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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number), Northbrook, IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)

Northbrook, IL, US 60062-6127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite G4E (Street and Number or P.O. Box), Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite G4E (Street and Number)

Northbrook, IL, US 60062-7127 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact ALMA LOPEZ (Name), 847-402-6704 (Area Code) (Telephone Number)

alop5@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Secretary	SUSAN LeSUEUR LEES
Vice Chairman	DOGAN CIVGIN #	Treasurer	MICHAEL ALDO PEDRAJA

OTHER

CAROLYN DIANE BLAIR, Executive Vice President	ELIZABETH ANN BRADY, Executive Vice President	ERIC BRANDT #, Executive Vice President
JOHN EDWARD DUGENSKE #, President, Investments and Financial Products	RHONDA SMITH FERGUSON #, Executive Vice President	SUREN GUPTA, Executive Vice President
WILLIAM GUY HILL, Executive Vice President	JESSE EDWARD MERTEN #, President, Financial Products	JOHN FREDERICK O'DONNELL III, Executive Vice President
JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller	MARK QUINN PRINDIVILLE #, Executive Vice President
MARIO RIZZO, Chief Financial Officer	GLENN THOMAS SHAPIRO #, President, Personal Property-Liability	STEVEN PAUL SORENSON, Executive Vice President
TERRANCE WILLIAMS #, Executive Vice President		

DIRECTORS OR TRUSTEES

CAROLYN DIANE BLAIR	ELIZABETH ANN BRADY	DOGAN CIVGIN
JOHN EDWARD DUGENSKE	SUREN GUPTA	SUSAN LeSUEUR LEES
JESSE EDWARD MERTEN	MARK QUINN PRINDIVILLE #	MARIO RIZZO
GLENN THOMAS SHAPIRO	THOMAS JOSEPH WILSON II	

State of Illinois
County of Cook SS:

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

THOMAS JOSEPH WILSON II	SUSAN LeSUEUR LEES	MICHAEL ALDO PEDRAJA
Chairman of the Board	Secretary	Treasurer

Subscribed and sworn to before me this 3RD day of NOVEMBER 2020

MIGUEL SAUCEDO
NOTARY
11/04/2020

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

* Person having charge of the accounts and finances of the insurer.

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/20

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	32,694,040,349		32,694,040,349	28,300,734,418
2.	Stocks:				
	2.1 Preferred stocks	65,082,239		65,082,239	83,524,055
	2.2 Common stocks	7,357,712,617	5,888,282	7,351,824,335	10,262,331,393
3.	Mortgage loans on real estate:				
	3.1 First liens	597,957,105		597,957,105	538,545,433
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	186,022,923		186,022,923	202,441,902
	4.2 Properties held for the production of income (less $ encumbrances)	121,876,989		121,876,989	113,346,558
	4.3 Properties held for sale (less $ encumbrances)				37,807,218
5.	Cash ($ (906,551,334)), cash equivalents ($ 1,607,221,093) and short-term investments ($ 71,190,968)	771,860,727		771,860,727	1,174,051,723
6.	Contract loans (including $ premium notes)				
7.	Derivatives	37,163,088		37,163,088	20,230,547
8.	Other invested assets	5,242,648,372	885,422	5,241,762,950	5,694,145,103
9.	Receivables for securities	86,115,518		86,115,518	25,554,590
10.	Securities lending reinvested collateral assets	42,849,230		42,849,230	39,752,094
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	47,203,329,157	6,773,704	47,196,555,453	46,492,465,034
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	288,005,784	90,170	287,915,614	272,273,999
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,655,831,040	53,822,561	1,602,008,479	1,512,871,076
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,611,878,636		3,611,878,636	3,655,048,212
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	43,685,967		43,685,967	65,182,582
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	509,883		509,883	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	836,714,945		836,714,945	550,882,824
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	377,783,773	298,384,493	79,399,280	93,310,955
21.	Furniture and equipment, including health care delivery assets ($)	267,710,798	267,710,798		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	267,759,447		267,759,447	220,190,696
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	421,984,480	314,096,070	107,888,410	78,757,592
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	54,975,193,910	940,877,796	54,034,316,114	52,940,982,971
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	54,975,193,910	940,877,796	54,034,316,114	52,940,982,971
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	75,597,277	10,685,682	64,911,595	70,954,928
2502.	Collateral	32,247,971		32,247,971	3,391,272
2503.	Prepaid assessments	149,087,545	138,956,287	10,131,258	4,411,392
2598.	Summary of remaining write-ins for Line 25 from overflow page	165,051,687	164,454,101	597,586	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	421,984,480	314,096,070	107,888,410	78,757,592

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 5,493,039,682)	14,136,310,542	13,993,124,644
2.	Reinsurance payable on paid losses and loss adjustment expenses	846,154	1,347,840
3.	Loss adjustment expenses	4,269,838,921	4,061,750,929
4.	Commissions payable, contingent commissions and other similar charges	214,051,609	206,170,082
5.	Other expenses (excluding taxes, licenses and fees)	1,445,510,373	1,276,903,954
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	59,234,591	144,832,856
7.1	Current federal and foreign income taxes (including $ 10,394,864 on realized capital gains (losses))	40,560,301	185,017,604
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 171,701,189 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	11,442,499,342	11,103,636,769
10.	Advance premium	386,383,207	301,736,349
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	8,478,677	19,731,116
13.	Funds held by company under reinsurance treaties	99,229,623	88,963,571
14.	Amounts withheld or retained by company for account of others	39,771,532	35,952,211
15.	Remittances and items not allocated	31,243,111	18,819,994
16.	Provision for reinsurance (including $ certified)	37,136,685	20,640,710
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	216,952,681	261,566,553
20.	Derivatives	7,879,412	12,908,229
21.	Payable for securities	718,106,774	356,214,905
22.	Payable for securities lending	1,075,070,695	1,275,189,907
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	524,452,580	465,353,043
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	34,753,556,810	33,829,861,266
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	34,753,556,810	33,829,861,266
29.	Aggregate write-ins for special surplus funds	20,866,777	23,840,366
30.	Common capital stock	3,882,000	3,882,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,301,977,518	3,301,977,518
35.	Unassigned funds (surplus)	15,954,033,009	15,781,421,821
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	19,280,759,304	19,111,121,705
38.	Totals (Page 2, Line 28, Col. 3)	54,034,316,114	52,940,982,971
	DETAILS OF WRITE-INS		
2501.	Accounts payable	346,646,794	309,155,063
2502.	Reserve for uncashed checks	123,307,629	110,772,588
2503.	Deferred gain on intercompany asset transfers	24,972,920	9,474,857
2598.	Summary of remaining write-ins for Line 25 from overflow page	29,525,237	35,950,535
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	524,452,580	465,353,043
2901.	Deferred gain on sale/leaseback	17,803,888	20,746,294
2902.	SCOR retroactive reinsurance account	3,062,889	3,094,072
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	20,866,777	23,840,366
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,152,209,633)	4,163,628,152	4,487,481,943	5,981,437,865
	1.2 Assumed (written $ 20,342,306,702)	19,980,874,490	19,812,889,884	26,632,310,876
	1.3 Ceded (written $ 326,837,334)	315,729,019	343,171,892	458,686,750
	1.4 Net (written $ 24,167,679,001)	23,828,773,623	23,957,199,935	32,155,061,991
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 13,050,189,624):			
	2.1 Direct	1,449,562,248	2,203,214,494	2,938,165,189
	2.2 Assumed	10,951,858,215	11,987,750,269	15,564,506,009
	2.3 Ceded	(313,094,329)	71,562,834	99,160,430
	2.4 Net	12,714,514,792	14,119,401,929	18,403,510,768
3.	Loss adjustment expenses incurred	2,669,422,501	2,609,260,349	3,564,001,845
4.	Other underwriting expenses incurred	5,978,325,389	5,976,873,573	7,998,087,953
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	21,362,262,682	22,705,535,851	29,965,600,566
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	2,466,510,941	1,251,664,084	2,189,461,425
	INVESTMENT INCOME			
9.	Net investment income earned	929,432,194	1,153,778,685	1,726,838,032
10.	Net realized capital gains (losses) less capital gains tax of $ 360,203,581	1,237,270,860	142,518,879	312,025,012
11.	Net investment gain (loss) (Lines 9 + 10)	2,166,703,054	1,296,297,564	2,038,863,044
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 148,852,231)	(148,852,231)	(79,229,470)	(120,671,422)
13.	Finance and service charges not included in premiums	180,607,168	193,526,301	241,299,021
14.	Aggregate write-ins for miscellaneous income	6,807,297	(1,208,577)	(3,675,913)
15.	Total other income (Lines 12 through 14)	38,562,234	113,088,254	116,951,686
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	4,671,776,229	2,661,049,902	4,345,276,156
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	4,671,776,229	2,661,049,902	4,345,276,156
19.	Federal and foreign income taxes incurred	573,563,457	379,898,908	612,569,647
20.	Net income (Line 18 minus Line 19)(to Line 22)	4,098,212,772	2,281,150,994	3,732,706,509
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	19,111,121,705	16,864,097,548	16,864,097,548
22.	Net income (from Line 20)	4,098,212,772	2,281,150,994	3,732,706,509
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (285,346,076)	(754,499,121)	1,187,738,914	1,329,260,713
25.	Change in net unrealized foreign exchange capital gain (loss)	6,067,498	(7,615,307)	(12,584,396)
26.	Change in net deferred income tax	486,045	12,237,707	9,313,284
27.	Change in nonadmitted assets	(50,774,370)	(36,525,589)	(78,062,476)
28.	Change in provision for reinsurance	(16,495,975)	5,813,729	7,914,523
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(3,132,639,000)	(2,132,411,000)	(2,732,411,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	19,279,750	(2,196,000)	(9,113,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	169,637,599	1,308,193,448	2,247,024,157
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	19,280,759,304	18,172,290,996	19,111,121,705
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	OPEB Curtailment gain	6,491,000		
1402.	Allocated share of gain (loss) on sale of fixed assets	1,118,659	(1,026,503)	(3,108,328)
1403.	Retroactive reinsurance gain	21,868	20,197	(220,169)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(824,230)	(202,271)	(347,416)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	6,807,297	(1,208,577)	(3,675,913)
3701.	Transition obligation for postretirement benefits	19,279,750	(2,196,000)	(9,113,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	19,279,750	(2,196,000)	(9,113,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	24,193,875,051	24,353,150,859	32,387,284,073
2.	Net investment income	1,038,915,683	1,247,718,537	1,848,285,693
3.	Miscellaneous income	38,562,234	113,088,254	116,951,686
4.	Total (Lines 1 to 3)	25,271,352,968	25,713,957,650	34,352,521,452
5.	Benefit and loss related payments	12,549,832,279	13,657,373,501	18,273,945,624
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	8,335,069,884	8,633,604,170	11,275,541,035
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 349,808,717 tax on capital gains (losses)	1,078,224,341	383,871,202	541,253,411
10.	Total (Lines 5 through 9)	21,963,126,503	22,674,848,873	30,090,740,070
11.	Net cash from operations (Line 4 minus Line 10)	3,308,226,464	3,039,108,777	4,261,781,382
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	20,510,441,062	18,480,043,232	23,479,082,539
	12.2 Stocks	4,847,500,997	2,110,071,835	2,692,955,871
	12.3 Mortgage loans	24,253,916	78,340,905	136,463,155
	12.4 Real estate	51,078,063		
	12.5 Other invested assets	771,974,175	451,710,092	645,693,137
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(262,132)	(566,329)	(1,344,817)
	12.7 Miscellaneous proceeds	6,846,797		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	26,211,832,877	21,119,599,735	26,952,849,886
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	24,536,211,288	18,112,932,413	23,790,276,240
	13.2 Stocks	1,651,726,276	2,989,080,931	3,492,768,064
	13.3 Mortgage loans	83,521,391	81,275,817	284,469,426
	13.4 Real estate	21,216,367	24,699,132	35,109,990
	13.5 Other invested assets	566,490,770	805,850,118	1,071,977,163
	13.6 Miscellaneous applications	70,060,272	19,568,132	69,847,382
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,929,226,364	22,033,406,544	28,744,448,265
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(717,393,487)	(913,806,809)	(1,791,598,380)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	2,732,188,137	1,768,696,909	2,368,696,909
	16.6 Other cash provided (applied)	(260,835,837)	408,666,573	290,302,400
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,993,023,974)	(1,360,030,336)	(2,078,394,509)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(402,190,997)	765,271,632	391,788,493
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,174,051,723	782,263,230	782,263,230
	19.2 End of period (Line 18 plus Line 19.1)	771,860,727	1,547,534,862	1,174,051,723

