387,897	550.430	3,387,897	416,417				1,604,537		1,604,537		12/18/2020	
81768T-10-8	SERVISFIRST BANCSHARES INC			1,876.000	75,584	40.290	75,584	34,502	375	1,343		4,873		4,873		06/26/2015	
819047-10-1	SHAKE SHACK INC CLASS A			1,083.000	91,817	84.780	91,817	45,172				29,573		29,573		06/26/2020	
82024L-10-3	SHATTUCK LABS INC			362.000	18,972	52.409	18,972	14,742				4,210		4,210		12/18/2020	
82312B-10-6	SHENANDOAH TELECOMMUNICATIONS			1,811.000	78,326	43.250	78,326	9,950		630		2,956		2,956		06/28/2013	
824348-10-6	SHERWIN-WILLIAMS CO/THE			2,611.000	1,918,850	734.910	1,918,850	104,960		14,314		393,398		393,398		06/22/2018	
824889-10-9	SHOE CARNIVAL INC			576.000	22,568	39.181	22,568	8,187		207		1,089		1,089		12/17/2002	
82489T-10-4	SHOCKWAVE MEDICAL INC			839.000	87,021	103.720	87,021	37,742				49,940		49,940		12/20/2019	
825107-10-5	SHORE BANCSHARES INC			497.000	7,256	14.600	7,256	5,417		244		(1,366)		(1,366)		06/24/2016	
82536T-10-7	SHOTSPOTTER INC			502.000	18,925	37.699	18,925	20,969				6,096		6,096		06/28/2019	
825690-10-0	SHUTTERSTOCK INC			719.000	51,552	71.700	51,552	49,682		500		20,626		20,626		06/26/2015	
825698-10-3	SHYFT GROUP INC/THE C/S			1,379.000	39,136	28.380	39,136	7,943		141		31,049		31,049		06/24/2016	
825704-10-9	SI BONE INC			278.000	8,312	29.899	8,312	5,118				2,324		2,324		12/21/2018	
82620P-10-2	SIERRA BANCORP			370.000	8,850	23.919	8,850	8,638		303		(1,915)		(1,915)		06/24/2005	
82621J-10-5	SIENTRA INC			549.000	2,136	3.891	2,136	5,138				(2,759)		(2,759)		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
82669G-10-4	SIGNATURE BANK/NEW YORK NY			1,852.000	250,557	135.290	250,557	68,847		4,243		(2,434)		(2,434)		06/24/2016	
826917-10-6	SIGA TECHNOLOGIES INC			1,913.000	13,908	7.270	13,908	13,199				4,761		4,761		06/22/2018	
826919-10-2	SILICON LABORATORIES INC			1,457.000	185,534	127.340	185,534	59,121				16,475		16,475		06/23/2017	
827048-10-9	SILGAN HOLDINGS INC			2,434.000	90,253	37.080	90,253	14,339		1,195		14,536		14,536		06/27/2014	
82710M-10-0	SILK ROAD MEDICAL INC			987.000	62,161	62.980	62,161	36,773				23,458		23,458		06/26/2020	
828359-10-9	SILVERCREST ASSET MANAGEMENT G			298.000	4,139	13.889	4,139	3,602		195		388		388		06/24/2016	
82837P-40-8	SILVERGATE CAPITAL CORP CL A			470.000	34,926	74.311	34,926	24,061				10,815		10,815		12/18/2020	
828730-20-0	SIMMONS FIRST NATIONAL CORP			2,996.000	64,684	21.590	64,684	48,571	509	2,053		(15,507)		(15,507)		10/20/2017	
828806-10-9	SIMON PROPERTY GROUP INC			10,384.000	885,548	85.280	885,548	735,805	13,499	46,321		(611,489)		(611,489)		11/23/2020	
82900L-10-2	SIMPLY GOOD FOODS CO THE			2,221.000	69,651	31.360	69,651	29,649				6,234		6,234		06/22/2018	
829073-10-5	SIMPSON MANUFACTURING CO INC			1,204.000	112,514	93.450	112,514	33,860		1,133		15,843		15,843		06/23/2017	
829214-10-5	SIMULATIONS PLUS INC			414.000	29,775	71.920	29,775	5,195		101		17,658		17,658		06/23/2017	
829226-10-9	SINCLAIR BROADCAST GROUP INC	LS		2,122.000	66,885	31.850	66,885	35,907		1,737		(3,147)		(3,147)		06/28/2013	
82968B-10-3	SIRIUS XM RADIO INC			34,267.000	218,281	6.370	218,281	179,743		1,913		(26,604)		(26,604)		02/01/2019	
82981J-10-9	SITE CENTERS CORP			6,051.000	61,236	10.120	61,236	98,723	303	2,475		(21,813)		(21,813)		10/12/2018	
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC			1,315.000	208,598	158.630	208,598	59,871				88,980		88,980		06/23/2017	
82982T-10-6	SITIME CORP			280.000	31,340	111.929	31,340	20,360				10,929		10,929		09/18/2020	
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP			2,790.000	95,139	34.100	95,139	51,286		714		(30,576)		(30,576)		06/24/2011	
830566-10-5	SKECHERS U.S.A. INC			4,672.000	167,912	35.940	167,912	27,987				(33,715)		(33,715)		06/24/2011	
830830-10-5	SKYLINE CORP			1,768.000	54,702	30.940	54,702	49,376				(1,338)		(1,338)		06/28/2019	
830879-10-2	SKYWEST INC			1,416.000	57,079	40.310	57,079	29,129		252		(19,803)		(19,803)		09/18/2020	
83088M-10-2	SKYWORKS SOLUTIONS INC			5,322.000	813,627	152.880	813,627	174,623		10,233		169,516		169,516		06/24/2016	
83088V-10-2	SLACK TECHNOLOGIES INC CL A			12,368.000	522,424	42.240	522,424	402,294				119,574		119,574		06/26/2020	
83125X-10-3	SELECT COMFORT CORP			906.000	74,165	81.860	74,165	22,195				29,417		29,417		06/23/2017	
831754-10-6	SMITH + WESSON BRANDS INC C/S			2,238.000	39,725	17.750	39,725	12,674	112	115		29,329		29,329		06/26/2009	
831865-20-9	SMITH A O COM			4,065.000	222,843	54.820	222,843	17,047		4,075		29,052		29,052		12/17/2002	
83190L-20-8	SMARTFINANCIAL INC			275.000	4,989	18.142	4,989	6,561		56		(1,508)		(1,508)		06/23/2017	
83200N-10-3	SMARTSHEET INC CLASS A			3,616.000	250,553	69.290	250,553	177,768				82,872		82,872		06/26/2020	
832696-40-5	SMUCKER J M CO COM NEW			3,429.000	396,392	115.600	396,392	180,175		12,485		39,142		39,142		06/26/2015	
833034-10-1	SNAP-ON INC			1,692.000	289,569	171.140	289,569	57,804		7,735		2,930		2,930		06/24/2016	
83417M-10-4	SOLAREDGE TECHNOLOGIES INC			1,491.000	475,808	319.120	475,808	193,111				281,388		281,388		06/26/2020	
83417Q-10-5	SOLARWINDS CORP			1,330.000	19,884	14.950	19,884	25,275				(4,766)		(4,766)		09/20/2019	
83418M-10-3	SOLARIS OILFIELD INFRAST			369.000	3,004	8.141	3,004	3,959		159		(2,152)		(2,152)		06/23/2017	
834203-20-0	SOLENO THERAPEUTICS INC			2,198.000	4,242	1.930	4,242	4,044				197		197		06/26/2020	
83422E-10-5	SOLID BIOSCIENCES INC	LS		2,399.000	18,003	7.580	18,003	25,851				7,474		7,474		06/28/2019	
83545G-10-2	SONIC AUTOMOTIVE INC			1,157.000	44,625	38.570	44,625	14,721	116	474		8,717		8,717		06/24/2011	
835495-10-2	SONOCO PRODUCTS CO			3,066.000	181,661	59.250	181,661	80,744		5,394		(7,538)		(7,538)		06/24/2005	
83570H-10-8	SONOS INC			2,321.000	54,288	23.390	54,288	34,615				17,951		17,951		09/20/2019	
83587F-20-2	SORRENTO THERAPEUTICS	LS		5,713.000	38,595	6.825	38,595	35,692				13,294		13,294		06/26/2020	
838518-10-8	SOUTH JERSEY INDUSTRIES INC			3,054.000	65,814	21.550	65,814	55,260		3,710		(34,745)		(34,745)		06/23/2017	
840441-10-9	SOUTH STATE CORP			2,471.000	178,653	72.300	178,653	127,231		3,567		(702)		(702)		06/08/2020	
842587-10-7	SOUTHERN CO			33,560.000	2,061,591	61.430	2,061,591	901,584		87,185		(75,828)		(75,828)		12/21/2018	
84265V-10-5	SOUTHERN COPPER CORP			2,484.000	161,758	65.120	161,758	72,261		3,359		74,765		74,765		03/20/2020	
842873-10-1	SOUTHERN FIRST BANCSHARES			228.000	8,060	35.351	8,060	5,405				(1,620)		(1,620)		06/24/2016	
843380-10-6	SOUTHERN MISSOURI BANCORP			231.000	7,032	30.442	7,032	5,368		142		(1,822)		(1,822)		06/24/2016	
843395-10-4	SOUTHERN NATL BANCORP OF VA			454.000	5,498	12.110	5,498	5,357		186		(1,916)		(1,916)		06/24/2016	
84470P-10-9	SOUTHSIDE BANCSHARES INC			1,068.000	33,140	31.030	33,140	27,551		1,420		(6,495)		(6,495)		06/23/2017	
844741-10-8	SOUTHWEST AIRLINES CO			18,566.000	865,361	46.610	865,361	288,736		5,531		(46,288)		(46,288)		06/26/2020	
844895-10-2	SOUTHWEST GAS CORP			1,840.000	111,780	60.750	111,780	39,867		4,244		(27,875)		(27,875)		06/30/2006	
845467-10-9	SOUTHWESTERN ENERGY CO			18,663.000	55,616	2.980	55,616	71,422				7,931		7,931		11/13/2020	
846511-10-3	SPARK ENERGY INC			431.000	4,125	9.571	4,125	6,403		319		146		146		06/23/2017	
847215-10-0	SPARTANNASH CO			957.000	16,661	17.410	16,661	17,901		754		3,020		3,020		11/20/2013	
84763A-10-8	SPECTRUM PHARMACEUTICALS INC			2,652.000	9,043	3.410	9,043	15,825				(607)		(607)		06/25/2010	
84790A-10-5	SPECTRUM BRANDS HLDGS INC NEW			1,309.000	103,385	78.980	103,385	74,275		2,249		19,140		19,140		09/27/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
84833T-10-3	SPERO THERAPEUTICS INC	LS		853.000	16,365	19.390	16,365	9,535				8,339		8,339		03/02/2020	
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN			3,290.000	128,606	39.090	128,606	97,447	33	340		(55,093)		(55,093)		09/18/2020	
848577-10-2	SPIRIT AIRLINES INC			2,785.000	68,093	24.450	68,093	90,957				(29,603)		(29,603)		06/26/2020	
84857L-10-1	SPIRE INC			1,343.000	86,006	64.040	86,006	47,489	873	3,420		(25,760)		(25,760)		06/26/2015	
84860W-30-0	SPIRIT REALITY CAPITAL INC			3,189.000	128,102	40.170	128,102	133,796	1,993	8,155		(28,449)		(28,449)		12/13/2018	
848637-10-4	SPLUNK INC			5,060.000	859,643	169.890	859,643	263,366				98,576		98,576		06/26/2020	
84863T-10-6	SPOK HOLDINGS INC COMMON STOCK			859.000	9,561	11.130	9,561	20,015		440		(941)		(941)		06/25/2004	
84920Y-10-6	SPORTSMAN'S WAREHOUSE HOLDINGS			1,434.000	25,167	17.550	25,167	12,398				13,589		13,589		06/23/2017	
85205L-10-7	SPRINGWORKS THERAPEUTICS INC			679.000	49,241	72.520	49,241	25,291				23,204		23,204		06/26/2020	
85208M-10-2	SPROUTS FARMERS MARKET			3,683.000	74,028	20.100	74,028	101,085				(3,272)		(3,272)		06/26/2020	
85209W-10-9	SPROUT SOCIAL INC CLASS A			845.000	38,371	45.409	38,371	29,528				8,803		8,803		09/18/2020	
852234-10-3	SQUARE INC			11,762.000	2,559,882	217.640	2,559,882	437,177				1,790,266		1,790,266		09/18/2020	
852312-30-5	STAAR SURGICAL COMPANY			1,514.000	119,939	79.220	119,939	9,036				66,383		66,383		06/25/2010	
85254J-10-2	STAG INDUSTRIAL INC			4,481.000	140,345	31.320	140,345	98,551	538	6,596		970		970		06/28/2019	
852857-20-0	STAMPS.COM INC			553.000	108,493	196.190	108,493	12,279				62,019		62,019		06/24/2016	
853666-10-5	STANDARD MOTOR PRODUCTS INC			843.000	34,108	40.460	34,108	6,867		432		(10,707)		(10,707)		06/25/2010	
854231-10-7	STANDEX INTERNATIONAL CORP			472.000	36,589	77.519	36,589	38,522		435		(860)		(860)		06/22/2018	
854502-10-1	STANLEY BLACK AND DECKER			4,769.000	851,553	178.560	851,553	43,262		13,560		81,228		81,228		06/23/2017	
855244-10-9	STARBUCKS CORP			37,355.000	3,996,238	106.980	3,996,238	190,674		64,186		708,691		708,691		06/22/2012	
855707-10-5	STATE AUTO FINANCIAL CORP			630.000	11,176	17.740	11,176	6,872		258		(8,327)		(8,327)		12/17/2002	
85571B-10-5	STARWOOD PROPERTY TRUST			9,293.000	179,355	19.300	179,355	221,849	4,461	18,250		(51,430)		(51,430)		06/23/2017	
857477-10-3	STATE STREET CORP			11,193.000	814,627	72.780	814,627	482,605	5,820	23,812		(70,413)		(70,413)		06/26/2009	
858119-10-0	STEEL DYNAMICS INC			6,873.000	253,408	36.870	253,408	78,256	1,718	6,959		19,361		19,361		06/26/2015	
858155-20-3	STEELCASE INC			3,128.000	42,384	13.550	42,384	43,685	313	1,328		(21,514)		(21,514)		06/23/2017	
858586-10-0	STEPAN CO			479.000	57,154	119.319	57,154	6,269		553		8,049		8,049		12/17/2002	
858912-10-8	STERICYCLE INC			2,925.000	202,790	69.330	202,790	96,327				18,413		18,413		06/26/2020	
85914M-10-7	STEPSTONE GROUP INC CLASS A			511.000	20,338	39.800	20,338	17,534				2,790		2,790		12/18/2020	
85917A-10-0	STERLING BANCORP DEL			5,659.000	101,749	17.980	101,749	72,578		1,259		4,282		4,282		09/18/2020	
859241-10-1	STERLING CONSTRUCTION CO INC			1,004.000	18,684	18.610	18,684	11,164				4,527		4,527		06/23/2017	
860372-10-1	STEWART INFORMATION SERVICES C			815.000	39,413	48.360	39,413	21,376		1,000		6,141		6,141		12/17/2002	
860630-10-2	STIFEL FINANCIAL CORP			3,455.000	174,289	50.453	174,289	83,336		1,602		34,455		34,455		12/17/2020	
860897-10-7	STITCH FIX INC CLASS A			1,475.000	86,612	58.720	86,612	47,182				48,538		48,538		06/28/2019	
861025-10-4	STOCK YARDS BANCORP INC			922.000	37,323	40.480	37,323	9,952		1,019		(533)		(533)		12/17/2002	
86150R-10-7	STOKE THERAPEUTICS INC			519.000	32,142	61.931	32,142	11,529				20,518		20,518		03/20/2020	
86183P-10-2	STONERIDGE INC			1,055.000	31,893	30.230	31,893	13,194				956		956		06/24/2011	
861896-10-8	STONEX GROUP INC COMMON STOCK			601.000	34,798	57.900	34,798	38,318				(3,504)		(3,504)		06/25/2010	
862121-10-0	STORE CAPITAL CORP			7,137.000	242,515	33.980	242,515	187,243	2,569	9,837		(14,526)		(14,526)		06/26/2020	
86272C-10-3	STRATEGIC EDUCATION INC			598.000	57,007	95.329	57,007	68,486		1,468		(37,830)		(37,830)		08/01/2018	
863167-20-1	STRATUS PROPERTIES INC			218.000	5,559	25.500	5,559	5,240				(1,189)		(1,189)		06/23/2017	
86333M-10-8	STRIDE INC COMMON STOCK			1,321.000	28,045	21.230	28,045	29,879				(1,826)		(1,826)		06/27/2014	
863667-10-1	STRYKER CORP			11,115.000	2,723,620	245.040	2,723,620	287,228	7,002	26,147		388,331		388,331		06/23/2017	
864159-10-8	STURM RUGER & CO INC			652.000	42,426	65.071	42,426	14,013		4,342		11,708		11,708		06/23/2017	
86606G-10-1	SUMMIT FINANCIAL GROUP INC			394.000	8,700	22.081	8,700	10,095		274		(1,965)		(1,965)		06/23/2017	
866082-10-0	SUMMIT HOTEL PROPERTIES INC			3,928.000	35,391	9.010	35,391	39,884		723		(13,019)		(13,019)		06/23/2017	
86614U-10-0	SUMMIT MATERIALS INC			3,397.000	68,212	20.080	68,212	79,971				(12,919)		(12,919)		01/31/2017	
86646P-10-3	SUMO LOGIC INC			386.000	11,032	28.580	11,032	11,775				(740)		(740)		12/18/2020	
866674-10-4	SUN COMMUNITIES INC			3,082.000	468,310	151.950	468,310	180,908	2,435	9,392		13,259		13,259		06/26/2020	
86722A-10-3	SUNCOKE ENERGY INC			2,524.000	10,979	4.350	10,979	15,667		620		(4,723)		(4,723)		06/28/2013	
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL			1,686.000	76,089	45.130	76,089	35,826				40,077		40,077		09/18/2020	
867652-40-6	SUNPOWER CORP	LS		2,299.000	58,357	25.640	58,357	47,280				51,938		51,938		06/26/2015	
86771W-10-5	SUNRUN INC			4,612.000	319,981	69.380	319,981	63,952				232,875		232,875		10/08/2020	
867892-10-1	SUNSTONE HOTEL INVESTORS INC			8,527.000	96,611	11.330	96,611	141,440		5,581		(21,983)		(21,983)		06/23/2017	
86800U-10-4	SUPER MICRO COMPUTER INC			1,358.000	42,994	31.660	42,994	38,187				4,785		4,785		06/26/2020	
868358-10-2	SUPERIOR UNIFORM GROUP INC			295.000	6,856	23.241	6,856	4,799		121		2,849		2,849		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
868459-10-8	SUPERNUS PHAARMACEUTICALS INC			1,839.000	46,269	25.160	46,269	22,552				2,636		2,636		06/24/2016	
86881A-10-0	SURGERY PARTNERS INC			643.000	18,653	29.009	18,653	12,390				8,547		8,547		12/18/2015	
86882C-10-5	SURGALIGN HOLDINGS INC C/S			2,673.000	5,854	2.190	5,854	26,159				(20,211)		(20,211)		06/27/2008	
868873-10-0	SURMODICS INC			516.000	22,456	43.519	22,456	16,001				1,073		1,073		12/17/2002	
869367-10-2	SUTRA BIOPHARMA INC			820.000	17,802	21.710	17,802	18,806				(999)		(999)		12/18/2020	
87105L-10-4	SWITCH INC			2,685.000	43,953	16.370	43,953	46,705		354		273		273		06/26/2020	
871237-10-3	SYKES ENTERPRISES INC			1,511.000	56,919	37.670	56,919	38,383				1,022		1,022		06/25/2010	
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC			1,342.000	6,307	4.700	6,307	10,614				(67)		(67)		06/28/2019	
87157D-10-9	SYNAPTICS INC			928.000	89,459	96.400	89,459	38,182				28,293		28,293		06/23/2017	
871607-10-7	SYNOPSYS INC			4,691.000	1,216,095	259.240	1,216,095	119,291				560,502		560,502		06/26/2015	
87161C-50-1	SYNOVUS FINANCIAL CORP			4,436.000	143,593	32.370	143,593	113,634	1,464	4,313		(10,435)		(10,435)		09/18/2020	
87162W-10-0	SYNNEX CORP			1,240.000	100,986	81.440	100,986	50,644		507		47,221		47,221		10/05/2018	
87164F-10-5	SYNDAX PHARMACEUTICALS INC FIG			1,544.000	34,339	22.240	34,339	15,777				20,686		20,686		06/28/2019	
87165B-10-3	SYNCHRONY FINANCIAL			18,197.000	631,618	34.710	631,618	546,773		16,378		(12,789)		(12,789)		12/18/2018	
87166B-10-2	SYNEOS HEALTH INC CL A			2,126.000	144,844	68.130	144,844	88,686				18,316		18,316		06/23/2017	
871829-10-7	SYSCO CORP			15,700.000	1,165,882	74.260	1,165,882	285,002		28,904		(176,276)		(176,276)		06/26/2015	
87184Q-10-7	SYROS PHARMACEUTICALS INC	LS		2,140.000	22,980	10.850	22,980	19,508				8,393		8,393		06/28/2019	
871851-10-1	SYSTEMAX INC			461.000	16,545	35.889	16,545	8,660		1,678		4,924		4,924		06/22/2007	
872307-10-3	TCF FINANCIAL CORP			3,980.000	147,340	37.020	147,340	146,951		5,699		(41,845)		(41,845)		08/01/2019	
87240R-10-7	TFS FINANCIAL CORP			1,044.000	18,406	17.630	18,406	16,847		1,196		(2,130)		(2,130)		06/23/2017	
872540-10-9	TJX COS INC			38,234.000	2,611,000	68.290	2,611,000	119,354		8,994		275,153		275,153		11/26/2003	
872590-10-4	T-MOBILE US INC			17,513.000	2,361,628	134.850	2,361,628	1,484,798		4,650		892,464		892,464		07/27/2020	
87266J-10-4	TPI COMPOSITES INC			927.000	48,927	52.780	48,927	18,995				29,828		29,828		06/26/2020	
87266M-10-7	TPG RE FINANCE TRUST INC			1,884.000	20,008	10.620	20,008	20,527	716	1,195		(823)		(823)		06/26/2020	
87305R-10-9	TTM TECHNOLOGIES INC			3,576.000	49,331	13.795	49,331	45,775				(4,467)		(4,467)		06/23/2017	
873379-10-1	TABULA RASA HEALTHCARE INC	LS		641.000	27,161	42.839	27,161	20,948				(5,422)		(5,422)		06/26/2020	
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY I			357.000	16,044	44.941	16,044	9,681				(8,020)		(8,020)		06/23/2017	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE			3,488.000	724,772	207.790	724,772	150,094				296,358		296,358		06/22/2018	
87484T-10-8	TALOS ENERGY INC			749.000	6,172	8.240	6,172	13,062				(16,335)		(16,335)		05/10/2018	
875372-20-3	TANDEM DIABETES CARE INC			1,948.000	186,385	95.680	186,385	57,669				69,939		69,939		06/28/2019	
875465-10-6	TANGER FACTORY OUTLET CENTERS	LS		3,676.000	36,244	9.960	36,244	48,950		2,679		(17,291)		(17,291)		06/22/2012	
876030-10-7	TAPESTRY INC COM			8,612.000	267,661	31.080	267,661	95,174		2,489		48,618		48,618		09/18/2020	
87612E-10-6	TARGET CORP			15,905.000	2,807,710	176.530	2,807,710	425,045		43,389		766,690		766,690		06/26/2020	
87612G-10-1	TARGA RESOURCES CORP			7,616.000	200,910	26.380	200,910	317,161		9,425		(109,542)		(109,542)		06/23/2017	
87724P-10-6	TAYLOR MORRISON HOME CORP-A			3,418.000	87,672	25.650	87,672	76,984				8,461		8,461		02/06/2020	
87808K-10-6	TCR2 THERAPEUTICS INC			785.000	24,280	30.930	24,280	15,923				8,318		8,318		09/18/2020	
878155-10-0	TEAM INC			1,231.000	13,418	10.900	13,418	32,721				(6,212)		(6,212)		03/01/2016	
87874R-10-0	TECHTARGET INC			708.000	41,850	59.110	41,850	6,264				23,263		23,263		06/27/2014	
87901J-10-5	TEGNA INC			7,426.000	103,593	13.950	103,593	19,411	520	2,126		(20,213)		(20,213)		06/29/2015	
879080-10-9	TEJON RANCH CO			834.000	12,051	14.450	12,051	21,387				(1,270)		(1,270)		10/27/2017	
87918A-10-5	TELADOC INC			3,257.000	651,270	199.960	651,270	324,157				405,375		405,375		11/02/2020	
879360-10-5	TELEDYNE TECHNOLOGIES INC			1,141.000	447,249	391.980	447,249	42,194				51,607		51,607		06/23/2017	
879369-10-6	TELEFLEX INC			1,491.000	613,651	411.570	613,651	90,807		2,074		52,137		52,137		06/23/2017	
879433-82-9	TELEPHONE & DATA SYSTEMS INC			3,834.000	71,197	18.570	71,197	141,971		2,666		(26,179)		(26,179)		06/26/2015	
879455-10-3	TELENAV INC			2,092.000	9,832	4.700	9,832	20,421				(333)		(333)		06/28/2019	
87968A-10-4	TELLURIAN INC	LS		2,116.000	2,680	1.280	2,680	21,031				(12,637)		(12,637)		06/23/2017	
88023U-10-1	TEMPER SEALY INTERNATIONAL			5,864.000	158,328	27.000	158,328	40,577				30,556		30,556		11/24/2020	
88025T-10-2	TENABLE HOLDINGS INC			1,895.000	99,033	52.260	99,033	58,536				44,289		44,289		06/26/2020	
88025U-10-9	10X GENOMICS INC CLASS A			1,777.000	251,623	141.600	251,623	153,252				97,916		97,916		06/26/2020	
88033G-40-7	TENET HEALTHCARE CORP			3,172.000	126,658	39.930	126,658	200,651				5,999		5,999		06/23/2017	
880345-10-3	TENNANT CO			647.000	45,400	70.170	45,400	37,387		589		(4,991)		(4,991)		06/23/2017	
880349-10-5	TENNECO INC			928.000	9,837	10.600	9,837	23,644				(2,309)		(2,309)		06/23/2017	
88076W-10-3	TERADATA CORP			3,770.000	84,712	22.470	84,712	50,532				(16,136)		(16,136)		06/24/2016	
880770-10-2	TERADYNE INC			5,288.000	633,978	119.890	633,978	166,929		2,163		272,125		272,125		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
880779-10-3	TEREX CORP			1,919.000	66,954	34.890	66,954	33,314		170		15,934		15,934		06/26/2020	
88087E-10-0	TERMINIX GLOBAL HOLDINGS INC			3,982.000	203,122	51.010	203,122	97,795				119,700		119,700		06/24/2016	
88145X-10-8	TERRITORIAL BANCORP			286.000	6,873	24.031	6,873	4,757		269		(1,967)		(1,967)		10/19/2009	
88146M-10-1	TERRENO REALTY CORP			1,821.000	106,547	58.510	106,547	35,351	528	2,049		7,921		7,921		06/26/2015	
88160R-10-1	TESLA MOTORS INC			24,032.000	16,958,661	705.670	16,958,661	995,332				14,573,046		14,573,046		12/18/2020	
88162G-10-3	TETRA TECH INC			1,741.000	201,573	115.780	201,573	28,541		1,175		51,329		51,329		06/23/2017	
88224Q-10-7	TEXAS CAPITAL BANCSHARES INC			1,428.000	84,966	59.500	84,966	26,339				3,880		3,880		06/23/2017	
882508-10-4	TEXAS INSTRUMENTS INC			29,142.000	4,783,076	164.130	4,783,076	591,032		110,879		1,039,615		1,039,615		04/02/2007	
882681-10-9	TEXAS ROADHOUSE INC			2,226.000	173,984	78.160	173,984	40,840		819		48,391		48,391		06/23/2017	
883203-10-1	TEXTRON INC			7,365.000	355,950	48.330	355,950	91,085	147	602		27,344		27,344		06/24/2016	
88322Q-10-8	TG THERAPEUTICS INC			3,335.000	173,487	52.020	173,487	35,726				135,836		135,836		06/28/2019	
88337F-10-5	THE ODP CORP			1,630.000	47,759	29.300	47,759	32,683				15,006		15,006		07/01/2020	
88338N-10-7	THERAPEUTICSMD INC	LS		5,906.000	7,074	1.210	7,074	29,784				(7,113)		(7,113)		06/24/2016	
88339J-10-5	TRADE DESK INC			1,298.000	1,039,698	801.000	1,039,698	115,578				699,253		699,253		06/28/2019	
88339P-10-1	THE REALREAL INC			1,550.000	30,287	19.540	30,287	11,724				18,477		18,477		03/20/2020	
883556-10-2	THERMO FISHER SCIENTIFIC INC			12,571.000	5,855,320	465.780	5,855,320	463,784	2,789	10,929		1,763,182		1,763,182		08/11/2017	
88362T-10-3	THERMON GROUP HOLDINGS INC			1,276.000	19,944	15.630	19,944	26,436				(14,187)		(14,187)		06/27/2014	
885160-10-1	THOR INDUSTRIES INC			1,790.000	166,452	92.990	166,452	81,177	734	2,596		19,579		19,579		06/26/2020	
88554D-20-5	3D SYSTEMS CORP	LS		4,245.000	44,037	10.480	44,037	100,163				7,310		7,310		06/27/2014	
88579Y-10-1	3M CO			17,865.000	3,122,623	174.790	3,122,623	817,325		107,440		(28,985)		(28,985)		12/15/2003	
88642R-10-9	TIDEWATER INC			878.000	7,586	8.640	7,586	25,039				(9,299)		(9,299)		06/22/2018	
886547-10-8	TIFFANY & CO			3,785.000	497,538	131.450	497,538	187,527		11,227		(8,288)		(8,288)		06/22/2018	
886885-10-2	TILLY'S INC - CLASS A SHRS			432.000	3,525	8.160	3,525	6,499		442		(1,759)		(1,759)		06/22/2012	
887098-10-1	TIMBERLAND BANCORP INC			232.000	5,628	24.259	5,628	5,329		190		(1,265)		(1,265)		06/23/2017	
887389-10-4	TIMKEN CO			2,010.000	155,494	77.360	155,494	36,367		2,323		42,115		42,115		06/30/2006	
887399-10-3	TIMKENSTEEL CORP W/I			1,535.000	7,168	4.670	7,168	21,524				(4,874)		(4,874)		06/23/2017	
88822Q-10-3	TIPTREE FINANCIAL INC			1,255.000	6,300	5.020	6,300	9,224		206		(3,898)		(3,898)		06/26/2015	
88830R-10-1	TITAN MACHINERY INC			784.000	15,327	19.550	15,327	23,356				3,723		3,723		06/24/2011	
88870R-10-2	TIVITY HEALTH INC COM			1,669.000	32,696	19.590	32,696	46,701				(1,254)		(1,254)		03/11/2019	
888CVR-99-0	TOBIRA THERAPEUTICS INC			390.000	23	0.059	23	(293)								11/02/2016	
889478-10-3	TOLL BROTHERS INC			4,036.000	175,445	43.470	175,445	85,819		1,816		15,909		15,909		06/28/2013	
890110-10-9	TOMPKINS FINANCIAL CORP			573.000	40,454	70.600	40,454	23,973		1,230		(11,921)		(11,921)		06/27/2014	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC	LS		344.000	10,098	29.701	10,098	6,617	31	125		(1,199)		(1,199)		03/02/2020	
89055F-10-3	TOPBUILD CORP			1,123.000	206,722	184.080	206,722	27,269				90,542		90,542		07/01/2015	
891092-10-8	TORO CO			3,332.000	316,007	94.840	316,007	64,877	875	3,408		50,312		50,312		06/28/2019	
89214P-10-9	TOWNEBANK/PORTSMOUTH VA			1,266.000	29,726	23.480	29,726	21,239	228	933		(5,473)		(5,473)		01/29/2018	
892356-10-6	TRACTOR SUPPLY CO			3,844.000	540,390	140.580	540,390	33,651		5,897		180,367		180,367		06/26/2009	
892672-10-6	TRADEWEB MARKETS INC CLASS A			2,647.000	165,305	62.450	165,305	157,694		434		7,576		7,576		06/26/2020	
893641-10-0	TRANSDIGM GROUP INC			1,712.000	1,059,471	618.850	1,059,471	98,496		55,878		104,573		104,573		06/26/2020	
89374L-10-4	TRANSLATE BIO INC			1,671.000	30,797	18.430	30,797	25,552				9,822		9,822		06/26/2020	
89377M-10-9	TRANSMEDICS GROUP INC			604.000	12,020	19.901	12,020	10,134				1,876		1,876		06/26/2020	
89400J-10-7	TRANSUNION			5,960.000	591,351	99.220	591,351	278,932		1,829		80,741		80,741		06/22/2018	
89417E-10-9	TRAVELERS COS INC/THE			8,026.000	1,126,610	140.370	1,126,610	317,055		27,664		27,322		27,322		06/30/2006	
89422G-10-7	TRAVERE THERAPEUTICS INC C/S			1,469.000	40,038	27.255	40,038	39,607				429		429		06/26/2015	
894648-10-4	TRECORA RESOURCES			970.000	6,780	6.990	6,780	9,784				(154)		(154)		06/22/2012	
894650-10-0	TREDEGAR CORP			1,164.000	19,439	16.700	19,439	27,271	140	7,822		(6,547)		(6,547)		12/17/2002	
89469A-10-4	TREEHOUSE FOODS INC			1,943.000	82,558	42.490	82,558	84,598				(11,623)		(11,623)		03/31/2016	
89531P-10-5	TREX CO INC			3,892.000	325,838	83.720	325,838	20,760				150,233		150,233		09/15/2020	
896095-10-6	TRICO BANCSHARES			240.000	8,467	35.279	8,467	6,470		216		(1,321)		(1,321)		07/09/2018	
89609W-10-7	TRIBUNE PUBLISHING CO COMMON S			780.000	10,686	13.700	10,686	12,556		199		419		419		06/26/2015	
89610F-10-1	TRICIDA INC			767.000	5,407	7.050	5,407	29,239				(23,430)		(23,430)		06/28/2019	
896215-20-9	TRIMAS CORP			1,789.000	56,658	31.670	56,658	31,666				463		463		06/27/2014	
896239-10-0	TRIMBLE NAVIGATION LTD			7,901.000	527,550	66.770	527,550	49,184				197,240		197,240		06/26/2015	
896288-10-7	TRINET GROUP INC			1,402.000	113,001	80.600	113,001	34,983				33,478		33,478		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
896522-10-9	TRINITY INDUSTRIES INC			1,484.000	39,163	26.390	39,163	23,706		1,154		6,261		6,261		06/26/2015	
896749-10-8	TRIPLE-S MANAGEMENT CORP B			996.000	21,265	21.350	21,265	17,554				2,836		2,836		06/27/2014	
89678F-10-0	TRISTATE CAPITAL HLDGS INC			943.000	16,408	17.400	16,408	13,248				(8,185)		(8,185)		06/27/2014	
89679E-30-0	TRIUMPH BANCORP INC			657.000	31,897	48.549	31,897	10,109				6,886		6,886		06/24/2016	
896818-10-1	TRIUMPH GROUP INC			145.000	1,821	12.559	1,821	8,088		6		(1,834)		(1,834)		06/22/2012	
896945-20-1	TRIPADVISOR INC			3,654.000	105,162	28.780	105,162	90,730				(5,819)		(5,819)		06/24/2016	
89785L-10-7	TRUECAR INC			2,406.000	10,105	4.200	10,105	31,981				(1,317)		(1,317)		06/23/2017	
89785X-10-1	TRUEBLUE INC			1,626.000	30,390	18.690	30,390	30,256				(8,692)		(8,692)		06/30/2006	
898202-10-6	TRUPANION INC			855.000	102,352	119.710	102,352	9,265				69,999		69,999		06/23/2017	
898349-10-5	TRUSTCO BANK CORP NY			3,358.000	22,398	6.670	22,398	32,229	229	936		(6,685)		(6,685)		06/23/2017	
898402-10-2	TRUSTMARK CORP			2,619.000	71,525	27.310	71,525	56,560		2,464		(18,770)		(18,770)		06/28/2013	
89854H-10-2	TELETECH HOLDINGS INC			541.000	39,455	72.930	39,455	7,165		1,594		17,938		17,938		06/28/2013	
898697-20-6	TUCOWS INC			349.000	25,788	73.891	25,788	20,293				4,206		4,206		06/23/2017	
899896-10-4	TUPPERWARE BRANDS CORP			1,753.000	56,780	32.390	56,780	43,082				41,546		41,546		06/26/2015	
90041L-10-5	TURNING POINT BRANDS INC			183.000	8,154	44.557	8,154	2,983	9	37		2,907		2,907		06/23/2017	
90041T-10-8	TURNING POINT THERAPEUTICS I			932.000	113,564	121.850	113,564	58,953				55,253		55,253		12/20/2019	
901109-10-8	TUTOR PERINI CORP			1,399.000	18,117	12.950	18,117	34,449				125		125		12/19/2008	
90138F-10-2	TWILIO INC			4,433.000	1,500,571	338.500	1,500,571	402,497				984,123		984,123		12/18/2020	
90184D-10-0	TWIST BIOSCIENCE CORP			1,040.000	146,942	141.290	146,942	41,577				110,823		110,823		09/18/2020	
90184L-10-2	TWITTER INC			24,624.000	1,333,390	54.150	1,333,390	888,286				541,671		541,671		06/28/2019	
90187B-40-8	TWO HARBORS INVESTMENT CORP			8,413.000	53,591	6.370	53,591	73,911	1,430	3,344		(15,004)		(15,004)		09/18/2020	
902104-10-8	II-VI INC			2,990.000	227,120	75.960	227,120	48,819				125,862		125,862		07/15/2019	
90214J-10-1	2U INC	LS		1,998.000	79,140	40.010	79,140	74,114				31,860		31,860		06/22/2018	
902252-10-5	TYLER TECHNOLOGIES INC			1,206.000	526,443	436.520	526,443	67,839				163,857		163,857		06/22/2018	
90238J-10-3	TYME TECHNOLOGIES INC	LS		3,764.000	4,546	1.220	4,546	12,346				(675)		(675)		12/21/2018	
902494-10-3	TYSON FOODS INC			8,944.000	576,351	64.440	576,351	181,510		15,598		(236,809)		(236,809)		06/22/2018	
902653-10-4	UDR INC			9,405.000	361,434	38.430	361,434	189,375		13,684		(74,740)		(74,740)		12/15/2017	
902673-10-2	UFP TECHNOLOGIES INC			226.000	10,532	46.602	10,532	6,305				(677)		(677)		06/23/2017	
902681-10-5	UGI CORP			7,337.000	256,502	34.960	256,502	113,875	2,421	9,830		(74,491)		(74,491)		08/21/2019	
902788-10-8	UMB FINANCIAL CORP			1,796.000	123,906	68.990	123,906	55,392	575	2,278		626		626		06/24/2016	
902780-10-8	UFP INDUSTRIES INC COMMON STOC			1,736.000	96,435	55.550	96,435	26,753		783		69,359		69,359		06/26/2020	
902973-30-4	US BANCORP			43,417.000	2,022,798	46.590	2,022,798	960,991	18,235	74,603		(548,844)		(548,844)		06/10/2009	
903002-10-3	UMH PROPERTIES INC			994.000	14,721	14.810	14,721	9,727		732		(197)		(197)		06/24/2016	
90328M-10-7	USANA HEALTH SCIENCES INC			426.000	32,845	77.101	32,845	17,252				(615)		(615)		06/24/2016	
90333L-20-1	US CONCRETE INC			577.000	23,063	39.971	23,063	12,892				(970)		(970)		06/23/2017	
90337L-10-8	US PHYSICAL THERAPY INC			468.000	56,277	120.250	56,277	19,539		153		2,748		2,748		06/23/2017	
90346E-10-3	US SILICA HOLDINGS INC			3,143.000	22,064	7.020	22,064	159,258		265		2,721		2,721		06/23/2017	
90353T-10-0	UBER TECHNOLOGIES INC			43,888.000	2,238,288	51.000	2,238,288	1,404,335				927,536		927,536		09/18/2020	
90353W-10-3	UBIQUITI INC COMMON STOCK			250.000	69,628	278.512	69,628	24,099		237		26,345		26,345		09/18/2020	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN			1,790.000	514,016	287.160	514,016	137,119				60,614		60,614		06/23/2017	
90385V-10-7	ULTRA CLEAN HOLDINGS			1,266.000	39,436	31.150	39,436	15,195				9,678		9,678		06/23/2017	
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC			1,836.000	254,157	138.430	254,157	161,359				164,177		164,177		06/26/2020	
904214-10-3	UMPQUA HOLDINGS CORP			6,954.000	105,284	15.140	105,284	113,177		5,974		(17,720)		(17,720)		06/26/2015	
904311-10-7	UNDER ARMOUR INC			5,744.000	98,624	17.170	98,624	43,873				(25,328)		(25,328)		06/24/2016	
904311-20-6	UNDER ARMOUR INC			7,306.000	108,713	14.880	108,713	43,713				(31,271)		(31,271)		06/24/2016	
904677-20-0	UNIFI INC			700.000	12,418	17.740	12,418	10,255				(5,240)		(5,240)		06/28/2013	
904708-10-4	UNIFIRST CORP/MA			529.000	111,984	211.690	111,984	41,698	132	541		5,113		5,113		06/24/2016	
907818-10-8	UNION PACIFIC CORP			21,575.000	4,492,347	208.220	4,492,347	272,447		85,619		589,063		589,063		11/26/2003	
909214-30-6	UNISYS CORP			2,160.000	42,509	19.680	42,509	248,480				16,813		16,813		10/26/2009	
90984P-30-3	UNITED COMMUNITY BANKS INC/GA			2,711.000	77,101	28.440	77,101	83,606	488	1,996		(6,584)		(6,584)		06/23/2017	
909907-10-7	UNITED BANKSHARES INC			4,488.000	145,411	32.400	145,411	75,911	1,571	5,977		(15,544)		(15,544)		05/04/2020	
910047-10-9	UNITED CONTINENTAL HOLDINGS			9,424.000	407,588	43.250	407,588	251,001				(333,580)		(333,580)		06/26/2020	
910340-10-8	UNITED FIRE GROUP INC			844.000	21,184	25.100	21,184	17,244		984		(15,651)		(15,651)		06/30/2006	
910710-10-2	UNITED INSURANCE HOLDINGS CO			739.000	4,227	5.720	4,227	12,286		181		(5,068)		(5,068)		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
911163-10-3	UNITED NATURAL FOODS INC			2,032.000	32,451	15.970	32,451	37,859				14,583		14,583		06/26/2015	
911312-10-6	UNITED PARCEL SERVICE INC			22,522.000	3,792,705	168.400	3,792,705	1,481,332		93,063		1,150,928		1,150,928		06/26/2009	
911363-10-9	UNITED RENTALS INC			2,328.000	539,886	231.910	539,886	49,543				150,982		150,982		06/22/2012	
911460-10-3	UNITED SECURITY BANCSHARES/FRE			510.000	3,596	7.051	3,596	5,023	56	229		(1,868)		(1,868)		06/23/2017	
911684-10-8	US CELLULAR CORP			176.000	5,401	30.688	5,401	7,193				(970)		(970)		06/28/2013	
911922-10-2	UNITED STATES LIME & MINERAL			66.000	7,524	114.000	7,524	2,809		43		1,557		1,557		06/26/2009	
912008-10-9	US FOODS HOLDING CORP			7,566.000	252,023	33.310	252,023	206,761				(64,616)		(64,616)		12/15/2017	
912909-10-8	UNITED STATES STEEL CORP			6,912.000	115,914	16.770	115,914	192,681		248		44,217		44,217		06/26/2020	
91307C-10-2	UNITED THERAPEUTICS CORP			1,359.000	206,283	151.790	206,283	49,593				86,181		86,181		06/26/2009	
91324P-10-2	UNITEDHEALTH GROUP INC			30,006.000	10,522,504	350.680	10,522,504	587,963		148,232		1,693,466		1,693,466		12/21/2018	
913259-10-7	UNITIL CORP			534.000	23,640	44.270	23,640	22,769		819		(9,329)		(9,329)		06/23/2017	
91325V-10-8	UNITI GROUP INC COM			6,462.000	75,799	11.730	75,799	244,472	969	4,429		22,641		22,641		06/23/2017	
913290-10-2	UNITY BANCORP INC			266.000	4,668	17.549	4,668	4,429		87		(1,329)		(1,329)		06/23/2017	
91332U-10-1	UNITY SOFTWARE INC			863.000	132,445	153.470	132,445	136,159				(3,697)		(3,697)		12/18/2020	
91336L-10-7	UNIVAR INC			5,141.000	97,730	19.010	97,730	119,696				(19,987)		(19,987)		06/26/2020	
913456-10-9	UNIVERSAL CORP/RICHMOND VA			627.000	30,478	48.609	30,478	26,986		1,452		153		153		06/26/2020	
91347P-10-5	UNIVERSAL DISPLAY CORP			1,389.000	319,192	229.800	319,192	51,679		852		32,808		32,808		06/22/2018	
913483-10-3	UNIVERSAL ELECTRONICS INC			585.000	30,689	52.460	30,689	12,971				116		116		12/17/2002	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME			294.000	18,895	64.269	18,895	9,236		829		(15,536)		(15,536)		04/26/2005	
91359V-10-7	UNIVERSAL INSURANCE HOLDINGS			1,340.000	20,247	15.110	20,247	8,616		1,056		(17,179)		(17,179)		06/28/2013	
91381U-10-1	UNITY BIOTECHNOLOGY INC	LS		1,868.000	9,689	5.240	9,689	22,011				(3,663)		(3,663)		06/28/2019	
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES I			200.000	4,118	20.590	4,118	3,750	21	43		324		324		10/04/2005	
913903-10-0	UNIVERSAL HEALTH SERVICES INC			2,456.000	337,700	137.500	337,700	61,143		502		(14,570)		(14,570)		06/26/2015	
915271-10-0	UNIVEST CORP OF PENNSYLVANIA			1,012.000	20,827	20.580	20,827	33,246		828		(6,245)		(6,245)		06/24/2016	
91529Y-10-6	UNUM GROUP			6,435.000	147,619	22.940	147,619	115,981		7,503		(39,841)		(39,841)		10/02/2006	
91544A-10-9	UPLAND SOFTWARE INC			660.000	30,287	45.889	30,287	18,865				7,884		7,884		06/26/2020	
91688F-10-4	UPWORK INC			2,984.000	103,008	34.520	103,008	41,375				66,917		66,917		06/26/2020	
916896-10-3	URANIUM ENERGY CORP	LS		5,127.000	8,932	1.760	8,932	8,305				4,291		4,291		06/23/2017	
917047-10-2	URBAN OUTFITTERS INC			2,603.000	66,637	25.600	66,637	42,467				(5,623)		(5,623)		06/26/2009	
91704F-10-4	URBAN EDGE PROPERTIES			3,855.000	49,884	12.940	49,884	39,777	1,773	867		(23,944)		(23,944)		01/16/2015	
917286-20-5	URSTADT BIDDLE PROPERTIES INC			1,188.000	16,786	14.130	16,786	21,765		936		(12,316)		(12,316)		06/26/2015	
91734M-10-3	US ECOLOGY INC			844.000	30,663	36.331	30,663			155		(18,130)		(18,130)		11/01/2019	
917488-10-8	UTAH MEDICAL PRODUCTS INC			149.000	12,561	84.302	12,561	5,040	42	171		(3,500)		(3,500)		06/22/2012	
918204-10-8	VF CORP			10,523.000	898,769	85.410	898,769	121,553		20,772		(149,259)		(149,259)		06/24/2016	
918284-10-0	VSE CORP			340.000	13,087	38.491	13,087	4,459		125		152		152		06/26/2009	
91879Q-10-9	VAIL RESORTS INC			1,294.000	360,974	278.960	360,974	51,948		4,659		50,400		50,400		06/23/2017	
91913Y-10-0	VALERO ENERGY CORP			13,534.000	765,618	56.570	765,618	273,447		54,262		(499,519)		(499,519)		08/31/2009	
919794-10-7	VALLEY NATIONAL BANCORP			9,879.000	96,320	9.750	96,320	108,329	1,087	4,446		(16,716)		(16,716)		12/02/2019	
920253-10-1	VALMONT INDUSTRIES INC			582.000	101,809	174.930	101,809	48,029	262	1,027		14,569		14,569		06/22/2018	
92047W-10-1	VOLVOLINE INC			5,735.000	132,708	23.140	132,708	31,220		2,722		1,262		1,262		05/15/2017	
921659-10-8	VANDA PHARMACEUTICALS INC			1,691.000	22,220	13.140	22,220	21,766				(5,504)		(5,504)		06/23/2017	
922107-10-7	VAPOTHERM INC	LS		627.000	16,653	26.860	16,653	25,222				(8,342)		(8,342)		06/26/2020	
92214X-10-6	VAREX INAGING CORP			1,492.000	24,887	16.680	24,887	5,203				(19,499)		(19,499)		01/30/2017	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC			2,768.000	484,428	175.010	484,428	31,438				90,921		90,921		06/26/2009	
922280-10-2	VARONIS SYSTEMS INC			1,028.000	168,191	163.610	168,191	45,534				87,896		87,896		06/22/2018	
92240M-10-8	VECTOR GROUP LTD			3,396.000	39,563	11.650	39,563	36,770		2,779		(5,878)		(5,878)		06/24/2016	
922417-10-0	VEECO INSTRUMENTS INC			1,833.000	31,821	17.360	31,821	113,142				4,880		4,880		05/30/2017	
92242T-10-1	VECTRUS INC			455.000	22,623	49.721	22,623	1,834				(698)		(698)		09/29/2014	
92243A-20-0	VAXART INC			1,735.000	9,907	5.710	9,907	13,948				(4,022)		(4,022)		06/26/2020	
92243G-10-8	VAXCYTE INC			563.000	14,959	26.570	14,959	28,417				(13,396)		(13,396)		09/18/2020	
922475-10-8	VEEVA SYSTEMS INC			4,322.000	1,176,665	272.250	1,176,665	160,751				566,100		566,100		06/22/2018	
92276F-10-0	VENTAS INC			12,434.000	609,763	49.040	609,763	394,966	5,595	31,603		(98,598)		(98,598)		06/23/2017	
923350-10-6	VERA BRADLEY INC			1,001.000	7,968	7.960	7,968	38,422				(3,826)		(3,826)		06/24/2011	
92337C-10-4	VERASTEM INC			4,988.000	10,624	2.130	10,624	10,974				(347)		(347)		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 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
92337F-10-7	VERACYTE INC			1,634.000	79,968	48.940	79,968	36,733				34,188		34,188		06/28/2019	
92339V-30-8	VEREIT INC			6,892.000	260,449	37.790	260,449	445,179	2,653			(135,795)		(135,795)		12/18/2020	
92343E-10-2	VERISIGN INC			3,176.000	687,286	216.400	687,286	142,521				74,986		74,986		06/22/2018	
92343V-10-4	VERIZON COMMUNICATIONS INC			131,595.000	7,731,206	58.750	7,731,206	5,357,280		332,248		(337,764)		(337,764)		03/20/2020	
92343X-10-0	VERINT SYSTEMS INC			2,429.000	163,180	67.180	163,180	105,745				28,578		28,578		06/26/2015	
923451-10-8	VERITEX HOLDINGS INC			1,101.000	28,252	25.660	28,252	19,934		766		(3,802)		(3,802)		01/02/2019	
923454-10-2	VERITIV CORP W/I			419.000	8,711	20.790	8,711	13,120				467		467		12/18/2018	
92345Y-10-6	VERISK ANALYTICS			5,030.000	1,044,178	207.590	1,044,178	228,423		5,556		291,642		291,642		06/22/2018	
92346J-10-8	VERICEL CORP			1,345.000	41,534	30.880	41,534	14,794				18,047		18,047		06/22/2018	
92347M-10-0	VERITONE INC			765.000	21,764	28.450	21,764	13,127				8,597		8,597		06/26/2020	
92511U-10-2	VERRA MOBILITY CORP			3,457.000	46,393	13.420	46,393	45,249				(1,961)		(1,961)		06/28/2019	
92531L-20-7	VERSO CORP			1,233.000	14,821	12.020	14,821	4,981		4,162		(7,376)		(7,376)		06/23/2017	
92532F-10-0	VERTEX PHARMACEUTICALS INC			8,282.000	1,957,368	236.340	1,957,368	302,574				143,357		143,357		06/24/2016	
92536C-10-3	VERU INC			1,597.000	13,814	8.650	13,814	14,068				(253)		(253)		12/18/2020	
92537N-10-8	VERTIV HOLDINGS CO			6,345.000	118,461	18.670	118,461	77,846		64		40,427		40,427		06/26/2020	
92552R-40-6	VIAD CORP			795.000	28,755	36.170	28,755	20,971		163		(24,792)		(24,792)		07/02/2004	
92552V-10-0	VIASAT INC			2,057.000	67,161	32.650	67,161	61,864				(83,015)		(83,015)		06/23/2017	
925550-10-5	VIAVI SOLUTIONS INC			7,704.000	115,367	14.975	115,367	1,008,924				(198)		(198)		08/04/2015	
92556H-10-7	VIACOMCBS INC CLASS A			244.000	9,228	37.820	9,228	27,376	59	239		(1,712)		(1,712)		12/05/2019	
92556H-20-6	VIACOMCBS INC CLASS B			17,557.000	654,174	37.260	654,174	764,874	4,214	17,239		(82,310)		(82,310)		12/26/2019	
92556V-10-6	VIATRIS INC			38,702.000	725,275	18.740	725,275	538,957				243,604		243,604		11/17/2020	
925652-10-9	VICI PROPERTIES INC			17,074.000	435,387	25.500	435,387	356,026	5,634	19,815		2,946		2,946		09/18/2020	
925815-10-2	VICOR CORP			649.000	59,851	92.220	59,851	12,475				29,393		29,393		12/17/2002	
926613-10-0	VIELA BIO INC	LS		645.000	22,949	35.971	22,949	27,600				(4,379)		(4,379)		06/26/2020	
92672L-10-7	VIEWRAY INC			2,437.000	9,309	3.820	9,309	19,130				(970)		(970)		06/28/2019	
92686J-10-6	VIKING THERAPEUTICS INC	LS		1,592.000	8,873	5.630	8,873	17,638				(3,787)		(3,787)		06/22/2018	
927107-40-9	VILLAGE SUPER MARKET			292.000	6,442	22.062	6,442	4,772	73	299		(331)		(331)		06/30/2006	
92764N-10-2	VIR BIOTECHNOLOGY INC			1,508.000	40,384	26.780	40,384	58,556				(18,087)		(18,087)		06/26/2020	
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC	LS		1,948.000	45,751	23.730	45,751	30,289				15,863		15,863		06/26/2020	
92823T-10-8	VIRNETX HOLDING CORP	LS		2,063.000	10,292	5.040	10,292	23,029		2,110		2,546		2,546		06/24/2011	
928254-10-1	VIRTU FINANCIAL INC			2,010.000	50,592	25.170	50,592	44,711		1,489		11,616		11,616		06/26/2020	
92826C-83-9	VISA INC			53,665.000	11,738,145	218.730	11,738,145	1,077,254		66,963		1,646,835		1,646,835		06/24/2011	
92827P-10-2	VIRTUSA CORP			1,072.000	54,811	51.130	54,811	23,972				6,189		6,189		06/26/2015	
92828Q-10-9	VIRTUS INVESTMENT PARTNERS			255.000	55,335	217.000	55,335	28,472		738		24,184		24,184		06/27/2014	
928298-10-8	VISHAY INTERTECHNOLOGY INC			4,516.000	93,526	20.710	93,526	50,739		1,755		(2,634)		(2,634)		06/24/2016	
92835K-10-3	VISHAY PRECISION GROUP			398.000	12,529	31.480	12,529	6,222				(998)		(998)		07/07/2010	
928377-10-0	VISTA OUTDOOR INC			2,174.000	51,654	23.760	51,654	25,416				35,229		35,229		02/10/2015	
92839U-20-6	VISTEON CORP			759.000	95,270	125.520	95,270	48,123				29,411		29,411		06/26/2015	
928542-10-9	VIVINT SMART HOME INC			2,233.000	46,335	20.750	46,335	37,198				9,094		9,094		06/26/2020	
928563-40-2	VMWARE INC	LS		2,285.000	317,268	140.260	317,268	183,653				(31,118)		(31,118)		06/28/2019	
92857F-10-7	VOCERA COMMUNICATIONS INC			1,082.000	44,935	41.530	44,935	20,638				22,369		22,369		06/23/2017	
92886T-20-1	VONAGE HOLDINGS CORP			7,849.000	101,056	12.875	101,056	25,399				42,696		42,696		06/24/2016	
928881-10-1	VONTIER CORP W I			3,849.000	128,557	33.400	128,557	17,856				110,383		110,383		10/09/2020	
929042-10-9	VORNADO REALTY TRUST			5,932.000	221,501	37.340	221,501	265,677		26,271		(172,176)		(172,176)		12/14/2009	
929089-10-0	VOYA FINANCIAL INC			4,331.000	254,706	58.810	254,706	200,784		2,658		(9,355)		(9,355)		06/26/2015	
92915B-10-6	VOYAGER THERAPEUTICS INC			872.000	6,235	7.150	6,235	16,620				(5,903)		(5,903)		06/28/2019	
929160-10-9	VULCAN MATERIALS CO			4,415.000	654,789	148.310	654,789	200,793		6,141		18,985		18,985		08/31/2009	
92918V-10-9	VROOM INC			740.000	30,318	40.970	30,318	34,554				(4,216)		(4,216)		09/18/2020	
92922P-10-6	W&T OFFSHORE INC	LS		3,587.000	7,706	2.170	7,706	51,271				(12,104)		(12,104)		06/23/2017	
929236-10-7	WD-40 CO			463.000	123,010	265.680	123,010	23,002		1,269		32,970		32,970		06/26/2015	
929328-10-2	WSFS FINANCIAL CORP			1,991.000	89,356	44.880	89,356	47,885		978		1,764		1,764		03/01/2019	
92936U-10-9	WPC US EQUITY			5,105.000	360,311	70.580	360,311	350,616	5,340	21,741		(44,872)		(44,872)		06/28/2019	
92939U-10-6	WEC ENERGY GROUP INC			10,050.000	924,902	92.030	924,902	235,897		25,792		3,992		3,992		03/20/2020	
92941V-10-0	VYNE THERAPEUTICS INC C/S	LS		1,875.000	2,932	1.580	2,932	16,673				(13,647)		(13,647)		06/28/2019	

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Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
929566-10-7	WABASH NATIONAL CORP			2,295.000	39,543	17.230	39,543	23,244		751		5,802		5,802		06/28/2013	
929740-10-8	WABTEC CORP			5,745.000	420,534	73.200	420,534	427,369		2,740		(24,130)		(24,130)		09/18/2020	
930059-10-0	WADDELL & REED FINANCIAL INC			1,732.000	44,114	25.470	44,114	27,905		1,439		16,380		16,380		06/26/2020	
931142-10-3	WAL-MART STORES INC			44,260.000	6,380,079	144.150	6,380,079	1,389,817	23,956	97,464		1,115,037		1,115,037		03/31/2008	
931427-10-8	WALGREENS BOOTS ALLIANCE			23,456.000	935,425	39.880	935,425	763,684		44,383		(445,469)		(445,469)		06/23/2017	
93148P-10-2	WALKER & DUNLOP INC			1,098.000	101,038	92.020	101,038	21,913		1,617		29,880		29,880		06/26/2015	
93627C-10-1	WARRIOR MET COAL INC			1,812.000	38,632	21.320	38,632	41,755		370		342		342		06/28/2019	
938824-10-9	WASHINGTON FEDERAL INC			2,531.000	65,148	25.740	65,148	41,797		2,278		(27,485)		(27,485)		06/24/2016	
939653-10-1	WASHINGTON REAL ESTATE INVESTM			2,363.000	51,112	21.630	51,112	48,377	709	1,980		(16,251)		(16,251)		09/18/2020	
940610-10-8	WASHINGTON TRUST BANCORP INC			581.000	26,029	44.800	26,029	12,782	302	1,212		(5,199)		(5,199)		12/17/2002	
94106L-10-9	WASTE MANAGEMENT INC			13,301.000	1,568,587	117.930	1,568,587	493,434		29,657		52,561		52,561		06/28/2013	
941848-10-3	WATERS CORP			1,897.000	469,356	247.420	469,356	67,312				26,001		26,001		12/17/2002	
94188P-10-1	WATERSTONE FINANCIAL INC			1,032.000	19,422	18.820	19,422	11,803		1,351		(216)		(216)		06/27/2014	
942622-20-0	WATSCO INC			1,090.000	246,940	226.550	246,940	56,130		7,720		50,342		50,342		06/23/2017	
942749-10-2	WATTS WATER TECHNOLOGIES INC			582.000	70,829	121.699	70,829	16,039		547		12,710		12,710		06/28/2013	
94419L-10-1	WAYFAIR INC			2,147.000	484,814	225.810	484,814	168,161				263,015		263,015		09/18/2020	
947890-10-9	WEBSTER FINANCIAL CORP			2,690.000	113,384	42.150	113,384	69,390		3,455		(10,124)		(10,124)		09/18/2020	
948741-10-3	WEINGARTEN REALTY INVESTORS			4,685.000	101,524	21.670	101,524	92,130		6,205		(44,628)		(44,628)		06/26/2009	
948849-10-4	WEIS MARKETS INC			313.000	14,965	47.812	14,965	14,343		397		2,280		2,280		06/23/2017	
949090-10-4	WELBILT INC COM			3,967.000	52,364	13.200	52,364	28,843				23,328		23,328		09/18/2020	
949746-10-1	WELLS FARGO & CO			119,391.000	3,603,220	30.180	3,603,220	6,405,702		148,977		(2,806,974)		(2,806,974)		05/29/2015	
95040Q-10-4	WELL TOWER			13,793.000	891,304	64.620	891,304	793,046		38,090		(238,919)		(238,919)		06/28/2019	
95058W-10-0	WENDY'S/ARBY'S GROUP INC			6,150.000	134,808	21.920	134,808	27,230		1,825		8,094		8,094		12/19/2008	
950755-10-8	WERNER ENTERPRISES INC			1,875.000	73,538	39.220	73,538	29,944	169	690		5,281		5,281		06/26/2015	
950810-10-1	WESBANCO INC			1,747.000	52,340	29.960	52,340	49,184	559	909		1,419		1,419		09/18/2020	
95082P-10-5	WESCO INTERNATIONAL INC			1,581.000	124,109	78.500	124,109	88,793				35,980		35,980		06/22/2020	
95123P-10-6	WEST BANCORPORATION INC			597.000	11,522	19.300	11,522	5,375		512		(3,762)		(3,762)		06/27/2008	
955306-10-5	WEST PHARMACEUTICAL SERVICES I			2,301.000	651,896	283.310	651,896	93,488		1,530		304,571		304,571		06/23/2017	
957090-10-3	WESTAMERICA BANCORPORATION			1,024.000	56,617	55.290	56,617	44,951		1,717		(12,721)		(12,721)		06/24/2016	
957638-10-9	WESTERN ALLIANCE BANCORP			3,666.000	219,777	59.950	219,777	60,648		3,750		10,765		10,765		06/22/2018	
95790D-10-5	WESTERN ASSET MORTGAGE CAPITAL	LS		1,589.000	5,128	3.260	5,128	23,649	95	585		(11,182)		(11,182)		06/27/2014	
958102-10-5	WESTERN DIGITAL CORP			9,257.000	512,745	55.390	512,745	229,254		9,468		(74,451)		(74,451)		06/23/2017	
958892-10-1	WESTFIELD FINANCIAL INC			1,021.000	7,035	6.890	7,035	8,735		209		(2,785)		(2,785)		06/23/2017	
959802-10-9	WESTERN UNION CO/THE			13,620.000	298,823	21.940	298,823	248,871		12,537		(65,616)		(65,616)		06/26/2009	
960413-10-2	WESTLAKE CHEMICAL CORP			1,167.000	95,227	81.600	95,227	16,623		1,271		13,300		13,300		06/24/2005	
96145D-10-5	WESTROCK CO			8,064.000	351,026	43.530	351,026	249,144		8,784		7,894		7,894		09/05/2018	
961765-10-4	WESTWOOD HOLDINGS GROUP INC			322.000	4,669	14.500	4,669	13,110		378		(4,846)		(4,846)		06/27/2008	
96208T-10-4	WRIGHT EXPRESS CORP			1,443.000	293,694	203.530	293,694	25,013				(8,517)		(8,517)		06/24/2005	
962149-10-0	WEYCO GROUP INC			252.000	3,992	15.841	3,992	3,865		309		(2,662)		(2,662)		06/30/2003	
962166-10-4	WEYERHAEUSER CO			23,929.000	802,339	33.530	802,339	375,540		12,482		75,071		75,071		06/22/2018	
963320-10-6	WHIRLPOOL CORP			1,890.000	341,126	180.490	341,126	196,167		9,376		62,006		62,006		11/13/2003	
966084-20-4	WHITESTONE			1,293.000	10,305	7.970	10,305	17,786		794		(6,986)		(6,986)		06/23/2017	
96758W-10-1	WIDEOPENWEST INC			806.000	8,600	10.670	8,600	12,669				2,608		2,608		09/15/2017	
968223-20-6	WILEY JOHN & SONS INC CL A			1,634.000	74,608	45.660	74,608	68,709	560	2,281		(4,651)		(4,651)		06/22/2018	
96924N-10-0	WILLDAN GROUP INC			279.000	11,634	41.699	11,634	8,230				2,755		2,755		06/23/2017	
969457-10-0	WILLIAMS COS INC			39,497.000	791,915	20.050	791,915	1,160,208		64,635		(159,988)		(159,988)		08/10/2018	
969904-10-1	WILLIAMS-SONOMA INC			2,576.000	262,340	101.840	262,340	84,281		5,191		72,819		72,819		06/28/2013	
970646-10-5	WILLIS LEASE FINANCE CORP			67.000	2,041	30.463	2,041	1,537				(1,897)		(1,897)		06/24/2016	
971378-10-4	WILLSCOT MOBILE MINI HOLDING			5,251.000	121,666	23.170	121,666	60,790				60,589		60,589		07/02/2020	
974155-10-3	WINGSTOP INC			1,010.000	133,876	132.550	133,876	28,694		5,682		45,920		45,920		06/23/2017	
974250-10-2	WINMARK CORP			94.000	17,465	185.798	17,465	3,217		365		(1,170)		(1,170)		06/25/2010	
974637-10-0	WINNEBAGO INDUSTRIES			1,185.000	71,029	59.940	71,029	34,277		545		8,210		8,210		06/23/2017	
97650W-10-8	WINTRUST FINANCIAL CORP			2,157.000	131,771	61.090	131,771	89,609		2,471		(21,062)		(21,062)		06/23/2017	
97717P-10-4	WISDOMTREE INVESTMENTS INC			4,611.000	24,669	5.350	24,669	39,368		566		2,341		2,341		06/28/2013	

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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
978097-10-3	WOLVERINE WORLD WIDE INC			2,662.000	83,188	31.250	83,188	31,494	266	1,089		(6,597)		(6,597)		06/28/2013	
980745-10-3	WOODWARD GOVERNOR CO			1,753.000	213,042	121.530	213,042	44,801		939		5,392		5,392		06/23/2017	
98138H-10-1	WORKDAY INC-CLASS A			5,472.000	1,311,146	239.610	1,311,146	551,171				405,569		405,569		06/26/2020	
98138J-20-6	WORKHORSE GROUP INC		LS	3,021.000	59,142	19.780	59,142	49,908				9,801		9,801		09/18/2020	
98139A-10-5	WORKIVA INC			1,221.000	111,868	91.620	111,868	29,451				56,110		56,110		06/26/2020	
981419-10-4	WORLD ACCEPTANCE CORP		LS	229.000	23,102	102.218	23,102	8,191				3,606		3,606		06/26/2015	
981475-10-6	WORLD FUEL SERVICES CORP			1,789.000	55,745	31.160	55,745	45,497	179	732		(21,831)		(21,831)		06/24/2016	
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT			1,509.000	72,507	48.050	72,507	23,537		741		(25,264)		(25,264)		06/24/2016	
981811-10-2	WORTHINGTON INDUSTRIES INC			858.000	44,050	51.340	44,050	12,632		860		7,823		7,823		06/26/2015	
98212B-10-3	WPX ENERGY INC			13,621.000	111,011	8.150	111,011	84,252				(48,540)		(48,540)		01/31/2017	
98262P-10-1	WW INTERNATIONAL INC C/S			1,421.000	34,672	24.400	34,672	86,026				(19,533)		(19,533)		06/22/2018	
98310W-10-8	WYNDHAM WORLDWIDE CORP			2,639.000	118,386	44.860	118,386	33,396		4,318		(18,365)		(18,365)		06/26/2009	
98311A-10-5	WYNDHAM HOTELS & RESORTS INC			3,184.000	189,257	59.440	189,257	49,896		1,824		(10,680)		(10,680)		06/01/2018	
983134-10-7	WYNN RESORTS LTD			3,269.000	368,841	112.830	368,841	300,333		3,344		(84,731)		(84,731)		06/22/2018	
983793-10-0	XPO LOGISTICS INC			2,690.000	320,648	119.200	320,648	109,155				103,900		103,900		06/23/2017	
98379L-10-0	XPEL INC			518.000	26,708	51.560	26,708	13,598				13,050		13,050		09/18/2020	
98389B-10-0	XCEL ENERGY INC			16,649.000	1,109,989	66.670	1,109,989	449,742	7,159	28,863		52,699		52,699		06/24/2016	
98390M-10-3	XPERI HOLDING CORP			3,929.000	82,116	20.900	82,116	642,891		402		(89,508)		(89,508)		06/02/2020	
983919-10-1	XILINX INC			7,626.000	1,081,138	141.770	1,081,138	186,233		11,777		333,991		333,991		12/15/2003	
984017-10-3	XENIA HOTELS & RESORTS INC			4,278.000	65,026	15.200	65,026	96,963		2,407		(27,295)		(27,295)		06/26/2015	
98401F-10-5	XENCOR INC			1,460.000	63,700	43.630	63,700	25,004				13,428		13,428		06/23/2017	
98419M-10-0	XYLEM INC			5,446.000	554,348	101.790	554,348	65,695		5,793		124,678		124,678		11/01/2011	
98420X-10-3	X4 PHARMACEUTICALS INC			684.000	4,398	6.430	4,398	10,259				(2,907)		(2,907)		06/28/2019	
98421M-10-6	XEROX HOLDINGS CORP			6,252.000	144,984	23.190	144,984	157,810	1,563	6,394		(85,131)		(85,131)		08/01/2019	
98422L-10-7	XERIS PHARMACETICALS INC			935.000	4,600	4.920	4,600	10,696				(1,983)		(1,983)		06/28/2019	
984241-10-9	Y MABS THERAPEUTICS INC			959.000	47,480	49.510	47,480	33,975				13,247		13,247		06/26/2020	
985817-10-5	YELP INC			2,109.000	68,901	32.670	68,901	114,871				(4,534)		(4,534)		06/23/2017	
98585N-10-6	YEXT INC			2,990.000	47,003	15.720	47,003	54,275				3,869		3,869		06/22/2018	
98585X-10-4	YETI HOLDING INC			2,402.000	164,465	68.470	164,465	53,359				108,278		108,278		06/26/2020	
987184-10-8	YORK WATER CO			490.000	22,834	46.600	22,834	17,807	92	361		239		239		06/23/2017	
988498-10-1	YUM! BRANDS INC			9,355.000	1,015,579	108.560	1,015,579	72,329		17,988		72,900		72,900		11/26/2003	
98850P-10-9	YUM CHINA HOLDINGS INC			12,355.000	705,347	57.090	705,347	163,938		2,845		107,654		107,654		09/10/2020	
989207-10-5	ZEBRA TECHNOLOGIES CORP			1,604.000	616,465	384.330	616,465	56,286				205,783		205,783		06/26/2015	
98936J-10-1	ZENDESK INC			3,760.000	538,131	143.120	538,131	90,714				248,845		248,845		06/23/2017	
98943L-10-7	ZENTALIS PHARMACEUTICALS INC			308.000	15,998	51.942	15,998	14,738				1,254		1,254		06/26/2020	
98954M-10-1	ZILLOW GROUP INC			1,844.000	250,673	135.940	250,673	70,590				154,052		154,052		09/18/2020	
98954M-20-0	ZILLOW GROUP INC			4,455.000	578,259	129.800	578,259	145,966				368,622		368,622		06/26/2020	
98956P-10-2	ZIMMER HOLDINGS INC			6,735.000	1,037,796	154.090	1,037,796	396,319	1,616	6,613		29,564		29,564		06/23/2017	
989701-10-7	ZIONS BANCORPORATION			5,692.000	247,260	43.440	247,260	201,337		7,917		(48,045)		(48,045)		06/24/2011	
98973P-10-1	ZIOPHARM ONCOLOGY INC		LS	6,592.000	9,080	2.520	9,080	56,831				(14,435)		(14,435)		06/28/2019	
98974P-10-0	ZIX CORP			2,044.000	17,640	8.630	17,640	3,699				3,764		3,764		06/26/2009	
98978L-20-4	ZOGENIX INC			1,752.000	35,022	19.990	35,022	54,670				(37,660)		(37,660)		06/26/2020	
98978V-10-3	ZOETIS INC			15,113.000	2,501,202	165.500	2,501,202	525,219		12,366		505,358		505,358		06/23/2017	
98980G-10-2	ZSCALER INC			2,320.000	463,327	199.710	463,327	94,987				342,907		342,907		06/26/2020	
98980L-10-1	ZOOM VIDEO COMMUNICATION A			5,340.000	1,801,289	337.320	1,801,289	1,371,186				428,112		428,112		06/26/2020	
989817-10-1	ZUMIEZ INC			686.000	25,231	36.780	25,231	20,156				1,530		1,530		06/23/2017	
98983V-10-6	ZUORA INC CLASS A			2,992.000	41,679	13.930	41,679	45,834				(1,191)		(1,191)		06/28/2019	
98986M-10-3	ZYNEX INC		LS	953.000	12,693	13.460	12,693	8,567				5,302		5,302		06/28/2019	
98986T-10-8	ZYNGA INC CL A			30,167.000	297,748	9.870	297,748	122,784				112,602		112,602		06/27/2014	
G0176J-10-9	ALLEGION PLC W/I			2,799.000	325,748	116.380	325,748	76,633		3,665		(22,562)		(22,562)		06/24/2016	
G29183-10-3	EATON CORP PLC			12,701.000	1,525,898	120.140	1,525,898	285,655		37,932		363,232		363,232		12/03/2012	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS			4,713.000	33,839	7.180	33,839	14,198				19,544		19,544		03/20/2020	
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY			2,978.000	50,447	16.940	50,447	42,333		361		14,040		14,040		06/26/2020	
G7709Q-10-4	ROYALTY PHARMA PLC CL A C/S			2,630.000	131,632	50.050	131,632	110,418		404		21,116		21,116		09/18/2020	

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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
G7S00T-10-4	PENTAIR PLC			5,223.000	277,289	53.090	277,289	104,295		4,059		37,404		37,404		06/03/2014	
G8807B-10-6	THERAVANCE BIOPHARMA INC W/I			1,625.000	28,876	17.770	28,876	37,658				(13,134)		(13,134)		06/23/2017	
G97822-10-3	PERRIGO CO PLC			4,241.000	189,658	44.720	189,658	410,101		3,904		(29,297)		(29,297)		06/26/2015	
L0175J-10-4	ALTISOURCE PORTFOLIO SOLUTIONS			466.000	6,002	12.880	6,002	53,244				(2,992)		(2,992)		06/27/2014	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIE C/S	LS		286.000	8,029	28.371	8,029	10,074				(9,944)		(9,944)		08/27/2020	
04878Q-86-3	ATLANTIC POWER CORP		A	5,498.000	11,546	2.100	11,546	80,224				(1,259)		(1,259)		06/22/2012	
11275Q-10-7	BROOKFIELD INFRASTRUCTURE A		A	771.000	55,743	72.300	55,743	34,198		647		21,445		21,445		06/26/2020	
11284V-10-5	BROOKFIELD RENEWABLE COR A		A	3,028.000	176,442	58.270	176,442	77,795		1,215		98,202		98,202		12/14/2020	
292671-70-8	ENERGY FUELS INC	LS	A	2,812.000	11,856	4.260	11,856	9,094				6,577		6,577		09/21/2018	
45245E-10-9	IMAX CORP		A	2,264.000	40,797	18.020	40,797	93,281				(5,431)		(5,431)		06/26/2015	
535919-40-1	LIONS GATE ENTERTAINMENT CORP		A	2,000.000	22,740	11.370	22,740	28,221				1,413		1,413		12/09/2016	
535919-50-0	LIONS GATE ENTERTAINMENT CORP		A	3,835.000	39,807	10.380	39,807	87,188				1,718		1,718		06/23/2017	
575385-10-9	MASONITE INTERNATIONAL CORP		A	798.000	78,475	98.340	78,475	45,626				20,755		20,755		08/29/2014	
74167P-10-8	PRIMO WATER CORP		A	4,873.000	76,409	15.680	76,409	66,413		508		9,950		9,950		06/26/2020	
91822J-10-3	VBI VACCINES INC	LS	A	2,652.000	7,219	2.750	7,219	3,103				3,616		3,616		06/28/2019	
92663R-10-5	VIEMED HEALTHCARE INC		A	1,066.000	8,272	7.760	8,272	10,936				(2,652)		(2,652)		06/26/2020	
98400H-10-2	XBIOTECH INC	LS	A	533.000	8,248	15.649	8,248	4,040				(1,600)		(1,600)		06/28/2019	
143658-30-0	CARNIVAL CORP		D	15,170.000	328,582	21.660	328,582	670,121		6,756		(372,043)		(372,043)		06/26/2020	
806857-10-8	SCHLUMBERGER LTD		D	46,099.000	1,006,341	21.830	1,006,341	3,464,973	5,762	59,540		(842,920)		(842,920)		06/24/2016	
87265H-10-9	TRI POINTE HOMES INC		D	3,938.000	67,931	17.250	67,931	58,744				6,546		6,546		06/23/2017	
962CDS-90-6	FERROGLOBE PLC		D	2,943.000		0.000										11/17/2016	
G0084W-10-1	ADIENT PLC		D	2,457.000	85,430	34.770	85,430	127,168				33,065		33,065		06/23/2017	
G01767-10-5	ALKERMES PLC		D	5,367.000	107,072	19.950	107,072	109,776				(6,380)		(6,380)		06/27/2014	
G0250X-10-7	AMCOR PLC		D	49,434.000	581,838	11.770	581,838	478,027		11,755		103,331		103,331		06/26/2020	
G02602-10-3	AMDOCS LTD		C	4,060.000	287,976	70.930	287,976	147,410	1,330	5,263		(5,092)		(5,092)		06/25/2010	
G037AX-10-1	AMBARELLA INC		D	1,266.000	116,244	91.820	116,244	32,944				39,392		39,392		06/26/2015	
G0403H-10-8	AON PLC		D	7,276.000	1,537,201	211.270	1,537,201	208,248		9,972		1,162,131		1,162,131		04/01/2020	
G0450A-10-5	ARCH CAPITAL GROUP LTD		C	12,545.000	452,498	36.070	452,498	124,300				(85,161)		(85,161)		06/22/2018	
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI		C	1,294.000	56,548	43.700	56,548	33,140		1,642		(28,401)		(28,401)		06/27/2008	
G0585R-10-6	ASSURED GUARANTY LTD		C	2,339.000	73,655	31.490	73,655	36,305		1,425		(17,057)		(17,057)		09/18/2020	
G06242-10-4	ATLASSIAN CORP PLC		D	4,111.000	961,440	233.870	961,440	226,870				459,112		459,112		06/26/2020	
G0684D-10-7	ATHENE HOLDING LTD		D	3,443.000	148,531	43.140	148,531	165,337				(13,331)		(13,331)		06/22/2018	
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD		C	2,754.000	138,774	50.390	138,774	108,752	1,157	4,620		(24,809)		(24,809)		06/22/2007	
G0750C-10-8	AXALTA COATING SUSTEMS LTD		C	7,111.000	203,019	28.550	203,019	214,353				(13,094)		(13,094)		06/23/2017	
G0772R-20-8	BANK OF NT BUTTERFIELD & SON		D	1,429.000	44,528	31.160	44,528	41,994		2,071		(805)		(805)		06/26/2020	
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD		D	1,538.000	131,822	85.710	131,822	71,840				39,650		39,650		06/26/2020	
G1151C-10-1	ACCENTURE PLC		C	20,254.000	5,290,547	261.210	5,290,547	952,908		67,947		1,020,916		1,020,916		06/22/2018	
G14838-10-9	MIMECAST LTD		D	1,779.000	101,118	56.840	101,118	71,474				29,508		29,508		06/26/2020	
G16962-10-5	BUNGE LTD		C	4,179.000	274,059	65.580	274,059	331,209		8,548		33,402		33,402		06/25/2010	
G1890L-10-7	CAPRI HOLDINGS LTD		D	4,058.000	170,436	42.000	170,436	251,582				15,551		15,551		01/02/2019	
G1991C-10-5	CARDTRONICS PLC		D	842.000	29,723	35.300	29,723	23,161				(7,837)		(7,837)		07/01/2016	
G2143T-10-3	CIMPRESS PLC		D	600.000	52,644	87.740	52,644	29,361				(22,712)		(22,712)		12/03/2019	
G23773-10-7	CONSOLIDATED WATER CO INC		C	626.000	7,543	12.050	7,543	8,161	53	218		(2,649)		(2,649)		06/26/2015	
G2717B-10-8	CUSHMAN & WAKEFIELD PLC		D	3,593.000	53,284	14.830	53,284	64,402				(20,064)		(20,064)		06/28/2019	
G3075P-10-1	ENSTAR GROUP LTD		C	294.000	60,238	204.891	60,238	39,432				(576)		(576)		06/24/2016	
G3198U-10-2	ESSENT GROUP LTD		D	3,487.000	150,638	43.200	150,638	98,144		2,075		(19,334)		(19,334)		06/26/2020	
G3223R-10-8	EVEREST RE GROUP LTD		C	1,321.000	309,233	234.090	309,233	138,798		8,377		(56,212)		(56,212)		06/22/2012	
G3323L-10-0	FABRINET		D	1,106.000	85,815	77.590	85,815	28,698				14,966		14,966		06/26/2020	
G36738-10-5	FRESH DEL MONTE PRODUCE INC		C	1,315.000	31,652	24.070	31,652	34,624		404		(14,281)		(14,281)		06/26/2015	
G3682E-19-2	FRONTLINE LTD	LS	D	3,756.000	23,126	6.220	23,126	26,290		1,921		(2,913)		(2,913)		06/26/2020	
G3728V-10-9	GAN LTD	LS	D	691.000	13,872	20.279	13,872	11,971				2,034		2,034		12/18/2020	
G3788M-11-4	EROS INTERNATIONAL PLC	LS	D	798.000	1,438	1.820	1,438	10,973				(1,247)		(1,247)		06/24/2016	
G39108-10-8	GATES INDUSTRIAL CORP PLC		D	1,403.000	17,902	12.760	17,902	25,563				(1,397)		(1,397)		03/16/2018	
G3922B-10-7	GENPACT LTD		C	5,811.000	240,343	41.360	240,343	109,015		2,208		(1,388)		(1,388)		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
G4095J-10-9	GREENLIGHT CAPITAL RE LTD		C	621.000	4,540	7.311	4,540	14,590				(1,731)		(1,731)		06/27/2008	
G4388N-10-6	HELEN OF TROY LTD		C	789.000	175,308	222.190	175,308	22,180				33,299		33,299		06/22/2007	
G4412G-10-1	HERBALIFE LTD		C	2,976.000	142,997	48.050	142,997	28,736				1,126		1,126		06/27/2008	
G46188-10-1	HORIZON THERAPEUTICS PLC		D	6,138.000	448,995	73.150	448,995	99,730				225,749		225,749		05/09/2019	
G4740B-10-5	ICHOR HOLDINGS LTD		D	445.000	13,415	30.146	13,415	10,390				(1,385)		(1,385)		06/23/2017	
G47567-10-5	IHS MARKIT LTD		C	12,364.000	1,110,658	89.830	1,110,658	589,692		8,600		178,202		178,202		06/28/2019	
G491BT-10-8	INVESCO LTD		C	11,642.000	202,920	17.430	202,920	280,034		8,782		1,078		1,078		06/26/2020	
G5005R-10-7	JAMES RIVER GROUP HOLDINGS LTD		D	646.000	31,751	49.150	31,751	18,058		793		5,105		5,105		06/23/2017	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		C	1,608.000	265,400	165.050	265,400	287,011				25,241		25,241		06/22/2018	
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	23,534.000	1,096,449	46.590	1,096,449	999,225	6,337	25,287		154,137		154,137		06/23/2017	
G5269C-10-1	KINIKSA PHARMACEUTICALS A		D	706.000	12,475	17.670	12,475	9,559				4,645		4,645		06/28/2019	
G54050-10-2	LAZARD LTD		C	3,489.000	147,585	42.300	147,585	136,548		4,456		10,319		10,319		06/28/2013	
G5494J-10-3	LINDE PLC		D	16,658.000	4,389,550	263.510	4,389,550	2,694,265		65,629		839,159		839,159		10/31/2018	
G5509L-10-1	LIVANOVA PLC		D	1,646.000	108,982	66.210	108,982	102,899				(15,106)		(15,106)		06/23/2017	
G5698W-11-6	LUXFER HOLDINGS PLC		D	800.000	13,136	16.420	13,136	12,763		409		(1,664)		(1,664)		09/20/2019	
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD		C	21,197.000	1,007,705	47.540	1,007,705	405,547	1,272	5,203		442,655		442,655		06/28/2019	
G5960L-10-3	MEDTRONIC INC		D	42,796.000	5,013,123	117.140	5,013,123	383,493	24,822	98,048		458,944		458,944		01/27/2015	
G59665-10-2	MEIRAGTX HOLDINGS PLC		D	548.000	8,297	15.141	8,297	14,729				(2,662)		(2,662)		06/28/2019	
G6095L-10-9	APTIV PLC		D	8,647.000	1,126,618	130.290	1,126,618	638,293		1,943		303,913		303,913		12/05/2017	
G6331P-10-4	ALPHA & OMEGA SEMICONDUCTOR		D	844.000	19,952	23.640	19,952	7,770				8,418		8,418		06/22/2012	
G6359F-13-7	NABORS INDUSTRIES LTD		D	238.000	13,859	58.231	13,859	358,653				(343,210)		(343,210)		04/23/2020	
G6518L-10-8	NIELSEN HOLDINGS PLC		D	9,701.000	202,460	20.870	202,460	408,368		2,381		5,504		5,504		08/31/2015	
G65773-10-6	NORDIC AMERICAN TANKER SHIPPIN		C	3,925.000	11,579	2.950	11,579	105,507		1,806		(7,696)		(7,696)		06/27/2014	
G66721-10-4	NORWEGIAN CRUISE LINE		D	9,893.000	251,579	25.430	251,579	391,699				(231,338)		(231,338)		12/18/2020	
G6674U-10-8	NOVOCURE LTD		D	3,238.000	560,304	173.040	560,304	93,912				292,633		292,633		06/26/2020	
G6700G-10-7	NVENT ELECTRIC PLC		D	4,923.000	114,657	23.290	114,657	46,027		3,525		(10,763)		(10,763)		05/01/2018	
G72800-10-8	PROTHENA CORP PLC		D	1,437.000	17,258	12.010	17,258	38,875				(5,464)		(5,464)		06/24/2016	
G73268-10-7	QUOTIENT LTD		D	1,933.000	10,071	5.210	10,071	14,400				(4,309)		(4,309)		06/26/2020	
G7496G-10-3	RENAISSANCERE HOLDINGS LTD		C	1,651.000	273,769	165.820	273,769	156,342		2,267		(48,082)		(48,082)		06/05/2020	
G7738W-10-6	SFL CORP LTD		D	2,365.000	14,852	6.280	14,852	70,100		2,419		(19,445)		(19,445)		11/08/2019	
G7T16G-10-3	SAPIENS INTERNATIONAL CORP		D	766.000	23,447	30.610	23,447	21,055				2,381		2,381		06/26/2020	
G8060N-10-2	SENSATA TECHNOLOGIES HOLDING		D	5,166.000	272,455	52.740	272,455	212,202				(5,811)		(5,811)		03/28/2018	
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		D	51.000	1,919	37.627	1,919	1,099				(16)		(16)		09/15/2017	
G8473T-10-0	STERIS PLC		D	2,595.000	491,856	189.540	491,856	214,096		4,087		95,880		95,880		03/28/2019	
G85158-10-6	STONECO LTD A		C	6,355.000	533,312	83.920	533,312	278,381				253,750		253,750		12/18/2020	
G8766E-10-9	TEXTAINER GROUP HOLDINGS LTD		D	967.000	18,547	19.180	18,547	25,681				8,152		8,152		06/28/2013	
G8827U-10-0	THIRD POINT REINSURANCE LTD		D	2,745.000	26,132	9.520	26,132	41,025				(2,732)		(2,732)		06/26/2015	
G8994E-10-3	TRANE TECHNOLOGIES PLC		D	7,546.000	1,095,377	145.160	1,095,377	177,373		16,363		914,366		914,366		03/02/2020	
G9001E-10-2	LIBERTY LATIN AMERIC CL C WI		D	1,581.000	17,597	11.130	17,597	29,622				(12,897)		(12,897)		06/22/2018	
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI		D	5,718.000	63,413	11.090	63,413	95,153				(28,725)		(28,725)		09/25/2020	
G9078F-10-7	TRITON INTERNATIONAL LTD BER		D	1,500.000	72,765	48.510	72,765	42,780		2,116		11,102		11,102		09/18/2020	
G90870-10-2	TRONOX HOLDINGS PCL CLASS A		D	2,505.000	36,623	14.620	36,623	59,573		717		7,979		7,979		03/27/2019	
G9456A-10-0	GOLAR LNG LTD		C	3,789.000	36,526	9.640	36,526	120,466				(17,274)		(17,274)		06/26/2015	
G94787-10-1	WATFORD HOLDINGS LTD		D	615.000	21,279	34.600	21,279	15,710				5,779		5,779		09/20/2019	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU		C	105.000	105,069	1,000.657	105,069	62,396		107		(12,003)		(12,003)		06/26/2015	
G96629-10-3	WILLIS TOWERS WATSON PLC		D	4,054.000	854,097	210.680	854,097	591,476	2,878	11,154		35,268		35,268		06/22/2018	
H1467J-10-4	CHUBB LTD		D	14,352.000	2,209,060	153.920	2,209,060	1,100,833	11,195	45,108		(24,856)		(24,856)		06/24/2016	
H2906T-10-9	GARMIN LTD		D	4,826.000	577,479	119.660	577,479	318,982		11,846		106,161		106,161		06/28/2019	
L0223L-10-1	ARDAGH GROUP SA		D	716.000	12,322	17.209	12,322	15,665		367		(1,689)		(1,689)		06/23/2017	
L44385-10-9	GLOBANT SA		D	1,180.000	256,780	217.610	256,780	166,601				89,762		89,762		06/26/2020	
L72967-10-9	ORION ENGINEERED CARBONS SA		D	2,087.000	35,771	17.140	35,771	44,680		363		(4,487)		(4,487)		06/28/2019	
L8681T-10-2	SPOTIFY TECHNOLOGY SA		D	4,178.000	1,314,649	314.660	1,314,649	627,247				670,789		670,789		06/26/2020	
L9340P-10-1	TRINSEO SA		D	1,292.000	66,163	51.210	66,163	75,951		1,877		18,004		18,004		06/23/2017	
M20598-10-4	CAESARSTONE SDOT YAM LTD	LS	D	883.000	11,266	12.890	11,266	30,168		102		(1,916)		(1,916)		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 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
M6191J-10-0	JFROG LTD		D	385.000	24,190	62.831	24,190	26,528				(2,327)		(2,327)		12/18/2020	
M96088-10-5	UROGEN PHARMA LTD	LS	D	657.000	11,713	18.020	11,713	23,611				(10,038)		(10,038)		06/28/2019	
N01045-10-8	AFFIMED NV		D	2,431.000	14,148	5.820	14,148	15,471				(1,316)		(1,316)		12/18/2020	
N14506-10-4	ELASTIC NV		D	2,086.000	304,827	146.130	304,827	154,679				159,358		159,358		09/18/2020	
N33462-10-7	FRANK'S INTERNATIONAL NV		D	1,937.000	5,307	2.740	5,307	47,570				(4,685)		(4,685)		06/23/2017	
N53745-10-0	LYONDELLBASELL INDU - CL A		D	8,089.000	741,438	91.660	741,438	571,835		34,748		(22,705)		(22,705)		06/23/2017	
N72482-12-3	QIAGEN NV		D	7,211.000	381,101	52.850	381,101	151,902				131,306		131,306		09/18/2020	
P16994-13-2	BANCO LATINOAMERICANO DE EXPOR		C	1,284.000	20,326	15.830	20,326	24,453		1,490		(7,093)		(7,093)		06/22/2007	
P31076-10-5	COPA HOLDINGS SA		C	1,092.000	84,335	77.230	84,335	54,528		894		(33,532)		(33,532)		06/23/2017	
P73684-11-3	ONESPAWOLRD HOLDINGS LTD		D	1,416.000	14,358	10.140	14,358	22,959		58		(9,443)		(9,443)		09/20/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		C	5,811.000	434,024	74.690	434,024	251,153		9,272		(340,221)		(340,221)		06/23/2017	
Y0207T-10-0	ARDMORE SHIPPING CORP		D	985.000	3,221	3.270	3,221	10,932		50		(5,667)		(5,667)		06/23/2017	
Y1771G-10-2	COSTAMARE INC		D	1,032.000	8,545	8.280	8,545	5,907		422		(1,284)		(1,284)		12/16/2016	
Y2065G-12-1	DHT HOLDINGS RTS F		D	2,870.000	15,010	5.230	15,010	20,945		3,963		(8,713)		(8,713)		06/26/2015	
Y20676-10-5	DIAMOND S SHIPPING INC		D	640.000	4,262	6.659	4,262	10,031				(6,421)		(6,421)		12/20/2019	
Y2106R-11-0	DORIAN LPG LTD		D	1,163.000	14,177	12.190	14,177	19,025				(3,808)		(3,808)		12/07/2017	
Y2187A-15-0	EAGLE BULK SHIPPING INC		D	219.000	4,161	19.000	4,161	6,990				(2,816)		(2,816)		09/15/2020	
Y41053-10-2	INTERNATIONAL SEAWAYS INC		D	1,110.000	18,126	16.330	18,126	23,243		272		(14,838)		(14,838)		06/23/2017	
Y7388L-10-3	SAFE BULKERS INC		D	1,798.000	2,337	1.300	2,337	4,279				(716)		(716)		06/23/2017	
Y7542C-13-0	SCORPIO TANKERS INC	LS	D	1,622.000	17,960	11.190	17,960	73,960		474		(21,374)		(21,374)		06/26/2020	
Y7546A-13-0	SCORPIO BULKERS INC	LS	D	218.000	3,640	16.931	3,640	9,930		34		(6,968)		(6,968)		04/07/2020	
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD		D	776.000	6,107	7.870	6,107	9,222				(3,101)		(3,101)		03/20/2020	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					1,205,038,226	XXX	1,205,038,226	388,340,163	1,094,762	17,981,945		200,396,068		200,396,068		XXX	XXX
007CVR-01-2	CHINOOK THERAPEUTICS INC			478.000		0.000											
014CVR-01-3	ALDER BIOPHARMACEUTICALS INC			2,198.000	1,934	0.880	1,934	1,934								10/21/2019	
045327-10-3	ASPEN TECHNOLOGY INC			2,036.000	265,189	130.250	265,189	28,753				18,888		18,888		06/24/2011	
05351X-10-1	AVAYA HOLDINGS CORP			2,583.000	49,464	19.150	49,464	45,864				12,677		12,677		09/18/2020	
096308-10-1	BLUEGREEN VACATIONS HOLD C/S			476.000	6,440	13.529	6,440	3,455		1,495		(23,098)		(23,098)		06/22/2018	
25381B-10-1	DIGIMARC CORP	LS		574.000	26,832	47.240	26,832	17,273				7,816		7,816		06/28/2019	
34962K-10-0	FORTITUDE GOLD CORP			625.000	657	1.051	657	621				36		36		12/24/2020	
35180X-10-5	FRANCHISE GROUP INC			606.000	18,453	30.450	18,453	13,883	227	155		4,548		4,548		06/26/2020	
437872-10-4	HOMETRUST BANCSHARES INC			667.000	12,880	19.310	12,880	8,835		197		(4,993)		(4,993)		09/28/2012	
45174J-50-9	IHEARTMEDIA INC CLASS A	LS		1,851.000	23,078	12.980	23,078	16,696				7,296		7,296		06/26/2020	
45816D-10-0	INTELLIGENT SYSTEMS CORP	LS		385.000	15,282	40.109	15,282	11,083				65		65		06/28/2019	
70788V-10-2	PENN VIRGINIA CORP	LS		544.000	5,461	10.151	5,461	17,951				(10,938)		(10,938)		06/23/2017	
743CVR-03-7	PROGENICS PHARMACEUTICALS INC			2,427.000		0.000										06/22/2020	
74587B-11-9	PULSE BIOSCIENCES INC			10.000		0.000										06/08/2020	
89832Q-10-9	TRUIST FINANCIAL CORP			42,945.000	2,058,354	47.930	2,058,354	1,229,994		79,063		(439,670)		(439,670)		12/26/2019	
92840M-10-2	VISTRA ENERGY CORP			15,748.000	309,606	19.660	309,606	343,525		8,182		(43,173)		(43,173)		06/26/2020	
66987E-20-6	NOVAGOLD RESOURCES INC		A	8,146.000	78,772	9.670	78,772	48,140				5,757		5,757		06/28/2019	
G81276-10-0	SIGNET JEWELERS LTD	LS	D	817.000	22,034	27.239	22,034	16,894		309		4,497		4,497		06/26/2009	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,894,437	XXX	2,894,437	1,804,901	227	89,401		(460,292)		(460,292)		XXX	XXX
552987-55-4	MFS MID CAP GROWTH FUND R6			388,680.000	11,811,993	30.390	11,811,993	10,886,312		85,349		925,680		925,680		12/31/2020	
00766Y-51-3	Champlain Mid Cap Institutional			1,635,609.000	41,593,535	25.430	41,593,535	32,460,956		1,775,626		7,460,772		7,460,772		12/31/2020	
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6			290,185.000	10,536,633	36.310	10,536,633	9,307,119		1,008,888		1,229,514		1,229,514		12/31/2020	
040337-83-4	Ariel Appreciation Institutional			12,788.000	554,614	43.370	554,614	528,893		50,866		25,440		25,440		12/22/2020	
233203-78-5	DELAWARE DFA Emerging Markets Port Inst			3,411,015.000	111,403,750	32.660	111,403,750	88,679,482		1,585,130		12,258,042		12,258,042		12/30/2020	
245914-51-0	Delaware Emerging Markets R6			2,303,255.000	59,331,859	25.760	59,331,859	44,747,805		473,040		12,078,286		12,078,286		12/31/2020	
256206-10-3	Dodge & Cox Int'l Stock Fund			1,082,523.000	47,306,236	43.700	47,306,236	44,587,184		858,470		1,010,733		1,010,733		12/31/2020	
298706-82-1	AF EuroPacific Growth Fd R6			7,077,409.000	490,464,416	69.300	490,464,416	363,396,719		1,966,478		95,330,874		95,330,874		12/31/2020	
45775L-40-8	TRPrice Large Cap Growth Fund			5,260,078.000	321,969,377	61.210	321,969,377	221,986,528		1,350,164		83,032,795		83,032,795		12/31/2020	
4812C0-22-5	JP Morgan Small Cap Value R6			743,379.000	20,041,494	26.960	20,041,494	18,954,414		172,985		1,740,690		1,740,690		12/31/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
52107V-50-0	Lazard International Equity R6			1,510,787.000	30,200,628	19.990	30,200,628	25,889,759		286,060		4,237,295		4,237,295		12/31/2020	
54401E-72-1	Lord Abbett High Yield R6			4,012,857.000	29,935,913	7.460	29,935,913	29,172,254	12,084	1,383,590		409,635		409,635		12/31/2020	
55273W-47-5	MFS Mid Cap Value R6			1,986,351.000	52,141,715	26.250	52,141,715	45,638,686		567,319		4,809,378		4,809,378		12/31/2020	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst			170,052.000	14,797,951	87.020	14,797,951	11,156,691		65,370		3,458,342		3,458,342		12/31/2020	
701765-30-7	Parnassus Mid Cap Growth			28,437.000	1,748,619	61.490	1,748,619	1,445,807		81,607		299,313		299,313		12/31/2020	
87244W-10-2	TIAA-CREF Intl Equity Inst			35,302,280.000	463,165,912	13.120	463,165,912	387,437,567		5,496,841		59,225,882		59,225,882		12/31/2020	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst			14,986,005.000	368,805,595	24.610	368,805,595	294,860,640		4,937,059		54,682,638		54,682,638		12/31/2020	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst			8,872,883.000	201,858,094	22.750	201,858,094	182,795,390		52,829,359		3,755,259		3,755,259		12/31/2020	
87244W-40-9	TIAA-CREF Growth & Inc Inst			16,644,371.000	274,632,126	16.500	274,632,126	219,518,375		18,971,609		27,517,630		27,517,630		12/31/2020	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd			456,008.000	5,599,783	12.280	5,599,783	5,259,253		64,792		290,809		290,809		12/31/2020	
87244W-50-8	TIAA-CREF Equity Index Inst			9,955,093.000	276,652,035	27.790	276,652,035	181,970,415		3,878,260		43,800,879		43,800,879		12/31/2020	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst			45,712,001.000	968,637,304	21.190	968,637,304	831,839,833		18,632,800		60,828,886		60,828,886		12/31/2020	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst			28,407,423.000	691,720,750	24.350	691,720,750	556,007,342		17,691,707		101,685,329		101,685,329		12/31/2020	
87244W-60-7	TIAA-CREF Bond Fund Inst			1,766,196.000	19,445,813	11.010	19,445,813	18,564,721		753,046		521,327		521,327		12/31/2020	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst			24,820,278.000	506,581,879	20.410	506,581,879	445,917,452		11,142,553		5,078,367		5,078,367		12/31/2020	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst			10,001,867.000	493,492,112	49.340	493,492,112	298,036,835		9,168,039		120,252,238		120,252,238		12/31/2020	
87244W-70-6	TIAA-CREF Money Mkt Inst			51,665,694.000	51,665,694	1.000	51,665,694	51,665,694		51,096						12/31/2020	
87244W-71-4	TIAA-CREF S&P 500 Index Inst			18,748,943.000	772,831,418	41.220	772,831,418	536,617,911		11,636,684		109,358,970		109,358,970		12/31/2020	
87244W-73-0	TIAA-CREF Lge Cap Value Inst			20,818,297.000	389,302,148	18.700	389,302,148	361,791,310		7,218,612		8,290,311		8,290,311		12/31/2020	
87244W-79-7	TIAA-CREF Real Estat Sec Inst			20,560,403.000	363,302,314	17.670	363,302,314	322,667,547		6,225,086		(292,963)		(292,963)		12/31/2020	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst			9,592,902.000	264,860,022	27.610	264,860,022	209,156,876		26,681,437		53,029,870		53,029,870		12/31/2020	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst			12,025,664.000	223,076,077	18.550	223,076,077	203,589,750		1,382,374		24,699,195		24,699,195		12/31/2020	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst			21,776,980.000	367,159,891	16.860	367,159,891	444,998,339		6,370,025		(18,834,860)		(18,834,860)		12/31/2020	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst			9,827,790.000	162,748,200	16.560	162,748,200	141,368,414		8,646,195		16,853,461		16,853,461		12/31/2020	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst			4,986,079.000	66,264,996	13.290	66,264,996	55,246,102		1,305,156		10,602,487		10,602,487		12/31/2020	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst			2,144,480.000	29,036,260	13.540	29,036,260	26,284,089		2,355,000		2,427,445		2,427,445		12/31/2020	
87245M-84-8	TIAA-CREF Bond Index Fund			16,643,248.000	192,895,247	11.590	192,895,247	185,895,508		4,516,930		3,982,845		3,982,845		12/31/2020	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity			508,564.000	24,355,149	47.890	24,355,149	19,372,192		698,790		4,385,250		4,385,250		12/31/2020	
880208-77-2	Templeton Global Bond R6			1,928,854.000	18,806,330	9.750	18,806,330	21,078,938		803,127		(1,425,790)		(1,425,790)		12/31/2020	
886315-50-6	TIAA-CREF Bond Plus II Inst			11,794,827.000	131,512,317	11.150	131,512,317	124,087,908		4,240,945		4,731,529		4,731,529		12/31/2020	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst			4,916,905.000	60,723,779	12.350	60,723,779	57,134,966		3,226,921		2,553,052		2,553,052		12/31/2020	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst			36,714,229.000	524,279,189	14.280	524,279,189	435,063,470		33,738,049		46,365,313		46,365,313		12/31/2020	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst			41,406,158.000	583,412,772	14.090	583,412,772	490,416,696		40,330,774		47,196,628		47,196,628		12/31/2020	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst			70,971,613.000	813,334,688	11.460	813,334,688	736,195,421		62,152,566		53,440,992		53,440,992		12/31/2020	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst			58,931,703.000	674,178,681	11.440	674,178,681	612,333,964		47,036,864		43,925,668		43,925,668		12/31/2020	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst			57,799,389.000	648,509,148	11.220	648,509,148	594,838,654		42,278,450		40,394,438		40,394,438		12/31/2020	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst			55,668,115.000	616,802,717	11.080	616,802,717	572,323,314		38,172,324		34,490,912		34,490,912		12/31/2020	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst			43,466,553.000	465,526,785	10.710	465,526,785	438,774,892		29,344,277		21,587,004		21,587,004		12/31/2020	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst			18,381,716.000	190,066,939	10.340	190,066,939	179,875,575		11,314,206		8,492,426		8,492,426		12/31/2020	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst			10,449,000.000	122,566,769	11.730	122,566,769	119,120,230		9,773,089		2,225,807		2,225,807		12/31/2020	
886315-79-5	TIAA-CREF High Yield II Inst			16,771,374.000	160,837,479	9.590	160,837,479	161,077,881		7,332,753		(3,255,363)		(3,255,363)		12/31/2020	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst			5,206,778.000	54,775,307	10.520	54,775,307	53,855,170		809,485		671,027		671,027		12/31/2020	
921921-30-0	Vanguard Equity Income Admiral			1,318,687.000	104,611,457	79.330	104,611,457	97,457,233		2,721,890		1,488,330		1,488,330		12/31/2020	
921926-20-0	Vanguard Explorer Fund			2,183,492.000	261,407,710	119.720	261,407,710	209,199,395		16,525,800		47,090,124		47,090,124		12/31/2020	
921935-20-1	Vanguard Wellington Fund			5,692,642.000	436,056,344	76.600	436,056,344	401,456,378		31,748,187		10,964,005		10,964,005		12/31/2020	
921937-50-4	Vanguard Total Bond Mkt Index Inst			6,688,632.000	77,721,908	11.620	77,721,908	73,992,668	12,572	1,425,751		2,351,836		2,351,836		12/31/2020	
921946-10-9	Vanguard Selected Value Fund			5,716,197.000	148,506,809	25.980	148,506,809	158,334,056		13,668,040		(4,339,989)		(4,339,989)		12/31/2020	
922031-82-8	Vanguard Intermediate Term Treasury Fd			1,833,574.000	21,452,812	11.700	21,452,812	21,235,075	1,435	961,688		103,220		103,220		12/31/2020	
922042-60-1	Vanguard Emerging Market Stock Index Fd			1,979,855.000	62,741,606	31.690	62,741,606	53,006,705		1,166,131		7,309,365		7,309,365		12/31/2020	
922908-71-0	Vanguard 500 Index Admiral			561,642.000	194,648,095	346.570	194,648,095	151,082,376		2,651,843		26,955,613		26,955,613		12/31/2020	
922908-78-5	Vanguard Small Cap Value Index Fund			8,196,780.000	279,838,071	34.140	279,838,071	231,989,689		4,540,583		13,172,026		13,172,026		12/31/2020	
922908-88-4	Vanguard Extended Market Index Inst			709,411.000	88,491,933	124.740	88,491,933	64,495,053		843,181		20,458,897		20,458,897		12/31/2020	
939330-81-7	AF Wash Mutual Investors R6			4,051,911.000	203,324,869	50.180	203,324,869	176,392,468		6,618,296		9,380,454		9,380,454		12/31/2020	
957663-66-9	LM WstrnAsst Core Plus Bond S			19,884,133.000	249,744,710	12.560	249,744,710	235,996,022		9,037,618		9,636,678		9,636,678		12/31/2020	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst			3,093,526.000	42,783,467	13.830	42,783,467	36,870,335		1,846,185		5,097,418		5,097,418		12/31/2020	
87249N-76-8	TIAA CREF LFCYLE 2065-INST			876.000	9,794	11.180	9,794	9,737		245		58		58		12/31/2020	
9499999. Subtotal - Mutual Funds					15,658,600,037	XXX	15,658,600,037	13,437,394,433	26,091	656,673,660		1,371,509,722		1,371,509,722		XXX	XXX
9799999 - Total Common Stocks					16,866,532,699	XXX	16,866,532,699	13,827,539,497	1,121,080	674,745,006		1,571,445,498		1,571,445,498		XXX	XXX
9899999 - Total Preferred and Common Stocks					16,866,532,699	XXX	16,866,532,699	13,827,539,497	1,121,080	674,745,006		1,571,445,498		1,571,445,498		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

2A ..$ ..... 2B ..$ ..... 2C ..$ .....

3A ..$ ..... 3B ..$ ..... 3C ..$ .....

4A ..$ ..... 4B ..$ ..... 4C ..$ .....

5A ..$ ..... 5B ..$ ..... 5C ..$ .....

6 ....$ .....

SCHEDULE D - PART 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
302154-DC-0	EXPORT IMPORT BANK KOREA 0.750% 09/21/25	D	09/14/2020	JP MORGAN SECURITIES		1,199,532	1,200,000	
1099999. Subtotal - Bonds - All Other Governments						1,199,532	1,200,000	
235036-6R-6	DALLAS FORT WORTH TX INTERNATI SERIES C 2.046% 11/01/29		07/31/2020	MORGAN STANLEY & CO. INC.		2,295,000	2,295,000	
283062-EN-3	EL DORADO CA IRR DIST REVENUE SERIES D 1.627% 03/01/30		07/29/2020	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000	
31418D-SS-2	FNMA POOL MA4128 2.000% 09/01/40		09/09/2020	BANK OF AMERICA		24,389,037	23,624,919	17,062
31418D-TJ-1	FNMA POOL MA4152 2.000% 09/01/40		09/09/2020	Various		24,644,132	23,865,506	17,236
31418D-U5-9	FNMA POOL MA4203 2.500% 11/01/40		10/28/2020	Various		20,866,830	19,945,634	15,236
31418D-U8-3	FNMA POOL MA4206 2.000% 11/01/35		10/28/2020	BMO CAPITAL MARKETS		20,645,007	19,891,313	17,681
341271-AF-1	FLORIDA ST BRD OF ADMIN FIN CO SERIES A 2.154% 07/01/30		09/03/2020	BANK OF AMERICA		4,010,000	4,010,000	
79467B-DE-2	SALES TAX SECURITIZATION CORP SERIES B 2.857% 01/01/31		01/17/2020	GOLDMAN SACHS & COMPANY		650,000	650,000	
977100-HC-3	WISCONSIN ST GEN FUND ANNUAL A SERIES A 2.399% 05/01/30		01/29/2020	CITIGROUP GLOBAL MARKETS INC		1,465,000	1,465,000	
3199999. Subtotal - Bonds - U.S. Special Revenues						104,965,006	101,747,372	67,215
001055-BJ-0	AFLAC INC 3.600% 04/01/30		03/30/2020	WELLS FARGO		1,097,162	1,100,000	
00108W-AM-2	AEP TEXAS INC SERIES I 2.100% 07/01/30		06/29/2020	BARCLAYS BANK PLC		3,560,593	3,575,000	
00206R-JY-9	AT&T INC 2.750% 06/01/31		10/27/2020	RBC DAIN RAUSCHER INC.		10,502,400	10,000,000	115,347
00206R-KG-6	AT&T INC 1.650% 02/01/28		07/27/2020	MORGAN STANLEY & CO. INC.		3,845,149	3,850,000	
002824-BP-4	ABBOTT LABORATORIES 1.150% 01/30/28		06/22/2020	MORGAN STANLEY & CO. INC.		6,334,838	6,375,000	
002824-BQ-2	ABBOTT LABORATORIES 1.400% 06/30/30		06/22/2020	MORGAN STANLEY & CO. INC.		492,835	500,000	
00287Y-CS-6	ABBVIE INC SERIES WI 3.450% 03/15/22		11/17/2020	Tax Free Exchange		3,057,757	3,000,000	17,825
00287Y-CX-5	ABBVIE INC SERIES WI 3.800% 03/15/25		11/17/2020	Tax Free Exchange		2,142,740	2,000,000	13,089
00914A-AF-9	AIR LEASE CORP SERIES MTN 2.300% 02/01/25		01/07/2020	BANK OF AMERICA		2,968,890	3,000,000	
009158-BC-9	AIR PRODUCTS & CHEMICALS 2.050% 05/15/30		04/27/2020	BANK OF AMERICA		2,371,770	2,375,000	
010392-FU-7	ALABAMA POWER CO SERIES 20 A 1.450% 09/15/30		08/24/2020	MIZUHO SECURITIES USA INC.		3,782,672	3,800,000	
03027X-AZ-3	AMERICAN TOWER CORP 2.400% 03/15/25		01/07/2020	JP MORGAN SECURITIES		4,995,250	5,000,000	
03027X-BB-5	AMERICAN TOWER CORP 1.300% 09/15/25		06/01/2020	RBC DAIN RAUSCHER INC.		4,537,215	4,550,000	
03027X-BG-4	AMERICAN TOWER CORP 1.875% 10/15/30		09/23/2020	CITIGROUP GLOBAL MARKETS INC		3,608,833	3,625,000	
03040W-AW-5	AMERICAN WATER CAPITAL C 2.800% 05/01/30		04/08/2020	RBC DAIN RAUSCHER INC.		921,217	925,000	
03066E-AD-6	AMERICREDIT AUTOMOBILE RECEIV SERIES 2020-2 CLASS A3 0.660% 12/18/24		07/14/2020	DEUTSCHE BANK SECURITIES INCOR		4,999,157	5,000,000	
031162-CU-2	AMGEN INC 2.450% 02/21/30		02/18/2020	BARCLAYS BANK PLC		4,998,250	5,000,000	
031162-CW-8	AMGEN INC 2.300% 02/25/31		05/04/2020	CITIGROUP GLOBAL MARKETS INC		4,982,100	5,000,000	
032654-AS-4	ANALOG DEVICES INC 2.950% 04/01/25		04/06/2020	JP MORGAN SECURITIES		2,338,156	2,350,000	
035240-AV-2	ANHEUSER BUSCH INBEV WOR 3.500% 06/01/30		04/01/2020	DEUTSCHE BANK SECURITIES INCOR		3,417,808	3,425,000	
039482-AA-2	ARCHER DANIELS MIDLAND C 2.750% 03/27/25		03/25/2020	CITIGROUP GLOBAL MARKETS INC		4,940,550	5,000,000	
049560-AT-2	ATMOS ENERGY CORP 1.500% 01/15/31		09/23/2020	CREDIT AGRICOLE		1,518,366	1,525,000	
053332-BA-9	AUTOZONE INC 1.650% 01/15/31		08/04/2020	JP MORGAN SECURITIES		2,367,780	2,375,000	
05348E-BG-3	AVALONBAY COMMUNITIES SERIES MTN 2.300% 03/01/30		02/10/2020	DEUTSCHE BANK SECURITIES INCOR		1,997,860	2,000,000	
06406R-AN-7	BANK OF NY MELLON CORP SERIES MTN 1.600% 04/24/25		04/17/2020	GOLDMAN SACHS & COMPANY		4,748,195	4,750,000	
081437-AT-2	BEMIS COMPANY INC 2.630% 06/19/30		06/12/2020	JP MORGAN SECURITIES		475,000	475,000	
084659-AS-0	BERKSHIRE HATHAWAY ENERG SERIES 144A 4.050% 04/15/25		03/20/2020	WELLS FARGO		9,987,100	10,000,000	
084664-CU-3	BERKSHIRE HATHAWAY FIN 1.850% 03/12/30		03/04/2020	WELLS FARGO		999,000	1,000,000	
08576P-AB-7	BERRY GLOBAL INC SERIES 144A 1.570% 01/15/26		12/15/2020	CITIGROUP GLOBAL MARKETS INC		1,874,363	1,875,000	
092113-AT-6	BLACK HILLS CORP 2.500% 06/15/30		06/12/2020	WELLS FARGO		1,295,554	1,300,000	
09247X-AR-2	BLACKROCK INC 1.900% 01/28/31		04/27/2020	MORGAN STANLEY & CO. INC.		4,384,336	4,400,000	
099724-AL-0	BORGWARNER INC 2.650% 07/01/27		06/16/2020	BANK OF AMERICA		1,570,574	1,575,000	
101137-AZ-0	BOSTON SCIENTIFIC CORP 1.900% 06/01/25		05/14/2020	BARCLAYS BANK PLC		2,298,896	2,300,000	
110122-CM-8	BRISTOL MYERS SQUIBB CO SERIES WI 2.900% 07/26/24		07/14/2020	Tax Free Exchange		1,719,793	1,725,000	23,345
110122-CN-6	BRISTOL MYERS SQUIBB CO SERIES WI 3.200% 06/15/26		07/15/2020	Tax Free Exchange		6,846,254	6,850,000	18,267
110122-DC-9	BRISTOL MYERS SQUIBB CO SERIES WI 3.875% 08/15/25		07/15/2020	Tax Free Exchange		1,840,008	1,725,000	27,852
110122-DE-5	BRISTOL MYERS SQUIBB CO SERIES WI 3.900% 02/20/28		07/15/2020	Tax Free Exchange		6,516,879	6,000,000	94,250
11135F-AL-5	BROADCOM INC SERIES WI 4.110% 09/15/28		08/07/2020	Tax Free Exchange		3,310,020	3,314,000	28,754
125523-CB-4	CIGNA CORP NEW GLBL NT 3.400% 03/01/27		07/14/2020	Tax Free Exchange		999,649	975,000	12,247
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A 4 4.219% 07/10/45		03/31/2020	CREDIT SUISSE SECURITIES US LL		1,049,141	1,000,000	121
133131-AZ-5	CAMDEN PROPERTY TRUST 2.800% 05/15/30		04/16/2020	BANK OF AMERICA		1,024,272	1,025,000	
15135B-AR-2	CENTENE CORP SERIES WI 4.250% 12/15/27		07/28/2020	BARCLAYS BANK PLC		10,643,750	10,000,000	49,583
15189Y-AF-3	CENTERPOINT ENERGY RES 1.750% 10/01/30		09/23/2020	JP MORGAN SECURITIES		1,149,368	1,150,000	
161571-HP-2	CHASE ISSUANCE TRUST SERIES 2020-A1 CLASS A1 1.530% 01/15/25		02/10/2020	JP MORGAN SECURITIES		4,998,855	5,000,000	
166756-AL-0	CHEVRON USA INC 1.018% 08/12/27		08/10/2020	BARCLAYS BANK PLC		15,000,000	15,000,000	
174610-AS-4	CITIZENS FINANCIAL GROUP 2.500% 02/06/30		02/03/2020	MORGAN STANLEY & CO. INC.		1,970,655	1,975,000	
191216-CN-8	COCA COLA CO THE 2.950% 03/25/25		03/20/2020	CITIGROUP GLOBAL MARKETS INC		9,991,700	10,000,000	
191216-CR-9	COCA COLA CO THE 3.375% 03/25/27		03/20/2020	JP MORGAN SECURITIES		4,974,055	4,975,000	
191216-CU-2	COCA COLA CO THE 1.450% 06/01/27		04/29/2020	MORGAN STANLEY & CO. INC.		4,993,950	5,000,000	
191216-CV-0	COCA COLA CO THE 1.650% 06/01/30		04/29/2020	MORGAN STANLEY & CO. INC.		3,941,942	3,950,000	
209111-FX-6	CON EDISON CO OF NY INC SERIES 20A 3.350% 04/01/30		03/26/2020	BANK OF AMERICA		897,948	900,000	
21036P-BF-4	CONSTELLATION BRANDS INC 2.875% 05/01/30		04/23/2020	BANK OF AMERICA		1,222,562	1,225,000	

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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
224044-CL-9	COX COMMUNICATIONS INC SERIES 144A 1.800% 10/01/30		09/10/2020	WELLS FARGO		2,093,469	2,100,000	
22822V-AS-0	CROWN CASTLE INTL CORP 1.350% 07/15/25		06/04/2020	JP MORGAN SECURITIES		4,986,800	5,000,000	
22966R-AG-1	CUBESMART LP 2.000% 02/15/31		10/29/2020	Various		6,174,134	6,275,000	5,778
233331-BG-1	DTE ENERGY CO SERIES F 1.050% 06/01/25		08/03/2020	CITIGROUP GLOBAL MARKETS INC		9,987,900	10,000,000	
24422E-VF-3	JOHN DEERE CAPITAL CORP SERIES MTN 1.750% 03/09/27		03/04/2020	RBC DAIN RAUSCHER INC.		4,746,865	4,750,000	
247361-ZX-9	DELTA AIR LINES INC SERIES 144A 7.000% 05/01/25		04/27/2020	JP MORGAN SECURITIES		1,250,000	1,250,000	
25466A-AR-2	DISCOVER BANK SERIES BKNT 2.700% 02/06/30		02/03/2020	RBC DAIN RAUSCHER INC.		2,120,559	2,125,000	
254687-FP-6	WALT DISNEY COMPANY THE 3.700% 03/23/27		03/19/2020	CITIGROUP GLOBAL MARKETS INC		14,983,500	15,000,000	
263534-CN-7	E I DU PONT DE NEMOURS 1.700% 07/15/25		05/13/2020	CREDIT SUISSE SECURITIES US LL		4,421,018	4,425,000	
263534-CP-2	E I DU PONT DE NEMOURS 2.300% 07/15/30		05/13/2020	JP MORGAN SECURITIES		448,367	450,000	
26441C-BJ-3	DUKE ENERGY CORP 0.900% 09/15/25		09/09/2020	MORGAN STANLEY & CO. INC.		9,995,100	10,000,000	
26441Y-AY-3	DUKE REALTY LP CO.GUARNT 3.750% 12/01/24		12/17/2020	MIZUHO SECURITIES USA INC.		6,139,241	5,560,000	11,583
26441Y-BE-6	DUKE REALTY LP 1.750% 07/01/30		06/22/2020	CITIGROUP GLOBAL MARKETS INC		941,184	950,000	
27409L-AA-1	EAST OHIO GAS CO THE SERIES 144A 1.300% 06/15/25		06/02/2020	JP MORGAN SECURITIES		924,066	925,000	
27409L-AC-7	EAST OHIO GAS CO THE SERIES 144A 2.000% 06/15/30		06/02/2020	JP MORGAN SECURITIES		872,323	875,000	
29248H-AA-1	EMPOWER FINANCE 2020 LP SERIES 144A 1.357% 09/17/27		09/14/2020	GOLDMAN SACHS & COMPANY		3,325,000	3,325,000	
29248H-AB-9	EMPOWER FINANCE 2020 LP SERIES 144A 1.776% 03/17/31		09/29/2020	Various		3,304,905	3,300,000	1,036
29365T-AK-0	ENTERGY TEXAS INC 1.750% 03/15/31		09/28/2020	BANK OF AMERICA		5,853,263	5,875,000	
29379V-BX-0	ENTERPRISE PRODUCTS OPER 2.800% 01/31/30		07/30/2020	Various		3,441,589	3,375,000	517
294429-AR-6	EQUIFAX INC 2.600% 12/15/25		04/22/2020	JP MORGAN SECURITIES		1,248,600	1,250,000	
294429-AS-4	EQUIFAX INC 3.100% 05/15/30		04/22/2020	JP MORGAN SECURITIES		923,243	925,000	
29444U-BG-0	EQUINIX INC 1.800% 07/15/27		06/08/2020	BANK OF AMERICA		1,595,984	1,600,000	
29444U-BL-9	EQUINIX INC 1.550% 03/15/28		09/23/2020	GOLDMAN SACHS & COMPANY		4,021,337	4,025,000	
29449W-AA-5	EQUITABLE FINANCIAL LIFE SERIES 144A 1.400% 07/07/25		06/29/2020	JP MORGAN SECURITIES		3,318,915	3,325,000	
29449W-AB-3	EQUITABLE FINANCIAL LIFE SERIES 144A 1.400% 08/27/27		08/25/2020	DEUTSCHE BANK SECURITIES INCOR		7,482,600	7,500,000	
29670G-AD-4	ESSENTIAL UTLITIES INC 2.704% 04/15/30		04/13/2020	RBC DAIN RAUSCHER INC.		1,375,000	1,375,000	
313747-BB-2	FEDERAL REALTY INVESTMEN 1.250% 02/15/26		10/08/2020	BANK OF AMERICA		2,880,831	2,900,000	
337738-BB-3	FISERV INC 2.250% 06/01/27		05/11/2020	WELLS FARGO		9,993,400	10,000,000	
337932-AN-7	FIRSTENERGY CORP SERIES A 1.600% 01/15/26		06/03/2020	MORGAN STANLEY & CO. INC.		1,822,263	1,825,000	
33834D-AA-2	FIVE CORNERS FND TR II SERIES 144A 2.850% 05/15/30		05/21/2020	Various		8,432,300	8,350,000	1,583
340711-AY-6	FLORIDA GAS TRANSMISSION SERIES 144A 2.550% 07/01/30		06/10/2020	PNC CAPITAL MARKETS		1,995,260	2,000,000	
341081-FZ-5	FLORIDA POWER & LIGHT CO 2.850% 04/01/25		03/24/2020	WELLS FARGO		1,873,088	1,875,000	
36192C-AF-2	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AAB 2.564% 02/10/46		03/31/2020	BARCLAYS BANK PLC		1,760,719	1,756,329	125
36192C-AH-8	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AS 3.279% 02/10/46		04/22/2020	CREDIT SUISSE SECURITIES US LL		1,489,620	1,500,817	3,144
362590-AC-5	GM FINANCIAL SECURITIZED TERM SERIES 2020-3 CLASS A3 0.450% 04/16/25		08/11/2020	CITIGROUP GLOBAL MARKETS INC		2,999,314	3,000,000	
369550-BK-3	GENERAL DYNAMICS CORP 3.250% 04/01/25		03/23/2020	WELLS FARGO		9,955,500	10,000,000	
369550-BL-1	GENERAL DYNAMICS CORP 3.500% 04/01/27		03/23/2020	WELLS FARGO		4,957,600	5,000,000	
369550-BM-9	GENERAL DYNAMICS CORP 3.625% 04/01/30		03/23/2020	WELLS FARGO		4,625,772	4,675,000	
370334-CL-6	GENERAL MILLS INC 2.875% 04/15/30		03/31/2020	BANK OF AMERICA		773,450	775,000	
375558-BX-0	GILEAD SCIENCES INC 1.200% 10/01/27		09/23/2020	BARCLAYS BANK PLC		1,124,021	1,125,000	
375558-BY-8	GILEAD SCIENCES INC 1.650% 10/01/30		09/23/2020	BARCLAYS BANK PLC		2,693,547	2,700,000	
37959E-AA-0	GLOBE LIFE INC 2.150% 08/15/30		08/18/2020	BANK OF AMERICA		10,631,043	10,650,000	
38141G-XG-4	GOLDMAN SACHS GROUP INC 2.600% 02/07/30		02/05/2020	GOLDMAN SACHS & COMPANY		3,998,600	4,000,000	
40139L-AH-6	GUARDIAN LIFE GLOB FUND SERIES 144A 1.400% 07/06/27		06/30/2020	JP MORGAN SECURITIES		12,479,250	12,500,000	
421946-AL-8	HEALTHCARE REALTY TRUST 2.400% 03/15/30		03/04/2020	U.S. BANCORP INVESTMENTS INC		1,071,399	1,075,000	
42225U-AH-7	HEALTHCARE TRUST OF AMER 2.000% 03/15/31		09/14/2020	WELLS FARGO		7,290,906	7,350,000	
42250P-AB-9	HEALTHPEAK PROPERTIES 2.875% 01/15/31		06/09/2020	WELLS FARGO		718,656	725,000	
42824C-BG-3	HP ENTERPRISE CO 4.450% 10/02/23		04/06/2020	BNP PARIBAS		4,997,800	5,000,000	
42824C-BJ-7	HP ENTERPRISE CO 1.450% 04/01/24		07/14/2020	CITIGROUP GLOBAL MARKETS INC		9,988,300	10,000,000	
437076-CA-8	HOME DEPOT INC 2.500% 04/15/27		03/26/2020	JP MORGAN SECURITIES		3,582,468	3,600,000	
437076-CB-6	HOME DEPOT INC 2.700% 04/15/30		03/26/2020	JP MORGAN SECURITIES		2,461,165	2,475,000	
438516-BZ-8	HONEYWELL INTERNATIONAL 1.950% 06/01/30		05/14/2020	WELLS FARGO		1,273,610	1,275,000	
443201-AA-6	HOMEMET AEROSPACE INC 6.875% 05/01/25		04/22/2020	JP MORGAN SECURITIES		650,000	650,000	
451102-BW-6	ICAHN ENTERPRISES FIN SERIES WI 4.750% 09/15/24		03/10/2020	Tax Free Exchange		2,052,500	2,000,000	48,556
458140-BH-2	INTEL CORP 2.450% 11/15/29		02/10/2020	WELLS FARGO		2,068,031	2,025,000	11,301
458140-BQ-2	INTEL CORP 3.750% 03/25/27		03/20/2020	JP MORGAN SECURITIES		6,661,984	6,675,000	
46590T-AE-5	JPMDB 2017-C5 A5 SEQ 3.694% 03/15/50		11/12/2020	GOLDMAN SACHS & COMPANY		4,969,594	4,400,000	6,772
46639J-AE-0	JPMCC 2013-C10 A5 SEQ 3.143% 12/15/47		03/31/2020	JP MORGAN SECURITIES		1,996,387	1,956,193	171
46647P-BQ-8	JPMORGAN CHASE & CO 1.535% 06/01/24		05/19/2020	JP MORGAN SECURITIES		3,000,000	3,000,000	
46647P-BR-6	JPMORGAN CHASE & CO 2.182% 06/01/28		05/19/2020	JP MORGAN SECURITIES		3,000,000	3,000,000	
494368-CB-7	KIMBERLY CLARK CORP 3.100% 03/26/30		03/24/2020	JP MORGAN SECURITIES		624,519	625,000	
494368-CC-5	KIMBERLY CLARK CORP 1.050% 09/15/27		09/08/2020	MORGAN STANLEY & CO. INC.		4,625,000	4,625,000	
49456B-AR-2	KINDER MORGAN INC 2.000% 02/15/31		07/27/2020	JP MORGAN SECURITIES		2,253,615	2,275,000	
50077L-BA-3	KRAFT HEINZ FOODS CO SERIES 144A 3.875% 05/15/27		05/04/2020	JP MORGAN SECURITIES		2,275,000	2,275,000	
501044-DP-3	KROGER CO 2.200% 05/01/30		04/21/2020	Various		11,573,736	11,600,000	

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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
502431-AM-1	L3HARRIS TECH INC SERIES WI 4.400% 06/15/28		05/01/2020	Tax Free Exchange		1,627,405	1,500,000	24,933
531546-AB-5	LIBERTY UTILITIES FIN SERIES 144A 2.050% 09/15/30		09/16/2020	JP MORGAN SECURITIES		4,987,000	5,000,000	
571748-BN-1	MARSH & MCLENNAN COS INC 2.250% 11/15/30		05/04/2020	CITIGROUP GLOBAL MARKETS INC		2,230,785	2,250,000	
57636Q-AP-9	MASTERCARD INC 3.350% 03/26/30		03/24/2020	CITIGROUP GLOBAL MARKETS INC		4,990,300	5,000,000	
57636Q-AR-5	MASTERCARD INC 3.300% 03/26/27		03/24/2020	CITIGROUP GLOBAL MARKETS INC		3,988,840	4,000,000	
58013M-FL-3	MCDONALD S CORP SERIES MTN 1.450% 09/01/25		03/03/2020	Various		11,975,065	12,000,000	
58933Y-AZ-8	MERCK & CO INC 1.450% 06/24/30		06/16/2020	BANK OF AMERICA		1,264,048	1,275,000	
59156R-BZ-0	METLIFE INC 4.550% 03/23/30		03/19/2020	GOLDMAN SACHS & COMPANY		1,593,520	1,600,000	
59523U-AR-8	MID AMERICA APARTMENTS 2.750% 03/15/30		01/15/2020	WELLS FARGO		2,008,680	2,000,000	7,792
59523U-AS-6	MID AMERICA APARTMENTS 1.700% 02/15/31		08/03/2020	WELLS FARGO		4,898,651	4,925,000	
609207-AS-4	MONDELEZ INTERNATIONAL 2.125% 04/13/23		04/07/2020	WELLS FARGO		947,806	950,000	
609207-AT-2	MONDELEZ INTERNATIONAL INC 2.750% 04/13/30		04/07/2020	WELLS FARGO		1,237,900	1,250,000	
609207-AX-3	MONDELEZ INTERNATIONAL 1.500% 02/04/31		09/02/2020	U.S. BANCORP INVESTMENTS INC		1,936,389	1,950,000	
617446-8Q-5	MORGAN STANLEY 2.188% 04/28/26		04/23/2020	MORGAN STANLEY & CO. INC.		1,000,000	1,000,000	
631005-BJ-3	NARRAGANSETT ELECTRIC SERIES 144A 3.395% 04/09/30		04/07/2020	CITIGROUP GLOBAL MARKETS INC		950,000	950,000	
63935B-AA-1	NAVIENT STUDENT LOAN TRUST SERIES 2020-HA CLASS A 144A 1.310% 01/15/69		11/03/2020	BANK OF AMERICA		4,999,574	5,000,000	
641423-CD-8	NEVADA POWER CO SERIES DD 2.400% 05/01/30		01/28/2020	MIZUHO SECURITIES USA INC.		2,992,200	3,000,000	
64952W-DP-5	NEW YORK LIFE INSURANCE SERIES 144A 1.100% 05/05/23		05/04/2020	BANK OF AMERICA		2,674,438	2,675,000	
65339K-BQ-2	NEXTERA ENERGY CAPITAL 2.750% 05/01/25		04/01/2020	CREDIT SUISSE SECURITIES US LL		9,985,800	10,000,000	
65339K-BR-0	NEXTERA ENERGY CAPITAL 2.250% 06/01/30		05/05/2020	MORGAN STANLEY & CO. INC.		2,274,158	2,275,000	
665859-AV-6	NORTHERN TRUST CORP 1.950% 05/01/30		04/28/2020	MORGAN STANLEY & CO. INC.		7,048,186	7,075,000	
666807-BS-0	NORTHROP GRUMMAN CORP 4.400% 05/01/30		03/19/2020	JP MORGAN SECURITIES		2,738,973	2,750,000	
67021C-AP-2	NSTAR ELECTRIC CO 3.950% 04/01/30		03/23/2020	MITSUBISHI UFJ SECURITIES USA		298,356	300,000	
670346-AR-6	NUCOR CORP 2.000% 06/01/25		05/20/2020	WELLS FARGO		1,397,872	1,400,000	
67103H-AK-3	O REILLY AUTOMOTIVE INC 1.750% 03/15/31		09/09/2020	BANK OF AMERICA		4,827,884	4,850,000	
677415-CS-8	OHIO POWER COMPANY SERIES P 2.600% 04/01/30		03/13/2020	RBC DAIN RAUSCHER INC.		1,848,039	1,850,000	
68233J-BU-7	ONCOR ELECTRIC DELIVERY 2.750% 05/15/30		08/12/2020	Tax Free Exchange		1,947,965	1,950,000	21,152
68235P-AH-1	ONE GAS INC 2.000% 05/15/30		04/29/2020	MIZUHO SECURITIES USA INC.		497,380	500,000	
68389X-BU-8	ORACLE CORP 2.800% 04/01/27		03/30/2020	JP MORGAN SECURITIES		14,967,750	15,000,000	
69335P-DX-0	PFS FINANCING CORP SERIES 2020-G CLASS A 144A 0.970% 02/15/26		10/14/2020	CITIGROUP GLOBAL MARKETS INC		3,687,517	3,688,000	
693475-AZ-8	PNC FINANCIAL SERVICES 2.550% 01/22/30		01/16/2020	JP MORGAN SECURITIES		1,994,400	2,000,000	
713448-ER-5	PEPSICO INC 2.625% 03/19/27		03/17/2020	BANK OF AMERICA		1,964,868	1,975,000	
713448-ES-3	PEPSICO INC 2.750% 03/19/30		03/17/2020	BANK OF AMERICA		2,014,126	2,025,000	
713448-EZ-7	PEPSICO INC 1.625% 05/01/30		04/29/2020	GOLDMAN SACHS & COMPANY		2,837,717	2,850,000	
717081-EW-9	PFIZER INC 2.625% 04/01/30		03/25/2020	BANK OF AMERICA		7,473,750	7,500,000	
718546-AY-0	PHILLIPS 66 0.900% 02/15/24		11/16/2020	RBC DAIN RAUSCHER INC.		6,717,737	6,725,000	
73179P-AM-8	POLYONE CORP SERIES 144A 5.750% 05/15/25		04/29/2020	CITIGROUP GLOBAL MARKETS INC		375,000	375,000	
74256L-EG-0	PRINCIPAL LFE GLB FND II SERIES 144A 1.500% 08/27/30		08/20/2020	GOLDMAN SACHS & COMPANY		1,987,820	2,000,000	
742718-FG-9	PROCTER & GAMBLE CO THE 2.800% 03/25/27		03/23/2020	CITIGROUP GLOBAL MARKETS INC		4,638,282	4,650,000	
742718-FH-7	PROCTER & GAMBLE CO THE 3.000% 03/25/30		03/23/2020	CITIGROUP GLOBAL MARKETS INC		1,845,560	1,850,000	
743315-AW-3	PROGRESSIVE CORP 3.200% 03/26/30		03/17/2020	CREDIT SUISSE SECURITIES US LL		475,000	475,000	
74340X-BK-6	PROLOGIS LP 3.250% 10/01/26		01/23/2020	Tax Free Exchange		894,738	900,000	10,481
74340X-BL-4	PROLOGIS LP 4.375% 02/01/29		01/23/2020	Tax Free Exchange		3,042,821	3,050,000	3,336
74432Q-CG-8	PRUDENTIAL FINANCIAL INC SERIES MTN 2.100% 03/10/30		03/05/2020	MORGAN STANLEY & CO. INC.		2,992,470	3,000,000	
74432Q-CH-6	PRUDENTIAL FINANCIAL INC SERIES MTN 1.500% 03/10/26		03/05/2020	BNP PARIBAS		1,941,654	1,950,000	
74949L-AD-4	RELX CAPITAL INC 3.000% 05/22/30		05/18/2020	Various		2,143,803	2,150,000	
75513E-CG-4	RAYTHEON TECH CORP SERIES WI 3.200% 03/15/24		12/08/2020	Tax Free Exchange		5,265,202	5,000,000	36,889
75513E-CH-2	RAYTHEON TECH CORP SERIES WI 3.500% 03/15/27		12/08/2020	Tax Free Exchange		1,444,334	1,350,000	10,894
75951A-AL-2	RELIANCE STAND LIFE II SERIES 144A 2.500% 10/30/24		04/22/2020	WELLS FARGO		10,200,811	10,300,000	124,458
75951A-AN-8	RELIANCE STAND LIFE II SERIES 144A 2.750% 01/21/27		01/13/2020	JP MORGAN SECURITIES		7,130,123	7,150,000	
760759-AY-6	REPUBLIC SERVICES INC 0.875% 11/15/25		11/09/2020	BARCLAYS BANK PLC		1,948,011	1,950,000	
776743-AL-0	ROPER TECHNOLOGIES INC 1.750% 02/15/31		08/18/2020	BANK OF AMERICA		14,975,850	15,000,000	
80285R-AD-0	SANTANDER DRIVE AUTO RECEIVAB SERIES 2020-2 CLASS A3 0.670% 04/15/24		07/14/2020	WELLS FARGO		4,999,425	5,000,000	
808513-BF-1	CHARLES SCHWAB CORP 0.900% 03/11/26		12/08/2020	CREDIT SUISSE SECURITIES US LL		6,991,460	7,000,000	
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A 3.000% 05/25/43		10/15/2020	BANK OF AMERICA		3,082,798	2,993,008	4,490
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A 3.500% 03/25/50		02/13/2020	MORGAN STANLEY & CO. INC.		3,257,243	3,184,108	6,191
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A 3.500% 02/25/50		01/08/2020	WELLS FARGO		1,781,323	1,746,128	2,716
81761T-AA-3	SERVICEMASTER BRANDS SERIES 2020-1 CLASS A2I 144A 2.841% 01/30/51		11/20/2020	BARCLAYS BANK PLC		2,500,000	2,500,000	
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		03/18/2020	BNP PARIBAS		525,552	532,205	
830867-AA-5	DELTA AIR LINES SKYMILES SERIES 144A 4.500% 10/20/25		09/16/2020	GOLDMAN SACHS & COMPANY		900,000	900,000	
845011-AC-9	SOUTHWEST GAS CORP 2.200% 06/15/30		06/01/2020	U.S. BANCORP INVESTMENTS INC		549,307	550,000	
85172F-AS-8	SPRINGLEAF FINANCE CORP 8.875% 06/01/25		05/12/2020	BARCLAYS BANK PLC		900,000	900,000	
85434V-AB-4	STANFORD HEALTH CARE 3.310% 08/15/30		03/25/2020	MORGAN STANLEY & CO. INC.		190,000	190,000	
857477-BG-7	STATE STREET CORP 2.400% 01/24/30		01/21/2020	GOLDMAN SACHS & COMPANY		1,469,012	1,475,000	
863667-BA-8	STRYKER CORP 1.150% 06/15/25		05/26/2020	WELLS FARGO		2,419,326	2,425,000	

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
871829-BK-2	SYSCO CORPORATION 2.400% 02/15/30		02/11/2020	BANK OF AMERICA		1,992,940	2,000,000	
87612E-BJ-4	TARGET CORP 2.350% 02/15/30		01/21/2020	GOLDMAN SACHS & COMPANY		598,878	600,000	
87612E-BK-1	TARGET CORP 2.650% 09/15/30		03/26/2020	BANK OF AMERICA		497,965	500,000	
87612E-BL-9	TARGET CORP 2.250% 04/15/25		03/26/2020	CITIGROUP GLOBAL MARKETS INC		10,083,234	10,100,000	
88167H-AC-0	TESLA AUTO LEASE TRUST SERIES 2020-A CLASS A3 144A 0.680% 12/20/23		07/30/2020	DEUTSCHE BANK SECURITIES INCOR		5,998,808	6,000,000	
882508-BH-6	TEXAS INSTRUMENTS INC 1.375% 03/12/25		03/03/2020	BANK OF AMERICA		2,346,499	2,350,000	
883556-CF-7	THERMO FISHER SCIENTIFIC 4.133% 03/25/25		03/23/2020	JP MORGAN SECURITIES		4,050,000	4,050,000	
883556-CG-5	THERMO FISHER SCIENTIFIC 4.497% 03/25/30		03/23/2020	JP MORGAN SECURITIES		300,000	300,000	
892356-AA-4	TRACTOR SUPPLY CO 1.750% 11/01/30		10/27/2020	GOLDMAN SACHS & COMPANY		4,301,019	4,350,000	
89236T-GW-9	TOYOTA MOTOR CREDIT CORP SERIES MTN 2.900% 03/30/23		03/27/2020	BANK OF AMERICA		7,324,194	7,325,000	
89239R-AC-0	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A3 1.360% 08/15/24		04/20/2020	BANK OF AMERICA		1,794,641	1,795,000	
89239R-AD-8	TOYOTA AUTO RECEIVABLES OWNER SERIES 2020-B CLASS A4 1.660% 09/15/25		04/20/2020	BANK OF AMERICA		2,124,342	2,125,000	
897051-AB-4	TRONOX INC SERIES 144A 6.500% 05/01/25		04/24/2020	CREDIT SUISSE SECURITIES US LL		950,000	950,000	
89788J-AA-7	TRUIST BANK SERIES BKNT 1.500% 03/10/25		03/04/2020	SUNTRUST CAPITAL MARKETS		4,989,700	5,000,000	
89788J-AB-5	TRUIST BANK SERIES BKNT 1.250% 03/09/23		03/04/2020	SUNTRUST CAPITAL MARKETS		4,996,500	5,000,000	
89788K-AA-4	TRUIST BANK SERIES BKNT 2.250% 03/11/30		03/04/2020	SUNTRUST CAPITAL MARKETS		1,472,640	1,475,000	
906548-CR-1	UNION ELECTRIC CO 2.950% 03/15/30		03/17/2020	MITSUBISHI UFJ SECURITIES USA		2,997,420	3,000,000	
911312-BX-3	UNITED PARCEL SERVICE 3.900% 04/01/25		03/19/2020	BANK OF AMERICA		14,984,250	15,000,000	
91159H-HZ-6	US BANCORP 1.450% 05/12/25		05/08/2020	U.S. BANCORP INVESTMENTS INC		4,994,250	5,000,000	
91324P-DW-9	UNITEDHEALTH GROUP INC 1.250% 01/15/26		05/13/2020	BARCLAYS BANK PLC		4,482,585	4,500,000	
91324P-DX-7	UNITEDHEALTH GROUP INC 2.000% 05/15/30		05/13/2020	BARCLAYS BANK PLC		1,412,987	1,425,000	
91533B-AC-4	UPJOHN INC SERIES 144A 2.300% 06/22/27		06/17/2020	GOLDMAN SACHS & COMPANY		2,598,830	2,600,000	
91533B-AD-2	UPJOHN INC SERIES 144A 2.700% 06/22/30		06/17/2020	GOLDMAN SACHS & COMPANY		2,542,019	2,550,000	
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		04/07/2020	BNP PARIBAS		190,674	199,007	374
92290B-AA-9	VERIZON OWNER TRUST SERIES 2020-B CLASS A 0.470% 02/20/25		08/04/2020	RBC DAIN RAUSCHER INC.		4,998,950	5,000,000	
92343V-FE-9	VERIZON COMMUNICATIONS 3.150% 03/22/30		03/17/2020	GOLDMAN SACHS & COMPANY		1,944,014	1,950,000	
92343V-FF-6	VERIZON COMMUNICATIONS 3.000% 03/22/27		03/17/2020	JP MORGAN SECURITIES		3,298,350	3,300,000	
92343V-FL-3	VERIZON COMMUNICATIONS 1.500% 09/18/30		09/16/2020	BANK OF AMERICA		3,895,671	3,900,000	
92348T-AA-2	VERIZON OWNER TRUST SERIES 2020-A CLASS A1A 1.850% 07/22/24		01/21/2020	BANK OF AMERICA		3,929,540	3,930,000	
92564R-AC-9	VICI PROPERTIES NOTE SERIES 144A 3.500% 02/15/25		01/22/2020	MORGAN STANLEY & CO. INC.		1,300,000	1,300,000	
92826C-AL-6	VISA INC 1.900% 04/15/27		03/31/2020	JP MORGAN SECURITIES		7,478,850	7,500,000	
928668-BC-5	VOLKSWAGEN GROUP AMERICA SERIES 144A 2.900% 05/13/22		05/06/2020	GOLDMAN SACHS & COMPANY		3,498,110	3,500,000	
92937E-AD-6	WF RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C11 CLASS A4 3.037% 03/15/45		04/07/2020	BANK OF AMERICA		1,339,440	1,325,000	894
92937F-AD-3	WFRBS 2013-C12 A4 SEQ 3.198% 03/15/48		04/03/2020	WELLS FARGO		291,664	287,000	153
92939U-AD-8	WEC ENERGY GROUP INC 1.375% 10/15/27		10/05/2020	THE TORONTO-DOMINION BANK		9,992,000	10,000,000	
95000U-2N-2	WELLS FARGO & COMPANY 2.188% 04/30/26		04/23/2020	WELLS FARGO		3,000,000	3,000,000	
95000U-2R-3	WELLS FARGO & COMPANY SERIES MTN 1.690% 06/02/24		05/26/2020	WELLS FARGO		6,050,000	6,050,000	
96221Q-AF-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS ASB 3.676% 12/15/46		04/03/2020	WELLS FARGO		1,249,528	1,222,499	749
98162W-AE-7	WORLD OMNI AUTO RECEIVABLES SERIES 2018-D CLASS A4 3.440% 12/16/24		07/29/2020	BNP PARIBAS		932,661	875,000	1,338
98389B-AY-6	XCEL ENERGY INC 3.400% 06/01/30		03/27/2020	JP MORGAN SECURITIES		1,345,545	1,350,000	
98419M-AM-2	XYLEM INC 1.950% 01/30/28		06/24/2020	CITIGROUP GLOBAL MARKETS INC		2,288,523	2,300,000	
BH3972-95-8	STATE STREET CORP 2.825% 03/30/23		03/26/2020	MORGAN STANLEY & CO. INC.		4,475,000	4,475,000	
06367W-B8-5	BANK OF MONTREAL SERIES MTN 1.850% 05/01/25	A	04/22/2020	BMO CAPITAL MARKETS		9,992,400	10,000,000	
13607G-RR-7	CANADIAN IMPERIAL BANK 0.950% 10/23/25	A	10/19/2020	CIBC WORLD MARKETS		9,996,100	10,000,000	
36168Q-AK-0	GFL ENVIRONMENTAL INC SERIES 144A 3.750% 08/01/25	A	08/17/2020	BARCLAYS BANK PLC		400,000	400,000	
559222-AV-6	MAGNA INTERNATIONAL INC 2.450% 06/15/30	A	06/08/2020	CITIGROUP GLOBAL MARKETS INC		522,737	525,000	
63307A-2L-8	NATIONAL BANK OF CANADA 0.900% 08/15/23	A	07/06/2020	NATIONAL BANC FINANCIAL		5,296,820	5,300,000	
05523R-AD-9	BAE SYSTEMS PLC SERIES 144A 3.400% 04/15/30	D	04/07/2020	DEUTSCHE BANK SECURITIES INCOR		893,664	900,000	
05583J-AG-7	BPCE SA SERIES 144A 2.375% 01/14/25	D	01/06/2020	BARCLAYS BANK PLC		3,578,472	3,600,000	
056752-AQ-1	BAIDU INC 3.075% 04/07/25	D	04/01/2020	GOLDMAN SACHS & COMPANY		1,521,843	1,525,000	
05965M-AG-8	BANCO DEL ESTADO CHILE SERIES 144A 2.704% 01/09/25	D	01/06/2020	GOLDMAN SACHS & COMPANY		2,975,000	2,975,000	
05969B-AD-5	BANCO SANTANDER MEXICO SERIES 144A 5.375% 04/17/25	D	04/14/2020	MORGAN STANLEY & CO. INC.		3,550,000	3,550,000	
225313-AM-7	CREDIT AGRICOLE SA SERIES 144A 3.250% 01/14/30	D	01/08/2020	CREDIT AGRICOLE		4,522,336	4,550,000	
25243Y-BD-0	DIAGEO CAPITAL PLC 2.000% 04/29/30	D	04/27/2020	BANK OF AMERICA		3,508,186	3,525,000	
404280-CG-2	HSBC HOLDINGS PLC 2.009% 06/04/26	D	05/28/2020	HSBC SECURITIES USA INC		7,000,000	7,000,000	
5006EP-AK-7	KOREA EAST WEST POWER CO SERIES 144A 1.750% 05/06/25	D	04/27/2020	CITIGROUP GLOBAL MARKETS INC		992,690	1,000,000	
74435K-AA-3	PRUDENTIAL PLC 3.125% 04/14/30	D	04/08/2020	CITIGROUP GLOBAL MARKETS INC		1,089,638	1,100,000	
80414L-2H-7	SAUDI ARABIAN OIL CO SERIES 144A 1.625% 11/24/25	D	11/17/2020	GOLDMAN SACHS & COMPANY		2,499,175	2,500,000	
86562M-BW-9	SUMITOMO MITSUI FINL GRP 2.750% 01/15/30	D	01/06/2020	SUMITOMO MITSUI FINANCIAL GRP		5,000,000	5,000,000	
874060-AX-4	TAKEDA PHARMACEUTICAL 2.050% 03/31/30	D	06/29/2020	BANK OF AMERICA		1,047,942	1,050,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						899,509,605	897,154,294	748,086
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		02/07/2020	Tax Free Exchange		1,430,923	1,429,607	
05400K-AF-7	AVOLON TLB BORROWER 1 US TERM B4 02/10/27		02/06/2020	MORGAN STANLEY & CO. INC.		495,009	496,250	
16117L-BW-8	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 04/30/25		01/06/2020	Tax Free Exchange		1,794,197	1,794,500	
23918V-AY-0	DAVITA INC Term B 08/12/26		02/14/2020	Tax Free Exchange		1,984,649	1,975,050	

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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
24736C-BM-5	Delta air lines TERM B 04/27/23		04/27/2020	BARCLAYS BANK PLC		747,991	771,125	
57665V-AF-4	MATCH GROUP INC TERM B 02/07/27		02/07/2020	BANK OF AMERICA		473,813	475,000	
BL3492-92-5	CALPINE CORP 12/02/27		12/04/2020	Tax Free Exchange		624,967	625,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						7,551,549	7,566,532	
8399997. Total - Bonds - Part 3						1,013,225,692	1,007,668,198	815,301
8399998. Total - Bonds - Part 5						341,434,208	340,896,323	87,810
8399999. Total - Bonds						1,354,659,900	1,348,564,521	903,111
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
682406-10-3	ONE LIBERTY PROPERTIES INC		10/16/2020	Corporate Action	1.000	12		
00123Q-10-4	AGNC INVESTMENT CORP		06/26/2020	Various	969.000	12,363		
00164V-10-3	AMC NETWORKS INC		06/26/2020	Various	449.000	10,164		
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		09/18/2020	Various	280.000	10,462		
001744-10-1	AMN HEALTHCARE SERVICES INC		06/26/2020	Various	332.000	14,577		
00187Y-10-0	API GROUP CORP		06/26/2020	Various	4,397.000	53,727		
00258W-10-8	AARON S CO INC THE W I		12/01/2020	Spin Off	1,062.000	6,271		
00287Y-10-9	ABBVIE INC		05/11/2020	Taxable Exchange	9,598.000	816,588		
003654-10-0	ABIOMED INC		06/26/2020	Various	57.000	13,637		
00401C-10-8	ACACIA COMMUNICATIONS INC		06/26/2020	Various	835.000	54,815		
00434H-10-8	ACCELERON PHARMA INC		09/18/2020	Various	409.000	41,319		
004360-10-6	ACCEL ENTERTAINMENT INC		06/26/2020	Various	1,229.000	11,049		
00437E-10-2	ACCOLADE INC		09/18/2020	Various	323.000	10,454		
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES		03/20/2020	GUZMAN AND COMPANY	1,772.000	40,639		
00653Q-10-2	ADAPTHEALTH CORP		09/18/2020	Various	767.000	17,360		
006739-10-6	ADDUS HOMECARE CORP		06/26/2020	Various	154.000	13,720		
00773J-10-3	AEGLEA BIOTHERAPEUTICS INC		06/26/2020	Various	1,277.000	11,760		
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC CO		06/26/2020	Various	404.000	7,676		
007800-10-5	AEROJET ROCKETDYNE HLDGS INC		03/20/2020	Various	736.000	28,424		
007903-10-7	ADVANCED MICRO DEVICES INC		12/18/2020	Various	5,219.000	285,348		
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		09/18/2020	Various	281.000	16,442		
008492-10-0	AGREE REALTY CORP		06/26/2020	Various	594.000	37,371		
00972D-10-5	AKEBIA THERAPEUTICS INC		03/20/2020	GUZMAN AND COMPANY	3,952.000	23,095		
00973N-10-2	AKOUSTIS TECHNOLOGIES INC		12/18/2020	Various	899.000	9,920		
00973Y-10-8	AKERO THERAPEUTICS INC		09/18/2020	Various	420.000	15,542		
011642-10-5	ALARM.COM HOLDINGS INC		06/26/2020	Various	651.000	41,361		
013091-10-3	ALBERTSONS COS INC CLASS A		09/18/2020	Various	1,188.000	15,520		
014442-10-7	ALECTOR INC		06/26/2020	Various	501.000	12,169		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		06/26/2020	Various	257.000	41,586		
01671P-10-0	ALLAKOS INC		06/26/2020	Various	181.000	13,538		
01749D-10-5	ALLEGRO MICROSYSTEMS INC		12/18/2020	Various	570.000	14,457		
019818-10-3	ALLOVIR INC		09/18/2020	Various	530.000	15,680		
02079K-10-7	ALPHABET INC		03/20/2020	GUZMAN AND COMPANY	47.000	50,399		
02079K-30-5	ALPHABET INC		03/20/2020	GUZMAN AND COMPANY	45.000	48,070		
021347-10-9	ALTABANCORP		07/01/2020	Tax Free Exchange	521.000	8,746		
021369-10-3	ALTAIR ENGINEERING INC- A		06/26/2020	Various	411.000	15,674		
02156B-10-3	ALTERYX INC		06/26/2020	Various	128.000	20,788		
02209S-10-3	ALTRIA GROUP INC		03/20/2020	Various	809.000	27,733		
023135-10-6	AMAZON.COM INC		06/26/2020	Various	262.000	516,691		
023586-10-0	AMERCO INC		06/26/2020	Various	33.000	9,749		
02376R-10-2	AMERICAN AIRLS GROUP INC COM		09/18/2020	Various	2,381.000	31,415		
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		06/26/2020	Various	912.000	9,612		
025676-20-6	AMERICAN EQUITY INVESTMENT LIF		06/26/2020	Various	463.000	10,055		
02772A-10-9	AMERICAN NATIONAL GROUP INC		07/02/2020	Tax Free Exchange	41.000	4,234		
02875D-10-9	AMERICAN OUTDOOR BRANDS W I		08/25/2020	Spin Off	559.000	2,777		
030111-20-7	AMERICAN SUPERCONDUCTOR CORP		12/18/2020	Various	706.000	16,022		
03027X-10-0	AMERICAN TOWER REIT INC		03/20/2020	Various	144.000	28,137		
03044L-10-5	AMERICAN WELL CORP CLASS A		12/18/2020	Various	1,281.000	34,592		
03152W-10-9	AMICUS THERAPEUTICS INC		06/26/2020	Various	1,273.000	19,411		
03236M-20-0	AMYRIS INC		12/18/2020	Various	3,234.000	14,133		
03272L-10-8	ANAPLAN INC		06/26/2020	Various	1,361.000	59,811		
032797-30-0	ANAVEX LIFE SCIENCES CORP		06/26/2020	Various	3,953.000	20,119		
03589W-10-2	ANNEXON INC		12/18/2020	Various	443.000	12,840		