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001.	Portfolio investments exchanged	979,992,319	619,035,685	811,668,083
20.0002.	Dividends/Asset Transfer	400,450,863	363,714,091	363,714,091
20.0003.	Change in payable for securities acquired	367,543,076	330,883,253	14,307,610
20.0004.	Low income housing commitment	123,179,690	113,594,821	196,803,570
20.0005.	Change in receivable for securities sold	61,417,953	106,429,042	23,809,080
20.0006.	Reinvestment of non-cash distributions from other invested assets	25,571,846	22,322,514	31,472,115
20.0007.	Donations	14,202,020	25,500,318	34,000,326
20.0008.	Real estate transferred to limited partnership	11,012,830		
20.0009.	Stock dividends received	9,305,064	5,296,017	7,793,483
20.0010.	Income from other invested assets	3,189,016	21,195,656	38,889,466

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0011. Bonds transferred to limited partnerships as contribution		4,799,736	4,799,736

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2019 Annual Statement notes: 1(B), 2-4, 5(B, C, J, O-Q), 6, 7, 9(B, D-I), 10(D-L, N, O), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(A-F), 15, 16(Derivative financial instruments 2-4 and Off-balance-sheet financial instruments), 17(A), 18, 19, 21(B, D, E, H), 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the "Company" or "Allstate") prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance ("IL DOI"). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners ("NAIC"), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual (APPM), which includes all Statements of Statutory Accounting Principles ("SSAPs"), subject to any deviations prescribed or permitted by the IL DOI.

The Company's net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2020 and 2019.

(in millions)		SSAP #	F/S Page #	F/S Line #	September 30, 2020	December 31, 2019
Net Income						
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 4,098	$ 3,733
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles ("SAP"):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 4,098	$ 3,733
Surplus						
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 19,281	$ 19,111
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 19,281	$ 19,111

C. Investments

Loan-backed and structured securities ("LBASS") with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. *43R, Loan-backed and Structured* Securities. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis.

Cash equivalents are reported at fair value or amortized cost. Due to a change in APPM requirements for SSAP No. 2R, *Cash, Cash Equivalents, Drafts and Short-Term Investments ("SSAP No. 2R")*, cash equivalents also include the investment in the Allstate Short term pool ("Short term pool") as of September 30, 2020. Cash equivalents reported at amortized cost are readily convertible into known amounts of cash and so near their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Short term pool, are reported at amortized cost. As of December 31, 2019, investments in the Short term pool were stated at the net asset value ("NAV") as a practical expedient to determine fair value.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company's ability to continue as a going concern as of September 30, 2020 or December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. The age analysis of the Company's mortgage loans as of September 30, 2020 and December 31, 2019 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

($ in millions)	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current year							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 598	$ -	$ 598
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior year							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 539	$ -	$ 539
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(in millions)	2020			2019		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	102	8	94	-	-	-
c. Present value of cash flows expected to be collected is less than the amortized cost basis	17	3	21	25	1	31
d. Total 1st Quarter	$ 119	$ 11	$ 115	$ 25	$ 1	$ 31
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	122	10	112	12	1	11
g. Present value of cash flows expected to be collected is less than the amortized cost basis	4	1	5	3	1	2
h. Total 2nd Quarter	$ 126	$ 11	$ 117	$ 15	$ 2	$ 13
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	24	1	23	32	1	31
k. Present value of cash flows expected to be collected is less than the amortized cost basis	-	-	-	10	-	11
l. Total 3rd Quarter	$ 24	$ 1	$ 23	$ 42	$ 1	$ 42
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				28	-	28
o. Present value of cash flows expected to be collected is less than the amortized cost basis				17	1	18
p. Total 4th Quarter				$ 45	$ 1	$ 46
q. Annual Aggregate Total		$ 23			$ 5	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2020
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900KAA4	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2020
05363WAA7	$ -	$ -	-	$ -	$ -	03/31/2020
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2020
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2020
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2020
466247YH0	$ 1	$ 1	-	$ 1	$ 1	03/31/2020
46630PAP0	$ -	$ -	-	$ -	$ -	03/31/2020
59020UH32	$ 1	$ -	1	$ 1	$ 1	03/31/2020
61754PAA2	$ 4	$ 3	1	$ 3	$ 4	03/31/2020
759950GV4	$ 4	$ 4	-	$ 4	$ 4	03/31/2020
00900MAC6	$ -	$ -	-	$ -	$ -	06/30/2020
64129VAB9	$ 4	$ 3	1	$ 3	$ 5	06/30/2020
64131RAE8	$ -	$ -	-	$ -	$ -	06/30/2020
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	06/30/2020
00900DAE2	$ -	$ -	-	$ -	$ -	06/30/2020
00900KAC0	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAD0	$ -	$ -	-	$ -	$ -	06/30/2020
45256HAE8	$ -	$ -	-	$ -	$ -	06/30/2020
86176YAH5	$ -	$ -	-	$ -	$ -	09/30/2020
45256HAE8	$ -	$ -	-	$ -	$ -	09/30/2020
Total			$ 4			
00900HAA1	$ 1	$ 1	$ -	$ 1	$ 1	03/31/2019
00900MAE2	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
00900MAF9	$ -	$ -	-	$ -	$ -	03/31/2019
05953YBJ9	$ 6	$ 6	-	$ 6	$ 6	03/31/2019
126673DR0	$ 5	$ 4	1	$ 4	$ 10	03/31/2019
161630BD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
36228FAA4	$ -	$ -	-	$ -	$ -	03/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	03/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	03/31/2019
64131RAE8	$ 4	$ 4	-	$ 4	$ 4	03/31/2019
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2019
82842RAJ9	$ 1	$ 1	-	$ 1	$ -	03/31/2019
94984SAA9	$ 1	$ 1	-	$ 1	$ 2	03/31/2019
00900HAA1	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
05363WAA7	$ 1	$ -	1	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	06/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	06/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	06/30/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	06/30/2019
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2019
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2019
466247YH0	$ 1	$ 1	-	$ 1	$ 2	09/30/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	09/30/2019
64129VAB9	$ 5	$ 5	-	$ 5	$ 5	09/30/2019
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	09/30/2019
00900HAC7	$ 2	$ 1	1	$ 1	$ 1	12/31/2019
00900UAC8	$ 4	$ 4	-	$ 4	$ 4	12/31/2019
05363WAA7	$ -	$ -	-	$ -	$ -	12/31/2019
05953YBJ9	$ 5	$ 5	-	$ 5	$ 6	12/31/2019
36228FCG9	$ -	$ -	-	$ -	$ -	12/31/2019
466247TH0	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
46630PAP0	$ -	$ -	-	$ -	$ -	12/31/2019
59020UH32	$ 1	$ 1	-	$ 1	$ 1	12/31/2019
64129VAB9	$ 4	$ 4	-	$ 4	$ 5	12/31/2019
82842RAJ9	$ -	$ -	-	$ -	$ -	12/31/2019
Total			$ 3			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position.

(in millions)

		September 30, 2020	December 31, 2019
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (9)	$ -
	2. 12 months or longer	$ (1)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 320	$ 105
	2. 12 months or longer	$ 103	$ 179

5. Substantially all of the unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested that these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of

NOTES TO FINANCIAL STATEMENTS

AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity.

LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

As of September 30, 2020, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of September 30, 2020, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

a. Aggregate Amount Collateral Received

1. The following table summarizes the Company's cash collateral received in connection with its securities lending program:

(in millions)	Fair Value	
	September 30, 2020	December 31, 2019
Securities lending		
(a) Open	$ 1,075	$ 1,275
(b) 30 days or less	-	-
(c) 31 to 60 days	-	-
(d) 61 to 90 days	-	-
(e) Greater than 90 days	-	-
(f) Subtotal	$ 1,075	$ 1,275
(g) Securities received	-	-
(h) Total collateral received	$ 1,075	$ 1,275

b.

(in millions)	September 30, 2020	December 31, 2019
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 1,084	$ 1,284

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program:

(in millions)	September 30, 2020		December 31, 2019	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ 764	$ 764	$ 777	$ 777
(b) 30 days or less	320	320	505	505
(c) 31 to 60 days	-	-	2	2
(d) 61 to 90 days	-	-	-	-
(e) 91 to 120 days	-	-	-	-
(f) 121 to 180 days	-	-	-	-
(g) 181 to 365 days	-	-	-	-
(h) 1 to 2 years	-	-	-	-
(i) 2 to 3 years	-	-	-	-
(j) Greater than 3 years	-	-	-	-
(k) Subtotal	$ 1,084	$ 1,084	$ 1,284	$ 1,284
(l) Securities received	-	-	-	-
(m) Total collateral reinvested	$ 1,084	$ 1,084	$ 1,284	$ 1,284

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2020 or 2019.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2020 or 2019.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2020 or 2019.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2020 or 2019.

K. Low income housing tax credit ("LIHTC") property investments

3. The balance of the admitted LIHTC property investments recognized within other invested assets was $596 million and $514 million as of September 30, 2020 and December 31, 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following.

($ in millions)

	Gross (Admitted and Nonadmitted) Restricted, September 30, 2020						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2019	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,075	-	-	-	1,075	1,275	(200)
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	156	-	-	-	156	159	(3)
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	24	-	-	-	24	23	1
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	60	-	-	-	60	48	12
n. Other restricted assets	3	-	-	-	3	1	2
o. Total restricted assets	$ 1,318	$ -	$ -	$ -	$ 1,318	$ 1,506	$ (188)

(a) Subset of column 1
(b) Subset of column 3

(continued)

	September 30, 2020			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,075	2.0	2.0
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	156	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	24	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	60	0.1	0.1
n. Other restricted assets	-	3	-	-
o. Total restricted assets	$ -	$ 1,318	2.4 %	2.4 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

	Gross (Admitted and Nonadmitted) Restricted, December 31, 2019						
	1	2	3	4	5	6	7
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From 12/31/2018	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	1,275	-	-	-	1,275	920	355
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding Federal Home Loan Bank (“FHLB”) capital stock	159	-	-	-	159	106	53
i. FHLB capital stock	-	-	-	-	-	-	-
j. On deposit with states	23	-	-	-	23	23	-
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-
m. Pledged as collateral not captured in other categories	48	-	-	-	48	267	(219)
n. Other restricted assets	1	-	-	-	1	1	-
o. Total restricted assets	$ 1,506	$ -	$ -	$ -	$ 1,506	$ 1,317	$ 189

(a) Subset of column 1
(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

(continued)

	December 31, 2019			
			Percentage	
	8	9	10	11
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligations for which a liability is not shown	$ -	$ -	- %	- %
b. Collateral held under security lending agreements	-	1,275	2.4	2.4
c. Subject to repurchase agreements	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-
g. Placed under option contracts	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	159	0.3	0.3
i. FHLB capital stock	-	-	-	-
j. On deposit with states	-	23	-	-
k. On deposit with other regulatory bodies	-	-	-	-
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-
m. Pledged as collateral not captured in other categories	-	48	0.1	0.1
n. Other restricted assets	-	1	-	-
o. Total restricted assets	$ -	$ 1,506	2.8 %	2.8 %

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

4. The following table summarizes collateral received and reflected as assets within the Company's financial statements:

($ in millions)

	September 30, 2020			
	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value ("BACV")	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,032	$ 1,032	1.9 %	1.9 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	43	43	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,075	$ 1,075	2.0 %	2.0 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

NOTES TO FINANCIAL STATEMENTS

	December 31, 2019			
	1	2	3	4
Collateral Assets	**BACV**	**Fair Value**	**% of BACV to Total Assets (Admitted and Nonadmitted)***	**% of BACV to Total Admitted Assets****
General Account:				
a. Cash, cash equivalents and short-term investments	$ 1,235	$ 1,235	2.3 %	2.3 %
b. Schedule D, Part 1	-	-	- %	- %
c. Schedule D, Part 2, Section 1	-	-	- %	- %
d. Schedule D, Part 2, Section 2	-	-	- %	- %
e. Schedule B	-	-	- %	- %
f. Schedule A	-	-	- %	- %
g. Schedule BA, Part 1	-	-	- %	- %
h. Schedule DL, Part 1	40	40	0.1 %	0.1 %
i. Other	-	-	- %	- %
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	$ 1,275	$ 1,275	2.4 %	2.4 %
Protected Cells:				
k. Cash, cash equivalents and short-term investments	$ -	$ -	- %	- %
l. Schedule D, Part 1	-	-	- %	- %
m. Schedule D, Part 2, Section 1	-	-	- %	- %
n. Schedule D, Part 2, Section 2	-	-	- %	- %
o. Schedule B	-	-	- %	- %
p. Schedule A	-	-	- %	- %
q. Schedule BA, Part 1	-	-	- %	- %
r. Schedule DL, Part 1	-	-	- %	- %
s. Other	-	-	- %	- %
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	$ -	$ -	- %	- %

* j = Column 1 divided by Asset Page, Line 26 (Column 1)
t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 dividend by Asset Page, Line 27 (Column 3)

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement:

($ in millions)	1	2
	Amount	**% of Liability to Total Liabilities***
September 30, 2020		
u. Recognized obligations to return collateral assets (General Account)	$ 1,075	3.1 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %
December 31, 2019		
u. Recognized obligations to return collateral assets (General Account)	$ 1,275	3.8 %
v. Recognized obligations to return collateral assets (Protected Cell)	$ -	- %

* u. & k. = Column 1 divided by Liability Page, Line 26 (Column 1)
v. = Column 1 dividend by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company did not hold working capital finance investments as of September 30, 2020 or December 31, 2019.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives* ("SSAP No. 86")

8. The Company did not have open option contracts with financing premiums due as of September 30, 2020 or December 31, 2019.

B. Derivatives under SSAP No. 108 – *Derivative Hedging Variable Annuity Guarantees* ("SSAP No. 108")

The Company did not utilize hedging strategies accounted for under SSAP No. 108.

9. Income Taxes

A. 1. The components of the net deferred tax asset ("DTA") and deferred tax liability ("DTL") were as follows:

(in millions)	**September 30, 2020**			**December 31, 2019**			**Change**		
	(1)	**(2)**	**(3) (Col 1+2)**	**(4)**	**(5)**	**(6) (Col 4+5)**	**(7) (Col 1-4)**	**(8) (Col 2-5)**	**(9) (Col 7+8)**
	Ordinary	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**	**Ordinary**	**Capital**	**Total**
(a) Gross DTAs	$ 1,092	$ 117	$ 1,209	$ 1,048	$ 107	$ 1,155	$ 44	$ 10	$ 54
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,092	$ 117	$ 1,209	$ 1,048	$ 107	$ 1,155	$ 44	$ 10	$ 54
(d) DTAs nonadmitted	-	-	-	-	-	-	-	-	-
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,092	$ 117	$ 1,209	$ 1,048	$ 107	$ 1,155	$ 44	$ 10	$ 54
(f) DTLs	299	73	372	544	60	604	(245)	13	(232)
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 793	$ 44	$ 837	$ 504	$ 47	$ 551	$ 289	$ (3)	$ 286

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 9/30/2020	(2) 9/30/2019	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 574	$ 380	$ 194
(b) Foreign	-	-	-
(c) Subtotal	$ 574	$ 380	$ 194
(d) Federal income tax on net capital gains (losses)	360	99	261
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 934	$ 479	$ 455

(in millions)	(1) 9/30/2020	(2) 12/31/2019	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 176	$ 177	$ (1)
(2) Unearned premium reserve	487	484	3
(3) Policyholder reserves	-	-	-
(4) Investments	2	2	-
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	1	1	-
(8) Compensation and benefits accrual	133	149	(16)
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	198	187	11
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	95	48	47
(99) Subtotal	$ 1,092	$ 1,048	$ 44
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ -	$ -
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,092	$ 1,048	$ 44
(e) Capital			
(1) Investments	$ 85	$ 93	$ (8)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	5	5	-
(4) Unrealized losses	27	9	18
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 117	$ 107	$ 10
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 117	$ 107	$ 10
(i) Admitted DTAs (2d + 2h)	$ 1,209	$ 1,155	$ 54
3. DTLs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 38	$ 43	$ (5)
(2) Investments	67	40	27
(3) Fixed assets	85	78	7
(4) Deferred and uncollected premium	-	-	-
(5) Policyholder reserves	-	-	-
(6) Premium acquisition expense	6	6	-
(7) Salvage & subrogation discounting	5	4	1
(8) Compensation and benefits accrual	24	19	5
(9) Other (including items <5% of total ordinary tax liabilities)	4	4	-
(99) Subtotal	$ 229	$ 194	$ 35
(b) Capital			
(1) Investments	$ 9	$ 8	$ 1
(2) Real estate	-	-	-
(3) Unrealized gains	134	402	(268)
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 143	$ 410	$ (267)
(c) DTLs (3a99 + 3b99)	$ 372	$ 604	$ (232)
4. Net DTAs/DTLs (2i – 3c)	$ 837	$ 551	$ 286

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. The Company paid a total of $3.13 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC (“AIH”), during the first nine months of 2020. See Note 13, Part 4 for details.

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly owned affiliated companies of The Allstate Corporation (the “Corporation”). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of September 30, 2020, the Company’s reported investment in the Short term pool was $524 million.

There were no other transactions entered into by the Company with related parties in 2020 that involved more than ½ of 1% of the Company’s admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

NOTES TO FINANCIAL STATEMENTS

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities:

($ in millions)

SCA Entity	Percentage of SCA Ownership	September 30, 2020 Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
Allstate Texas Lloyds, Inc. ("ATL, Inc.")	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	892	892	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 894	$ 892	$ 2
f. Aggregate Total (a+e)		$ 898	$ 892	$ 6

SCA Entity	Percentage of SCA Ownership	December 31, 2019 Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	-[1] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	768	768	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 770	$ 768	$ 2
f. Aggregate Total (a+e)		$ 774	$ 768	$ 6

[1] The Company owns less than 1.0% of the Corporation.

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity:

(in millions)

SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	September 30, 2020 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/09/2020	892	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 892			
f. Aggregate Total (a+e)			$ 892			

SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	December 31, 2019 NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ -			
b. SSAP No. 97 8b(ii) entities			$ -			
c. SSAP No. 97 8b(iii) entities			-			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	06/24/2019	768	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 768			
f. Aggregate Total (a+e)			$ 768			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

The Company's investments in the Corporation, ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filing requirements in 2020 and 2019.

11. Debt

B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of September 30, 2020 or December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first nine months ended September 30:

(in millions)	Pension Benefits 2020	Pension Benefits 2019	Postretirement Benefits 2020	Postretirement Benefits 2019	Special or Contractual Benefits Per SSAP No. 11 2020	Special or Contractual Benefits Per SSAP No. 11 2019
a. Service cost	$ -	$ -	$ 2	$ 2	$ -	$ -
b. Interest cost	-	-	3	4	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(7)	(7)	-	-
f. Prior service cost or credit	-	-	(1)	5	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	(6)	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ (9)	$ 4	$ -	$ -

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

4. The Company paid the following ordinary cash dividends to AIH:

(in millions) Date of Payment	2020	2019
February 12	$ 501	$ 702
March 25	1,358	114
April 18	-	698
April 20	818	-
July 22	55	254
October 18	-	200
December 18	-	400
Total	$ 2,732	$ 2,368

In addition, the Company paid ordinary dividends to AIH consisting of bonds with fair values of $198 million and $200 million, and related accrued interest of $1 million and $2 million, on July 22, 2020 and February 12, 2020, respectively.

The Company also paid ordinary dividends to AIH consisting of bonds with fair values of $242 million and $119 million, and related accrued interest of $2 million and $1 million, on March 25, 2019 and April 18, 2019, respectively.

10. Cumulative unrealized gains and losses increased unassigned funds by $3.16 billion and $3.91 billion as of September 30, 2020 and December 31, 2019, respectively.

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was $93 million and $27 million as of September 30, 2020 and December 31, 2019, respectively.

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There are two pending class actions, *Pierce v. Allstate Insurance Company, et al.* (Broward County, Fla. filed August 2013), the class settlement of which has received final approval, and *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla. filed January 2019), where the court denied class certification and the plaintiff has requested to file a renewed motion for class certification, as well as litigation involving individual plaintiffs. The Company is vigorously asserting both procedural and substantive defenses to lawsuits involving issues of unsettled Florida law.

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Perry v. Allstate Indemnity Company, et al.* (N.D. Ohio filed May 2016)*; Lado v. Allstate Vehicle and Property Insurance Company* (S.D. Ohio filed March 2020); *Maniaci v. Allstate Insurance Company* (N.D. Ohio filed March 2020); *Ferguson-Luke et al. v. Allstate Property and Casualty Insurance Company* (N.D. Ohio filed April 2020); *Brasher v. Allstate Indemnity Company* (N.D. Ala. filed February 2018)*; Huey v. Allstate Vehicle and Property Insurance Company* (N.D. Miss. filed October 2019)*; Floyd, et al. v. Allstate Indemnity Company et al.* (D.S.C. filed January 2020); *Clark v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Independence Co., Ark. filed February 2016); *Thaxton v. Allstate Indemnity Company* (Madison Co., Ill. filed July 2020); *Hester v. Allstate Vehicle and Property Insurance Company* (St. Clair Co., Ill. filed June 2020). The trial court denied class certification in *Brasher*, and plaintiff has moved for reconsideration of this ruling. No classes have been certified in any of the other matters.

Other proceedings

The stockholder derivative actions described below are disclosed pursuant to SEC disclosure requirements for these types of matters. The putative class action alleging violations of the federal securities laws is disclosed because it involves similar allegations to those made in the stockholder derivative actions.