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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
03748R-74-7	APARTMENT INVT & MGMT CO A		12/01/2020	Tax Free Exchange	5,143.000	13,251		
03750L-10-9	APARTMENT INCOME REIT CO		12/15/2020	Spin Off	5,144.000	84,133		
03753U-10-6	APELLIS PHARMACEUTICALS INC		06/26/2020	Various	624.000	18,781		
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		06/26/2020	Various	1,172.000	11,649		
03768E-10-5	APOLLO GLOBAL MANAGEMENT INC		06/26/2020	Various	5,552.000	256,701		
037833-10-0	APPLE INC		08/31/2020	Stock Split	384,811.000			
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/26/2020	Various	1,320.000	12,288		
03824M-10-9	APPLIED MOLECULAR TRANSPORT		09/18/2020	Various	370.000	12,426		
03828A-10-1	APPLIED THERAPEUTICS INC		06/26/2020	Various	433.000	15,301		
03836N-10-3	APTINYX INC		06/26/2020	Various	4,867.000	19,127		
03890D-10-8	ARAVIVE INC		06/26/2020	Various	1,397.000	19,696		
038923-10-8	ARBOR REALTY TRUST INC		06/26/2020	Various	3,143.000	29,101		
03937C-10-5	ARCBEST CORP		06/26/2020	Various	682.000	16,653		
03966V-10-7	ARCONIC CORP C/S		04/01/2020	Spin Off	3,221.000	5,145		
039697-10-7	ARDELYX INC		06/26/2020	Various	1,933.000	12,351		
03969K-10-8	ARCUTIS BIOTHERAPEUTICS INC		09/18/2020	Various	563.000	14,832		
03969T-10-9	ARCTURUS THERAPEUTICS HOLDIN		06/26/2020	Various	434.000	19,183		
03990B-10-1	ARES MANAGEMENT CORP		06/26/2020	Various	841.000	32,577		
04271T-10-0	ARRAY TECHNOLOGIES INC		12/18/2020	Various	1,602.000	67,290		
042744-10-2	ARROW FINANCIAL CORP		09/16/2020	Stock Dividend	13.000			
04335A-10-5	ARVINAS INC		06/26/2020	Various	492.000	15,698		
04537Y-10-9	ASPIRA WOMEN S HEALTH INC		06/26/2020	Various	4,339.000	22,778		
045396-10-8	ASSEMBLY BIOSCIENCES INC		06/26/2020	Various	437.000	9,845		
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS		06/26/2020	Various	427.000	10,956		
045487-10-5	ASSOCIATED BANC-CORP		09/18/2020	Various	1,306.000	17,675		
04683R-10-6	ATEA PHARMACEUTICALS INC		12/18/2020	Various	374.000	12,759		
04685N-10-3	ATHENEX INC		06/26/2020	Various	786.000	10,138		
04744L-10-6	ATHERSYS INC		06/26/2020	Various	8,475.000	24,490		
04746L-10-4	ATHIRA PHARMA INC		12/18/2020	Various	342.000	10,583		
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS I		06/26/2020	Various	513.000	20,046		
049560-10-5	ATMOS ENERGY CORP		03/20/2020	GUZMAN AND COMPANY	305.000	26,292		
04965G-10-9	ATRECA INC A		06/26/2020	Various	684.000	14,207		
049904-10-5	ATRION CORP		09/18/2020	Various	35.000	22,991		
05329W-10-2	AUTONATION INC		06/26/2020	Various	483.000	17,280		
05338G-10-6	AVALARA INC		06/26/2020	Various	1,024.000	137,347		
05352A-10-0	AVANTOR INC		09/18/2020	Various	3,723.000	67,538		
05360L-20-5	AVENUE THERAPEUTICS INC		06/26/2020	Various	340.000	3,651		
05370A-10-8	AVIDITY BIOSCIENCES INC		09/18/2020	Various	504.000	17,294		
05465P-10-1	AXONICS MODULATION TECHNOLOG		06/26/2020	Various	436.000	14,369		
05478C-10-5	AZEK CO INC THE		12/18/2020	Various	2,141.000	75,407		
05550J-10-1	BJ S WHOLESALE CLUB HOLDINGS		06/26/2020	Various	990.000	35,251		
05589G-10-2	BRP GROUP INC A		09/18/2020	Various	1,025.000	27,044		
067806-10-9	BARNES GROUP INC		09/18/2020	Various	537.000	20,446		
071813-10-9	BAXTER INTERNATIONAL INC		06/26/2020	Various	275.000	23,183		
07373V-10-5	BEAM THERAPEUTICS INC		09/18/2020	Various	1,115.000	32,841		
075887-10-9	BECTON DICKINSON & CO		09/18/2020	Various	202.000	46,845		
084310-10-1	BERKELEY LIGHTS INC		09/18/2020	Various	270.000	19,525		
084670-70-2	BERKSHIRE HATHAWAY INC		03/20/2020	GUZMAN AND COMPANY	395.000	67,175		
086516-10-1	BEST BUY CO INC		06/26/2020	Various	129.000	10,938		
08862E-10-9	BEYOND MEAT INC		06/26/2020	Various	79.000	11,193		
089302-10-3	BIG LOTS INC		06/26/2020	Various	727.000	31,287		
08975P-10-8	BIGCOMMERCE HOLDINGS SER 1		09/18/2020	Various	250.000	18,741		
090043-10-0	BILL COM HOLDINGS INC		12/18/2020	Various	2,312.000	236,879		
09062W-20-4	BIOLIFE SOLUTION INC		09/18/2020	Various	395.000	10,750		
09075P-10-5	BIOXCEL THERAPEUTICS INC		06/26/2020	Various	329.000	18,291		
09203E-10-5	BLACK DIAMOND THERAPEUTICS I		06/26/2020	Various	377.000	15,821		
09239B-10-9	BLACKLINE INC		06/26/2020	Various	422.000	34,487		
09247X-10-1	BLACKROCK INC		05/18/2020	Various	955.000	493,185		
09257W-10-0	BLACKSTONE MORTGAGE TR		06/26/2020	Various	567.000	13,749		
093671-10-5	BLOCK H & R INC COM		06/26/2020	Various	832.000	11,231		
09609G-10-0	BLUEBIRD BIO INC		06/26/2020	Various	326.000	19,852		
09627Y-10-9	BLUEPRINT MEDICINES CORP		06/26/2020	Various	242.000	18,291		
100557-10-7	BOSTON BEER CO INC		09/18/2020	Various	19.000	16,670		
10501E-20-1	BRAINSTORM CELL THERAPEUTICS		06/26/2020	Various	2,005.000	25,381		
10806X-10-2	BRIDGEBIO PHARMA INC		03/20/2020	GUZMAN AND COMPANY	1,840.000	48,988		

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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
10918L-10-3	BRIGHAM MINERALS INC CL A		12/18/2020	Various	938.000	10,650		
11040G-10-3	BRISTOW GROUP INC		06/12/2020	Tax Free Exchange	297.000	12,226		
11135B-10-0	BROADMARK REALTY CAPITAL INC		06/26/2020	Various	3,848.000	35,017		
11135E-10-4	BROADSTONE NET LEASE INC A		12/18/2020	Various	874.000	17,047		
115637-20-9	BROWN-FORMAN CORP		06/26/2020	Various	746.000	39,053		
126408-10-3	CSX CORP		06/26/2020	Various	260.000	17,135		
12685J-10-5	CABLE ONE INC		06/26/2020	Various	9.000	15,426		
127203-10-7	CACTUS INC		06/26/2020	Various	591.000	11,671		
12769G-10-0	CAESARS ENTERTAINMENT INC C/S		12/18/2020	Various	3,210.000	197,138		
13462K-10-9	CAMPING WORLD HOLDINGS INC-A		06/26/2020	Various	614.000	15,563		
14057J-10-1	CAPITOL FEDERAL FINANCIAL		09/18/2020	Various	2,107.000	19,553		
14149Y-10-8	CARDINAL HEALTH INC		09/18/2020	Various	327.000	15,593		
14161W-10-5	CARDLYTICS INC		06/26/2020	Various	362.000	24,918		
141788-10-9	CARGURUS INC		06/26/2020	Various	906.000	21,398		
14316J-10-8	CARLYLE GROUP INC THE		06/26/2020	Various	3,656.000	96,766		
14427M-10-7	CARPARTS.COM INC COMMON STOCK		06/26/2020	Various	740.000	6,393		
14448C-10-4	CARRIER GLOBAL CORP		06/26/2020	Various	735.000	15,412		
14448C-10-4	CARRIER GLOBAL CORP		03/31/2020	Spin Off	26,265.000	189,744		
146103-10-6	CARTER BANKSHARES INC		11/23/2020	Tax Free Exchange	550.000	10,705		
146869-10-2	CARVANA CO		06/26/2020	Various	395.000	46,373		
14843C-10-5	CASTLE BIOSCIENCES INC		06/26/2020	Various	325.000	11,403		
15118V-20-7	CELSIUS HOLDINGS INC		06/26/2020	Various	1,121.000	12,375		
15135B-10-1	CENTENE CORP		01/24/2020	Taxable Exchange	5,678.000	377,997		
15202L-10-7	CENTERSPACE		12/21/2020	Tax Free Exchange	460.000	44,278		
15677J-10-8	CERIDIAN HCM HOLDING INC		06/26/2020	Various	303.000	24,210		
15872M-10-4	CHAMPIONX CORP		06/26/2020	Various	2,877.000	26,897		
15872M-10-4	CHAMPIONX CORP		06/16/2020	Tax Free Exchange	3,100.000	36,743		
15912K-10-0	CHANGE HEALTHCARE INC		03/20/2020	GUZMAN AND COMPANY	5,234.000	40,951		
15912K-10-0	CHANGE HEALTHCARE INC		03/09/2020	Tax Free Exchange	890.000	3,254		
163851-10-8	CHEMOURS CO		06/26/2020	Various	1,086.000	16,104		
164651-10-1	CHERRY HILL MORTGAGE INVESTM		04/14/2020	Corporate Action	8.000	52		
166764-10-0	CHEVRON CORP		10/06/2020	Tax Free Exchange	1,927.000	257,165		
16961L-10-6	CHINOOK THERAPEUTICS INC C/S		09/29/2020	Tax Free Exchange	478.000	5,210		
169656-10-5	CHIPOTLE MEXICAN GRILL INC		06/26/2020	Various	48.000	49,587		
172908-10-5	CINTAS CORP		06/26/2020	Various	114.000	29,238		
18270P-10-9	CLARUS CORP NEW COM		08/07/2020	Stock Dividend	3.000			
185899-10-1	CLIFFS NATURAL RESOURCES INC		06/26/2020	Various	2,653.000	14,033		
185899-10-1	CLIFFS NATURAL RESOURCES INC		03/13/2020	Tax Free Exchange	179.000	2,972		
18914U-10-0	CLOUDERA INC		06/26/2020	Various	827.000	11,321		
18915M-10-7	CLOUDFLARE INC CLASS A		06/26/2020	Various	3,571.000	126,866		
189763-10-5	CO DIAGNOSTICS INC		06/26/2020	Various	834.000	15,077		
19249J-10-9	COHBAR INC		06/26/2020	Various	8,404.000	15,631		
19421R-20-0	COLLECTORS UNIVERSE		09/18/2020	Various	256.000	13,756		
198287-20-3	COLUMBIA PROPERTY TRUST INC		09/18/2020	Various	1,962.000	22,308		
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		12/01/2020	Stock Dividend	162.000			
20337X-10-9	COMMSCOPE HOLDING CO INC		06/26/2020	Various	1,739.000	14,467		
203668-10-8	COMMUNITY HEALTH SYSTEMS INC		09/18/2020	Various	2,637.000	11,824		
20451N-10-1	COMPASS MINERALS INTERNATIONAL		06/26/2020	Various	398.000	19,027		
20602D-10-1	CONCENTRIX CORP		12/01/2020	Spin Off	1,240.000	49,404		
210373-10-6	CONSTELLATION PHARMACEUTICAL		06/26/2020	Various	491.000	14,287		
21044C-10-7	CONSTRUCTION PARTNERS INC		09/18/2020	Various	714.000	13,112		
22041X-10-2	CORSAIR GAMING INC		12/18/2020	Various	370.000	14,320		
22160N-10-9	COSTAR GROUP INC		05/26/2020	GUZMAN AND COMPANY	73.000	48,472		
22266L-10-6	COUPA SOFTWARE INC		03/20/2020	GUZMAN AND COMPANY	211.000	29,840		
22282E-10-2	COVANTA HOLDING CORP		12/18/2020	Various	3,059.000	40,256		
22304C-10-0	COVETRUS INC		06/26/2020	Various	875.000	15,574		
22410J-10-6	CRACKER BARREL OLD COUN STORE		06/26/2020	Various	190.000	19,449		
22766M-10-9	CROSSFIRST BANKSHARES INC		06/26/2020	Various	1,466.000	13,794		
22788C-10-5	CROWDSTRIKE HOLDINGS INC A		09/18/2020	Various	4,893.000	518,927		
22948P-10-3	CTO REALTY GROWTH INC COMMON S		12/21/2020	Corporate Action	38.000	1,572		
22978P-10-6	CUE BIOPHARMA INC		03/20/2020	GUZMAN AND COMPANY	669.000	8,178		
23283R-10-0	CYRUSONE INC		09/18/2020	Various	205.000	14,882		
23355L-10-6	DXC TECHNOLOGY CO		09/18/2020	Various	1,391.000	25,681		
23804L-10-3	DATADOG INC CLASS A		06/26/2020	Various	4,721.000	398,888		
23821D-10-0	DATTO HOLDING CORP		12/18/2020	Various	659.000	18,507		

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24344T-10-1	DECIPHERA PHARMACEUTICALS IN		06/26/2020	Various	923.000	52,735		
243537-10-7	DECKERS OUTDOOR CORP		06/26/2020	Various	59.000	10,979		
24703L-20-2	DELL TECHNOLOGIES C		12/18/2020	Various	3,987.000	264,130		
247361-70-2	DELTA AIR LINES INC		06/26/2020	Various	1,931.000	51,958		
253031-10-8	DICERNA PHARMACEUTICALS INC		06/26/2020	Various	452.000	11,394		
253868-10-3	DIGITAL REALTY TRUST INC		03/11/2020	Various	1,771.000	242,605		
254423-10-6	DINEEQUITY INC		09/18/2020	Various	420.000	23,559		
254687-10-6	DISNEY WALT COMPANY THE		06/26/2020	Various	1,089.000	118,799		
25470M-10-9	DISH NETWORK CORP		09/18/2020	Various	497.000	15,439		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		09/18/2020	Various	6,039.000	22,187		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		01/02/2020	Taxable Exchange	1,261.000	9,861		
256163-10-6	DOCUSIGN INC		06/26/2020	Various	888.000	118,924		
257651-10-9	DONALDSON CO INC		09/18/2020	Various	365.000	17,777		
26210C-10-4	DROPBOX INC CLASS A		06/26/2020	Various	458.000	9,832		
264120-10-6	DUCK CREEK TECHNOLOGIES INC		09/18/2020	Various	395.000	15,964		
26484T-10-6	DUN & BRADSTREET HOLDINGS IN		09/18/2020	Various	2,478.000	61,464		
266605-10-4	DURECT CORP		06/26/2020	Various	6,351.000	15,560		
268150-10-9	DYNATRACE INC		09/18/2020	Various	4,804.000	153,602		
268158-20-1	DYNAVAX TECHNOLOGIES CORP		06/26/2020	Various	2,723.000	24,777		
26884L-10-9	EQUITABLE RESOURCES INC		03/20/2020	GUZMAN AND COMPANY	3,776.000	28,146		
26927E-10-4	EVO PAYMENTS INC CLASS A		06/26/2020	Various	701.000	15,645		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		06/26/2020	Various	890.000	20,263		
27627N-10-5	EASTERN BANKSHARES INC		12/18/2020	Various	4,805.000	76,034		
28106W-10-3	EDITAS MEDICINE INC		06/26/2020	Various	456.000	13,186		
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/01/2020	Stock Split	13,102.000			
292104-10-6	EMPIRE STATE REALTY TRUST INC		09/18/2020	Various	3,097.000	19,709		
29261A-10-0	ENCOMPASS HEALTH CORP		09/18/2020	Various	268.000	17,408		
29355A-10-7	ENPHASE ENGERY INC		06/26/2020	Various	302.000	13,679		
29415F-10-4	ENVISTA HOLDINGS CORP		01/02/2020	NATIONAL FINANCIAL SERVICES C	4,479.000	131,293		
29444U-70-0	EQUINIX INC		05/14/2020	Various	124.000	73,348		
294600-10-1	EQUITRANS MIDSTREAM CORP		06/26/2020	Various	9,115.000	61,832		
294628-10-2	EQUITY COMMONWEALTH REIT REITS		09/18/2020	Various	732.000	21,879		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		06/26/2020	Various	1,142.000	17,848		
30041R-10-8	EVERQUOTE INC CLASS A		06/26/2020	Various	452.000	17,901		
30048L-10-4	EVOFEM BIOSCIENCES INC		05/27/2020	Various	2.000			
30048L-10-4	EVOFEM BIOSCIENCES INC		05/14/2020	Spin Off	198.000	2,574		
30063P-10-5	EXACT SCIENCES CORP		06/26/2020	Various	247.000	19,995		
30257X-10-4	FB FINANCIAL CORP		08/17/2020	Taxable Exchange	375.000	11,082		
30303M-10-2	FACEBOOK INC		03/20/2020	GUZMAN AND COMPANY	347.000	51,958		
31188V-10-0	FASTLY INC CLASS A		06/26/2020	Various	2,399.000	207,518		
315405-10-0	FERRO CORP		06/26/2020	Various	1,384.000	15,223		
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		05/27/2020	Tax Free Exchange	430.000	43,531		
320517-10-5	FIRST HORIZON NATIONAL CORP		07/02/2020	Tax Free Exchange	8,998.000	98,907		
339750-10-1	FLOOR & DECOR HOLDINGS INC		09/18/2020	Various	628.000	41,077		
343412-10-2	FLUOR CORP		12/18/2020	Various	2,544.000	41,645		
34417P-10-0	FOCUS FINANCIAL PARTNERS A		06/26/2020	Various	402.000	11,492		
34633R-10-4	FORMA THERAPEUTICS HOLDINGS		09/18/2020	Various	491.000	22,239		
35138V-10-2	FOX FACTORY HOLDING CORP		09/18/2020	Various	247.000	18,185		
358039-10-5	FRESHPET INC		06/26/2020	Various	338.000	27,131		
35803L-10-8	FREQUENCY THERAPEUTICS INC		06/26/2020	Various	893.000	20,492		
35952H-60-1	FUELCELL ENERGY INC		06/26/2020	Various	6,818.000	14,248		
359664-10-9	FULGENT GENETICS INC		12/18/2020	GUZMAN AND COMPANY	404.000	17,923		
36237H-10-1	G-III APPAREL GROUP LTD		06/26/2020	Various	880.000	10,269		
36467J-10-8	GAMING AND LEISURE PROPERTIES		12/24/2020	Corporate Action	244.000	9,688		
368736-10-4	GENERAC HOLDINGS INC		06/26/2020	Various	155.000	18,250		
37148K-10-0	GENERATION BIO CO		09/18/2020	Various	361.000	10,727		
38046W-10-5	GOHEALTH INC CLASS A		09/18/2020	Various	1,121.000	15,564		
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		06/26/2020	Various	167.000	31,592		
382550-10-1	GOODYEAR TIRE & RUBBER CO/THE		06/26/2020	Various	1,224.000	9,843		
38341P-10-2	GOSSAMER BIO INC		06/26/2020	Various	873.000	10,903		
384802-10-4	GRAINGER W W INC COM		06/26/2020	Various	39.000	11,431		
38983D-30-0	GREAT AJAX CORP		03/16/2020	Various	14.000	144		
39572G-10-0	GREENSKY INC CLASS A		06/26/2020	Various	1,865.000	9,250		
39874R-10-1	GROCERY OUTLET HOLDING CORP		06/26/2020	Various	1,673.000	55,375		
398905-10-9	GROUP 1 AUTOMOTIVE INC		06/26/2020	Various	293.000	18,557		

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399473-20-6	GROUPON INC		06/11/2020	Tax Free Exchange	658.000	78,168		
39986L-10-9	GROWGEERATION CORP		09/18/2020	Various	1,116.000	17,827		
40131M-10-9	GUARDANT HEALTH INC		06/26/2020	Various	1,222.000	98,545		
407497-10-6	HAMILTON LANE INC		09/18/2020	Various	360.000	22,800		
418056-10-7	HASBRO INC		06/26/2020	Various	198.000	13,979		
419879-10-1	HAWAIIAN HOLDINGS INC		06/26/2020	Various	705.000	9,531		
42225T-10-7	HEALTH CATALYST INC		06/26/2020	Various	1,019.000	26,332		
42226A-10-7	HEALTHEQUITY INC		06/26/2020	Various	885.000	41,734		
422806-10-9	HEICO CORP		06/26/2020	Various	166.000	15,793		
427746-10-2	HERON THERAPEUTICS INC		06/26/2020	Various	1,042.000	20,651		
438516-10-6	HONEYWELL INTERNATIONAL INC		03/20/2020	GUZMAN AND COMPANY	287.000	32,289		
441593-10-0	HOULIHAN LOKEY INC		06/26/2020	Various	535.000	28,572		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		09/18/2020	Various	129.000	19,245		
44891N-10-9	IAC INTERACTIVECORP		07/01/2020	Tax Free Exchange	2,450.000	21,442		
449585-10-8	IGM BIOSCIENCES INC		06/26/2020	Various	229.000	15,803		
451033-20-3	IBIO INC		06/26/2020	Various	1,570.000	3,375		
45166A-10-2	IDEAYA BIOSCIENCES INC		06/26/2020	Various	1,406.000	20,273		
45253H-10-1	IMMUNOGEN INC		06/26/2020	Various	3,938.000	16,932		
45258J-10-2	IMMUNOVANT INC		09/18/2020	Various	1,107.000	35,773		
45332Y-10-9	INARI MEDICAL INC		09/18/2020	Various	214.000	14,388		
45687V-10-6	INGERSOLL RAND INC		03/02/2020	Spin Off	7,255.000	56,042		
45687V-10-6	INGERSOLL RAND INC		03/02/2020	Tax Free Exchange	3,933.000	99,864		
45720L-10-7	INHIBRX INC		12/18/2020	Various	227.000	10,745		
457669-30-7	INSMED INC		06/26/2020	Various	809.000	21,040		
457730-10-9	INSPIRE MEDICAL SYSTEMS INC		06/26/2020	Various	373.000	31,516		
45773H-20-1	INOVIO PHARMACEUTICALS INC		06/26/2020	Various	4,718.000	69,013		
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER		09/18/2020	Various	671.000	48,631		
45845P-10-8	INTERCEPT PHARMACEUTICALS		06/26/2020	Various	140.000	10,848		
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		09/18/2020	Various	129.000	15,808		
46005L-10-1	INTERNATIONAL MONEY EXPRESS		12/18/2020	Various	677.000	11,133		
46121Y-20-1	INTREPID POTASH INC		08/14/2020	Tax Free Exchange	362.000	8,361		
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/16/2020	Corporate Action	439.000	1,993		
46185L-10-3	INVITAE CORP		06/26/2020	Various	580.000	16,175		
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		06/26/2020	Various	423.000	11,619		
46266C-10-5	IQVIA HOLDINGS INC		06/26/2020	Various	180.000	24,476		
46269C-10-2	IRIDIUM COMMUNICATIONS INC		06/26/2020	Various	667.000	15,626		
46565G-10-4	ITEOS THERAPEUTICS INC		12/18/2020	Various	309.000	10,235		
46583P-10-2	IVERIC BIO INC		09/18/2020	Various	2,477.000	15,590		
47074L-10-5	JAMF HOLDING CORP		09/18/2020	Various	572.000	19,027		
48251W-10-4	KKR & CO INC A		06/26/2020	Various	17,322.000	512,511		
48283N-10-6	KADMON HOLDINGS INC		06/26/2020	Various	2,616.000	13,550		
483119-10-3	KALA PHARMACEUTICALS INC		06/26/2020	Various	108.000	1,125		
48576A-10-0	KARUNA THERAPEUTICS INC		06/26/2020	Various	502.000	47,043		
48576U-10-6	KARYOPHARM THERAPEUTICS INC		03/20/2020	GUZMAN AND COMPANY	1,715.000	30,723		
492327-10-1	KEROS THERAPEUTICS INC		12/18/2020	Various	400.000	32,386		
49271V-10-0	KEURIG DR PEPPER INC		11/19/2020	Various	8,201.000	228,707		
49427F-10-8	KILROY REALTY CORP		06/26/2020	Various	180.000	10,513		
494577-10-9	KINDRED BIOSCIENCES INC		03/20/2020	GUZMAN AND COMPANY	1,615.000	5,901		
49714P-10-8	KINSALE CAPITAL GROUP INC		06/26/2020	Various	85.000	12,342		
500754-10-6	KRAFT HEINZ CO THE		06/26/2020	Various	593.000	18,322		
50077B-20-7	KRATOS DEFENSE & SECURITY		09/18/2020	Various	1,037.000	21,760		
50077C-10-6	KRATON PERFORMANCE POLYMERS		06/26/2020	Various	830.000	13,370		
50107A-10-4	KRONOS BIO INC		12/18/2020	Various	406.000	14,297		
50127T-10-9	KURA ONCOLOGY INC		06/26/2020	Various	882.000	14,922		
501575-10-4	KYMERA THERAPEUTICS INC		12/18/2020	Various	293.000	20,954		
516544-10-3	LANTHEUS HOLDINGS INC		06/22/2020	Tax Free Exchange	752.000	29,782		
518415-10-4	LATTICE SEMICONDUCTOR CORP		03/20/2020	GUZMAN AND COMPANY	2,002.000	29,758		
518613-20-3	LAUREATE EDUCATION INC		06/26/2020	Various	1,813.000	17,584		
52567D-10-7	LEMONADE INC		09/18/2020	Various	349.000	19,280		
526057-30-2	LENNAR CORP		09/18/2020	Various	312.000	19,704		
52634L-10-8	LENSAR INC W I		10/02/2020	Spin Off	131.000	992		
527064-10-9	LESLIE S INC		12/18/2020	Various	1,312.000	30,181		
530307-30-5	LIBERTY BROADBAND A		09/18/2020	Various	113.000	16,002		
530307-30-5	LIBERTY BROADBAND A		12/21/2020	Tax Free Exchange	1,808.000	86,406		
531229-60-7	LIBERTY SIRIUS GROUP		06/05/2020	Capital Contribution	0.000	18,950		

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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
531229-60-7	LIBERTY SIRIUS GROUP		06/05/2020	Tax Free Exchange	744.000	448		
536797-10-3	LITHIA MOTORS INC		06/26/2020	Various	167.000	23,916		
538034-10-9	LIVE NATION INC		06/26/2020	Various	226.000	9,631		
53814L-10-8	LIVENT CORP		03/20/2020	Various	3,233.000	16,003		
55087P-10-4	LYFT INC A		06/26/2020	Various	1,358.000	43,819		
553498-10-6	MSA SAFETY INC COM		06/26/2020	Various	104.000	11,499		
554382-10-1	MACERICH CO		05/19/2020	Corporate Action	201.000	1,466		
55825T-10-3	MADISON SQUARE GARDEN CO		04/20/2020	Spin Off	627.000	132		
558868-10-5	MADRIGAL PHARMACEUTICALS INC		06/26/2020	Various	122.000	13,230		
55955D-10-0	MAGNITE INC		07/01/2020	Tax Free Exchange	3,952.000	16,357		
56854Q-20-0	MARINUS PHARMACEUTICALS INC		09/23/2020	Tax Free Exchange	1,010.000	20,197		
573075-10-8	MARTEN TRANSPORT LTD		08/14/2020	Stock Split	747.000			
57667L-10-7	MATCH GROUP INC		06/25/2020	Taxable Exchange	1,611.000	170,758		
57667L-10-7	MATCH GROUP INC		07/01/2020	Tax Free Exchange	5,288.000	47,628		
579063-10-8	MCAFEE CORP CLASS A		12/18/2020	Various	1,018.000	17,483		
579780-20-6	MCCORMICK & CO INC/MD		12/01/2020	Stock Split	3,873.000			
580589-10-9	MCGRATH RENTCORP		09/18/2020	Various	347.000	20,860		
584021-10-9	MEDALLIA INC		06/26/2020	Various	2,274.000	49,850		
58450V-10-4	MEDIAALPHA INC CLASS A		12/18/2020	Various	276.000	11,185		
589433-10-1	MEREDITH CORP		06/26/2020	Various	1,021.000	14,282		
594918-10-4	MICROSOFT CORP		03/20/2020	Various	1,024.000	140,646		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/18/2020	Various	275.000	27,886		
603380-10-6	MINERVA NEUROSCIENCES INC		06/26/2020	Various	1,336.000	4,676		
60468T-10-5	MIRATI THERAPEUTICS INC		06/26/2020	Various	320.000	36,320		
60770K-10-7	MODERNA INC		09/18/2020	Various	2,767.000	142,329		
60935Y-20-8	MONEYGRAM INTERNATIONAL INC		12/18/2020	Various	1,840.000	12,759		
60937P-10-6	MONGODB INC		09/18/2020	Various	220.000	47,158		
617446-44-8	MORGAN STANLEY		10/05/2020	Tax Free Exchange	7,306.000	90,582		
617700-10-9	MORNINGSTAR INC		06/26/2020	Various	145.000	20,762		
61775R-10-5	MORPHIC HOLDING INC		06/26/2020	Various	437.000	11,160		
624758-10-8	MUELLER WATER PRODUCTS INC		06/26/2020	Various	1,377.000	12,392		
62482R-10-7	MR COOPER GROUP INC		06/26/2020	Various	2,062.000	24,865		
63016Q-10-2	NANTKWEST INC		06/26/2020	Various	921.000	9,163		
632307-10-4	NATERA INC		06/26/2020	Various	304.000	13,952		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		08/24/2020	Corporate Action	223.000	8,554		
63910B-10-2	NAUTILUS INC		09/18/2020	Various	909.000	14,529		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		09/18/2020	Various	2,902.000	23,971		
63947U-10-7	NCINO INC		09/18/2020	Various	204.000	15,413		
64049K-10-4	NEOLEUKIN THERAPEUTICS INC		06/26/2020	Various	2,147.000	33,021		
64132K-10-2	NEUBASE THERAPEUTICS INC		06/26/2020	Various	2,043.000	19,509		
649604-50-1	NEW YORK MORTAGE TRUST INC		06/26/2020	Various	7,547.000	19,772		
650111-10-7	NEW YORK TIMES CO/THE		06/26/2020	Various	468.000	19,556		
651639-10-6	NEWMONT MINING CORP		03/20/2020	GUZMAN AND COMPANY	719.000	29,166		
65339F-10-1	NEXTERA ENERGY INC		03/20/2020	GUZMAN AND COMPANY	145.000	27,804		
65339F-10-1	NEXTERA ENERGY INC		10/27/2020	Stock Split	46,880.000			
654106-10-3	NIKE INC		06/26/2020	Various	895.000	83,827		
65487K-10-0	NLIGHT INC		06/26/2020	Various	836.000	17,671		
65487U-10-8	NKARTA INC		09/18/2020	Various	496.000	16,772		
667340-10-3	NORTHWEST BANCSHARES INC		04/27/2020	Tax Free Exchange	511.000	5,286		
670002-40-1	NOVAVAX INC		06/26/2020	Various	1,911.000	75,695		
67059N-10-8	NUTANIX INC		06/26/2020	Various	903.000	20,451		
67080M-10-3	NURIX THERAPEUTICS INC		09/18/2020	Various	326.000	11,314		
67181A-10-7	OAK STREET HEALTH INC		09/18/2020	Various	491.000	20,747		
679295-10-5	OKTA INC		06/26/2020	Various	173.000	35,201		
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/25/2020	Stock Split	1,039.000			
681116-10-9	OLLIES BARGAIN OUTLET HOLDI		09/18/2020	Various	233.000	19,673		
682406-10-3	ONE LIBERTY PROPERTIES INC		10/16/2020	Corporate Action	9.000	148		
682680-10-3	ONEOK INC		06/26/2020	Various	648.000	19,963		
68269G-10-7	1LIFE HEALTHCARE INC		09/18/2020	Various	2,499.000	72,648		
68376D-10-4	OPORTUN FINANCIAL CORP		12/18/2020	Various	563.000	10,699		
68404L-20-1	OPTION CARE HEALTH INC		02/03/2020	Tax Free Exchange	1,132.000	24,595		
68619K-20-4	ORGENESIS INC		06/26/2020	Various	2,929.000	18,685		
68622P-10-9	ORIC PHARMACEUTICALS INC		12/18/2020	Various	672.000	25,303		
68902V-10-7	OTIS WORLDWIDE CORP		03/31/2020	Spin Off	12,593.000	295,611		
690145-10-7	OUTSET MEDICAL INC		12/18/2020	Various	258.000	13,760		

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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
690370-10-1	OVERSTOCK.COM INC		09/18/2020	Various	1,365.000	36,011		
690469-10-1	OVID THERAPEUTICS INC		06/26/2020	Various	2,841.000	21,904		
690470-10-2	OVINTIV INC		06/26/2020	Various	8,395.000	75,472		
69290Y-10-9	PAE INC		06/26/2020	Various	1,797.000	16,586		
69318G-10-6	PBF ENERGY INC		06/26/2020	Various	2,294.000	22,023		
69327R-10-1	PETROLEUM DEVELOPMENT CORP		01/15/2020	Tax Free Exchange	1,206.000	58,814		
69331C-10-8	PG&E CORP		12/18/2020	Various	31,351.000	301,851		
69351T-10-6	PPL CORP		06/26/2020	Various	402.000	10,077		
69353Y-10-3	PMV PHARMACEUTICALS INC		12/18/2020	Various	375.000	16,775		
69354M-10-8	PRA HEALTH SCIENCES INC		06/26/2020	Various	133.000	12,525		
69355F-10-2	PPD INC		12/18/2020	Various	4,990.000	132,877		
693656-10-0	PHILLIPS-VAN HEUSEN CORP		09/18/2020	Various	469.000	32,119		
69478X-10-5	PACIFIC PREMIER BANCORP INC		06/02/2020	Tax Free Exchange	716.000	22,472		
69526K-10-5	PACTIV EVERGREEN INC		12/18/2020	Various	728.000	12,197		
69553P-10-0	PAGERDUTY INC		06/26/2020	Various	872.000	25,382		
69753M-10-5	PALOMAR HOLDINGS INC		06/26/2020	Various	243.000	19,098		
698813-10-2	PAPA JOHN'S INTERNATIONAL INC		06/26/2020	Various	494.000	39,032		
700885-10-6	PARKE BANCORP INC		02/14/2020	Stock Dividend	20.000			
701877-10-2	PARSLEY ENERGY INC		01/10/2020	Tax Free Exchange	534.000	14,996		
702712-10-0	PASSAGE BIO INC		06/26/2020	Various	425.000	12,074		
703343-10-3	PATRICK INDUSTRIES INC		06/26/2020	Various	353.000	19,777		
70438V-10-6	PAYLOCITY HOLDING CORP		06/26/2020	Various	122.000	17,437		
70614W-10-0	PELETON INTERACTIVE INC A		12/18/2020	Various	8,050.000	864,551		
707569-10-9	PENN NATIONAL GAMING INC		12/18/2020	GUZMAN AND COMPANY	646.000	59,396		
70932M-10-7	PENNYMAC FINANCIAL SERVICE		06/26/2020	Various	916.000	38,697		
71377A-10-3	PERFORMANCE FOOD GROUP CO		06/26/2020	Various	1,237.000	34,484		
71535D-10-6	PERSONALIS INC		09/18/2020	Various	735.000	17,731		
71639T-10-6	PETIQ INC		06/26/2020	Various	344.000	11,777		
71722W-10-7	PHATHOM PHARMACEUTICALS INC		06/26/2020	Various	341.000	12,082		
718172-10-9	PHILIP MORRIS INTERNATIONAL		03/20/2020	GUZMAN AND COMPANY	452.000	27,614		
71944F-10-6	PHREESIA INC		03/20/2020	GUZMAN AND COMPANY	775.000	15,596		
720190-20-6	PIEDMONT OFFICE REALTY TRUST		09/18/2020	Various	1,126.000	16,395		
72147K-10-8	PILGRIM'S PRIDE CORP		09/18/2020	Various	1,466.000	23,902		
72341T-10-3	PING IDENTITY HOLDING CORP		09/18/2020	Various	1,099.000	33,825		
72352L-10-6	PINTEREST INC CLASS A		06/26/2020	Various	12,415.000	268,263		
72919P-20-2	PLUG POWER INC		12/18/2020	Various	4,402.000	60,301		
72941B-10-6	PLURALSIGHT INC		06/26/2020	Various	854.000	14,944		
739276-10-3	POWER INTEGRATIONS INC		08/19/2020	Stock Split	1,003.000			
74006W-10-8	PRAXIS PRECISION MEDECINES I		12/18/2020	Various	304.000	13,529		
74017N-10-5	PRECIGEN INC COMMON STOCK		03/20/2020	GUZMAN AND COMPANY	2,435.000	7,193		
74051N-10-2	PREMIER INC		12/18/2020	Various	2,132.000	73,855		
74052F-10-8	PREMIER FINANCIAL CORP C/S		02/03/2020	Tax Free Exchange	679.000	8,502		
74065P-10-1	PRELUDE THERAPEUTICS INC		12/18/2020	Various	251.000	19,102		
74319R-10-1	PROG HOLDINGS INC		12/01/2020	Tax Free Exchange	2,124.000	32,752		
74340E-10-3	PROGYNY INC		06/26/2020	Various	799.000	19,725		
74340W-10-3	PROLOGIS INC		02/04/2020	Tax Free Exchange	3,427.000	159,032		
74365U-10-7	PROTARA THERAPEUTIC INC		06/26/2020	Various	669.000	19,861		
74374N-10-2	PROVENTION BIO INC		06/26/2020	Various	1,356.000	19,674		
745848-10-1	PULMONX CORP		12/18/2020	Various	308.000	16,516		
74587B-10-1	PULSE BIOSCIENCES INC		06/08/2020	Capital Contribution	0.000	511		
74587B-10-1	PULSE BIOSCIENCES INC		06/08/2020	Tax Free Exchange	73.000	992		
74736L-10-9	Q2 HOLDINGS INC		06/26/2020	Various	363.000	30,565		
74762E-10-2	QUANTA SERVICES INC		09/18/2020	Various	424.000	22,007		
74838J-10-1	QUIDEL CORP		06/26/2020	Various	140.000	30,937		
74915M-10-0	QURATE RETAIL INC COM SER A		06/26/2020	Various	1,859.000	11,287		
74967X-10-3	RESTORATION HARDWARE HOLDING		06/26/2020	Various	61.000	15,507		
750102-10-5	RACKSPACE TECHNOLOGY INC		09/18/2020	Various	958.000	17,478		
750236-10-1	RADIAN GROUP INC		09/18/2020	Various	1,264.000	19,188		
75382E-10-9	RAPT THERAPEUTICS INC		06/26/2020	Various	348.000	9,587		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		04/03/2020	Tax Free Exchange	45,519.000	1,013,637		
75574U-10-1	READY CAPITAL CORP REIT READY CAPITAL CORP REIT		05/27/2020	Various	29.000	174		
75606N-10-9	REALPAGE INC		06/26/2020	Various	499.000	32,706		
75615P-10-3	REATA PHARMACEUTICALS INC		06/26/2020	Various	67.000	10,931		
75700L-10-8	RED ROCK RESORTS INC		06/26/2020	Various	1,891.000	19,383		
75886F-10-7	REGENERON PHARMACEUTICALS INC		06/26/2020	Various	429.000	262,832		

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75943R-10-2	RELAY THERAPEUTICS INC		09/18/2020	Various	998.000	44,116		
75955J-40-2	RELMADA THERAPEUTICS INC		06/26/2020	Various	450.000	19,517		
75972A-30-1	RENEWABLE ENERGY GROUP INC		09/18/2020	Various	562.000	27,426		
759916-10-9	REPLIGEN CORP		03/20/2020	GUZMAN AND COMPANY	414.000	36,744		
76029L-10-0	REPAY HOLDINGS CORP		06/26/2020	Various	1,101.000	28,601		
761330-10-9	REVANCE THERAPEUTICS INC		06/26/2020	Various	925.000	23,900		
761330-10-2	RETAIL VALUE INC		01/08/2020	Corporate Action	24.000	1,026		
76155X-10-0	REVOLUTION MEDICINES INC		09/18/2020	Various	1,215.000	37,816		
76171L-10-6	REYNOLDS CONSUMER PRODUCTS I		03/20/2020	GUZMAN AND COMPANY	1,260.000	35,260		
76243J-10-5	RHYTHM PHARMACEUTICALS INC		06/26/2020	Various	745.000	17,133		
76680R-20-6	RINGCENTRAL INC		06/26/2020	Various	89.000	25,744		
77311W-10-1	ROCKET COS INC CLASS A		09/18/2020	Various	2,949.000	65,686		
77543R-10-2	ROKU INC		12/18/2020	Various	877.000	152,816		
775711-10-4	ROLLINS INC		12/11/2020	Stock Split	2,330.000			
781846-20-9	RUSH ENTERPRISES INC		10/13/2020	Stock Split	600.000			
781846-30-8	RUSH ENTERPRISES INC		10/13/2020	Stock Split	128.000			
78442P-10-6	SLM CORP		09/18/2020	Various	2,128.000	17,309		
78454L-10-0	SM ENERGY CO		06/26/2020	Various	2,690.000	9,576		
78489X-10-3	SVMK INC		06/26/2020	Various	859.000	19,893		
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDI		06/26/2020	Various	950.000	25,249		
79466L-30-2	SALESFORCE.COM INC		12/18/2020	Various	1,080.000	190,594		
80689H-10-2	SCHNEIDER NATIONAL INC		06/26/2020	Various	535.000	12,684		
80810D-10-3	SCHRODINGER INC		09/18/2020	Various	924.000	46,141		
808513-10-5	SCHWAB CHARLES CORP NEW COM		10/06/2020	Tax Free Exchange	9,359.000	269,519		
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION		09/18/2020	Various	539.000	15,558		
81181C-10-4	SEAGEN INC COMMON STOCK		06/26/2020	Various	231.000	38,248		
816212-10-4	SELECTA BIOSCIENCES INC		06/26/2020	Various	6,645.000	19,069		
816307-30-0	SELECTQUOTE INC		09/18/2020	Various	876.000	18,706		
816851-10-9	SEMPRA ENERGY		06/26/2020	Various	249.000	28,037		
81750R-10-2	SERES THERAPEUTICS INC		09/18/2020	Various	1,166.000	29,913		
817565-10-4	SERVICE CORP INTERNATIONAL/US		09/18/2020	Various	406.000	16,254		
81762P-10-2	SERVICENOW INC		12/18/2020	GUZMAN AND COMPANY	135.000	76,334		
819047-10-1	SHAKE SHACK INC CLASS A		06/26/2020	Various	242.000	12,007		
82024L-10-3	SHATTUCK LABS INC		12/18/2020	Various	362.000	14,742		
82710M-10-0	SILK ROAD MEDICAL INC		06/26/2020	Various	626.000	24,017		
82837P-40-8	SILVERGATE CAPITAL CORP CL A		12/18/2020	GUZMAN AND COMPANY	470.000	24,061		
828806-10-9	SIMON PROPERTY GROUP INC		11/23/2020	Various	748.000	63,886		
82982T-10-6	SITIME CORP		09/18/2020	Various	280.000	20,360		
830879-10-2	SKYWEST INC		09/18/2020	Various	471.000	15,898		
83088V-10-2	SLACK TECHNOLOGIES INC CL A		06/26/2020	Various	12,368.000	402,294		
83200N-10-3	SMARTSHEET INC CLASS A		06/26/2020	Various	604.000	31,997		
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/26/2020	Various	1,491.000	193,111		
834203-20-0	SOLENO THERAPEUTICS INC		06/26/2020	Various	2,198.000	4,044		
83587F-20-2	SORRENTO THERAPEUTICS		06/26/2020	Various	2,540.000	14,910		
840441-10-9	SOUTH STATE CORP		06/08/2020	Tax Free Exchange	1,231.000	78,062		
84265V-10-5	SOUTHERN COPPER CORP		03/20/2020	GUZMAN AND COMPANY	1,106.000	28,108		
844741-10-8	SOUTHWEST AIRLINES CO		06/26/2020	Various	3,820.000	115,875		
845467-10-9	SOUTHWESTERN ENERGY CO		03/20/2020	Various	14,690.000	30,555		
845467-10-9	SOUTHWESTERN ENERGY CO		11/13/2020	Tax Free Exchange	409.000	8,475		
84833T-10-3	SPERO THERAPEUTICS INC		03/02/2020	Tax Free Exchange	112.000	1,184		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		09/18/2020	Various	1,075.000	22,526		
848577-10-2	SPIRIT AIRLINES INC		06/26/2020	Various	608.000	10,080		
848637-10-4	SPLUNK INC		06/26/2020	Various	59.000	11,610		
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		06/26/2020	Various	380.000	14,421		
85208M-10-2	SPROUTS FARMERS MARKET		06/26/2020	Various	1,127.000	27,857		
85209W-10-9	SPROUT SOCIAL INC CLASS A		09/18/2020	Various	845.000	29,528		
852234-10-3	SQUARE INC		09/18/2020	Various	373.000	48,796		
858912-10-8	STERICYCLE INC		06/26/2020	Various	259.000	14,174		
85914M-10-7	STEPSTONE GROUP INC CLASS A		12/18/2020	Various	511.000	17,534		
85917A-10-0	STERLING BANCORP DEL		09/18/2020	Various	1,683.000	18,873		
860630-10-2	STIFEL FINANCIAL CORP		12/17/2020	Stock Split	1,152.000			
86150R-10-7	STOKE THERAPEUTICS INC		03/20/2020	GUZMAN AND COMPANY	519.000	11,529		
862121-10-0	STORE CAPITAL CORP		06/26/2020	Various	636.000	15,034		
86646P-10-3	SUMO LOGIC INC		12/18/2020	Various	386.000	11,775		
866674-10-4	SUN COMMUNITIES INC		06/26/2020	Various	281.000	38,210		

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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
86745K-10-4	SUNNOVA ENERGY INTERNATIONAL		09/18/2020	Various	1,686.000	35,826		
86771W-10-5	SUNRUN INC		09/18/2020	Various	587.000	35,725		
86771W-10-5	SUNRUN INC		10/08/2020	Tax Free Exchange	813.000	5,952		
86800U-10-4	SUPER MICRO COMPUTER INC		06/26/2020	Various	1,358.000	38,187		
869367-10-2	SUTRA BIOPHARMA INC		12/18/2020	GUZMAN AND COMPANY	820.000	18,806		
87105L-10-4	SWITCH INC		06/26/2020	Various	1,360.000	24,043		
87161C-50-1	SYNOVUS FINANCIAL CORP		09/18/2020	Various	1,167.000	25,877		
872590-10-4	T-MOBILE US INC		06/26/2020	Various	5,483.000	576,830		
872590-10-4	T-MOBILE US INC		07/27/2020	Capital Contribution	0.000	61,279		
872590-10-4	T-MOBILE US INC		07/27/2020	Tax Free Exchange	2,663.000	535,294		
87266J-10-4	TPI COMPOSITES INC		06/26/2020	Various	527.000	11,556		
87266M-10-7	TPG RE FINANCE TRUST INC		06/26/2020	Various	1,457.000	12,179		
873379-10-1	TABULA RASA HEALTHCARE INC		06/26/2020	Various	291.000	15,870		
876030-10-7	TAPESTRY INC COM		09/18/2020	Various	1,400.000	24,310		
87612E-10-6	TARGET CORP		06/26/2020	Various	154.000	18,019		
87724P-10-6	TAYLOR MORRISON HOME CORP-A		02/06/2020	Taxable Exchange	711.000	19,594		
87808K-10-6	TCR2 THERAPEUTICS INC		09/18/2020	Various	785.000	15,923		
87918A-10-5	TELADOC INC		06/26/2020	Various	438.000	67,285		
87918A-10-5	TELADOC INC		11/02/2020	Taxable Exchange	1,054.000	204,544		
88023U-10-1	TEMPER SEALY INTERNATIONAL		11/24/2020	Stock Split	4,398.000			
88025T-10-2	TENABLE HOLDINGS INC		06/26/2020	Various	1,592.000	47,278		
88025U-10-9	10X GENOMICS INC CLASS A		06/26/2020	Various	1,777.000	153,252		
880779-10-3	TEREX CORP		06/26/2020	Various	535.000	9,731		
88160R-10-1	TESLA MOTORS INC		12/18/2020	Various	508.000	365,763		
88160R-10-1	TESLA MOTORS INC		08/31/2020	Stock Split	18,858.000			
88337F-10-5	THE ODP CORP		07/01/2020	Tax Free Exchange	1,630.000	32,683		
88339P-10-1	THE REALREAL INC		03/20/2020	GUZMAN AND COMPANY	1,550.000	11,724		
885160-10-1	THOR INDUSTRIES INC		06/26/2020	Various	430.000	45,748		
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		03/02/2020	Stock Dividend	10.000			
892672-10-6	TRADEWEB MARKETS INC CLASS A		06/26/2020	Various	2,647.000	157,694		
893641-10-0	TRANSDIGM GROUP INC		06/26/2020	Various	31.000	13,053		
89374L-10-4	TRANSLATE BIO INC		06/26/2020	Various	641.000	12,544		
89377M-10-9	TRANSMEDICS GROUP INC		06/26/2020	Various	604.000	10,134		
89531P-10-5	TREX CO INC		09/15/2020	Stock Split	1,946.000			
90138F-10-2	TWILIO INC		12/18/2020	Various	465.000	121,896		
90184D-10-0	TWIST BIOSCIENCE CORP		09/18/2020	Various	294.000	19,937		
90187B-40-8	TWO HARBORS INVESTMENT CORP		09/18/2020	Various	4,869.000	25,728		
90278Q-10-8	UFP INDUSTRIES INC COMMON STOC		06/26/2020	Various	410.000	18,743		
90353T-10-0	UBER TECHNOLOGIES INC		09/18/2020	Various	13,108.000	391,042		
90353W-10-3	UBIQUITI INC COMMON STOCK		09/18/2020	Various	118.000	18,215		
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		06/26/2020	Various	319.000	24,427		
909907-10-7	UNITED BANKSHARES INC		05/04/2020	Tax Free Exchange	627.000	11,778		
910047-10-9	UNITED CONTINENTAL HOLDINGS		06/26/2020	Various	1,584.000	52,093		
912909-10-8	UNITED STATES STEEL CORP		06/26/2020	Various	1,735.000	12,421		
91332U-10-1	UNITY SOFTWARE INC		12/18/2020	Various	863.000	136,159		
91336L-10-7	UNIVAR INC		06/26/2020	Various	826.000	13,215		
913456-10-9	UNIVERSAL CORP/RICHMOND VA		06/26/2020	Various	328.000	13,263		
91544A-10-9	UPLAND SOFTWARE INC		06/26/2020	Various	395.000	12,903		
91688F-10-4	UPWORK INC		06/26/2020	Various	1,146.000	16,169		
922107-10-7	VAPOTHERM INC		06/26/2020	Various	627.000	25,222		
92243A-20-0	VAXART INC		06/26/2020	Various	1,735.000	13,948		
92243G-10-8	VAXCYTE INC		09/18/2020	Various	563.000	28,417		
92337C-10-4	VERASTEM INC		12/18/2020	Various	4,988.000	10,974		
92339V-30-8	VEREIT INC		12/18/2020	Tax Free Exchange	6,892.000	445,179		
92343V-10-4	VERIZON COMMUNICATIONS INC		03/20/2020	Various	851.000	44,082		
92347M-10-0	VERITONE INC		06/26/2020	Various	765.000	13,127		
92536C-10-3	VERU INC		12/18/2020	GUZMAN AND COMPANY	1,597.000	14,068		
92537N-10-8	VERTIV HOLDINGS CO		06/26/2020	Various	6,345.000	77,846		
92556V-10-6	VIATRIS INC		11/17/2020	Spin Off	22,227.000	285,410		
92556V-10-6	VIATRIS INC		11/17/2020	Taxable Exchange	16,475.000	253,547		
925652-10-9	VICI PROPERTIES INC		09/18/2020	Various	1,681.000	40,031		
926613-10-0	VIELA BIO INC		06/26/2020	Various	645.000	27,600		
92764N-10-2	VIR BIOTECHNOLOGY INC		06/26/2020	Various	1,508.000	58,556		
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC		06/26/2020	Various	1,948.000	30,289		
928254-10-1	VIRTU FINANCIAL INC		06/26/2020	Various	986.000	22,548		

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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
928542-10-9	VIVINT SMART HOME INC		06/26/2020	Various	2,233.000	37,198		
928881-10-1	VONTIER CORP W I		10/09/2020	Spin Off	3,849.000	17,856		
92918V-10-9	VROOM INC		09/18/2020	Various	740.000	34,554		
92939U-10-6	WEC ENERGY GROUP INC		03/20/2020	GUZMAN AND COMPANY	332.000	24,599		
929740-10-8	WABTEC CORP		09/18/2020	Various	219.000	14,853		
930059-10-0	WADDELL & REED FINANCIAL INC		06/26/2020	Various	650.000	9,567		
939653-10-1	WASHINGTON REAL ESTATE INVESTM		09/18/2020	Various	750.000	15,218		
94419L-10-1	WAYFAIR INC		09/18/2020	Various	174.000	42,276		
947890-10-9	WEBSTER FINANCIAL CORP		09/18/2020	Various	772.000	21,210		
949090-10-4	WELBILT INC COM		09/18/2020	Various	3,630.000	23,668		
950810-10-1	WESBANCO INC		09/18/2020	Various	1,047.000	23,474		
95082P-10-5	WESCO INTERNATIONAL INC		06/22/2020	Taxable Exchange	271.000	10,183		
971378-10-4	WILLSCOT MOBILE MINI HOLDING		07/02/2020	Tax Free Exchange	5,251.000	60,790		
98138H-10-1	WORKDAY INC-CLASS A		06/26/2020	Various	166.000	31,119		
98138J-20-6	WORKHORSE GROUP INC		09/18/2020	Various	3,021.000	49,908		
98139A-10-5	WORKIVA INC		06/26/2020	Various	309.000	17,148		
98379L-10-0	XPEL INC		09/18/2020	Various	518.000	13,598		
98390M-10-3	XPERI HOLDING CORP		06/02/2020	Tax Free Exchange	3,929.000	642,891		
984241-10-9	Y MABS THERAPEUTICS INC		06/26/2020	Various	295.000	13,421		
98585X-10-4	YETI HOLDING INC		06/26/2020	Various	1,936.000	39,477		
98850P-10-9	YUM CHINA HOLDINGS INC		09/10/2020	Various	1,527.000	77,353		
98943L-10-7	ZENTALIS PHARMACEUTICALS INC		06/26/2020	Various	308.000	14,738		
98954M-10-1	ZILLOW GROUP INC		09/18/2020	Various	277.000	26,402		
98954M-20-0	ZILLOW GROUP INC		06/26/2020	Various	338.000	18,788		
98978L-20-4	ZOGENIX INC		06/26/2020	Various	699.000	17,964		
98980G-10-2	ZSCALER INC		06/26/2020	Various	184.000	19,502		
98980L-10-1	ZOOM VIDEO COMMUNICATION A		06/26/2020	Various	5,340.000	1,371,186		
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		03/20/2020	Various	4,713.000	14,198		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		06/26/2020	Various	1,215.000	9,950		
G7709Q-10-4	ROYALTY PHARMA PLC CL A C/S		09/18/2020	Various	2,630.000	110,418		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIE C/S		08/27/2020	Spin Off	286.000	10,074		
11275Q-10-7	BROOKFIELD INFRASTRUCTURE A	A	06/26/2020	Various	771.000	34,198		
11284V-10-5	BROOKFIELD RENEWABLE COR A	A	09/18/2020	Various	816.000	42,443		
11284V-10-5	BROOKFIELD RENEWABLE COR A	A	08/03/2020	Tax Free Exchange	1,203.000	35,352		
11284V-10-5	BROOKFIELD RENEWABLE COR A	A	12/14/2020	Stock Split	1,009.000			
74167P-10-8	PRIMO WATER CORP	A	06/26/2020	Various	4,873.000	66,413		
92663R-10-5	VIEMED HEALTHCARE INC	A	06/26/2020	Various	1,066.000	10,936		
143658-30-0	CARNIVAL CORP	D	06/26/2020	Various	1,961.000	30,942		
G0250X-10-7	AMCOR PLC	D	06/26/2020	Various	49,434.000	478,027		
G0403H-10-8	AON PLC	D	04/01/2020	Tax Free Exchange	7,276.000	208,248		
G0585R-10-6	ASSURED GUARANTY LTD	C	09/18/2020	Various	797.000	15,202		
G06242-10-4	ATLASSIAN CORP PLC	D	06/26/2020	Various	390.000	52,408		
G0772R-20-8	BANK OF NT BUTTERFIELD & SON	D	06/26/2020	Various	557.000	13,055		
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLD	D	06/26/2020	Various	531.000	37,167		
G14838-10-9	MIMECAST LTD	D	06/26/2020	Various	1,779.000	71,474		
G3198U-10-2	ESSENT GROUP LTD	D	06/26/2020	Various	632.000	21,631		
G3323L-10-0	FABRINET	D	06/26/2020	Various	170.000	10,089		
G3682E-19-2	FRONTLINE LTD	D	06/26/2020	Various	3,756.000	26,290		
G3728V-10-9	GAN LTD	D	12/18/2020	Various	691.000	11,971		
G3922B-10-7	GENPACT LTD	C	06/26/2020	Various	550.000	19,881		
G491BT-10-8	INVESCO LTD	C	06/26/2020	Various	938.000	9,379		
G6359F-13-7	NABORS INDUSTRIES LTD	D	04/23/2020	Tax Free Exchange	238.000	358,653		
G66721-10-4	NORWEGIAN CRUISE LINE	D	12/18/2020	Various	2,527.000	53,744		
G6674U-10-8	NOVOCURE LTD	D	06/26/2020	Various	259.000	15,269		
G73268-10-7	QUOTIENT LTD	D	06/26/2020	Various	1,933.000	14,400		
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	C	06/05/2020	Various	272.000	51,764		
G7T16G-10-3	SAPIENS INTERNATIONAL CORP	D	06/26/2020	Various	766.000	21,055		
G85158-10-6	STONECO LTD A	C	12/18/2020	Various	6,355.000	278,381		
G8994E-10-3	TRANE TECHNOLOGIES PLC	D	03/02/2020	Tax Free Exchange	7,546.000	177,373		
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI	D	09/25/2020	Capital Contribution	0.000	11,053		
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI	D	09/25/2020	Tax Free Exchange	1,548.000	6,141		
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	09/18/2020	Various	722.000	29,710		
L44385-10-9	GLOBANT SA	D	06/26/2020	Various	1,180.000	166,601		
L8681T-10-2	SPOTIFY TECHNOLOGY SA	D	06/26/2020	Various	138.000	36,560		
M6191J-10-0	JFROG LTD	D	12/18/2020	Various	385.000	26,528		

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N01045-10-8	AFFIMED NV	D	12/18/2020	Various	2,431.000	15,471		
N14506-10-4	ELASTIC NV	D	09/18/2020	Various	1,125.000	82,936		
N72482-12-3	QIAGEN NV	D	09/18/2020	Various	416.000	21,047		
Y2187A-15-0	EAGLE BULK SHIPPING INC	D	09/15/2020	Tax Free Exchange	219.000	6,990		
Y7542C-13-0	SCORPIO TANKERS INC	D	06/26/2020	Various	913.000	11,731		
Y7546A-13-0	SCORPIO BULKERS INC	D	04/07/2020	Tax Free Exchange	218.000	9,930		
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD	D	03/20/2020	GUZMAN AND COMPANY	776.000	9,222		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						32,860,828	XXX	
007CVR-01-2	CHINOOK THERAPEUTICS INC		09/29/2020	Tax Free Exchange	478.000			
05351X-10-1	AVAYA HOLDINGS CORP		09/18/2020	Various	1,376.000	20,434		
34962K-10-0	FORTITUDE GOLD CORP		12/24/2020	Spin Off	625.000	621		
35180X-10-5	FRANCHISE GROUP INC		06/26/2020	Various	606.000	13,883		
45174J-50-9	IHEARTMEDIA INC CLASS A		06/26/2020	Various	1,851.000	16,696		
743CVR-03-7	PROGENICS PHARMACEUTICALS INC		06/22/2020	Tax Free Exchange	2,427.000			
74587B-11-9	PULSE BIOSCIENCES INC		06/08/2020	Tax Free Exchange	10.000			
92840M-10-2	VISTRA ENERGY CORP		06/26/2020	Various	1,865.000	33,809		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						85,443	XXX	
552987-55-4	MFS MID CAP GROWTH FUND R6		12/31/2020	Various	388,680.000	10,886,312		
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2020	Various	219,757.000	5,022,841		
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6		12/31/2020	Various	290,185.000	9,307,119		
040337-83-4	Ariel Appreciation Institutional		12/22/2020	Various	4,850.000	174,885		
233203-78-5	DELAWARE DFA Emerging Markets Port Inst		12/30/2020	Various	144,594.000	3,798,890		
245914-51-0	Delaware Emerging Markets R6		12/31/2020	Various	668,609.000	13,547,166		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2020	Various	120,164.000	4,336,656		
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2020	Various	947,002.000	54,589,475		
45775L-40-8	TRPrice Large Cap Growth Fund		12/31/2020	Various	929,001.000	48,152,641		
4812C0-22-5	JP Morgan Small Cap Value R6		12/31/2020	Various	225,676.000	5,021,721		
52107V-50-0	Lazard International Equity R6		12/31/2020	Various	1,325,583.000	22,522,251		
54401E-72-1	Lord Abbett High Yield R6		12/31/2020	Various	1,338,317.000	9,386,991		
55273W-47-5	MFS Mid Cap Value R6		12/31/2020	Various	1,015,911.000	22,654,044		
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/31/2020	Various	83,520.000	5,644,902		
701765-30-7	Parnassus Mid Cap Growth		12/31/2020	Various	14,236.000	733,119		
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2020	Various	2,981,983.000	33,226,223		
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2020	Various	5,434,066.000	116,015,736		
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2020	Various	4,098,525.000	93,783,116		
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/31/2020	Various	1,967,254.000	30,186,698		
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/31/2020	Various	142,873.000	1,704,780		
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2020	Various	1,018,093.000	24,261,583		
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2020	Various	5,075,787.000	95,490,490		
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2020	Various	3,299,201.000	67,282,246		
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2020	Various	360,721.000	3,956,178		
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/31/2020	Various	1,795,040.000	34,321,430		
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2020	Various	2,049,072.000	84,155,772		
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2020	Various	51,228,527.000	51,228,527		
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2020	Various	2,254,440.000	79,896,933		
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2020	Various	1,476,684.000	25,126,162		
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2020	Various	2,139,588.000	35,520,566		
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/31/2020	Various	1,911,832.000	48,300,178		
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2020	Various	367,968.000	5,442,008		
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2020	Various	1,557,407.000	23,659,989		
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/31/2020	Various	3,251,553.000	47,908,812		
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2020	Various	3,009,923.000	32,877,430		
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2020	Various	491,999.000	5,985,854		
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2020	Various	8,106,946.000	94,074,087		
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/31/2020	Various	220,079.000	8,482,396		
880208-77-2	Templeton Global Bond R6		12/31/2020	Various	541,417.000	5,428,159		
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2020	Various	2,337,160.000	25,583,760		
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2020	Various	1,513,418.000	18,077,653		
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/31/2020	Various	6,568,743.000	85,721,104		
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2020	Various	7,767,598.000	101,605,940		
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/31/2020	Various	11,457,751.000	124,880,783		
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/31/2020	Various	9,508,304.000	103,399,581		
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/31/2020	Various	9,918,353.000	105,842,634		
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/31/2020	Various	9,789,296.000	104,254,509		

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
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2020	Various	6,454,821.000	67,160,344		
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2020	Various	2,901,580.000	29,249,982		
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/31/2020	Various	2,828,783.000	32,937,072		
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2020	Various	2,998,818.000	27,882,264		
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2020	Various	2,186,952.000	22,818,876		
921921-30-0	Vanguard Equity Income Admiral		12/31/2020	Various	234,257.000	16,845,877		
921926-20-0	Vanguard Vanguard Explorer Fund		12/31/2020	Various	505,294.000	51,179,880		
921935-20-1	Vanguard Wellington Fund		12/31/2020	Various	1,111,470.000	81,916,743		
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/31/2020	Various	3,034,273.000	34,989,406		
921946-10-9	Vanguard Selected Value Fund		12/31/2020	Various	866,270.000	21,462,268		
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2020	Various	819,188.000	9,846,454		
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2020	Various	135,814.000	3,614,678		
922908-71-0	Vanguard 500 Index Admiral		12/31/2020	Various	163,547.000	49,004,473		
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2020	Various	677,749.000	19,139,543		
922908-88-4	Vanguard Extended Market Index Inst		12/31/2020	Various	312,776.000	30,114,738		
939330-81-7	AF Wash Mutual Investors R6		12/31/2020	Various	431,551.000	19,551,717		
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2020	Various	5,568,509.000	68,893,173		
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/31/2020	Various	1,493,291.000	18,019,157		
87249N-76-8	TIAA CREF LFCYLE 2065-INST		12/31/2020	Various	876.000	9,737		
9499999. Subtotal - Common Stocks - Mutual Funds						2,538,096,712	XXX	
9799997. Total - Common Stocks - Part 3						2,571,042,983	XXX	
9799998. Total - Common Stocks - Part 5						736,245,138	XXX	
9799999. Total - Common Stocks						3,307,288,121	XXX	
9899999. Total - Preferred and Common Stocks						3,307,288,121	XXX	
9999999 - Totals						4,661,948,021	XXX	903,111

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
912828-2P-4	US TREASURY BILL 1.875% 07/31/22		03/27/2020	Various		103,666,016	100,000,000	100,792,969	100,660,435	78,384	(68,570)		9,814		100,667,722		2,995,767	2,995,767	1,083,391	07/31/2022
36202F-W3-6	G2 5166 3.000% 09/20/26		12/01/2020	Paydown		4,320	4,320	4,558	4,491		(172)		(172)		4,320				78	09/20/2026
912828-7A-2	US TREASURY N B 1.625% 06/30/21		03/27/2020	BMO CAPITAL MARKETS CORP BONDS		211,354,678	200,000,000	199,335,938	200,040,987	(599,170)	90,328		(508,842)		199,534,545		4,217,854	4,217,854	701,282	06/30/2021
36202F-ZU-3	G2 5255 3.000% 12/20/26		12/01/2020	Paydown		29,491	29,491	30,769	30,431		(939)		(939)		29,491				496	12/20/2026
912828-7C-8	US TREASURY N B 1.750% 07/15/22		03/26/2020	Various		103,210,938	100,000,000	100,031,250	100,341,106	(312,976)	(2,567)		(315,543)		100,025,437		3,185,374	3,185,374	1,065,710	07/15/2022
3620A2-XC-5	GN 717175 4.500% 06/15/39		12/01/2020	Paydown		28,654	28,654	30,512	30,432		(1,779)		(1,779)		28,654				702	06/15/2039
912828-7F-1	US TREASURY N B 1.750% 07/31/21		03/31/2020	Various		102,039,063	100,000,000	99,917,969	100,221,883	(291,432)	10,782		(280,650)		99,941,570		2,097,830	2,097,830	1,017,458	07/31/2021
3620AS-VD-8	GN 738712 3.000% 09/15/26		12/01/2020	Paydown		27,816	27,816	29,136	28,783		(968)		(968)		27,816				499	09/15/2026
912828-T6-7	US TREASURY BILL 1.250% 10/31/21		03/26/2020	Various		50,765,625	50,000,000	49,585,938	49,685,219	(63,442)	48,175		(15,267)		49,670,671		1,095,672	1,095,672	221,773	10/31/2021
38373A-3P-9	GNR 2009-64 UA EXCH PAC-1-11 2.500% 07/20/38		01/01/2020	Paydown		232	232	233	231						232					07/20/2038
912828-WG-1	US TREASURY N B 2.250% 04/30/21		03/30/2020	BMO CAPITAL MARKETS CORP BONDS		102,250,000	100,000,000	100,812,500	100,830,428	(60,528)	(141,999)		(202,527)		100,626,831		1,622,099	1,622,099	819,961	04/30/2021
38375C-KL-3	GNR 2012-50 MA EXCH AD PAC-11 3.500% 03/20/41		12/01/2020	Paydown		14,289	14,289	15,446	15,044		(755)		(755)		14,289				304	03/20/2041
38377Y-CB-4	GNR 2011-128 BJ EXCH PT 2.500% 09/16/26		12/01/2020	Paydown		22,956	22,956	23,622	23,420		(463)		(463)		22,956				320	09/16/2026
38377Y-EE-6	GNR 2011-123 LA SC PAC-11 3.500% 05/20/39		12/01/2020	Paydown		52,766	52,766	56,144	54,330		(1,564)		(1,564)		52,766				1,083	05/20/2039
38377Y-LQ-1	GNR 2011-124 A SC PT 4.000% 06/16/39		12/01/2020	Paydown		56,083	56,083	59,799	58,429		(2,345)		(2,345)		56,083				1,337	06/16/2039
38377Y-XM-7	GNR 2011-135 KA PAC-1-11 3.000% 10/16/41		12/01/2020	Paydown		4,757	4,757	4,990	4,963		(206)		(206)		4,757				75	10/16/2041
38378C-FL-6	GNR 2012-10 LA EXCH AD PAC-1-11 3.500% 07/20/40		12/01/2020	Paydown		61,640	61,640	66,080	64,036		(2,396)		(2,396)		61,640				1,292	07/20/2040
38378C-RL-3	GNR 2012-13 QK EXCH PAC-11 3.000% 01/20/40		12/01/2020	Paydown		33,760	33,760	35,532	34,690		(930)		(930)		33,760				613	01/20/2040
38378D-C3-7	GNR 2012-31 PG PAC-11 2.000% 01/20/42		12/01/2020	Paydown		5,523	5,523	5,541	5,537		(14)		(14)		5,523				58	01/20/2042
38378G-NG-9	GNR 2012-146 PC EXCH AD PAC-11 2.000% 12/20/42		12/01/2020	Paydown		16,511	16,511	16,893	16,855		(344)		(344)		16,511				193	12/20/2042
38378H-QM-1	GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42		12/01/2020	Paydown		103,323	103,323	102,661	102,712		610		610		103,323				868	08/16/2042
0599999. Subtotal - Bonds - U.S. Governments						673,748,441	650,462,121	650,958,480	652,254,442	(1,249,164)	(76,116)		(1,325,280)		650,928,897		15,214,596	15,214,596	4,917,493	XXX
00254E-MW-9	AB SVENSK EXPORTKREDIT 1.625% 11/14/22	D	04/08/2020	Various		108,806,275	101,420,000	101,106,612	101,030,705	89,387	28,325		117,712		101,149,177		2,531,565	2,531,565	586,743	11/14/2022
629598-AS-2	NACIONAL FINANCIERA SNC SR UNSEC 3.375% 11/05/20	D	11/05/2020	Maturity		1,000,000	1,000,000	995,500	999,166		834		834		1,000,000				33,750	11/05/2020
471048-CB-2	JPN BANK FOR INT'L COOP 1.625% 10/17/22	D	04/08/2020	Various		50,143,718	49,320,000	49,183,384	48,944,370	248,268	12,296		260,564		49,205,570		938,784	938,784	339,974	10/17/2022
92928B-AA-9	WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20	D	07/28/2020	Various		54,350	54,350	55,222	54,449		(99)		(99)		54,350				1,600	07/28/2020
1099999. Subtotal - Bonds - All Other Governments						160,004,343	151,794,350	151,340,718	151,028,690	337,655	41,356		379,011		151,409,097		3,470,349	3,470,349	962,067	XXX
576544-Z5-2	MATANUSKA SUSITNA BORO AK SERIES A 2.016% 03/01/23		03/30/2020	Various		252,593	250,000	250,000	250,513	(513)			(513)		250,000		2,593	2,593	1,246	03/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						252,593	250,000	250,000	250,513	(513)			(513)		250,000		2,593	2,593	1,246	XXX
114894-ZG-6	BROWARD CNTY FL ARPT SYS REVEN SERIES C 1.874% 10/01/21		03/26/2020	CITIGROUP GLOBAL MARKETS INC		541,123	550,000	550,000	549,873	127			127		550,000		(8,877)	(8,877)	3,223	10/01/2021
01026C-AC-5	ALABAMA ECON SETTLEMENT AUTH B Alabama Economic Settleme 3.16 3.163% 09/15/25		09/15/2020	Call 100.0000		845,000	845,000	845,000	845,000						845,000				26,727	09/15/2025
114894-ZH-4	BROWARD CNTY FL ARPT SYS REVEN SERIES C 1.936% 10/01/22		04/02/2020	INTL FCSTONE FINANCIAL INC		570,690	600,000	600,000	599,238	762			762		600,000		(29,310)	(29,310)	3,802	10/01/2022
3128Q0-DK-0	FG J19106 3.000% 05/01/27		12/01/2020	Paydown		21,801	21,801	23,126	22,770		(969)		(969)		21,801				364	05/01/2027
13032U-UY-2	CALIFORNIA ST HLTH FACS FING A 1.896% 06/01/21		03/26/2020	PIPER JAFFRAY & CO		1,963,060	2,000,000	2,000,000	1,999,400	600			600		2,000,000		(36,940)	(36,940)	11,491	06/01/2021
3136A5-LA-2	FNR 2012-35 PL AD PAC-11 2.000% 11/25/41		12/01/2020	Paydown		14,032	14,032	14,005	14,007		25		25		14,032				158	11/25/2041
13032U-UZ-9	CALIFORNIA ST HLTH FACS FING A 1.893% 06/01/22		04/02/2020	NATIONAL FINANCIAL SERVICES C		992,520	1,000,000	1,000,000	999,540	460			460		1,000,000		(7,480)	(7,480)	6,011	06/01/2022
3136AC-U5-8	FNR 2013-15 EP EXCH AD PAC-11 3.500% 08/25/42		12/01/2020	Paydown		82,677	82,677	87,632	86,689		(4,012)		(4,012)		82,677				1,560	08/25/2042

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
19648F-NJ-9	COLORADO ST HLTH FACS AUTH HOS SERIES B 2.185% 11/01/21		04/02/2020	PIPER JAFFRAY & CO		789,664	800,000	800,000	801,376	(1,376)			(1,376)		800,000		(10,336)	(10,336)	5,763	11/01/2021
3136AD-DA-4	FNR 2013-23 NH EXCH PT 2.000% 03/25/28		12/01/2020	Paydown		84,849	84,849	86,694	86,167		(1,318)		(1,318)		84,849				959	03/25/2028
19648F-NK-6	COLORADO ST HLTH FACS AUTH HOS SERIES B 2.237% 11/01/22		04/01/2020	KEYBANC CAPITAL MARKET		1,035,563	1,050,000	1,050,000	1,051,723	(1,722)			(1,722)		1,050,001		(14,438)	(14,438)	7,573	11/01/2022
3136AG-JV-5	FNR 2013-94 CA EXCH SEQ 3.500% 08/25/38		12/01/2020	Paydown		26,678	26,678	27,322	26,955		(277)		(277)		26,678				542	08/25/2038
3130AH-JY-0	FEDERAL HOME LOAN BANK 1.625% 11/19/21		03/24/2020	Various		66,337,394	65,400,000	65,288,166	65,424,781	(128,563)	12,554		(116,009)		65,308,965		1,028,622	1,028,622	352,953	11/19/2021
3136AG-WH-1	FNR 2013-100 CA EXCH SEQ 4.000% 03/25/39		12/01/2020	Paydown		218,114	218,114	233,359	225,579		(7,465)		(7,465)		218,114				5,073	03/25/2039
3130AH-SR-5	FEDERAL HOME LOAN BANK 1.625% 12/20/21		03/30/2020	Various		51,005,950	50,000,000	49,946,000	50,019,770	(72,896)	6,527		(66,369)		49,953,505		1,052,549	1,052,549	198,147	12/20/2021
3136AJ-C7-9	FNR 2014-26 KA SEQ 4.000% 04/25/39		12/01/2020	Paydown		327,684	327,684	351,322	339,157		(11,473)		(11,473)		327,684				7,629	04/25/2039
342816-R5-6	FLORIDA ST MUNI PWR AGY SERIES B 1.986% 10/01/21		03/26/2020	CITIGROUP GLOBAL MARKETS INC		1,146,550	1,150,000	1,150,000	1,151,737	(1,737)			(1,737)		1,150,000		(3,450)	(3,450)	7,917	10/01/2021
3136AL-3C-3	FNR 2014-84 DA EXCH SEQ 3.000% 09/25/39		12/01/2020	Paydown		275,189	275,189	286,282	279,369		(4,181)		(4,181)		275,189				5,296	09/25/2039
342816-R6-4	FLORIDA ST MUNI PWR AGY SERIES B 2.064% 10/01/22		03/26/2020	Various		1,006,940	1,000,000	1,000,000	1,001,860	(1,860)			(1,860)		1,000,000		6,940	6,940	7,155	10/01/2022
3136AL-VF-5	FNR 2014-70 A EXCH SEQ 3.000% 06/25/40		12/01/2020	Paydown		97,510	97,510	101,638	99,652		(2,142)		(2,142)		97,510				1,922	06/25/2040
414009-NM-8	HARRIS CNTY TX CULTURAL EDU FA SERIES B 2.065% 05/15/21		04/06/2020	Various		1,233,038	1,255,000	1,255,000	1,254,599	402			402		1,255,001		(21,963)	(21,963)	7,853	05/15/2021
3136AN-JU-2	FNR 2015-19 CA EXCH SEQ 3.500% 01/25/43		12/01/2020	Paydown		573,500	573,500	604,654	589,961		(16,461)		(16,461)		573,500				12,700	01/25/2043
414009-NN-6	HARRIS CNTY TX CULTURAL EDU FA SERIES B 2.102% 05/15/22		04/06/2020	Various		1,246,025	1,265,000	1,265,000	1,265,304	(304)			(304)		1,265,000		(18,975)	(18,975)	8,058	05/15/2022
3136AP-PM-8	FNR 2015-46 BA EXCH SEQ 3.000% 05/25/41		12/01/2020	Paydown		607,705	607,705	625,620	614,905		(7,200)		(7,200)		607,705				11,927	05/25/2041
516391-DE-6	LANSING MICH BRD WTR AND LT UT SERIES B 1.952% 07/01/22		03/26/2020	NATIONAL FINANCIAL SERVICES C		1,150,000	1,150,000	1,150,000	1,151,035	(1,035)			(1,035)		1,150,000				5,496	07/01/2022
3136AP-W9-9	FNR 2015-58 CA EXCH SEQ 3.000% 08/25/41		12/01/2020	Paydown		208,291	208,291	214,361	211,300		(3,008)		(3,008)		208,291				4,014	08/25/2041
576051-VU-7	MASSACHUSETTS ST WTR RESOURCES SERIES F 1.702% 08/01/21		03/26/2020	FUNB FUNDS II		1,225,809	1,225,000	1,225,000	1,220,308	4,692			4,692		1,225,000		809	809	7,531	08/01/2021
3136AR-ZG-6	FNR 2016-21 BA EXCH SEQ 3.000% 03/25/42		12/01/2020	Paydown		183,102	183,102	188,824	186,319		(3,217)		(3,217)		183,102				3,495	03/25/2042
576051-VV-5	MASSACHUSETTS ST WTR RESOURCES SERIES F 1.734% 08/01/22		03/26/2020	FUNB FUNDS II		3,005,910	3,000,000	3,000,000	2,977,680	22,320			22,320		3,000,000		5,910	5,910	18,790	08/01/2022
3137AA-FU-2	FHR 3857 EC EXCH PAC-11 3.500% 08/15/39		12/01/2020	Paydown		384,990	384,990	403,620	395,307		(10,317)		(10,317)		384,990				8,269	08/15/2039
597495-BJ-8	MIDLAND CNTY TX FRESH WTR SPLY 1.872% 09/15/21		03/26/2020	NATIONAL FINANCIAL SERVICES C		500,000	500,000	500,000	500,540	(540)			(540)		500,000				2,473	09/15/2021
3137AK-V3-2	FHR 3981 PA PAC-11 3.000% 04/15/31		12/01/2020	Paydown		6,155	6,155	6,437	6,334		(179)		(179)		6,155				109	04/15/2031
597495-BK-5	MIDLAND CNTY TX FRESH WTR SPLY 1.910% 09/15/22		03/26/2020	NATIONAL FINANCIAL SERVICES C		497,650	500,000	500,000	500,490	(490)			(490)		500,000		(2,350)	(2,350)	2,524	09/15/2022
3137B0-UT-9	FHR 4182 C SEQ 3.000% 06/15/37		09/01/2020	Paydown		88,217	88,217	91,642	89,321		(1,105)		(1,105)		88,217				1,195	06/15/2037
700387-HF-3	PARK CREEK CO MET DIST REVENUE SERIES B 2.292% 12/01/22		04/02/2020	HILLTOP SECURITIES INC		225,412	230,000	230,000	230,983	(982)			(982)		230,001		(4,589)	(4,589)	1,368	12/01/2022
3137B2-QL-7	FHR 4212 LA PAC-11 3.000% 10/15/39		12/01/2020	Paydown		202,420	202,420	209,616	206,377		(3,957)		(3,957)		202,420				3,254	10/15/2039
861398-CE-3	STOCKTON CA PUBLIC FING AUTH W SERIES A 2.048% 10/01/21		03/26/2020	PERSHING LLC,USA		147,360	150,000	150,000	150,053	(53)			(53)		150,000		(2,640)	(2,640)	856	10/01/2021
3137B8-Z3-4	FHR 4316 DA SEQ 3.000% 02/15/39		12/01/2020	Paydown		58,327	58,327	60,260	59,193		(865)		(865)		58,327				1,044	02/15/2039
861398-CF-0	STOCKTON CA PUBLIC FING AUTH W SERIES A 2.145% 10/01/22		03/26/2020	HILLTOP SECURITIES INC		97,251	100,000	100,000	100,003	(3)			(3)		100,000		(2,749)	(2,749)	598	10/01/2022
3137BA-D6-6	FHR 4323 CA EXCH SEQ 4.000% 03/15/40		12/01/2020	Paydown		95,044	95,044	102,057	98,937		(3,893)		(3,893)		95,044				2,278	03/15/2040
88278P-YX-6	TEXAS ST UNIV SYS FING REVENUE SERIES B 1.810% 03/15/21		03/26/2020	HILLTOP SECURITIES INC		497,570	500,000	500,000	500,095	(95)			(95)		500,000		(2,430)	(2,430)	2,830	03/15/2021
3137BB-N9-7	FHR 4358 DA EXCH SEQ 3.000% 06/15/40		12/01/2020	Paydown		255,844	255,844	261,186	258,898		(3,054)		(3,054)		255,844				5,091	06/15/2040
88278P-YY-4	TEXAS ST UNIV SYS FING REVENUE SERIES B 1.839% 03/15/22		03/26/2020	FUNB FUNDS II		1,725,952	1,730,000	1,730,000	1,732,318	(2,318)			(2,318)		1,730,000		(4,048)	(4,048)	9,949	03/15/2022
3137BC-TN-8	FHR 4376 HA SEQ 3.000% 04/15/40		12/01/2020	Paydown		86,351	86,351	88,037	87,397		(1,046)		(1,046)		86,351				1,668	04/15/2040
914023-MY-9	UNIV OF AKRON OH SERIES B 1.976% 01/01/21		03/26/2020	NATIONAL FINANCIAL SERVICES C		449,550	450,000	450,000	450,014	(14)			(14)		450,000		(450)	(450)	2,673	01/01/2021
3137BD-V9-4	FHR 4385 Q SEQ 3.000% 07/15/39		12/01/2020	Paydown		630,050	630,050	648,458	638,579		(8,529)		(8,529)		630,050				12,366	07/15/2039
3137BD-XX-9	FHR 4390 NY EXCH SEQ 3.000% 06/15/40		12/01/2020	Paydown		944,548	944,548	976,371	964,735		(20,187)		(20,187)		944,548				18,297	06/15/2040
3137BG-6G-9	FHR 4428 LA SC SEQ 3.000% 06/15/39		12/01/2020	Paydown		73,007	73,007	75,633	74,667		(1,660)		(1,660)		73,007				1,200	06/15/2039