Biefeldt / IBEW Consolidated Action. Two separately filed stockholder derivative actions have been consolidated into a single proceeding that is pending in the Circuit Court for Cook County, Illinois, Chancery Division. The original complaint in the first-filed of those actions, *Biefeldt v. Wilson, et al.*, was filed on August 3, 2017, in that court by a plaintiff alleging that she is a stockholder of the Company. On June 29, 2018, the court granted defendants' motion to dismiss that complaint for failure to make a pre-suit demand on the Allstate Board but granted plaintiff permission to file an amended complaint. The original complaint in *IBEW Local No. 98 Pension Fund v. Wilson, et al.*, was filed on April 12, 2018, in the same court by another plaintiff alleging to be a stockholder of the Company. After the court issued its dismissal decision in the *Biefeldt* action, plaintiffs agreed to consolidate the two actions and filed a consolidated amended complaint naming as defendants the Company's

NOTES TO FINANCIAL STATEMENTS

chairman, president and chief executive officer, its former president, and certain present or former members of the board of directors. In that complaint, plaintiffs allege that the directors and officer defendants breached their fiduciary duties to the Company in connection with allegedly material misstatements or omissions concerning the Company's automobile insurance claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. The factual allegations are substantially similar to those at issue in *In re The Allstate Corp. Securities Litigation*. Plaintiffs further allege that a senior officer and several outside directors engaged in stock option exercises allegedly while in possession of material nonpublic information. Plaintiffs seek, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. Defendants moved to dismiss the consolidated complaint on September 24, 2018 for failure to make a demand on the Allstate Board. On May 14, 2019, the court granted defendants' motion to dismiss the complaint, but allowed plaintiffs leave to file a second consolidated amended complaint which they filed on September 17, 2019. Defendants moved to dismiss the complaint on November 1, 2019 for failure to make a demand on the Allstate Board. That motion is pending.

In *Sundquist v. Wilson, et al.,* another plaintiff alleging to be a stockholder of the Company filed a stockholder derivative complaint in the United States District Court for the Northern District of Illinois on May 21, 2018. Plaintiff seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation* as well as state law "misappropriation" claims based on stock option transactions by the Company's chairman, president and chief executive officer, its former vice chairman, and certain members of the board of directors. Defendants moved to dismiss and/or stay the complaint on August 7, 2018. On December 4, 2018, the court granted defendants' motion and stayed the case pending the final resolution of the consolidated *Biefeldt/IBEW* matter.

Mims v. Wilson, et al., is an additional stockholder derivative action filed on February 12, 2020 in the United States District Court for the Northern District of Illinois. Plaintiff alleges that she previously made a demand on the Allstate board of directors and seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief. The complaint names as defendants the Company's chairman, president and chief executive officer, its former president, its former vice chairman, and certain present or former members of the board of directors. The complaint alleges breaches of fiduciary duty and unjust enrichment based on allegations similar to those asserted in *In re The Allstate Corp. Securities Litigation*. On February 20, 2020, the Allstate board of directors appointed a special committee to investigate the allegations in plaintiff's demand. The Company moved to dismiss the complaint on August 24, 2020 and briefing concluded on October 8, 2020.

In re The Allstate Corp. Securities Litigation is a certified class action filed on November 11, 2016 in the United States District Court for the Northern District of Illinois against the Company and two of its officers asserting claims under the federal securities laws. Plaintiffs allege that they purchased Allstate common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs seek an unspecified amount of damages, costs, attorney's fees, and other relief as the court deems appropriate. Plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs' further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Company, its chairman, president and chief executive officer, and its former president are the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. The court allowed the lead plaintiffs to amend their complaint to add the City of Providence Employee Retirement System as a proposed class representative and on September 12, 2018, the amended complaint was filed. On March 26, 2019, the court granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased Allstate common stock between October 29, 2014 and August 3, 2015. On April 9, 2019, defendants filed with the Seventh Circuit Court of Appeals a petition for permission to appeal this ruling pursuant to Federal Rule of Civil Procedure 23 (f) and the Court of Appeals granted that petition on April 25, 2019. On July 16, 2020, the Court of Appeals vacated the class certification order and remanded the matter for further consideration by the district court. Discovery in this matter concluded on October 5, 2020. The court will consider supplemental briefing on the issue of class certification; Allstate's supplemental brief regarding class certification is due on October 28, 2020.

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk:

(in millions)	Assets		Liabilities	
	September 30, 2020	December 31, 2019	September 30, 2020	December 31, 2019
a. Swaps	$ 1,158	$ 681	$ 295	$ 298
b. Futures	136	198	57	1
c. Options	21	634	-	634
d. Total	$ 1,315	$ 1,513	$ 352	$ 933

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

B. Transfer and Servicing of Financial Assets

1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of September 30, 2020 and December 31, 2019, bonds, including LBASS and common stocks with fair values of $1.04 billion and $1.24 billion, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance with SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, that crosses reporting periods are subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

NOTES TO FINANCIAL STATEMENTS

The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the third quarter of 2020 and 2019 and reacquired within 30 days of the sale date were as follows:

($ in millions)

	2020				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	-	$ -	$ -	$ -
Bonds	4	2	$ 18	$ 18	$ 1
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		7	$ 1	$ 1	$ -

	2019				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	5	$ 7	$ 7	$ -
Bonds	4	1	$ 2	$ 2	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		430	$ 113	$ 124	$ 11

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing NAV as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)

	September 30, 2020				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 795	$ 29	$ -	$ 824
Bank loans	-	-	578	-	578
Securities Valuation Office ("SVO")-identified investments	443	-	-	-	443
Hybrid securities	-	18	-	-	18
U.S. special revenue and special assessment obligations	-	3		-	3
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	443	816	610	-	1,869
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	22	1	-	23
Unaffiliated common stocks					
Industrial and miscellaneous	471	-	205	2	678
Mutual funds	302	129	-	-	431
Total unaffiliated common stocks	773	129	205	2	1,109
Cash equivalents					
Money market mutual funds	767	-	-	-	767
Derivative assets					
Foreign currency contracts	-	16	-	-	16
Credit contracts	-	1	-	-	1
Total return contracts	-	1	-	-	1
Equity and index contracts	-	-	-	-	-
Total derivative assets	-	18	-	-	18
Total assets at fair value	$ 1,983	$ 985	$ 816	$ 2	$ 3,786
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ -	$ (4)	$ -	$ -	$ (4)
Credit contracts	-	(4)	-	-	(4)
Equity and index contracts	-	-	-	-	-
Total derivative liabilities	-	(8)	-	-	(8)
Total liabilities at fair value	$ -	$ (8)	$ -	$ -	$ (8)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2019 (Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ -	$ 135	$ 5	$ -	$ 140
Bank loans	-	-	279	-	279
SVO-identified investments	612	-	-	-	612
Hybrid securities					
U.S. special revenue and special assessment obligations	-	1	-	-	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	-	3
Total bonds	612	136	287	-	1,035
Perpetual preferred stocks					
Industrial and miscellaneous	-	31	-	-	31
Redeemable preferred stocks					
Industrial and miscellaneous	-	8	-	-	8
Unaffiliated common stocks					
Industrial and miscellaneous	2,952	-	183	9	3,144
Mutual funds	1,073	128	-	-	1,201
Total unaffiliated common stocks	4,025	128	183	9	4,345
Cash equivalents					
Money market mutual funds	777	-	-	-	777
Short-term investments					
Short term pool [1]	-	-	-	765	765
Derivative assets					
Foreign currency contracts	-	18	-	-	18
Credit contracts	-	-	-	-	-
Total return contracts	-	-	-	-	-
Equity and index contracts	-	2	-	-	2
Total derivative assets	-	20	-	-	20
Total assets at fair value	$ 5,414	$ 323	$ 470	$ 774	$ 6,981
b. Liabilities at fair value					
Derivative liabilities					
Credit contracts	$ -	$ (6)	$ -	$ -	$ (6)
Foreign currency contracts	-	(6)	-	-	(6)
Equity and index contracts	-	(1)	-	-	(1)
Total derivative liabilities	-	(13)	-	-	(13)
Total liabilities at fair value	$ -	$ (13)	$ -	$	$ (13)

(1) As of September 30, 2020, the Short term pool is reported as a cash equivalent due to a change in APPM requirements for SSAP No. 2R.

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 279	$ 406	$ (30)	$ (2)	$ (21)
Industrial and miscellaneous	5	1	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	183	-	-	(10)	3
Total assets	$ 470	$ 407	$ (34)	$ (12)	$ (18)

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2020
Bonds					
Bank loans	$ 150	$ -	$ (123)	$ (81)	$ 578
Industrial and miscellaneous	83	-	(56)	-	29
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
U.S. special revenue and special assessment obligations	-	-	-	-	-
Hybrid securities	9	-	(9)	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	1	-	-	-	1
Unaffiliated common stocks					
Industrial and miscellaneous	33	-	(4)	-	205
Total assets	$ 276	$ -	$ (192)	$ (81)	$ 816

NOTES TO FINANCIAL STATEMENTS

Description	Beginning balance as of 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 765	$ 43	$ (253)	$ (15)	$ 9
Industrial and miscellaneous	23	-	(4)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	(3)	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	140	-	(7)	25	3
Total assets	$ 931	$ 43	$ (267)	$ 10	$ 12

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2019
Bonds					
Bank loans	$ 163	$ -	$ (151)	$ (121)	$ 440
Industrial and miscellaneous	9	-	(20)	-	8
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	-
U.S. special revenue and special assessment obligations	-	-	-	-	-
Redeemable preferred stocks					
Industrial and miscellaneous	-	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	64	-	(37)	-	188
Total assets	$ 236	$ -	$ (208)	$ (121)	$ 636

Transfers into Level 3 during the first nine months of 2020 and 2019 included securities measured at lower of cost or market and reported at fair value in 2020 and 2019, and at cost in 2019 and 2018, respectively. In addition, transfers into Level 3 during the first nine months of 2020 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

Transfers out of Level 3 during the first nine months of 2020 and 2019 included securities measured at lower of cost or market and reported at cost in 2020 and 2019, and fair value in 2019 and 2018, respectively. Transfers out of Level 3 during the first nine months of 2019 were also the result of assets utilizing NAV as a practical expedient to determine fair value. Transfers out of Level 3 during the first nine months of 2020 and 2019 included situations where the valuation was not based on market observable inputs in the prior period; in the current period, a price quote utilizing market observable inputs became available and was utilized and any gains and losses related to the change in valuation source for individual securities were not significant.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, residential mortgage-backed securities ("RMBS"), asset-backed securities ("ABS") and municipal bonds.

   The primary inputs to the valuation for public corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for RMBS and ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

   Redeemable preferred stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

   Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including foreign currency contracts, total return swap agreements and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

   Level 3 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, bank loans, commercial mortgage-backed securities ("CMBS"), ABS and municipal bonds.

   Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. CMBS and ABS are valued based on

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non-binding broker quotes received from brokers where the inputs have not been corroborated to be market observable. For municipal bonds that are not rated by third-party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

Redeemable preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	September 30, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 33,494	$ 31,843	$ 1,668	$ 30,869	$ 957	$ -	$ -
LBASS	$ 853	$ 851	$ -	$ 807	$ 46	$ -	$ -
Preferred stocks	$ 130	$ 65	$ -	$ 112	$ 18	$ -	$ -
Unaffiliated common stocks	$ 1,109	$ 1,109	$ 773	$ 129	$ 205	$ 2	$ -
Mortgage loans on real estate	$ 624	$ 598	$ -	$ -	$ 624	$ -	$ -
Cash equivalents	$ 1,607	$ 1,607	$ 1,427	$ 180	$ -	$ -	$ -
Short-term investments	$ 71	$ 71	$ 7	$ 64	$ -	$ -	$ -
Derivatives	$ 28	$ 37	$ 1	$ 27	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 596	$ 596	$ -	$ -	$ 596	$ -	$ -
Unaffiliated surplus notes	$ 9	$ 9	$ -	$ 9	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 17	$ 19	$ -	$ -	$ 17	$ -	$ -
Securities lending reinvested collateral	$ 43	$ 43	$ -	$ 43	$ -	$ -	$ -

	December 31, 2019						
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Bonds:							
Other than LBASS	$ 28,419	$ 27,487	$ 3,717	$ 23,771	$ 931	$ -	$ -
LBASS	$ 867	$ 814	$ -	$ 782	$ 85	$ -	$ -
Preferred stocks	$ 144	$ 84	$ -	$ 129	$ 15	$ -	$ -
Unaffiliated common stocks	$ 4,345	$ 4,345	$ 4,025	$ 128	$ 183	$ 9	$ -
Mortgage loans on real estate	$ 550	$ 539	$ -	$ -	$ 550	$ -	$ -
Cash equivalents	$ 1,244	$ 1,244	$ 777	$ 467	$ -	$ -	$ -
Short-term investments	$ 773	$ 773	$ -	$ 8	$ -	$ 765	$ -
Derivatives	$ 33	$ 20	$ 1	$ 32	$ -	$ -	$ -
Other invested assets:							
LIHTC property investments	$ 514	$ 514	$ -	$ -	$ 514	$ -	$ -
Unaffiliated surplus notes	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -	$ -
Affiliated collateral loans	$ 17	$ 19	$ -	$ -	$ 17	$ -	$ -
Securities lending reinvested collateral	$ 40	$ 40	$ -	$ 40	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Level 2 is based on valuation methods described in Part A4 of this note. The primary inputs to the valuation for preferred stocks in Level 3 include non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

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As of September 30, 2020, the Short term pool was reported as a cash equivalent. As of December 31, 2019, the Short term pool was reported as a short-term investment and the fair value was measured at NAV. NAV is based on marking to market the underlying Short term pool's net assets and is the basis for current transactions between the Short term pool and member companies. The value of net assets and each share is determined daily by the Short term pool custodian.

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)

	September 30, 2020						
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 1,075	$ 1,075	$ -	$ 1,075	$ -	$ -	$ -
Derivatives	$ 8	$ 8	$ -	$ 8	$ -	$ -	$ -

	December 31, 2019						
Type of Financial Instrument	**Aggregate Fair Value**	**Statement Value**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Securities lending collateral	$ 1,275	$ 1,275	$ -	$ 1,275	$ -	$ -	$ -
Derivatives	$ 13	$ 13	$ -	$ 13	$ -	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2020 and 2019.

E. Investments in certain common stock measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company has no commitments to invest in these investments over their remaining lives.

The Company's investment in the Short term pool was measured and reported at NAV in the Assets page and presented in the table in Part A1 as of December 31, 2019. There are no restrictions on withdrawals from the Short term pool. Withdrawals are made at current NAV. Each member company may make withdrawals on demand without penalty on any business day with the settlement of funds not to exceed ten business days. The Short term pool's investment strategy is to invest in U.S. dollar-denominated, high quality and highly liquid investments with very low credit risk and a duration of less than 100 days. The Company did not have commitments to invest in the Short term pool.

Changes in APPM requirements, effective June 30, 2020, require the valuation of the assets in the Short term pool to be consistent with the valuations required by reported asset type as stipulated in SSAP No. 2R.

21. Other Items

A. Unusual or Infrequent Items

Due to the significant decline in the number of auto accidents caused by mandated stay-at-home orders, other pandemic containment actions and reduced economic activity from the Novel Coronavirus Pandemic or COVID-19 ("Coronavirus"), premium refunds were provided to certain policyholders. Auto and certain commercial lines customers received a Shelter-in-Place Payback under the terms of a policy endorsement reducing net premiums written and earned by $869 million for the six months ended June 30, 2020.

Additionally, the state of California requested that insurers assess the impact of the Coronavirus and issue premium refunds for passenger auto, motorcycle, various commercial lines of insurance as well as other lines. Net premiums written and earned were reduced by $48 million for the three months ended September 30, 2020.

C. Other Disclosures

Coronavirus

The Coronavirus resulted in governments worldwide enacting emergency measures to combat the spread of the virus. These measures, which have included the implementation of travel restrictions, government-imposed shelter-in-place orders, quarantine periods, social distancing and restrictions on large gatherings, have caused material disruption to businesses globally, resulting in increased unemployment, a recession and increased economic uncertainty. Some of the restrictions implemented to contain the pandemic have been relaxed, but reduced economic activity, limits on large gatherings and events and higher unemployment continue. Additionally, there is no way of predicting with certainty how long the pandemic might last, including the potential for restrictions being restored or new restrictions being implemented that could result in further economic volatility.

Depending on its length and severity, the Coronavirus and the related containment actions may significantly affect the Company's results of operations, financial condition and liquidity, including sales of new and retention of existing policies, driving behavior and auto frequency, shared economy demand, severity costs, investment valuations and returns and increases in bad debt and credit risk.

The magnitude and duration of the global pandemic and the impact of actions taken by governmental authorities, businesses and consumers to mitigate health risks create significant uncertainty. The Company will continue to closely monitor and proactively adapt to developments and changing conditions. Currently, it is not possible to reliably estimate the length and severity of the pandemic or its impact to the Company's operations, but the effects could be material and may continue, emerge, evolve or accelerate into 2021.

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PG&E Corporation and Pacific Gas and Electric Company (together "PG&E") Settlement

On June 20, 2020, the United States Bankruptcy Court for the Northern District of California confirmed PG&E's Chapter 11 Plan of Reorganization. The Plan of Reorganization included an agreement to resolve insurance subrogation claims arising from the 2017 Northern California wildfires and the 2018 Camp Fire for $11 billion. The Company was party to the agreement.

On July 1, 2020, PG&E emerged from Chapter 11 and funded the subrogation trust from which distributions will be made to insurers. Insurers have five years from the effective date of the Plan of Reorganization to submit proof of paid losses to the trust prior to the final distribution.

The Company recognized a net underwriting gain of $450 million, net of expenses and adjustments to reinsurance, related to the subrogation settlement in the third quarter of 2020, which was reflected as follows in the Statement of Income:

(in millions)	Underwriting Gain/(Loss)
Premiums earned	$ 63
Losses incurred	399
Loss adjustment expense incurred	(12)
Net underwriting gain	$ 450

The favorable impact to premiums earned was due to reinstatement premiums returned by reinsurers.

On July 24, 2020, the Company received an initial distribution from the trust representing approximately 80% of the expected recovery.

Southern California Edison Settlement

On September 14, 2020, Southern California Edison reached a $1.16 billion settlement agreement with insurance companies, resolving all insurance subrogation claims arising from the December 2017 Thomas and Koenigstein Wildfires and January 2018 Montecito Mudslides litigation. The Company was party to the agreement and recognized a net underwriting gain of $44 million, net of expenses, related to the subrogation settlement in the third quarter of 2020, which was reflected as follows in the Statement of Income:

(in millions)	Underwriting Gain/(Loss)
Losses incurred	$ 51
Loss adjustment expense incurred	(7)
Net underwriting gain	$ 44

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC ("AIMCO II"). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, the assets of AIMCO II, which consisted of limited partnership investments with a book/adjusted carrying value of $1.81 billion and cash equivalents of $41 million as of September 30, 2020, will continue to be directly reported in the Company's financial statements.

Short term pool

The percentage share of the underlying assets of the Short term pool was as follows as of September 30, 2020:

(1)	Cash	- %
(2)	Cash equivalents	100 %
(3)	Short-term investments	- %
(4)	Total Short term pool	- %

F. Subprime Mortgage Related Risk Exposure

3. The Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses:

(in millions)	September 30, 2020	December 31, 2019
Actual cost	$ -	$ 47
Book/adjusted carrying value	$ -	$ 42
Fair value	$ -	$ 63
OTTI losses recognized	$ -	$ -

G. Insurance-linked Securities ("ILS") Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of five ILS agreements and three ILS agreements related to directly-written insurance risks as of September 30, 2020 and December 31, 2019 respectively.

As of September 30, 2020, the maximum proceeds or contractual limit available under each agreement was as follows:

- $500 million for the 2018-1 Excess contract for losses in excess of $4.08 billion and $4.48 billion on an aggregate and per occurrence basis, respectively
- $375 million for the 2017-1 Excess contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.98 billion due to inuring
- $300 million for the 2019-1 Class B contract for losses in excess of $3.58 billion on an aggregate basis and in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.19 billion due to inuring, on a per occurrence basis
- $150 million for the 2020-1 Class A contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.69 billion due to inuring
- $100 million for the 2020-1 Class B contract for losses in excess of $3.98 billion on an aggregate basis and in excess of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $4.38 billion due to inuring, on a per occurrence basis

As of December 31, 2019, the maximum proceeds or contractual limit available under each agreement was as follows:

- $500 million for the 2018-1 Excess contract during its four-year term for losses in excess of $3.94 billion and $4.36 billion on an aggregate and per occurrence basis, respectively
- $375 million for the 2017-1 Excess contract for losses in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.69 billion due to inuring
- $300 million for the 2019-1 Class B contract for losses in excess of $3.54 billion on an aggregate basis and in excess of a minimum of $2.75 billion retention, with the contract beginning to pay subject losses in excess of $3.07 billion due to inuring, on a per occurrence basis

NOTES TO FINANCIAL STATEMENTS

All agreements reinsure personal lines property and automobile excess catastrophe losses. The 2017-1 Excess contract covers named storms, earthquakes and fires following earthquakes, severe thunderstorms, winter storms, volcanic eruptions, and meteorite impacts. The 2018-1 Excess, 2019-1 Class B, 2020-1 Class A and 2020-1 Class B contracts cover named storms, earthquakes and fire following earthquakes, severe weather, wildfires, and other naturally occurring or man-made events declared to be a catastrophe by Allstate. Each agreement's contractual limit applies to the Company and its 22 ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its 22 ceding affiliated property and casualty companies for the loss occurrence and is limited to the ceding company's ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract's limit.

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all the Company's outstanding ILS contracts. The Company did not expect to receive proceeds under the terms of the ILS agreements as of September 30, 2020 or December 31, 2019.

($ in millions)	September 30, 2020		December 31, 2019	
	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts	Aggregate Maximum Proceeds
Management of Risk Related To:				
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	5	$ 1,425	3	$ 1,175
c. ILS Contracts as Counterparty	-	$ -	-	$ -
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	-	$ -	-	$ -
b. ILS Contracts as Ceding Insurer	-	$ -	-	$ -
c. ILS Contracts as Counterparty	-	$ -	-	$ -

22. Events Subsequent

On October 1, 2020, the Company declared an ordinary dividend of $200 million to AIH, which was paid in cash on October 19, 2020.

An evaluation of subsequent events was made through November 11, 2020 for the Quarterly Statement issued on November 13, 2020. There were no other significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the nine months ended September 30, 2020 and 2019 subject to retrospective rating features was $4.00 billion and $3.43 billion, respectively. These amounts represented 16.6% and 14.0% of total net premiums written in the nine months ended September 30, 2020 and 2019, respectively.

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions.

When the Company experiences changes in the mix or type of claims or changing claim settlement patterns, it may need to apply actuarial judgment in the determination and selection of development factors to be more reflective of the new trends. For example, the Coronavirus has had a significant impact on driving patterns and auto frequency that may lead to historical development trends being less predictive of future loss development.

Generally, the initial reserves for a new accident year are established based on actual claim frequency and severity assumptions for different lines and coverages based on historical relationships to relevant inflation indicators. Reserves for prior accident years are statistically determined using several different actuarial estimation methods. Changes in auto claim frequency may result from changes in mix of business, the rate of distracted driving, miles driven or other macroeconomic factors. Changes in auto current year claim severity are generally influenced by inflation in the medical and auto repair sectors of the economy and the effectiveness and efficiency of our claim practices. We mitigate these effects through various loss management programs. When such changes in claim data occur, actuarial judgment is used to determine appropriate development factors to establish reserves.

As part of the reserving process, the Company may also supplement its claims processes by utilizing third party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates.

The highest degree of uncertainty is associated with reserves for losses incurred in the initial reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

NOTES TO FINANCIAL STATEMENTS

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	September 30, 2020	December 31, 2019
Balance as of January 1	$ 18,055	$ 17,618
Incurred related to:		
Current year	15,724	22,017
Prior years	(340)	(49)
Total incurred	15,384	21,968
Paid related to:		
Current year	8,936	14,014
Prior years	6,097	7,517
Total paid	15,033	21,531
Balance	$ 18,406	$ 18,055

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.34 billion and $2.50 billion for the nine months ended September 30, 2020 and the year ended December 31, 2019, respectively.

Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position. The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(340) million and $(49) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2020 and the year ended December 31, 2019, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $896 million and $847 million was included as a reduction of loss reserves as of September 30, 2020 and December 31, 2019, respectively.

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

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2020 or 2019.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

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

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 899051

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2020

6.4 By what department or departments?
ILLINOIS

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500, CHICAGO, IL 60606				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$60,010,687 PLEDGED AS COLLATERAL; $155,627,437 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $24,372,462 ON DEPOSIT WITH STATE AND $2,857,951 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,596,352,307

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,923,548,118	$ 6,245,033,733
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 476,777,041	$ 487,020,710
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 6,400,325,159	$ 6,732,054,443
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,084,378,371

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,084,452,021

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,075,070,695

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: MARIA PSYCHOS 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: AUDREY Y. PEREZ 312-876-8548	227 W. MONROE STREET- FLOOR 4, CHICAGO, IL 60606

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
J.P. MORGAN INVESTMENT MANAGEMENT INC.	U
WELLINGTON MANAGEMENT COMPANY LLP	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107038	J.P. MORGAN INVESTMENT MANAGEMENT INC.	549300W78QHV4XMM6K69	SEC	DS
106595	WELLINGTON MANAGEMENT COMPANY LLP	5493002CYKEKC8C01T66	SEC	DS

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

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? ..... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? ..... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

   5.1 A&H loss percent ..... %

   5.2 A&H cost containment percent ..... %

   5.3 A&H expense percent excluding cost containment expenses ..... %

6.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

6.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

6.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

6.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3191400	CONVEX RE LIMITED	BMU	Unauthorized		
00000	AA-1120191	CONVEX INSURANCE UK LIMITED	GBR	Unauthorized		
00000	AA-3191190	HAMILTON RE LTD.	BMU	Unauthorized		
00000	AA-8310006	KELVIN RE LIMITED	GGY	Unauthorized		
00000	AA-3191388	VERMEER REINSURANCE LTD	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	L	60,836,513	67,892,274	27,317,856	28,481,245	39,955,862	29,953,128
2. Alaska AK	L	28,639,447	31,815,494	11,425,195	12,676,444	13,677,728	15,272,102
3. Arizona AZ	L	30,572,886	32,577,042	14,279,078	17,039,225	20,227,400	22,968,434
4. Arkansas AR	L	25,266,679	28,206,106	10,356,680	11,661,080	11,206,588	10,321,917
5. California CA	L	552,807,275	540,223,192	(149,480,272)	511,201,509	440,684,153	687,885,943
6. Colorado CO	L	55,561,450	55,566,951	27,113,717	39,522,099	29,850,823	34,388,140
7. Connecticut CT	L	93,509,699	101,171,953	44,435,275	45,664,462	62,675,510	60,125,842
8. Delaware DE	L	39,721,938	13,484,592	8,564,136	6,770,662	80,519,740	65,276,410
9. District of Columbia DC	L	9,837,248	9,582,008	4,345,850	3,680,398	3,445,116	4,679,184
10. Florida FL	L	334,775,899	347,160,472	152,657,748	170,666,998	248,259,567	245,033,309
11. Georgia GA	L	149,953,512	159,719,664	82,690,054	74,858,738	72,362,570	78,663,873
12. Hawaii HI	L	76,168,774	76,280,954	44,485,391	45,609,341	37,175,011	38,738,656
13. Idaho ID	L	9,347,904	10,264,925	4,309,281	5,199,147	4,501,619	4,968,384
14. Illinois IL	L	178,727,525	245,012,957	95,433,338	106,557,298	408,335,065	395,048,808
15. Indiana IN	L	41,353,309	45,810,401	16,819,870	19,565,941	26,079,290	27,483,683
16. Iowa IA	L	4,827,928	5,522,671	3,123,527	2,105,900	2,880,104	2,090,807
17. Kansas KS	L	12,526,005	14,012,212	4,751,090	7,820,847	3,039,522	5,828,742
18. Kentucky KY	L	43,088,931	48,122,977	20,596,969	20,492,062	19,163,349	23,901,070
19. Louisiana LA	L	193,807,423	204,983,394	130,473,956	83,787,249	152,600,258	90,165,513
20. Maine ME	L	9,825,473	10,854,995	2,516,841	4,401,924	2,691,215	3,481,757
21. Maryland MD	L	181,996,003	193,384,115	85,525,594	112,615,775	129,742,568	154,960,301
22. Massachusetts MA	L	71,037,019	69,880,656	36,469,329	39,577,070	44,084,154	41,583,812
23. Michigan MI	L	59,270,161	79,973,003	75,126,205	76,973,839	2,513,955,198	2,632,121,102
24. Minnesota MN	L	23,440,319	29,558,529	10,590,614	11,283,354	30,098,048	23,520,860
25. Mississippi MS	L	38,796,567	42,559,909	18,784,784	17,784,141	29,348,849	33,323,834
26. Missouri MO	L	16,932,697	18,639,421	10,467,592	10,141,816	13,748,369	15,363,543
27. Montana MT	L	4,408,658	4,686,148	1,635,436	2,467,371	4,500,399	5,148,240
28. Nebraska NE	L	6,989,889	7,871,892	3,064,732	8,616,994	2,294,170	3,955,485
29. Nevada NV	L	53,945,840	73,471,690	26,645,930	14,127,976	66,246,561	49,442,725
30. New Hampshire NH	L	12,746,935	13,856,496	5,164,318	5,841,780	9,266,710	11,927,993
31. New Jersey NJ	N		7,800	19,930,153	24,245,869	577,983,320	620,801,860
32. New Mexico NM	L	22,009,874	24,151,067	8,452,351	12,519,937	25,763,444	29,304,176
33. New York NY	L	677,399,876	754,485,893	361,435,120	428,902,883	838,606,747	868,562,702
34. North Carolina NC	L	90,347,906	104,519,757	41,216,519	47,376,428	33,528,886	41,667,537
35. North Dakota ND	L	9,297,312	10,539,960	4,698,847	5,325,845	3,784,236	4,971,136
36. Ohio OH	L	89,368,936	100,611,375	41,778,340	54,038,748	89,382,178	85,414,668
37. Oklahoma OK	L	27,402,202	31,200,062	11,809,875	15,758,662	10,703,903	11,475,655
38. Oregon OR	L	38,633,971	42,397,315	17,961,973	19,339,580	40,245,278	26,119,034
39. Pennsylvania PA	L	167,634,832	186,920,355	99,066,402	116,357,904	283,362,325	293,110,541
40. Rhode Island RI	L	23,084,922	25,320,751	10,483,853	12,924,905	15,385,131	18,033,219
41. South Carolina SC	L	110,309,435	118,385,124	51,029,394	53,386,833	66,702,367	67,006,570
42. South Dakota SD	L	6,347,157	5,962,398	4,975,695	3,295,177	4,455,013	3,242,980
43. Tennessee TN	L	66,042,238	67,079,072	33,327,985	27,748,309	34,391,988	32,168,178
44. Texas TX	L	76,075,094	78,173,837	37,420,583	41,726,769	51,123,183	123,490,522
45. Utah UT	L	28,595,216	32,646,835	15,176,645	15,058,578	15,838,845	16,252,274
46. Vermont VT	L	5,326,897	5,969,656	2,201,606	2,739,000	2,148,858	1,959,309
47. Virginia VA	L	152,309,667	162,177,111	64,907,603	77,690,371	67,299,027	71,146,970
48. Washington WA	L	104,875,396	120,109,861	53,965,654	67,820,958	97,587,516	87,279,361
49. West Virginia WV	L	22,183,488	25,328,378	6,737,027	10,167,866	8,521,133	10,522,787
50. Wisconsin WI	L	11,110,818	13,672,816	8,634,825	7,816,510	35,942,724	36,460,904
51. Wyoming WY	L	3,134,487	3,378,133	1,695,368	2,004,813	953,063	1,596,495
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,055	1,947
58. Aggregate Other Alien OT	XXX					326,898	324,960
59. Totals	XXX	4,152,209,633	4,495,184,648	1,726,595,933	2,563,438,632	6,826,653,634	7,268,537,380
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					326,898	324,960
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX					326,898	324,960