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
3137BG-JD-2	FHR 4444 CH EXCH SEQ 3.000% 01/15/41		12/01/2020	Paydown		1,020,128	1,020,128	1,055,856	1,042,696		(22,568)		(22,568)		1,020,128				19,657	01/15/2041
3137BM-2F-2	FHR 4526 MH PAC-1-11 3.000% 02/15/44		12/01/2020	Paydown		47,744	47,744	49,147	48,557		(813)		(813)		47,744				785	02/15/2044
3137BM-SF-4	FHR 4547 A SEQ 3.000% 12/15/41		12/01/2020	Paydown		194,225	194,225	200,932	198,915		(4,690)		(4,690)		194,225				3,678	12/15/2041
3137BN-E8-3	FHR 4565 DM EXCH SEQ 3.000% 02/15/42		12/01/2020	Paydown		1,116,371	1,116,371	1,159,979	1,142,749		(26,378)		(26,378)		1,116,371				22,018	02/15/2042
3137FC-PZ-1	FHR 4749 A EXCH SEQ 3.500% 10/15/44		12/01/2020	Paydown		2,327,130	2,327,130	2,384,218	2,374,613		(47,483)		(47,483)		2,327,130				49,694	10/15/2044
3137FC-S9-6	FHR 4749 GA SEQ 3.500% 10/15/44		12/01/2020	Paydown		2,235,802	2,235,802	2,271,086	2,265,403		(29,601)		(29,601)		2,235,802				47,828	10/15/2044
3137FD-6W-7	FHR 4748 YA EXCH SEQ 3.500% 09/15/44		12/01/2020	Paydown		2,281,615	2,281,615	2,337,229	2,325,752		(44,137)		(44,137)		2,281,615				48,457	09/15/2044
3138A2-CK-3	FNMA AH0973 4.000% 12/01/25		12/01/2020	Paydown		51,449	51,449	54,689	53,782		(2,333)		(2,333)		51,449				1,144	12/01/2025
3138EA-EF-0	FNMA AK5533 3.500% 03/01/27		12/01/2020	Paydown		6,825	6,825	7,346	7,206		(381)		(381)		6,825				120	03/01/2027
3138EH-TA-0	FNMA AL1444 3.000% 02/01/27		12/01/2020	Paydown		34,498	34,498	36,734	36,122		(1,624)		(1,624)		34,498				528	02/01/2027
3138EK-VV-4	FNMA AL3327 2.500% 04/01/23		12/01/2020	Paydown		59,881	59,881	60,732	60,303		(422)		(422)		59,881				809	04/01/2023
3138MB-LL-8	FNMA AP7530 2.500% 09/01/27		12/01/2020	Paydown		12,189	12,189	12,796	12,647		(458)		(458)		12,189				155	09/01/2027
3138W6-5D-4	FNMA AR8943 2.500% 03/01/23		12/01/2020	Paydown		17,198	17,198	17,970	17,611		(413)		(413)		17,198				254	03/01/2023
3138WB-KF-1	FNMA AS2093 3.000% 03/01/24		12/01/2020	Paydown		43,644	43,644	45,495	44,743		(1,099)		(1,099)		43,644				538	03/01/2024
31416X-QT-0	FNMA AB2265 4.000% 02/01/41		12/01/2020	Paydown		19,905	19,905	21,821	21,678		(1,774)		(1,774)		19,905				492	02/01/2041
31418A-QY-7	FNMA MA1370 2.500% 03/01/23		12/01/2020	Paydown		28,976	28,976	29,600	29,288		(312)		(312)		28,976				377	03/01/2023
31418A-RU-4	FNMA MA1398 2.500% 04/01/23		12/01/2020	Paydown		21,296	21,296	21,995	21,662		(365)		(365)		21,296				277	04/01/2023
31418D-FN-7	FNMA POOL MA3772 3.500% 09/01/39		12/01/2020	Paydown		2,116,484	2,116,484	2,194,198	2,193,154		(76,670)		(76,670)		2,116,484				44,151	09/01/2039
31418D-GJ-5	FNMA POOL MA3800 3.000% 10/01/39		12/01/2020	Paydown		2,284,448	2,284,448	2,341,560	2,341,059		(56,611)		(56,611)		2,284,448				45,384	10/01/2039
31418D-HJ-4	FNMA POOL MA3832 3.500% 11/01/39		12/01/2020	Paydown		1,856,708	1,856,708	1,929,816	1,929,440		(72,732)		(72,732)		1,856,708				40,698	11/01/2039
3199999. Subtotal - Bonds - U.S. Special Revenues						159,558,582	157,772,601	158,285,521	158,307,675	(184,625)	(488,273)		(672,898)		157,635,074		1,923,805	1,923,805	1,139,215	XXX
00914A-AD-4	AIR LEASE CORP 2.250% 01/15/23		04/01/2020	BARCLAYS CAPITAL INC		9,660,000	11,500,000	11,417,890	11,502,981	(118,875)	34,938		(83,937)		11,431,384		(1,309,742)	(1,309,742)	239,103	01/15/2023
00101J-AK-2	ADT SEC CORP SR SEC 6.250% 10/15/21		09/19/2020	Call 105.9890		2,649,725	2,500,000	2,643,750	2,574,653		(29,192)		(29,192)		2,545,461		(45,461)	(45,461)	294,690	10/15/2021
02665W-BG-5	AMERICAN HONDA FINANCE SERIES MTN 1.700% 09/09/21		04/08/2020	Various		13,530,373	13,750,000	13,644,675	13,729,532	(101,867)	81,885		(19,982)		13,677,267		(108,355)	(108,355)	234,135	09/09/2021
00130H-BT-1	AES CORP/THE SR UNSEC 4.875% 05/15/23		06/03/2020	TENDER SALE		1,686,563	1,720,000	1,735,050	1,727,095		(2,441)		(2,441)		1,724,655		(38,091)	(38,091)	46,583	05/15/2023
02665W-DC-2	AMERICAN HONDA FINANCE SERIES MTN 2.050% 01/10/23		04/07/2020	Various		19,241,035	19,675,000	19,667,720	19,749,120	1			1		19,668,974				391,376	01/10/2023
00206R-CN-0	AT&T INC SR UNSEC 3.400% 05/15/25		08/07/2020	TENDER SALE		1,088,860	1,000,000	997,040	998,296	179			179		998,475		90,385	90,385	25,217	05/15/2025
037833-DL-1	APPLE INC 1.700% 09/11/22		04/01/2020	Various		27,931,823	27,700,000	27,695,291	27,665,890	45,430	2,170		47,600		27,696,159		174,304	174,304	441,404	09/11/2022
00507V-AL-3	ACTIVISION BLIZZARD SR UNSEC 2.600% 06/15/22		09/04/2020	Call 103.9085		1,272,879	1,225,000	1,220,958	1,222,976		544		544		1,223,520		1,480	1,480	70,793	06/15/2022
05531F-AZ-6	BB&T CORPORATION SERIES MTN 2.150% 02/01/21		04/07/2020	BNP PARIBAS SECURITIES BOND		8,116,200	8,100,000	8,100,081	8,121,625	(32,797)	(92)		(32,889)		8,100,045		11,949	11,949	202,588	02/01/2021
015271-AD-1	ALEXANDRIA REAL ESTATE E CO.GUARNT 3.900% 06/15/23		08/04/2020	TENDER SALE		1,502,306	1,367,000	1,400,847	1,385,100		(3,195)		(3,195)		1,381,906		120,400	120,400	34,061	06/15/2023
06051G-FZ-7	BANK OF AMERICA CORP SERIES MTN 2.503% 10/21/22		03/30/2020	J.P. MORGAN SECURITIES LLC		21,602,160	21,600,000	21,761,568	21,811,310	(116,191)	(104,377)		(220,568)		21,715,872		(84,663)	(84,663)	405,763	10/21/2022
019736-AD-9	ALLISON TRANSMISSION INC SR UNSEC 5.000% 10/01/24		11/19/2020	Call 101.2500		2,025,000	2,000,000	1,995,000	1,996,201		640		640		1,996,841		3,159	3,159	138,333	10/01/2024
06051G-GP-8	BANK OF AMERICA CORP SERIES GMTN 2.369% 07/21/21		03/26/2020	BNP PARIBAS SECURITIES BOND		11,942,640	12,000,000	12,011,520	12,026,089	(29,187)	(17,313)		(46,500)		12,003,829		(45,281)	(45,281)	332,035	07/21/2021
02005N-BH-2	ALLY FINANCIAL INC SR UNSEC 3.875% 05/21/24		04/29/2020	U.S. BANCORP LIBRA		738,750	750,000	742,440	743,287		467		467		743,755		(5,005)	(5,005)	12,917	05/21/2024
06406R-AK-3	BANK OF NY MELLON CORP SERIES MTN 1.950% 08/23/22		04/06/2020	Various		29,592,411	29,525,000	29,515,552	29,574,938	(88,647)	2,949		(85,698)		29,517,211		55,652	55,652	510,223	08/23/2022
03523T-BP-2	ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.500% 07/15/22		08/12/2020	Call 104.2590		448,314	430,000	398,705	419,972		2,348		2,348		422,320		7,680	7,680	29,870	07/15/2022
097023-BM-6	BOEING CO 1.650% 10/30/20		04/06/2020	WELLS FARGO SECURITIES, LLC		9,753,800	10,000,000	9,942,700	9,976,487	(24,145)	72,312		48,167		9,973,424		(162,314)	(162,314)	122,287	10/30/2020
05329W-AK-8	AUTONATION INC CO.GUARNT 5.500% 02/01/20		02/01/2020	Maturity		900,000	900,000	968,250	901,064		(1,064)		(1,064)		900,000				24,750	02/01/2020
097023-CL-7	BOEING CO 2.300% 08/01/21		04/09/2020	Various		28,056,625	28,850,000	28,848,846	29,005,961	(238,584)	903		(237,681)		28,849,253		(586,197)	(586,197)	790,578	08/01/2021
05523U-AM-2	BAE SYSTEMS HOLDINGS INC CO.GUARNT 2.850% 12/15/20		12/15/2020	Maturity		2,500,000	2,500,000	2,532,950	2,507,879		(7,879)		(7,879)		2,500,000				71,250	12/15/2020
14042R-NW-7	CAPITAL ONE NA 2.150% 09/06/22		03/31/2020	Various		21,167,753	21,750,000	21,739,995	21,783,652	(64,805)	4,687		(60,118)		21,741,903		(424,597)	(424,597)	451,858	09/06/2022
06051G-FN-4	BANK OF AMERICA CORP SR UNSEC 2.250% 04/21/20		04/21/2020	Maturity		2,000,000	2,000,000	1,995,780	1,999,731		269		269		2,000,000				22,500	04/21/2020

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
14913Q-2A-6	CATERPILLAR FINL SERVICE SERIES GMTN 1.850% 09/04/20		04/01/2020	BMO CAPITAL MARKETS CORP BONDS		4,746,200	4,750,000	4,740,785	4,747,765	(5,526)	12,629		7,103		4,746,343		(105)	(105)	86,148	09/04/2020
06405L-AB-7	BANK OF NY MELLON CORP SR UNSEC 0.511% 06/04/21		06/04/2020	Call 100.0000		2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				21,219	06/04/2021
14913Q-2Z-1	CATERPILLAR FINL SERVICE SERIES MTN 2.180% 03/08/21		04/07/2020	BARCLAYS CAPITAL INC		41,921,225	42,500,000	42,500,000	42,560,584	(92,134)			(92,134)		42,500,000		(428,050)	(428,050)	478,029	03/08/2021
06742L-AH-6	DROCK 2015-1 A SB 2.200% 12/15/22		02/15/2020	Paydown		2,000,000	2,000,000	2,018,477	2,000,580		(580)		(580)		2,000,000				7,333	12/15/2022
15189W-AG-5	CENTERPOINT ENERGY RESOU 4.500% 01/15/21		03/30/2020	WELLS FARGO SECURITIES, LLC		12,060,240	12,000,000	12,321,000	12,230,622	(15,137)	(395,432)		(410,569)		12,150,564		(67,429)	(67,429)	648,443	01/15/2021
110122-BN-7	BRISTOL MYERS SQUIBB CO SERIES 144A 3.875% 08/15/25		07/15/2020	Tax Free Exchange		1,840,008	1,725,000	1,854,323	1,851,947		(11,939)		(11,939)		1,840,008				61,273	08/15/2025
17308C-C4-6	CITIGROUP INC 2.312% 11/04/22		03/26/2020	J.P. MORGAN SECURITIES LLC		32,301,734	32,850,000	32,850,000	32,945,363	(145,023)			(145,023)		32,850,001		(405,487)	(405,487)	520,132	11/04/2022
110122-BQ-0	BRISTOL MYERS SQUIBB CO SERIES 144A 3.900% 02/20/28		07/15/2020	Tax Free Exchange		6,516,879	6,000,000	6,558,018	6,550,903		(34,024)		(34,024)		6,516,879				211,250	02/20/2028
233331-BE-6	DTE ENERGY CO 2.250% 11/01/22		03/30/2020	WELLS FARGO SECURITIES, LLC		19,318,544	19,600,000	19,570,796	19,587,540	(23,203)	13,560		(9,643)		19,574,754		(189,415)	(189,415)	302,015	11/01/2022
110122-BZ-0	BRISTOL-MYERS SQUIBB CO SR UNSEC 2.900% 07/26/24		07/14/2020	Tax Free Exchange		1,719,793	1,725,000	1,718,307	1,719,129		664		664		1,719,793				58,085	07/26/2024
24422E-VA-4	DEERE JOHN CAPITAL CORP SERIES MTN 1.950% 06/13/22		03/25/2020	BMO CAPITAL MARKETS CORP BONDS		11,523,963	11,700,000	11,684,907	11,719,246	(49,746)	7,214		(42,532)		11,687,862		(121,169)	(121,169)	111,026	06/13/2022
110122-CA-4	BRISTOL-MYERS SQUIBB CO SR UNSEC 3.200% 06/15/26		07/15/2020	Tax Free Exchange		6,846,254	6,850,000	6,845,468	6,845,909		344		344		6,846,254				127,867	06/15/2026
254687-FG-6	DISNEY WALT COMPANY THE 0.475% 09/01/21		04/01/2020	J.P. MORGAN SECURITIES LLC		22,705,600	23,000,000	23,000,000	23,059,702	(90,793)			(90,793)		23,000,000		(217,732)	(217,732)	274,945	09/01/2021
11120V-AB-9	BRIXMOR OPERATING PART SR UNSEC 3.875% 08/15/22		06/29/2020	TENDER SALE		1,206,695	1,150,000	1,141,065	1,146,369		655		655		1,147,024		59,671	59,671	38,868	08/15/2022
30231G-BB-7	EXXON MOBIL CORPORATION 1.902% 08/16/22		03/25/2020	MITSUBISHI UFJ SECURITIE		34,364,250	34,475,000	34,475,000	34,666,703	(291,533)			(291,533)		34,475,001		(81,909)	(81,909)	596,837	08/16/2022
11134L-AF-6	BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24		05/21/2020	Taxable Exchange		3,311,016	3,150,000	3,147,157	3,148,040		176		176		3,148,216		162,799	162,799	97,059	01/15/2024
31677Q-BG-3	FIFTH THIRD BANK/CINCINNATI OH 2.250% 06/14/21		01/23/2020	Various		5,029,150	5,000,000	5,009,950	5,025,232	(26,468)	(2,307)		(28,775)		5,007,388		16,068	16,068	22,692	06/14/2021
125523-CA-6	CIGNA CORP SERIES 144A 3.400% 03/01/27		07/14/2020	Tax Free Exchange		999,649	975,000	1,002,270	1,001,489		(1,840)		(1,840)		999,649				28,822	03/01/2027
373334-KF-7	GEORGIA POWER CO 2.400% 04/01/21		04/06/2020	TORONTO DOMINION SECURTIES (US		8,015,067	7,995,000	8,022,103	8,029,644	(21,199)	(26,957)		(48,156)		8,010,883		3,019	3,019	168,310	04/01/2021
126408-GZ-0	CSX CORP SR UNSEC 3.700% 11/01/23		12/30/2020	Call 109.3570		546,785	500,000	499,620	499,840		39		39		499,879		121	121	68,317	11/01/2023
373334-KJ-9	GEORGIA POWER CO SERIES C 2.000% 09/08/20		02/26/2020	Redemption 100.1985		15,029,770	15,000,000	14,974,200	14,993,816	(16,387)	21,617		5,230		14,986,830		31,762	31,762	236,411	09/08/2020
14042R-BT-7	CAPITAL ONE NA SR UNSEC 2.250% 09/13/21		06/05/2020	TENDER SALE		6,604,910	6,500,000	6,489,925	6,496,451		906		906		6,497,358		107,552	107,552	108,469	09/13/2021
38141G-WG-5	GOLDMAN SACHS GROUP INC/THE 2.600% 12/27/20		01/02/2020	Various		12,229,158	12,200,000	12,214,640	12,225,219	(38,352)			(38,352)		12,200,000		21,565	21,565	13,391	12/27/2020
14042R-NW-7	CAPITAL ONE NA SR UNSEC 2.150% 09/06/22		06/05/2020	TENDER SALE		2,478,253	2,425,000	2,423,885	2,424,001		160		160		2,424,161		54,092	54,092	39,682	09/06/2022
38145G-AG-5	GOLDMAN SACHS GROUP INC 2.350% 11/15/21		04/03/2020	Various		24,890,750	25,000,000	24,946,500	25,093,495	(208,928)	35,020		(173,908)		24,962,524		(52,874)	(52,874)	391,322	11/15/2021
14313Y-AD-0	CARMX 2016-1 A4 SEQ 1.880% 06/15/21		03/15/2020	Paydown		1,213,334	1,213,334	1,213,263	1,213,327		6		6		1,213,334				4,713	06/15/2021
4042Q1-AE-7	HSBC BANK USA NA 4.875% 08/24/20		03/31/2020	Various		10,600,299	10,524,000	10,789,415	10,705,218	(12,317)	(382,467)		(394,784)		10,628,999		(22,088)	(22,088)	524,625	08/24/2020
161175-AX-2	CHARTER COMM OPT LLC/CAP SR SEC 3.579% 07/23/20		06/23/2020	Call 100.0000		1,325,000	1,325,000	1,325,000	1,325,000						1,325,000				43,470	07/23/2020
48125L-RK-0	JP MORGAN CHASE BANK NA 2.604% 02/01/21		02/03/2020	Direct		25,000,000	25,000,000	25,051,150	25,012,881	(5,672)	(52,278)		(57,950)		25,000,000				549,656	02/01/2021
22822V-AA-9	CROWN CASTLE INTL CORP SR UNSEC 3.400% 02/15/21		07/06/2020	Call 101.5570		355,450	350,000	359,230	352,155		(1,053)		(1,053)		351,102		(1,102)	(1,102)	16,060	02/15/2021
48125L-RN-4	JP MORGAN CHASE BANK NA SERIES BKNT 3.086% 04/26/21		04/01/2020	Various		19,950,000	20,000,000	20,107,000	20,067,639	(32,826)	(210,915)		(243,741)		20,009,115		(43,732)	(43,732)	454,531	04/26/2021
24422E-RY-7	JOHN DEERE CAPITAL CORP SR UNSEC 1.700% 01/15/20		01/15/2020	Various		175,000	175,000	174,486	174,997		3		3		175,000				1,488	01/15/2020
55336V-BG-4	MPLX LP 1.130% 09/09/21		04/08/2020	Various		17,020,000	18,400,000	18,400,000	18,456,320	(85,649)			(85,649)		18,400,000		(1,020,619)	(1,020,619)	276,098	09/09/2021
247361-ZK-7	DELTA AIR LINES INC SR UNSEC 2.875% 03/13/20		03/13/2020	Maturity		2,250,000	2,250,000	2,243,858	2,249,579		421		421		2,250,000				32,344	03/13/2020

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
61746B-EA-0	MORGAN STANLEY 2.500% 04/21/21		03/27/2020	Various		8,257,919	8,300,000	8,346,646	8,362,833	(38,155)	(40,181)		(78,336)		8,330,518		(53,835)	(53,835)	155,731	04/21/2021
247361-ZL-5	DELTA AIR LINES INC SR UNSEC 2.600% 12/04/20		12/04/2020	Maturity		1,350,000	1,350,000	1,349,150	1,349,731		269		269		1,350,000				35,100	12/04/2020
61746B-ED-4	MORGAN STANLEY 2.625% 11/17/21		03/27/2020	Various		6,966,750	7,000,000	7,074,200	7,081,809	(27,940)	(46,947)		(74,887)		7,054,936		(65,429)	(65,429)	115,497	11/17/2021
247361-ZU-5	DELTA AIR LINES INC 2.900% 10/28/24		04/24/2020	BARCLAYS BANK PLC		2,791,250	3,500,000	3,486,105	3,486,566		837		837		3,487,404		(696,154)	(696,154)	50,750	10/28/2024
65339K-AS-9	NEXTERA ENERGY CAPITAL 2.403% 09/01/21		03/30/2020	DEUTSCHE BANK SECURITIES		50,606,960	50,800,000	50,999,999	51,152,884	(282,494)	(140,603)		(423,097)		50,941,803		(248,168)	(248,168)	1,202,471	09/01/2021
252722-AA-1	DROT 2019-1A A SEQ 2.890% 02/20/32		12/20/2020	Paydown		1,481,012	1,481,012	1,480,814	1,480,821		191		191		1,481,012				19,404	02/20/2032
674599-CP-8	OCCIDENTAL PETROLEUM CORP 2.700% 08/15/22		03/27/2020	Various		21,890,250	31,050,000	31,185,517	31,365,314	(275,922)	(69,962)		(345,884)		31,171,240		(6,864,313)	(6,864,313)	916,261	08/15/2022
25466A-AG-6	DISCOVER BANK SR UNSEC 3.100% 06/04/20		06/04/2020	Maturity		725,000	725,000	724,833	724,985		15		15		725,000				11,238	06/04/2020
674599-CT-0	OCCIDENTAL PETROLEUM CORP 1.163% 02/08/21		03/27/2020	MITSUBISHI UFJ SECURITIE		15,600,000	20,000,000	20,000,000	20,127,638	(194,107)			(194,107)		20,000,000		(3,254,147)	(3,254,147)	377,606	02/08/2021
254683-BR-5	DCENT 2015-A4 A4 SEQ SB 2.190% 04/17/23		10/15/2020	Paydown		500,000	500,000	497,500	499,573		427		427		500,000				9,125	04/17/2023
674599-CU-7	OCCIDENTAL PETROLEUM CORP 2.600% 08/13/21		03/26/2020	Various		10,933,125	14,875,000	14,861,910	14,982,398	(179,385)	8,917		(170,468)		14,866,090		(2,908,672)	(2,908,672)	420,878	08/13/2021
25470D-AQ-2	DISCOVERY COMMUNICATIONS CO.GUARNT 2.950% 03/20/23		05/20/2020	TENDER SALE		389,652	392,000	391,506	391,701		35		35		391,736		(2,084)	(2,084)	7,774	03/20/2023
68389X-BK-0	ORACLE CORP 1.900% 09/15/21		04/03/2020	BARCLAYS CAPITAL INC		20,055,800	20,000,000	19,979,400	20,036,722	(81,795)	14,986		(66,809)		19,985,629		51,948	51,948	360,058	09/15/2021
26138E-AQ-2	KEURIG DR PEPPER INC CO.GUARNT 2.000% 01/15/20		01/15/2020	Various		874,000	874,000	870,240	873,977		23		23		874,000				8,740	01/15/2020
69353R-FR-4	PNC BANK NA 0.660% 12/09/22		03/30/2020	Various		18,800,000	20,000,000	20,000,000	20,020,900	(31,784)			(31,784)		20,000,000		(887,495)	(887,495)	228,465	12/09/2022
29366A-AA-2	ELL 2011-A A1 SEQ 2.040% 09/01/23		12/01/2020	Paydown		80,653	80,653	81,730	81,001		(348)		(348)		80,653				1,265	09/01/2023
69353R-FS-2	PNC BANK NA 2.028% 12/09/22		03/31/2020	J.P. MORGAN SECURITIES LLC		19,903,000	20,000,000	20,000,000	20,021,317	(32,418)			(32,418)		20,000,000		(71,739)	(71,739)	214,987	12/09/2022
31620M-AP-1	FIDELITY NATIONAL INFORM SR UNSEC 3.625% 10/15/20		01/02/2020	Various		1,411,961	1,395,000	1,393,206	1,394,691		1		1		1,394,692		308	308	27,777	10/15/2020
69371R-Q3-3	PACCAR FINANCIAL CORP SERIES MTN 2.000% 09/26/22		04/02/2020	ING BARINGS CORP		11,443,052	11,600,000	11,585,848	11,659,693	(110,439)	6,929		(103,510)		11,588,340		(107,412)	(107,412)	206,765	09/26/2022
31620M-AQ-9	FIDELITY NATIONAL INFORM SR UNSEC 4.500% 10/15/22		01/02/2020	Call 106.0978		1,047,185	987,000	985,194	986,209		1		1		986,209		791	791	69,685	10/15/2022
70450Y-AB-9	PAYPAL HOLDINGS INC 2.200% 09/26/22		03/30/2020	MITSUBISHI UFJ SECURITIE		19,047,417	19,275,000	19,250,521	19,374,291	(185,010)	11,333		(173,677)		19,254,720		(153,242)	(153,242)	367,983	09/26/2022
337738-AN-8	FISERV INC SR UNSEC 2.700% 06/01/20		06/01/2020	Maturity		500,000	500,000	501,310	500,098		(98)		(98)		500,000				6,750	06/01/2020
90520E-AK-7	MUFG UNION BANK NA SERIES BKNT 2.100% 12/09/22		04/06/2020	J.P. MORGAN SECURITIES LLC		19,710,800	20,000,000	20,000,000	20,044,848	(68,203)			(68,203)		20,000,000		(213,886)	(213,886)	234,441	12/09/2022
33849N-AG-0	FSMT 2018-5 A7 EXCH AFC SEQ SSNR 4.000% 09/25/48		12/01/2020	Paydown		1,033,731	1,033,731	1,039,061	1,035,646		(1,915)		(1,915)		1,033,731				21,619	09/25/2048
94988J-5P-8	WELLS FARGO BANK NA SERIES BKNT 3.325% 07/23/21		04/06/2020	WELLS FARGO SECURITIES, LLC		12,820,352	12,800,000	12,930,944	12,900,267	(34,180)	(212,962)		(247,142)		12,840,116		(14,909)	(14,909)	509,073	07/23/2021
345397-XA-6	FORD MOTOR CREDIT CO LLC SR UNSEC 3.219% 01/09/22		01/16/2020	CITIGROUP GLOBAL MARKETS INC		1,813,428	1,800,000	1,800,000	1,800,000						1,800,000		13,428	13,428	30,902	01/09/2022
94988J-6A-0	WELLS FARGO BANK NA SERIES BKNT 2.082% 09/09/22		03/30/2020	WELLS FARGO SECURITIES, LLC		29,695,100	30,000,000	30,000,000	30,044,685	(67,955)			(67,955)		30,000,000		(225,498)	(225,498)	585,962	09/09/2022
345397-YG-2	FORD MOTOR CREDIT CO LLC SR UNSEC 3.810% 01/09/24		01/16/2020	CREDIT SUISSE SECURITIES US LL		5,086,700	5,000,000	5,000,000	5,000,000						5,000,000		86,700	86,700	101,600	01/09/2024
89114Q-BC-1	TORONTO DOMINION BANK SERIES GMTN 2.500% 12/14/20	A	01/22/2020	TORONTO DOMINION SECURTIES (US		17,209,269	17,100,000	17,203,113	17,195,467	(32,771)	(27,760)		(60,531)		17,168,813		29,739	29,739	80,211	12/14/2020
361448-AV-5	GATX CORP SR UNSEC 2.600% 03/30/20		03/30/2020	Maturity		1,000,000	1,000,000	1,001,550	1,000,000						1,000,000				13,000	03/30/2020
89114Q-CC-0	TORONTO DOMINION BANK SERIES GMTN 0.499% 03/17/21	A	03/26/2020	BNP PARIBAS SECURITIES BOND		14,128,365	14,500,000	14,500,000	14,513,195	(20,066)			(20,066)		14,500,000		(274,853)	(274,853)	144,128	03/17/2021
37045X-AY-2	GENERAL MOTORS FINL CO CO.GUARNT 3.200% 07/13/20		07/13/2020	Maturity		1,425,000	1,425,000	1,424,601	1,424,954		46		46		1,425,000				45,600	07/13/2020
89114Q-CD-8	TORONTO DOMINION BANK SERIES MTN 1.900% 12/01/22	A	01/07/2020	TORONTO DOMINION SECURTIES (US		10,003,900	10,000,000	9,988,900	10,001,935	(18,634)	429		(18,205)		9,989,780		10,460	10,460	33,868	12/01/2022
38141G-VP-6	GOLDMAN SACHS GROUP INC SR UNSEC 2.750% 09/15/20		08/15/2020	Various		1,000,000	1,000,000	998,007	999,697		267		267		999,964		36	36	25,208	09/15/2020
05578D-AW-2	BPCE SA 2.750% 12/02/21	D	01/09/2020	RBS SECURITIES INC.		11,030,691	10,865,000	11,002,986	11,008,896	(37,574)	(11,443)		(49,017)		10,981,796		35,874	35,874	57,463	12/02/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38145G-AG-5	GOLDMAN SACHS GROUP INC SR UNSEC 2.350% 11/15/21		11/15/2020	Call 100.0000		2,525,000	2,525,000	2,522,399	2,524,038		442		442		2,524,480		520	520	59,338	11/15/2021
05964H-AC-9	BANCO SANTANDER SA 3.500% 04/11/22	D	03/25/2020	SANTANDER INVESTMENT SECURITIE		28,402,642	29,200,000	30,043,552	29,984,758	(90,913)	(416,580)		(507,493)		29,847,180		(1,079,913)	(1,079,913)	795,788	04/11/2022
38148L-AA-4	GOLDMAN SACHS GROUP INC SR UNSEC 2.600% 04/23/20		03/23/2020	Call 100.0000		650,000	650,000	652,093	650,104		(104)		(104)		650,000				7,042	04/23/2020
500630-CX-4	KOREA DEVELOPMENT BANK 1.908% 10/01/22	D	04/02/2020	MIZUHO SECURITIES		296,430	300,000	300,000	300,406	(617)			(617)		300,000		(2,640)	(2,640)	6,522	10/01/2022
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		05/28/2020	BANK OF AMERICA		2,606,989	2,744,199	2,743,899	2,744,006		10		10		2,744,016		(137,027)	(137,027)	39,123	02/25/2024
606822-AG-9	MITSUBISHI UFJ FIN GRP 2.190% 09/13/21	D	03/25/2020	Various		64,889,035	65,000,000	64,868,250	65,175,161	(428,836)	76,095		(352,741)		64,906,048		(12,912)	(12,912)	1,253,492	09/13/2021
42806D-BQ-1	HERTZ 2018-1A A SEQ 3.290% 02/25/24		05/25/2020	Paydown		255,801	255,801	255,773	255,783		18		18		255,801				3,507	02/25/2024
830505-AT-0	SKANDINAVISKA ENSKILDA 1.875% 09/13/21	D	04/02/2020	Various		19,761,800	20,000,000	19,917,600	19,940,726	(13,347)	59,279		45,932		19,942,626		(133,514)	(133,514)	357,079	09/13/2021
42806D-BZ-1	HERTZ 2018-3A A SEQ 4.030% 07/25/24		05/28/2020	BANK OF AMERICA		2,606,393	2,743,572	2,743,324	2,743,389		20		20		2,743,409		(137,016)	(137,016)	47,912	07/25/2024
86562M-AB-6	SUMITOMO MITSUI FINL GRP 2.934% 03/09/21	D	03/30/2020	SMBC NIKKO SECURITIES AMERICA,		5,005,400	5,000,000	5,044,400	5,057,203	(36,976)	(38,998)		(75,974)		5,025,868		15,283	15,283	139,001	03/09/2021
42806D-BZ-1	HERTZ 2018-3A A SEQ 4.030% 07/25/24		05/25/2020	Paydown		256,428	256,428	256,405	256,411		17		17		256,428				4,306	07/25/2024
86562M-AE-0	SUMITOMO MITSUI FINANCIAL GROU SERIES 5FXD 2.058% 07/14/21	D	01/09/2020	MIZUHO SECURITIES		5,008,545	5,000,000	4,974,550	5,006,026	(39,726)	2,376		(37,350)		4,980,460		20,875	20,875	86,398	07/14/2021
42824C-AG-4	HP ENTERPRISE CO SR UNSEC 3.600% 10/15/20		08/17/2020	Call 100.2469		2,080,124	2,075,000	2,074,559	2,074,921		62		62		2,074,984		16	16	67,789	10/15/2020
431282-AN-2	HIGHWOODS REALTY LP SR UNSEC 3.200% 06/15/21		08/12/2020	TENDER SALE		533,114	539,000	533,832	537,835		489		489		538,324		(5,210)	(5,210)	11,451	06/15/2021
436440-AK-7	HOLOGIC INC CO.GUARNT 4.375% 10/15/25		10/15/2020	Call 102.1880		1,021,880	1,000,000	1,000,500	1,000,322		(87)		(87)		1,000,235		(235)	(235)	65,630	10/15/2025
44107T-AX-4	HOST HOTELS & RESORTS LP SR UNSEC 3.875% 04/01/24		09/04/2020	SEA PORT GROUP THE LLC		5,189,500	5,000,000	4,978,750	4,986,770		2,026		2,026		4,988,796		200,704	200,704	158,229	04/01/2024
446150-AK-0	HUNTINGTON BANCSHARES SR UNSEC 2.300% 01/14/22		11/02/2020	TENDER SALE		1,617,645	1,630,000	1,627,539	1,629,036		394		394		1,629,430		(11,785)	(11,785)	48,945	01/14/2022
44891A-AB-3	HYUNDAI CAPITAL AMERICA SR UNSEC 2.600% 03/19/20		03/19/2020	Maturity		1,000,000	1,000,000	995,070	999,776		224		224		1,000,000				13,000	03/19/2020
451102-BU-0	ICAHN ENTERPRISES/FIN SR UNSEC 4.750% 09/15/24		03/10/2020	Tax Free Exchange		2,052,500	2,000,000	2,055,000	2,054,396		(1,896)		(1,896)		2,052,500				48,556	09/15/2024
459745-GQ-2	INTL LEASE FINANCE CORP SR UNSEC 4.625% 04/15/21		07/17/2020	TENDER SALE		2,045,000	2,000,000	2,065,000	2,017,980		(7,571)		(7,571)		2,010,409		34,591	34,591	70,660	04/15/2021
46649K-AC-9	JP MORGAN MORTGAGE TRUST SERIES 2018-5 CLASS A3 144A 3.500% 10/25/48		12/01/2020	Paydown		2,673,578	2,673,578	2,722,873	2,722,504		(48,925)		(48,925)		2,673,578				55,668	10/25/2048
46649T-AE-6	JPMMT 2018-3 A5 EXCH AFC SEQ SSNR AS 3.500% 09/25/48		12/01/2020	Paydown		2,380,953	2,380,953	2,367,560	2,368,695		12,258		12,258		2,380,953				51,194	09/25/2048
46650M-AE-7	JPMMT 2018-8 A5 EXCH AFC SEQ SSNR 4.000% 01/25/49		12/01/2020	Paydown		1,579,458	1,579,458	1,591,057	1,586,620		(7,162)		(7,162)		1,579,458				33,672	01/25/2049
49446R-AL-3	KIMCO REALTY CORP SR UNSEC 3.200% 05/01/21		08/25/2020	Call 101.5531		1,015,531	1,000,000	998,000	999,586		190		190		999,776		224	224	40,744	05/01/2021
50077L-AH-9	KRAFT HEINZ FOODS CO CO.GUARNT 2.800% 07/02/20		07/02/2020	Maturity		99,000	99,000	98,823	98,976		24		24		99,000				2,772	07/02/2020
502431-AE-9	L3HARRIS TECH INC SR UNSEC 4.400% 06/15/28		05/01/2020	Tax Free Exchange		1,627,405	1,500,000	1,639,068	1,632,099		(4,694)		(4,694)		1,627,405				24,933	06/15/2028
513075-BE-0	LAMAR MEDIA CORP CO.GUARNT 5.000% 05/01/23		09/16/2020	Call 100.8330		3,024,990	3,000,000	3,075,000	3,032,202		(16,363)		(16,363)		3,015,839		(15,839)	(15,839)	153,115	05/01/2023
526057-BX-1	LENNAR CORP CO.GUARNT 4.750% 04/01/21		11/24/2020	Call 100.7711		1,310,024	1,300,000	1,328,125	1,310,711		(8,805)		(8,805)		1,301,907		(1,907)	(1,907)	80,865	04/01/2021
53117C-AS-1	LIBERTY PROPERTY LP SR UNSEC 3.250% 10/01/26		01/23/2020	Tax Free Exchange		894,738	900,000	892,458	894,661		77		77		894,738				10,481	10/01/2026
53117C-AT-9	LIBERTY PROPERTY LP SR UNSEC 4.375% 02/01/29		01/23/2020	Tax Free Exchange		3,042,821	3,050,000	3,042,131	3,042,750		71		71		3,042,821				70,055	02/01/2029
539830-BF-5	LOCKHEED MARTIN CORP SR UNSEC 2.500% 11/23/20		10/23/2020	Call 100.4685		200,937	200,000	199,339	199,866		89		89		199,955		45	45	4,444	11/23/2020
585055-AZ-9	MEDTRONIC INC CO.GUARNT 2.750% 04/01/23		10/29/2020	Call 105.9380		529,690	500,000	498,825	499,583		102		102		499,686		314	314	44,509	04/01/2023
585055-BR-6	MEDTRONIC INC CO.GUARNT 3.150% 03/15/22		10/29/2020	Call 103.8580		816,324	786,000	784,483	785,456		199		199		785,655		345	345	58,109	03/15/2022
60856B-AA-2	MOLEX ELECTRONICS TECH SR UNSEC 2.878% 04/15/20		03/15/2020	Call 100.0000		825,000	825,000	825,000	825,000						825,000				9,893	04/15/2020

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
609207-AB-1	MONDELEZ INTERNATIONAL SR UNSEC 4.000% 02/01/24		10/14/2020	TENDER SALE		540,215	500,000	499,460	499,758		44		44		499,802		40,413	40,413	24,167	02/01/2024
61690G-AE-1	MSBAM 2014-C14 A4 SEQ 3.787% 02/15/47		10/01/2020	Paydown		1,811,912	1,811,912	1,827,272	1,821,782		(9,870)		(9,870)		1,811,912				57,181	02/15/2047
65473Q-BH-5	NISOURCE INC SR UNSEC 2.650% 11/17/22		08/18/2020	TENDER SALE		2,075,784	1,975,000	1,972,512	1,973,528		314		314		1,973,842		101,942	101,942	39,544	11/17/2022
68504W-AA-5	ONGLT 2018-A A SEQ 3.100% 11/08/30		12/08/2020	Paydown		770,773	770,773	772,940	772,820		(2,047)		(2,047)		770,773				12,351	11/08/2030
69353R-ES-3	PNC BANK NA SR UNSEC 2.600% 07/21/20		06/22/2020	Call 100.0000		1,000,000	1,000,000	999,300	999,918		70		70		999,988		12	12	23,906	07/21/2020
759468-AA-9	RELIANCE HOLDINGS USA CO.GUARNT 4.500% 10/19/20		08/21/2020	Tax Free Exchange		400,870	400,000	427,276	404,283		(3,413)		(3,413)		400,870				15,100	10/19/2020
75951A-AB-4	RELIANCE STAND LIFE II SR SEC 2.500% 01/15/20		01/15/2020	Maturity		500,000	500,000	498,295	499,986		14		14		500,000				6,250	01/15/2020
774341-AJ-0	ROCKWELL COLLINS INC SR UNSEC 3.200% 03/15/24		05/22/2020	Taxable Exchange		5,306,485	5,000,000	4,985,600	4,990,840		901		901		4,991,742		314,743	314,743	117,778	03/15/2024
774341-AK-7	ROCKWELL COLLINS INC SR UNSEC 3.500% 03/15/27		05/22/2020	Taxable Exchange		1,451,532	1,350,000	1,347,773	1,348,291		92		92		1,348,384		103,148	103,148	34,781	03/15/2027
78470R-AC-1	SOFI 2016-E A2B SEQ 2.490% 01/25/36		12/25/2020	Paydown		261,067	261,067	261,526	261,323		(256)		(256)		261,067				3,212	01/25/2036
81744N-AA-8	SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42		12/01/2020	Paydown		66,308	66,308	67,767	67,610		(1,302)		(1,302)		66,308				985	12/25/2042
81746N-AK-4	SEMT 2016-3 A10 EXCH AFC SEQ SSNR 3.500% 11/25/46		12/01/2020	Paydown		1,396,919	1,396,919	1,372,691	1,374,214		22,704		22,704		1,396,919				29,038	11/25/2046
81747A-AG-0	SEMT 2019-1 A4 EXCH AFC SSNR 4.000% 02/25/49		10/01/2020	Paydown		3,025,599	3,025,599	3,053,964	3,046,421		(20,821)		(20,821)		3,025,599				57,871	02/25/2049
81747W-AG-2	SEMT 2018-7 A4 EXCH AFC SEQ SSNR 4.000% 09/25/48		11/01/2020	Paydown		2,207,046	2,207,046	2,218,081	2,211,920		(4,874)		(4,874)		2,207,046				41,802	09/25/2048
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		12/20/2020	Paydown		446,677	446,677	446,565	446,582		95		95		446,677				8,033	09/20/2035
83404K-AC-7	SOFI 2017-E A2B SEQ 2.720% 11/26/40		12/25/2020	Paydown		388,762	388,762	379,529	382,425		6,337		6,337		388,762				8,635	11/26/2040
83405D-AC-2	SOFI 2017-C A2B SEQ 2.630% 07/25/40		12/25/2020	Paydown		462,777	462,777	462,658	462,670		107		107		462,777				6,242	07/25/2040
83406E-AC-9	SOFI 2018-A A2B SEQ 2.950% 02/25/42		12/25/2020	Paydown		423,556	423,556	419,700	420,788		2,767		2,767		423,556				11,242	02/25/2042
86765L-AJ-6	SUNOCO LP/FINANCE CORP CO.GUARNT 4.875% 01/15/23		11/23/2020	TENDER SALE		493,750	500,000	501,520	501,012		(434)		(434)		500,578		(6,828)	(6,828)	33,109	01/15/2023
87165B-AE-3	SYNCHRONY FINANCIAL SR UNSEC 2.700% 02/03/20		02/03/2020	Maturity		1,000,000	1,000,000	999,390	999,988		12		12		1,000,000				13,500	02/03/2020
87612B-AM-4	TARGA RESOURCES PARTNERS CO.GUARNT 5.250% 05/01/23		11/02/2020	Call 100.0000		2,000,000	2,000,000	2,025,000	2,009,126		(9,126)		(9,126)		2,000,000				105,292	05/01/2023
911365-BH-6	UNITED RENTALS NORTH AM CO.GUARNT 4.625% 10/15/25		10/15/2020	Call 102.3130		2,046,260	2,000,000	1,945,000	1,955,000		5,370		5,370		1,960,370		39,630	39,630	138,760	10/15/2025
91159H-HL-7	US BANCORP SR UNSEC 2.350% 01/29/21		12/29/2020	Call 100.0000		1,000,000	1,000,000	999,860	999,968		29		29		999,998		2	2	33,292	01/29/2021
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		12/20/2020	Paydown		289,503	289,503	289,490	289,490		13		13		289,503				5,683	02/20/2036
94106L-BH-1	WASTE MANAGEMENT INC CO.GUARNT 3.200% 06/15/26		07/20/2020	Call 101.0000		4,040,000	4,000,000	3,998,920	3,999,071		72		72		3,999,143		857	857	116,444	06/15/2026
94974B-GM-6	WELLS FARGO & COMPANY SR UNSEC 2.600% 07/22/20		07/22/2020	Various		1,000,000	1,000,000	999,480	999,934		66		66		1,000,000				26,000	07/22/2020
98956P-AF-9	ZIMMER BIOMET HOLDINGS SR UNSEC 3.550% 04/01/25		04/28/2020	STIFEL NICOLAUS & COMPANY INC		1,035,550	1,000,000	997,650	998,673		76		76		998,749		36,801	36,801	20,610	04/01/2025
98978V-AJ-2	ZOETIS INC SR UNSEC 3.450% 11/13/20		10/13/2020	Various		375,000	375,000	374,519	374,909		82		82		374,991		9	9	11,859	11/13/2020
002364-AA-5	AVI FUNDING CO LTD SR UNSEC 2.850% 09/16/20	D	09/16/2020	Maturity		1,000,000	1,000,000	998,980	999,847		153		153		1,000,000				28,500	09/16/2020
00507U-AR-2	ALLERGAN FUNDING SCS CO.GUARNT 3.450% 03/15/22	D	05/14/2020	Various		3,085,896	3,000,000	2,995,945	2,998,564		231		231		2,998,796		87,100	87,100	68,713	03/15/2022
00507U-AS-0	ALLERGAN FUNDING SCS CO.GUARNT 3.800% 03/15/25	D	05/12/2020	Taxable Exchange		2,159,804	2,000,000	2,116,480	2,072,345		(4,987)		(4,987)		2,067,358		92,446	92,446	50,456	03/15/2025
05253J-AK-7	AUST & NZ BANKING GRP NY SR UNSEC 2.700% 11/16/20	D	11/16/2020	Maturity		500,000	500,000	499,170	499,835		165		165		500,000				13,500	11/16/2020
05957A-AA-7	BANCO DEL ESTADO -CHILE SR UNSEC 4.125% 10/07/20	D	09/14/2020	THE TORONTO-DOMINION BANK		300,600	300,000	322,110	303,315		(3,065)		(3,065)		300,250		350	350	11,653	10/07/2020
05965M-AD-5	BANCO DEL ESTADO DE CHILE SERIES 144A 2.668% 01/08/21	D	09/14/2020	THE TORONTO-DOMINION BANK		1,004,000	1,000,000	1,003,000	1,002,847		(2,151)		(2,151)		1,000,696		3,304	3,304	31,720	01/08/2021
06538P-AC-6	MUFG BANK LTD SR UNSEC 2.750% 09/14/20	D	09/14/2020	Various		3,200,000	3,200,000	3,197,649	3,199,649		351		351		3,200,000				88,000	09/14/2020
22303Q-AP-5	COVIDIEN INTL FINANCE SA CO.GUARNT 2.950% 06/15/23	D	10/29/2020	Call 106.8570		1,282,284	1,200,000	1,157,636	1,183,675		3,728		3,728		1,187,404		12,596	12,596	113,161	06/15/2023

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
40052V-AA-2	GRUPO BIMBO SAB DE CV CO.GUARNT 4.875% 06/30/20	D	06/30/2020	Maturity		100,000	100,000	110,750	101,097		(1,097)		(1,097)		100,000				2,438	06/30/2020
45112E-AF-6	ICICI BANK LTD/DUBAI SR UNSEC 3.500% 03/18/20	D	03/18/2020	Maturity		1,500,000	1,500,000	1,529,965	1,501,711		(1,711)		(1,711)		1,500,000				26,250	03/18/2020
460599-AB-9	INTERNATIONAL GAME TECH SR SEC 6.250% 02/15/22	D	03/27/2020	GOLDMAN SACHS & COMPANY		880,000	1,000,000	1,080,000	1,037,649		(5,562)		(5,562)		1,032,087		(152,087)	(152,087)	39,236	02/15/2022
500630-CD-8	KOREA DEVELOPMENT BANK SR UNSEC 2.500% 03/11/20	D	03/11/2020	Various		800,000	800,000	799,868	799,994		6		6		800,000				10,000	03/11/2020
50065A-AB-0	KOREA SOUTHERN POWER SR UNSEC 3.000% 01/29/21	D	04/27/2020	MIZUHO SECURITIES USA INC.		1,188,160	1,175,000	1,171,792	1,173,816		355		355		1,174,171		13,989	13,989	26,438	01/29/2021
86960B-AR-3	SVENSKA HANDELSBANKEN AB CO.GUARNT 1.950% 09/08/20	D	09/08/2020	Maturity		1,400,000	1,400,000	1,398,586	1,399,670		330		330		1,400,000				27,300	09/08/2020
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,138,406,279	1,164,646,618	1,168,074,103	1,170,049,386	(4,259,807)	(1,918,108)		(6,177,915)		1,166,666,240		(20,928,965)	(20,928,965)	23,674,883	XXX
00100U-AG-7	ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23		10/30/2020	Redemption 100.0000		1,483,784	1,483,784	1,470,801	1,472,976		10,808		10,808		1,483,784				40,411	11/10/2023
00255X-AD-1	LEIDOS INC LEIDOS INC 08/22/25		01/17/2020	Redemption 100.0000		2,534,011	2,534,011	2,537,812	2,536,788		(2,776)		(2,776)		2,534,011				4,263	08/22/2025
00766W-AT-0	AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25		01/31/2020	Redemption 100.0000		882,121	882,121	882,121	882,121						882,121				2,703	03/13/2025
02376C-AX-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21		10/05/2020	Various		1,418,762	1,949,179	1,682,313	1,940,028		3,810	260,098	(256,288)		1,683,740		(264,978)	(264,978)	41,077	10/10/2021
03765V-AJ-9	PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26		12/15/2020	Redemption 100.0000		55,407	55,407	55,403	55,403		4		4		55,407				2,443	09/23/2026
05377J-AP-7	AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25		02/07/2020	Tax Free Exchange		1,445,377	1,444,048	1,445,853	1,445,407		(30)		(30)		1,445,377				4,724	02/13/2025
05400K-AE-0	AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25		02/14/2020	Redemption 100.0000		306,005	306,005	305,623	305,676		329		329		306,005				1,593	01/15/2025
08579J-BD-3	BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22		12/22/2020	Redemption 100.0000		482,437	482,437	484,246	484,142		(1,704)		(1,704)		482,437				13,396	10/01/2022
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		12/17/2020	Redemption 100.0000		330,000	330,000	330,004	330,004		(4)		(4)		330,000				9,410	01/15/2024
13134M-BE-2	CALPINE CORP CALPINE CORP 01/15/24		12/04/2020	Tax Free Exchange		624,967	625,000	625,008	625,007		(40)		(40)		624,967				16,037	01/15/2024
16117L-BX-6	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 02/01/27		12/31/2020	Redemption 100.0000		81	81	81	81						81					02/01/2027
16117L-BX-6	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 02/01/27		01/06/2020	Tax Free Exchange		1,812,694	1,813,000	1,812,675	1,812,653		40		40		1,812,694					02/01/2027
18449E-AE-0	CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24		12/31/2020	Redemption 100.0000		10,050	10,050	10,126	10,104		(54)		(54)		10,050				167	06/28/2024
20337E-AQ-4	COMMSCOPE INC COMMSCOPE INC 04/04/26		12/31/2020	Redemption 100.0000		38,500	38,500	38,315	38,327		173		173		38,500				1,006	04/04/2026
23918V-AX-2	DAVITA INC DAVITA INC 08/12/26		02/14/2020	Tax Free Exchange		2,004,696	1,995,000	2,004,975	2,004,887		(191)		(191)		2,004,696				9,763	08/12/2026
24702N-BE-9	DELL INTERNATIONAL LLC DELL INTERNATIONAL LLC 09/19/25		12/15/2020	Redemption 100.0000		43,182	43,182	42,803	42,819		363		363		43,182				849	09/19/2025
40409V-AR-5	H.B. FULLER CO H.B. FULLER CO 10/21/24		11/27/2020	Redemption 100.0000		238,924	238,924	239,560	239,408		(484)		(484)		238,924				5,251	10/21/2024
404122-BA-0	HCA INC HCA INC 03/13/25		12/31/2020	Redemption 100.0000		7,880	7,880	7,880	7,880						7,880				131	03/13/2025
44969C-BJ-8	IQVIA INC IQVIA INC 06/11/25		12/31/2020	Redemption 100.0000		3,500	3,500	3,491	3,491		9		9		3,500				68	06/11/2025
45672J-AK-6	INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24		12/31/2020	Redemption 100.0000		15,000	15,000	15,075	15,053		(53)		(53)		15,000				274	03/31/2024
55303K-AC-7	MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/23/25		02/14/2020	Redemption 100.0000		946,954	946,954	949,917	949,211		(2,256)		(2,256)		946,954				4,469	03/23/2025
55314N-AL-8	MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26		12/31/2020	Redemption 100.0000		114,731	114,731	114,936	114,928		(198)		(198)		114,731				520	02/01/2026

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 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
57665V-AD-9	MATCH GROUP INC MATCH GROUP INC 11/16/22		02/13/2020	Redemption 100.0000		478,125	478,125	482,906	481,072		(2,947)		(2,947)		478,125				6,304	11/16/2022
64072U-AK-8	CSC HOLDINGS LLC CSC HOLDINGS LLC 04/15/27		10/15/2020	Redemption 100.0000		16,459	16,459	16,303	16,307		151		151		16,459				336	04/15/2027
65409Y-BE-4	NIELSEN FINANCE LLC NIELSEN FINANCE LLC 10/04/23		10/09/2020	Redemption 100.0000		7,381	7,381	7,406	7,396		(15)		(15)		7,381				105	10/04/2023
72584D-AE-4	KFC HOLDING CO KFC HOLDING CO 04/03/25		12/31/2020	Redemption 100.0000		20,686	20,686	20,738	20,726		(40)		(40)		20,686				349	04/03/2025
73179Y-AK-3	POLYONE CORP POLYONE CORP 01/30/26		12/31/2020	Redemption 100.0000		15,204	15,204	15,280	15,265		(61)		(61)		15,204				265	01/30/2026
80862Q-AD-3	SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25		10/30/2020	Redemption 100.0000		10,076	10,076	10,101	10,100		(24)		(24)		10,076				132	10/31/2025
81727P-AB-2	SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26		03/12/2020	MORGAN STANLEY & CO. INC.		894,008	894,008	895,403	895,350		(38)		(38)		895,312		(1,305)	(1,305)	6,195	09/20/2026
85208E-AB-6	SPRINT COMMUNICATIONS SPRINT COMMUNICATIONS 02/03/24		04/01/2020	Redemption 100.0000		982,368	982,368	983,596	983,240		(872)		(872)		982,368				10,560	02/03/2024
88233F-AK-6	VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25		12/31/2020	Redemption 100.0000		3,133	3,133	3,133	3,133						3,133				50	12/31/2025
92940J-AB-4	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		12/31/2020	Redemption 100.0000		1,228	1,228	1,227	1,227		1		1		1,228				24	04/03/2025
92940J-AD-0	WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25		12/31/2020	Redemption 100.0000		2,105	2,105	2,103	2,103		2		2		2,105				41	04/03/2025
96208U-AP-6	WEX INC WEX INC 05/17/26		12/31/2020	Redemption 100.0000		7,652	7,652	7,646	7,647		5		5		7,652				155	05/17/2026
98310C-AC-6	WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25		12/31/2020	Redemption 100.0000		36,838	36,838	36,311	36,374		463		463		36,838				613	05/30/2025
68371Y-AJ-2	OPEN TEXT CORP OPEN TEXT CORP 05/30/25	A	12/31/2020	Redemption 100.0000		7,281	7,281	7,297	7,294		(13)		(13)		7,281				121	05/30/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	01/31/2020	BANK OF AMERICA		104,945	105,208	105,076	105,111		(4)		(4)		105,106		(161)	(161)	322	04/25/2025
L8030P-AF-5	SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25	D	01/03/2020	Redemption 0.0000					(6)		6		6							04/25/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						17,386,552	17,906,546	17,653,544	17,908,733		4,360	260,098	(255,738)		17,652,995		(266,444)	(266,444)	184,127	XXX
8399997. Total - Bonds - Part 4						2,149,356,790	2,142,832,236	2,146,562,366	2,149,799,439	(5,356,454)	(2,436,781)	260,098	(8,053,333)		2,144,542,303		(584,066)	(584,066)	30,879,031	XXX
8399998. Total - Bonds - Part 5						335,463,757	340,896,323	341,434,208			(230,441)		(230,441)		341,203,947		1,027,071	1,027,071	1,451,184	XXX
8399999. Total - Bonds						2,484,820,547	2,483,728,559	2,487,996,574	2,149,799,439	(5,356,454)	(2,667,222)	260,098	(8,283,774)		2,485,746,250		443,005	443,005	32,330,215	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
004239-10-9	ACADIA REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	25,333.000	582,501		633,743	656,885	(23,144)			(23,144)		633,744		(50,187)	(50,187)	5,132	
000361-10-5	AAR CORP		11/30/2020	Various	1,192.000	33,821		13,664	53,759	(40,095)			(40,095)		13,664		20,145	20,145	179	
008492-10-0	AGREE REALTY CORP		11/09/2020	Various	77,213.000	5,194,171		4,778,407	5,418,036	(657,441)			(657,441)		4,778,407		446,079	446,079	99,408	
001055-10-2	AFLAC INC		12/18/2020	Various	2,664.000	108,006		23,455	140,925	(117,470)			(117,470)		23,455		84,500	84,500	2,101	
014491-10-4	ALEXANDER & BALDWIN INC		03/26/2020	GUZMAN AND COMPANY	20,424.000	414,917		434,733	428,087	6,647			6,647		434,733		(19,408)	(19,408)	606	
001084-10-2	AGCO CORP		11/30/2020	Various	378.000	34,972		3,312	29,200	(25,888)			(25,888)		3,312		31,641	31,641	242	
014752-10-9	ALEXANDER'S INC		03/26/2020	GUZMAN AND COMPANY	635.000	199,217		228,230	209,773	18,459			18,459		228,230		(28,415)	(28,415)	1,512	
001228-10-5	AG MORTGAGE INVESTMENT TRUST		06/26/2020	Various	1,028.000	3,290		21,076	15,852	5,224			5,224		21,076		(17,775)	(17,775)	463	
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		10/05/2020	Various	114,902.000	18,209,553		15,034,001	18,565,865	(3,590,976)			(3,590,976)		15,034,001		3,179,179	3,179,179	181,883	
00130H-10-5	AES CORP/THE		09/09/2020	GUZMAN AND COMPANY	1,838.000	32,230		65,602	36,575	29,026			29,026		65,601		(32,484)	(32,484)	790	
024013-10-4	AMERICAN ASSETS TRUST INC		03/26/2020	GUZMAN AND COMPANY	14,387.000	596,765		547,756	660,363	(113,166)			(113,166)		547,756		49,085	49,085	674	
001547-10-8	AK STEEL HOLDING CORP		03/13/2020	Tax Free Exchange	447.000	2,972		2,972	1,470	1,502			1,502		2,972					
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		03/26/2020	GUZMAN AND COMPANY	40,898.000	1,747,816		1,550,379	1,923,433	(392,488)			(392,488)		1,550,379		212,354	212,354	10,178	
00163U-10-6	AMAG PHARMACEUTICALS INC		11/12/2020	Corporate Action	1,423.000	19,566		62,563	17,318	45,245			45,245		62,563		(42,971)	(42,971)		
02607T-10-9	AMERICAN FINANCE TRUST INC		03/26/2020	GUZMAN AND COMPANY	31,822.000	378,014		384,665	421,960	(41,578)			(41,578)		384,665		1,570	1,570	4,038	
00164V-10-3	AMC NETWORKS INC		02/11/2020	Various	904.000	34,348		106	35,708	(35,602)			(35,602)		106		25,528	25,528		
02665T-30-6	AMERICAN HOMES 4 RENT - A		10/02/2020	Various	241,918.000	6,560,561		5,833,342	6,340,671	(507,390)			(507,390)		5,833,342		712,230	712,230	23,296	

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
00191U-10-2	ASGN INC COMMON STOCK USD.01		02/11/2020	Various	496.000	33,834		4,555	35,201	(30,646)			(30,646)		4,555		29,261	29,261		
03027X-10-0	AMERICAN TOWER REIT INC		10/02/2020	Various	298.037.000	71,988,632		43,455,362	68,494,863	(25,042,519)			(25,042,519)		43,455,362		27,945,142	27,945,142	364,373	
00206R-10-2	AT&T INC		12/18/2020	Various	25,523.000	797,816		535,013	997,439	(462,426)			(462,426)		535,013		262,645	262,645	30,516	
03064D-10-8	AMERICOLD REALTY TRUST		10/08/2020	Various	247,312.000	8,736,532		8,281,323	8,670,759	(391,355)			(391,355)		8,281,323		459,987	459,987	82,758	
002444-10-7	AVX CORP		03/27/2020	Corporate Action	1,630.000	35,453		24,662	33,367	(8,705)			(8,705)		24,662		10,785	10,785	187	
03748R-75-4	APARTMENT INVT & MGMT CO A		03/26/2020	Various	44,204.000	2,162,293		1,951,680	2,283,137	(331,469)			(331,469)		1,951,680		220,173	220,173	2,831	
002535-30-0	AARON RENTS INC		09/09/2020	Various	579.000	31,929		3,169	33,067	(29,898)			(29,898)		3,169		28,743	28,743	69	
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/26/2020	GUZMAN AND COMPANY	62,827.000	882,489		1,087,072	1,020,939	48,960			48,960		1,087,072		(167,296)	(167,296)	8,697	
002535-30-0	AARON RENTS INC		10/19/2020	Tax Free Exchange	1,850.000	23,628		23,628	105,653	(82,025)			(82,025)		23,628				296	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	15,666.000	258,975		227,698	287,471	(65,076)			(65,076)		227,698		38,437	38,437	2,861	
002824-10-0	ABBOTT LABORATORIES		11/30/2020	Various	4,163.000	401,386		54,103	361,599	(307,496)			(307,496)		54,103		346,844	346,844	3,690	
044103-10-9	ASHFORD HOSPITALITY TRUST INC		03/20/2020	GUZMAN AND COMPANY	26,793.000	63,824		181,393	74,752	87,015			87,015		181,393		(85,469)	(85,469)	1,123	
00287Y-10-9	ABBVIE INC		11/30/2020	Various	4,807.000	448,843		68,092	425,601	(357,509)			(357,509)		68,092		380,782	380,782	13,082	
053484-10-1	AVALONBAY COMMUNITIES INC		09/18/2020	Various	106,486.000	18,467,088		18,456,525	22,330,115	(3,874,057)			(3,874,057)		18,456,525		10,345	10,345	184,300	
003654-10-0	ABIOMED INC		04/14/2020	Various	173.000	27,912		2,419	29,512	(27,093)			(27,093)		2,419		25,478	25,478		
055645-30-3	BRT REALTY TRUST		06/19/2020	GUZMAN AND COMPANY	2,900.000	46,037		34,522	49,212	(14,693)			(14,693)		34,521		11,279	11,279	546	
003830-10-6	ABRAXAS PETROLEUM CORP		06/26/2020	Various	5,830.000	1,441		15,431	2,047	13,384			13,384		15,431		(13,982)	(13,982)		
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		06/19/2020	GUZMAN AND COMPANY	7,650.000	84,514		74,239	92,182	(25,338)			(25,338)		74,239		22,172	22,172	1,039	
00401C-10-8	ACACIA COMMUNICATIONS INC		04/14/2020	GUZMAN AND COMPANY	405.000	27,437		16,524	27,463	(10,939)			(10,939)		16,524		10,906	10,906		
101121-10-1	BOSTON PROPERTIES INC		10/02/2020	Various	106,065.000	11,411,310		14,059,564	14,622,121	(562,625)			(562,625)		14,059,564		(2,593,668)	(2,593,668)	123,393	
004239-10-9	ACADIA REALTY TRUST		03/06/2020	Various	1,286.000	29,932		9,078	33,346	(24,268)			(24,268)		9,078		20,841	20,841	373	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		03/20/2020	Various	8,938.000	61,519		92,251	79,816	6,325			6,325		92,250		(17,578)	(17,578)	999	
00448Q-20-1	ACHILLION PHARMACEUTICALS		01/27/2020	Various	4,855.000	32,819		37,767	29,276	8,491			8,491		37,767		(4,945)	(4,945)		
105368-20-3	BRANDYWINE REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	52,132.000	761,912		817,577	821,079	(15,002)			(15,002)		817,577		(35,872)	(35,872)	6,919	
004498-10-1	ACI WORLDWIDE INC		06/26/2020	Various	539.000	14,155		4,362	20,420	(16,058)			(16,058)		4,362		9,787	9,787		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		03/26/2020	GUZMAN AND COMPANY	88,801.000	1,654,768		1,366,225	1,918,989	(577,424)			(577,424)		1,366,225		327,405	327,405	17,680	
00461U-10-5	ACLARIS THERAPEUTICS INC		06/26/2020	Various	797.000	1,180		18,419	1,506	16,913			16,913		18,419		(17,229)	(17,229)		
11282X-10-3	BROOKFIELD PROPERTY REIT INC		03/26/2020	GUZMAN AND COMPANY	19,539.000	327,304		395,340	360,397	34,952			34,952		395,340		(41,379)	(41,379)	1,020	
00484M-10-6	ACORDA THERAPEUTICS INC		05/04/2020	Various	1,689.000	1,502		43,322	3,446	39,876			39,876		43,322		(41,795)	(41,795)		
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		03/20/2020	GUZMAN AND COMPANY	50,454.000	32,514		208,425	52,977	151,489			151,489		208,425		(168,389)	(168,389)		
00507V-10-9	ACTIVISION BLIZZARD INC		11/30/2020	Various	2,085.000	154,568		8,851	123,890	(115,039)			(115,039)		8,851		145,630	145,630	630	
133131-10-2	CAMDEN PROPERTY TRUST		03/26/2020	GUZMAN AND COMPANY	27,796.000	2,936,566		2,842,101	2,949,155	(107,068)			(107,068)		2,842,100		92,519	92,519	15,534	
00548A-10-6	ADAMAS PHARMACEUTICALS INC		04/14/2020	Various	711.000	2,322		15,446	2,694	12,752			12,752		15,446		(13,116)	(13,116)		
14174T-10-7	CARETRUST REIT INC W/I		03/26/2020	GUZMAN AND COMPANY	28,420.000	594,420		501,390	586,305	(86,130)			(86,130)		501,390		94,655	94,655	4,467	
00724F-10-1	ADOBE SYSTEMS INC		11/30/2020	Various	1,511.000	628,690		13,632	498,343	(484,711)			(484,711)		13,632		614,689	614,689		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		03/26/2020	GUZMAN AND COMPANY	14,592.000	147,408		184,711	167,370	4,219			4,219		184,711		(15,964)	(15,964)	307	
00751Y-10-6	ADVANCE AUTO PARTS INC		09/18/2020	Various	300.000	43,346		9,165	48,049	(38,883)			(38,883)		9,166		34,160	34,160	192	
150602-20-9	CEDAR SHOPPING CENTERS INC		06/19/2020	GUZMAN AND COMPANY	25,522.000	61,779		115,696	75,290	33,274			33,274		115,696		(44,870)	(44,870)	715	
007800-10-5	AEROJET ROCKETDYNE HLDGS INC		04/14/2020	Various	1,240.000	57,072		19,352	56,619	(37,267)			(37,267)		19,352		37,697	37,697		
16208T-10-2	CHATHAM LODGING TRUST		03/20/2020	GUZMAN AND COMPANY	13,659.000	199,112		274,432	250,506	20,898			20,898		274,432		(66,738)	(66,738)	2,080	
007903-10-7	ADVANCED MICRO DEVICES INC		10/15/2020	Various	1,738.000	128,411		23,296	79,704	(56,409)			(56,409)		23,295		105,053	105,053		
178587-10-1	CITY OFFICE REIT INC		03/26/2020	GUZMAN AND COMPANY	15,789.000	195,372		193,293	213,467	(26,939)			(26,939)		193,293		14,956	14,956	2,592	
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		10/30/2020	Corporate Action	1,780.000	53,934		43,618	58,508	(14,890)			(14,890)		43,618		10,310	10,310		
18885T-30-6	CLIPPER REALTY INC		06/19/2020	GUZMAN AND COMPANY	5,192.000	54,110		45,910	55,034	(11,987)			(11,987)		45,909		12,766	12,766	127	
007973-10-0	ADVANCED ENERGY INDUSTRIES INC		02/11/2020	Various	471.000	35,280		10,843	33,535	(22,692)			(22,692)		10,843		24,422	24,422		
19626G-10-8	COLONY CAPITAL INC		04/06/2020	Various	492,974.000	1,316,345		4,116,053	2,341,626	1,714,554			1,714,554		4,116,053		(2,645,053)	(2,645,053)	40,016	
008252-10-8	AFFILIATED MANAGERS GROUP INC		09/18/2020	Various	219.000	14,834		13,072	18,558	(5,486)			(5,486)		13,072		1,761	1,761	74	
198287-20-3	COLUMBIA PROPERTY TRUST INC		03/26/2020	GUZMAN AND COMPANY	34,825.000	691,636		737,196	728,190	2,326			2,326		737,196		(28,477)	(28,477)	6,251	
00846U-10-1	AGILENT TECHNOLOGIES INC		08/18/2020	Various	818.000	74,309		23,812	69,783	(45,972)			(45,972)		23,811		50,212	50,212	355	
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		03/26/2020	GUZMAN AND COMPANY	5,492.000	243,100		130,583	235,387	(111,102)			(111,102)		130,583		119,663	119,663	372	
00848H-10-8	AGEX THERAPEUTICS INC		06/26/2020	Various	264.000	264		712	481	(181)			(181)		712		(36)	(36)		
21870Q-10-5	CORESITE REALTY CORPORATION		03/26/2020	GUZMAN AND COMPANY	11,149.000	1,244,411		1,173,848	1,250,025	(91,497)			(91,497)		1,173,847		100,964	100,964	9,502	
00900T-10-7	AIMMUNE THERAPEUTICS INC		10/09/2020	Corporate Action	1,385.000	47,783		24,921	46,357	(21,435)			(21,435)		24,922		22,847	22,847		
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST		03/26/2020	GUZMAN AND COMPANY	3,830.000	158,846		143,608	171,239	(28,086)			(28,086)		143,608		16,112	16,112	448	
009158-10-6	AIR PRODUCTS & CHEMICALS INC		11/30/2020	Various	663.000	175,033		21,888	155,798	(133,910)			(133,910)		21,888		153,053	153,053	1,927	
21871N-10-1	CORECIVIC INC		03/26/2020	GUZMAN AND COMPANY	35,462.000	548,604		772,269	616,329	146,108			146,108		772,269		(201,624)	(201,624)	10,900	
00971T-10-1	AKAMAI TECHNOLOGIES INC		08/18/2020	Various	657.000	66,553		32,718	56,752	(24,033)			(24,033)		32,719		33,814	33,814		
21872L-10-4	COREPOINT LODGING INC		03/20/2020	GUZMAN AND COMPANY	11,903.000	100,948		229,246	127,125	100,618			100,618		229,246		(114,843)	(114,843)	1,663	

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
009728-10-6	AKORN INC		04/01/2020	Various	3,444.000	730		34,818	5,165	29,652			29,652		34,817		(34,067)	(34,067)		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		03/26/2020	GUZMAN AND COMPANY	33,505.000	932,410		905,415	984,377	(88,003)			(88,003)		905,415		35,283	35,283	6,437	
00972D-10-5	AKEBIA THERAPEUTICS INC		04/14/2020	Various	2,676.000	19,952		43,738	16,913	26,826			26,826		43,739		(23,781)	(23,781)		
222795-50-2	COUSINS PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	43,565.000	1,665,075		1,512,093	1,794,878	(372,273)			(372,273)		1,512,093		237,429	237,429	8,826	
00972L-10-7	AKCEA THERAPEUTICS INC		10/09/2020	Corporate Action	574.000	10,418		13,701	9,723	3,977			3,977		13,700		(3,280)	(3,280)		
22822V-10-1	CROWN CASTLE INTL CORP		09/16/2020	Various	248,664.000	37,461,191		25,903,237	35,347,587	(9,908,589)			(9,908,589)		25,903,237		12,067,955	12,067,955	201,863	
015351-10-9	ALEXION PHARMACEUTICALS INC		08/18/2020	Various	890.000	93,667		3,605	96,253	(92,648)			(92,648)		3,605		90,008	90,008		
229663-10-9	CUBESMART		03/26/2020	GUZMAN AND COMPANY	57,474.000	1,736,990		1,591,993	1,809,282	(227,921)			(227,921)		1,591,993		164,038	164,038	13,249	
016255-10-1	ALIGN TECHNOLOGY INC		10/15/2020	Various	234.000	64,060		1,145	65,295	(64,151)			(64,151)		1,144		62,878	62,878		
23283R-10-0	CYRUSONE INC		09/16/2020	GUZMAN AND COMPANY	60,485.000	3,775,702		3,632,268	3,957,533	(378,645)			(378,645)		3,632,268		260,941	260,941	35,812	
01748X-10-2	ALLEGIANT TRAVEL CO		09/18/2020	Various	109.000	14,660		11,549	18,971	(7,422)			(7,422)		11,549		3,109	3,109	76	
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/26/2020	GUZMAN AND COMPANY	59,944.000	551,657		652,911	664,179	(11,637)			(11,637)		652,910		(98,807)	(98,807)	5,234	
018522-30-0	ALLETE INC		02/11/2020	Various	412.000	33,852		15,091	33,443	(18,351)			(18,351)		15,092		18,749	18,749		
253868-10-3	DIGITAL REALTY TRUST INC		03/26/2020	GUZMAN AND COMPANY	94,906.000	12,259,387		10,039,731	11,364,044	(1,196,049)			(1,196,049)		10,039,731		2,048,143	2,048,143	108,308	
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		06/26/2020	Various	1,416.000	8,808		24,308	13,898	10,410			10,410		24,308		(4,985)	(4,985)		
25960P-10-9	DOUGLAS EMMETT INC		03/26/2020	GUZMAN AND COMPANY	49,622.000	1,989,545		1,831,650	2,178,406	(402,163)			(402,163)		1,831,650		232,688	232,688	9,706	
020002-10-1	ALLSTATE CORP/THE		12/18/2020	Various	1,533.000	158,931		42,269	172,385	(130,116)			(130,116)		42,269		116,592	116,592	2,237	
264411-50-5	DUKE REALTY CORP		10/02/2020	Various	244,465.000	8,515,230		6,830,058	8,475,601	(1,646,366)			(1,646,366)		6,830,057		1,651,049	1,651,049	49,979	
02005N-10-0	ALLY FINANCIAL INC		03/06/2020	GUZMAN AND COMPANY	1,223.000	29,701		29,576	37,375	(7,799)			(7,799)		29,576		125	125	232	
26884U-10-9	EPR PROPERTIES		03/26/2020	GUZMAN AND COMPANY	23,023.000	1,405,978		1,507,515	1,626,346	(119,239)			(119,239)		1,507,516		(68,192)	(68,192)	11,967	
02079K-10-7	ALPHABET INC		12/18/2020	Various	1,149.000	1,731,696		170,565	1,536,236	(1,365,671)			(1,365,671)		170,565		1,559,806	1,559,806		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		03/26/2020	GUZMAN AND COMPANY	22,034.000	534,458		426,275	522,867	(105,824)			(105,824)		426,275		123,925	123,925	899	
02079K-30-5	ALPHABET INC		11/30/2020	Various	822.000	1,215,746		122,595	1,100,979	(978,383)			(978,383)		122,596		1,092,773	1,092,773		
277276-10-1	EASTGROUP PROPERTIES INC		10/08/2020	Various	41,238.000	5,377,558		3,814,390	5,471,046	(1,657,816)			(1,657,816)		3,814,390		1,531,889	1,531,889	54,292	
02156K-10-3	ALTICE USA INC A		09/18/2020	Various	626.000	16,430		15,242	17,115	(1,873)			(1,873)		15,242		1,187	1,187		
292104-10-6	EMPIRE STATE REALTY TRUST INC		03/26/2020	GUZMAN AND COMPANY	44,235.000	555,699		721,585	617,520	100,508			100,508		721,584		(146,617)	(146,617)	734	
02209S-10-3	ALTRIA GROUP INC		12/18/2020	Various	6,157.000	257,709		49,344	307,296	(257,952)			(257,952)		49,344		208,240	208,240	13,579	
29444U-70-0	EQUINIX INC		10/02/2020	Various	60,851.000	39,959,913		25,130,514	35,518,728	(10,389,444)			(10,389,444)		25,130,514		14,523,714	14,523,714	155,034	
023135-10-6	AMAZON.COM INC		12/18/2020	Various	1,060.000	2,858,955		67,001	1,958,711	(1,891,710)			(1,891,710)		67,001		2,790,280	2,790,280		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		10/08/2020	Various	241,618.000	15,409,511		12,980,551	17,007,491	(4,028,177)			(4,028,177)		12,980,551		2,379,630	2,379,630	159,878	
023436-10-8	AMEDISYS INC		11/30/2020	Various	147.000	35,988		3,306	24,537	(21,231)			(21,231)		3,306		32,662	32,662		
29476L-10-7	EQUITY RESIDENTIAL		09/16/2020	Various	283,999.000	19,011,747		17,929,366	22,981,200	(5,052,442)			(5,052,442)		17,929,367		1,060,070	1,060,070	220,444	
023608-10-2	AMEREN CORP		02/11/2020	Various	403.000	33,958		16,203	30,949	(14,747)			(14,747)		16,202		17,745	17,745		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		04/09/2020	Various	188,894.000	2,690,919		3,926,653	4,686,460	(761,870)			(761,870)		3,926,652		(1,172,258)	(1,172,258)	46,367	
024013-10-4	AMERICAN ASSETS TRUST INC		11/30/2020	Various	1,168.000	33,513		24,838	53,611	(28,774)			(28,774)		24,837		10,191	10,191	876	
297178-10-5	ESSEX PROPERTY TRUST INC		09/16/2020	Various	54,492.000	13,432,031		13,661,068	16,394,462	(2,739,795)			(2,739,795)		13,661,067		(218,370)	(218,370)	94,647	
025537-10-1	AMERICAN ELECTRIC POWER CO INC		09/18/2020	Various	681.000	61,427		27,014	64,361	(37,347)			(37,347)		27,014		34,392	34,392	965	
30225T-10-2	EXTRA SPACE STORAGE INC		10/02/2020	Various	107,410.000	10,832,634		8,580,997	11,344,645	(2,768,508)			(2,768,508)		8,580,997		2,209,659	2,209,659	79,160	
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		01/28/2020	GUZMAN AND COMPANY	2,275.000	33,501		31,886	33,442	(1,556)			(1,556)		31,886		1,614	1,614	313	
31154R-10-9	FARMLAND PARTNERS INC		06/19/2020	GUZMAN AND COMPANY	8,142.000	53,978		73,204	55,203	15,595			15,595		73,204		(16,472)	(16,472)	349	
025816-10-9	AMERICAN EXPRESS CO		10/15/2020	Various	2,148.000	223,687		46,858	267,405	(220,547)			(220,547)		46,858		176,723	176,723	2,061	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		03/26/2020	Various	66,222.000	6,688,246		8,393,854	8,524,758	(130,920)			(130,920)		8,393,854		(1,670,452)	(1,670,452)	84,513	
026874-78-4	AMERICAN INTERNATIONAL GROUP I		09/18/2020	Various	2,604.000	75,397		116,355	133,664	(17,309)			(17,309)		116,355		(40,933)	(40,933)	2,032	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	37,538.000	1,530,825		1,128,909	1,558,202	(429,345)			(429,345)		1,128,909		393,632	393,632	6,032	
028591-10-5	AMERICAN NATIONAL INSURANCE CO		07/02/2020	Tax Free Exchange	41.000	4,234		4,234	4,825	(591)			(591)		4,234				67	
35086T-10-9	FOUR CORNERS PROPERTY TRUST		03/26/2020	GUZMAN AND COMPANY	20,389.000	574,881		586,377	574,765	11,613			11,613		586,377		(8,667)	(8,667)	4,344	
03027X-10-0	AMERICAN TOWER REIT INC		10/15/2020	Various	1,275.000	319,188		13,726	293,021	(279,295)			(279,295)		13,726		305,279	305,279	3,123	
35471R-10-6	FRANKLIN STREET PROPERTIES COR		03/26/2020	GUZMAN AND COMPANY	30,896.000	228,012		253,133	264,469	(23,955)			(23,955)		253,133		(8,975)	(8,975)	1,473	
030420-10-3	AMERICAN WATER WORKS CO INC		11/30/2020	Various	553.000	79,266		12,450	67,936	(55,486)			(55,486)		12,450		66,776	66,776	834	
35904G-10-7	FRONT YARD RESIDENTIAL CORP		03/26/2020	GUZMAN AND COMPANY	14,739.000	165,984		152,082	181,880	(39,668)			(39,668)		152,082		31,939	31,939	1,545	
03062T-10-5	AMERICA'S CAR-MART INC		06/26/2020	Various	146.000	11,859		2,551	16,010	(13,459)			(13,459)		2,551		9,302	9,302		
36162J-10-6	GEO GROUP INC		03/26/2020	GUZMAN AND COMPANY	35,427.000	563,317		775,260	588,442	134,454			134,454		775,259		(127,957)	(127,957)	2,656	
03073E-10-5	AMERISOURCEBERGEN CORP		07/17/2020	GUZMAN AND COMPANY	1,006.000	100,484		12,703	85,530	(72,827)			(72,827)		12,703		87,728	87,728	515	
36467J-10-8	GAMING AND LEISURE PROPERTIES		10/02/2020	Various	180,230.000	6,825,362		6,445,139	7,758,901	(1,366,673)			(1,366,673)		6,445,139		490,218	490,218	136,623	
03076C-10-6	AMERIPRISE FINANCIAL INC		12/18/2020	Various	621.000	92,787		9,423	103,446	(94,023)			(94,023)		9,423		83,314	83,314	1,310	
374297-10-9	GETTY REALTY CORP		03/26/2020	GUZMAN AND COMPANY	9,933.000	302,997		261,215	326,498	(65,291)			(65,291)		261,215		40,921	40,921	3,142	
031100-10-0	AMETEK INC		12/18/2020	GUZMAN AND COMPANY	472.000	45,568		1,359	47,077	(45,719)			(45,719)		1,358		44,183	44,183	216	
376536-10-8	GLADSTONE COMMERCIAL CORP		03/26/2020	GUZMAN AND COMPANY	9,121.000	182,842		167,077	199,385	(48,911)			(48,911)		167,077		39,137	39,137	961	

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
031162-10-0	AMGEN INC		12/18/2020	Various	2,254.000	518,995		51,842	543,372	(491,530)			(491,530)		51,842		466,873	466,873	7,499	
376549-10-1	GLADSTONE LAND CORP		06/19/2020	GUZMAN AND COMPANY	6,226.000	86,250		79,321	80,751	(4,117)			(4,117)		79,321		11,526	11,526	338	
032095-10-1	AMPHENOL CORP		10/15/2020	Various	938.000	99,551		7,620	101,520	(93,900)			(93,900)		7,620		91,876	91,876	613	
379378-20-1	GLOBAL NET LEASE INC		03/26/2020	GUZMAN AND COMPANY	26,663.000	521,985		486,807	540,726	(98,876)			(98,876)		486,807		107,550	107,550	9,918	
03212B-10-3	AMPLIFY ENERGY CORP C/S		06/26/2020	Various	357.000	475		3,955	2,360	1,606			1,606		3,955		(3,489)	(3,489)	36	
37954A-20-4	GLOBAL MEDICAL REIT INC		03/26/2020	GUZMAN AND COMPANY	9,380.000	131,953		89,940	124,097	(38,488)			(38,488)		89,940		50,536	50,536	1,612	
032654-10-5	ANALOG DEVICES INC		10/15/2020	Various	915.000	106,501		28,024	108,739	(80,715)			(80,715)		28,024		78,430	78,430	1,132	
421946-10-4	HEALTHCARE REALTY TRUST INC		03/26/2020	GUZMAN AND COMPANY	39,221.000	1,337,593		1,085,900	1,308,806	(248,686)			(248,686)		1,085,901		286,751	286,751	1,847	
035290-10-5	ANIXTER INTERNATIONAL INC		06/22/2020	Taxable Exchange	1,131.000	110,514		34,479	104,165	(69,686)			(69,686)		34,479		75,989	75,989		
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		03/26/2020	GUZMAN AND COMPANY	60,957.000	1,849,248		1,666,861	1,845,778	(178,939)			(178,939)		1,666,861		202,794	202,794	13,413	
035710-40-9	ANNALY CAPITAL MANAGEMENT INC		09/18/2020	Various	2,176.000	16,354		43,728	20,498	23,230			23,230		43,728		(23,045)	(23,045)	1,567	
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT		10/05/2020	Various	496,493.000	14,692,816		15,456,130	17,114,114	(1,973,020)			(1,973,020)		15,456,130		(264,685)	(264,685)	209,850	
036602-10-5	ANSYS INC		08/18/2020	Various	222.000	67,345		1,038	57,146	(56,107)			(56,107)		1,039		66,266	66,266		
427825-50-0	HERSHA HOSPITALITY TRUST		06/19/2020	GUZMAN AND COMPANY	10,385.000	127,609		194,126	151,101	32,516			32,516		194,126		(47,221)	(47,221)	2,031	
036752-10-3	ANTHEM INC		12/18/2020	Various	849.000	236,521		15,159	256,423	(241,264)			(241,264)		15,159		221,229	221,229	1,659	
431284-10-8	HIGHWOODS PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	30,535.000	1,443,957		1,346,750	1,493,467	(148,982)			(148,982)		1,346,750		101,217	101,217	2,289	
037411-10-5	APACHE CORP		01/28/2020	Various	1,293.000	37,142		21,490	33,088	(11,598)			(11,598)		21,490		15,643	15,643	323	
44107P-10-4	HOST HOTELS & RESORTS INC		03/26/2020	Various	661,737.000	8,526,407		12,550,722	12,275,222	275,534			275,534		12,550,723		(3,941,367)	(3,941,367)	115,569	
03748R-75-4	APARTMENT INVT & MGMT CO A		12/01/2020	Tax Free Exchange	5,173.000	60,291		60,291	267,185	(206,850)			(206,850)		60,291		13	13	48,781	
444097-10-9	HUDSON PACIFIC PROPERTIES		05/19/2020	Various	275,440.000	6,289,919		9,395,132	10,370,316	(1,007,384)			(1,007,384)		9,395,132		(2,933,801)	(2,933,801)	41,943	
03755L-10-4	APERGY CORP		06/16/2020	Tax Free Exchange	2,927.000	36,615		36,615	98,874	(62,111)			(62,111)		36,615					
45378A-10-6	INDEPENDENCE REALTY TRUST IN		03/26/2020	GUZMAN AND COMPANY	26,784.000	371,155		247,615	377,119	(135,021)			(135,021)		247,615		129,252	129,252	3,368	
03762U-10-5	APOLLO COMMERCIAL REAL ESTATE		02/11/2020	Various	1,830.000	33,664		30,222	33,471	(3,249)			(3,249)		30,222		4,117	4,117	842	
456237-10-6	INDUSTRIAL LOGISTICS PROPERT		03/26/2020	GUZMAN AND COMPANY	19,292.000	417,404		418,561	432,527	(62,900)			(62,900)		418,561		52,234	52,234	3,371	
037833-10-0	APPLE INC		12/18/2020	Various	25,228.000	8,150,239		41,101	7,408,130	(7,367,028)			(7,367,028)		41,102		8,072,797	8,072,797	32,505	
461730-50-9	INVESTORS REAL ESTATE TRUST		03/26/2020	GUZMAN AND COMPANY	3,467.000	255,292		179,012	251,357	(74,262)			(74,262)		179,012		80,193	80,193	1,695	
03784Y-20-0	APPLE HOSPITALITY REIT INC		01/28/2020	GUZMAN AND COMPANY	2,159.000	33,326		41,358	35,085	6,274			6,274		41,359		(7,284)	(7,284)	216	
46187W-10-7	INVITATION HOMES INC		10/05/2020	Various	559,204.000	15,380,178		14,073,571	16,759,344	(2,682,481)			(2,682,481)		14,073,571		1,276,135	1,276,135	114,906	
038222-10-5	APPLIED MATERIALS INC		11/30/2020	Various	2,900.000	180,446		41,346	177,016	(135,670)			(135,670)		41,346		139,017	139,017	1,208	
46284V-10-1	IRON MOUNTAIN INC		03/26/2020	Various	84,852.000	2,582,158		2,707,037	2,704,234	(9,348)			(9,348)		2,707,037		(57,643)	(57,643)	44,901	
03852U-10-6	ARAMARK HOLDINGS CORP		06/26/2020	Various	583.000	12,559		17,196	25,303	(8,106)			(8,106)		17,197		(4,635)	(4,635)	128	
464287-73-9	ISHARES DJ US REAL ESTATE		02/28/2020	Various	163,782.000	15,163,323		11,571,960	15,244,829	(3,722,464)			(3,722,464)		11,571,960		3,565,471	3,565,471		
039483-10-2	ARCHER-DANIELS-MIDLAND CO		09/09/2020	GUZMAN AND COMPANY	1,458.000	60,526		17,741	67,579	(49,838)			(49,838)		17,741		42,759	42,759	1,035	
46590V-10-0	JBG SMITH PROPERTIES		03/26/2020	GUZMAN AND COMPANY	36,559.000	1,410,985		1,408,590	1,458,338	(49,755)			(49,755)		1,408,589		2,347	2,347	5,747	
039653-10-0	ARCOSA INC		06/19/2020	Various	735.000	30,006		6,210	32,744	(26,534)			(26,534)		6,210		23,780	23,780	74	
49427F-10-8	KILROY REALTY CORP		10/02/2020	Various	95,936.000	6,117,951		6,989,426	8,049,030	(1,085,239)			(1,085,239)		6,989,425		(806,461)	(806,461)	58,529	
039697-10-7	ARDELYX INC		01/28/2020	Various	4,510.000	32,904		21,080	33,847	(12,767)			(12,767)		21,080		11,817	11,817		
49446R-10-9	KIMCO REALTY CORP		03/26/2020	GUZMAN AND COMPANY	120,171.000	2,123,827		1,775,163	2,488,741	(747,488)			(747,488)		1,775,163		386,882	386,882	23,506	
040413-10-6	ARISTA NETWORKS INC		08/18/2020	Various	215.000	46,645		17,678	43,731	(26,053)			(26,053)		17,678		28,950	28,950		
49803T-30-0	KITE REALTY GROUP TRUST		03/26/2020	GUZMAN AND COMPANY	24,663.000	401,923		376,666	481,669	(126,644)			(126,644)		376,666		59,406	59,406	1,223	
04238R-10-6	ARMSTRONG FLOORING INC		06/26/2020	Various	822.000	2,203		11,963	3,510	8,836			8,836		11,963		(10,137)	(10,137)		
502175-10-2	LTC PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	11,718.000	512,995		460,729	524,615	(66,865)			(66,865)		460,729		54,098	54,098	2,251	
04247X-10-2	ARMSTRONG WORLD INDUSTRIES INC		06/19/2020	Various	404.000	30,298		17,949	37,964	(20,015)			(20,015)		17,949		12,430	12,430	162	
512816-10-9	LAMAR ADVERTISING CO-A		03/26/2020	GUZMAN AND COMPANY	25,456.000	2,167,452		1,767,002	2,272,203	(559,087)			(559,087)		1,767,002		444,905	444,905	3,976	
04269E-10-7	ARQULE INC		01/15/2020	Corporate Action	3,173.000	63,460		15,103	63,334	(48,231)			(48,231)		15,103		48,328	48,328		
529043-10-1	LEXINGTON REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	71,595.000	766,253		591,558	760,338	(185,071)			(185,071)		591,557		199,036	199,036	5,251	
042735-10-0	ARROW ELECTRONICS INC		09/18/2020	Various	188.000	15,011		4,767	15,931	(11,164)			(11,164)		4,767		10,238	10,238		
531172-10-4	LIBERTY PROPERTY TRUST		01/22/2020	GUZMAN AND COMPANY	11,221.000	715,906		441,816	673,820	(232,033)			(232,033)		441,815		268,441	268,441	3,214	
042744-10-2	ARROW FINANCIAL CORP		10/16/2020	Direct	1.000	20		11	27	(17)			(17)		10		10	10	1	
531172-10-4	LIBERTY PROPERTY TRUST		02/04/2020	Tax Free Exchange	35,136.000	1,449,553		1,449,553	2,109,916	(660,443)			(660,443)		1,449,553				10,064	
044103-10-9	ASHFORD HOSPITALITY TRUST INC		06/26/2020	Various	3,090.000	2,124		31,827	8,621	7,847			7,847		31,827		(13,107)	(13,107)	185	
53223X-10-7	LIFE STORAGE INC		03/26/2020	GUZMAN AND COMPANY	13,885.000	1,489,109		1,170,004	1,503,468	(339,579)			(339,579)		1,170,004		328,192	328,192	10,379	
044186-10-4	ASHLAND GLOBAL HOLDINGS INC		06/26/2020	Various	343.000	22,818		5,577	26,250	(20,673)			(20,673)		5,577		17,249	17,249	189	
55303A-10-5	MGM GROWTH PROPERTIES LLC		11/09/2020	Various	85,000.000	1,943,676		2,772,883	2,632,449	140,450			140,450		2,772,882		(812,114)	(812,114)	76,264	
04545L-10-7	ASSERTIO THERAPEUTICS INC		05/20/2020	Tax Free Exchange	2,241.000	7,067		7,067	2,801	4,266			4,266		7,067					
554382-10-1	MACERICH CO		03/26/2020	GUZMAN AND COMPANY	42,266.000	890,073		2,332,955	1,137,801	1,143,125			1,143,125		2,332,955		(1,330,313)	(1,330,313)	4,952	
045487-10-5	ASSOCIATED BANC-CORP		07/17/2020	Various	2,394.000	30,298		42,097	52,764	(10,667)			(10,667)		42,097		(11,791)	(11,791)	862	
554489-10-4	MACK-CALI REALTY CORP		03/26/2020	GUZMAN AND COMPANY	25,783.000	532,438		469,296	596,361	(127,080)			(127,080)		469,296		61,841	61,841	3,603	

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
045528-10-6	ASSOCIATED CAPITAL GR		07/29/2020	Spin Off	0.000	.22		.22	.61	(39)			(39)		.22					
58463J-30-4	MEDICAL PROPERTIES TRUST INC		03/26/2020	GUZMAN AND COMPANY	152,801.000	3,308,944		2,322,586	3,225,629	(915,730)			(915,730)		2,322,586		981,968	981,968	33,240	
04621X-10-8	ASSURANT INC		06/26/2020	Various	151.000	14,982		5,368	19,794	(14,426)			(14,426)		5,368		9,608	9,608	190	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		10/05/2020	Various	103,823.000	12,430,226		11,574,123	13,690,101	(2,116,233)			(2,116,233)		11,574,123		838,457	838,457	135,034	
049560-10-5	ATMOS ENERGY CORP		04/14/2020	GUZMAN AND COMPANY	262.000	28,323		6,439	29,307	(22,868)			(22,868)		6,439		21,871	21,871	151	
609720-10-7	MONMOUTH REIT CLASS A		03/26/2020	Various	27,502.000	394,150		389,688	398,229	(17,542)			(17,542)		389,688		23,103	23,103	730	
049904-10-5	ATRION CORP		08/18/2020	GUZMAN AND COMPANY	50.000	33,055		18,875	37,575	(18,700)			(18,700)		18,875		14,171	14,171	155	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		03/26/2020	GUZMAN AND COMPANY	12,615.000	992,982		874,210	1,027,871	(168,348)			(168,348)		874,210		130,688	130,688	9,253	
05070R-10-4	AUDENTES THERAPEUTICS INC		01/14/2020	Corporate Action	1,540.000	92,400		49,468	92,154	(42,686)			(42,686)		49,468		42,906	42,906		
637417-10-6	NATIONAL RETAIL PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	50,907.000	2,627,223		2,139,130	2,729,633	(609,249)			(609,249)		2,139,130		508,950	508,950	13,882	
052769-10-6	AUTODESK INC		10/15/2020	Various	711.000	163,495		5,641	130,440	(124,800)			(124,800)		5,640		157,760	157,760		
637870-10-6	NATIONAL STORAGE AFFILIATES TR		03/26/2020	GUZMAN AND COMPANY	17,663.000	588,045		528,435	593,830	(65,403)			(65,403)		528,435		63,921	63,921	910	
053015-10-3	AUTOMATIC DATA PROCESSING INC		11/30/2020	Various	1,413.000	219,146		37,785	240,917	(203,132)			(203,132)		37,785		181,323	181,323	3,355	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		06/19/2020	GUZMAN AND COMPANY	24,918.000	176,223		196,316	190,622	(33,427)			(33,427)		196,315		30,675	30,675	759	
053332-10-2	AUTOZONE INC		11/30/2020	Various	103.000	114,986		17,090	122,705	(105,615)			(105,615)		17,090		97,837	97,837		
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC		03/26/2020	GUZMAN AND COMPANY	5,632.000	247,523		178,325	253,440	(80,081)			(80,081)		178,325		77,851	77,851	288	
053484-10-1	AVALONBAY COMMUNITIES INC		03/06/2020	GUZMAN AND COMPANY	142.000	29,685		5,893	29,777	(23,885)			(23,885)		5,892		23,779	23,779	216	
67623C-10-9	OFFICE PROPERTIES INCOME TRU		03/26/2020	GUZMAN AND COMPANY	14,200.000	467,731		508,200	456,388	280,823			280,823		508,200		(263,892)	(263,892)	4,136	
053611-10-9	AVERY DENNISON CORP		01/28/2020	GUZMAN AND COMPANY	259.000	33,464		14,951	33,882	(18,931)			(18,931)		14,951		18,502	18,502		
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		03/26/2020	GUZMAN AND COMPANY	64,786.000	2,574,224		1,969,549	2,743,687	(827,461)			(827,461)		1,969,549		680,049	680,049	22,983	
05605H-10-0	BWX TECHNOLOGIES INC		02/11/2020	GUZMAN AND COMPANY	509.000	34,197		14,328	31,599	(17,271)			(17,271)		14,328		19,441	19,441		
682406-10-3	ONE LIBERTY PROPERTIES INC		06/19/2020	GUZMAN AND COMPANY	4,628.000	118,698		117,294	125,835	(8,545)			(8,545)		117,294		3,450	3,450	2,106	
05722G-10-0	BAKER HUGHES A GE CO LLC		11/30/2020	Various	1,782.000	33,362		46,518	45,672	846			846		46,518		(13,148)	(13,148)	1,283	
69007J-10-6	OUTFRONT MEDIA INC COM		03/26/2020	GUZMAN AND COMPANY	42,727.000	1,150,073		847,638	1,145,938	(312,580)			(312,580)		847,638		319,907	319,907	2,536	
057665-20-0	BALCHEM CORP		06/26/2020	Various	135.000	11,792		1,187	13,720	(12,533)			(12,533)		1,187		10,599	10,599	70	
69360J-10-7	PS BUSINESS PARKS INC		03/26/2020	GUZMAN AND COMPANY	5,958.000	946,334		689,031	982,295	(293,299)			(293,299)		689,031		251,999	251,999	977	
058498-10-6	BALL CORP		08/18/2020	Various	1,553.000	116,576		4,611	100,432	(95,821)			(95,821)		4,611		111,898	111,898	230	
69924R-10-8	PARAMOUNT GROUP INC		03/26/2020	GUZMAN AND COMPANY	58,127.000	759,504		833,676	809,128	18,603			18,603		833,676		(65,956)	(65,956)	4,061	
060505-10-4	BANK OF AMERICA CORP		12/18/2020	Various	35,115.000	886,352		1,439,360	1,236,750	202,609			202,609		1,439,359		(154,667)	(154,667)	11,025	
700517-10-5	PARK HOTELS & RESORTS INC		03/26/2020	Various	71,359.000	1,482,136		2,051,927	1,846,057	205,881			205,881		2,051,927		(558,033)	(558,033)	27,417	
064058-10-0	BANK OF NEW YORK MELLON CORP/T		12/18/2020	Various	3,221.000	120,417		85,496	162,113	(76,617)			(76,617)		85,496		34,900	34,900	2,031	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		03/26/2020	GUZMAN AND COMPANY	38,713.000	857,424		1,065,524	1,037,895	27,631			27,631		1,065,523		(203,810)	(203,810)	10,277	
06652K-10-3	BANKUNITED INC		06/26/2020	Various	764.000	13,837		18,571	27,932	(9,361)			(9,361)		18,571		(4,731)	(4,731)	336	
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		03/20/2020	Various	20,665.000	72,792		207,245	110,145	85,840			85,840		207,245		(119,317)	(119,317)	678	
06652V-20-8	BANNER CORPORATION		10/15/2020	Various	961.000	34,390		19,481	54,383	(34,902)			(34,902)		19,481		14,900	14,900	2,143	
71943U-10-4	PHYSICIANS REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	55,271.000	1,029,453		859,768	1,046,833	(242,340)			(242,340)		859,768		248,239	248,239	8,880	
06777U-10-1	BARNES & NOBLE EDUCATION INC		06/26/2020	Various	1,364.000	1,978		16,119	5,825	10,293			10,293		16,119		(14,132)	(14,132)		
720190-20-6	PIEDMONT OFFICE REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	37,274.000	829,139		672,185	828,973	(156,808)			(156,808)		672,184		153,720	153,720	6,691	
067806-10-9	BARNES GROUP INC		08/18/2020	Various	1,146.000	43,818		13,234	71,006	(57,773)			(57,773)		13,233		30,567	30,567	367	
72964D-10-2	PLYMOUTH INDUSTRIAL REIT INC		06/19/2020	GUZMAN AND COMPANY	3,863.000	68,004		71,867	71,040	827			827		71,867		(3,783)	(3,783)	1,239	
070203-10-4	BASSETT FURNITURE INDS		06/26/2020	Various	383.000	2,693		10,684	6,389	4,295			4,295		10,684		(7,986)	(7,986)	48	
737630-10-3	POTLATCH CORP		03/26/2020	GUZMAN AND COMPANY	19,688.000	771,531		733,986	851,900	(117,917)			(117,917)		733,986		37,470	37,470	1,230	
07160F-10-7	BAUDAX BIO INC		06/26/2020	Various	662.000	2,966		1,521	4,581	(1,264)			(1,264)		1,521		(351)	(351)		
74039L-10-3	PREFERRED APARTMENT COMMUN A		03/26/2020	GUZMAN AND COMPANY	13,220.000	147,462		205,080	176,090	17,213			17,213		205,080		(32,059)	(32,059)	2,983	
071813-10-9	BAXTER INTERNATIONAL INC		11/30/2020	Various	836.000	67,059		13,422	69,906	(56,484)			(56,484)		13,422		53,672	53,672	595	
74340W-10-3	PROLOGIS INC		09/16/2020	Various	472,201.000	42,685,481		25,613,902	42,091,998	(15,731,740)			(15,731,740)		25,613,903		15,986,870	15,986,870	236,874	
073685-10-9	BEACON ROOFING SUPPLY INC		06/26/2020	Various	467.000	11,564		8,436	14,935	(6,499)			(6,499)		8,436		3,126	3,126		
74460D-10-9	PUBLIC STORAGE CO		09/16/2020	GUZMAN AND COMPANY	82,126.000	16,967,035		16,319,445	17,489,553	(1,170,249)			(1,170,249)		16,319,445		634,242	634,242	103,485	
075887-10-9	BECTON DICKINSON & CO		11/30/2020	Various	744.000	184,656		22,516	202,346	(179,830)			(179,830)		22,516		162,043	162,043	1,023	
74736A-10-3	QTS REALTY TRUST INC		10/02/2020	Various	105,041.000	6,493,616		4,803,520	5,700,575	(903,573)			(903,573)		4,803,520		1,674,570	1,674,570	67,755	
08160H-10-1	BENCHMARK ELECTRONICS INC		06/26/2020	Various	571.000	11,775		7,248	19,619	(12,371)			(12,371)		7,248		4,524	4,524	177	
74965L-10-1	RLJ LODGING TRUST		03/26/2020	GUZMAN AND COMPANY	50,071.000	732,449		1,020,411	887,258	128,268			128,268		1,020,411		(267,596)	(267,596)	11,543	
08182C-10-6	BENEFYTT TECHNOLOGIES INC C/S		08/20/2020	Corporate Action	443.000	13,733		11,273	8,545						11,273		2,459	2,459		
74971D-10-1	RPT REALTY		03/26/2020	GUZMAN AND COMPANY	23,246.000	298,367		288,942	349,620	(60,685)			(60,685)		288,942		15,018	15,018	4,371	
084670-70-2	BERKSHIRE HATHAWAY INC		12/18/2020	Various	8,258.000	1,734,398		676,118	1,870,437	(1,194,319)			(1,194,319)		676,118		1,057,645	1,057,645		
754907-10-3	RAYONIER INC		03/26/2020	GUZMAN AND COMPANY	38,741.000	1,080,934		1,295,440	1,269,156	26,288			26,288		1,295,441		(210,086)	(210,086)	1,633	
084680-10-7	BERKSHIRE HILLS BANCORP INC		03/06/2020	Various	1,315.000	29,818		37,224	43,237	(6,013)			(6,013)		37,224		(7,030)	(7,030)	316	
756109-10-4	REALTY INCOME CORP		09/16/2020	GUZMAN AND COMPANY	197,129.000	13,270,333		11,023,400	14,514,609	(3,705,927)			(3,705,927)		11,023,401		2,516,090	2,516,090	123,130	

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
08579W-10-3	BERRY PLASTICS GROUP INC		11/30/2020	Various	994.000	48,611		21,929	47,205	(25,276)			(25,276)		21,929		26,666	26,666		
758849-10-3	REGENCY CENTERS CORP		10/05/2020	Various	159,520.000	7,428,794		10,258,024	10,064,117	191,298			191,298		10,258,024		(2,768,337)	(2,768,337)	118,396	
086516-10-1	BEST BUY CO INC		09/18/2020	Various	892.000	78,803		17,681	78,318	(60,637)			(60,637)		17,681		61,085	61,085	1,092	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		03/26/2020	GUZMAN AND COMPANY	33,519.000	513,459		586,965	591,945	(12,505)			(12,505)		586,965		(59,417)	(59,417)	1,063	
090572-20-7	BIO-RAD LABORATORIES INC		06/26/2020	Various	112.000	48,449		1,714	41,443	(39,729)			(39,729)		1,714		46,707	46,707		
76131V-20-2	RETAIL PROPERTIES OF AMERICA		03/26/2020	GUZMAN AND COMPANY	63,727.000	700,328		750,892	853,942	(117,262)			(117,262)		750,892		(30,453)	(30,453)	9,022	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/18/2020	GUZMAN AND COMPANY	770.000	79,282		7,779	65,104	(57,325)			(57,325)		7,779		71,460	71,460		
761330-10-2	RETAIL VALUE INC		06/19/2020	Various	4,440.000	134,487		121,417	163,392	(35,956)			(35,956)		121,417		12,908	12,908	6,359	
09062X-10-3	BIOGEN IDEC INC		10/15/2020	Various	1,232.000	344,459		40,259	365,572	(325,312)			(325,312)		40,260		304,130	304,130		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		11/09/2020	Various	267,611.000	12,749,369		10,153,928	12,221,795	(2,068,116)			(2,068,116)		10,153,928		2,541,944	2,541,944	119,615	
09073M-10-4	BIO TECHNE CORP		06/26/2020	Various	44.000	11,285		1,457	9,659	(8,201)			(8,201)		1,458		9,821	9,821	28	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/26/2020	GUZMAN AND COMPANY	13,660.000	1,036,943		1,013,781	1,183,775	(171,061)			(171,061)		1,013,781		35,447	35,447	8,588	
09075P-10-5	BIOXCEL THERAPEUTICS INC		03/06/2020	Various	940.000	31,072		10,302	13,734	(3,432)			(3,432)		10,302		20,758	20,758		
78410G-10-4	SBA COMMUNICATIONS CORP		10/02/2020	Various	76,914.000	21,716,630		11,983,837	18,535,506	(6,552,458)			(6,552,458)		11,983,838		9,532,180	9,532,180	32,064	
090931-10-6	BIOSPECIFICS TECHNOLOGIES		12/01/2020	Corporate Action	213.000	18,851		10,854	12,129	(1,274)			(1,274)		10,855		7,991	7,991		
78440X-10-1	SL GREEN REALTY CORP		04/09/2020	Various	115,766.000	6,823,461		10,673,731	10,636,580	37,155			37,155		10,673,731		(3,770,908)	(3,770,908)	80,051	
092113-10-9	BLACK HILLS CORP		07/17/2020	Various	530.000	32,221		11,773	41,626	(29,853)			(29,853)		11,773		20,436	20,436	567	
78573L-10-6	SABRA HEALTH CARE REIT INC		10/05/2020	Various	167,181.000	2,677,275		3,570,438	3,567,642	(5,409)			(5,409)		3,570,437		(813,489)	(813,489)	70,862	
09215C-10-5	BLACK KNIGHT INC		03/06/2020	GUZMAN AND COMPANY	444.000	29,510		13,610	28,629	(15,019)			(15,019)		13,610		27,588	27,588		
78645L-10-0	SAFEHOLD INC		03/26/2020	GUZMAN AND COMPANY	3,168.000	164,025		67,524	127,670	(61,499)			(61,499)		67,524		96,527	96,527	345	
09247X-10-1	BLACKROCK INC		12/18/2020	Various	341.000	203,451		63,835	171,420	(107,586)			(107,586)		63,834		139,533	139,533	2,559	
804395-10-1	SAUL CENTERS INC		03/26/2020	GUZMAN AND COMPANY	3,537.000	164,393		181,319	186,684	(7,338)			(7,338)		181,320		(14,234)	(14,234)	1,310	
093671-10-5	BLOCK H & R INC COM		06/19/2020	GUZMAN AND COMPANY	1,871.000	29,423		16,956	43,931	(26,975)			(26,975)		16,956		12,460	12,460	973	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		01/02/2020	Spin Off	0.000	36,585		36,585	19,103	17,484			17,484		36,585		540,012	540,012		
09624H-20-8	BLUELINX HOLDINGS INC		04/27/2020	Various	325.000	1,396		12,190	4,631	7,559			7,559		12,190		(10,788)	(10,788)		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		01/02/2020	Taxable Exchange	70,465.000	551,036		1,102,413	575,622	526,855			526,855		1,102,413					
097023-10-5	BOEING CO		11/30/2020	Various	1,342.000	281,111		58,892	437,169	(378,278)			(378,278)		58,891		222,087	222,087	2,275	
81761L-10-2	SERVICE PROPERTIES TRUST		03/26/2020	Various	48,715.000	938,014		1,273,494	1,185,236	85,960			85,960		1,273,494		(321,772)	(321,772)	13,929	
09857L-10-8	BOOKING HOLDINGS INC		10/15/2020	Various	144.000	242,511		23,139	295,737	(272,598)			(272,598)		23,139		219,240	219,240		
828806-10-9	SIMON PROPERTY GROUP INC		03/27/2020	Various	200,628.000	17,775,253		31,820,699	29,885,547	1,939,529			1,939,529		31,820,700		(13,759,999)	(13,759,999)	190,113	
099502-10-6	BOOZ ALLEN HAMILTON HOLDING		10/15/2020	Various	576.000	45,968		10,817	40,971	(30,154)			(30,154)		10,817		35,130	35,130	484	
82981J-10-9	SITE CENTERS CORP		04/29/2020	Various	394,633.000	2,637,273		5,468,739	5,532,754	(21,233)			(21,233)		5,468,739		(2,784,015)	(2,784,015)	105,042	
099724-10-6	BORGWARNER INC		09/18/2020	Various	726.000	26,311		4,125	31,494	(27,369)			(27,369)		4,125		22,173	22,173	311	
84860W-30-0	SPIRIT REALITY CAPITAL INC		03/26/2020	GUZMAN AND COMPANY	29,513.000	1,399,293		1,104,754	1,451,450	(280,552)			(280,552)		1,104,755		224,873	224,873	12,886	
101121-10-1	BOSTON PROPERTIES INC		01/28/2020	Various	235.000	33,176		7,872	32,398	(24,525)			(24,525)		7,873		25,820	25,820	230	
85254J-10-2	STAG INDUSTRIAL INC		03/26/2020	GUZMAN AND COMPANY	39,632.000	1,204,583		1,093,921	1,251,182	(164,007)			(164,007)		1,093,921		132,475	132,475	6,564	
101137-10-7	BOSTON SCIENTIFIC CORP		08/18/2020	GUZMAN AND COMPANY	2,379.000	94,125		20,544	107,579	(87,034)			(87,034)		20,545		73,536	73,536		
85571B-10-5	STARWOOD PROPERTY TRUST		04/08/2020	Various	160,000.000	1,826,538		3,624,122	3,977,600	(353,521)			(353,521)		3,624,122		(1,760,532)	(1,760,532)	82,153	
103304-10-1	BOYD GAMING CORP		11/30/2020	Various	892.000	34,337		6,494	26,707	(20,212)			(20,212)		6,495		27,825	27,825	62	
862121-10-0	STORE CAPITAL CORP		09/16/2020	Various	228,776.000	6,842,410		7,511,094	8,519,618	(1,009,053)			(1,009,053)		7,511,093		(654,159)	(654,159)	78,888	
104674-10-6	BRADY CORP		01/28/2020	Various	585.000	33,278		8,285	33,498	(25,213)			(25,213)		8,285		24,978	24,978	127	
866082-10-0	SUMMIT HOTEL PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	30,813.000	312,930		420,272	380,232	40,044			40,044		420,271		(105,128)	(105,128)	866	
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		06/26/2020	Various	3,248	23,139		11,154	10,702	10,702			10,702		23,140		(17,664)	(17,664)	200	
866674-10-4	SUN COMMUNITIES INC		10/08/2020	Various	116,951.000	16,868,671		13,415,216	17,554,345	(4,214,981)			(4,214,981)		13,415,216		3,554,449	3,554,449	165,388	
105368-20-3	BRANDYWINE REALTY TRUST		11/30/2020	Various	3,068.000	34,150		58,786	48,321	10,465			10,465		58,786		(20,870)	(20,870)	2,332	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/26/2020	GUZMAN AND COMPANY	66,821.000	829,003		891,108	930,148	(39,045)			(39,045)		891,108		(60,825)	(60,825)	27,541	
109043-10-9	BRIGGS & STRATTON CORP		05/26/2020	Various	1,640.000	2,704		46,374	10,923	35,451			35,451		46,374		(43,644)	(43,644)	82	
875465-10-6	TANGER FACTORY OUTLET CENTERS		03/26/2020	GUZMAN AND COMPANY	27,198.000	346,996		595,956	400,626	193,050			193,050		595,956		(240,938)	(240,938)	5,112	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/18/2020	Various	1,062.000	31,908		43,485	41,662	1,823			1,823		43,485		(11,567)	(11,567)		
876664-10-3	TAUBMAN CENTERS INC		03/26/2020	Various	39,475.000	1,982,040		2,408,338	1,227,278	1,097,805			1,097,805		2,408,338		(335,843)	(335,843)	1,842	
110122-10-8	BRISTOL-MYERS SQUIBB CO		11/30/2020	Various	8,804.000	529,181		304,218	565,130	(260,911)			(260,911)		304,219		224,827	224,827	8,818	
88146M-10-1	TERRENO REALTY CORP		11/09/2020	Various	139,538.000	7,976,662		5,924,322	7,554,588	(1,632,299)			(1,632,299)		5,924,323		2,012,466	2,012,466	85,854	
11120U-10-5	BRIXMOR PROPERTY GROUP INC		06/26/2020	Various	1,730.000	21,696		35,084	37,386	(2,301)			(2,301)		35,085		(12,445)	(12,445)	986	
902653-10-4	UDR INC		03/26/2020	GUZMAN AND COMPANY	86,400.000	3,951,327		3,247,459	4,034,880	(807,896)			(807,896)		3,247,459		731,787	731,787	20,672	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/09/2020	Various	336.000	44,721		4,575	41,509	(36,934)			(36,934)		4,575		40,122	40,122	544	
903002-10-3	UMH PROPERTIES INC		03/26/2020	Various	10,668.000	161,652		148,674	167,808	(30,740)			(30,740)		148,675		31,596	31,596	303	
11135F-10-1	BROADCOM INC		11/30/2020	Various	896.000	295,748		29,075	283,154	(254,079)			(254,079)		29,075		239,031	239,031	4,287	
91325V-10-8	UNITI GROUP INC COM		05/08/2020	Various	150,082.000	1,049,933		1,559,562	1,232,173	265,517			265,517		1,559,562		(438,496)	(438,496)	30,090	

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
114340-10-2	BROOKS AUTOMATION INC		06/26/2020	Various	231.000	9,744		8,723	9,693	(970)			(970)		8,723		1,020	1,020	46	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		03/26/2020	GUZMAN AND COMPANY	3,816.000	452,207		241,738	447,846	(206,133)			(206,133)		241,738		206,131	206,131	408	
115236-10-1	BROWN & BROWN INC		08/18/2020	GUZMAN AND COMPANY	716.000	32,997		3,013	28,268	(25,254)			(25,254)		3,014		29,965	29,965	183	
91704F-10-4	URBAN EDGE PROPERTIES		03/26/2020	GUZMAN AND COMPANY	34,264.000	582,984		721,032	657,183	63,857			63,857		721,032		(135,203)	(135,203)	1,177	
115637-20-9	BROWN-FORMAN CORP		04/14/2020	Various	455.000	28,585		6,048	30,758	(24,710)			(24,710)		6,048		22,523	22,523	159	
917286-20-5	URSTADT BIDDLE PROPERTIES INC		03/26/2020	GUZMAN AND COMPANY	8,803.000	192,340		166,782	218,666	(57,177)			(57,177)		166,782		32,743	32,743	1,722	
122017-10-6	BURLINGTON STORES INC		08/18/2020	Various	265.000	52,418		10,320	60,428	(50,108)			(50,108)		10,320		42,073	42,073		
92276F-10-0	VENTAS INC		09/16/2020	GUZMAN AND COMPANY	190,949.000	8,291,938		10,682,782	11,025,394	(346,605)			(346,605)		10,682,781		(2,193,578)	(2,193,578)	120,224	
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		05/04/2020	Various	6,537.000	1,601		99,784	6,863	91,479			91,479		99,784		(96,673)	(96,673)		
922908-55-3	VANGUARD REIT ETF		11/10/2020	Various	85,000.000	7,004,933		7,556,266	7,887,151	(330,924)			(330,924)		7,556,267		(539,970)	(539,970)	89,989	
12503M-10-8	CBOE HOLDINGS INC		06/26/2020	Various	207.000	18,944		4,987	24,840	(19,853)			(19,853)		4,987		13,949	13,949	149	
92339V-10-0	VEREIT INC		03/26/2020	GUZMAN AND COMPANY	318,132.000	2,767,038		2,312,804	2,939,540	(817,575)			(817,575)		2,312,804		690,513	690,513	30,558	
12504L-10-9	CBRE GROUP INC		07/17/2020	GUZMAN AND COMPANY	706.000	31,731		17,575	43,271	(25,696)			(25,696)		17,575		14,148	14,148		
925652-10-9	VICI PROPERTIES INC		10/02/2020	Various	377,486.000	8,563,406		8,116,845	9,644,768	(1,528,106)			(1,528,106)		8,116,846		469,191	469,191	148,802	
12514G-10-8	CDW CORP/DE		09/09/2020	Various	659.000	78,745		21,770	94,131	(72,361)			(72,361)		21,770		56,941	56,941	422	
929042-10-9	VORNADO REALTY TRUST		03/26/2020	GUZMAN AND COMPANY	51,469.000	3,098,051		3,492,399	3,422,689	69,718			69,718		3,492,399		(386,220)	(386,220)	88,100	
125269-10-0	CF INDUSTRIES HOLDINGS INC		06/26/2020	Various	680.000	18,667		1,938	32,463	(30,525)			(30,525)		1,938		16,719	16,719	408	
92936U-10-9	WPC US EQUITY		03/26/2020	GUZMAN AND COMPANY	50,897.000	4,018,293		3,531,848	4,073,795	(542,013)			(542,013)		3,531,847		517,874	517,874	36,907	
12541W-20-9	CH ROBINSON WORLDWIDE INC		08/18/2020	Various	705.000	60,377		6,677	55,131	(48,454)			(48,454)		6,677		53,668	53,668	719	
93964W-10-8	WP GLIMCHER INC		03/20/2020	GUZMAN AND COMPANY	55,611.000	153,171		353,795	202,425	151,389			151,389		353,796		(196,490)	(196,490)	1,086	
12523-10-0	CIGNA CORP		12/18/2020	Various	1,390.000	264,291		248,171	284,242	(36,071)			(36,071)		248,171		175,468	175,468	42	
939653-10-1	WASHINGTON REAL ESTATE INVESTM		03/26/2020	GUZMAN AND COMPANY	23,876.000	701,217		642,329	696,702	(76,286)			(76,286)		642,329		84,670	84,670	6,122	
12571T-10-0	CMC MATERIALS INC COMMON STOCK		09/18/2020	Various	103.000	14,467		4,558	14,865	(10,306)			(10,306)		4,559		9,902	9,902	134	
948741-10-3	WEINGARTEN REALTY INVESTORS		03/26/2020	GUZMAN AND COMPANY	36,198.000	984,869		999,235	1,130,826	(131,607)			(131,607)		999,235		(14,070)	(14,070)	2,233	
12572Q-10-5	CME GROUP INC		11/30/2020	Various	1,093.000	195,539		46,276	219,388	(173,111)			(173,111)		46,277		149,173	149,173	4,523	
95040Q-10-4	WELL TOWER		10/02/2020	Various	300,767.000	19,369,697		20,779,063	24,596,725	(3,912,849)			(3,912,849)		20,779,063		(1,287,553)	(1,287,553)	220,483	
125896-10-0	CMS ENERGY CORP		08/18/2020	GUZMAN AND COMPANY	594.000	36,183		15,778	37,326	(21,549)			(21,549)		15,777		20,394	20,394	726	
962166-10-4	WEYERHAEUSER CO		09/16/2020	GUZMAN AND COMPANY	386,918.000	9,336,823		12,389,407	11,684,923	776,279			776,279		12,389,407		(3,060,518)	(3,060,518)	51,036	
12621E-10-3	CNO FINANCIAL GROUP INC		09/18/2020	Various	2,602.000	40,753		11,360	47,174	(35,814)			(35,814)		11,360		29,375	29,375	700	
966084-20-4	WHITESTONE		06/19/2020	GUZMAN AND COMPANY	11,404.000	137,243		136,547	155,323	(27,192)			(27,192)		136,547		11,393	11,393	1,687	
126408-10-3	CSX CORP		11/30/2020	Various	1,691.000	124,920		10,062	122,361	(112,299)			(112,299)		10,062		114,789	114,789	963	
976ESC-30-1	WINTHROP REALTY TRUST		02/25/2020	Corporate Action	39,142.000				10,960	(10,961)			(10,961)						1,914	
126650-10-0	CVS/CAREMARK CORP		10/15/2020	Various	3,320.000	216,360		11,777	246,642	(234,865)			(234,865)		11,777		204,462	204,462	3,413	
984017-10-3	XENIA HOTELS & RESORTS INC		03/26/2020	Various	33,741.000	610,100		716,370	729,143	(13,367)			(13,367)		716,370		(103,500)	(103,500)	6,482	
127097-10-3	CABOT OIL & GAS CORP		04/14/2020	GUZMAN AND COMPANY	1,424.000	27,819		2,959	24,793	(21,833)			(21,833)		2,960		24,844	24,844	142	
36165L-10-8	GDS HOLDINGS LTD ADR	D	11/09/2020	Various	134,775.000	9,133,477		5,382,738	6,951,694	(1,569,852)			(1,569,852)		5,382,738		3,674,121	3,674,121		
127190-30-4	CACI INTERNATIONAL INC		01/28/2020	GUZMAN AND COMPANY	124.000	33,399		2,396	30,998	(28,603)			(28,603)		2,395		30,985	30,985		
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/30/2020	Various	1,251.000	118,025		33,119	86,770	(53,651)			(53,651)		33,119		84,855	84,855		
127686-10-3	CAESARS ENTERTAINMENT CORP		07/16/2020	Corporate Action	19,402.000	240,784		213,640	263,867	(50,230)			(50,230)		213,640		27,131	27,131		
13057Q-20-6	CALIFORNIA RESOURECES CORP		03/30/2020	Various	1,677.000	1,973		21,447	15,143	6,304			6,304		21,447		(19,462)	(19,462)		
13123X-10-2	CALLON PETROLEUM CO		06/26/2020	Various	11,834.000	14,085		142,770	57,157	85,614			85,614		142,771		(128,609)	(128,609)		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		11/30/2020	Various	1,777.000	127,936		140,104	182,871	(42,767)			(42,767)		140,104		(12,161)	(12,161)	1,200	
14057J-10-1	CAPITOL FEDERAL FINANCIAL		07/17/2020	Various	2,966.000	30,404		37,802	40,723	(2,921)			(2,921)		37,802		(7,394)	(7,394)	504	
14149Y-10-8	CARDINAL HEALTH INC		08/18/2020	Various	1,177.000	60,506		33,391	59,533	(26,142)			(26,142)		33,391		26,936	26,936	1,436	
141633-10-7	CARE.COM INC		02/10/2020	Corporate Action	534.000	8,010		3,289	8,026	(4,737)			(4,737)		3,289		(4,718)	(4,718)		
142339-10-0	CARLISLE COS INC		08/18/2020	GUZMAN AND COMPANY	261.000	32,900		5,471	42,240	(36,769)			(36,769)		5,471		27,413	27,413	398	
143130-10-2	CARMAX INC		06/26/2020	Various	602.000	57,084		8,209	52,778	(44,568)			(44,568)		8,210		48,845	48,845		
143873-10-7	CAROLINA FINANCIAL CORP		05/04/2020	Tax Free Exchange	555.000	11,778		11,778	23,993	(12,215)			(12,215)		11,778				111	
146102-10-8	CARTER BANK & TRUST		11/23/2020	Tax Free Exchange	550.000	10,705		10,705	13,046	(2,341)			(2,341)		10,705				77	
146229-10-9	CARTER'S INC		02/11/2020	Various	317.000	33,876		9,094	34,661	(25,567)			(25,567)		9,094		24,767	24,767		
146869-10-2	CARVANA CO		11/30/2020	Various	142.000	35,533		3,043	13,070	(10,028)			(10,028)		3,042		32,472	32,472		
14862Q-10-0	CASTLIGHT HEALTH INC		06/26/2020	Various	2,441.000	1,831		19,897	3,246	16,651			16,651		19,897		(18,055)	(18,055)		
149123-10-1	CATERPILLAR INC		10/15/2020	Various	1,171.000	162,428		26,495	172,933	(146,438)			(146,438)		26,495		135,851	135,851	2,588	
150602-20-9	CEDAR SHOPPING CENTERS INC		06/26/2020	Various	3,595.000	3,811		43,668	10,605	27,614			27,614		43,668		(34,251)	(34,251)	216	
150870-10-3	CELANESE CORP		07/17/2020	Various	348.000	31,154		13,182	42,846	(29,664)			(29,664)		13,182		17,961	17,961	432	
15135B-10-1	CENTENE CORP		11/30/2020	Various	2,154.000	134,789		6,118	135,448	(129,330)			(129,330)		6,118		120,244	120,244		
15136A-10-2	CENTENNIAL RESOURCE DEVELO		06/26/2020	Various	6,772.000	6,225		109,369	31,287	78,082			78,082		109,369		(103,082)	(103,082)		
15189T-10-7	CENTERPOINT ENERGY INC		09/09/2020	Various	1,652.000	32,260		42,018	45,050	(3,032)			(3,032)		42,018		(9,752)	(9,752)	975	

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
15201P-10-9	CENTERSTATE BANKS INC		06/08/2020	Tax Free Exchange	4,102.000	78,062		78,062	102,468	(30,679)			(30,679)		78,062				1,149	
156700-10-6	CENTURYLINK INC		09/18/2020	Various	4,040.000	42,129		167,911	53,368	114,543			114,543		167,911		(86,220)	(86,220)	1,692	
156782-10-4	CERNER CORP		08/18/2020	Various	1,314.000	93,668		4,695	96,434	(91,739)			(91,739)		4,695		88,920	88,920	548	
15912K-10-0	CHANGE HEALTHCARE INC		03/26/2020	Various	1.000			12	15	(3)			(3)		12		3	3		
16119P-10-8	CHARTER COMMUNICATIONS INC		12/18/2020	Various	702.000	394,945		117,635	340,527	(222,891)			(222,891)		117,636		321,888	321,888		
16359R-10-3	CHEMED CORP		11/30/2020	Various	75.000	35,872		2,857	32,944	(30,088)			(30,088)		2,856		32,996	32,996	99	
16383L-10-6	CHEMOCENTRYX INC		01/28/2020	GUZMAN AND COMPANY	860.000	35,402		12,156	34,013	(21,857)			(21,857)		12,156		23,232	23,232		
16411R-20-8	CHENIERE ENERGY INC		06/26/2020	Various	274.000	12,325		3,845	16,733	(12,888)			(12,888)		3,845		8,475	8,475		
164651-10-1	CHERRY HILL MORTGAGE INVESTM		04/30/2020	Various	0.000			4	3	1			1		4		2	2		
165167-10-7	CHESAPEAKE ENERGY CORP		04/15/2020	Tax Free Exchange	35,989.000	603,422		603,422	29,713	570,381			570,381		603,422		2	2		
166764-10-0	CHEVRON CORP		11/30/2020	Various	6,455.000	581,881		219,383	777,911	(558,529)			(558,529)		219,382		362,265	362,265	16,640	
168615-10-2	CHICO'S FAS INC		09/08/2020	Various	4,716.000	5,596		53,207	17,968	35,239			35,239		53,207		(47,582)	(47,582)	424	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		11/30/2020	Various	28.000	36,108		2,506	23,440	(20,933)			(20,933)		2,507		33,581	33,581		
171340-10-2	CHURCH & DWIGHT CO INC		08/18/2020	GUZMAN AND COMPANY	792.000	66,679		2,698	55,709	(53,012)			(53,012)		2,697		63,944	63,944	248	
172062-10-1	CINCINNATI FINANCIAL CORP		06/26/2020	Various	452.000	28,026		12,100	47,528	(35,427)			(35,427)		12,101		15,915	15,915	796	
17275R-10-2	CISCO SYSTEMS INC		11/30/2020	Various	13,634.000	602,143		222,728	653,886	(431,158)			(431,158)		222,728		379,187	379,187	11,424	
172908-10-5	CINTAS CORP		10/15/2020	Various	206.000	63,397		8,118	55,430	(47,312)			(47,312)		8,118		55,246	55,246		
172967-42-4	CITIGROUP INC		12/18/2020	Various	9,135.000	467,694		367,801	729,795	(361,994)			(361,994)		367,801		99,895	99,895	8,744	
174610-10-5	CITIZENS FINANCIAL GROUP INC		06/26/2020	Various	1,239.000	28,697		33,321	50,316	(16,995)			(16,995)		33,321		(4,621)	(4,621)	966	
177376-10-0	CITRIX SYSTEMS INC		04/14/2020	GUZMAN AND COMPANY	396.000	56,926		8,908	43,916	(35,008)			(35,008)		8,908		48,004	48,004	139	
177835-10-5	CITY HOLDING CO		04/14/2020	Various	403.000	26,648		18,444	33,026	(14,582)			(14,582)		18,444		8,199	8,199	459	
18270P-10-9	CLARUS CORP NEW COM		08/27/2020	Various	1.000	7		8	17	(9)			(9)		8		6	6		
184496-10-7	CLEAN HARBORS INC		06/26/2020	Various	277.000	15,954		3,433	23,753	(20,319)			(20,319)		3,434		12,512	12,512		
18453H-10-6	CLEAR CHANNEL OUTDOOR HOLDIN		06/26/2020	Various	1,723.000	1,719		22,866	4,928	16,476			16,476		22,866		(19,673)	(19,673)		
185899-10-1	CLIFFS NATURAL RESOURCES INC		03/26/2020	Various	1.000			22	7	15			15		22		(33)	(33)		
189054-10-9	CLOROX CO		07/17/2020	GUZMAN AND COMPANY	138.000	31,515		6,383	21,189	(14,806)			(14,806)		6,383		25,117	25,117	293	
191216-10-0	COCA-COLA CO		12/18/2020	Various	9,366.000	481,018		237,778	518,408	(280,630)			(280,630)		237,778		243,094	243,094	7,095	
19239V-30-2	COGENT COMMUNICATIONS GROUP IN		06/26/2020	Various	150.000	11,444		4,191	9,871	(5,680)			(5,680)		4,191		7,777	7,777	201	
192422-10-3	COGNEX CORP		11/30/2020	Various	474.000	35,620		3,499	26,563	(23,064)			(23,064)		3,499		32,102	32,102	107	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2020	Various	1,778.000	111,101		6,880	110,271	(103,391)			(103,391)		6,880		104,158	104,158	867	
192479-10-3	COHERENT INC		06/26/2020	Various	138.000	17,937		4,225	22,957	(18,732)			(18,732)		4,225		13,704	13,704		
194162-10-3	COLGATE-PALMOLIVE CO		11/30/2020	Various	2,384.000	180,045		45,645	164,114	(118,469)			(118,469)		45,645		134,319	134,319	2,420	
198287-20-3	COLUMBIA PROPERTY TRUST INC		08/18/2020	Various	3,470.000	41,628		90,298	72,558	17,740			17,740		90,298		(38,563)	(38,563)	2,186	
198516-10-6	COLUMBIA SPORTSWEAR CO		10/15/2020	Various	365.000	34,253		4,160	36,570	(32,410)			(32,410)		4,160		30,075	30,075	95	
20030N-10-1	COMCAST CORP		12/18/2020	Various	11,376.000	496,659		125,984	511,579	(385,594)			(385,594)		125,985		370,452	370,452	6,309	
200340-10-7	COMERICA INC		08/18/2020	Various	1,485.000	55,875		66,822	106,548	(39,727)			(39,727)		66,821		(10,939)	(10,939)	3,015	
200525-10-3	COMMERCE BANCSHARES INC/KANSAS		01/28/2020	Various	490.000	33,498		11,328	33,290	(21,963)			(21,963)		11,327		22,140	22,140		
201723-10-3	COMMERCIAL METALS CO		07/17/2020	GUZMAN AND COMPANY	1,543.000	31,424		5,872	34,362	(28,490)			(28,490)		5,872		25,537	25,537	555	
202608-10-5	COMMERCIAL VEHICLE GROUP INC		06/26/2020	Various	945.000	2,495		7,106	6,001	1,105			1,105		7,106		(4,608)	(4,608)		
20337X-10-9	COMMSCOPE HOLDING CO INC		01/28/2020	Various	2,435.000	31,766		57,307	34,552	22,755			22,755		57,307		(25,526)	(25,526)		
20451N-10-1	COMPASS MINERALS INTERNATIONAL		04/14/2020	Various	628.000	27,641		15,367	38,282	(22,915)			(22,915)		15,367		12,267	12,267	452	
205887-10-2	CONAGRA FOODS INC		08/18/2020	GUZMAN AND COMPANY	865.000	33,022		15,916	29,618	(13,702)			(13,702)		15,916		17,320	17,320	551	
20605P-10-1	CONCHO RESOURCES INC/MIDLAND T		07/17/2020	Various	1,080.000	57,993		34,120	94,576	(60,455)			(60,455)		34,121		23,858	23,858	339	
20717E-10-1	CONFORMIS INC		06/26/2020	Various	2,605.000	2,111		11,357	3,908	7,450			7,450		11,358		(9,241)	(9,241)		
207410-10-1	CONMED CORP		06/26/2020	Various	141.000	9,394		2,839	15,768	(12,929)			(12,929)		2,839		6,551	6,551	85	
20825C-10-4	CONOCOPHILLIPS		07/17/2020	Various	2,927.000	123,582		41,932	190,342	(148,410)			(148,410)		41,932		75,198	75,198	1,955	
209115-10-4	CONSOLIDATED EDISON INC		09/18/2020	Various	258.000	19,060		8,454	23,341	(14,887)			(14,887)		8,454		10,600	10,600	592	
21036P-10-8	CONSTELLATION BRANDS INC		08/18/2020	GUZMAN AND COMPANY	356.000	63,577		2,555	67,551	(64,996)			(64,996)		2,555		60,985	60,985	552	
211171-10-3	CONTINENTAL BUILDING PRODUCTS		02/03/2020	Corporate Action	1,524.000	56,388		29,946	55,519	(25,573)			(25,573)		29,946		26,426	26,426		
212015-10-1	CONTINENTAL RESOURCES INC/OK		02/11/2020	Various	1,317.000	34,104		10,368	45,173	(34,805)			(34,805)		10,368		23,722	23,722	66	
216648-40-2	COOPER COS INC/THE		10/15/2020	Various	193.000	68,011		2,209	62,009	(59,800)			(59,800)		2,209		65,757	65,757	9	
217204-10-6	COPART INC		11/30/2020	Various	661.000	65,295		1,366	60,111	(58,745)			(58,745)		1,366		63,891	63,891		
21870Q-10-5	CORESITE REALTY CORPORATION		10/15/2020	Various	265.000	33,603		3,333	29,712	(26,378)			(26,378)		3,334		31,153	31,153	1,293	
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST		11/02/2020	Various	419.000	1,953		14,305	18,734	(4,693)			(4,693)		14,306		(12,076)	(12,076)	356	
21871D-10-3	CORELOGIC INC		02/11/2020	GUZMAN AND COMPANY	693.000	33,960		14,749	30,290	(15,542)			(15,542)		14,748		25,154	25,154	152	
219350-10-5	CORNING INC		08/18/2020	Various	2,701.000	74,798		19,951	78,626	(58,675)			(58,675)		19,951		54,814	54,814	918	
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		11/30/2020	Various	1,294.000	34,463		17,504	38,018	(20,514)			(20,514)		17,504		20,822	20,822	1,423	
22052L-10-4	CORTEVA INC		10/15/2020	Various	2,014.000	60,761		47,398	59,534	(12,135)			(12,135)		47,399		22,654	22,654	521	

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
22160K-10-5	COSTCO WHOLESALE CORP		11/30/2020	Various	1,101.000	364,579		35,854	323,606	(287,752)			(287,752)		35,854		328,528	328,528	1,534	
22160N-10-9	COSTAR GROUP INC		07/17/2020	GUZMAN AND COMPANY	92.000	65,017		3,859	55,043	(51,184)			(51,184)		3,859		61,121	61,121		
222795-50-2	COUSINS PROPERTIES INC		11/30/2020	Various	1,028.000	34,345		20,916	42,354	(21,438)			(21,438)		20,916		(41,427)	(41,427)	1,223	
22282E-10-2	COVANTA HOLDING CORP		10/15/2020	Various	4,236.000	34,252		35,218	62,863	(27,645)			(27,645)		35,218		7,542	7,542	2,796	
22305A-10-3	COVIA HOLDINGS CORP		06/26/2020	Various	1,185.000	552		33,180	2,417	30,642			30,642		33,180		(32,488)	(32,488)		
224122-10-1	CRAFT BREW ALLIANCE INC		10/01/2020	Corporate Action	418.000	6,897		4,890	6,897	(2,007)			(2,007)		4,890		2,006	2,006		
225310-10-1	CREDIT ACCEPTANCE CORP		06/26/2020	Various	27.000	11,100		733	11,942	(11,210)			(11,210)		732		10,362	10,362		
225447-10-1	CREE INC		06/26/2020	Various	171.000	9,874		7,338	7,892	(554)			(554)		7,338		2,534	2,534		
22822V-10-1	CROWN CASTLE INTL CORP		10/15/2020	Various	1,361.000	221,904		21,977	193,465	(171,489)			(171,489)		21,976		203,583	203,583	2,412	
228368-10-6	CROWN HOLDINGS INC		09/18/2020	Various	197.000	14,819		4,111	14,291	(10,180)			(10,180)		4,111		10,702	10,702		
22978P-10-6	CUE BIOPHARMA INC		04/14/2020	Various	1,555.000	31,742		16,254	24,686	(8,432)			(8,432)		16,254		15,479	15,479		
229899-10-9	CULLEN/FROST BANKERS INC		06/26/2020	Various	263.000	18,511		5,318	25,716	(20,399)			(20,399)		5,317		13,186	13,186	373	
230215-10-5	CULP INC		06/26/2020	Various	447.000	3,590		10,507	6,089	4,418			4,418		10,507		(6,913)	(6,913)	94	
231021-10-6	CUMMINS INC		12/18/2020	Various	422.000	78,465		4,075	75,520	(71,446)			(71,446)		4,074		74,346	74,346	1,287	
231561-10-1	CURTISS-WRIGHT CORP		01/28/2020	GUZMAN AND COMPANY	225.000	33,440		2,279	31,700	(29,421)			(29,421)		2,279		31,142	31,142		
232806-10-9	CYPRESS SEMICONDUCTOR CORP		04/17/2020	Corporate Action	11,582.000	276,231		69,239	270,209	(200,969)			(200,969)		69,240		206,867	206,867	2,548	
23282W-60-5	CYTOKINETICS INC		06/26/2020	Various	613.000	14,572		7,090	6,504	586			586		7,090		7,478	7,478		
23283R-10-0	CYRUSONE INC		07/17/2020	Various	423.000	31,608		8,770	27,676	(18,907)			(18,907)		8,769		25,686	25,686	635	
23331A-10-9	DR HORTON INC		07/17/2020	Various	1,351.000	81,521		9,535	71,265	(61,730)			(61,730)		9,535		71,943	71,943	279	
233331-10-7	DTE ENERGY CO		01/28/2020	GUZMAN AND COMPANY	250.000	33,113		9,921	32,467	(22,546)			(22,546)		9,921		23,178	23,178	253	
23355L-10-6	DXC TECHNOLOGY CO		07/17/2020	Various	2,873.000	65,195		61,080	107,996	(46,916)			(46,916)		61,080		(32,909)	(32,909)	1,000	
235851-10-2	DANAHER CORP		11/30/2020	Various	1,995.000	349,938		19,862	306,192	(286,330)			(286,330)		19,862		235,328	235,328	699	
237266-10-1	DARLING INTERNATIONAL INC		11/30/2020	Various	1,635.000	56,040		3,919	45,910	(41,992)			(41,992)		3,918		52,091	52,091		
238337-10-9	DAVE & BUSTER'S ENTERTAINMENT		01/28/2020	Various	717.000	32,699		26,517	28,802	(2,285)			(2,285)		26,517		6,178	6,178	115	
23918K-10-8	DAVITA INC		10/15/2020	Various	1,108.000	89,482		5,149	83,133	(77,985)			(77,985)		5,148		84,283	84,283		
243537-10-7	DECKERS OUTDOOR CORP		03/06/2020	GUZMAN AND COMPANY	176.000	30,381		4,304	29,719	(25,416)			(25,416)		4,303		26,062	26,062		
244199-10-5	DEERE & CO		10/15/2020	Various	1,847.000	269,717		36,500	320,011	(283,511)			(283,511)		36,500		233,077	233,077	2,426	
24665A-10-3	DELEK US HOLDINGS INC		02/11/2020	Various	1,175.000	33,365		40,367	39,398	969			969		40,367		(2,315)	(2,315)		
24703L-20-2	DELL TECHNOLOGIES C		11/30/2020	Various	1,246.000	64,219		95,900	64,033	31,868			31,868		95,901		6,914	6,914		
247361-70-2	DELTA AIR LINES INC		03/06/2020	GUZMAN AND COMPANY	672.000	30,835		12,505	39,299	(26,794)			(26,794)		12,505		17,556	17,556	270	
247916-20-8	DENBURY RESOURCES INC		06/26/2020	Various	15,050.000	5,275		43,697	21,220	22,477			22,477		43,697		(38,399)	(38,399)		
248019-10-1	DELUXE CORP		11/30/2020	Various	1,280.000	32,951		34,079	63,898	(29,818)			(29,818)		34,080		(1,128)	(1,128)	1,536	
24906P-10-9	DENTSPLY SIRONA INC		02/11/2020	GUZMAN AND COMPANY	588.000	34,101		16,878	33,275	(16,397)			(16,397)		16,878		29,126	29,126	59	
24983L-10-4	DERMIRA INC		02/19/2020	Corporate Action	1,468.000	27,525		37,572	22,254	15,318			15,318		37,572		(10,041)	(10,041)		
250565-10-8	DESIGNER BRANDS INC		09/18/2020	Various	2,233.000	13,791		58,178	35,148	23,031			23,031		58,179		(44,255)	(44,255)	782	
25179M-10-3	DEVON ENERGY CORP		02/11/2020	GUZMAN AND COMPANY	1,581.000	35,882		20,288	41,059	(20,770)			(20,770)		20,289		15,584	15,584		
252131-10-7	DEXCOM INC		08/18/2020	Various	150.000	61,522		955	32,811	(31,856)			(31,856)		955		60,531	60,531		
252710-10-2	DIAMOND OFFSHORE DRILLING INC		04/28/2020	Various	2,618.000	494		117,497	18,823	98,674			98,674		117,497		(116,933)	(116,933)		
25278X-10-9	DIAMONDBACK ENERGY INC		10/15/2020	Various	1,105.000	33,841		93,139	102,610	(9,471)			(9,471)		93,139		7,567	7,567	1,243	
253393-10-2	DICK'S SPORTING GOODS INC		06/26/2020	Various	319.000	12,668		4,748	15,787	(11,039)			(11,039)		4,748		7,915	7,915	199	
253868-10-3	DIGITAL REALTY TRUST INC		08/18/2020	Various	479.000	66,649		15,906	57,355	(41,449)			(41,449)		15,906		51,206	51,206	990	
254423-10-6	DINEEQUITY INC		08/18/2020	GUZMAN AND COMPANY	626.000	33,206		14,717	52,284	(37,567)			(37,567)		14,717		18,478	18,478	908	
25456K-10-1	DIPLOMAT PHARMACY INC		02/06/2020	Corporate Action	1,886.000	7,544		73,863	7,544	66,319			66,319		73,863		(66,279)	(66,279)		
254687-10-6	DISNEY WALT COMPANY THE		11/30/2020	Various	3,827.000	500,823		101,631	553,499	(451,868)			(451,868)		101,631		398,951	398,951	3,368	
254709-10-8	DISCOVER FINANCIAL SERVICES		06/26/2020	Various	467.000	22,730		5,410	39,611	(34,201)			(34,201)		5,410		17,310	17,310	411	
25470F-30-2	DISCOVERY COMMUNICATIONS INC		10/15/2020	Various	2,344.000	44,116		43,133	71,469	(28,336)			(28,336)		43,133		408	408		
25470M-10-9	DISH NETWORK CORP		07/17/2020	Various	1,327.000	43,370		38,876	47,069	(8,193)			(8,193)		38,876		8,281	8,281		
256163-10-6	DOCUSIGN INC		07/17/2020	GUZMAN AND COMPANY	507.000	61,139		29,176	37,574	(8,398)			(8,398)		29,176		31,944	31,944		
256677-10-5	DOLLAR GENERAL CORP		09/09/2020	Various	891.000	160,859		46,850	138,978	(92,128)			(92,128)		46,850		113,941	113,941	648	
256746-10-8	DOLLAR TREE INC		10/15/2020	Various	713.000	67,426		6,986	67,058	(60,072)			(60,072)		6,986		60,404	60,404		
25746U-10-9	DOMINION RESOURCES INC/VA		12/18/2020	Various	1,691.000	130,016		41,548	140,048	(98,501)			(98,501)		41,547		88,416	88,416	4,895	
25754A-20-1	DOMINO'S PIZZA INC		08/18/2020	Various	198.000	76,129		2,368	58,168	(55,800)			(55,800)		2,368		73,717	73,717	309	
257559-20-3	DOMTAR CORP		01/28/2020	GUZMAN AND COMPANY	914.000	33,594		53,825	34,951	18,874			18,874		53,825		(20,219)	(20,219)	416	
257651-10-9	DONALDSON CO INC		08/18/2020	Various	639.000	32,496		4,278	36,819	(32,541)			(32,541)		4,278		28,201	28,201	403	
257867-20-0	DONNELLEY R R & SONS CO COM		06/26/2020	Various	2,868.000	3,069		129,690	11,329	112,858			112,858		129,690		(121,045)	(121,045)	86	
25960P-10-9	DOUGLAS EMMETT INC		10/15/2020	Various	1,359.000	33,819		36,068	59,660	(23,592)			(23,592)		36,068		5,782	5,782	1,522	
260003-10-8	DOVER CORP		09/09/2020	Various	296.000	33,005		7,503	34,117	(26,614)			(26,614)		7,503		25,456	25,456	437	
260557-10-3	DOW INC W I		08/18/2020	Various	1,792.000	74,959		73,719	98,076	(24,358)			(24,358)		73,718		18,328	18,328	2,509	

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
262077-10-0	DRIVE SHACK INC		06/26/2020	Various	2,096.000	3,983		6,707	7,672	(965)			(965)		6,707		(2,722)	(2,722)		
264411-50-5	DUKE REALTY CORP		09/18/2020	Various	1,311.000	48,876		29,576	45,452	(15,876)			(15,876)		29,576		22,351	22,351	286	
26441C-20-4	DUKE ENERGY CORP		12/18/2020	Various	1,877.000	170,794		91,112	171,201	(80,089)			(80,089)		91,112		79,634	79,634	4,087	
265504-10-0	DUNKIN' BRANDS GROUP INC		12/14/2020	Various	2,930.000	305,908		98,141	221,333	(123,192)			(123,192)		98,141		207,642	207,642	2,359	
26614N-10-2	DUPONT DE NEMOURS INC		11/30/2020	Various	2,356.000	123,704		137,198	151,256	(14,058)			(14,058)		137,198		13,434	13,434	1,672	
26875P-10-1	EOG RESOURCES INC		08/18/2020	Various	1,660.000	74,639		10,642	139,042	(128,400)			(128,400)		10,642		63,959	63,959	1,102	
26884L-10-9	EQUITABLE RESOURCES INC		01/28/2020	GUZMAN AND COMPANY	5,009.000	33,439		29,531	54,597	(25,067)			(25,067)		29,530		3,324	3,324		
26884U-10-9	EPR PROPERTIES		11/30/2020	Various	928.000	33,430		15,186	65,554	(50,368)			(50,368)		15,186		24,075	24,075	1,754	
26885G-10-9	ERA GROUP INC.		06/12/2020	Tax Free Exchange	891.000	12,226		12,226	9,061	2,957			2,957		12,226					
269246-40-1	E TRADE FINANCIAL CORP		06/19/2020	GUZMAN AND COMPANY	1,360.000	61,279		23,718	61,703	(37,985)			(37,985)		23,718		37,538	37,538	278	
269246-40-1	E TRADE FINANCIAL CORP		10/05/2020	Tax Free Exchange	7,003.000	90,582		90,582	317,727	(227,145)			(227,145)		90,582				2,941	
26969P-10-8	EAGLE MATERIALS INC		01/28/2020	GUZMAN AND COMPANY	361.000	33,751		10,778	32,728	(21,950)			(21,950)		10,778		22,959	22,959	36	
27579R-10-4	EAST WEST BANCORP INC		06/26/2020	Various	574.000	19,408		12,123	27,953	(15,830)			(15,830)		12,123		7,281	7,281	316	
277432-10-0	EASTMAN CHEMICAL CO		11/30/2020	Various	621.000	52,418		4,025	49,220	(45,196)			(45,196)		4,024		37,534	37,534	1,463	
278265-10-3	EATON VANCE CORP		06/19/2020	GUZMAN AND COMPANY	759.000	30,531		3,684	35,438	(31,754)			(31,754)		3,684		26,831	26,831	569	
278642-10-3	EBAY INC		12/18/2020	Various	5,619.000	267,722		88,321	202,902	(114,581)			(114,581)		88,321		176,844	176,844	1,759	
278865-10-0	ECOLAB INC		11/30/2020	Various	745.000	152,224		13,596	143,778	(130,182)			(130,182)		13,596		138,545	138,545	969	
278865-10-0	ECOLAB INC		06/02/2020	Tax Free Exchange	7.000	128		128	1,351	(1,223)			(1,223)		128				7	
28176E-10-8	EDWARDS LIFESCIENCES CORP		10/15/2020	Various	624.000	144,017		2,470	145,573	(143,103)			(143,103)		2,470		141,462	141,462		
283677-85-4	EL PASO ELECTRIC CO		07/30/2020	Various	1,320.000	89,227		29,423	89,614	(60,191)			(60,191)		29,423		59,768	59,768	967	
285512-10-9	ELECTRONIC ARTS INC		11/30/2020	Various	1,035.000	125,207		16,635	111,272	(94,637)			(94,637)		16,635		108,507	108,507		
28618M-10-6	ELEMENT SOLUTIONS INC COMMON STOCK		06/26/2020	Various	1,067.000	10,916		29,131	12,462	16,669			16,669		29,131		(18,204)	(18,204)		
28621V-10-1	ELEVATE CREDIT INC		06/26/2020	Various	588.000	970		4,727	2,616	2,111			2,111		4,727		(3,755)	(3,755)		
29084Q-10-0	EMCOR GROUP INC		11/30/2020	Various	401.000	34,562		3,899	34,606	(30,707)			(30,707)		3,899		30,645	30,645	128	
291011-10-4	EMERSON ELECTRIC CO		09/18/2020	Various	1,417.000	88,556		36,882	108,061	(71,178)			(71,178)		36,883		51,642	51,642	1,650	
292104-10-6	EMPIRE STATE REALTY TRUST INC		07/17/2020	Various	4,591.000	31,475		72,816	64,090	8,726			8,726		72,816		(39,683)	(39,683)	964	
29261A-10-0	ENCOMPASS HEALTH CORP		07/17/2020	Various	676.000	42,834		9,397	46,826	(37,430)			(37,430)		9,396		33,418	33,418	514	
29272C-10-3	ENERGOUS CORP		06/26/2020	Various	648.000	1,840		7,335	1,147	6,188			6,188		7,335		(5,492)	(5,492)		
29272W-10-9	ENERGIZER HOLDINGS INC		06/26/2020	Various	276.000	12,498		15	13,860	(13,846)			(13,846)		14		11,035	11,035	166	
29275Y-10-2	ENERSYS CO		06/26/2020	Various	217.000	13,164		3,427	16,238	(12,811)			(12,811)		3,427		9,731	9,731	76	
29355A-10-7	ENPHASE ENGERY INC		11/30/2020	Various	251.000	34,283		1,662	6,559	(4,897)			(4,897)		1,662		32,601	32,601		
29362U-10-4	ENTEGRIS INC		04/14/2020	GUZMAN AND COMPANY	544.000	28,144		4,138	27,249	(23,111)			(23,111)		4,138		23,992	23,992	44	
29363J-10-8	ENTEGRA FINANCIAL CORP		01/02/2020	Corporate Action	192.000	5,795		4,444	5,791	(1,346)			(1,346)		4,445		1,349	1,349		
29414B-10-4	EPAM SYSTEMS INC		08/18/2020	Various	253.000	66,597		6,874	53,677	(46,803)			(46,803)		6,874		59,687	59,687		
294429-10-5	EQUIFAX INC		08/18/2020	Various	201.000	33,123		3,692	28,164	(24,472)			(24,472)		3,692		29,413	29,413	157	
29444U-70-0	EQUINIX INC		11/30/2020	Various	254.000	177,888		8,099	148,260	(140,161)			(140,161)		8,099		169,687	169,687	1,535	
29452E-10-1	EQUITABLE HOLDINGS INC C/S		12/18/2020	GUZMAN AND COMPANY	1,936.000	47,961		41,989	47,974	(5,985)			(5,985)		41,989		5,968	5,968	383	
294600-10-1	EQUITRANS MIDSTREAM CORP		11/30/2020	Various	7,854.000	54,153		171,359	104,929	66,429			66,429		171,358		(108,346)	(108,346)	4,892	
294628-10-2	EQUITY COMMONWEALTH REIT REITS		09/09/2020	GUZMAN AND COMPANY	1,033.000	31,915		25,660	33,914	(8,254)			(8,254)		25,660		(5,089)	(5,089)		
29476L-10-7	EQUITY RESIDENTIAL		09/09/2020	Various	558.000	31,717		11,667	45,153	(33,486)			(33,486)		11,667		20,038	20,038	989	
29530P-10-2	ERIE INDEMNITY CO		11/30/2020	Various	294.000	60,876		15,286	48,804	(33,518)			(33,518)		15,286		45,563	45,563	869	
296315-10-4	ESCO TECHNOLOGIES INC		10/15/2020	Various	390.000	34,021		4,239	36,074	(31,836)			(31,836)		4,238		29,765	29,765	125	
29670G-10-2	ESSENTIAL UTILITIES INC C/S		07/17/2020	Various	717.000	32,053		4,748	33,656	(28,908)			(28,908)		4,748		27,290	27,290	336	
297178-10-5	ESSEX PROPERTY TRUST INC		06/26/2020	Various	71.000	15,961		4,215	21,361	(17,146)			(17,146)		4,215		11,882	11,882	286	
29786A-10-6	ETSY INC		03/06/2020	Various	487.000	29,534		6,938	21,574	(14,636)			(14,636)		6,938		22,582	22,582		
29977A-10-5	EVERCORE PARTNERS INC		06/26/2020	Various	187.000	10,394		5,193	13,980	(8,787)			(8,787)		5,193		5,198	5,198	217	
30034W-10-6	EVERGY INC		06/19/2020	GUZMAN AND COMPANY	564.000	33,470		24,272	36,710	(12,438)			(12,438)		24,272		19,209	19,209	570	
30040W-10-8	EVERSOURCE ENERGY COM		02/11/2020	GUZMAN AND COMPANY	370.000	33,734		7,518	31,475	(23,957)			(23,957)		7,518		26,200	26,200		
30041R-10-8	EVERQUOTE INC CLASS A		04/14/2020	Various	826.000	33,658		10,737	28,374	(17,636)			(17,636)		10,738		22,906	22,906		
30063P-10-5	EXACT SCIENCES CORP		11/30/2020	Various	299.000	36,201		1,444	27,652	(26,208)			(26,208)		1,444		34,736	34,736		
30068N-10-5	EXANTAS CAPITAL CORP		03/26/2020	Various	1,443.000	3,775		46,221	17,042	22,308			22,308		46,221		(35,554)	(35,554)	397	
30161N-10-1	EXELON CORP		12/18/2020	Various	2,952.000	125,204		71,835	134,582	(62,747)			(62,747)		71,835		53,337	53,337	1,902	
30212P-30-3	EXPEDIA INC		11/30/2020	Various	429.000	46,657		12,778	46,392	(33,614)			(33,614)		12,778		32,657	32,657	146	
302130-10-9	EXPEDITORS INTERNATIONAL OF WA		07/17/2020	Various	398.000	31,690		3,401	31,051	(27,651)			(27,651)		3,400		28,273	28,273	207	
30214U-10-2	EXPONENT INC		03/06/2020	GUZMAN AND COMPANY	395.000	30,425		1,437	27,260	(25,822)			(25,822)		1,438		28,970	28,970		
30219E-10-3	EXPRESS INC		07/17/2020	Various	3,087.000	4,251		60,007	15,034	44,974			44,974		60,008		(55,724)	(55,724)		
30227M-10-5	EXTRACTION OIL & GAS INC		06/24/2020	Various	4,719.000	1,258		73,495	10,004	63,491			63,491		73,495		(72,194)	(72,194)		
30231G-10-2	EXXON MOBIL CORP		12/18/2020	Various	11,840.000	547,165		319,534	826,194	(506,661)			(506,661)		319,533		227,495	227,495	22,434	