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 52

R - Registered - Non-domiciled RRGs

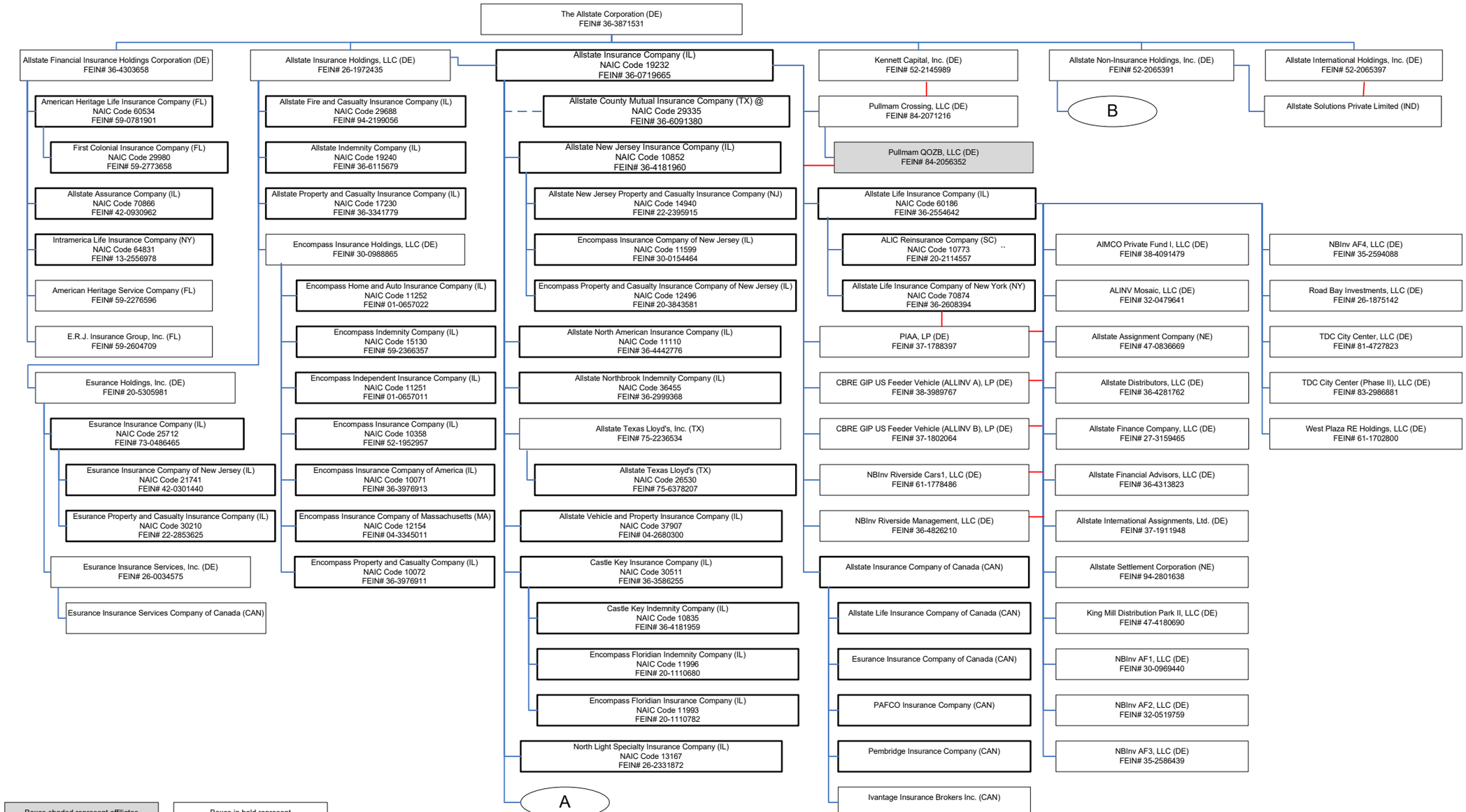
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)

Q - Qualified - Qualified or accredited reinsurer.

D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile

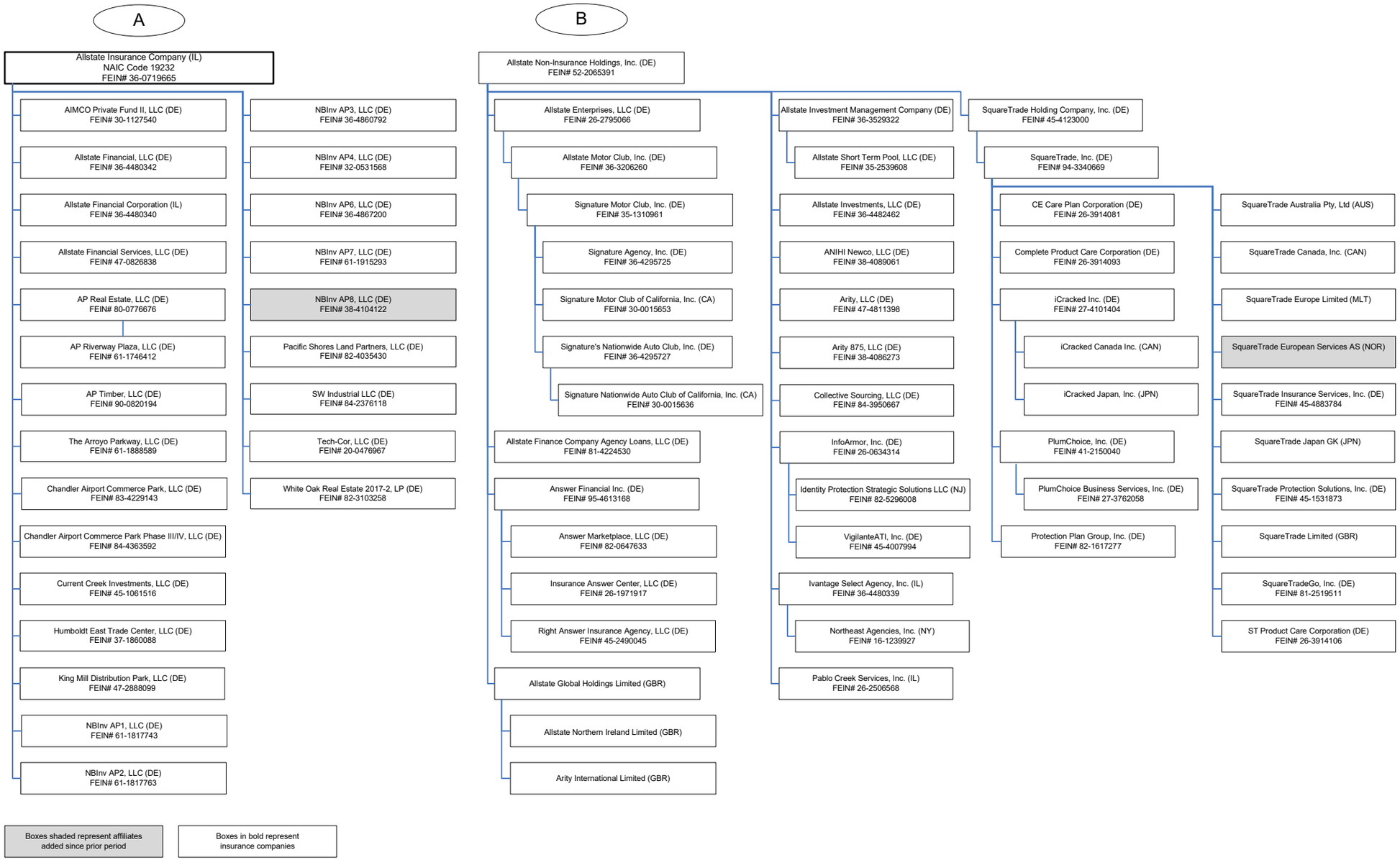
N - None of the above - Not allowed to write business in the state 5

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



@ Denotes company which is affiliated but not owned

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
			38-4091479				AIMCO Private Fund I, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			37-1911948				Allstate International Assignments, Ltd.	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			38-4086273				Arity 875, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			83-4229143				Chandler Airport Commerce Park, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-4363592				Chandler Airport Commerce Park Phase III/IV, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
							iCracked Canada Inc.	CAN	NIA	iCracked Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-4101404				iCracked Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							iCracked Japan, Inc.	JPN	NIA	iCracked Inc.	Ownership	37.500	The Allstate Corporation	N	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				PIAA, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
			41-2150040				PlumChoice, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3762058				PlumChoice Business Services, Inc.	DE	NIA	PlumChoice, Inc.	Ownership	100.000	The Allstate Corporation	N	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	N	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	N	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			45-4007994				VigilanteATI, Inc.	DE	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	553,832	174,430	31.5	(18.5)
2.	Allied Lines	190,561,023	53,506,772	28.1	62.1
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,406,163,265	216,827,938	15.4	39.1
5.	Commercial multiple peril	153,481,219	62,150,563	40.5	56.1
6.	Mortgage guaranty				
8.	Ocean marine	283,800	77,459	27.3	35.8
9.	Inland marine	34,704,319	10,500,497	30.3	30.2
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	697,161	693,575	99.5	(96.6)
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		1,795,146		(434.2)
17.1	Other liability - occurrence	91,789,366	58,876,942	64.1	86.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	355,417	91,127,078	25,639.5	(199.6)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	904,713,824	368,049,435	40.7	61.6
19.3,19.4	Commercial auto liability	356,119,652	253,913,403	71.3	71.6
21.	Auto physical damage	1,014,077,975	331,281,544	32.7	37.4
22.	Aircraft (all perils)				
23.	Fidelity	2,487	19,581	787.4	(466.9)
24.	Surety	620	(30,649)	(4,943.4)	
26.	Burglary and theft		8,787		
27.	Boiler and machinery	2,835,730	588,950	20.8	19.5
28.	Credit				
29.	International				
30.	Warranty	5,986,674			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,301,787	797	0.1	0.0
35.	Totals	4,163,628,152	1,449,562,248	34.8	49.1
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,301,787	797	0.1	0.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,301,787	797	0.1	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	201,717	541,640	583,447
2.	Allied Lines	79,810,354	202,195,424	199,807,710
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	511,781,224	1,390,237,906	1,443,077,423
5.	Commercial multiple peril	51,076,518	152,524,860	157,540,552
6.	Mortgage guaranty			
8.	Ocean marine	96,165	305,451	347,983
9.	Inland marine	12,571,390	35,973,664	37,993,322
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	251,666	666,316	724,276
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			108,032
17.1	Other liability - occurrence	36,738,166	92,565,734	66,879,576
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	107,052	344,180	416,600
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	305,908,240	888,101,179	1,022,385,891
19.3,19.4	Commercial auto liability	120,464,056	371,153,377	443,932,994
21.	Auto physical damage	349,825,150	1,004,874,725	1,110,787,238
22.	Aircraft (all perils)			
23.	Fidelity	1,425	3,724	3,832
24.	Surety	260	620	1,040
26.	Burglary and theft			
27.	Boiler and machinery	904,314	2,772,493	2,885,485
28.	Credit			
29.	International			
30.	Warranty	3,174,007	8,678,716	6,335,342
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	475,913	1,269,624	1,373,906
35.	Totals	1,473,387,615	4,152,209,633	4,495,184,648
	DETAILS OF WRITE-INS			
3401.	Identity theft	475,913	1,269,624	1,373,906
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	475,913	1,269,624	1,373,906

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2020 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2020 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2020 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2017 + Prior	5,141,744	1,273,602	6,415,346	1,333,273	97,738	1,431,012	3,924,505	45,537	992,527	4,962,569	116,034	(137,800)	(21,766)
2. 2018	2,864,664	772,295	3,636,959	766,492	196,283	962,774	1,897,886	90,050	416,127	2,404,063	(200,286)	(69,835)	(270,121)
3. Subtotals 2018 + Prior	8,006,408	2,045,897	10,052,305	2,099,765	294,021	2,393,786	5,822,391	135,587	1,408,654	7,366,632	(84,252)	(207,635)	(291,887)
4. 2019	6,094,995	1,907,575	8,002,571	3,079,435	623,170	3,702,605	2,896,627	375,370	980,192	4,252,190	(118,933)	71,158	(47,775)
5. Subtotals 2019 + Prior	14,101,403	3,953,473	18,054,876	5,179,200	917,191	6,096,391	8,719,018	510,957	2,388,846	11,618,822	(203,185)	(136,478)	(339,662)
6. 2020	XXX	XXX	XXX	XXX	8,936,235	8,936,235	XXX	4,495,415	2,291,912	6,787,328	XXX	XXX	XXX
7. Totals	14,101,403	3,953,473	18,054,876	5,179,200	9,853,426	15,032,627	8,719,018	5,006,372	4,680,759	18,406,149	(203,185)	(136,478)	(339,662)
8. Prior Year-End Surplus As Regards Policyholders	19,111,122										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (1.4)	2. (3.5)	3. (1.9)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.8)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Supplement A to Schedule T [Document Identifier 455]