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
302491-30-3	FMC CORP		07/17/2020	GUZMAN AND COMPANY	297.000	31,620		2,367	29,647	(27,280)			(27,280)		2,367		29,242	29,242	392	
30257X-10-4	FB FINANCIAL CORP		08/27/2020	Various	0.000			14	15	(1)			(1)		14		(10)	(10)		
30283W-10-4	FTS INTERNATIONAL INC		04/14/2020	Various	744.000	190		14,515	774	13,742			13,742		14,516		(14,317)	(14,317)		
30303M-10-2	FACEBOOK INC		12/18/2020	Various	6,517.000	1,527,834		161,951	1,337,614	(1,175,663)			(1,175,663)		161,951		1,365,064	1,365,064		
303075-10-5	FACTSET RESEARCH SYSTEMS INC		06/19/2020	GUZMAN AND COMPANY	102.000	30,968		1,389	27,367	(25,978)			(25,978)		1,389		29,561	29,561	152	
303250-10-4	FAIR ISAAC CORP		09/09/2020	Various	232.000	95,646		4,534	86,926	(82,392)			(82,392)		4,534		91,057	91,057		
311900-10-4	FASTENAL CO		07/17/2020	GUZMAN AND COMPANY	1,591.000	61,600		5,386	58,787	(53,401)			(53,401)		5,386		56,180	56,180	579	
314211-10-3	FEDERATED INVESTORS INC		06/26/2020	Various	474.000	10,505		6,000	15,448	(9,447)			(9,447)		6,001		4,501	4,501	256	
31428X-10-6	FEDEX CORP		10/15/2020	Various	716.000	131,877		28,767	108,267	(79,500)			(79,500)		28,767		103,048	103,048	1,281	
315405-10-0	FERRO CORP		01/28/2020	Various	2,322.000	33,311		16,359	34,435	(18,076)			(18,076)		16,359		16,942	16,942		
315616-10-2	F5 NETWORKS INC		10/15/2020	Various	261.000	34,521		3,185	36,449	(33,264)			(33,264)		3,185		31,317	31,317		
31620M-10-6	FIDELITY NATIONAL INFORMATION		12/18/2020	Various	1,457.000	211,011		16,061	202,654	(186,593)			(186,593)		16,061		184,980	184,980	858	
31620R-30-3	FIDELITY NATIONAL FINANCIAL IN		06/18/2020	Direct	0.000	8		1	11	(10)			(10)		1		6	6		
316773-10-0	FIFTH THIRD BANCORP		06/26/2020	Various	747.000	14,015		5,191	22,963	(17,772)			(17,772)		5,191		8,819	8,819	381	
32020R-10-9	FIRST FINANCIAL BANKSHARES INC		06/26/2020	Various	350.000	9,405		2,131	12,285	(10,154)			(10,154)		2,131		7,270	7,270	130	
32022K-10-2	FIRST FINANCIAL NORTHWEST INC		06/26/2020	Various	175.000	1,533		2,278	2,614	(336)			(336)		2,278		(745)	(745)	35	
320517-10-5	FIRST HORIZON NATIONAL CORP		09/18/2020	Various	2,197.000	21,217		61,236	36,389	24,847			24,847		61,236		9,874	9,874	1,296	
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		06/19/2020	Various	790.000	30,166		18,997	32,793	(13,796)			(13,796)		18,997		11,185	11,185	379	
337738-10-8	FISERV INC		12/18/2020	Various	1,791.000	187,492		12,048	207,093	(195,046)			(195,046)		12,047		175,340	175,340		
337932-10-7	FIRSTENERGY CORP		11/30/2020	Various	2,076.000	64,528		62,180	100,894	(38,714)			(38,714)		62,180		2,347	2,347	2,649	
339041-10-5	FLEETCOR TECHNOLOGIES INC		08/18/2020	Various	364.000	88,797		12,735	104,731	(91,995)			(91,995)		12,736		76,015	76,015		
339382-10-3	FLEXSTEEL INDS		06/26/2020	Various	273.000	3,552		11,936	5,438	6,498			6,498		11,936		(8,379)	(8,379)	134	
343389-10-2	FLOTEK INDUSTRIES INC		06/26/2020	Various	2,151.000	2,194		19,032	4,302	14,730			14,730		19,032		(16,828)	(16,828)		
343412-10-2	FLUOR CORP		10/15/2020	Various	3,220.000	34,666		43,146	60,794	(17,647)			(17,647)		43,147		(8,476)	(8,476)	644	
344849-10-4	FOOT LOCKER INC		02/11/2020	GUZMAN AND COMPANY	866.000	34,246		9,430	33,765	(24,336)			(24,336)		9,429		24,802	24,802	329	
345370-86-0	FORD MOTOR CO		09/18/2020	Various	7,366.000	47,348		214,883	68,504	146,379			146,379		214,883		(167,435)	(167,435)	1,105	
34553D-10-1	FORESCOUT TECHNOLOGIES INC		08/14/2020	Corporate Action	1,062.000	30,798		36,233	34,834	1,399			1,399		36,233		(5,432)	(5,432)		
34959E-10-9	FORTINET INC		10/15/2020	Various	846.000	108,193		7,493	90,319	(82,826)			(82,826)		7,493		100,640	100,640		
34959J-10-8	FORTIVE CORPORATION		11/30/2020	Various	722.000	51,927		4,096	49,243	(45,147)			(45,147)		4,096		47,802	47,802	186	
34959J-10-8	FORTIVE CORPORATION		10/09/2020	Spin Off	0.000	17,857		17,857	115,148	(97,291)			(97,291)		17,857					
34964C-10-6	FORTUNE BRANDS HOME AND SECURI		06/26/2020	Various	367.000	22,242		2,398	23,980	(21,582)			(21,582)		2,398		19,824	19,824	176	
34983P-10-4	FORTY SEVEN INC		04/06/2020	Various	926.000	88,063		9,815	36,457	(26,642)			(26,642)		9,815		78,201	78,201		
34984V-10-0	FORUM ENERGY TECHNOLOGIES INC		06/26/2020	Various	2,612.000	1,375		69,026	4,388	64,638			64,638		69,026		(67,610)	(67,610)		
35137L-10-5	FOX CORP CLASS A		06/26/2020	Various	390.000	10,024		16,205	14,458	1,747			1,747		16,205		(6,177)	(6,177)	90	
35138V-10-2	FOX FACTORY HOLDING CORP		08/18/2020	Various	298.000	32,710		5,739	20,733	(14,993)			(14,993)		5,740		26,954	26,954		
353514-10-2	FRANKLIN ELECTRIC CO INC		11/30/2020	Various	517.000	34,948		9,902	29,635	(19,732)			(19,732)		9,903		25,030	25,030	321	
35352P-10-4	FRANKLIN FINANCIAL NETWORK		08/17/2020	Taxable Exchange	389.000	11,859		10,461	13,354	(2,893)			(2,893)		10,461		444	444	47	
354613-10-1	FRANKLIN RESOURCES INC		11/30/2020	Various	2,327.000	49,725		25,751	60,456	(34,705)			(34,705)		25,751		23,960	23,960	2,111	
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		07/17/2020	Various	5,362.000	60,231		99,917	70,350	29,567			29,567		99,917		(39,754)	(39,754)	268	
361448-10-3	GATX CORP		03/06/2020	GUZMAN AND COMPANY	421.000	29,729		14,411	34,880	(20,469)			(20,469)		14,411		15,309	15,309	202	
36164V-30-5	GCI LIBERTY INC		09/09/2020	GUZMAN AND COMPANY	409.000	32,783		1,587	28,977	(28,872)			(28,872)		1,587		26,717	26,717		
36164V-30-5	GCI LIBERTY INC		12/21/2020	Tax Free Exchange	2,888.000	67,685		67,685	204,615	(136,930)			(136,930)		67,685					
36191G-10-7	GNC HOLDINGS INC		04/24/2020	Various	2,663.000	1,225		83,089	7,190	75,899			75,899		83,089		(81,815)	(81,815)		
36268W-10-0	GAIN CAPITAL HOLDINGS INC		07/31/2020	Corporate Action	1,532.000	9,192		11,245	6,051	5,194			5,194		11,245		(2,052)	(2,052)	184	
363576-10-9	GALLAGHER ARTHUR J & CO COM		11/30/2020	Various	305.000	35,204		5,781	29,045	(23,264)			(23,264)		5,781		29,405	29,405	412	
36467J-10-8	GAMING AND LEISURE PROPERTIES		11/30/2020	Various	849.000	35,271		4,059	36,553	(32,494)			(32,494)		4,059		30,971	30,971	2,120	
36467W-10-9	GAMESTOP CORP		10/15/2020	Various	2,749.000	38,007		76,764	16,714	60,050			60,050		76,764		(38,734)	(38,734)		
36472T-10-9	GANNETT CO INC		11/02/2020	Various	4,352.000	5,150		43,702	27,765	8,123			8,123		43,702		(30,720)	(30,720)		
36555P-10-7	GARDNER DENVER HOLDINGS INC		03/02/2020	Tax Free Exchange	3,933.000	99,864		99,864	144,263	(44,399)			(44,399)		99,864					
366651-10-7	GARTNER INC		01/28/2020	GUZMAN AND COMPANY	207.000	33,439		3,170	31,898	(28,729)			(28,729)		3,169		30,252	30,252		
369550-10-8	GENERAL DYNAMICS CORP		12/18/2020	Various	642.000	96,853		19,112	113,216	(94,105)			(94,105)		19,111		77,695	77,695	1,670	
369604-10-3	GENERAL ELECTRIC CO		11/30/2020	Various	21,577.000	198,854		462,069	240,800	221,269			221,269		462,069		(280,602)	(280,602)	558	
370334-10-4	GENERAL MILLS INC		09/09/2020	GUZMAN AND COMPANY	1,095.000	62,770		21,313	58,648	(37,335)			(37,335)		21,313		41,432	41,432	1,064	
37045V-10-0	GENERAL MOTORS CO		07/17/2020	Various	2,177.000	59,823		65,117	79,678	(14,561)			(14,561)		65,117		(5,291)	(5,291)	827	
37185X-10-6	GENESIS HEALTHCARE INC		06/26/2020	Various	1,393.000	965		5,828	2,284	3,544			3,544		5,828		(4,860)	(4,860)		
371901-10-9	GENTEX CORP		04/14/2020	Various	1,171.000	27,443		6,856	33,936	(27,080)			(27,080)		6,856		20,575	20,575	275	
372460-10-5	GENUINE PARTS CO		09/18/2020	Various	304.000	28,156		8,204	32,294	(24,090)			(24,090)		8,204		19,940	19,940	829	
37247D-10-6	GENWORTH FINANCIAL INC		03/06/2020	GUZMAN AND COMPANY	6,503.000	28,652		120,417	28,613	91,804			91,804		120,417		(91,710)	(91,710)		

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
375558-10-3	GILEAD SCIENCES INC		11/30/2020	Various	4,546.000	321,059		295,399	10,271	(285,128)			(285,128)		10,271		310,602	310,602	5,371	
37940X-10-2	GLOBAL PAYMENTS INC		11/30/2020	Various	915.000	168,093		167,042	5,205	(161,837)			(161,837)		5,205		138,152	138,152	272	
379577-20-8	GLOBUS MEDICAL INC		06/26/2020	Various	250.000	11,298		14,720	4,213	(10,507)			(10,507)		4,213		7,081	7,081		
37959E-10-2	GLOBE LIFE INC C/S		11/30/2020	Various	368.000	34,264		38,731	5,331	(33,401)			(33,401)		5,330		28,917	28,917	270	
380237-10-7	GODADDY INC		06/26/2020	Various	698.000	49,952		47,407	20,615	(26,793)			(26,793)		20,614		29,320	29,320		
38068T-10-5	GOLD RESOURCE CORP		12/24/2020	Spin Off	0.000	621		997	621	(376)			(376)		621					
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		12/18/2020	Various	684.000	145,510		70,910	157,272	(86,362)			(86,362)		70,910		74,555	74,555	1,698	
384802-10-4	GRAINGER W W INC COM		04/14/2020	GUZMAN AND COMPANY	99.000	28,474		3,368	33,513	(30,145)			(30,145)		3,368		25,091	25,091	143	
38526M-10-6	GRAND CANYON EDUCATION INC		06/26/2020	Various	181.000	16,264		2,988	17,338	(14,350)			(14,350)		2,988		13,268	13,268		
388689-10-1	GRAPHIC PACKAGING HOLDING CO		10/15/2020	Various	2,333.000	34,262		8,499	38,845	(30,346)			(30,346)		8,499		25,748	25,748	700	
399473-10-7	GROUPON INC		06/11/2020	Tax Free Exchange	13,160.000	78,168		78,168	31,452	46,716			46,716		78,168					
400110-10-2	GRUBHUB INC		06/26/2020	Various	275.000	18,990		9,477	13,376	(3,899)			(3,899)		9,477		9,507	9,507		
401617-10-5	GUESS ? INC		09/18/2020	Various	1,129.000	15,496		11,450	25,267	(13,817)			(13,817)		11,450		4,044	4,044	254	
40171V-10-0	GUIDWIRE SOFTWARE INC		09/09/2020	GUZMAN AND COMPANY	291.000	32,520		8,471	31,943	(23,472)			(23,472)		8,471		24,035	24,035		
402635-30-4	GULFPORT ENERGY CORP		10/14/2020	Various	1,746.000	627		20,287	5,308	14,979			14,979		20,287		(19,648)	(19,648)		
40412C-10-1	HCA HOLDINGS		08/18/2020	Various	650.000	78,530		18,554	96,076	(77,522)			(77,522)		18,554		59,940	59,940	280	
40416M-10-5	HD SUPPLY HOLDINGS INC		12/23/2020	Corporate Action	5,318.000	297,808		178,815	213,890	(35,075)			(35,075)		178,815		118,922	118,922		
40425J-10-1	HMS HOLDINGS CORP		08/18/2020	Various	1,124.000	33,198		6,866	33,271	(26,405)			(26,405)		6,866		26,316	26,316		
40434L-10-5	HEWLETT-PACKARD CO		12/18/2020	Various	7,072.000	144,200		107,779	145,329	(37,550)			(37,550)		107,779		36,373	36,373	3,527	
40449J-10-3	HABIT RESTAURANTS INC/THE		03/19/2020	Corporate Action	768.000	10,752		20,133	8,011	12,122			12,122		20,133		(9,375)	(9,375)		
40609P-10-5	HALLADOR ENERGY CO		06/26/2020	Various	557.000	351		3,832	1,654	2,178			2,178		3,832		(3,479)	(3,479)	22	
406216-10-1	HALLIBURTON CO		06/26/2020	Various	1,002.000	11,955		16,629	24,519	(7,890)			(7,890)		16,629		(4,671)	(4,671)	225	
406240-20-3	HALLMARK FINL SERVICES INC		06/26/2020	Various	368.000	1,038		2,649	6,465	(3,816)			(3,816)		2,649		(1,610)	(1,610)		
410120-10-9	HANCOCK HOLDING CO		08/18/2020	Various	1,554.000	31,431		42,735	68,190	(25,454)			(25,454)		42,736		(11,295)	(11,295)	839	
410345-10-2	HANESBRANDS INC		08/18/2020	GUZMAN AND COMPANY	2,078.000	32,740		12,137	30,858	(18,721)			(18,721)		12,137		20,940	20,940	935	
410867-10-5	HANOVER INSURANCE GROUP INC/TH		02/11/2020	GUZMAN AND COMPANY	244.000	33,641		14,041	33,347	(19,306)			(19,306)		14,041		19,588	19,588		
412822-10-8	HARLEY-DAVIDSON INC		11/30/2020	Various	862.000	34,734		21,998	32,058	(10,060)			(10,060)		21,998		12,728	12,728	362	
416515-10-4	HARTFORD FINANCIAL SERVICES GR		06/26/2020	Various	276.000	10,334		26,379	16,772	9,607			9,607		26,379		(16,035)	(16,035)	262	
418056-10-7	HASBRO INC		11/30/2020	Various	382.000	35,541		7,655	40,343	(32,688)			(32,688)		7,655		27,869	27,869	1,039	
42226A-10-7	HEALTHEQUITY INC		04/14/2020	Various	575.000	27,807		18,925	42,590	(23,665)			(23,665)		18,925		8,877	8,877		
426281-10-1	HENRY JACK & ASSOC INC COM		04/14/2020	Various	166.000	27,887		1,526	24,182	(22,655)			(22,655)		1,527		26,344	26,344	71	
427866-10-8	HERSHEY CO/THE		12/18/2020	Various	289.000	42,700		7,289	42,477	(35,188)			(35,188)		7,289		35,390	35,390	459	
42806J-10-6	HERTZ GLOBAL HOLDINGS INC		05/26/2020	Various	3,403.000	2,456		214,545	53,597	159,733			159,733		214,545		(210,748)	(210,748)		
42809H-10-7	HESS CORP		08/18/2020	Various	628.000	31,409		12,130	41,956	(29,826)			(29,826)		12,130		19,267	19,267	314	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		09/18/2020	Various	3,856.000	36,627		41,265	61,156	(19,891)			(19,891)		41,265		(4,628)	(4,628)	1,575	
428291-10-8	HEXCEL CORP		06/26/2020	Various	275.000	12,101		5,773	20,161	(14,387)			(14,387)		5,774		6,323	6,323	47	
428567-10-1	HIBBETT SPORTS INC		09/18/2020	Various	401.000	16,050		13,709	11,244	2,465			2,465		13,709		2,340	2,340		
43114K-10-8	HIGHPOINT RESOURCES CORP		06/26/2020	Various	2,221.000	700		76,963	3,753	73,209			73,209		76,962		(76,216)	(76,216)		
431284-10-8	HIGHWOODS PROPERTIES INC		10/15/2020	Various	1,001.000	33,999		23,243	48,959	(25,716)			(25,716)		23,243		13,378	13,378	1,441	
431475-10-2	HILL ROM HOLDINGS INC		11/30/2020	Various	369.000	35,007		9,665	41,893	(32,228)			(32,228)		9,665		25,327	25,327	244	
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		09/09/2020	Various	802.000	76,479		45,023	88,950	(43,927)			(43,927)		45,023		31,989	31,989	75	
436106-10-8	HOLLY FRONTIER CORP		10/15/2020	Various	1,642.000	34,787		3,740	83,266	(79,525)			(79,525)		3,741		31,040	31,040	1,724	
436440-10-1	HOLOGIC INC		10/15/2020	Various	1,531.000	88,903		8,676	79,933	(71,257)			(71,257)		8,676		80,179	80,179		
437076-10-2	HOME DEPOT INC		12/18/2020	Various	3,905.000	971,820		92,906	852,774	(759,868)			(759,868)		92,906		878,387	878,387	9,942	
438516-10-6	HONEYWELL INTERNATIONAL INC		12/18/2020	Various	2,857.000	455,608		100,758	505,689	(404,931)			(404,931)		100,758		354,626	354,626	4,741	
440452-10-0	HORMEL FOODS CORP		07/17/2020	GUZMAN AND COMPANY	635.000	31,696		2,322	28,645	(26,323)			(26,323)		2,322		29,356	29,356	443	
44107P-10-4	HOST HOTELS & RESORTS INC		09/18/2020	Various	3,276.000	47,890		35,059	60,770	(25,710)			(25,710)		35,060		12,822	12,822	1,078	
443201-10-8	HOWMET AEROSPACE INC C/S		04/01/2020	Spin Off	0.000	5,145		5,145	3,965	1,180			1,180		5,145					
443510-60-7	HUBBELL INC		06/19/2020	GUZMAN AND COMPANY	242.000	30,539		10,841	35,773	(24,931)			(24,931)		10,842		19,685	19,685	440	
444097-10-9	HUDSON PACIFIC PROPERTIES		01/28/2020	GUZMAN AND COMPANY	910.000	32,956		13,647	34,262	(20,615)			(20,615)		13,647		20,453	20,453		
444859-10-2	HUMANA INC		10/15/2020	Various	458.000	175,022		6,459	167,867	(161,407)			(161,407)		6,460		168,461	168,461	601	
445658-10-7	HUNT J B TRANS SVCS INC COM		07/17/2020	GUZMAN AND COMPANY	238.000	32,561		1,436	27,794	(26,358)			(26,358)		1,436		31,106	31,106	129	
446150-10-4	HUNTINGTON BANCSHARES INC/OH		06/26/2020	Various	2,378.000	20,928		9,685	35,860	(26,175)			(26,175)		9,685		9,705	9,705	1,070	
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		08/18/2020	GUZMAN AND COMPANY	202.000	32,781		48,130	50,678	(2,548)			(2,548)		48,130		28,293	28,293	416	
44919P-50-8	IAC/INTERACTIVECORP		04/14/2020	GUZMAN AND COMPANY	139.000	28,637		1,429	34,626	(33,204)			(33,204)		1,429		27,192	27,192		
44919P-50-8	IAC/INTERACTIVECORP		07/01/2020	Tax Free Exchange	2,450.000	69,070		69,070	610,319	(541,249)			(541,249)		69,070					
449253-10-3	IAA INC		01/28/2020	Various	679.000	32,901		7,846	31,954	(24,108)			(24,108)		7,846		25,040	25,040		
450828-10-8	IBERIABANK CORP		07/02/2020	Tax Free Exchange	1,963.000	98,907		98,907	146,891	(47,984)			(47,984)		98,907				2,729	

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
451107-10-6	IDACORP INC		07/17/2020	Various	351.000	32,107		10,685	37,486	(26,801)			(26,801)		10,685		21,409	21,409	470	
45167R-10-4	IDEX CORP		08/18/2020	Various	189.000	33,368		2,058	32,507	(30,450)			(30,450)		2,057		31,292	31,292	284	
45168D-10-4	IDEXX LABORATORIES INC		09/09/2020	Various	319.000	102,286		1,578	83,301	(81,723)			(81,723)		1,578		100,648	100,648		
452308-10-9	ILLINOIS TOOL WORKS INC		12/18/2020	Various	1,067.000	191,430		25,689	191,664	(165,976)			(165,976)		25,688		165,643	165,643	2,523	
452327-10-9	ILLUMINA INC		11/30/2020	Various	425.000	141,556		1,355	140,990	(139,635)			(139,635)		1,355		140,117	140,117		
45253H-10-1	IMMUNOGEN INC		01/28/2020	Various	7,239.000	34,102		39,399	36,955	2,444			2,444		39,399		(5,294)	(5,294)		
452907-10-8	IMMUNOMEDICS INC		10/22/2020	Various	4,854.000	426,953		40,958	102,711	(61,753)			(61,753)		40,958		385,764	385,764		
45337C-10-2	INCYTE CORP LTD		03/06/2020	GUZMAN AND COMPANY	452.000	34,368		27,976	39,469	(11,492)			(11,492)		27,977		6,387	6,387		
453415-30-9	INDEPENDENCE CONTRACT DRILLI		03/12/2020	Tax Free Exchange	1,312.000	9,932		9,932	1,308	8,624			8,624		9,932					
45688C-10-7	INGEVITY CORP		06/26/2020	Various	254.000	12,018		5,082	22,194	(17,112)			(17,112)		5,082		6,962	6,962		
45772F-10-7	INPHI CORP		11/30/2020	Various	232.000	35,994		3,822	17,172	(13,350)			(13,350)		3,822		32,153	32,153		
45773H-20-1	INOVIO PHARMACEUTICALS INC		04/14/2020	GUZMAN AND COMPANY	2,690.000	20,002		28,855	8,877	19,978			19,978		28,855		(8,848)	(8,848)		
45773Y-10-5	INNERWORKINGS INC		06/26/2020	Various	1,756.000	2,213		26,125	9,676	16,449			16,449		26,125		(23,898)	(23,898)		
45774N-10-8	INNOPHOS HOLDINGS INC		02/10/2020	Corporate Action	803.000	25,696		16,734	25,680	(8,946)			(8,946)		16,734		8,957	8,957		
45778Q-10-7	INSPERITY INC		11/30/2020	Various	399.000	34,118		6,213	34,330	(28,117)			(28,117)		6,213		27,888	27,888	479	
45781U-10-3	INSTRUCTURE INC		03/20/2020	Corporate Action	825.000	40,425		19,276	39,773	(20,497)			(20,497)		19,276		21,136	21,136		
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER		04/14/2020	GUZMAN AND COMPANY	330.000	25,227		19,622	25,037	(5,415)			(5,415)		19,622		5,602	5,602	660	
45782N-10-8	INSPIRED ENTERTAINMENT INC		06/26/2020	Various	1,210.000	3,751		10,212	8,167	2,044			2,044		10,211		(6,456)	(6,456)		
458140-10-0	INTEL CORP		12/18/2020	Various	20,140.000	1,095,167		376,805	1,205,378	(828,574)			(828,574)		376,804		717,932	717,932	15,784	
45866F-10-4	INTERCONTINENTAL EXCHANGE W/I		10/15/2020	Various	1,677.000	156,642		40,501	155,207	(114,706)			(114,706)		40,501		120,372	120,372	989	
45867G-10-1	INTERDIGITAL INC		06/26/2020	Various	290.000	16,076		14,254	15,803	(1,548)			(1,548)		14,255		1,820	1,820	203	
459044-10-3	INTERNATIONAL BANCSHARES CORP		11/30/2020	Various	1,049.000	34,002		11,869	45,181	(33,311)			(33,311)		11,870		22,119	22,119	1,154	
459200-10-1	INTERNATIONAL BUSINESS MACHS		11/30/2020	Various	2,345.000	300,461		121,794	314,324	(192,530)			(192,530)		121,794		178,560	178,560	8,098	
459506-10-1	INTERNATIONAL FLAVORS & FRAGRA		08/18/2020	GUZMAN AND COMPANY	510.000	62,559		17,269	65,800	(48,531)			(48,531)		17,269		45,263	45,263	783	
460146-10-3	INTERNATIONAL PAPER CO		08/18/2020	GUZMAN AND COMPANY	899.000	32,575		35,111	41,399	(6,288)			(6,288)		35,111		(2,529)	(2,529)	1,382	
461202-10-3	INTUIT INC		11/30/2020	Various	635.000	195,391		12,259	166,326	(154,067)			(154,067)		12,259		183,022	183,022	833	
46120E-60-2	INTUITIVE SURGICAL INC		11/30/2020	Various	308.000	196,886		1,547	182,074	(180,527)			(180,527)		1,547		195,222	195,222		
46121Y-10-2	INTREPID POTASH INC		08/14/2020	Tax Free Exchange	3,628.000	8,380		8,380	9,832	(1,452)			(1,452)		8,380					
46131B-10-0	INVESCO MORTGAGE CAPITAL		06/26/2020	Various	1.000			9	11	(2)			(2)		9		1	1	1	
46146L-10-1	INVESTORS BANCORP INC		10/15/2020	Various	7,227.000	67,971		67,134	86,109	(18,975)			(18,975)		67,134		1,210	1,210	1,929	
461730-50-9	INVESTORS REAL ESTATE TRUST		12/21/2020	Tax Free Exchange	460.000	44,278		44,278	33,350	(340)			(340)		44,278				1,288	
46266C-10-5	IQVIA HOLDINGS INC		02/11/2020	GUZMAN AND COMPANY	329.000	53,197		17,077	50,834	(33,757)			(33,757)		17,077		36,098	36,098		
46284V-10-1	IRON MOUNTAIN INC		09/18/2020	Various	1,213.000	31,827		10,327	38,659	(28,331)			(28,331)		10,328		24,515	24,515	2,572	
46590V-10-0	JBG SMITH PROPERTIES		08/18/2020	Various	1,191.000	32,866		14,734	47,509	(32,775)			(32,775)		14,734		18,566	18,566	804	
46609J-10-6	J ALEXANDER'S HOLDINGS INC		06/26/2020	Various	596.000	2,801		4,351	5,697	(3,101)			(3,101)		4,350		205	205		
46625H-10-0	JP MORGAN CHASE & CO		12/18/2020	Various	11,391.000	1,197,769		341,216	1,587,905	(1,246,689)			(1,246,689)		341,216		856,039	856,039	23,737	
469814-10-7	JACOBS ENGINEERING GROUP INC		08/18/2020	Various	610.000	53,018		6,926	54,796	(47,870)			(47,870)		6,926		46,064	46,064	301	
47009K-10-7	JAGGED PEAK ENERGY INC		01/10/2020	Tax Free Exchange	1,195.000	14,996		14,996	10,145	4,851			4,851		14,996					
47233W-10-9	JEFFERIES FINANCIAL GROUP IN		06/26/2020	Various	1,424.000	20,607		31,447	30,432	1,016			1,016		31,448		(511)	(511)	427	
476405-10-5	JERNIGAN CAPITAL INC		11/04/2020	Corporate Action	322.000	5,571		7,260	6,164	552			552		7,261		(694)	(694)	261	
477143-10-1	JETBLUE AIRWAYS CORP		09/18/2020	Various	1,278.000	16,161		7,594	23,924	(16,330)			(16,330)		7,594		8,562	8,562		
478160-10-4	JOHNSON & JOHNSON		12/18/2020	Various	7,932.000	1,156,083		255,560	1,157,041	(901,481)			(901,481)		255,560		899,983	899,983	15,449	
480200-10-7	JONES LANG LASALLE INC		01/28/2020	GUZMAN AND COMPANY	196.000	33,534		3,383	34,121	(30,739)			(30,739)		3,382		30,134	30,134		
481116-10-1	JOUNCE THERAPEUTICS INC		06/26/2020	Various	1,775.000	13,455		11,795	15,495	(3,700)			(3,700)		11,795		1,659	1,659		
48123V-10-2	J2 GLOBAL INC		06/26/2020	Various	165.000	11,397		2,785	15,462	(12,677)			(12,677)		2,785		8,607	8,607		
48203R-10-4	JUNIPER NETWORKS INC		06/26/2020	Various	733.000	16,252		11,579	18,054	(6,474)			(6,474)		11,580		4,669	4,669	293	
48238T-10-9	KAR AUCTION SERVICES INC		06/26/2020	Various	671.000	9,039		4,751	14,621	(9,870)			(9,870)		4,751		4,285	4,285	255	
48242W-10-6	KBR INC		02/11/2020	GUZMAN AND COMPANY	1,134.000	34,071		24,135	34,586	(10,452)			(10,452)		24,134		9,931	9,931	91	
482480-10-0	KLA-TENCOR CORP		11/30/2020	Various	638.000	128,319		20,089	113,672	(93,583)			(93,583)		20,089		108,165	108,165	1,312	
48253L-10-6	KLX ENERGY SERVICES HOLD WI		04/24/2020	Various	641.000	635		3,091	4,128	13,743			13,743		3,091		(17,226)	(17,226)		
483007-70-4	KAISER ALUMINUM CORP		10/15/2020	Various	544.000	34,329		28,888	60,324	(31,436)			(31,436)		28,888		5,438	5,438	1,093	
483119-10-3	KALA PHARMACEUTICALS INC		07/17/2020	Various	312.000	3,465		7,884	1,152	6,732			6,732		7,884		(4,416)	(4,416)		
485170-30-2	KANSAS CITY SOUTHERN		08/18/2020	Various	380.000	61,922		2,241	58,201	(55,959)			(55,959)		2,242		59,644	59,644	456	
48576A-10-0	KARUNA THERAPEUTICS INC		04/14/2020	Various	146.000	10,653		11,930	10,999	931			931		11,930		(1,276)	(1,276)		
48666K-10-9	KB HOME		06/26/2020	Various	324.000	9,261		3,928	11,104	(7,176)			(7,176)		3,928		5,330	5,330	58	
48716P-10-8	KEARNY FINANCIAL CORP/MD		03/06/2020	Various	2,749.000	29,485		29,997	38,019	(8,022)			(8,022)		29,997		1,121	1,121	220	
487836-10-8	KELLOGG CO		11/30/2020	Various	1,017.000	67,174		29,492	70,336	(40,844)			(40,844)		29,492		37,659	37,659	1,793	
488360-20-7	KEMET CORP		06/15/2020	Corporate Action	1,750.000	47,600		22,066	47,338	(25,272)			(25,272)		22,066		25,519	25,519		

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
488401-10-0	KEMPER CORP		11/30/2020	Various	454.000	34,031		16,706	35,185	(18,479)			(18,479)		16,706		17,315	17,315	545	
49271V-10-0	KEURIG DR PEPPER INC		03/06/2020	GUZMAN AND COMPANY	1,120.000	29,820		28,560	32,424	(3,864)			(3,864)		28,560		29,802	29,802	168	
493267-10-8	KEYCORP NEW CO		09/09/2020	Various	6,048.000	91,579		34,298	122,412	(88,114)			(88,114)		34,298		53,249	53,249	1,779	
49338L-10-3	KEYSIGHT TECHNOLOGIES		08/18/2020	Various	485.000	48,962		11,250	49,775	(38,525)			(38,525)		11,250		37,992	37,992		
494368-10-3	KIMBERLY-CLARK CORP		11/30/2020	Various	1,129.000	163,280		48,781	155,294	(106,513)			(106,513)		48,781		114,408	114,408	3,584	
49456B-10-1	KINDER MORGAN INC		09/09/2020	Various	3,950.000	61,591		156,081	83,621	72,460			72,460		156,081		(49,242)	(49,242)	2,255	
494577-10-9	KINDRED BIOSCIENCES INC		06/26/2020	Various	841.000	3,474		6,938	7,132	(194)			(194)		6,938		(3,462)	(3,462)		
499049-10-4	KNIGHT SWIFT TRANSPORTATION		01/28/2020	Various	907.000	32,793		5,933	32,507	(26,574)			(26,574)		5,933		26,844	26,844		
500255-10-4	KOHL'S CORP		06/26/2020	Various	535.000	10,043		19,870	27,259	(7,388)			(7,388)		19,871		(9,822)	(9,822)	377	
500754-10-6	KRAFT HEINZ CO THE		12/18/2020	Various	1,369.000	46,403		17,693	43,986	(26,293)			(26,293)		17,693		31,249	31,249	1,452	
501044-10-1	KROGER CO/THE		11/30/2020	Various	4,389.000	144,108		44,613	127,237	(82,624)			(82,624)		44,613		99,435	99,435	1,606	
501797-10-4	LTD BRANDS INC		11/30/2020	Various	908.000	35,243		17,713	16,452	1,261			1,261		17,713		17,519	17,519	272	
501889-20-8	LKQ CORP		10/15/2020	Various	1,703.000	49,828		4,141	60,797	(56,656)			(56,656)		4,141		45,660	45,660		
50189K-10-3	LCI INDS COM		06/26/2020	Various	87.000	9,405		715	9,320	(8,606)			(8,606)		714		8,686	8,686	113	
50212V-10-0	LPL FINANCIAL HOLDINGS INC		10/15/2020	Various	773.000	67,738		25,709	71,309	(45,601)			(45,601)		25,708		42,005	42,005	313	
502160-10-4	LSB INDUSTRIES INC		05/22/2020	Various	901.000	1,001		20,384	3,784	16,600			16,600		20,384		(19,371)	(19,371)		
502175-10-2	LTC PROPERTIES INC		10/15/2020	Various	960.000	34,037		17,978	42,980	(25,002)			(25,002)		17,978		18,671	18,671	1,642	
502431-10-9	L3HARRIS TECHNOLOGIES INC		12/18/2020	Various	1,095.000	206,641		16,787	216,668	(199,881)			(199,881)		16,787		189,740	189,740	1,660	
50540R-40-9	LABORATORY CORP OF AMERICA HOL		09/09/2020	Various	507.000	88,754		16,732	85,770	(69,038)			(69,038)		16,732		71,979	71,979		
505750-10-2	LADENBURG THALMANN FINANCIAL S		02/14/2020	Corporate Action	5,033.000	17,616		8,201	17,516	(9,314)			(9,314)		8,202		9,408	9,408		
512807-10-8	LAM RESEARCH CORP		10/15/2020	Various	334.000	111,037		5,910	97,662	(91,752)			(91,752)		5,910		105,064	105,064	1,035	
513272-10-4	LAMB WESTON HLD		06/26/2020	Various	152.000	9,505		2,426	13,076	(10,650)			(10,650)		2,426		6,957	6,957	70	
515098-10-1	LANDSTAR SYSTEM INC		10/15/2020	Various	553.000	67,671		3,295	62,970	(59,675)			(59,675)		3,295		64,337	64,337	1,253	
516544-10-3	LANTHEUS HOLDINGS INC		07/08/2020	Direct	0.000	5		6	7	(2)			(2)		5		(35)	(35)		
516806-10-6	LAREDO PETROLEUM HOLDINGS		06/02/2020	Tax Free Exchange	6,373.000	124,373		124,373	18,290	106,083			106,083		124,373					
517834-10-7	LAS VEGAS SANDS CORP		11/30/2020	Various	1,636.000	91,261		15,602	112,949	(97,347)			(97,347)		15,602		75,614	75,614	901	
518439-10-4	LAUDER ESTEE COS INC CL A		10/15/2020	Various	309.000	63,600		6,250	63,820	(57,571)			(57,571)		6,249		57,317	57,317	221	
52177G-10-2	LEAF GROUP LTD		06/26/2020	Various	487.000	1,636		3,944	1,948	1,996			1,996		3,944		(2,307)	(2,307)		
521865-20-4	LEAR CORP		09/09/2020	Various	533.000	59,980		18,849	73,128	(54,279)			(54,279)		18,849		41,106	41,106	410	
524660-10-7	LEGGETT & PLATT INC		06/26/2020	Various	438.000	14,205		8,866	22,263	(13,397)			(13,397)		8,866		5,336	5,336	526	
524901-10-5	LEGG MASON INC		08/03/2020	Various	3,386.000	168,956		238,962	121,591	117,370			117,370		238,961		(69,963)	(69,963)	3,843	
525327-10-2	LEIDOS HOLDINGS INC		09/18/2020	Various	495.000	48,595		25,616	48,455	(22,839)			(22,839)		25,616		22,889	22,889	170	
526057-10-4	LENNAR CORP		09/09/2020	Various	937.000	62,620		12,988	52,275	(39,287)			(39,287)		12,988		54,219	54,219	289	
526057-30-2	LENNAR CORP		03/06/2020	Various	594.000	29,234		21,446	26,552	(5,106)			(5,106)		21,446		8,729	8,729	74	
526107-10-7	LENNOX INTERNATIONAL INC		08/18/2020	Various	177.000	46,181		3,712	43,183	(39,471)			(39,471)		3,712		42,444	42,444	364	
530307-30-5	LIBERTY BROADBAND A		08/18/2020	GUZMAN AND COMPANY	471.000	63,778		4,563	59,229	(54,665)			(54,665)		4,564		61,083	61,083		
531172-10-4	LIBERTY PROPERTY TRUST		02/04/2020	Tax Free Exchange	5,077.000	159,032		159,032	304,874	(151,450)			(151,450)		159,032				2,082	
531229-40-9	LIBERTY SIRIUSXM GROUP		05/18/2020	Spin Off	0.000	392		392	2,740	(2,348)			(2,348)		392					
531229-60-7	LIBERTY SIRIUS GROUP		05/18/2020	Spin Off	0.000	56		56	4,923	(4,867)			(4,867)		56					
531229-85-4	LIBERTY MEDIA GROUP		06/26/2020	Various	647.000	19,961		193	29,739	(29,547)			(29,547)		192		17,924	17,924		
532457-10-8	LILLY ELI & CO COM		11/30/2020	Various	2,523.000	389,302		129,407	331,598	(202,191)			(202,191)		129,407		259,744	259,744	3,842	
533900-10-6	LINCOLN ELECTRIC HOLDINGS INC		07/17/2020	GUZMAN AND COMPANY	352.000	31,449		3,651	34,048	(30,398)			(30,398)		3,650		27,782	27,782	517	
534187-10-9	LINCOLN NATIONAL CORP		08/18/2020	Various	1,263.000	45,540		46,243	74,530	(28,287)			(28,287)		46,243		(703)	(703)	1,361	
53566P-10-9	LINEAGE CELL THERAPEUTICS C/S		06/26/2020	Various	12,084.000	11,337		20,509	10,755	10,776			10,776		20,509		(10,188)	(10,188)		
537008-10-4	LITTELFUSE INC		06/26/2020	Various	116.000	19,288		2,316	22,191	(19,875)			(19,875)		2,316		16,862	16,862	111	
53814L-10-8	LIVENT CORP		10/15/2020	Various	830.000	9,102		1,278	7,097	(5,819)			(5,819)		1,278		7,795	7,795		
539183-10-3	LIVONGO HEALTH INC		11/02/2020	Taxable Exchange	393.000	49,588		10,322	9,849	473			473		10,322		(136,197)	(136,197)		
539830-10-9	LOCKHEED MARTIN CORP		12/18/2020	Various	652.000	249,483		23,853	253,875	(230,023)			(230,023)		23,852		225,496	225,496	3,314	
540424-10-8	LOEWS CORP		06/26/2020	Various	732.000	24,019		8,229	38,423	(30,194)			(30,194)		8,229		15,918	15,918	92	
54142L-10-9	LOGMEIN INC		09/01/2020	Various	1,820.000	156,219		60,832	156,047	(96,103)			(96,103)		60,833		96,218	96,218		
546347-10-5	LOUISIANA-PACIFIC CORP		06/26/2020	Various	626.000	14,875		6,456	18,574	(12,117)			(12,117)		6,457		8,413	8,413	182	
548661-10-7	LOWE'S COS INC		11/30/2020	Various	2,600.000	357,904		26,387	311,376	(284,989)			(284,989)		26,387		331,318	331,318	3,165	
550021-10-9	LULULEMON ATHLETICA INC		10/15/2020	Various	597.000	163,258		40,045	138,307	(98,262)			(98,262)		40,045		123,139	123,139		
55024U-10-9	LUMENTUM HOLDINGS INC		02/11/2020	Various	380.000	34,620		303,358	30,134	273,224			273,224		303,358		(268,548)	(268,548)		
552074-70-0	LYON WILLIAM HOMES CL A NEW		02/06/2020	Taxable Exchange	889.000	21,816		21,948	17,762	4,186			4,186		21,948		289	289		
55261F-10-4	M&T BANK CORP		08/18/2020	Various	587.000	63,159		135,314	99,644	35,671			35,671		135,315		(19,453)	(19,453)	1,291	
55262C-10-0	MBIA INC		06/26/2020	Various	2,208.000	15,082		27,044	20,535	6,510			6,510		27,045		(11,956)	(11,956)		
552676-10-8	MDC HOLDINGS INC		11/30/2020	Various	714.000	34,468		24,972	27,246	(2,274)			(2,274)		24,972		9,496	9,496	992	

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
55277P-10-4	MGE ENERGY INC		08/18/2020	Various	496.000	32,733		16,983	39,095	(22,112)			(22,112)		16,983		15,741	15,741	350	
552953-10-1	MGM RESORTS INTERNATIONAL		06/26/2020	Various	2,047.000	32,181		14,861	68,104	(53,243)			(53,243)		14,861		17,310	17,310	312	
55345K-10-3	MRC GLOBAL INC		01/28/2020	Various	2,849.000	33,321		77,080	38,860	38,219			38,219		77,079		(43,732)	(43,732)		
55354G-10-0	MSCI INC		11/30/2020	Various	420.000	138,600		9,019	108,436	(99,416)			(99,416)		9,020		128,078	128,078	546	
554382-10-1	MACERICH CO		03/06/2020	GUZMAN AND COMPANY	1,488.000	28,905		71,921	40,057	31,864			31,864		71,921		(36,674)	(36,674)	1,116	
55608B-10-5	MACQUARIE INFRASTRUCTURE CO LL		02/11/2020	GUZMAN AND COMPANY	766.000	33,769		64,913	32,815	32,098			32,098		64,913		(25,019)	(25,019)		
556269-10-8	MADDEN STEVEN LTD COM		06/26/2020	Various	556.000	12,694		4,646	23,913	(19,268)			(19,268)		4,645		8,044	8,044	83	
55826T-10-2	MADISON SQUARE GARDEN ENT C/S		04/20/2020	Spin Off	0.000	132		132	274	(142)			(142)		132					
56068V-10-2	MAJESCO		09/22/2020	Corporate Action	869.000	13,904		6,080	7,169	(1,089)			(1,089)		6,080		7,819	7,819		
561409-10-3	MALVERN BANCORP INC		06/26/2020	Various	236.000	2,849		5,628	5,449	179			179		5,628		(2,777)	(2,777)		
56155L-10-8	MAMMOTH ENERGY SERVICES INC		04/06/2020	Various	275.000	173		4,796	605	4,191			4,191		4,796		(4,620)	(4,620)		
562750-10-9	MANHATTAN ASSOCIATES INC		06/26/2020	Various	123.000	11,199		928	9,810	(8,881)			(8,881)		929		10,264	10,264		
56400P-70-6	MANNKIND CORP		06/26/2020	Various	6,297.000	10,895		11,608	8,123	3,485			3,485		11,608		(713)	(713)		
565849-10-6	MARATHON OIL CORP		06/26/2020	Various	2,772.000	15,912		35,797	37,644	(1,847)			(1,847)		35,797		(5,868)	(5,868)	139	
56585A-10-2	MARATHON PETROLEUM CORP		06/26/2020	Various	1,291.000	57,408		66	77,782	(77,717)			(77,717)		65		52,809	52,809	722	
56624R-10-8	MARCHEX INC		06/26/2020	Various	2,359.000	3,539		11,087	8,917	2,170			2,170		11,087		(7,543)	(7,543)		
56854Q-10-1	MARINUS PHARMACEUTICALS INC		09/23/2020	Tax Free Exchange	4,041.000	20,204		20,204	8,729	11,475			11,475		20,204					
570535-10-4	MARKEL CORP		09/09/2020	Various	32.000	33,588		14,353	36,581	(22,228)			(22,228)		14,353		19,223	19,223		
57060D-10-8	MARKETAXESS HOLDINGS INC		09/09/2020	Various	120.000	56,537		1,400	45,493	(44,093)			(44,093)		1,400		55,104	55,104	187	
57164Y-10-7	MARRIOTT VACATIONS WORLD		06/26/2020	Various	180.000	13,951		297	23,176	(22,879)			(22,879)		297		12,149	12,149	194	
571748-10-2	MARSH & MCLENNAN COS INC		11/30/2020	Various	1,452.000	162,648		47,551	161,767	(114,216)			(114,216)		47,551		115,028	115,028	1,607	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		09/18/2020	Various	659.000	57,734		11,444	99,792	(88,348)			(88,348)		11,444		46,810	46,810	316	
573075-10-8	MARTEN TRANSPORT LTD		08/27/2020	Various	0.000			4	7	(3)			(3)		4		5	5		
573284-10-6	MARTIN MARIETTA MATERIALS INC		09/18/2020	Various	84.000	18,918		4,340	23,490	(19,150)			(19,150)		4,340		14,569	14,569	140	
574599-10-6	MASCO CORP		08/18/2020	Various	2,207.000	106,897		41,868	105,914	(64,046)			(64,046)		41,868		64,879	64,879	578	
574795-10-0	MASIMO CORP		02/11/2020	Various	189.000	34,185		6,587	29,873	(23,286)			(23,286)		6,587		27,581	27,581		
57636Q-10-4	MASTERCARD INC		11/30/2020	Various	2,502.000	790,122		12,008	747,072	(735,064)			(735,064)		12,008		777,647	777,647	2,400	
57665R-10-6	MATCH GROUP INC		06/25/2020	Taxable Exchange	1,918.000	209,062		42,949	157,487	(118,365)			(118,365)		42,949		5,750	5,750		
57772K-10-1	MAXIM INTEGRATED PRODUCTS		11/30/2020	Various	970.000	65,233		15,635	59,665	(44,030)			(44,030)		15,635		49,568	49,568	876	
579780-20-6	MCCORMICK & CO INC/MD		11/30/2020	Various	382.000	67,412		5,590	64,837	(59,247)			(59,247)		5,590		61,785	61,785	590	
580135-10-1	MCDONALD'S CORP		12/18/2020	Various	2,386.000	481,723		68,500	471,497	(402,997)			(402,997)		68,500		412,975	412,975	5,793	
580589-10-9	MCGRATH RENTCORP		07/17/2020	Various	579.000	31,662		6,080	44,316	(38,236)			(38,236)		6,080		25,567	25,567	703	
58155Q-10-3	MCKESSON CORP		07/17/2020	Various	1,233.000	171,867		51,433	170,548	(119,116)			(119,116)		51,432		120,362	120,362	1,059	
58155Q-10-3	MCKESSON CORP		03/09/2020	Tax Free Exchange	78.000	3,254		3,254	10,789	(7,535)			(7,535)		3,254				64	
58463J-30-4	MEDICAL PROPERTIES TRUST INC		09/18/2020	Various	855.000	14,540		9,369	18,050	(8,681)			(8,681)		9,369		7,076	7,076	915	
584688-10-5	MEDICINES CO/THE		01/03/2020	Corporate Action	2,689.000	228,565		64,277	228,403	(164,126)			(164,126)		64,277		164,189	164,189		
58513U-10-1	MEETME INC		09/08/2020	Corporate Action	2,453.000	15,454		12,355	12,290	65			65		12,355		3,097	3,097		
58933Y-10-5	MERCK & CO		11/30/2020	Various	7,339.000	593,686		314,657	667,482	(352,825)			(352,825)		314,657		278,862	278,862	12,229	
589400-10-0	MERCURY GENERAL CORP		10/15/2020	Various	827.000	34,044		31,026	40,300	(9,274)			(9,274)		31,026		3,016	3,016	1,563	
589433-10-1	MEREDITH CORP		03/06/2020	Various	1,386.000	31,983		71,620	45,004	26,617			26,617		71,621		(39,614)	(39,614)	825	
59045L-10-6	MERSANA THERAPEUTICS INC		06/19/2020	Various	1,543.000	30,838		11,575	8,841	2,734			2,734		11,575		19,251	19,251		
59156R-10-8	METLIFE INC		12/18/2020	Various	2,598.000	109,288		84,559	132,421	(47,861)			(47,861)		84,560		24,712	24,712	2,042	
592688-10-5	METTLER TOLEDO INTERNATIONAL I		08/18/2020	Various	114.000	95,085		2,781	90,433	(87,653)			(87,653)		2,780		92,250	92,250		
594918-10-4	MICROSOFT CORP		12/18/2020	Various	24,052.000	4,684,694		528,198	3,793,001	(3,264,803)			(3,264,803)		528,198		4,154,003	4,154,003	23,287	
594972-40-8	MICROSTRATEGY INC		09/18/2020	Various	100.000	15,958		4,888	14,263	(9,376)			(9,376)		4,887		11,064	11,064		
595017-10-4	MICROCHIP TECHNOLOGY INC		09/09/2020	Various	500.000	50,461		8,206	52,360	(44,154)			(44,154)		8,206		43,074	43,074	482	
595112-10-3	MICRON TECHNOLOGY INC		10/15/2020	Various	3,100.000	160,272		104,120	166,718	(62,598)			(62,598)		104,120		56,118	56,118		
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		08/18/2020	GUZMAN AND COMPANY	284.000	32,962		12,350	37,448	(25,098)			(25,098)		12,350		23,324	23,324	852	
60040X-10-3	MILLENDO THERAPEUTICS INC		06/26/2020	Various	854.000	1,546		9,872	5,756	4,116			4,116		9,872		(8,321)	(8,321)		
603380-10-6	MINERVA NEUROSCIENCES INC		09/18/2020	Various	992.000	3,537		6,250	7,053	(804)			(804)		6,249		(2,710)	(2,710)		
60739U-20-4	MOBILE IRON INC		12/02/2020	Corporate Action	1,693.000	11,936		10,376	8,228	2,148			2,148		10,376		1,559	1,559		
60740F-10-5	MOBILE MINI INC		07/02/2020	Tax Free Exchange	1,705.000	43,303		43,303	64,636	(21,333)			(21,333)		43,303				1,550	
60770K-10-7	MODERNA INC		11/30/2020	Various	867.000	75,977		17,914	16,959	955			955		17,914		58,028	58,028		
608190-10-4	MOHAWK INDUSTRIES INC		06/26/2020	Various	155.000	14,836		6,223	21,139	(14,916)			(14,916)		6,223		8,608	8,608		
60855R-10-0	MOLINA HEALTHCARE INC		07/17/2020	Various	171.000	31,784		4,271	23,203	(18,932)			(18,932)		4,271		27,496	27,496		
60871R-20-9	MOLSON COORS BREWING CO		04/14/2020	GUZMAN AND COMPANY	601.000	27,986		20,431	32,394	(11,963)			(11,963)		20,431		7,550	7,550	343	
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/30/2020	Various	2,874.000	134,017		46,566	56,704	(10,138)			(10,138)		46,566		87,399	87,399		
609207-10-5	MODELEZ INTERNATIONAL INC		12/18/2020	Various	4,339.000	240,093		35,376	238,992	(203,616)			(203,616)		35,376		207,320	207,320	2,969	

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
60937P-10-6	MONGODB INC		06/26/2020	Various	50.000	11,226		7,604	6,581	1,023			1,023		7,604		3,620	3,620		
61174X-10-9	MONSTER BEVERAGE CORP		11/30/2020	Various	1,740.000	128,573		915	110,577	(109,662)			(109,662)		915		127,581	127,581		
61179L-10-0	MONTAGE RESOURCES CORP		11/13/2020	Tax Free Exchange	219.000	8,475		8,475	1,739	6,736			6,736		8,475					
615369-10-5	MOODY'S CORP		12/18/2020	Various	515.000	136,782		6,193	122,266	(116,073)			(116,073)		6,193		130,511	130,511	569	
617446-44-8	MORGAN STANLEY		11/30/2020	Various	5,202.000	257,098		149,729	265,902	(116,173)			(116,173)		149,729		107,290	107,290	3,889	
617700-10-9	MORNINGSTAR INC		04/14/2020	Various	219.000	28,083		11,702	33,136	(21,435)			(21,435)		11,701		16,372	16,372	131	
61945C-10-3	MOSAIC CO/THE		06/26/2020	Various	1,102.000	13,313		21,281	23,847	(2,566)			(2,566)		21,281		(7,963)	(7,963)	110	
620076-30-7	MOTOROLA INC		07/17/2020	Various	234.000	32,215		18,806	37,706	(18,901)			(18,901)		18,805		13,641	13,641	449	
624756-10-2	MUELLER INDUSTRIES INC		03/06/2020	Various	1,110.000	30,220		12,884	35,242	(22,358)			(22,358)		12,884		15,304	15,304		
624758-10-8	MUELLER WATER PRODUCTS INC		06/19/2020	Various	3,343.000	30,608		49,837	40,050	9,788			9,788		49,838		(19,218)	(19,218)	351	
626717-10-2	MURPHY OIL CORP		11/30/2020	Various	4,577.000	49,127		69,350	122,663	(53,314)			(53,314)		69,349		(20,191)	(20,191)	2,508	
626755-10-2	MURPHY USA INC		10/15/2020	Various	264.000	33,492		3,539	30,888	(27,349)			(27,349)		3,539		29,929	29,929		
62845B-10-4	MUTUALFIRST FINANCIAL INC		04/27/2020	Tax Free Exchange	213.000	5,286		5,286	8,450	(3,164)			(3,164)		5,286				43	
62857M-10-5	MYOKARDIA INC		11/16/2020	Corporate Action	1,123.000	252,675		37,367	81,850	(44,483)			(44,483)		37,367		215,179	215,179		
628877-10-2	NCS MULTISTAGE HOLDINGS INC		06/26/2020	Various	410.000	217		9,302	861	8,441			8,441		9,302		(9,080)	(9,080)		
629377-50-8	NRG ENERGY INC		11/30/2020	Various	1,921.000	61,122		41,212	76,361	(35,148)			(35,148)		41,213		19,764	19,764	1,951	
62944T-10-5	NVR INC		06/19/2020	GUZMAN AND COMPANY	10.000	32,982		5,180	38,084	(32,904)			(32,904)		5,180		27,785	27,785		
62955J-10-3	NOV INC COMMON STOCK		06/26/2020	Various	1,492.000	18,189		15,695	37,375	(21,679)			(21,679)		15,696		2,276	2,276	75	
631103-10-8	NASDAQ OMX GROUP/THE		10/15/2020	Various	565.000	67,350		16,890	60,512	(43,622)			(43,622)		16,890		50,430	50,430	383	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		05/27/2020	Various	1.000			14	68	(54)			(54)		14		110	110	1	
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		06/26/2020	Various	561.000	3,647		16,434	6,878	9,556			9,556		16,434		(12,779)	(12,779)		
63938C-10-8	NAVIENT CORP WHEN DISTRIBUTE		07/17/2020	Various	4,199.000	30,089		78,471	57,442	21,029			21,029		78,471		(48,304)	(48,304)	1,344	
640491-10-6	NEOGEN CORP		06/26/2020	Various	146.000	10,669		1,125	9,528	(8,403)			(8,403)		1,125		9,538	9,538		
64050Y-10-0	NEON THERAPEUTICS INC		05/05/2020	JP MORGAN CHASE BANK/H	2,156.000	6,619		10,219	2,544	7,675			7,675		10,219		(3,598)	(3,598)		
64110D-10-4	NETAPP INC		06/26/2020	Various	960.000	41,676		29,872	59,761	(29,888)			(29,888)		29,873		11,796	11,796	922	
64110L-10-6	NETFLIX INC		11/30/2020	Various	981.000	437,987		4,603	317,422	(312,819)			(312,819)		4,603		433,124	433,124		
64115T-10-4	NETSCOUT SYSTEMS INC		03/06/2020	Various	1,164.000	29,176		8,478	28,017	(19,539)			(19,539)		8,478		22,797	22,797		
64131A-10-5	NEURONETICS INC		06/26/2020	Various	839.000	1,762		10,495	3,767	6,728			6,728		10,495		(8,728)	(8,728)		
646025-10-6	NEW JERSEY RESOURCES CORP		10/15/2020	Various	1,178.000	33,697		10,213	52,503	(42,290)			(42,290)		10,213		23,470	23,470	1,496	
649445-10-3	NEW YORK COMMUNITY BANCORP INC		10/15/2020	Various	4,058.000	34,517		44,866	48,778	(3,911)			(3,911)		44,867		(10,344)	(10,344)	2,070	
651229-10-6	NEWELL RUBBERMAID INC		10/15/2020	Various	1,844.000	33,424		62,810	35,442	27,369			27,369		62,811		(29,369)	(29,369)	1,272	
65158N-10-2	NEWMARK GROUP INC CLASS A		09/18/2020	Various	3,297.000	14,444		23,016	44,362	(21,345)			(21,345)		23,017		(5,118)	(5,118)	396	
651639-10-6	NEWMONT MINING CORP		10/15/2020	Various	2,969.000	171,213		66,715	129,004	(62,288)			(62,288)		66,716		104,434	104,434	993	
65249B-10-9	NEWS CORP/NEW CL A W/I		11/30/2020	Various	1,991.000	35,145		15,747	28,153	(12,406)			(12,406)		15,747		19,147	19,147	398	
65336K-10-3	NEXSTAR BROADCASTING GROUP INC		01/28/2020	Various	270.000	33,208		1,458	31,657	(30,200)			(30,200)		1,457		31,732	31,732		
65339F-10-1	NEXTERA ENERGY INC		11/30/2020	Various	1,145.000	308,045		29,496	277,334	(247,837)			(247,837)		29,497		278,381	278,381	3,376	
654106-10-3	NIKE INC		11/30/2020	Various	4,753.000	432,999		31,777	481,526	(449,749)			(449,749)		31,777		400,981	400,981	2,779	
65441V-10-1	NINE ENERGY SERVICE INC		06/26/2020	Various	250.000	488		6,390	1,955	4,435			4,435		6,390		(5,898)	(5,898)		
655044-10-5	NOBLE ENERGY INC		10/06/2020	Tax Free Exchange	16,181.000	257,165		257,165	401,936	(165,734)			(165,734)		257,165				2,589	
655844-10-8	NORFOLK SOUTHERN CORP		10/15/2020	Various	870.000	161,433		19,688	168,893	(149,205)			(149,205)		19,688		141,660	141,660	1,283	
665531-10-9	NORTHERN OIL AND GAS INC		06/26/2020	Various	3,920.000	3,402		10,858	9,172	1,685			1,685		10,857		(7,451)	(7,451)		
665859-10-4	NORTHERN TRUST CORP		08/18/2020	Various	723.000	59,820		36,460	76,812	(40,352)			(40,352)		36,460		23,346	23,346	1,292	
666807-10-2	NORTHROP GRUMMAN CORP		11/30/2020	Various	586.000	192,825			201,566	(201,566)			(201,566)				171,613	171,613	1,559	
667340-10-3	NORTHWEST BANCSHARES INC		05/13/2020	Various	2,111.000	29,906		26,644	35,110	(8,466)			(8,466)		26,644		3,253	3,253	401	
668074-30-5	NORTHWESTERN CORP		08/18/2020	Various	598.000	32,546		17,134	42,859	(25,725)			(25,725)		17,134		15,403	15,403	718	
668771-10-8	NORTONLIFELOCK INC C/S		10/15/2020	Various	2,995.000	60,272		141,186	76,432	64,753			64,753		141,185		(80,864)	(80,864)	36,705	
670002-40-1	NOVAVAX INC		04/14/2020	Various	564.000	10,152		53,867	2,245	51,622			51,622		53,867		(43,688)	(43,688)		
67000B-10-4	NOVANTA INC		06/26/2020	Various	120.000	11,994		1,358	10,613	(9,255)			(9,255)		1,358		10,630	10,630		
67018T-10-5	NU SKIN ENTERPRISES INC		06/26/2020	Various	263.000	9,887		5,545	10,778	(5,233)			(5,233)		5,545		4,339	4,339	197	
670346-10-5	NUCOR CORP		08/18/2020	GUZMAN AND COMPANY	710.000	32,919		7,166	39,958	(32,793)			(32,793)		7,165		25,739	25,739	857	
67066G-10-4	NVIDIA CORP		11/30/2020	Various	1,335.000	540,823		6,711	314,125	(307,414)			(307,414)		6,711		534,161	534,161	379	
670704-10-5	NUVASIVE INC		06/26/2020	Various	203.000	10,469		2,313	15,700	(13,387)			(13,387)		2,313		8,151	8,151		
67103H-10-7	O'REILLY AUTOMOTIVE INC		08/18/2020	Various	211.000	86,931		5,515	92,472	(86,958)			(86,958)		5,514		82,349	82,349		
674215-10-8	OASIS PETROLEUM INC		06/26/2020	Various	9,279.000	7,423		169,641	30,250	139,391			139,391		169,641		(162,121)	(162,121)		
674599-10-5	OCCIDENTAL PETROLEUM CORP		06/26/2020	Various	5,028.000	122,097		39,064	207,205	(168,140)			(168,140)		39,065		82,873	82,873	6,865	
676220-10-6	OFFICE DEPOT INC		04/14/2020	Various	3,149.000	5,826		9,131	8,629	503			503		9,132		(3,304)	(3,304)	79	
679295-10-5	OKTA INC		11/30/2020	Various	150.000	36,760		3,829	17,305	(13,476)			(13,476)		3,829		32,911	32,911		
679580-10-0	OLD DOMINION FREIGHT LINE INC		08/18/2020	Various	163.000	45,312		1,007	30,871	(29,864)			(29,864)		1,007		44,278	44,278	62	

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
681116-10-9	OLLIES BARGAIN OUTLET HOLDI		07/17/2020	GUZMAN AND COMPANY	328.000	31,535		5,303	21,422	(16,119)			(16,119)		5,303		26,216	26,216		
681919-10-6	OMNICOM GROUP INC		09/09/2020	GUZMAN AND COMPANY	595.000	31,532		18,482	48,207	(29,725)			(29,725)		18,482		13,042	13,042	1,160	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		09/18/2020	Various	473.000	14,793		4,036	20,031	(15,995)			(15,995)		4,036		13,341	13,341	951	
682129-10-1	OMNOVA SOLUTIONS INC		04/01/2020	Corporate Action	1,779.000	18,057		5,443	17,985	(12,542)			(12,542)		5,443		12,606	12,606		
682163-10-0	ON DECK CAPITAL INC		05/14/2020	Various	2,011.000	1,326		13,852	8,325	5,526			5,526		13,851		(12,517)	(12,517)		
682189-10-5	ON SEMICONDUCTOR CORP		11/30/2020	Various	2,627.000	69,130		28,259	64,047	(35,788)			(35,788)		28,259		47,636	47,636		
68235P-10-8	ONE GAS INC		01/28/2020	GUZMAN AND COMPANY	348.000	33,368		1,556	32,563	(31,006)			(31,006)		1,557		31,767	31,767		
682406-10-3	ONE LIBERTY PROPERTIES INC		11/10/2020	Various	2.000	12		27	48	(20)			(20)		28		28	28	3	
682680-10-3	ONEOK INC		01/28/2020	GUZMAN AND COMPANY	447.000	33,545		3,840	33,824	(29,984)			(29,984)		3,840		30,954	30,954	418	
683344-10-5	ONTO INNOVATION INC		01/28/2020	Various	869.000	33,565		31,053	31,753	(701)			(701)		31,052		2,511	2,511		
683373-10-4	ONTRAK INC COMMON STOCK		09/09/2020	GUZMAN AND COMPANY	464.000	37,266		8,917	7,568	1,350			1,350		8,918		28,331	28,331		
68389X-10-5	ORACLE CORP		12/18/2020	Various	11,072.000	632,952		79,200	586,594	(507,395)			(507,395)		79,199		553,421	553,421	6,885	
684000-10-2	OPUS BANK		06/02/2020	Tax Free Exchange	796.000	22,472		22,472	20,593	1,879			1,879		22,472				175	
68404L-10-2	OPTION CARE HEALTH INC C/S		02/03/2020	Tax Free Exchange	4,529.000	24,601		24,601	16,894	7,707			7,707		24,601					
686688-10-2	ORMAT TECHNOLOGIES INC		04/14/2020	Various	429.000	26,047		9,046	31,969	(22,923)			(22,923)		9,046		16,991	16,991	47	
688239-20-1	OSHKOSH CORP		04/14/2020	GUZMAN AND COMPANY	426.000	28,190		6,219	40,321	(34,102)			(34,102)		6,219		21,958	21,958	128	
689648-10-3	OTTER TAIL CORP		03/06/2020	Various	603.000	30,629		13,236	30,927	(17,692)			(17,692)		13,235		17,384	17,384	223	
690370-10-1	OVERSTOCK.COM INC		04/22/2020	JP MORGAN CHASE BANK/H	567.000	4,989		19,681	3,997	15,683			15,683		19,680		(14,682)	(14,682)		
690742-10-1	OWENS CORNING INC		09/09/2020	GUZMAN AND COMPANY	495.000	32,524		17,073	32,235	(15,162)			(15,162)		17,073		15,442	15,442	356	
69318G-10-6	PBF ENERGY INC		04/14/2020	GUZMAN AND COMPANY	3,547.000	25,666		91,259	111,269	(20,010)			(20,010)		91,259		(65,554)	(65,554)	1,064	
69327R-10-1	PETROLEUM DEVELOPMENT CORP		01/28/2020	Direct	0.000			1									(8)	(8)		
69329Y-10-4	PDL BIOPHARMA INC		12/30/2020	Various	1,731.000	4,393		12,140	4,341	7,799			7,799		12,140		(9,869)	(9,869)		
69329Y-10-4	PDL BIOPHARMA INC		10/02/2020	Spin Off	0.000	3,567		3,567	1,275	2,292			2,292		3,567					
69331C-10-8	PG&E CORP		11/30/2020	Various	8,233.000	102,294		199,586	89,493	110,093			110,093		199,586		(97,234)	(97,234)		
693475-10-5	PNC FINANCIAL SERVICES GROUP I		09/18/2020	Various	1,445.000	162,797		55,139	230,666	(175,527)			(175,527)		55,139		98,573	98,573	3,168	
69349H-10-7	PNM RESOURCES INC		06/26/2020	Various	318.000	11,799		3,692	16,126	(12,433)			(12,433)		3,693		8,101	8,101	196	
693506-10-7	PPG INDUSTRIES INC		10/15/2020	Various	681.000	87,329		16,312	90,907	(74,595)			(74,595)		16,312		70,974	70,974	626	
69351T-10-6	PPL CORP		11/30/2020	Various	2,124.000	67,868		29,394	76,209	(46,815)			(46,815)		29,394		38,592	38,592	2,384	
69357C-50-3	PRG-SCHULTZ INTERNATIONAL INC		06/26/2020	Various	621.000	2,745		5,490	3,056	2,434			2,434		5,490		(2,743)	(2,743)		
69360J-10-7	PS BUSINESS PARKS INC		10/15/2020	Various	274.000	33,607		9,740	45,175	(35,435)			(35,435)		9,740		23,853	23,853	863	
693656-10-0	PHILLIPS-VAN HEUSEN CORP		07/17/2020	Various	971.000	46,169		36,779	102,101	(65,322)			(65,322)		36,779		9,377	9,377	36	
69370C-10-0	PARAMETRIC TECHNOLOGY CORP		11/30/2020	Various	484.000	47,065		14,807	36,247	(21,440)			(21,440)		14,807		32,239	32,239		
693718-10-8	PACCAR INC		08/18/2020	Various	782.000	60,332		7,283	61,857	(54,574)			(54,574)		7,283		53,017	53,017	2,287	
694552-10-0	PACIFIC MERCANTILE BANCORP		06/26/2020	Various	589.000	1,920		3,964	4,782	(819)			(819)		3,963		(2,042)	(2,042)		
69478X-10-5	PACIFIC PREMIER BANCORP INC		06/18/2020	Direct	0.000	8		5	13	(8)			(8)		5		(7)	(7)		
696077-40-3	PALATIN TECHNOLOGIES INC		06/26/2020	Various	9,091.000	4,683		10,545	7,111	3,434			3,434		10,545		(5,858)	(5,858)		
697435-10-5	PALO ALTO NETWORKS INC		11/30/2020	Various	259.000	68,855		10,915	59,893	(48,978)			(48,978)		10,915		57,905	57,905		
698477-10-6	PANHANDLE OIL AND GAS INC		06/26/2020	Various	648.000	1,646		10,852	7,264	3,588			3,588		10,852				32	
698813-10-2	PAPA JOHN'S INTERNATIONAL INC		02/11/2020	GUZMAN AND COMPANY	522.000	33,828		6,838	32,964	(26,126)			(26,126)		6,838		26,974	26,974	117	
69924R-10-8	PARAMOUNT GROUP INC		08/18/2020	Various	4,522.000	32,178		81,744	62,946	18,798			18,798		81,744		(46,278)	(46,278)	1,357	
700517-10-5	PARK HOTELS & RESORTS INC		02/11/2020	GUZMAN AND COMPANY	1,441.000	34,275		41,508	37,278	4,230			4,230		41,508		(8,315)	(8,315)	793	
700885-10-6	PARKE BANCORP INC		03/24/2020	Direct	1.000	8		14	18	(4)			(4)		14		(6)	(6)		
701094-10-4	PARKER HANNIFIN CORP		07/17/2020	Various	341.000	59,674		8,953	70,184	(61,231)			(61,231)		8,953		50,691	50,691	451	
701877-10-2	PARSLEY ENERGY INC		01/30/2020	Various	1.000	6		28	21	6			6		27		3	3		
70338P-10-0	PATTERN ENERGY GROUP INC		03/17/2020	Corporate Action	2,658.000	71,102		76,626	71,116	(3,788)			(3,788)		76,627		(3,772)	(3,772)	1,122	
703481-10-1	PATTERSON-UTI ENERGY INC		02/11/2020	Various	4,608.000	34,403		40,497	48,384	(7,887)			(7,887)		40,497		(6,090)	(6,090)		
704326-10-7	PAYCHEX INC		11/30/2020	Various	949.000	79,670		25,879	80,723	(54,843)			(54,843)		25,880		53,758	53,758	1,526	
70432V-10-2	PAYCOM SOFTWARE INC		07/17/2020	Various	174.000	52,077		6,219	46,068	(39,849)			(39,849)		6,219		45,830	45,830		
70450Y-10-3	PAYPAL HOLDINGS INC-W/I		11/30/2020	Various	3,276.000	538,921		51,756	354,364	(302,609)			(302,609)		51,755		487,805	487,805		
704551-10-0	PEABODY ENERGY CORP		11/13/2020	Various	2,971.000	2,993		93,645	27,095	66,550			66,550		93,645		(90,598)	(90,598)		
705573-10-3	PEGASYSTEMS INC		07/17/2020	Various	321.000	32,262		1,444	25,568	(24,123)			(24,123)		1,445		30,799	30,799	29	
708160-10-6	PENNEY J C INC COM		04/15/2020	Various	12,004.000	2,740		251,179	13,444	237,735			237,735		251,179		(248,290)	(248,290)		
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		06/26/2020	Various	2,702.000	3,756		65,013	14,402	37,848			37,848		65,013		(48,441)	(48,441)	621	
70975L-10-7	PENUMBRA INC		06/26/2020	Various	65.000	11,094		3,779	10,677	(6,898)			(6,898)		3,779		7,311	7,311		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		10/15/2020	Various	3,267.000	34,682		40,789	55,213	(14,423)			(14,423)		40,790		(17,676)	(17,676)	1,756	
712706-20-9	PEOPLE'S UTAH BANCORP		07/01/2020	Tax Free Exchange	521.000	8,746		8,746	15,692	(6,946)			(6,946)		8,746				146	
713448-10-8	PEPSICO INC/NC		12/18/2020	Various	4,400.000	605,819		139,868	601,349	(461,480)			(461,480)		139,869		465,669	465,669	11,997	
714046-10-9	PERKINELMER INC		06/26/2020	Various	169.000	15,875		5,698	16,409	(10,711)			(10,711)		5,698		10,171	10,171	24	

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
715347-10-0	PERSPECTA INC		06/26/2020	Various	530.000	11,502		3,994	14,013	(10,019)			(10,019)		3,994		7,011	7,011	101	
717071-10-4	PFENEX INC		09/29/2020	Various	1,619.000	20,660		10,911	17,776	(6,865)			(6,865)		10,911		9,743	9,743		
717081-10-3	PFIZER INC		11/30/2020	Various	14,429.000	519,119		376,709	562,418	(185,709)			(185,709)		376,709		141,793	141,793	11,683	
717081-10-3	PFIZER INC		11/17/2020	Spin Off	0.000	285,410		285,410	349,040	(63,630)			(63,630)		285,410					
718172-10-9	PHILIP MORRIS INTERNATIONAL		11/30/2020	Various	4,621.000	361,660		85,231	393,201	(307,970)			(307,970)		85,231		276,263	276,263	14,229	
718546-10-4	PHILLIPS 66		09/18/2020	Various	1,264.000	79,337		18,698	140,822	(122,124)			(122,124)		18,698		66,133	66,133	2,041	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		09/09/2020	Various	2,104.000	31,467		42,278	46,793	(4,515)			(4,515)		42,278		(9,474)	(9,474)	1,767	
72147K-10-8	PILGRIM'S PRIDE CORP		08/18/2020	Various	2,058.000	32,960		12,824	67,327	(54,503)			(54,503)		12,824		19,462	19,462		
723484-10-1	PINNACLE WEST CAPITAL CORP		10/15/2020	Various	420.000	33,967		16,292	37,771	(21,479)			(21,479)		16,292		17,664	17,664	986	
723787-10-7	PIONEER NATURAL RESOURCES CO		06/26/2020	Various	219.000	20,612		4,801	33,150	(28,349)			(28,349)		4,801		15,802	15,802	217	
72703H-10-1	PLANET FITNESS INC		01/28/2020	GUZMAN AND COMPANY	453.000	36,102		7,763	33,831	(26,067)			(26,067)		7,764		28,560	28,560		
731094-10-8	POLARITYTE INC		06/26/2020	Various	2,817.000	3,859		50,905	7,324	43,581			43,581		50,905		(47,018)	(47,018)		
73278L-10-5	POOL CORP		04/14/2020	GUZMAN AND COMPANY	142.000	27,737		1,172	30,158	(28,986)			(28,986)		1,172		26,549	26,549	78	
736508-84-7	PORTLAND GENERAL ELECTRIC CO		10/15/2020	Various	915.000	34,043		22,515	51,048	(28,533)			(28,533)		22,515		11,521	11,521	1,430	
737010-10-8	PORTOLA PHARMACEUTICALS INC		07/01/2020	Corporate Action	1,961.000	35,298		60,489	46,829	13,660			13,660		60,489		(25,176)	(25,176)		
737446-10-4	POST HOLDINGS INC		10/15/2020	Various	367.000	33,714		168	40,040	(39,872)			(39,872)		168		31,571	31,571		
73754Y-10-0	POTBELLY CORP		06/26/2020	Various	946.000	2,034		13,906	3,992	9,914			9,914		13,906		(11,865)	(11,865)		
739276-10-3	POWER INTEGRATIONS INC		06/26/2020	Various	110.000	12,815		3,468	10,880	(7,412)			(7,412)		3,468		9,341	9,341	44	
74017N-10-5	PRECIGEN INC COMMON STOCK		04/14/2020	Various	2,121.000	6,100		58,677	11,623	47,054			47,054		58,677		(54,342)	(54,342)		
74052F-10-8	PREMIER FINANCIAL CORP C/S		02/20/2020	Direct	0.000	13		3	14	(11)			(11)		3		6	6		
74112D-10-1	PRESTIGE BRANDS HOLDINGS INC		06/26/2020	Various	322.000	11,876		5,582	13,040	(7,459)			(7,459)		5,581		6,291	6,291		
74144T-10-8	PRICE T ROWE GROUP INC COM		11/30/2020	Various	660.000	87,990		11,017	80,414	(69,397)			(69,397)		11,017		76,927	76,927	1,407	
74164M-10-8	PRIMERICA INC		02/11/2020	Various	274.000	34,522		10,255	35,774	(25,519)			(25,519)		10,255		24,252	24,252		
74165N-10-5	PRIMO WATER CORP		02/28/2020	JP MORGAN CHASE BANK/H	845.000	11,830		8,964	9,486	(521)			(521)		8,965		2,863	2,863		
74257L-10-8	PRINCIPIA BIOPHARMA INC		09/25/2020	Corporate Action	470.000	47,000		15,598	25,746	(10,148)			(10,148)		15,598		31,383	31,383		
742718-10-9	PROCTER & GAMBLE CO		12/18/2020	Various	7,951.000	1,017,217		237,822	993,080	(755,258)			(755,258)		237,822		778,928	778,928	12,349	
743187-10-6	PROGENICS PHARMACEUTICALS INC		06/22/2020	Tax Free Exchange	2,427.000	29,782		29,782	12,354	17,428			17,428		29,782					
743315-10-3	PROGRESSIVE CORP/THE		09/09/2020	Various	1,522.000	128,275		12,312	110,177	(97,866)			(97,866)		12,311		115,894	115,894	3,719	
74340W-10-3	PROLOGIS INC		11/30/2020	Various	1,678.000	159,141		34,222	149,575	(115,353)			(115,353)		34,222		95,767	95,767	1,757	
743606-10-5	PROSPERITY BANCSHARES INC		03/06/2020	GUZMAN AND COMPANY	467.000	29,362		12,092	33,572	(21,481)			(21,481)		12,091		17,261	17,261	215	
743713-10-9	PROTO LABS INC		09/09/2020	GUZMAN AND COMPANY	219.000	33,527		7,419	22,239	(14,820)			(14,820)		7,419		26,092	26,092		
744320-10-2	PRUDENTIAL FINANCIAL INC		09/18/2020	Various	1,069.000	69,958		35,610	100,208	(64,598)			(64,598)		35,610		34,327	34,327	2,213	
744573-10-6	PUBLIC SERVICE ENTERPRISE GROU		09/09/2020	Various	1,177.000	63,610		20,476	69,502	(49,026)			(49,026)		20,476		43,108	43,108	906	
74460D-10-9	PUBLIC STORAGE CO		10/15/2020	Various	293.000	67,096		8,269	62,397	(54,128)			(54,128)		8,269		58,792	58,792	870	
745867-10-1	PULTE HOMES INC		10/15/2020	Various	698.000	34,129		7,810	27,083	(19,272)			(19,272)		7,811		28,923	28,923	335	
74587B-10-1	PULSE BIOSCIENCES INC		06/25/2020	Various	1.000			30	12	18			18		30		2	2		
74587B-10-1	PULSE BIOSCIENCES INC		05/14/2020	Spin Off	0.000	992		992	400	592			592		992					
74640Y-10-6	PURPLE INNOVATION INC		06/26/2020	Various	883.000	15,233		5,960	7,691	(1,731)			(1,731)		5,960		9,267	9,267		
747316-10-7	QUAKER CHEMICAL CORP		06/26/2020	Various	58.000	9,889		1,548	9,543	(7,994)			(7,994)		1,549		8,335	8,335	45	
74733V-10-0	QEP RESOUCES INC		06/26/2020	Various	5,495.000	6,704		64,506	24,727	39,583			39,583		64,506		(57,571)	(57,571)	110	
74736K-10-1	QORVO INC		06/19/2020	GUZMAN AND COMPANY	276.000	30,855		6,345	32,080	(25,735)			(25,735)		6,345		14,549	14,549		
747525-10-3	QUALCOMM INC		11/30/2020	Various	3,492.000	341,897		63,158	308,098	(244,941)			(244,941)		63,157		284,728	284,728	3,660	
74762E-10-2	QUANTA SERVICES INC		07/17/2020	Various	1,074.000	42,990		9,765	43,723	(33,958)			(33,958)		9,765		33,205	33,205	147	
74834L-10-0	QUEST DIAGNOSTICS INC/DE		11/30/2020	Various	407.000	48,758		6,078	43,463	(37,385)			(37,385)		6,078		42,654	42,654	761	
74915M-10-0	QURATE RETAIL INC COM SER A		01/28/2020	GUZMAN AND COMPANY	3,866.000	34,314		56,852	32,590	24,262			24,262		56,852		(21,740)	(21,740)		
74915M-10-0	QURATE RETAIL INC COM SER A		09/15/2020	Spin Off	0.000	56,746		56,746	27,504	29,242			29,242		56,746					
74933V-10-8	RA PHARMACEUTICALS INC		04/03/2020	Corporate Action	1,099.000	52,752		31,840	51,576	(19,736)			(19,736)		31,840		20,899	20,899		
749607-10-7	RLI CORP		04/14/2020	Various	318.000	27,391		8,572	28,627	(20,054)			(20,054)		8,573		18,807	18,807	73	
74967X-10-3	RESTORATION HARDWARE HOLDING		10/15/2020	Various	87.000	33,898		8,034	18,574	(10,541)			(10,541)		8,033		25,849	25,849		
749685-10-3	RPM INTERNATIONAL INC		06/19/2020	GUZMAN AND COMPANY	406.000	30,618		4,801	31,164	(26,363)			(26,363)		4,801		25,802	25,802	292	
750236-10-1	RADIAN GROUP INC		08/18/2020	GUZMAN AND COMPANY	2,146.000	32,503		68,568	53,994	14,575			14,575		68,569		(36,044)	(36,044)	537	
751212-10-1	RALPH LAUREN CORP CL A		06/26/2020	Various	162.000	10,968		4,535	18,989	(14,454)			(14,454)		4,535		6,429	6,429	223	
754730-10-9	RAYMOND JAMES FINANCIAL INC		07/17/2020	Various	433.000	30,676		4,330	38,736	(34,406)			(34,406)		4,330		26,330	26,330	481	
754907-10-3	RAYONIER INC		11/30/2020	Various	1,273.000	35,864		9,995	41,703	(31,708)			(31,708)		9,995		26,953	26,953	1,031	
755111-50-7	RAYTHEON CO		02/11/2020	GUZMAN AND COMPANY	147.000	33,707		5,510	32,301	(26,791)			(26,791)		5,510		28,180	28,180	139	
755111-50-7	RAYTHEON CO		04/03/2020	Tax Free Exchange	9,437.000	334,357		334,357	2,073,686	(1,739,329)			(1,739,329)		334,357				8,894	
755408-10-1	READING INTERNATIONAL INC		06/26/2020	Various	787.000	3,046		4,248	8,806	(4,558)			(4,558)		4,248		(1,201)	(1,201)		
756764-10-6	RED LION HOTELS CORP		06/26/2020	Various	638.000	1,557		4,446	2,379	2,067			2,067		4,446		(2,887)	(2,887)		

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
75700L-10-8	RED ROCK RESORTS INC		04/14/2020	GUZMAN AND COMPANY	2,591.000	27,195		60,559	62,055	(1,495)			(1,495)		60,560		(33,345)	(33,345)	259	
758750-10-3	REGAL-BELOIT CORP		03/06/2020	GUZMAN AND COMPANY	387.000	29,433		7,507	33,131	(25,624)			(25,624)		7,507		21,913	21,913	116	
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/18/2020	Various	144.000	77,900		1,310	54,069	(52,759)			(52,759)		1,310		76,544	76,544		
7591EP-10-0	REGIONS FINANCIAL CORP		06/26/2020	Various	2,216.000	23,602		17,239	38,026	(20,787)			(20,787)		17,239		6,359	6,359	1,030	
759509-10-2	RELIANCE STEEL & ALUMINUM CO		04/14/2020	Various	310.000	27,501		3,877	37,126	(33,249)			(33,249)		3,877		23,610	23,610	194	
75972A-30-1	RENEWABLE ENERGY GROUP INC		08/18/2020	GUZMAN AND COMPANY	830.000	31,395		11,387	22,369	(10,982)			(10,982)		11,387		19,996	19,996		
760759-10-0	REPUBLIC SERVICES INC		09/18/2020	Various	528.000	44,676		14,585	47,325	(32,740)			(32,740)		14,585		31,748	31,748	491	
761152-10-7	RESMED INC		11/30/2020	Various	536.000	101,102		1,807	83,064	(81,257)			(81,257)		1,807		99,235	99,235	389	
76133Q-10-2	RETAIL VALUE INC		01/28/2020	Direct	0.000	15		7	16	(8)			(8)		8		14	14	1	
76169B-10-2	REXNORD CORP		06/26/2020	Various	388.000	10,741		7,699	12,657	(4,957)			(4,957)		7,700		3,039	3,039	62	
766582-10-0	RIGNET INC		04/24/2020	Various	611.000	670		10,334	4,033	6,301			6,301		10,334		(9,658)	(9,658)		
76680V-10-8	RING ENERGY INC		06/26/2020	Various	1,749.000	2,011		24,878	4,617	20,261			20,261		24,878		(22,853)	(22,853)		
773903-10-9	ROCKWELL AUTOMATION INC/DE		09/09/2020	GUZMAN AND COMPANY	310.000	62,070		5,571	62,828	(57,257)			(57,257)		5,571		56,465	56,465	612	
77543R-10-2	ROKU INC		11/30/2020	Various	326.000	69,625		14,575	43,651	(29,077)			(29,077)		14,574		55,018	55,018		
776696-10-6	ROPER INDUSTRIES INC		11/30/2020	Various	247.000	103,132		3,962	87,495	(83,533)			(83,533)		3,962		99,111	99,111	334	
777780-10-7	ROSETTA STONE INC		10/13/2020	Corporate Action	750.000	22,500		5,474	13,605	(8,131)			(8,131)		5,474		17,016	17,016		
778296-10-3	ROSS STORES INC		08/18/2020	Various	1,012.000	94,070		2,480	117,817	(115,337)			(115,337)		2,480		91,535	91,535	201	
78112V-10-2	RUBICON PROJECT INC/THE		04/20/2020	Direct	0.000	1		1	1						1		(1)	(1)		
78112V-10-2	RUBICON PROJECT INC/THE		07/01/2020	Tax Free Exchange	1,681.000	10,690		10,690	13,716	(3,026)			(3,026)		10,690					
781846-30-8	RUSH ENTERPRISES INC		10/28/2020	Direct	0.000	17		7	15	(8)			(8)		7		10	10		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		01/28/2020	GUZMAN AND COMPANY	384.000	33,532		12,766	33,277	(20,511)			(20,511)		12,766		20,836	20,836	346	
78409V-10-4	S&P GLOBAL INC		12/18/2020	Various	792.000	262,122		19,365	216,255	(196,890)			(196,890)		19,365		242,611	242,611	1,065	
78410G-10-4	SBA COMMUNICATIONS CORP		08/18/2020	Various	290.000	87,627		3,785	69,887	(66,103)			(66,103)		3,784		83,793	83,793	270	
784117-10-3	SEI INVESTMENTS CO		08/18/2020	Various	1,178.000	59,570		9,698	77,135	(67,438)			(67,438)		9,697		49,843	49,843	631	
78413P-10-1	SEACOR MARINE HOLDINGS INC		05/22/2020	Various	629.000	959		12,558	8,674	3,943			3,943		12,559		(11,651)	(11,651)		
78440X-10-1	SL GREEN REALTY CORP		08/18/2020	GUZMAN AND COMPANY	1,178.000	71,254		54,909	108,235	(53,326)			(53,326)		54,909		16,335	16,335	2,079	
78442P-10-6	SLM CORP		07/17/2020	GUZMAN AND COMPANY	7,434.000	63,599		37,365	66,237	(28,872)			(28,872)		37,365		26,176	26,176	269	
78454L-10-0	SM ENERGY CO		01/28/2020	GUZMAN AND COMPANY	3,588.000	34,250		43,274	40,329	2,945			2,945		43,274		(9,019)	(9,019)		
78463M-10-7	SPS COMMERCE INC		06/26/2020	Various	149.000	11,142		894	8,258	(7,364)			(7,364)		894		10,242	10,242		
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		08/18/2020	GUZMAN AND COMPANY	526.000	32,867		4,354	32,296	(27,942)			(27,942)		4,354		28,496	28,496	132	
78470V-10-8	SYNERGY RESOURCES CORP		01/15/2020	Tax Free Exchange	7,633.000	58,814		58,814	31,448	27,366			27,366		58,814					
78486Q-10-1	SVB FINANCIAL GROUP		09/18/2020	Various	258.000	66,670		9,759	64,769	(55,009)			(55,009)		9,760		56,876	56,876		
78648T-10-0	SAFETY INSURANCE GROUP INC		07/17/2020	Various	399.000	31,263		17,085	36,919	(19,834)			(19,834)		17,085		14,169	14,169	718	
78709Y-10-5	SAIA INC		11/30/2020	Various	204.000	35,610		724	18,996	(18,272)			(18,272)		724		34,865	34,865		
79466L-30-2	SALESFORCE.COM INC		11/30/2020	Various	1,732.000	362,904		9,005	281,692	(272,687)			(272,687)		9,005		353,687	353,687		
79546E-10-4	SALLY BEAUTY HOLDINGS INC		11/30/2020	Various	2,918.000	33,560		57,901	53,254	4,647			4,647		57,901		(24,326)	(24,326)		
800013-10-4	SANDERSON FARMS INC		06/26/2020	Various	97.000	11,179		4,999	17,093	(12,094)			(12,094)		4,999		6,176	6,176	62	
80007P-86-9	SANDRIDGE ENERGY INC		06/26/2020	Various	1,269.000	1,662		20,010	5,380	14,630			14,630		20,010		(18,337)	(18,337)		
801056-10-2	SANMINA-SCI CORP		06/26/2020	Various	557.000	13,324		8,558	19,071	(10,513)			(10,513)		8,558		4,763	4,763		
806407-10-2	SCHEIN HENRY INC		06/26/2020	Various	377.000	21,366		2,413	25,153	(22,740)			(22,740)		2,413		18,942	18,942		
808513-10-5	SCHWAB CHARLES CORP NEW COM		12/18/2020	Various	5,204.000	225,535		62,450	247,493	(185,044)			(185,044)		62,449		162,982	162,982	2,645	
808541-10-6	SCHWEITZER-MAUDUIT INTERNATION		08/18/2020	Various	955.000	31,730		12,193	40,100	(27,908)			(27,908)		12,192		19,526	19,526	840	
808625-10-7	SCIENCE APPLICATIONS INTE		06/26/2020	Various	141.000	10,595		5,826	12,269	(6,444)			(6,444)		5,825		7,815	7,815	104	
808CVR-10-4	SCHULMAN A INC CVR COM		03/31/2020	Corporate Action	1,126.000	1,024		484	488						484		536	536		
816850-10-1	SEMTECH CORP		06/26/2020	Various	340.000	17,103		10,027	17,986	(7,959)			(7,959)		10,027		7,072	7,072		
816851-10-9	SEMPRA ENERGY		10/15/2020	Various	666.000	86,855		15,149	100,885	(85,736)			(85,736)		15,149		71,663	71,663	1,866	
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		01/02/2020	Spin Off	0.000	5,451		5,451	2,511	(29,590)			(29,590)		5,451		91,757	91,757		
81721M-10-9	SENIOR HOUSING PROPERTIES TRUS		01/02/2020	Taxable Exchange	9,263.000	72,437		164,249	75,669	88,580			88,580		164,249		(91,757)	(91,757)		
81725T-10-0	SENSIENT TECHNOLOGIES CORP		07/17/2020	Various	561.000	31,705		12,048	37,077	(25,029)			(25,029)		12,048		19,645	19,645	438	
81727U-10-5	SENSEONICS HOLDINGS INC		06/05/2020	Various	2,436.000	1,065		11,960	2,231	9,729			9,729		11,960		(10,888)	(10,888)		
81750R-10-2	SERES THERAPEUTICS INC		08/18/2020	Various	3,809.000	42,651		31,426	13,141	18,285			18,285		31,426		11,218	11,218		
817565-10-4	SERVICE CORP INTERNATIONAL/US		12/18/2020	Various	1,028.000	47,118		7,207	47,319	(40,112)			(40,112)		7,207		39,887	39,887	513	
81761L-10-2	SERVICE PROPERTIES TRUST		09/18/2020	Various	1,779.000	14,242		42,250	43,282	(1,033)			(1,033)		42,249		(26,578)	(26,578)	996	
81762P-10-2	SERVICENOW INC		11/30/2020	Various	376.000	164,241		15,181	106,151	(90,971)			(90,971)		15,180		148,972	148,972		
820054-10-4	SHARPSPRING INC		06/26/2020	Various	779.000	6,801		10,119	8,935	1,183			1,183		10,118		(3,315)	(3,315)		
824348-10-6	SHERWIN-WILLIAMS CO/THE		11/30/2020	Various	267.000	162,743		6,835	155,805	(148,970)			(148,970)		6,835		155,814	155,814	646	
826919-10-2	SILICON LABORATORIES INC		06/26/2020	Various	168.000	15,763		6,728	19,485	(12,757)			(12,757)		6,728		9,030	9,030		
82836G-10-2	SILVERBOW RESOURCES INC		06/26/2020	Various	253.000	797		6,534	2,504	4,030			4,030		6,534		(5,734)	(5,734)		

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
828806-10-9	SIMON PROPERTY GROUP INC		09/09/2020	Various	1,019.000	80,715		44,914	151,789	(106,876)			(106,876)		44,913		36,396	36,396	2,734	
829073-10-5	SIMPSON MANUFACTURING CO INC		11/30/2020	Various	377.000	34,650		3,577	30,247	(26,670)			(26,670)		3,577		31,054	31,054	347	
82968B-10-3	SIRIUS XM RADIO INC		08/18/2020	Various	10,211.000	58,929		11,127	73,009	(61,882)			(61,882)		11,127		47,773	47,773	345	
830879-10-2	SKYWEST INC		07/17/2020	Various	1,016.000	30,739		18,542	65,663	(47,122)			(47,122)		18,541		12,191	12,191	264	
83088M-10-2	SKYWORKS SOLUTIONS INC		07/17/2020	Various	477.000	62,320		18,739	57,660	(38,921)			(38,921)		18,739		43,555	43,555	420	
831754-10-6	SMITH + WESSON BRANDS INC C/S		08/25/2020	Spin Off	0.000	2,780		2,780	3,736	(956)			(956)		2,780					
831865-20-9	SMITH A O COM		04/14/2020	GUZMAN AND COMPANY	682.000	27,734		2,860	32,490	(29,630)			(29,630)		2,860		24,859	24,859	164	
83191H-10-7	SMART SAND INC		06/26/2020	Various	801.000	809		9,040	2,019	7,021			7,021		9,040		(8,226)	(8,226)		
832696-40-5	SMUCKER J M CO COM NEW		08/18/2020	GUZMAN AND COMPANY	290.000	33,035		11,883	30,198	(18,315)			(18,315)		11,883		21,146	21,146	771	
833034-10-1	SNAP-ON INC		09/18/2020	Various	101.000	14,900		3,282	17,109	(13,827)			(13,827)		3,282		11,611	11,611	327	
840441-10-9	SOUTH STATE CORP		06/24/2020	Direct	0.000	1			2	(1)			(1)		1					
842587-10-7	SOUTHERN CO		12/18/2020	Various	2,455.000	150,724		38,114	156,384	(118,270)			(118,270)		38,114		112,542	112,542	3,648	
84265V-10-5	SOUTHERN COPPER CORP		04/14/2020	Various	876.000	27,152		27,326	37,213	(9,887)			(9,887)		27,326		(174)	(174)	350	
844741-10-8	SOUTHWEST AIRLINES CO		11/30/2020	Various	1,408.000	64,839		17,227	76,004	(58,777)			(58,777)		17,227		47,583	47,583	507	
845467-10-9	SOUTHWESTERN ENERGY CO		12/15/2020	Direct	1.000	2		8	2	7			7		9		(14)	(14)		
84833T-10-3	SPERO THERAPEUTICS INC		02/03/2020	Spin Off	0.000	177		177	148	29			29		177					
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		07/17/2020	GUZMAN AND COMPANY	1,354.000	30,594		37,753	98,679	(60,926)			(60,926)		37,753		(7,155)	(7,155)	190	
84857L-10-1	SPIRE INC		07/17/2020	Various	488.000	31,483		10,559	40,655	(30,096)			(30,096)		10,559		20,911	20,911	911	
848637-10-4	SPLUNK INC		09/09/2020	Various	370.000	66,945		17,147	55,415	(38,268)			(38,268)		17,147		49,768	49,768		
85207U-10-5	SPRINT CORP W/I		04/01/2020	Tax Free Exchange	19,979.000	534,675		534,675	104,091	436,995			436,995		534,675					
85208M-10-2	SPROUTS FARMERS MARKET		03/06/2020	GUZMAN AND COMPANY	1,753.000	30,197		57,026	33,921	23,105			23,105		57,026		(26,813)	(26,813)		
852234-10-3	SQUARE INC		11/30/2020	Various	382.000	67,646		4,713	23,898	(19,185)			(19,185)		4,713		62,895	62,895		
852312-30-5	STAAR SURGICAL COMPANY		06/26/2020	Various	227.000	13,403		1,355	7,984	(6,629)			(6,629)		1,355		12,041	12,041		
852857-20-0	STAMPS.COM INC		06/26/2020	Various	65.000	12,078		535	5,428	(4,894)			(4,894)		534		11,537	11,537		
854502-10-1	STANLEY BLACK AND DECKER		11/30/2020	Various	650.000	99,460			107,731	(107,731)			(107,731)				78,946	78,946	686	
855244-10-9	STARBUCKS CORP		10/15/2020	Various	3,407.000	272,419		13,453	299,543	(286,091)			(286,091)		13,452		258,812	258,812	2,555	
857477-10-3	STATE STREET CORP		09/09/2020	Various	1,392.000	86,870		51,151	110,108	(58,956)			(58,956)		51,152		35,697	35,697	1,702	
858119-10-0	STEEL DYNAMICS INC		06/26/2020	Various	625.000	15,889		2,097	21,276	(19,178)			(19,178)		2,098		13,783	13,783	306	
858586-10-0	STEPAN CO		11/30/2020	Various	296.000	34,387		3,874	30,322	(26,448)			(26,448)		3,874		30,495	30,495	334	
85858C-10-7	STEMLINE THERAPEUTICS INC		06/09/2020	Various	1,509.000	17,851		24,028	16,041	7,987			7,987		24,028		(6,173)	(6,173)		
85917A-10-0	STERLING BANCORP DEL		07/17/2020	Various	3,839.000	41,187		43,669	80,926	(37,257)			(37,257)		43,669		(7,717)	(7,717)	537	
860630-10-2	STIFEL FINANCIAL CORP		06/26/2020	Various	278.000	12,433		2,517	16,861	(14,344)			(14,344)		2,517		9,907	9,907	95	
86272C-10-3	STRATEGIC EDUCATION INC		07/17/2020	Various	193.000	31,739		19,840	30,668	(10,828)			(10,828)		19,840		11,883	11,883	232	
863667-10-1	STRYKER CORP		10/15/2020	Various	788.000	164,820		12,844	165,433	(152,589)			(152,589)		12,844		151,885	151,885	998	
86614U-10-0	SUMMIT MATERIALS INC		09/18/2020	Various	891.000	14,573		21,835	21,295	540			540		21,835		(7,255)	(7,255)		
867652-40-6	SUNPOWER CORP		08/27/2020	Spin Off	0.000	10,127		10,127	3,164	6,963			6,963		10,127					
86771W-10-5	SUNRUN INC		10/21/2020	Direct	0.000	28		5	6	(2)			(2)		4		19	19		
87157D-10-9	SYNAPTICS INC		02/11/2020	GUZMAN AND COMPANY	410.000	33,458		5,454	26,965	(21,511)			(21,511)		5,454		27,987	27,987		
871607-10-7	SYNOPSYS INC		11/30/2020	Various	350.000	64,174		7,648	48,721	(41,072)			(41,072)		7,649		56,491	56,491		
87161C-50-1	SYNOVUS FINANCIAL CORP		08/18/2020	Various	2,666.000	72,853		78,052	104,507	(26,455)			(26,455)		78,052		(5,141)	(5,141)	1,811	
87162W-10-0	SYNNEX CORP		03/06/2020	GUZMAN AND COMPANY	240.000	29,305		6,390	30,912	(24,522)			(24,522)		6,390		(5,394)	(5,394)	96	
87162W-10-0	SYNNEX CORP		12/01/2020	Spin Off	0.000	49,404		49,404	78,866	(29,462)			(29,462)		49,404					
87165B-10-3	SYNCHRONY FINANCIAL		11/30/2020	Various	4,026.000	107,885		98,216	144,976	(46,761)			(46,761)		98,215		(1,136)	(1,136)	1,819	
87166L-10-0	SYNLOGIC INC		06/26/2020	Various	1,124.000	2,248		10,228	2,900	7,328			7,328		10,228		(7,975)	(7,975)		
87167A-10-3	SYNTHORX INC		01/24/2020	Corporate Action	317.000	21,556		21,564	22,156	(592)			(592)		21,564		(8)	(8)		
871829-10-7	SYSCO CORP		09/18/2020	Various	653.000	39,700		9,723	55,857	(46,135)			(46,135)		9,722		29,960	29,960	751	
872307-10-3	TCF FINANCIAL CORP		09/09/2020	Various	1,807.000	47,919		64,866	84,567	(19,701)			(19,701)		64,866		(13,824)	(13,824)	1,688	
87236Y-10-8	TD AMERITRADE HOLDING CORP		06/26/2020	Various	1,192.000	50,561		25,998	59,243	(43,005)			(43,005)		25,998		24,548	24,548	310	
87236Y-10-8	TD AMERITRADE HOLDING CORP		10/06/2020	Tax Free Exchange	8,636.000	269,519		269,519	429,209	(159,690)			(159,690)		269,519				8,031	
872540-10-9	TJX COS INC		10/15/2020	Various	3,662.000	197,467		9,791	223,602	(213,811)			(213,811)		9,791		187,563	187,563	716	
872590-10-4	T-MOBILE US INC		10/15/2020	Various	1,185.000	118,043		31,263	92,833	(61,570)			(61,570)		31,263		(365,480)	(365,480)		
872590-10-4	T-MOBILE US INC		06/24/2020	Spin Off	0.000	619		619	1,484	(865)			(865)		619					
87403A-10-7	TAILORED BRANDS INC		06/26/2020	Various	1,859.000	1,810		31,307	7,696	23,611			23,611		31,307		(29,479)	(29,479)		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		10/15/2020	Various	458.000	63,967		3,930	56,073	(52,143)			(52,143)		3,930		60,001	60,001		
876030-10-7	TAPESTRY INC COM		08/18/2020	Various	3,145.000	45,244		14,955	84,821	(69,866)			(69,866)		14,955		30,271	30,271	1,061	
87612E-10-6	TARGET CORP		11/30/2020	Various	1,379.000	180,002		30,718	176,802	(146,084)			(146,084)		30,718		149,194	149,194	1,747	
876664-10-3	TAUBMAN CENTERS INC		12/29/2020	Various	2,340.000	105,649		45,813	72,751	(37,923)			(37,923)		45,813		70,779	70,779	1,189	
87724P-10-6	TAYLOR MORRISON HOME CORP-A		02/20/2020	Direct	0.000	5		5	4						4		(14)	(14)		

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
878237-10-6	TECH DATA CORP		07/01/2020	Corporate Action	1,151.000	166,895		48,475	165,283	(116,808)			(116,808)		48,475		118,349	118,349		
87901J-10-5	TEGNA INC		06/26/2020	Various	979.000	10,408		2,559	16,340	(13,780)			(13,780)		2,560		7,804	7,804	206	
879181-10-5	TELARIA INC		04/01/2020	Tax Free Exchange	2,099.000	5,667		5,667	18,492	(12,825)			(12,825)		5,667					
87918A-10-5	TELADOC INC		11/30/2020	Various	324.000	67,205		7,229	27,155	(19,926)			(19,926)		7,229		59,929	59,929		
879360-10-5	TELEDYNE TECHNOLOGIES INC		11/30/2020	Various	92.000	34,774		1,462	31,882	(30,420)			(30,420)		1,462		33,292	33,292		
879369-10-6	TELEFLEX INC		09/09/2020	Various	84.000	32,714		3,262	31,621	(28,359)			(28,359)		3,262		29,434	29,434	86	
88076W-10-3	TERADATA CORP		06/26/2020	Various	649.000	13,182		7,061	17,373	(10,313)			(10,313)		7,060		6,118	6,118		
880770-10-2	TERADYNE INC		04/14/2020	GUZMAN AND COMPANY	444.000	28,107		18,699	30,276	(11,577)			(11,577)		18,699		9,402	9,402	44	
88087E-10-0	TERMINIX GLOBAL HOLDINGS INC		10/15/2020	Various	736.000	34,301		13,521	28,454	(14,933)			(14,933)		13,521		20,767	20,767		
88104R-20-9	TERRAFORM POWER INC		08/03/2020	Tax Free Exchange	1,698.000	20,400		20,400	26,132	(5,732)			(5,732)		20,400				684	
88160R-10-1	TESLA MOTORS INC		11/30/2020	Various	225.000	424,568		6,189	93,958	(87,768)			(87,768)		6,190		418,125	418,125		
88162F-10-5	TETRA TECHNOLOGIES INC		04/24/2020	Various	3,896.000	1,154		38,624	7,637	30,988			30,988		38,625		(37,449)	(37,449)		
882508-10-4	TEXAS INSTRUMENTS INC		12/18/2020	Various	3,303.000	437,396		61,815	423,741	(361,927)			(361,927)		61,814		375,357	375,357	5,969	
882681-10-9	TEXAS ROADHOUSE INC		06/26/2020	Various	373.000	18,588		6,262	21,007	(14,745)			(14,745)		6,262		12,319	12,319	134	
883203-10-1	TEXTRON INC		09/18/2020	Various	436.000	16,413		11,990	19,446	(7,456)			(7,456)		11,990		4,420	4,420	35	
88339J-10-5	TRADE DESK INC		11/30/2020	Various	41.000	36,948		1,199	10,651	(9,452)			(9,452)		1,199		35,728	35,728		
883556-10-2	THERMO FISHER SCIENTIFIC INC		12/18/2020	Various	1,277.000	484,640		12,826	414,859	(402,033)			(402,033)		12,826		471,531	471,531	729	
88579Y-10-1	3M CO		12/18/2020	Various	1,363.000	221,382		55,329	240,460	(185,131)			(185,131)		55,329		165,953	165,953	3,803	
886547-10-8	TIFFANY & CO		07/17/2020	Various	485.000	61,531		12,690	64,820	(52,130)			(52,130)		12,690		48,812	48,812	581	
88830M-10-2	TITAN INTERNATIONAL INC		06/26/2020	Various	1,841.000	2,485		36,394	6,664	29,730			29,730		36,394		(33,889)	(33,889)	18	
88870P-10-6	TIVO CORP		06/02/2020	Tax Free Exchange	4,572.000	578,937		578,937	38,771	69,325			69,325		578,937					
889478-10-3	TOLL BROTHERS INC		06/26/2020	Various	365.000	10,706		2,182	14,421	(12,239)			(12,239)		2,182		8,519	8,519	80	
890516-10-7	TOOTSIE ROLL INDUSTRIES INC		04/30/2020	Various	1.000	4		20	35	(15)			(15)		20		3	3		
89214P-10-9	TOWNEBANK/PORTSMOUTH VA		02/11/2020	Various	1,227.000	33,909		16,538	34,136	(17,598)			(17,598)		16,538		17,365	17,365	221	
892356-10-6	TRACTOR SUPPLY CO		06/26/2020	Various	390.000	39,511		1,730	36,442	(34,712)			(34,712)		1,730		37,758	37,758	167	
89366M-30-0	TRANSENTERIX INC		03/09/2020	Various	440.000	162		27,340	647	26,755			26,755		27,340		(27,223)	(27,223)		
89400J-10-7	TRANSUNION		09/09/2020	Various	386.000	33,232		9,695	33,045	(23,350)			(23,350)		9,695		23,523	23,523	87	
89417E-10-9	TRAVELERS COS INC/THE		12/18/2020	Various	727.000	87,025		25,239	99,563	(74,324)			(74,324)		25,239		61,749	61,749	1,716	
894210-20-5	TRAVELZOO INC		06/26/2020	Various	639.000	3,777		9,865	6,838	3,028			3,028		9,866		(6,085)	(6,085)		
89469A-10-4	TREEHOUSE FOODS INC		06/26/2020	Various	215.000	9,093		2,910	10,427	(7,517)			(7,517)		2,910		6,179	6,179		
896239-10-0	TRIMBLE NAVIGATION LTD		03/06/2020	Various	751.000	30,036		3,255	31,309	(28,055)			(28,055)		3,254		26,766	26,766		
896288-10-7	TRINET GROUP INC		06/26/2020	Various	201.000	11,804		4,750	11,379	(6,628)			(6,628)		4,751		7,049	7,049		
896522-10-9	TRINITY INDUSTRIES INC		10/15/2020	Various	2,289.000	47,383		22,769	50,702	(27,932)			(27,932)		22,770		24,600	24,600	1,493	
896818-10-1	TRIUMPH GROUP INC		09/18/2020	Various	1,751.000	16,172		55,824	44,248	11,576			11,576		55,824		(39,628)	(39,628)	70	
90137F-10-3	22ND CENTURY GROUP INC		06/26/2020	Various	4,215.000	3,153		10,284	4,636	5,648			5,648		10,284		(7,127)	(7,127)		
90138F-10-2	TWILIO INC		11/30/2020	Various	111.000	35,534		3,247	10,909	(7,662)			(7,662)		3,247		32,268	32,268		
901476-10-1	TWIN DISC INC		06/26/2020	Various	343.000	1,828		5,402	3,779	1,622			1,622		5,401		(3,571)	(3,571)		
90184L-10-2	TWITTER INC		08/18/2020	Various	1,308.000	45,762		53,521	41,921	11,599			11,599		53,520		(7,753)	(7,753)		
90187B-40-8	TWO HARBORS INVESTMENT CORP		07/17/2020	GUZMAN AND COMPANY	5,967.000	31,302		96,428	87,238	9,190			9,190		96,428		(73,958)	(73,958)	3,521	
902104-10-8	II-VI INC		06/26/2020	Various	396.000	19,136		2,091	13,333	(11,242)			(11,242)		2,091		17,035	17,035		
902252-10-5	TYLER TECHNOLOGIES INC		11/30/2020	Various	190.000	69,058		1,559	57,004	(55,445)			(55,445)		1,559		67,459	67,459		
902494-10-3	TYSON FOODS INC		11/30/2020	Various	995.000	64,627		14,615	90,585	(75,969)			(75,969)		14,616		49,981	49,981	1,116	
902653-10-4	UDR INC		02/11/2020	Various	684.000	33,827		7,325	31,942	(24,618)			(24,618)		7,324		26,629	26,629	234	
902973-30-4	US BANCORP		12/18/2020	Various	6,077.000	249,677		134,550	360,306	(225,756)			(225,756)		134,550		115,058	115,058	5,617	
90353T-10-0	UBER TECHNOLOGIES INC		11/30/2020	Various	1,628.000	67,180		75,501	48,416	27,085			27,085		75,501		(8,316)	(8,316)		
90353W-10-3	UBIQUITI INC COMMON STOCK		07/17/2020	GUZMAN AND COMPANY	180.000	32,483		8,024	34,017	(25,993)			(25,993)		8,024		24,444	24,444	108	
90384S-30-3	ULTA SALON COSMETICS & FRAGRAN		06/26/2020	Various	189.000	35,911		3,845	47,844	(43,999)			(43,999)		3,845		32,047	32,047		
904708-10-4	UNIFIRST CORP/MA		06/26/2020	Various	63.000	10,745		2,070	12,725	(10,655)			(10,655)		2,070		8,670	8,670	47	
905400-10-7	UNION BANKSHARES INC /VT		06/26/2020	Various	161.000	2,852		5,985	5,839	147			147		5,986		(3,132)	(3,132)	103	
907818-10-8	UNION PACIFIC CORP		12/18/2020	Various	2,444.000	438,216		29,197	441,851	(412,654)			(412,654)		29,197		408,774	408,774	4,664	
909218-10-9	UNIT CORP		04/22/2020	Various	1,986.000	284		52,636	1,382	51,254			51,254		52,636		(52,321)	(52,321)		
909839-10-2	UNITED COMMUNITY FINANCIAL COR		02/03/2020	Tax Free Exchange	1,829.000	8,502		8,502	21,327	(12,825)			(12,825)		8,502					
909907-10-7	UNITED BANKSHARES INC		05/20/2020	Direct	0.000	4		3	7	(3)			(3)		4		(11)	(11)		
911312-10-6	UNITED PARCEL SERVICE INC		11/30/2020	Various	1,511.000	201,870		90,628	176,877	(86,250)			(86,250)		90,627		111,176	111,176	2,785	
911363-10-9	UNITED RENTALS INC		09/18/2020	Various	390.000	61,277		7,568	65,041	(57,472)			(57,472)		7,569		53,638	53,638		
913017-10-9	UNITED TECHNOLOGIES CORP		03/06/2020	GUZMAN AND COMPANY	693.000	99,596		16,090	103,784	(9,343)			(9,343)		16,090				176	
913017-10-9	UNITED TECHNOLOGIES CORP		03/31/2020	Spin Off	0.000	501,388		501,388	1,662,269	(1,160,881)			(1,160,881)		501,388					
913017-10-9	UNITED TECHNOLOGIES CORP		03/31/2020	Tax Free Exchange	27,301.000	731,850		731,850	2,426,329	(1,694,479)			(1,694,479)		731,850				20,066	

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
91324P-10-2	UNITEDHEALTH GROUP INC		12/18/2020	Various	2,646.000	803,576		818,469	777,871	(759,402)			(759,402)		818,469		784,636	784,636	5,326	
913456-10-9	UNIVERSAL CORP/RICHMOND VA		03/06/2020	Various	618.000	30,606		18,511	35,262	(16,752)			(16,752)		18,510		12,089	12,089	470	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		06/26/2020	Various	363.000	45,170		7,670	52,076	(44,406)			(44,406)		7,670		37,478	37,478	27	
918790-10-9	VAIL RESORTS INC		02/11/2020	Various	140.000	34,276		2,031	33,576	(31,545)			(31,545)		2,031		32,226	32,226	246	
918905-10-0	VALHI INC		06/02/2020	Tax Free Exchange	882.000	2,910		2,910	1,649	1,261			1,261		2,910				18	
91913Y-10-0	VALERO ENERGY CORP		06/26/2020	Various	567.000	31,936		6,006	53,100	(47,093)			(47,093)		6,007		25,914	25,914	1,111	
919794-10-7	VALLEY NATIONAL BANCORP		08/18/2020	Various	4,183.000	31,941		43,979	47,896	(3,916)			(3,916)		43,980		(12,032)	(12,032)	1,380	
92047W-10-1	VOLVOLINE INC		01/28/2020	Various	1,594.000	33,100		18,566	34,127	(15,561)			(15,561)		18,566		23,174	23,174		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		10/15/2020	Various	437.000	63,668		4,161	62,059	(57,898)			(57,898)		4,161		59,471	59,471		
922475-10-8	VEEVA SYSTEMS INC		07/17/2020	GUZMAN AND COMPANY	128.000	32,037		4,312	18,004	(13,692)			(13,692)		4,312		27,708	27,708		
92276F-10-0	VENTAS INC		06/26/2020	Various	392.000	14,003		3,524	22,634	(19,110)			(19,110)		3,524		21,886	21,886	621	
92339V-10-0	VEREIT INC		12/18/2020	Tax Free Exchange	34,460.000	445,179		445,179	318,410	85,509			85,509		445,179				14,783	
92343E-10-2	VERISIGN INC		10/15/2020	Various	465.000	96,875		10,902	89,596	(78,694)			(78,694)		10,902		85,921	85,921		
92343V-10-4	VERIZON COMMUNICATIONS INC		11/30/2020	Various	12,532.000	730,318		464,423	769,465	(305,042)			(305,042)		464,423		264,514	264,514	18,231	
92345Y-10-6	VERISK ANALYTICS		12/18/2020	Various	454.000	80,854		13,870	67,801	(53,931)			(53,931)		13,870		66,944	66,944	178	
92532F-10-0	VERTEX PHARMACEUTICALS INC		12/18/2020	Various	631.000	155,254		22,638	138,158	(115,520)			(115,520)		22,638		132,536	132,536		
925550-10-5	VIAVI SOLUTIONS INC		06/26/2020	Various	1,178.000	14,726		247,835	17,670	230,165			230,165		247,835		(232,963)	(232,963)		
92556H-20-6	VIACOMCBS INC CLASS B		03/06/2020	GUZMAN AND COMPANY	1,408.000	30,364		87,050	59,093	27,956			27,956		87,049		(56,651)	(56,651)	338	
92826C-83-9	VISA INC		11/30/2020	Various	5,442.000	1,071,301		112,369	1,022,552	(910,183)			(910,183)		112,369		958,357	958,357	3,272	
928298-10-8	VISHAY INTERTECHNOLOGY INC		06/26/2020	Various	729.000	10,644		6,385	15,520	(9,135)			(9,135)		6,385		4,283	4,283	139	
92840-10-6	VIVINT SOLAR INC		04/14/2020	Various	876.000	5,060		11,754	6,360	5,394			5,394		11,754		(6,690)	(6,690)		
928563-40-2	VMWARE INC		11/30/2020	Various	463.000	68,259		45,037	70,279	(25,242)			(25,242)		45,037		28,122	28,122		
929089-10-0	VOYA FINANCIAL INC		06/26/2020	Various	717.000	32,418		26,598	43,722	(17,124)			(17,124)		26,598		5,817	5,817	215	
929160-10-9	VULCAN MATERIALS CO		02/11/2020	GUZMAN AND COMPANY	230.000	33,164		10,414	33,117	(22,703)			(22,703)		10,414		22,736	22,736		
929236-10-7	WD-40 CO		06/26/2020	Various	75.000	14,418		1,913	14,561	(12,647)			(12,647)		1,914		12,497	12,497	101	
92927K-10-2	WABCO HOLDINGS INC		05/29/2020	Corporate Action	1,638.000	223,587		34,203	221,949	(187,746)			(187,746)		34,203		189,270	189,270		
92936U-10-9	WPC US EQUITY		11/30/2020	Various	505.000	34,955		33,403	40,421	(7,017)			(7,017)		33,404		2,638	2,638	2,103	
92939U-10-6	WEC ENERGY GROUP INC		10/15/2020	Various	1,179.000	112,572		12,937	108,739	(95,802)			(95,802)		12,937		99,575	99,575	1,449	
929740-10-8	WABTEC CORP		09/09/2020	Various	908.000	65,917		10,072	70,643	(60,570)			(60,570)		10,073		55,811	55,811	171	
930059-10-0	WADDELL & REED FINANCIAL INC		04/14/2020	Various	2,166.000	28,062		29,840	36,215	(6,376)			(6,376)		29,839		(1,776)	(1,776)	1,083	
931142-10-3	WAL-MART STORES INC		12/18/2020	Various	4,217.000	549,139		97,652	501,148	(403,496)			(403,496)		97,652		451,216	451,216	6,254	
931427-10-8	WALGREENS BOOTS ALLIANCE		08/18/2020	Various	2,592.000	113,866		48,134	152,824	(104,690)			(104,690)		48,134		65,693	65,693	2,166	
93964W-10-8	WP GLIMCHER INC		06/26/2020	Various	7,181.000	6,194		111,467	26,138	46,477			46,477		111,467		(66,381)	(66,381)	898	
939653-10-1	WASHINGTON REAL ESTATE INVESTM		08/18/2020	Various	1,447.000	32,667		23,374	42,224	(18,850)			(18,850)		23,374		15,182	15,182	1,302	
94106L-10-9	WASTE MANAGEMENT INC		11/30/2020	Various	1,381.000	159,525		54,884	157,379	(102,495)			(102,495)		54,884		104,578	104,578	1,300	
941848-10-3	WATERS CORP		08/18/2020	Various	336.000	64,886		11,922	78,506	(66,584)			(66,584)		11,922		52,932	52,932		
942749-10-2	WATTS WATER TECHNOLOGIES INC		11/30/2020	Various	298.000	34,914		4,456	29,728	(25,272)			(25,272)		4,456		30,440	30,440	274	
94419L-10-1	WAYFAIR INC		08/18/2020	Various	105.000	34,239		3,372	9,489	(6,117)			(6,117)		3,372		30,848	30,848		
947890-10-9	WEBSTER FINANCIAL CORP		07/17/2020	Various	1,668.000	42,877		47,706	89,004	(41,299)			(41,299)		47,705		(4,825)	(4,825)	1,334	
949090-10-4	WELBILT INC COM		07/17/2020	Various	4,729.000	30,104		40,029	73,819	(33,790)			(33,790)		40,029		(9,919)	(9,919)		
94946T-10-6	WELLCARE HEALTH PLANS INC		01/24/2020	Taxable Exchange	1,680.000	579,597		166,261	554,752	(388,491)			(388,491)		166,261		184,756	184,756		
949746-10-1	WELLS FARGO & CO		12/18/2020	Various	12,241.000	376,932		207,394	658,566	(451,172)			(451,172)		207,394		169,447	169,447	9,870	
950400-10-4	WELL TOWER		02/11/2020	Various	525.000	44,573		19,296	42,935	(23,638)			(23,638)		19,297		28,601	28,601		
95058W-10-0	WENDY'S/ARBY'S GROUP INC		06/26/2020	Various	1,090.000	22,957		3,452	24,209	(20,757)			(20,757)		3,452		9,584	9,584	185	
950810-10-1	WESBANCO INC		07/17/2020	Various	1,532.000	30,679		38,832	57,894	(19,062)			(19,062)		38,832		(7,161)	(7,161)	1,455	
950814-10-3	WESCO AIRCRAFT HOLDINGS INC		01/09/2020	Corporate Action	2,328.000	25,724		39,772	25,654	14,117			14,117		39,771		(14,039)	(14,039)		
95082P-10-5	WESCO INTERNATIONAL INC		06/25/2020	Various	0.000			3	6	(3)			(3)		3		(12)	(12)		
955306-10-5	WEST PHARMACEUTICAL SERVICES I		11/30/2020	Various	127.000	34,949		1,043	19,092	(18,048)			(18,048)		1,044		33,885	33,885	83	
958102-10-5	WESTERN DIGITAL CORP		07/17/2020	GUZMAN AND COMPANY	718.000	31,161		4,585	45,572	(40,987)			(40,987)		4,585		26,560	26,560	718	
959802-10-9	WESTERN UNION CO/THE		06/26/2020	Various	935.000	19,739		17,117	25,040	(7,923)			(7,923)		17,117		2,620	2,620	421	
960413-10-2	WESTLAKE CHEMICAL CORP		06/26/2020	Various	229.000	12,065		4,073	16,065	(11,992)			(11,992)		4,073		7,987	7,987	120	
96145D-10-5	WESTROCK CO		09/18/2020	Various	1,223.000	47,814		35,519	52,479	(16,960)			(16,960)		35,519		9,359	9,359	345	
96208T-10-4	WRIGHT EXPRESS CORP		06/26/2020	Various	89.000	13,841		1,537	18,641	(17,105)			(17,105)		1,536		12,298	12,298		
962166-10-4	WEYERHAEUSER CO		07/17/2020	GUZMAN AND COMPANY	2,430.000	66,525		37,763	73,385	(35,623)			(35,623)		37,762		33,007	33,007	425	
963320-10-6	WHIRLPOOL CORP		07/17/2020	GUZMAN AND COMPANY	218.000	31,077		12,020	32,162	(20,142)			(20,142)		19,046		19,046	19,046	523	
966387-40-9	WHITING PETROLEUM CORP		03/30/2020	Various	3,512.000	2,349		131,648	25,777	105,870			105,870		131,647		(129,220)	(129,220)		
969457-10-0	WILLIAMS COS INC		09/18/2020	Various	3,055.000	58,583		90,234	72,465	17,769			17,769		90,234		(15,864)	(15,864)	2,809	
969904-10-1	WILLIAMS-SONOMA INC		06/26/2020	Various	282.000	23,470		4,187	20,711	(16,523)			(16,523)		4,188		19,270	19,270	271	

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
974155-10-3	WINGSTOP INC		06/26/2020	Various	117.000	15,811		2,805	10,089	(7,284)			(7,284)		2,805		13,647	13,647	26	
978097-10-3	WOLVERINE WORLD WIDE INC		01/28/2020	Various	1,000.000	32,955		4,940	33,740	(28,800)			(28,800)		4,940		27,998	27,998	100	
98138H-10-1	WORKDAY INC-CLASS A		09/09/2020	GUZMAN AND COMPANY	337.000	61,491		18,854	55,419	(36,565)			(36,565)		18,854		42,611	42,611		
981475-10-6	WORLD FUEL SERVICES CORP		02/11/2020	Various	862.000	33,166		5,254	37,428	(32,174)			(32,174)		5,254		27,895	27,895	86	
981811-10-2	WORTHINGTON INDUSTRIES INC		02/11/2020	Various	884.000	34,330		11,040	37,287	(26,247)			(26,247)		11,040		23,276	23,276		
98212B-10-3	WPX ENERGY INC		06/26/2020	Various	1,756.000	10,765		1,281	24,127	(22,846)			(22,846)		1,281		(17,880)	(17,880)		
98310W-10-8	WYNDHAM WORLDWIDE CORP		09/18/2020	Various	449.000	14,492		7,450	23,209	(15,759)			(15,759)		7,450		7,464	7,464	584	
983134-10-7	WYNN RESORTS LTD		06/26/2020	Various	189.000	13,051		7,414	26,246	(18,832)			(18,832)		7,414		5,634	5,634	189	
983793-10-0	XPO LOGISTICS INC		11/30/2020	Various	544.000	50,957		17,348	43,356	(26,009)			(26,009)		17,347		35,461	35,461		
98389B-10-0	XCEL ENERGY INC		10/15/2020	Various	1,375.000	93,927		39,060	87,299	(48,239)			(48,239)		39,060		54,834	54,834	1,757	
983919-10-1	XILINX INC		11/30/2020	Various	1,288.000	133,146		29,588	125,928	(96,340)			(96,340)		29,588		103,496	103,496	1,009	
98419M-10-0	XYLEM INC		10/15/2020	Various	783.000	67,229		8,860	61,694	(52,833)			(52,833)		8,861		58,333	58,333	289	
98421B-10-0	XPERI CORP COM		06/02/2020	Tax Free Exchange	1,849.000	63,959		63,959	34,207	29,752			29,752		63,959				740	
984249-60-7	YRC WORLDWIDE INC		06/26/2020	Various	147.000	237		4,134	375	3,759			3,759		4,134		(3,895)	(3,895)		
988498-10-1	YUM! BRANDS INC		11/30/2020	Various	1,004.000	96,517		7,050	101,133	(94,083)			(94,083)		7,050		89,424	89,424	1,257	
98850P-10-9	YUM CHINA HOLDINGS INC		10/15/2020	Various	1,239.000	65,602		3,427	59,485	(56,057)			(56,057)		3,428		62,124	62,124	149	
98884U-10-8	ZAGG INC		06/26/2020	Various	1,093.000	3,126		8,797	8,864	(67)			(67)		8,797		(5,668)	(5,668)		
98919V-10-5	ZAYO GROUP HOLDINGS INC		03/09/2020	Corporate Action	7,262.000	254,170		205,200	251,629	(46,429)			(46,429)		205,200		48,941	48,941		
989207-10-5	ZEBRA TECHNOLOGIES CORP		10/15/2020	Various	236.000	65,123		10,343	60,283	(49,941)			(49,941)		10,342		54,748	54,748		
98954M-10-1	ZILLOW GROUP INC		07/17/2020	Various	510.000	32,663		8,746	23,328	(14,582)			(14,582)		8,746		21,733	21,733		
98956P-10-2	ZIMMER HOLDINGS INC		09/18/2020	Various	313.000	39,458		5,612	46,850	(41,238)			(41,238)		5,612		33,826	33,826	225	
989701-10-7	ZIONS BANCORPORATION		06/26/2020	Various	482.000	15,565		27,118	25,026	2,092			2,092		27,118		(11,546)	(11,546)	328	
98978V-10-3	ZOETIS INC		11/30/2020	Various	1,493.000	217,541		43,146	197,599	(154,453)			(154,453)		43,146		167,583	167,583	694	
98986X-10-9	ZYNERBA PHARMACEUTICALS INC		06/26/2020	Various	797.000	5,021		10,799	4,813	5,985			5,985		10,798		(5,774)	(5,774)		
G0176J-10-9	ALLEGION PLC W/I		07/17/2020	GUZMAN AND COMPANY	552.000	64,828		12,696	68,745	(56,050)			(56,050)		12,695		51,929	51,929	188	
G29183-10-3	EATON CORP PLC		12/18/2020	Various	1,552.000	150,567		25,676	147,005	(121,330)			(121,330)		25,675		82,780	82,780	2,318	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		04/14/2020	GUZMAN AND COMPANY	1,843.000	7,457		24,305	8,644	15,661			15,661		24,305		(16,831)	(16,831)		
G4863A-10-8	INTERNATIONAL GAME TECHNOLOGY		02/11/2020	Various	2,381.000	34,086		43,516	35,643	7,873			7,873		43,516		(9,424)	(9,424)		
G7S00T-10-4	PENTAIR PLC		09/18/2020	Various	324.000	15,081		6,029	14,863	(8,833)			(8,833)		6,030		9,178	9,178	185	
M85548-10-1	STRATASYS LTD		06/26/2020	Various	1,939.000	29,514		133,409	39,217	94,192			94,192		133,409		(103,833)	(103,833)		
552697-10-4	MDC PARTNERS INC-A	A	06/26/2020	Various	2,109.000	4,324		25,501	5,863	19,638			19,638		25,501		(21,164)	(21,164)		
91822J-10-3	VBI VACCINES INC	A	07/17/2020	GUZMAN AND COMPANY	6,277.000	38,703		7,343	8,662	(1,319)			(1,319)		7,343		31,341	31,341		
98400H-10-2	XBIOTECH INC	A	06/26/2020	Various	801.000	11,607		6,071	14,950	(8,879)			(8,879)		6,071		5,533	5,533		
143658-30-0	CARNIVAL CORP	D	01/28/2020	GUZMAN AND COMPANY	730.000	33,941		35,994	37,105	(1,112)			(1,112)		35,993		(2,051)	(2,051)		
806857-10-8	SCHLUMBERGER LTD	D	06/26/2020	Various	1,837.000	32,040		163,814	73,848	89,967			89,967		163,815		(131,696)	(131,696)	2,067	
971375-12-6	WILLIAMS SCOTSMAN CORP	D	07/02/2020	Tax Free Exchange	1,151.000	17,494		17,494	21,282	(3,788)			(3,788)		17,494		15	15		
G0129K-10-4	AIRCASTLE LTD	C	03/30/2020	Corporate Action	1,259.000	40,288		10,454	40,300	(29,846)			(29,846)		10,454		29,816	29,816	403	
G01767-10-5	ALKERMES PLC	D	06/26/2020	Various	595.000	11,187		13,658	12,138	1,520			1,520		13,658		1,523	1,523		
G0177J-10-8	ALLERGAN PLC	D	02/11/2020	GUZMAN AND COMPANY	345.000	67,284		51,100	65,954	(264,036)			(264,036)		51,100		250,579	250,579		
G0177J-10-8	ALLERGAN PLC	D	05/11/2020	Taxable Exchange	11,083.000	2,149,872		2,830,547	2,118,737	711,810			711,810		2,830,547		(680,267)	(680,267)	16,403	
G02602-10-3	AMDOCS LTD	C	04/14/2020	GUZMAN AND COMPANY	461.000	28,381		18,089	33,279	(15,190)			(15,190)		18,089		10,286	10,286	282	
G0408V-10-2	AON PLC	D	02/11/2020	GUZMAN AND COMPANY	147.000	33,988		4,231	30,619	156,332			156,332		4,231		26,767	26,767	65	
G0408V-10-2	AON PLC	D	04/01/2020	Tax Free Exchange	7,875.000	219,277		219,277	1,640,283	(1,421,006)			(1,421,006)		219,277				3,465	
G0443N-10-7	AQUAVENTURE HOLDINGS LTD	D	03/30/2020	Corporate Action	443.000	12,005		7,229	12,014	(4,785)			(4,785)		7,229		4,773	4,773		
G0450A-10-5	ARCH CAPITAL GROUP LTD	C	02/11/2020	GUZMAN AND COMPANY	722.000	34,472		5,673	30,966	(25,293)			(25,293)		5,673		28,782	28,782		
G0585R-10-6	ASSURED GUARANTY LTD	C	07/17/2020	Various	1,840.000	42,727		33,355	90,197	(56,842)			(56,842)		33,355		9,366	9,366	736	
G0684D-10-7	ATHENE HOLDING LTD	D	09/18/2020	Various	1,126.000	35,922		59,811	52,956	6,856			6,856		59,812		(23,876)	(23,876)		
G0772R-20-8	BANK OF NT BUTTERFIELD & SON	D	06/19/2020	Various	1,221.000	29,616		40,165	45,202	(5,036)			(5,036)		40,166		(10,544)	(10,544)	1,074	
G1151C-10-1	ACCENTURE PLC	C	11/30/2020	Various	1,746.000	375,288		70,778	367,655	(296,877)			(296,877)		70,778		304,327	304,327	3,290	
G16962-10-5	BUNGE LTD	C	10/15/2020	Various	646.000	35,016		52,647	37,177	15,470			15,470		52,647		(17,620)	(17,620)	969	
G1890L-10-7	CAPRI HOLDINGS LTD	D	01/28/2020	GUZMAN AND COMPANY	989.000	32,326		61,315	37,731	23,584			23,584		61,315		(28,972)	(28,972)		
G1992S-10-9	CISION LTD	D	01/31/2020	Corporate Action	1,430.000	14,300		21,377	14,257	7,120			7,120		21,377		(7,073)	(7,073)		
G20045-20-2	CENTRAL EUROPEAN MEDIA ENTERPR	C	10/14/2020	Corporate Action	3,461.000	15,851		183,622	15,678	167,944			167,944		183,622		(167,670)	(167,670)		
G2143T-10-3	CIMPRESS PLC	D	06/26/2020	Various	214.000	16,717		10,472	26,915	(16,443)			(16,443)		10,472		6,241	6,241		
G3323L-10-0	FABRINET	D	01/28/2020	Various	504.000	34,027		10,721	32,679	(21,958)			(21,958)		10,721		23,292	23,292		
G3402M-10-2	FGL HOLDINGS	D	05/27/2020	Tax Free Exchange	5,062.000	85,781		43,531	53,911	(10,380)			(10,380)		43,531		12,571	12,571	101	
G37585-10-9	GASOG LTD	D	06/26/2020	Various	1,757.000	4,604		24,829	17,201	5,015			5,015		24,829		(17,602)	(17,602)	351	
G3933F-10-5	GLOBAL INDEMNITY LTD	D	08/28/2020	Taxable Exchange	328.000	6,727		4,828	9,718	(7,422)			(7,422)		4,828		4,429	4,429	164	

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
G4412G-10-1	HERBALIFE LTD	C	09/18/2020	Various	749.000	34,644		7,232	35,705	(28,473)			(28,473)		7,232		27,396	27,396		
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	06/26/2020	Various	5,766.000	120,253		123,384	140,979	(17,595)			(17,595)		123,384		(3,129)	(3,129)	4,152	
G46188-10-1	HORIZON THERAPEUTICS PLC	D	06/26/2020	Various	246.000	13,551		3,997	8,905	(4,908)			(4,908)		3,997		9,548	9,548		
G46408-10-3	HUDSON LTD CLASS A	D	12/01/2020	Corporate Action	1,422.000	10,949		22,240	21,813	427			427		22,240		(11,284)	(11,284)		
G47567-10-5	IHS MARKIT LTD	D	11/30/2020	Various	1,201.000	105,178		55,902	90,495	(34,593)			(34,593)		55,902		49,246	49,246	536	
G47791-10-1	INGERSOLL-RAND CO LTD	C	03/02/2020	Spin Off	0.000	56,049		56,049	245,701	(190,513)			(190,513)		56,049					
G47791-10-1	INGERSOLL-RAND CO LTD	C	03/02/2020	Tax Free Exchange	8,223.000	193,286		193,286	847,300	(654,014)			(654,014)		193,286					
G491BT-10-8	INVESCO LTD	C	04/14/2020	Various	2,824.000	27,692		76,954	50,776	26,178			26,178		76,954		(49,232)	(49,232)	875	
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	07/17/2020	Various	558.000	70,456		99,597	83,298	16,299			16,299		99,597		(29,124)	(29,124)		
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	12/18/2020	Various	3,337.000	132,231		142,049	135,849	6,200			6,200		142,049		(26,276)	(26,276)	2,387	
G54050-10-2	LAZARD LTD	C	11/06/2020	Capital Distribution	0.000	1,640		1,640	1,640						1,640					
G5494J-10-3	LINDE PLC	D	12/18/2020	Various	1,916.000	424,362		309,894	407,917	(98,023)			(98,023)		309,894		114,399	114,399	3,439	
G5785G-10-7	MALLINCKRODT PLC W/I	D	02/24/2020	Various	2,679.000	10,474		10,298	9,350	948			948		10,298		176	176		
G5876H-10-5	MARVELL TECHNOLOGY GROUP LTD	C	07/17/2020	GUZMAN AND COMPANY	1,963.000	59,558		35,324	52,138	(16,813)			(16,813)		35,325		24,218	24,218	287	
G5960L-10-3	MEDTRONIC INC	D	11/30/2020	Various	3,453.000	354,766			391,743	(391,743)			(391,743)				51,574	51,574	4,825	
G6095L-10-9	APTIV PLC	D	02/11/2020	Various	387.000	35,130		28,732	36,754	(8,021)			(8,021)		28,733		6,479	6,479	85	
G6359F-10-3	NABORS INDUSTRIES LTD	C	04/23/2020	Tax Free Exchange	11,900.000	358,653		358,653	34,272	324,393			324,393		358,653				238	
G6518L-10-8	NIELSEN HOLDINGS PLC	D	11/30/2020	Various	3,250.000	50,302		90,752	65,975	24,777			24,777		90,752		(40,426)	(40,426)	651	
G65431-10-1	NOBLE CORP PLC	D	05/14/2020	Various	9,079.000	1,586		62,662	11,076	51,585			51,585		62,661		(61,038)	(61,038)		
G6700G-10-7	NVENT ELECTRIC PLC	D	01/28/2020	Various	1,318.000	33,260		11,182	33,714	(22,532)			(22,532)		11,182		21,604	21,604	231	
G8473T-10-0	STERIS PLC	D	08/18/2020	Various	390.000	61,413		32,176	59,444	(27,268)			(27,268)		32,176		29,219	29,219	222	
G9001E-10-2	LIBERTY LATIN AMERIC CL C WI	D	09/11/2020	Spin Off	0.000	1,664		1,664	1,623	41			41		1,664					
G9001E-12-8	LIBERTY LATIN AMERIC CL C WI	D	09/11/2020	Spin Off	0.000	4,476		4,476	4,406	70			70		4,476					
G9078F-10-7	TRITON INTERNATIONAL LTD BER	D	09/09/2020	Various	889.000	32,098		11,504	35,738	(24,234)			(24,234)		11,504		21,207	21,207	1,387	
G9618E-10-7	WHITE MOUNTAINS INSURANCE GROU	C	06/26/2020	Various	19.000	16,774		11,397	21,194	(9,798)			(9,798)		11,396		5,375	5,375	19	
G96629-10-3	WILLIS TOWERS WATSON PLC	D	10/15/2020	Various	316.000	64,089		45,930	63,813	(17,883)			(17,883)		45,930		18,148	18,148	637	
H1467J-10-4	CHUBB LTD	D	10/15/2020	Various	1,230.000	161,976		65,415	191,461	(126,046)			(126,046)		65,415		96,503	96,503	2,370	
H8817H-10-0	TRANSOCEAN LTD	D	08/24/2020	Various	18,540.000	23,011		194,344	127,555	66,790			66,790		194,344		(171,231)	(171,231)		
L5140P-10-1	INTELSAT SA	D	01/30/2020	Various	2,353.000	6,759		25,005	16,542	8,463			8,463		25,005		(18,235)	(18,235)		
L7257P-20-5	PACIFIC DRILLING SA	D	02/03/2020	Various	1,047.000	1,913		13,191	4,271	8,920			8,920		13,191		(11,271)	(11,271)		
L8681T-10-2	SPOTIFY TECHNOLOGY SA	D	09/09/2020	GUZMAN AND COMPANY	134.000	32,819		19,592	20,040	(448)			(448)		19,592		13,219	13,219		
N14506-10-4	ELASTIC NV	D	08/18/2020	GUZMAN AND COMPANY	356.000	33,295		24,940	22,892	2,049			2,049		24,941		8,349	8,349		
N53745-10-0	LYONDELLBASELL INDU - CL A	D	11/30/2020	Various	889.000	65,077		33,399	83,993	(50,594)			(50,594)		33,399		31,659	31,659	2,711	
N59465-10-9	MYLAN NV	D	07/17/2020	GUZMAN AND COMPANY	1,868.000	31,393		107,092	37,547	77,222			77,222		107,093		(77,316)	(77,316)		
N59465-10-9	MYLAN NV	D	11/17/2020	Taxable Exchange	15,207.000	234,036		831,355	305,661	525,694			525,694		831,355		(596,961)	(596,961)		
N72482-12-3	QIAGEN NV	D	07/17/2020	GUZMAN AND COMPANY	1,420.000	62,311		26,152	47,996	(21,844)			(21,844)		26,152		34,605	34,605		
N96617-11-8	WRIGHT MEDICAL GROUP NV	D	11/10/2020	Corporate Action	4,098.000	126,014		96,046	124,907	(27,690)			(27,690)		96,046		28,779	28,779		
Y2187A-14-3	EAGLE BULK SHIPPING INC	C	09/15/2020	Tax Free Exchange	1,536.000	7,004		7,004	7,066	(62)			(62)		7,004					
Y7546A-12-2	SCORPIO BULKERS INC	D	04/07/2020	Tax Free Exchange	2,180.000	9,930		9,930	13,887	(3,196)			(3,196)		9,930				44	
Y8564W-10-3	TEEKAY CORP	C	06/26/2020	Various	2,010.000	4,362		115,000	10,693	104,307			104,307		115,000		(110,572)	(110,572)		
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD	D	06/26/2020	Various	475.000	5,254		9,659	3,807	5,852			5,852		9,659		(4,402)	(4,402)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						866,647,721	XXX	731,134,930	941,717,857	(213,053,212)			(213,053,212)		731,134,930		138,728,233	138,728,233	7,557,210	XXX
BZ5ZWZ-90-8	MEGAPORT LTD		11/10/2020	Various	220,000.000	2,461,433		1,447,218	1,564,375	(209,406)			(209,406)		1,447,217	(51,511)	971,311	919,800		
045327-10-3	ASPEN TECHNOLOGY INC		10/15/2020	Various	405.000	49,515		4,632	48,977	(44,345)			(44,345)		4,632		44,856	44,856		
05351X-10-1	AVAYA HOLDINGS CORP		07/17/2020	Various	2,610.000	32,144		54,989	35,235	19,754			19,754		54,989		(22,831)	(22,831)		
096308-10-1	BLUEGREEN VACATIONS HOLD C/S		07/27/2020	Various	1,907.000			17,067	9,097	7,970			7,970		17,067		(19)	(19)	24	
096308-10-1	BLUEGREEN VACATIONS HOLD C/S		10/01/2020	Spin Off	0.000	805		805	429	376			376		805					
21241B-10-0	CONTURA ENERGY INC		06/26/2020	Various	665.000	1,949		34,511	6,018	28,493			28,493		34,511		(32,542)	(32,542)		
218CVR-91-8	CORIUM INTL INC		04/01/2020	Various	820.000			148	148						148		(148)	(148)		
898320-10-9	TRUIST FINANCIAL CORP		12/18/2020	Various	3,059.000	132,639		166,671	172,282	(5,612)			(5,612)		166,670		47,351	47,351	3,291	
697900-13-2	PAN AMERICAN SILVER CORP	A	02/04/2020	Various	11,807.000	7,336		3,306	2,660	646			646		3,306		(4,429)	(4,429)		
Y8565N-30-0	TEEKAY TANKERS LTD CLASS A	D	06/26/2020	Various	409.000	5,192		34,796	9,827	24,980			24,980		34,806		(29,211)	(29,211)		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,691,013	XXX	1,764,143	1,849,048	(177,144)			(177,144)		1,764,151	(51,511)	974,338	922,827	3,315	XXX
00766Y-51-3	Champlain Mid Cap Institutional		12/31/2020	Various	442,265.000	9,067,553		8,371,637	9,092,969	(733,368)			(733,368)		8,371,637		728,511	728,511	7,939	
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		10/01/2020	Various	249,696.000	7,926,764		7,521,212	7,448,441	73,985			73,985		7,521,212		424,547	424,547		
040337-83-4	Ariel Appreciation Institutional		12/31/2020	Various	4,818.000	179,884		215,865	215,026	853			853		215,865		(37,666)	(37,666)	1,627	

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
233203-78-5	DELAWARE DFA Emerging Markets Port Inst		12/31/2020	Various	820,651.000	21,625,470		18,973,885	23,954,794	(5,064,018)			(5,064,018)		18,973,885		2,775,780	2,775,780	99,889	
245914-51-0	Delaware Emerging Markets R6		12/14/2020	Various	282,622.000	5,242,239		4,989,643	5,827,657	(851,997)			(851,997)		4,989,643		264,427	264,427		
256206-10-3	Dodge & Cox Int'l Stock Fund		12/31/2020	Various	186,917.000	7,068,315		8,398,916	8,149,561	253,516			253,516		8,398,916		(1,392,924)	(1,392,924)	5,905	
298706-82-1	AF EuroPacific Growth Fd R6		12/31/2020	Various	314,720.000	16,122,723		14,871,152	17,482,683	(2,655,107)			(2,655,107)		14,871,151		1,310,193	1,310,193	1,441	
45775L-40-8	TRPrice Large Cap Growth Fund		12/31/2020	Various	1,139,713.000	51,718,035		38,978,397	50,204,351	(11,413,265)			(11,413,265)		38,978,397		15,245,638	15,245,638	5,972	
481200-22-5	JP Morgan Small Cap Value R6		12/30/2020	Various	133,221.000	2,940,635		4,079,512	3,417,113	673,452			673,452		4,079,512		(1,192,220)	(1,192,220)	7,580	
52107V-50-0	Lazard International Equity R6		12/30/2020	Various	1,128,493.000	19,492,495		19,501,890	20,967,407	(1,489,970)			(1,489,970)		19,501,890		(9,835)	(9,835)	20,395	
54401E-72-1	Lord Abbett High Yield R6		12/31/2020	Various	788,352.000	5,530,354		6,106,821	5,936,293	173,373			173,373		6,106,821		(603,468)	(603,468)	145,834	
55273W-47-5	MFS Mid Cap Value R6		12/30/2020	Various	99,460.000	2,331,955		2,241,799	2,529,268	(292,266)			(292,266)		2,241,799		94,379	94,379	3,613	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		12/30/2020	Various	55,933.000	3,617,478		3,265,649	3,680,937	(422,217)			(422,217)		3,265,649		368,308	368,308	522	
701765-30-7	Parnassus Mid Cap Growth		12/30/2020	Various	8,842.000	456,045		410,996	445,912	(35,500)			(35,500)		410,995		47,160	47,160	626	
87244W-10-2	TIAA-CREF Intl Equity Inst		12/31/2020	Various	2,791,381.000	29,328,194		26,966,277	32,017,138	(5,135,136)			(5,135,136)		26,966,278		2,472,544	2,472,544	15,568	
87244W-30-0	TIAA-CREF Soc Choice Eq Inst		12/31/2020	Various	792,779.000	15,751,511		13,046,158	16,442,244	(3,452,753)			(3,452,753)		13,046,157		2,832,068	2,832,068	10,230	
87244W-33-4	TIAA-CREF Lrge Cap Grwth Inst		12/31/2020	Various	1,280,071.000	31,278,322		23,256,323	27,969,551	(4,791,871)			(4,791,871)		23,256,323		8,397,734	8,397,734	653,756	
87244W-40-9	TIAA-CREF Growth & Inc Inst		12/30/2020	Various	3,243,589.000	45,990,066		39,015,096	47,940,244	(9,074,069)			(9,074,069)		39,015,096		7,301,664	7,301,664	278,436	
87244W-48-2	TIAA-Cref Inflation Lnkd Bd Fd		12/30/2020	Various	148,231.000	1,743,849		1,693,039	1,706,133	(13,312)			(13,312)		1,693,039		53,190	53,190	5,090	
87244W-50-8	TIAA-CREF Equity Index Inst		12/31/2020	Various	1,828,950.000	41,604,280		28,623,916	42,687,700	(14,298,446)			(14,298,446)		28,623,916		13,588,340	13,588,340	13,366	
87244W-51-6	TIAA-CREF Intl Eqty Indx Inst		12/31/2020	Various	2,491,068.000	44,914,695		39,707,609	49,796,450	(10,257,179)			(10,257,179)		39,707,609		5,450,976	5,450,976	62,181	
87244W-57-3	TIAA-CREF Sm-Cap Blnd In Inst		12/31/2020	Various	2,086,282.000	38,504,279		31,799,970	43,436,384	(11,830,574)			(11,830,574)		31,799,970		7,018,326	7,018,326	35,766	
87244W-60-7	TIAA-CREF Bond Fund Inst		12/31/2020	Various	342,681.000	3,711,491		3,569,387	3,649,550	(81,501)			(81,501)		3,569,387		148,760	148,760	47,804	
87244W-66-4	TIAA-CREF Lg-Cap Val Idx Inst		12/30/2020	Various	2,559,698.000	45,105,671		44,879,950	51,936,273	(7,174,062)			(7,174,062)		44,879,950		236,293	236,293	21,280	
87244W-68-0	TIAA-CREF Lg-Cap Grw Idx Inst		12/31/2020	Various	1,510,290.000	58,391,807		33,478,599	54,899,051	(21,777,864)			(21,777,864)		33,478,599		26,080,095	26,080,095	39,225	
87244W-70-6	TIAA-CREF Money Mkt Inst		12/31/2020	Various	34,312,962.000	34,312,962		34,312,962	34,312,962						34,312,962				123,831	
87244W-71-4	TIAA-CREF S&P 500 Index Inst		12/31/2020	Various	1,555,428.000	53,356,893		33,564,238	55,031,053	(21,825,000)			(21,825,000)		33,564,239		21,167,211	21,167,211	49,399	
87244W-73-0	TIAA-CREF Lge Cap Value Inst		12/31/2020	Various	3,308,625.000	53,499,539		57,236,682	60,878,693	(3,702,780)			(3,702,780)		57,236,682		(3,912,184)	(3,912,184)	36,252	
87244W-79-7	TIAA-CREF Real Estat Sec Inst		12/31/2020	Various	1,748,764.000	27,884,638		24,812,184	31,145,489	(6,438,981)			(6,438,981)		24,812,183		3,216,363	3,216,363	185,341	
87244W-80-5	TIAA-CREF Mid-Cap Growth Inst		12/30/2020	Various	2,283,130.000	54,903,219		49,653,935	48,607,831	1,063,560			1,063,560		49,653,936		1,454,754	1,454,754	54,511	
87244W-83-9	TIAA-CREF Small-Cap Eq Inst		12/31/2020	Various	2,733,297.000	39,037,438		47,147,523	45,236,067	1,943,351			1,943,351		47,147,524		(8,489,947)	(8,489,947)	12,286	
87244W-86-2	TIAA-CREF Mid-Cap Value Inst		12/31/2020	Various	2,732,715.000	39,962,751		60,501,896	48,970,258	11,724,050			11,724,050		60,501,896		(21,501,160)	(21,501,160)	45,843	
87245M-21-0	TIAA-CREF Lifecycle 2055 Inst		12/30/2020	Various	397,990.000	5,632,539		5,059,028	5,930,046	(885,551)			(885,551)		5,059,028		600,373	600,373	3,999	
87245M-22-8	TIAA-CREF Emg Mkt Equ Idx Inst		12/31/2020	Various	210,456.000	2,431,345		2,454,958	2,426,560	28,872			28,872		2,454,958		(24,719)	(24,719)	11,303	
87245M-26-9	TIAA-CREF Emg Mkts Equity Inst		12/31/2020	Various	428,394.000	4,899,956		5,458,427	5,346,351	113,947			113,947		5,458,428		(584,630)	(584,630)	25,686	
87245M-84-8	TIAA-CREF Bond Index Fund		12/31/2020	Various	1,841,685.000	21,050,474		20,100,283	20,461,116	(366,854)			(366,854)		20,100,283		994,696	994,696	216,259	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		12/29/2020	Various	234,343.000	8,847,235		8,235,634	9,331,523	(1,114,175)			(1,114,175)		8,235,634		640,247	640,247	1,107	
880208-77-2	Templeton Global Bond R6		12/31/2020	Various	184,549.000	1,863,973		2,208,357	1,969,139	243,208			243,208		2,208,356		(360,513)	(360,513)	36,766	
886315-50-6	TIAA-CREF Bond Plus II Inst		12/31/2020	Various	1,772,807.000	19,143,532		18,596,231	18,969,034	(379,024)			(379,024)		18,596,230		572,937	572,937	277,667	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		12/31/2020	Various	1,149,494.000	13,353,929		12,765,458	13,541,034	(788,517)			(788,517)		12,765,458		616,034	616,034	87,031	
886315-57-1	TIAA-CREF Lifecycle 2050 Inst		12/29/2020	Various	1,449,082.000	17,689,772		14,198,161	18,852,552	(4,732,052)			(4,732,052)		14,198,161		3,655,151	3,655,151	40,793	
886315-58-9	TIAA-CREF Lifecycle 2045 Inst		12/31/2020	Various	1,973,860.000	24,447,728		19,431,640	25,502,266	(6,171,918)			(6,171,918)		19,431,640		5,251,032	5,251,032	32,033	
886315-59-7	TIAA-CREF Lifecycle 2040 Inst		12/30/2020	Various	3,428,230.000	35,836,105		31,477,161	36,579,217	(5,187,187)			(5,187,187)		31,477,161		4,563,109	4,563,109	243,453	
886315-61-3	TIAA-CREF Lifecycle 2035 Inst		12/30/2020	Various	2,991,193.000	31,144,332		28,156,251	31,886,119	(3,792,103)			(3,792,103)		28,156,251		3,128,037	3,128,037	16,270	
886315-62-1	TIAA-CREF Lifecycle 2030 Inst		12/30/2020	Various	3,602,345.000	37,472,678		36,205,134	37,788,599	(1,609,885)			(1,609,885)		36,205,135		1,326,912	1,326,912	72,543	
886315-63-9	TIAA-CREF Lifecycle 2025 Inst		12/30/2020	Various	4,749,411.000	49,222,801		50,005,661	49,488,868	525,416			525,416		50,005,661		(819,528)	(819,528)	52,232	
886315-64-7	TIAA-CREF Lifecycle 2020 Inst		12/31/2020	Various	4,609,020.000	46,154,366		48,528,499	46,919,819	1,635,522			1,635,522		48,528,499		(2,485,333)	(2,485,333)	65,075	
886315-65-4	TIAA-CREF Lifecycle 2015 Inst		12/31/2020	Various	2,622,719.000	25,606,602		27,176,392	25,807,559	1,391,673			1,391,673		27,176,392		(1,643,316)	(1,643,316)	72,407	
886315-66-2	TIAA-CREF Lifecycle 2010 Inst		12/30/2020	Various	1,537,555.000	17,592,928		16,920,726	17,635,757	(726,962)			(726,962)		16,920,726		703,687	703,687	41,187	
886315-79-5	TIAA-CREF High Yield II Inst		12/31/2020	Various	1,639,528.000	14,821,850		15,230,448	16,214,931	(1,000,910)			(1,000,910)		15,230,448		(427,736)	(427,736)	299,548	
886315-80-3	TIAA-CREF Shrt Trm Bd II Inst		12/31/2020	Various	1,658,222.000	17,254,917		17,124,465	17,179,177	(55,626)			(55,626)		17,124,464		136,563	136,563	145,518	
921921-30-0	Vanguard Equity Income Admiral		12/31/2020	Various	158,031.000	11,088,783		11,167,884	12,572,946	(1,428,507)			(1,428,507)		11,167,883		(82,805)	(82,805)	108,695	
921926-20-0	Vanguard Explorer Fund		12/31/2020	Various	112,068.000	11,084,917		9,729,120	10,894,143	(1,184,462)			(1,184,462)		9,729,120		1,419,300	1,419,300	80,670	
921935-20-1	Vanguard Wellington Fund		12/31/2020	Various	364,855.000	26,436,543		24,384,388	27,331,264	(2,996,046)			(2,996,046)		24,384,388		2,148,274	2,148,274	322,053	
921937-50-4	Vanguard Total Bond Mkt Index Inst		12/29/2020	Various	792,859.000	9,055,433		8,470,558	8,761,090	(295,380)			(295,380)		8,470,558		612,269	612,269	92,753	
921946-10-9	Vanguard Selected Value Fund		12/31/2020	Various	911,116.000	20,202,377		26,046,504	24,682,121	1,387,150			1,387,150		26,046,505		(6,117,856)	(6,117,856)	92,863	
922031-82-8	Vanguard Intermediate Term Treasury Fd		12/31/2020	Various	762,792.000	9,112,132		8,325,771	8,650,061	(329,701)			(329,701)		8,325,771		823,193	823,193	71,804	
922042-60-1	Vanguard Emerging Market Stock Index Fd		12/31/2020	Various	599,713.000	15,978,700		14,879,886	16,851,938	(2,004,956)			(2,004,956)		14,879,887		1,150,279	1,150,279	101,747	
922908-71-0	Vanguard 500 Index Admiral		11/04/2020	Various	64,079.000	18,305,710		14,118,622	19,104,500	(5,069,069)			(5,069,069)		14,118,623		4,383,202	4,383,202	106,214	
922908-78-5	Vanguard Small Cap Value Index Fund		12/31/2020	Various	921,823.000	24,834,512		23,546,792	30,346,412	(6,913,077)			(6,913,077)		23,546,791		1,348,035	1,348,035	124,962	
922908-88-4	Vanguard Extended Market Index Inst		11/17/2020	Various	166,874.000	14,675,467		13,136,291	15,953,132	(2,863,842)			(2,863,842)		13,136,291		1,611,268	1,611,268	25,655	

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
939330-81-7	AF Wash Mutual Investors R6		12/31/2020	Various	673,118.000	30,330,605		27,035,323	32,424,096	(5,478,688)			(5,478,688)		27,035,323		3,449,627	3,449,627	354,110	
957663-66-9	LM WstrnAsst Core Plus Bond S		12/31/2020	Various	1,745,131.000	20,745,716		20,267,155	20,871,768	(614,701)			(614,701)		20,267,155		500,976	500,976	218,876	
87245R-57-3	TIAA CREF Lifecycle 2060 Fund Inst		12/29/2020	Various	271,086.000	3,155,775		3,050,248	3,331,654	(286,097)			(286,097)		3,050,252		110,465	110,465	1,928	
9499999. Subtotal - Common Stocks - Mutual Funds						1,422,075,282	XXX	1,314,684,574	1,489,620,275	(177,854,598)			(177,854,598)		1,314,684,578		110,737,087	110,737,087	5,434,715	XXX
9799997. Total - Common Stocks - Part 4						2,291,414,016	XXX	2,047,583,647	2,433,187,180	(391,084,954)			(391,084,954)		2,047,583,659	(51,511)	250,439,658	250,388,147	12,995,240	XXX
9799998. Total - Common Stocks - Part 5						764,356,146	XXX	736,245,138							736,245,146		26,817,723	26,817,723	11,613,279	XXX
9799999. Total - Common Stocks						3,055,770,162	XXX	2,783,828,785	2,433,187,180	(391,084,954)			(391,084,954)		2,783,828,805	(51,511)	277,257,381	277,205,870	24,608,519	XXX
9899999. Total - Preferred and Common Stocks						3,055,770,162	XXX	2,783,828,785	2,433,187,180	(391,084,954)			(391,084,954)		2,783,828,805	(51,511)	277,257,381	277,205,870	24,608,519	XXX
9999999 - Totals						5,540,590,709	XXX	5,271,825,359	4,582,986,619	(396,441,408)	(2,667,222)	260,098	(399,368,728)		5,269,575,055	(51,511)	277,700,386	277,648,875	56,938,734	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 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
912828-ZH-6	US TREASURY N B 0.250% 04/15/23		04/07/2020	Various	04/08/2020	Various	17,500,000	17,434,375	17,456,934	17,434,375							22,559	22,559		
0599999. Subtotal - Bonds - U.S. Governments							17,500,000	17,434,375	17,456,934	17,434,375							22,559	22,559		
471048-CG-1	JPN BANK FOR INT'L COOP 1.750% 01/23/23	D	01/15/2020	CITIGROUP GLOBAL MARKETS INC	04/02/2020	HSBC SECURITIES INC	12,100,000	12,061,280	12,342,000	12,063,894		2,563		2,563			278,157	278,157	42,938	
500769-JE-5	KFW 1.625% 02/15/23	D	01/14/2020	CITIGROUP GLOBAL MARKETS INC	03/30/2020	Various	30,000,000	29,982,900	30,844,800	29,983,969		1,039		1,039			860,861	860,861	93,438	
1099999. Subtotal - Bonds - All Other Governments							42,100,000	42,044,180	43,186,800	42,047,863		3,602		3,602			1,139,018	1,139,018	136,376	
240853-EF-4	DEKALB KANE LA SALLE CNTYS ILC 1.827% 02/01/22		02/07/2020	RAYMOND JAMES/FI	03/30/2020	RAYMOND JAMES/FI	1,000,000	1,000,000	1,001,590	1,000,000							1,590	1,590	1,370	
717813-XS-3	PHILADELPHIA PA SERIES A 1.879% 07/15/22		01/09/2020	FUNB FUNDS II	03/26/2020	FUNB FUNDS II	1,500,000	1,500,000	1,500,945	1,500,000							945	945	5,794	
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions							2,500,000	2,500,000	2,502,535	2,500,000							2,535	2,535	7,164	
3130AJ-7E-3	FEDERAL HOME LOAN BANK 1.375% 02/17/23		02/20/2020	Various	03/26/2020	Various	29,700,000	29,645,352	30,318,060	29,647,104		1,727		1,727			670,981	670,981	40,838	
31418D-SS-2	FNMA POOL MA4128 2.000% 09/01/40		09/09/2020	BANK OF AMERICA	12/01/2020	Paydown	490,301	506,160	490,301	490,301		(15,858)		(15,858)					1,764	354
79467B-DB-8	SALES TAX SECURITIZATION CORP SERIES B 2.128% 01/01/23		01/17/2020	Various	03/30/2020	J.P. MORGAN SECURITIES LLC	3,805,000	3,805,000	3,713,680	3,805,000							(91,320)	(91,320)	13,720	
31418D-TJ-1	FNMA POOL MA4152 2.000% 09/01/40		09/09/2020	Various	12/01/2020	Paydown	335,904	346,864	335,904	335,904		(10,959)		(10,959)					1,184	243
977100-GV-2	WISCONSIN ST GEN FUND ANNUAL A SERIES A 1.749% 05/01/23		01/29/2020	CITIGROUP GLOBAL MARKETS INC	03/26/2020	Various	2,000,000	2,000,000	1,994,120	2,000,000							(5,880)	(5,880)	4,567	
31418D-U5-9	FNMA POOL MA4203 2.500% 11/01/40		10/28/2020	Various	12/01/2020	Paydown	54,366	56,877	54,366	54,366		(2,511)		(2,511)					113	42
31418D-U8-3	FNMA POOL MA4206 2.000% 11/01/35		10/28/2020	BMO CAPITAL MARKETS	12/01/2020	Paydown	108,687	112,805	108,687	108,687		(4,118)		(4,118)					181	97
3199999. Subtotal - Bonds - U.S. Special Revenues							36,494,258	36,473,058	37,015,118	36,441,362		(31,719)		(31,719)			573,781	573,781	62,367	736
00724P-AA-7	ADOBE INC 1.700% 02/01/23		01/22/2020	Various	03/26/2020	BARCLAYS CAPITAL INC	14,775,000	14,754,758	14,711,024	14,755,794		1,017		1,017			(5,167)	(5,167)	39,769	
00287Y-CF-4	ABBVIE INC SERIES 144A 3.450% 03/15/22		05/14/2020	Taxable Exchange	11/17/2020	Tax Free Exchange	3,000,000	3,082,896	3,057,757	3,057,757		(25,139)		(25,139)					69,575	16,963
14042T-CS-4	CAPITAL ONE BANK USA NA 2.014% 01/27/23		01/23/2020	Various	03/31/2020	Various	18,575,000	18,575,000	18,153,533	18,575,000							(48,667)	(48,667)	66,507	
00287Y-DC-0	ABBVIE INC SERIES 144A 3.800% 03/15/25		05/12/2020	Taxable Exchange	11/17/2020	Tax Free Exchange	2,000,000	2,159,804	2,142,740	2,142,740		(17,064)		(17,064)					51,089	12,456
14913Q-3C-1	CATERPILLAR FINL SERVICE SERIES MTN 1.950% 11/18/22		01/09/2020	BARCLAYS CAPITAL INC	04/03/2020	BMO CAPITAL MARKETS CORP BONDS	10,000,000	9,995,400	9,969,100	9,995,776		369		369			(3,079)	(3,079)	45,500	
11135F-AK-7	BROADCOM INC SERIES 144A 4.110% 09/15/28		05/21/2020	Taxable Exchange	05/21/2020	TENDER SALE	997	996	997	996						1	1			
14913Q-3D-9	CATERPILLAR FINL SERVICE SERIES MTN 0.405% 11/12/21		01/09/2020	SOCIETE GENERALE NY	04/06/2020	Various	10,000,000	10,000,000	9,740,400	10,000,000							(29,976)	(29,976)	45,455	
11135F-AK-7	BROADCOM INC SERIES 144A 4.110% 09/15/28		05/21/2020	Taxable Exchange	08/07/2020	Tax Free Exchange	3,314,000	3,310,020	3,310,020	3,310,020									28,754	
373334-KM-2	GEORGIA POWER CO SERIES A 2.100% 07/30/23		01/08/2020	BARCLAYS CAPITAL INC	03/30/2020	DEUTSCHE BANK SECURITIES	15,425,000	15,421,761	14,976,595	15,421,965		199		199			(51,426)	(51,426)	72,883	
337932-AL-1	FIRSTENERGY CORP 2.650% 03/01/30		02/18/2020	MORGAN STANLEY & CO. INC.	10/07/2020	Various	5,000,000	4,996,450	5,096,612	4,996,668		218		218			99,945	99,945	81,309	
44644M-AA-9	HUNTINGTON NATIONAL BANK 1.800% 02/03/23		01/28/2020	Various	04/06/2020	J.P. MORGAN SECURITIES LLC	11,600,000	11,590,256	11,436,788	11,590,826		559		559			(17,785)	(17,785)	37,120	
36192C-AF-2	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC10 CLASS AAB 2.564% 02/10/46		03/31/2020	BARCLAYS BANK PLC	12/01/2020	Paydown	551,383	552,762	551,383	551,383		(1,378)		(1,378)					5,325	39
617446-8K-8	MORGAN STANLEY SERIES GMTN 0.790% 01/20/23		01/16/2020	Various	04/07/2020	Various	39,450,000	39,450,000	37,490,050	39,450,000							(226,314)	(226,314)	148,516	
68233J-BS-2	ONCOR ELECTRIC DELIVERY SERIES 144A 2.750% 05/15/30		03/17/2020	SUMITOMO MITSUI FINANCIAL GRP	08/12/2020	Tax Free Exchange	1,950,000	1,947,875	1,947,965	1,947,965		91		91					21,152	
69353R-FU-7	PNC BANK NA 0.530% 02/24/23		02/20/2020	Various	03/31/2020	Various	35,000,000	35,000,000	32,987,500	35,000,000							(232,382)	(232,382)	72,097	
74432Q-CG-8	PRUDENTIAL FINANCIAL INC SERIES MTN 2.100% 03/10/30		03/05/2020	MORGAN STANLEY & CO. INC.	05/21/2020	WELLS FARGO	5,000,000	4,987,450	4,988,050	4,987,687		237		237			363	363	22,167	
89788J-AC-3	TRUIST BANK SERIES BKNT 0.810% 03/09/23		03/04/2020	SUNTRUST CAPITAL MARKETS	04/08/2020	Various	5,000,000	5,000,000	4,790,700	5,000,000							(24,168)	(24,168)	5,482	
75513E-BD-2	RAYTHEON TECH CORP SERIES 144A 3.200% 03/15/24		05/22/2020	Taxable Exchange	12/08/2020	Tax Free Exchange	5,000,000	5,306,485	5,265,202	5,265,202		(41,283)		(41,283)					116,889	37,778
064159-TE-6	BANK OF NOVA SCOTIA 1.950% 02/01/23	A	01/07/2020	SCOTIA CAPITAL (USA) INC	03/25/2020	Various	10,000,000	9,987,500	9,638,900	9,988,361		841		841			(40,350)	(40,350)	41,708	

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
75513E-BE-0	RAYTHEON TECH CORP SERIES 144A 3.500% 03/15/27		05/22/2020	Taxable Exchange	12/08/2020	Tax Free Exchange	1,350,000	1,451,532	1,444,334	1,444,334		(7,198)		(7,198)					34,519	11,156
63307A-2J-3	NATIONAL BANK OF CANADA SERIES MTN 2.100% 02/01/23	A	01/09/2020	NBCN CLEARING INC	03/25/2020	BMO CAPITAL MARKETS CORP BONDS	16,000,000	15,994,720	15,400,640	15,995,057		321		321			(68,635)	(68,635)	66,267	
81745A-AB-3	SEQUOIA MORTGAGE TRUST SERIES 2013-5 CLASS A2 144A 3.000% 05/25/43		10/15/2020	BANK OF AMERICA	12/01/2020	Paydown	746,255	768,642	746,255	746,255		(22,388)		(22,388)					2,678	1,119
89114Q-CF-3	TORONTO DOMINION BANK SERIES MTN 0.560% 01/27/23	A	01/22/2020	TORONTO DOMINION SECURITIES (US	03/26/2020	BNP PARIBAS SECURITIES BOND	17,000,000	17,000,000	15,827,000	17,000,000							(135,446)	(135,446)	51,786	
81748K-AG-7	SEQUOIA MORTGAGE TRUST SERIES 2020-2 CLASS A4 144A 3.500% 03/25/50		02/13/2020	MORGAN STANLEY & CO. INC.	12/01/2020	Paydown	1,815,892	1,857,601	1,815,892	1,815,892		(41,709)		(41,709)					36,776	3,531
81748M-AD-0	SEQUOIA MORTGAGE TRUST SERIES 2020-1 CLASS A4 144A 3.500% 02/25/50		01/08/2020	WELLS FARGO	12/01/2020	Paydown	2,408,872	2,457,426	2,408,872	2,408,872		(48,554)		(48,554)					46,938	3,747
82653G-AA-0	SRFC 2018-3A A SEQ 3.690% 09/20/35		03/18/2020	BNP PARIBAS	12/20/2020	Paydown	183,569	181,274	183,569	183,569		2,295		2,295					2,727	
918286-AA-3	VSTNA 2018-A A SEQ 3.560% 02/20/36		04/07/2020	BNP PARIBAS	12/20/2020	Paydown	57,844	55,421	57,844	57,844		2,422		2,422					879	109
96221Q-AF-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C18 CLASS ASB 3.676% 12/15/46		04/03/2020	WELLS FARGO	12/01/2020	Paydown	287,738	294,100	287,738	287,738		(6,362)		(6,362)					4,787	176
98956P-AS-1	ZIMMER BIOMET HOLDINGS 3.050% 01/15/26		03/13/2020	CITIGROUP GLOBAL MARKETS INC	05/01/2020	BNP PARIBAS	6,750,000	6,741,968	6,814,395	6,742,131		164		164			72,264	72,264	25,734	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							242,241,550	242,922,097	235,241,855	242,719,832		(202,342)		(202,342)			(710,822)	(710,822)	1,244,388	87,074
05377J-AR-3	AVIS BUDGET CAR RENTAL LLC TERM B 07/31/27		02/07/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	14,440	14,454	14,440	14,440		(13)		(13)					212	
05400K-AF-7	AVOLON TLB BORROWER 1 US TERM B4 02/10/27		02/06/2020	MORGAN STANLEY & CO. INC.	12/31/2020	Redemption 100.0000	3,750	3,741	3,750	3,750		9		9					48	
16117L-BW-8	CHARTER COMMUNICATIONS OPER CHARTER COMMUNICATIONS OPER 04/30/25		01/06/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	18,500	18,497	18,500	18,500		3		3					308	
23918V-AY-0	DAVITA INC Term B 08/12/26		02/14/2020	Tax Free Exchange	12/31/2020	Redemption 100.0000	19,950	20,047	19,950	19,950		(97)		(97)					246	
24736C-BM-5	Delta air lines TERM B 04/27/23		04/27/2020	BARCLAYS BANK PLC	12/31/2020	Redemption 100.0000	3,875	3,759	3,875	3,875		116		116					75	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							60,515	60,498	60,515	60,515		18		18					889	
8399998. Total - Bonds							340,896,323	341,434,208	335,463,757	341,203,947		(230,441)		(230,441)			1,027,071	1,027,071	1,451,184	87,810
8999998. Total - Preferred Stocks																				
004239-10-9	ACADIA REALTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	47,699.000	1,004,625	615,806	1,004,626							(388,820)	(388,820)	7,732	
002535-30-0	AARON RENTS INC		09/18/2020	Various	10/19/2020	Tax Free Exchange	274.000	15,394	15,394	15,394										
008492-10-0	AGREE REALTY CORP		06/19/2020	Various	11/10/2020	GUZMAN AND COMPANY	34,162.000	2,397,439	2,232,236	2,397,439							(165,203)	(165,203)	47,259	
00258R-10-9	AARON S HOLDINGS CO INC		10/19/2020	Tax Free Exchange	12/01/2020	Spin Off	0.000	6,271	6,271	6,271										
014491-10-4	ALEXANDER & BALDWIN INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	38,254.000	589,619	493,584	589,620							(96,036)	(96,036)	1,797	
00258R-10-9	AARON S HOLDINGS CO INC		10/19/2020	Tax Free Exchange	12/01/2020	Tax Free Exchange	2,124.000	32,752	32,752	32,752									96	
014752-10-9	ALEXANDER'S INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	1,187.000	363,185	315,373	363,185							(47,812)	(47,812)	7,565	
00548A-10-6	ADAMAS PHARMACEUTICALS INC		03/20/2020	GUZMAN AND COMPANY	06/26/2020	Various	12,397.000	29,926	39,974	29,927							10,047	10,047		
015271-10-9	ALEXANDRIA REAL ESTATE EQUITIE		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	69,294.000	10,114,450	11,128,739	10,114,450							1,014,289	1,014,289	175,171	
00739L-10-1	ADURO BIOTECH INC		06/26/2020	Various	09/18/2020	Various	6,157.000	13,421	16,968	13,421							3,547	3,547		
024013-10-4	AMERICAN ASSETS TRUST INC		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	27,778.000	995,686	700,596	995,685							(295,089)	(295,089)	8,895	
00739L-10-1	ADURO BIOTECH INC		06/26/2020	Various	09/29/2020	Tax Free Exchange	2,391.000	5,212	5,212	5,212										
024835-10-0	AMERICAN CAMPUS COMMUNITIES IN		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	76,440.000	2,950,234	2,771,839	2,950,234							(178,395)	(178,395)	40,471	
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		06/26/2020	Various	10/30/2020	Corporate Action	334.000	10,069	10,120	10,069							51	51		
02607T-10-9	AMERICAN FINANCE TRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	59,596.000	516,152	414,484	516,152							(101,668)	(101,668)	15,464	
00972D-10-5	AKEBIA THERAPEUTICS INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	1,473.000	8,608	10,982	8,608							2,374	2,374		
02665T-30-6	AMERICAN HOMES 4 RENT - A		06/19/2020	Various	11/10/2020	Various	248,790.000	6,219,949	7,242,738	6,219,949							1,022,789	1,022,789	22,949	
02875D-10-9	AMERICAN OUTDOOR BRANDS W I		08/25/2020	Spin Off	09/10/2020	Direct	1.000	3	7	3							2	2		
03027X-10-0	AMERICAN TOWER REIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	246,127.000	55,735,221	59,139,215	55,735,221							3,403,994	3,403,994	659,190	
03748R-74-7	APARTMENT INVT & MGMT CO A		12/01/2020	Tax Free Exchange	12/24/2020	Direct	1.000	2	23	1							18	18		
03064D-10-8	AMERICOLD REALTY TRUST		09/18/2020	Various	11/10/2020	Various	110,576.000	3,248,316	3,937,293	3,248,316							688,977	688,977	55,464	
03748R-74-7	APARTMENT INVT & MGMT CO A		12/01/2020	Tax Free Exchange	12/15/2020	Spin Off	0.000	84,133	84,133	84,133							(4)	(4)		
03748R-75-4	APARTMENT INVT & MGMT CO A		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	82,606.000	3,739,708	2,748,003	3,739,708							(991,705)	(991,705)	194,740	
03748R-75-4	APARTMENT INVT & MGMT CO A		11/30/2020	Corporate Action	12/01/2020	Tax Free Exchange	1,197.000	37,094	37,094	37,094										
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	117,529.000	1,256,468	1,276,002	1,256,468							19,534	19,534	2,905	

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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
037833-10-0	APPLE INC		08/31/2020	Stock Split	12/18/2020	Various	15,281.000												882	
04208T-10-8	ARMADA HOFFLER PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	30,756.000	440,386	309,159	440,386							(131,227)	(131,227)	6,930	
04546C-10-6	ASSERTIO HOLDINGS INC		05/20/2020	Tax Free Exchange	06/26/2020	Various	2,241.000	7,067	1,841	7,067							(5,226)	(5,226)		
044103-10-9	ASHFORD HOSPITALITY TRUST INC		03/12/2020	GUZMAN AND COMPANY	06/19/2020	GUZMAN AND COMPANY	50,926.000	74,143	50,282	74,143							(23,861)	(23,861)		
05360L-20-5	AVENUE THERAPEUTICS INC		06/26/2020	Various	09/18/2020	Various	1,485.000	15,947	17,071	15,947							1,124	1,124		
053484-10-1	AVALONBAY COMMUNITIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	77,921.000	15,042,093	12,835,724	15,042,093							(2,206,369)	(2,206,369)	299,753	
128ESC-01-9	CALAMOS ASSET MANAGEMENT INC		01/17/2020	Various	09/28/2020	Corporate Action	953.000	953		953										
055645-30-3	BRT REALTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	5,733.000	80,291	70,294	80,291							(9,997)	(9,997)	2,375	
14427M-10-7	CARPARTS.COM INC COMMON STOCK		06/26/2020	Various	09/18/2020	Various	1,510.000	13,045	19,125	13,045							6,080	6,080		
09260D-10-7	BLACKSTONE GROUP INC THE A		04/24/2020	Various	08/28/2020	JP MORGAN CHASE BANK/H	55,000.000	2,655,979	2,915,650	2,655,980							259,670	259,670	33,720	
14448C-10-4	CARRIER GLOBAL CORP		03/31/2020	Spin Off	10/15/2020	Various	1,036.000	3,774	33,769	3,775							29,950	29,950	83	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	12,902.000	120,837	109,083	120,838							(11,755)	(11,755)	3,771	
165167-74-3	CHESAPEAKE ENERGY CORP		04/15/2020	Tax Free Exchange	04/22/2020	Various	180.000	603,422	2,885	603,422							(597,181)	(597,181)		
101121-10-1	BOSTON PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	86,518.000	10,323,087	7,595,246	10,323,087							(2,727,841)	(2,727,841)	205,195	
16961L-10-6	CHINOOK THERAPEUTICS INC C/S		09/29/2020	Tax Free Exchange	10/21/2020	Direct	0.000	2	3	2							(4)	(4)		
10482B-10-1	BRAEMAR HOTELS & RESORTS INC		03/12/2020	GUZMAN AND COMPANY	06/19/2020	GUZMAN AND COMPANY	17,154.000	85,046	36,752	85,045							(48,293)	(48,293)		
22978P-10-6	CUE BIOPHARMA INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	1,805.000	22,064	35,569	22,065							13,504	13,504		
105368-20-3	BRANDYWINE REALTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	97,529.000	1,192,143	1,006,339	1,192,143							(185,804)	(185,804)	25,761	
23804L-10-3	DATADOG INC CLASS A		06/26/2020	Various	10/15/2020	Various	297.000	25,094	33,645	25,094							8,551	8,551		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/11/2020	Various	11/10/2020	Various	235,875.000	3,444,564	3,042,832	3,444,563							(401,731)	(401,731)	26,264	
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		01/02/2020	Taxable Exchange	07/17/2020	Various	8,002.000	62,576	30,695	62,576							(77,317)	(77,317)	1,280	
11282X-10-3	BROOKFIELD PROPERTY REIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	36,556.000	521,323	445,112	521,324							(76,212)	(76,212)	12,756	
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/01/2020	Stock Split	10/15/2020	Various	690.000													
124830-10-0	CBL & ASSOCIATES PROPERTIES IN		03/12/2020	GUZMAN AND COMPANY	03/20/2020	GUZMAN AND COMPANY	82,347.000	33,347	31,785	33,346							(1,561)	(1,561)		
283677-85-4	EL PASO ELECTRIC CO		06/26/2020	Various	07/30/2020	Corporate Action	795.000	52,692	54,259	52,693							1,566	1,566	340	
133131-10-2	CAMDEN PROPERTY TRUST		08/11/2020	Various	11/10/2020	Various	92,189.000	8,579,721	8,703,270	8,579,721							123,549	123,549	107,934	
294600-10-1	EQUITRANS MIDSTREAM CORP		03/20/2020	GUZMAN AND COMPANY	11/30/2020	Various	1,166.000	6,336	9,516	6,337							3,179	3,179	525	
14174T-10-7	CARETRUST REIT INC W/I		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	53,100.000	910,885	954,290	910,886							43,404	43,404	20,525	
30041R-10-8	EVERQUOTE INC CLASS A		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	832.000	22,367	28,958	22,368							6,590	6,590		
14912Y-20-2	CATCHMARK TIMBER TRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	27,604.000	214,754	238,038	214,755							23,283	23,283	4,153	
33832D-20-5	FIVE STAR SENIOR LIVING INC		01/02/2020	Spin Off	01/14/2020	Various	628.000	5,451	2,204	5,451							(198)	(198)		
150602-20-9	CEDAR SHOPPING CENTERS INC		03/12/2020	GUZMAN AND COMPANY	06/19/2020	GUZMAN AND COMPANY	48,915.000	99,555	49,207	99,555							(50,348)	(50,348)	394	
34553D-10-1	FORESCOUT TECHNOLOGIES INC		06/26/2020	Various	08/14/2020	Corporate Action	479.000	10,460	13,891	10,460							3,431	3,431		
16208T-10-2	CHATHAM LODGING TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	25,887.000	276,447	196,328	276,447							(80,119)	(80,119)		
34983P-10-4	FORTY SEVEN INC		03/20/2020	GUZMAN AND COMPANY	04/06/2020	Corporate Action	329.000	30,217	31,420	30,217							1,203	1,203		
178587-10-1	CITY OFFICE REIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	29,937.000	294,584	229,461	294,584							(65,123)	(65,123)	5,684	
36164V-30-5	GCI LIBERTY INC		09/18/2020	Various	12/21/2020	Tax Free Exchange	230.000	18,721	18,721	18,721										
18885T-30-6	CLIPPER REALTY INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	8,214.000	83,035	53,454	83,034							(29,580)	(29,580)	1,697	
37959R-10-3	GLOBAL INDEMNITY GROUP LLC A		08/28/2020	Taxable Exchange	08/28/2020	Various	328.000	6,727	6,829	6,727							102	102		
19626G-10-8	COLONY CAPITAL INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	267,621.000	797,910	740,312	797,911							(57,599)	(57,599)	23,748	
451033-20-3	IBIO INC		06/26/2020	Various	07/17/2020	GUZMAN AND COMPANY	12,224.000	26,279	47,746	26,279							21,467	21,467		
198287-20-3	COLUMBIA PROPERTY TRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	65,225.000	1,048,060	779,090	1,048,060							(268,970)	(268,970)	14,653	
452907-10-8	IMMUNOMEDICS INC		05/01/2020	Various	10/22/2020	Corporate Action	1,934.000	58,755	170,192	58,755							111,437	111,437		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	11,415.000	476,229	500,721	476,229							24,492	24,492	5,269	
453415-60-6	INDEPENDENCE CONTRACT DRILLI		03/12/2020	Tax Free Exchange	04/16/2020	Various	66.000	9,932	511	9,933							(9,422)	(9,422)		
21870Q-10-5	CORESITE REALTY CORPORATION		05/07/2020	Various	11/10/2020	Various	21,984.000	2,249,701	2,589,350	2,249,701							339,649	339,649	41,635	
45687V-10-6	INGERSOLL RAND INC		03/02/2020	Spin Off	03/24/2020	Direct	1.000	8	18	7							11	11		
21870U-50-2	CORENERGY INFRASTRUCTURE TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	7,208.000	188,392	76,512	188,392							(111,880)	(111,880)	401	
45773H-20-1	INOVIO PHARMACEUTICALS INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	GUZMAN AND COMPANY	1,440.000	10,403	10,708	10,403							305	305		
21871N-10-1	CORECIVIC INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	66,275.000	857,160	569,924	857,160							(287,236)	(287,236)	17,057	
45781V-10-1	INNOVATIVE INDUSTRIAL PROPER		03/20/2020	GUZMAN AND COMPANY	04/14/2020	GUZMAN AND COMPANY	41.000	2,451	3,134	2,451							683	683	41	
21872L-10-4	COREPOINT LODGING INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	22,653.000	128,139	117,025	128,139							(11,114)	(11,114)	2,668	
46121Y-20-1	INTREPID POTASH INC		08/14/2020	Tax Free Exchange	08/24/2020	Direct	1.000	18	9	19							(10)	(10)		
22002T-10-8	CORPORATE OFFICE PROPERTIES TR		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	62,648.000	1,490,158	1,522,410	1,490,158							32,252	32,252	26,929	
483119-10-3	KALA PHARMACEUTICALS INC		06/26/2020	Various	07/17/2020	Various	2,555.000	26,623	28,375	26,623							1,752	1,752		
222795-50-2	COUSINS PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	81,414.000	2,562,129	2,387,789	2,562,130							(174,341)	(174,341)	38,307	
48576A-10-0	KARUNA THERAPEUTICS INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	253.000	18,632	18,460	18,632							(172)	(172)		
22822V-10-1	CROWN CASTLE INTL CORP		10/22/2020	Various	11/10/2020	Various	243,973.000	35,896,107	40,187,143	35,896,107							4,291,036	4,291,036	606,170	

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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
494577-10-9	KINDRED BIOSCIENCES INC		03/20/2020	GUZMAN AND COMPANY	06/26/2020	Various	5,037.000	18,405	20,804	18,405							2,399	2,399		
229663-10-9	CUBESMART		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	107,380.000	3,192,433	3,309,947	3,192,434							117,513	117,513	55,251	
516806-20-5	LAREDO PETROLEUM INC		06/02/2020	Tax Free Exchange	06/26/2020	Various	319.000	124,373	4,289	124,373							(120,084)	(120,084)		
23283R-10-0	CYRUSONE INC		09/18/2020	Various	11/10/2020	Various	78,752.000	4,580,222	5,811,651	4,580,222							1,231,429	1,231,429	90,655	
52634L-10-8	LENSAR INC W I		10/02/2020	Spin Off	10/21/2020	Direct	0.000	2	3	1							3	3		
252784-30-1	DIAMONDROCK HOSPITALITY CO		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	112,159.000	765,192	643,454	765,192							(121,738)	(121,738)		
531229-12-8	LIBERTY MEDIA CORP WI R RIGHTS		05/27/2020	Various	06/05/2020	Tax Free Exchange	1.000													
253868-10-3	DIGITAL REALTY TRUST INC		08/03/2020	Various	11/10/2020	Various	211,912.000	28,025,952	30,816,713	28,025,951							2,790,762	2,790,762	449,035	
531229-12-8	LIBERTY MEDIA CORP WI R RIGHTS		05/18/2020	Spin Off	06/05/2020	Tax Free Exchange	743.000	448	448	448										
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	131,867.000	646,266	492,739	646,266							(697,532)	(697,532)	1,858	
53814L-10-8	LIVENT CORP		03/20/2020	Various	10/15/2020	Various	2,232.000	11,048	24,476	11,049							13,427	13,427		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		01/02/2020	Taxable Exchange	03/26/2020	GUZMAN AND COMPANY	70,465.000	551,036	475,793	551,036							(619,248)	(619,248)	6,462	
539183-10-3	LIVONGO HEALTH INC		03/20/2020	GUZMAN AND COMPANY	11/02/2020	Taxable Exchange	1,388.000	31,305	175,135	31,305							143,830	143,830		
25960P-10-9	DOUGLAS EMMETT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	92,733.000	3,171,959	2,639,036	3,171,959							(532,923)	(532,923)	40,378	
56854Q-20-0	MARINUS PHARMACEUTICALS INC		09/23/2020	Tax Free Exchange	09/28/2020	Various	0.000	7		7							(3)	(3)		
264411-50-5	DUKE REALTY CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	205,546.000	6,176,712	8,114,999	6,176,712							1,938,287	1,938,287	77,933	
57667L-10-7	MATCH GROUP INC		06/25/2020	Taxable Exchange	10/15/2020	Various	307.000	32,550	34,135	32,550							31,591	31,591		
26884U-10-9	EPR PROPERTIES		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	43,505.000	1,953,648	1,267,710	1,953,648							(685,938)	(685,938)	18,605	
603380-10-6	MINERVA NEUROSCIENCES INC		06/26/2020	Various	09/18/2020	Various	4,205.000	14,716	14,995	14,717							278	278		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES		09/18/2020	Various	11/10/2020	Various	42,730.000	967,289	973,646	967,289							6,357	6,357	17,785	
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/18/2020	Various	09/30/2020	Corporate Action	1,809.000	59,021	94,973	59,022							35,951	35,951		
277276-10-1	EASTGROUP PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	21,102.000	2,279,915	2,962,412	2,279,915							682,497	682,497	38,983	
62857M-10-5	MYOKARDIA INC		05/15/2020	Various	11/16/2020	Corporate Action	533.000	64,863	119,925	64,863							55,062	55,062		
292104-10-6	EMPIRE STATE REALTY TRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	83,781.000	878,937	619,981	878,937							(258,956)	(258,956)	12,000	
65339F-10-1	NEXTERA ENERGY INC		10/27/2020	Stock Split	11/30/2020	Various	427.000												149	
29444U-70-0	EQUINIX INC		05/14/2020	Various	11/10/2020	Various	51,532.000	29,967,181	39,488,513	29,967,181							9,521,332	9,521,332	221,157	
670002-40-1	NOVAVAX INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	1,514.000	15,676	27,252	15,676							11,576	11,576		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES IN		03/17/2020	Various	11/10/2020	Various	156,935.000	10,099,813	9,541,878	10,099,813							(557,935)	(557,935)	130,081	
674599-16-2	OCCIDENTAL PETROLEUM CORP WARRANT		07/06/2020	Spin Off	08/20/2020	Various	3,366.000		14,174								(2,483)	(2,483)		
29476L-10-7	EQUITY RESIDENTIAL		08/11/2020	Various	11/10/2020	Various	226,726.000	16,444,006	13,275,552	16,444,006							(3,168,454)	(3,168,454)	310,972	
676220-10-6	OFFICE DEPOT INC		03/20/2020	Various	04/14/2020	Various	12,118.000	21,328	22,418	21,327							1,091	1,091		
29670E-10-7	ESSENTIAL PROPERTIES REALTY		03/20/2020	Various	11/10/2020	Various	136,151.000	2,438,600	2,099,078	2,438,600							(339,522)	(339,522)	42,561	
676220-10-6	OFFICE DEPOT INC		06/26/2020	Various	07/01/2020	Tax Free Exchange	16,300.000	32,683	32,683	32,683										
297178-10-5	ESSEX PROPERTY TRUST INC		03/12/2020	Various	11/10/2020	Various	39,611.000	10,891,614	9,277,930	10,891,614							(1,613,684)	(1,613,684)	184,298	
679580-10-0	OLD DOMINION FREIGHT LINE INC		03/25/2020	Stock Split	08/18/2020	Various	81.000												12	
30225T-10-2	EXTRA SPACE STORAGE INC		08/11/2020	Various	11/10/2020	Various	75,258.000	7,623,240	8,459,117	7,623,240							835,877	835,877	156,659	
68404L-20-1	OPTION CARE HEALTH INC		02/03/2020	Tax Free Exchange	02/20/2020	Direct	0.000	6	4	5							(1)	(1)		
31154R-10-9	FARMLAND PARTNERS INC		03/16/2020	GUZMAN AND COMPANY	11/10/2020	Various	15,334.000	92,243	103,215	92,243							10,972	10,972	1,335	
68902V-10-7	OTIS WORLDWIDE CORP		03/31/2020	Spin Off	11/30/2020	Various	1,058.000	12,259	65,482	12,259							53,081	53,081	421	
313747-20-6	FEDERAL REALTY INVESTMENT TRUS		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	41,734.000	4,657,928	3,458,339	4,657,928							(1,199,589)	(1,199,589)	79,148	
690370-10-1	OVERSTOCK.COM INC		04/27/2020	Various	06/19/2020	GUZMAN AND COMPANY	1,367.000	15,444	33,772	15,443							18,329	18,329		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	70,109.000	2,395,927	2,720,618	2,395,927							324,691	324,691	27,363	
72352L-10-6	PINTEREST INC CLASS A		06/26/2020	Various	10/15/2020	Various	766.000	16,552	33,435	16,552							16,883	16,883		
33832D-20-5	FIVE STAR SENIOR LIVING INC		01/02/2020	Spin Off	01/14/2020	Various	4,775.000	36,585	16,759	36,584							(1,525)	(1,525)		
74017N-10-5	PRECIGEN INC COMMON STOCK		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	9,284.000	27,425	26,700	27,425							(725)	(725)		
35086T-10-9	FOUR CORNERS PROPERTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	38,109.000	971,501	975,803	971,501							6,949	6,949	18,798	
74257L-10-8	PRINCIPIA BIOPHARMA INC		06/26/2020	Various	09/25/2020	Corporate Action	477.000	26,929	47,700	26,929							20,771	20,771		
35471R-10-6	FRANKLIN STREET PROPERTIES COR		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	58,234.000	358,359	274,152	358,359							(84,207)	(84,207)	6,913	
74587B-10-1	PULSE BIOSCIENCES INC		06/08/2020	Capital Contribution	06/25/2020	Various	0.000	1		1							(1)	(1)		
35904G-10-7	FRONT YARD RESIDENTIAL CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	27,606.000	341,063	308,971	341,063							(32,092)	(32,092)		
745RGT-01-9	RIGHTS PULSE BIOSCIENCE EXP 08JUN20		05/25/2020	Tax Free Exchange	06/08/2020	Tax Free Exchange	356.000	992	992	992										
36162J-10-6	GEO GROUP INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	66,201.000	872,209	710,335	872,209							(161,874)	(161,874)	41,150	
74915M-10-0	QURATE RETAIL INC COM SER A		06/26/2020	Various	09/15/2020	Spin Off	0.000	5,164	5,164	5,164										
36467J-10-8	GAMING AND LEISURE PROPERTIES		10/22/2020	Various	11/10/2020	Various	176,420.000	6,424,397	7,004,602	6,424,397							580,205	580,205	184,738	
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		03/31/2020	Tax Free Exchange	11/30/2020	Various	3,816.000	52,570	237,490	52,571							259,729	259,729	2,968	
374297-10-9	GETTY REALTY CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	18,661.000	475,926	493,254	475,926							17,328	17,328	12,328	
78112V-10-2	RUBICON PROJECT INC/THE		04/01/2020	Tax Free Exchange	07/01/2020	Tax Free Exchange	2,271.000	5,667	5,667	5,667										
376536-10-8	GLADSTONE COMMERCIAL CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	17,236.000	278,512	294,010	278,512							15,498	15,498	10,180	

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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
83417M-10-4	SOLAREDGE TECHNOLOGIES INC		06/26/2020	Various	10/15/2020	Various	111.000	14,377	33,576	14,376							19,200	19,200		
376549-10-1	GLADSTONE LAND CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	10,633.000	134,186	158,911	134,185							24,726	24,726	2,377	
834203-20-0	SOLENO THERAPEUTICS INC		06/26/2020	Various	09/18/2020	Various	8,852.000	16,286	17,137	16,286							851	851		
379378-20-1	GLOBAL NET LEASE INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	50,144.000	806,098	803,760	806,099							(2,339)	(2,339)	28,252	
872590-10-4	T-MOBILE US INC		07/27/2020	Capital Contribution	10/15/2020	Various	0.000	1,999	7,738	1,999							5,739	5,739		
37954A-20-4	GLOBAL MEDICAL REIT INC		03/20/2020	GUZMAN AND COMPANY	11/10/2020	Various	21,651.000	255,884	281,524	255,884							25,640	25,640	7,860	
872590-10-4	T-MOBILE US INC		04/01/2020	Tax Free Exchange	06/24/2020	Spin Off	0.000	989	989	989										
421946-10-4	HEALTHCARE REALTY TRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	73,657.000	2,468,915	2,211,193	2,468,914							(257,721)	(257,721)	24,905	
872590-11-2	T-MOBILE US INC RIGHTS		06/24/2020	Spin Off	07/27/2020	Tax Free Exchange	12,287.000	1,608	1,608	1,608										
42225P-50-1	HEALTHCARE TRUSTS OF AMERICA		06/04/2020	Various	11/10/2020	Various	174,633.000	5,033,871	4,614,322	5,033,871							(394,874)	(394,874)	84,446	
88104R-20-9	TERRAFORM POWER INC		06/26/2020	Various	08/03/2020	Tax Free Exchange	828.000	14,961	14,961	14,961										
42250P-10-3	HEALTHPEAK PROPERTIES INC REIT		06/19/2020	Various	11/10/2020	Various	309,394.000	8,663,188	9,094,134	8,663,188							430,946	430,946	210,244	
88160R-10-1	TESLA MOTORS INC		08/31/2020	Stock Split	11/30/2020	Various	446.000													
427825-50-0	HERSHA HOSPITALITY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	19,425.000	155,001	121,260	155,001							(33,741)	(33,741)		
918905-20-9	VALHI INC		06/02/2020	Tax Free Exchange	06/26/2020	Various	74.000	2,910	704	2,910							(2,206)	(2,206)	6	
431284-10-8	HIGHWOODS PROPERTIES INC		05/19/2020	Various	11/10/2020	Various	92,033.000	3,454,751	3,224,340	3,454,751							(230,411)	(230,411)	44,658	
92243A-20-0	VAXART INC		06/26/2020	Various	07/17/2020	GUZMAN AND COMPANY	5,784.000	46,499	91,073	46,499							78,669	78,669		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		05/15/2020	Various	11/10/2020	Various	17,000.000	1,073,922	1,656,805	1,073,922							582,883	582,883		
92556V-10-6	VIATRIS INC		11/17/2020	Taxable Exchange	12/10/2020	Direct	0.000	4	4	3							2	2		
44107P-10-4	HOST HOTELS & RESORTS INC		08/11/2020	Various	11/10/2020	Various	632,600.000	7,404,717	7,860,109	7,404,717							455,392	455,392	44,757	
92854Q-10-6	VIVINT SOLAR INC		03/20/2020	GUZMAN AND COMPANY	04/14/2020	Various	6,630.000	26,679	38,294	26,679							11,615	11,615		
444097-10-9	HUDSON PACIFIC PROPERTIES		03/12/2020	Various	11/10/2020	Various	129,954.000	3,614,780	2,873,496	3,614,780							(741,284)	(741,284)	47,256	
92854Q-10-6	VIVINT SOLAR INC		03/20/2020	GUZMAN AND COMPANY	10/08/2020	Tax Free Exchange	1,479.000	5,952	5,952	5,952										
45378A-10-6	INDEPENDENCE REALTY TRUST IN		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	52,399.000	647,277	602,921	647,277							(44,356)	(44,356)	11,287	
928881-10-1	VONTIER CORP W I		10/09/2020	Spin Off	10/27/2020	Direct	1.000	1	18	1							17	17		
456237-10-6	INDUSTRIAL LOGISTICS PROPERT		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	36,076.000	675,439	736,213	675,439							60,774	60,774	16,435	
966NXB-90-3	PULSE BIOSCIENCES INC		05/14/2020	Spin Off	05/25/2020	Tax Free Exchange	356.000	992	992	992										
461730-50-9	INVESTORS REAL ESTATE TRUST		09/18/2020	Various	11/10/2020	Various	6,689.000	462,581	446,243	462,581							(16,338)	(16,338)	7,604	
971378-10-4	WILLSCOT MOBILE MINI HOLDING		07/02/2020	Tax Free Exchange	07/29/2020	Various	1.000	8		8							(11)	(11)		
46187W-10-7	INVITATION HOMES INC		09/18/2020	Various	11/10/2020	Various	396,002.000	10,472,049	11,159,158	10,472,049							687,109	687,109	130,469	
98390M-10-3	XPERI HOLDING CORP		06/02/2020	Tax Free Exchange	06/18/2020	Direct	0.000	5	3	5							(1)	(1)		
46284V-10-1	IRON MOUNTAIN INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	159,339.000	4,589,428	4,310,336	4,589,428							(279,092)	(279,092)	190,290	
98980L-10-1	ZOOM VIDEO COMMUNICATION A		06/26/2020	Various	10/15/2020	Various	191.000	49,044	70,260	49,045							21,215	21,215		
464287-73-9	ISHARES DJ US REAL ESTATE		05/28/2020	Various	11/10/2020	Various	110,000.000	8,995,271	9,213,751	8,995,271							218,480	218,480	45,566	
G30401-10-6	ENDO PHARMACEUTICALS HOLDINGS		03/20/2020	GUZMAN AND COMPANY	04/14/2020	GUZMAN AND COMPANY	5,287.000	15,935	21,391	15,935							5,456	5,456		
46590V-10-0	JBG SMITH PROPERTIES		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	68,376.000	2,262,912	1,953,526	2,262,912							(309,386)	(309,386)	17,349	
Y58473-10-2	MAXEON SOLAR TECHNOLOGIE C/S		08/27/2020	Spin Off	09/28/2020	Various	1.000	52	15	52							(10)	(10)		
476405-10-5	JERNIGAN CAPITAL INC		09/22/2020	Various	11/04/2020	Various	6,583.000	112,931	113,458	112,931							527	527		
11284V-10-5	BROOKFIELD RENEWABLE COR A	A	08/03/2020	Tax Free Exchange	12/28/2020	Direct	0.000	9	26	9							4	4		
49427F-10-8	KILROY REALTY CORP		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	62,121.000	4,093,462	3,466,644	4,093,462							(626,818)	(626,818)	72,093	
G0250X-10-7	AMCOR PLC	D	06/26/2020	Various	10/15/2020	Various	2,954.000	28,565	33,870	28,565							5,305	5,305	340	
49446R-10-9	KIMCO REALTY CORP		08/11/2020	Various	11/10/2020	Various	304,278.000	4,373,884	3,829,170	4,373,884							(544,714)	(544,714)	55,516	
G0403H-10-8	AON PLC	D	04/01/2020	Tax Free Exchange	11/30/2020	Various	599.000	11,029	116,831	11,029							87,475	87,475	491	
49803T-30-0	KITE REALTY GROUP TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	46,196.000	671,017	551,103	671,016							(119,913)	(119,913)	14,742	
G8994E-10-3	TRANE TECHNOLOGIES PLC	D	03/02/2020	Tax Free Exchange	11/30/2020	Various	677.000	15,913	79,692	15,913							63,834	63,834	757	
502175-10-2	LTC PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	21,915.000	821,855	759,047	821,855							(62,808)	(62,808)	17,618	
G9001E-13-6	LIBERTY LATIN RIGHTS	D	09/11/2020	Spin Off	09/25/2020	Tax Free Exchange	1,547.000	6,141	6,141	6,141										
512816-10-9	LAMAR ADVERTISING CO-A		06/04/2020	Various	11/10/2020	Various	88,543.000	5,520,811	5,718,099	5,520,811							197,288	197,288	78,636	
N59465-10-9	MYLAN NV	D	09/18/2020	Various	11/17/2020	Taxable Exchange	1,268.000	19,951	19,515	19,951							(436)	(436)		
517834-10-7	LAS VEGAS SANDS CORP		06/04/2020	Various	11/10/2020	Various	30,000.000	1,504,111	1,574,179	1,504,111							70,068	70,068		
Y2187A-15-0	EAGLE BULK SHIPPING INC	D	09/15/2020	Tax Free Exchange	09/28/2020	Various	0.000	14		14							(7)	(7)		
74915M-30-8	QURATE RETAIL INC		09/15/2020	Spin Off	09/30/2020	Various	368.000	61,910	36,530	61,910							(25,380)	(25,380)		
95082P-30-3	WESCO INTERNATIONAL INC SERIES A		06/22/2020	Taxable Exchange	06/26/2020	Various	719.000	17,972	18,796	17,972							824	824		
529043-10-1	LEXINGTON REALTY TRUST		09/18/2020	Various	11/10/2020	Various	143,036.000	1,385,056	1,476,679	1,385,056							91,623	91,623	23,227	
Y95308-10-5	WAVE LIFE SCIENCES PTE LTD	D	03/20/2020	GUZMAN AND COMPANY	06/26/2020	Various	1,334.000	15,853	14,755	15,853							(1,098)	(1,098)		
53223X-10-7	LIFE STORAGE INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	25,941.000	2,702,637	2,696,892	2,702,637							(5,745)	(5,745)	37,802	
552953-10-1	MGM RESORTS INTERNATIONAL		04/24/2020	Various	11/10/2020	Various	85,000.000	1,090,674	1,989,455	1,090,674							898,781	898,781	343	
55303A-10-5	MGM GROWTH PROPERTIES LLC		10/21/2020	Various	11/10/2020	Various	57,000.000	1,330,125	1,649,516	1,330,125							319,391	319,391	46,890	

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
554382-10-1	MACERICH CO		09/18/2020	Various	11/10/2020	Various	139,074.000	1,744,171	1,113,858	1,744,171							(630,313)	(630,313)	41,292	
554489-10-4	MACK-CALI REALTY CORP		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	50,158.000	883,579	697,771	883,579							(185,808)	(185,808)	10,993	
571903-20-2	MARRIOTT INTERNATIONAL INC/DE		04/06/2020	Various	11/10/2020	Various	12,000.000	779,654	1,301,544	779,654							521,890	521,890		
58463J-30-4	MEDICAL PROPERTIES TRUST INC		08/11/2020	Various	11/10/2020	Various	378,515.000	7,269,931	7,050,175	7,269,931							(219,756)	(219,756)	141,373	
59522J-10-3	MID-AMERICA APARTMENT COMMUNIT		06/08/2020	Various	11/10/2020	Various	74,521.000	9,579,844	9,518,728	9,579,844							(61,116)	(61,116)	158,410	
609720-10-7	MONMOUTH REIT CLASS A		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	51,555.000	654,932	710,307	654,932							55,375	55,375	10,278	
63633D-10-4	NATIONAL HEALTH INVESTORS INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	23,687.000	1,677,047	1,422,935	1,677,047							(254,112)	(254,112)	40,367	
637417-10-6	NATIONAL RETAIL PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	95,603.000	4,458,678	3,542,863	4,458,677							(915,814)	(915,814)	67,273	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	33,020.000	1,070,545	1,053,144	1,070,545							(17,401)	(17,401)	18,411	
648691-10-3	NEW SEINIOR INVESTIMENT GROUP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	46,815.000	226,302	196,943	226,303							(29,360)	(29,360)	7,229	
65341D-10-2	NEXTPOINT RESIDENTIALTRUST INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	11,052.000	447,777	439,911	447,777							(7,866)	(7,866)	6,952	
67623C-10-9	OFFICE PROPERTIES INCOME TRU		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	26,564.000	706,287	618,984	706,287							(87,303)	(87,303)	19,571	
681936-10-0	OMEGA HEALTHCARE INVESTORS INC		08/11/2020	Various	11/10/2020	Various	225,503.000	6,917,178	7,252,863	6,917,178							335,685	335,685	184,789	
682406-10-3	ONE LIBERTY PROPERTIES INC		10/16/2020	Various	11/10/2020	Various	8,984.000	190,749	156,064	190,749							(34,685)	(34,685)	8,126	
69007J-10-6	OUTFRONT MEDIA INC COM		06/08/2020	Various	11/10/2020	Various	124,790.000	2,413,334	2,011,889	2,413,334							(401,445)	(401,445)	7,500	
69360J-10-7	PS BUSINESS PARKS INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	11,129.000	1,537,295	1,409,791	1,537,295							(127,504)	(127,504)	22,691	
69924R-10-8	PARAMOUNT GROUP INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	109,851.000	1,156,384	867,761	1,156,384							(288,623)	(288,623)	16,550	
700517-10-5	PARK HOTELS & RESORTS INC		04/24/2020	Various	11/10/2020	Various	358,372.000	3,345,760	4,336,355	3,345,760							990,595	990,595	34,923	
70509V-10-0	PEBBLEBROOK HOTEL TRUST		05/19/2020	Various	11/10/2020	Various	107,427.000	1,496,517	1,510,006	1,496,517							13,489	13,489	1,624	
709102-10-7	PENNSYLVANIA REAL ESTATE INVES		03/12/2020	GUZMAN AND COMPANY	06/19/2020	GUZMAN AND COMPANY	39,099.000	60,016	52,112	60,017							(7,905)	(7,905)	339	
71943U-10-4	PHYSICIANS REALTY TRUST		09/18/2020	Various	11/10/2020	Various	110,332.000	1,990,618	1,916,169	1,990,617							(74,448)	(74,448)	39,724	
720190-20-6	PIEDMONT OFFICE REALTY TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	69,710.000	1,357,427	1,060,328	1,357,426							(297,098)	(297,098)	16,662	
729640-10-2	PLYMOUTH INDUSTRIAL REIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	7,378.000	117,216	97,775	117,217							(19,442)	(19,442)	3,849	
737630-10-3	POTLATCH CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	36,794.000	1,190,219	1,461,074	1,190,219							270,855	270,855	20,045	
74039L-10-3	PREFERRED APARTMENT COMMUN A		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	25,702.000	224,460	170,996	224,460							(53,464)	(53,464)	8,486	
74340W-10-3	PROLOGIS INC		03/20/2020	Various	11/10/2020	Various	460,380.000	34,314,015	47,305,118	34,314,015							12,991,103	12,991,103	632,180	
74340W-10-3	PROLOGIS INC		02/04/2020	Tax Free Exchange	10/02/2020	Various	23,717.000	1,449,553	2,457,388	1,449,553							1,007,835	1,007,835	33,290	
74460D-10-9	PUBLIC STORAGE CO		08/11/2020	Various	11/10/2020	Various	92,348.000	19,556,231	21,204,335	19,556,231							1,648,104	1,648,104	419,646	
74736A-10-3	QTS REALTY TRUST INC		09/18/2020	Various	11/10/2020	Various	32,838.000	1,773,802	2,080,835	1,773,801							307,034	307,034	36,602	
74965L-10-1	RLJ LODGING TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	94,186.000	951,857	909,527	951,857							(42,330)	(42,330)	1,439	
74971D-10-1	RPT REALTY		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	43,637.000	502,249	277,866	502,248							(218,473)	(218,473)	7,744	
754907-10-3	RAYONIER INC		05/07/2020	Various	11/10/2020	Various	75,210.000	1,712,047	1,926,182	1,712,047							214,135	214,135	39,011	
756109-10-4	REALTY INCOME CORP		08/11/2020	Various	11/10/2020	Various	218,423.000	15,358,794	13,855,908	15,358,795							(1,502,887)	(1,502,887)	289,153	
758849-10-3	REGENCY CENTERS CORP		05/15/2020	Various	11/10/2020	Various	123,027.000	6,168,695	5,463,129	6,168,695							(705,566)	(705,566)	113,303	
76131N-10-1	RETAIL OPPORTUNITY INVESTMENTS		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	63,766.000	864,572	714,233	864,573							(150,340)	(150,340)	10,288	
76131V-20-2	RETAIL PROPERTIES OF AMERICA		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	119,217.000	1,066,647	742,606	1,066,647							(324,041)	(324,041)	18,486	
76133Q-10-2	RETAIL VALUE INC		03/12/2020	Various	11/10/2020	Various	8,637.000	207,083	115,151	207,083							(91,932)	(91,932)		
76169C-10-0	REXFORD INDUSTRIAL REALTY IN		09/18/2020	Various	11/10/2020	GUZMAN AND COMPANY	165,703.000	6,526,325	8,126,665	6,526,325							1,600,340	1,600,340	85,339	
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		03/20/2020	GUZMAN AND COMPANY	11/10/2020	Various	27,178.000	1,278,107	1,157,989	1,278,107							(120,118)	(120,118)	14,629	
78410G-10-4	SBA COMMUNICATIONS CORP		03/12/2020	Various	11/10/2020	Various	65,758.000	17,542,588	20,106,505	17,542,588							2,563,917	2,563,917	57,676	
78440X-10-1	SL GREEN REALTY CORP		06/03/2020	Various	11/10/2020	Various	96,651.000	5,547,419	5,144,732	5,547,419							(402,687)	(402,687)	115,386	
78573L-10-6	SABRA HEALTH CARE REIT INC		04/06/2020	Various	11/10/2020	Various	151,647.000	1,974,550	2,377,178	1,974,550							402,628	402,628	73,400	
78645L-10-0	SAFEHOLD INC		06/19/2020	GUZMAN AND COMPANY	11/10/2020	Various	8,850.000	483,243	567,234	483,243							83,991	83,991	2,161	
804395-10-1	SAUL CENTERS INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	6,730.000	261,796	200,381	261,797							(61,416)	(61,416)	4,710	
81761L-10-2	SERVICE PROPERTIES TRUST		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	91,074.000	1,176,694	784,614	1,176,694							(392,080)	(392,080)	1,233	
828806-10-9	SIMON PROPERTY GROUP INC		08/25/2020	Various	11/10/2020	Various	247,073.000	22,851,326	18,228,230	22,851,325							(4,623,095)	(4,623,095)	378,366	
82981J-10-9	SITE CENTERS CORP		03/20/2020	Various	11/10/2020	Various	335,029.000	3,174,118	2,442,855	3,174,118							(731,263)	(731,263)	21,897	
84860W-30-0	SPIRIT REALITY CAPITAL INC		06/19/2020	Various	11/10/2020	Various	81,944.000	3,236,859	2,792,063	3,236,859							(444,796)	(444,796)	77,284	
85254J-10-2	STAG INDUSTRIAL INC		03/20/2020	GUZMAN AND COMPANY	11/10/2020	Various	83,483.000	2,000,935	2,412,109	2,000,934							411,175	411,175	40,365	
85571B-10-5	STARWOOD PROPERTY TRUST		02/28/2020	Various	04/09/2020	Various	30,000.000	665,217	427,884	665,218							(237,334)	(237,334)	11,617	
862121-10-0	STORE CAPITAL CORP		09/18/2020	Various	11/10/2020	Various	154,852.000	4,368,283	4,598,332	4,368,283							230,049	230,049	116,302	
866082-10-0	SUMMIT HOTEL PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	57,950.000	409,168	337,959	409,168							(71,209)	(71,209)		
866674-10-4	SUN COMMUNITIES INC		06/19/2020	Various	11/10/2020	Various	85,760.000	12,204,807	12,146,783	12,204,806							(58,023)	(58,023)	162,598	
867892-10-1	SUNSTONE HOTEL INVESTORS INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	124,884.000	1,175,008	1,124,764	1,175,008							(50,244)	(50,244)	3,478	
875465-10-6	TANGER FACTORY OUTLET CENTERS		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	50,202.000	493,349	359,653	493,350							(133,697)	(133,697)	10,997	
876664-10-3	TAUBMAN CENTERS INC		06/02/2020	Various	11/10/2020	Various	49,653.000	2,345,618	1,900,019	2,345,618							(445,599)	(445,599)	17,781	
88146M-10-1	TERRENO REALTY CORP		03/12/2020	GUZMAN AND COMPANY	11/10/2020	GUZMAN AND COMPANY	36,707.000	1,837,421	2,171,749	1,837,422							334,327	334,327	24,578	
902653-10-4	UDR INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	162,259.000	7,114,814	5,861,003	7,114,814							(1,253,811)	(1,253,811)	83,174	

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
903002-10-3	UMH PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	20,281.000	256,416	272,637	256,416							16,221	16,221	4,018	
91325V-10-8	UNITI GROUP INC COM		03/12/2020	Various	11/10/2020	Various	157,889.000	1,442,205	1,522,363	1,442,206							80,157	80,157	50,198	
91359E-10-5	UNIVERSAL HEALTH REALTY INCOME		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	7,132.000	690,427	512,120	690,427							(178,307)	(178,307)	9,421	
91704F-10-4	URBAN EDGE PROPERTIES		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	64,092.000	953,765	695,717	953,766							(258,049)	(258,049)	11,374	
917286-20-5	URSTADT BIDDLE PROPERTIES INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	16,601.000	290,937	196,198	290,937							(94,739)	(94,739)	4,138	
92276F-10-0	VENTAS INC		06/08/2020	Various	11/10/2020	Various	318,383.000	11,695,585	14,706,433	11,695,585							3,010,848	3,010,848	352,640	
92339V-10-0	VEREIT INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	597,406.000	4,485,026	3,883,291	4,485,026							(601,735)	(601,735)	91,996	
925652-10-9	VICI PROPERTIES INC		10/21/2020	Various	11/10/2020	Various	368,458.000	7,307,324	8,985,640	7,307,324							1,678,316	1,678,316	251,407	
929042-10-9	VORNADO REALTY TRUST		06/19/2020	Various	11/10/2020	Various	154,223.000	6,982,535	5,737,095	6,982,535							(1,245,440)	(1,245,440)	121,455	
92936U-10-9	WPC US EQUITY		08/11/2020	Various	11/10/2020	Various	119,592.000	8,749,595	7,942,621	8,749,595							(764,647)	(764,647)	176,391	
93964W-10-8	WP GLIMCHER INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	104,582.000	203,798	78,539	203,798							(125,259)	(125,259)	3,230	
939653-10-1	WASHINGTON REAL ESTATE INVESTM		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	44,666.000	1,138,922	965,253	1,138,922							(173,669)	(173,669)	24,644	
948741-10-3	WEINGARTEN REALTY INVESTORS		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	67,628.000	1,571,056	1,208,095	1,571,056							(362,961)	(362,961)	23,759	
950402-10-4	WELL TOWER		08/11/2020	Various	11/10/2020	Various	261,008.000	14,739,072	16,511,546	14,739,072							1,772,474	1,772,474	331,222	
962166-10-4	WEYERHAEUSER CO		08/31/2020	Various	11/10/2020	Various	551,760.000	12,919,241	15,963,260	12,919,241							3,044,019	3,044,019	35,040	
966084-20-4	WHITESTONE		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	21,613.000	230,014	146,456	230,014							(83,558)	(83,558)	4,096	
983134-10-7	WYNN RESORTS LTD		06/04/2020	Various	11/10/2020	Various	15,000.000	1,285,845	1,303,327	1,285,846							17,481	17,481		
984017-10-3	XENIA HOTELS & RESORTS INC		03/12/2020	GUZMAN AND COMPANY	11/10/2020	Various	63,113.000	796,305	682,256	796,305							(114,049)	(114,049)	9,676	
36165L-10-8	GDS HOLDINGS LTD ADR	D	04/03/2020	Various	11/10/2020	Various	20,225.000	1,129,387	1,815,291	1,129,386							685,905	685,905		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								722,857,313	749,105,875	722,857,322							25,320,119	25,320,119	11,575,265	
BZ5ZWZ-90-8	MEGAPORT LTD		04/16/2020	Various	11/11/2020	Various	90,000.000	582,173	930,442	582,173							281,064	281,064		
073319-10-5	BBX CAPITAL INC		10/01/2020	Spin Off	10/02/2020	Various	476.000	805	1,290	805							(195)	(195)		
BZ5ZWZ-90-8	MEGAPORT LTD		04/15/2020	Tax Free Exchange	11/11/2020	Various	30,000.000	176,999	304,629	176,999							97,619	97,619		
291RGT-01-7	EMERALD HOLDING INC C/S		07/02/2020	Spin Off	07/22/2020	Corporate Action	568.000													
000000-00-0	NEXTDC LTD	B	04/03/2020	CITIGROUP GLOBAL MARKETS INC	04/08/2020	Tax Free Exchange	264,856.000	1,242,005	1,242,005	1,242,005										
61735R-20-3	MORGAN GROUP HOLDING CO		07/29/2020	Spin Off	08/06/2020	Various	6.000	22	67	22							45	45		
000000-00-0	MEGAPORT LTD	B	04/08/2020	UBS SECURITIES ASIA LTD	04/15/2020	Tax Free Exchange	30,000.000	176,999	176,999	176,999										
74587B-11-9	PULSE BIOSCIENCES INC		06/08/2020	Tax Free Exchange	06/25/2020	Various	1.000													
B5LMKP-90-0	NEXTDC LTD	B	04/06/2020	Various	09/17/2020	J.P. MORGAN SECURITIES LLC	10,144.000	57,810	86,454	57,810							16,600	16,600		
848RGT-01-5	SPERO THERAPEUTICS INC		03/02/2020	Capital Contribution	03/02/2020	Tax Free Exchange	0.000	1,008	1,008	1,008							1	1		
B5LMKP-90-0	NEXTDC LTD	B	04/08/2020	Tax Free Exchange	11/11/2020	Various	264,856.000	1,242,005	2,378,470	1,242,005							881,559	881,559		
848RGT-01-5	SPERO THERAPEUTICS INC		02/03/2020	Spin Off	02/27/2020	Various	1.000	1		1										
848RGT-01-5	SPERO THERAPEUTICS INC		02/03/2020	Spin Off	03/02/2020	Tax Free Exchange	112.000	176	176	176							1	1		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								3,480,003	5,121,540	3,480,003							1,276,694	1,276,694		
552987-55-4	MFS MID CAP GROWTH FUND R6		10/12/2020	Various	12/28/2020	Various	3,390.000	93,782	96,395	93,782							2,613	2,613	375	
024525-37-0	American Beacon Bridgeway Lg Cap Growth Instl		09/25/2020	Various	10/01/2020	Various	234,559.000	7,100,838	7,095,216	7,100,838							(5,622)	(5,622)		
024526-43-6	American Beacon Bridgeway Lg Cap Grth Instl R6		10/01/2020	Various	12/29/2020	Various	38,800.000	1,175,329	1,396,923	1,175,328							221,595	221,595	35,413	
245914-51-0	Delaware Emerging Markets R6		07/13/2020	Various	12/29/2020	Various	63.000	1,201	1,207	1,201							6	6		
4812C0-22-5	JP Morgan Small Cap Value R6		05/04/2020	Various	12/31/2020	Various	6.000	116	138	116							22	22		
52107V-50-0	Lazard International Equity R6		09/29/2020	Various	12/31/2020	Various	1.000	20	22	20							2	2		
55273W-47-5	MFS Mid Cap Value R6		02/03/2020	Various	12/31/2020	Various	201.000	5,014	4,502	5,013							(511)	(511)	2	
63868B-66-6	Nationwide Geneva Sm Cap Growth Inst		06/11/2020	Various	12/31/2020	Various	11.000	688	748	689							59	59		
87244W-70-6	TIAA-CREF Money Mkt Inst		03/16/2020	Various	12/31/2020	Various	738,775.000	738,775	738,775	738,775									1,721	
87283A-10-2	T Rowe Price QM US Small Cap Growth Equity		02/03/2020	Various	12/31/2020	Various	20.000	812	805	812							(7)	(7)	1	
886315-56-3	TIAA-CREF Lifcyle Ret Inc Inst		01/22/2020	Various	12/31/2020	Various	62,370.000	741,446	743,980	741,446							2,534	2,534	112	
921937-50-4	Vanguard Total Bond Mkt Index Inst		06/09/2020	Various	12/31/2020	Various	3,873.000	44,676	44,867	44,676							191	191	327	
922908-71-0	Vanguard 500 Index Admiral		02/03/2020	Various	12/31/2020	Various	8.000	2,540	2,624	2,540							84	84	24	
922908-88-4	Vanguard Extended Market Index Inst		03/31/2020	Various	04/02/2020	Various	16.000	1,111	1,041	1,111							(70)	(70)		
87249N-76-8	TIAA CREF LFCYLE 2065-INST		11/30/2020	Various	12/30/2020	Various	133.000	1,474	1,488	1,474							14	14	39	
9499999. Subtotal - Common Stocks - Mutual Funds								9,907,822	10,128,731	9,907,821							220,910	220,910	38,014	
9799998. Total - Common Stocks								736,245,138	764,356,146	736,245,146							26,817,723	26,817,723	11,613,279	
9899999. Total - Preferred and Common Stocks								736,245,138	764,356,146	736,245,146							26,817,723	26,817,723	11,613,279	
9999999 - Totals								1,077,679,346	1,099,819,903	1,077,449,093		(230,441)		(230,441)			27,844,794	27,844,794	13,064,463	87,810

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
US TREASURY BILL			09/22/2020	Various	01/21/2021	81,998,258	(12,540)	230,406			82,000,000	81,975,195			0.090	0.091	MAT		
US TREASURY BILL			09/28/2020	DEUTSCHE BANK SECURITIES	01/21/2021	1,999,958	(362)	5,820			2,000,000	1,999,368			0.099	0.100	MAT		
US TREASURY BILL			11/16/2020	Various	03/11/2021	29,995,875	(5,893)	38,815			30,000,000	29,991,279			0.091	0.092	MAT		
US TREASURY BILL			11/16/2020	Various	03/11/2021	49,993,125	(9,817)	64,698			50,000,000	49,985,465			0.091	0.092	MAT		
US TREASURY CASH MGMT BILL			08/20/2020	Various	01/12/2021	6,489,942	(814)	28,499			6,490,000	6,487,229			0.106	0.108	MAT		
US TREASURY CASH MGMT BILL			08/20/2020	Various	01/12/2021	49,999,556	(6,249)	219,534			50,000,000	49,978,653			0.106	0.108	MAT		
US TREASURY CASH MGMT BILL			11/13/2020	DEUTSCHE BANK SECURITIES	02/23/2021	49,995,660	(12,152)	68,159			50,000,000	49,987,250			0.090	0.091	MAT		
US TREASURY CASH MGMT BILL			11/16/2020	Various	03/02/2021	47,833,857	(5,706)	61,560			47,840,000	47,827,252			0.090	0.092	MAT		
US TREASURY BILL CASH MGMT BILL			11/20/2020	MIZUHO SECURITIES	03/09/2021	34,994,711	(1,319)	34,942			35,000,000	34,991,323			0.085	0.086	MAT		
US TREASURY BILL CASH MGMT BILL			11/20/2020	MIZUHO SECURITIES	03/09/2021	49,992,445	(1,883)	49,920			50,000,000	49,987,604			0.085	0.086	MAT		
US TREASURY CASH MGMT BILL			11/13/2020	DEUTSCHE BANK SECURITIES	04/13/2021	49,989,344	(14,901)	71,943			50,000,000	49,980,076			0.095	0.096	MAT		
US TREASURY BILL			10/06/2020	Various	01/28/2021	99,996,167	(16,513)	248,756			100,000,000	99,970,708			0.092	0.094	MAT		
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						553,278,898	(88,149)	1,123,052			553,330,000	553,161,402			XXX	XXX	XXX		
0599999. Total - U.S. Government Bonds						553,278,898	(88,149)	1,123,052			553,330,000	553,161,402			XXX	XXX	XXX		
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			11/13/2020	MIZUHO SECURITIES	10/29/2021	14,986,342	(10,737)	28,399			15,000,000	14,981,771			0.125	0.127	MAT		
FED HOME LN DISCOUNT NOTE			11/13/2020	Various	04/28/2021	42,987,745	(9,147)	65,132			43,000,000	42,980,172			0.100	0.101	MAT		
FED HOME LN DISCOUNT NOTE			11/19/2020	Various	05/19/2021	48,982,341	7,818	58,625			49,000,000	48,977,828			0.090	0.091	MAT		
FED HOME LN DISCOUNT NOTE			11/19/2020	MELLON BANK CAPITAL	05/19/2021	16,013,993	2,558	19,162			16,020,000	16,012,751			0.090	0.091	MAT		
FED HOME LN DISCOUNT NOTE			11/27/2020	Various	05/26/2021	9,996,053	1,696	9,737			10,000,000	9,995,500			0.090	0.090	MAT		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						132,966,474	(7,812)	181,055			133,020,000	132,948,022			XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds						132,966,474	(7,812)	181,055			133,020,000	132,948,022			XXX	XXX	XXX		
AIR LEASE CORP SERIES MTN			12/01/2020	THE TORONTO-DOMINION BANK	06/03/2021	1,426,820		145,122			1,427,000	1,426,786	1,037		0.902	0.932	MJSD		
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,426,820		145,122			1,427,000	1,426,786	1,037		XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,426,820		145,122			1,427,000	1,426,786	1,037		XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						687,672,192	(95,961)	1,449,229			687,777,000	687,536,210	1,037		XXX	XXX	XXX		
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						687,672,192	(95,961)	1,449,229			687,777,000	687,536,210	1,037		XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
TIME DEPOSIT EURO (MCH)			12/31/2020												0.000	0.000		11	
TIME DEPOSIT EURO (MCH)			12/31/2020					1,224							0.000	0.000		164	
9099999. Subtotal - Other Short-Term Invested Assets								1,224			XXX				XXX	XXX	XXX	175	
9199999 - Totals						687,672,192	(95,961)	1,450,453			XXX	687,536,210	1,037		XXX	XXX	XXX	175	

1A	$ 686,245,372	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
2A	$	2B	$ 1,426,820	2C	$						
3A	$	3B	$	3C	$						
4A	$	4B	$	4C	$						
5A	$	5B	$	5C	$						
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 AEI999649	Equity Portfolio Hedge	D2.2	Equity/Index.	US - Chicago Board O 549300EX04Q2QBFQTQ27	06/17/2020	07/01/2021	300,000,000	450,000,000	1.500000		60,000					(60,000)						0002
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											60,000			XXX		(60,000)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											60,000			XXX		(60,000)					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		(60,000)					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		(60,000)					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		(60,000)					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		(60,000)					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
ESH1	46	8,428,721	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/19/2021	CME SNZ20JLFK8MNNCL0OF39	12/10/2020	3,664.6613	3,748.8000	56,580					236,794	236,794	11,000	0002	50
1539999999. Subtotal - Long Futures - Hedging Other												56,580					236,794	236,794	11,000	XXX	XXX
1579999999. Subtotal - Long Futures												56,580					236,794	236,794	11,000	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												56,580					236,794	236,794	11,000	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												56,580					236,794	236,794	11,000	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
ESH0	181	423,872	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	03/20/2020	CME SNZ20JLFK8MNNCL00F39	03/10/2020	3,196.3264	03/12/2020	3,050.5630	Closing Sale	(1,378,646)	(1,378,646)			0002	50
ESM0	119	143,593	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	06/19/2020	CME SNZ20JLFK8MNNCL00F39	05/13/2020	2,723.9215	06/11/2020	2,800.5298	Closing Sale	455,814	455,814			0002	50
ESU0	178	4,926,089	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	09/18/2020	CME SNZ20JLFK8MNNCL00F39	09/09/2020	3,260.7760	09/10/2020	3,312.7716	Closing Sale	462,758	462,758			0002	50
ESZ0	146	8,334,913	S&P 500 E-MINI	Equity Portfolio	D2.2	Equity/Index	12/18/2020	CME SNZ20JLFK8MNNCL00F39	11/30/2020	3,490.8047	12/10/2020	3,505.4321	Closing Sale	106,773	106,773			0002	50
1539999999. Subtotal - Long Futures - Hedging Other														(353,301)	(353,301)			XXX	XXX
1579999999. Subtotal - Long Futures														(353,301)	(353,301)			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														(353,301)	(353,301)			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														(353,301)	(353,301)			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	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				56,580		56,580	11,000	11,000
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals							56,580		56,580	11,000	11,000
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						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
5999999. Subtotal - SVO Identified Funds						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		3,862,365	3,862,365	
7699999. Subtotal - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				3,862,365	3,862,365	XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				3,862,365	3,862,365	XXX
8099999. Total - Preferred and Common Stocks				3,862,365	3,862,365	XXX
9999999 - Totals				3,862,365	3,862,365	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.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

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

SCHEDULE 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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						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
5999999. Subtotal - SVO Identified Funds						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					15,009,806	XXX
Citibank, N.A.	New York, NY					5,896,881	XXX
JPMorgan Chase Bank, N.A.	New York, NY					15,010,421	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			35,917,108	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			35,917,108	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			35,917,108	XXX

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

1. January	13,473,877	4. April	177,946,027	7. July	9,171,855	10. October	13,911,945
2. February	10,667,539	5. May	7,564,811	8. August	(8,909,652)	11. November	276,387,102
3. March	1,359,500,625	6. June	20,824,117	9. September	3,311,858	12. December	35,917,107

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 CASH MGMT BILL		12/31/2020	0.010	01/05/2021	4,999,999		1
	WI TREASURY SEC		12/22/2020	0.055	01/07/2021	6,509,940		99
	US TREASURY BILL		12/03/2020	0.077	01/14/2021	3,729,953		230
	US TREASURY BILL CASH MGMT BILL		11/24/2020	0.070	01/19/2021	24,099,598		1,781
	TREASURY BILL		12/31/2020	0.010	01/05/2021	7,999,991		2
	TREASURY BILL		12/30/2020	0.050	01/19/2021	7,999,800		11
	WI TREASURY SEC		12/21/2020	0.081	01/28/2021	26,928,364		667
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						82,267,645		2,791
0599999. Total - U.S. Government Bonds						82,267,645		2,791
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FED HOME LN DISCOUNT NT		11/10/2020	0.085	01/14/2021	23,998,817		2,947
	FARMER MAC DISCOUNT NOTE		12/31/2020	0.010	01/04/2021	3,999,997		1
	FED FARM CRD DISCOUNT NT		12/30/2020	0.070	01/20/2021	171,995		1
	FED HOME LN DISCOUNT NT		12/23/2020	0.060	01/15/2021	3,999,907		60
	FED HOME LN DISCOUNT NOTE		12/23/2020	0.065	01/20/2021	999,968		16
	FED HOME LN DISCOUNT NT Federal Home Loan Bank Di 0 01		12/23/2020	0.000	01/20/2021	7,702,726		115
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						40,873,410		3,140
3199999. Total - U.S. Special Revenues Bonds						40,873,410		3,140
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						123,141,055		5,931
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						123,141,055		5,931
8899999 - Total Cash Equivalents						123,141,055		5,931

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 123,141,055 1B ...$ 1C ...$ 1D ...$ 1E ...$ 1F ...$ 1G ...$

2A ..$ 2B ...$ 2C ...$

3A ..$ 3B ...$ 3C ...$

4A ..$ 4B ...$ 4C ...$

5A ..$ 5B ...$ 5C ...$

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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