3. Medicare Part D Coverage Supplement [Document Identifier 365]



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Michigan Catastrophic Claims Association refund	597,586		597,586	
2505.	OPEB prepaid benefits	103,751,750	103,751,750		
2506.	Intangible asset	57,067,668	57,067,668		
2507.	Advances	3,164,959	3,164,959		
2508.	Accounts receivable for the sale of securities	469,724	469,724		
2597.	Summary of remaining write-ins for Line 25 from overflow page	165,051,687	164,454,101	597,586	

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Derivative cash	18,134,126	23,493,332
2505.	Deposit for assumed reinsurance from CNA	15,141,334	14,897,912
2506.	Securities lending	30,248	1,370,945
2507.	Retroactive reinsurance reserve ceded	(3,780,471)	(3,811,654)
2597.	Summary of remaining write-ins for Line 25 from overflow page	29,525,237	35,950,535

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	Fines and penalties	(824,230)	(202,271)	(347,416)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(824,230)	(202,271)	(347,416)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	353,595,678	347,147,811
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	11,692,743	23,661,275
	2.2 Additional investment made after acquisition	9,546,486	20,448,715
3.	Current year change in encumbrances	(22,862)	(9,000,000)
4.	Total gain (loss) on disposals	17,316,551	
5.	Deduct amounts received on disposals	62,090,893	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	22,137,791	28,662,124
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	307,899,912	353,595,678
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	307,899,912	353,595,678

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	538,545,433	390,304,192
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	81,410,000	292,325,000
	2.2 Additional investment made after acquisition	2,159,256	7,681,336
3.	Capitalized deferred interest and other	(47,865)	(186,910)
4.	Accrual of discount	144,197	234,970
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	24,253,916	151,813,155
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		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	597,957,105	538,545,433
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	597,957,105	538,545,433
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	597,957,105	538,545,433

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,697,529,893	4,976,034,004
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	330,651,056	618,762,026
	2.2 Additional investment made after acquisition	411,688,624	721,781,537
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(331,982,029)	107,543,356
6.	Total gain (loss) on disposals	533,441	17,590,627
7.	Deduct amounts received on disposals	815,658,322	652,348,548
8.	Deduct amortization of premium and depreciation	48,188,162	64,094,004
9.	Total foreign exchange change in book/adjusted carrying value	10,329,287	(26,510,033)
10.	Deduct current year's other than temporary impairment recognized	12,255,417	1,229,071
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,242,648,372	5,697,529,893
12.	Deduct total nonadmitted amounts	885,422	3,384,790
13.	Statement value at end of current period (Line 11 minus Line 12)	5,241,762,950	5,694,145,103

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	38,653,164,243	36,168,341,792
2.	Cost of bonds and stocks acquired	27,540,504,456	28,078,903,638
3.	Accrual of discount	16,717,996	25,839,782
4.	Unrealized valuation increase (decrease)	(724,321,462)	1,428,304,863
5.	Total gain (loss) on disposals	1,631,805,819	504,290,738
6.	Deduct consideration for bonds and stocks disposed of	26,815,332,730	27,410,153,389
7.	Deduct amortization of premium	87,323,531	117,279,536
8.	Total foreign exchange change in book/adjusted carrying value	(862,848)	15,029,698
9.	Deduct current year's other than temporary impairment recognized	111,412,532	58,860,690
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	13,895,795	18,747,346
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,116,835,206	38,653,164,243
12.	Deduct total nonadmitted amounts	5,888,282	6,574,376
13.	Statement value at end of current period (Line 11 minus Line 12)	40,110,946,923	38,646,589,867

SCHEDULE D - PART 1B

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

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	15,657,151,707	11,745,265,635	11,528,919,619	(979,484,249)	16,995,569,258	15,657,151,707	14,894,013,474	15,549,693,417
2.	NAIC 2 (a)	11,913,824,841	1,696,485,760	1,001,423,126	47,847,117	10,219,269,309	11,913,824,841	12,656,734,591	9,249,769,245
3.	NAIC 3 (a)	2,811,679,410	715,357,108	396,923,906	81,489,471	2,536,103,571	2,811,679,410	3,211,602,083	2,630,420,101
4.	NAIC 4 (a)	1,887,613,171	862,249,965	367,927,946	125,603,247	1,694,082,360	1,887,613,171	2,507,538,437	1,908,859,934
5.	NAIC 5 (a)	256,672,529	65,700,922	52,592,288	10,069,106	197,891,615	256,672,529	279,850,269	167,860,678
6.	NAIC 6 (a)	44,469,352	19,450,800	4,628,906	(3,883,600)	43,927,785	44,469,352	55,407,647	33,725,142
7.	Total Bonds	32,571,411,010	15,104,510,190	13,352,415,791	(718,358,908)	31,686,843,898	32,571,411,010	33,605,146,501	29,540,328,516
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2					7,462,500			7,514,030
10.	NAIC 3	46,082,388			(2,613,444)	40,093,550	46,082,388	43,468,944	54,586,775
11.	NAIC 4	5,063,756			(283,277)	2,918,000	5,063,756	4,780,479	6,972,920
12.	NAIC 5								
13.	NAIC 6	14,693,580			2,139,236	13,594,603	14,693,580	16,832,816	14,450,331
14.	Total Preferred Stock	65,839,724			(757,486)	64,068,653	65,839,724	65,082,239	83,524,055
15.	Total Bonds and Preferred Stock	32,637,250,734	15,104,510,190	13,352,415,791	(719,116,393)	31,750,912,551	32,637,250,734	33,670,228,740	29,623,852,572

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 872,147,722 ; NAIC 2 $ 34,674,579 ; NAIC 3 $ 4,283,850 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	71,190,968	XXX	71,288,552	814,085	305,499

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	772,592,114	705,648,802
2.	Cost of short-term investments acquired	119,573,658	24,240,226,541
3.	Accrual of discount	384,680	19,521
4.	Unrealized valuation increase (decrease)	38,215	52,009
5.	Total gain (loss) on disposals	194,044	(55,952)
6.	Deduct consideration received on disposals	821,226,555	24,173,180,525
7.	Deduct amortization of premium	254,066	118,282
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	111,123	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	71,190,968	772,592,114
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	71,190,968	772,592,114

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	7,322,318
2.	Cost Paid/(Consideration Received) on additions	21,885,680
3.	Unrealized Valuation increase/(decrease)	9,852,756
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	10,926,559
6.	Considerations received/(paid) on terminations	19,093,256
7.	Amortization	(2,148,663)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	538,282
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	29,283,675
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	29,283,675

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 to date minus	808,745			
	3.12 Section 1, Column 15, prior year	2,148,183	(1,339,438)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(276,447)			
	3.14 Section 1, Column 18, prior year	(1,684,143)	1,407,696	68,258	
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	532,298			
	3.24 Section 1, Column 19, prior year	464,040			
	3.25 SSAP No. 108 adjustments		68,258	68,258	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			61,290,705	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	60,826,665			
	4.23 SSAP No. 108 adjustments		60,826,665		
4.3	Subtotal (Line 4.1 minus Line 4.2)				464,040
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(464,040)
	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 Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2	6,900,000	7,317,962	7,587,573	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	148,851	54,075	68389X-BM-6	ORACLE CORPORATION	1FE	7,169,110	7,533,498
PENDING	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 09/16/2020, attached to Cash Security-NATIONAL RURAL UTILITIES COOPERATI	1IF	15,000,000	14,998,630	15,189,054	09/16/2020	12/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		(258,807)	637432-NM-3	NATIONAL RURAL UTILITIES COOPERATI	1FE	14,998,630	15,447,861
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2	5,000,000	5,098,132	5,717,816	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	107,863	39,185	459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO	1FE	4,990,269	5,678,631
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-US BANCORP	2	20,000,000	20,417,648	23,228,936	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	431,453	156,740	91159H-HU-7	US BANCORP	1FE	19,986,196	23,072,196
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-COMMONWEALTH EDISON COMPANY	2	25,000,000	25,467,410	26,960,693	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	539,316	195,925	202795-JR-2	COMMONWEALTH EDISON COMPANY	1FE	24,928,094	26,764,768
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2	26,861,700	27,370,166	30,979,854	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	579,478	210,515	68389X-BW-4	ORACLE CORPORATION	1FE	26,790,689	30,769,339
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-AMAZON.COM INC	2	20,000,000	20,425,150	20,421,942	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	431,453	156,740	023135-BR-6	AMAZON.COM INC	1FE	19,993,697	20,265,202
12676FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-PINNACLE WEST CAPITAL CORPORATION	2	7,474,000	7,634,528	7,651,334	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	161,234	58,574	723484-AH-4	PINNACLE WEST CAPITAL CORPORATION	1FE	7,473,295	7,592,760
12676FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-ORACLE CORPORATION	2	25,000,000	25,530,369	26,985,925	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	538,745	195,925	68389X-BT-1	ORACLE CORPORATION	1FE	24,991,624	26,790,000
12676FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-INTERNATIONAL BUSINESS MACHINES CO	2	15,260,600	15,562,750	15,896,456	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	328,863	119,597	459200-KH-3	INTERNATIONAL BUSINESS MACHINES CO	1FE	15,233,887	15,776,858
12676FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALT DISNEY CO	2	47,000,000	47,898,964	49,278,419	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	1,012,841	368,339	254687-FV-3	WALT DISNEY CO	1FE	46,886,123	48,910,080
12676FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WALT DISNEY CO	2	30,000,000	30,553,484	31,827,315	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	646,494	235,110	254687-FW-1	WALT DISNEY CO	1FE	29,906,990	31,592,205
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-3M CO	2	16,000,000	16,282,035	18,525,443	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	286,858	125,392	88579Y-BG-5	3M CO	1FE	15,995,177	18,400,051
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-WW GRAINGER INC	2	15,000,000	15,232,038	15,829,280	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	268,929	117,555	384802-AE-4	WW GRAINGER INC	1FE	14,963,109	15,711,725
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TARGET CORPORATION	2	16,500,000	16,771,012	17,809,381	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	295,822	129,311	87612E-BL-9	TARGET CORPORATION	1FE	16,475,190	17,680,070
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-SOUTHERN CALIFORNIA EDISON COMPANY	2	15,000,000	15,631,403	16,744,587	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	268,929	117,555	842400-GN-7	SOUTHERN CALIFORNIA EDISON COMPANY	1FE	15,362,474	16,627,032
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-ORACLE CORPORATION	2	15,000,000	15,217,515	17,025,093	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	268,929	117,555	68389X-BX-2	ORACLE CORPORATION	1FE	14,948,586	16,907,538
12676FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-MORGAN STANLEY	2	30,457,100	31,003,154	32,135,947	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	546,054	238,692	617446-8Q-5	MORGAN STANLEY	1FE	30,457,100	31,897,255

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	3,238,300	3,424,140	3,928,035	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	69,859	25,379	912828-5M-8	TREASURY NOTE	1	3,354,282	3,902,657
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-WI TREASURY NOTE	2	8,259,100	8,450,254	8,938,097	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	178,171	64,727	912828-YG-9	WI TREASURY NOTE	1	8,272,083	8,873,371
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	8,564,900	8,866,091	9,288,112	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	184,572	67,123	912828-J2-7	TREASURY NOTE	1	8,681,519	9,220,988
680665B#2	SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security-TREASURY NOTE	3	4,500,000	4,529,790	4,809,794	06/28/2017	06/20/2022	SINGLE NAME CDS ON OLN	(47,676)	(63,917)	912828-G3-8	TREASURY NOTE	1	4,577,466	4,873,712
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,194,400	7,678,322	7,801,888	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	155,038	56,383	912828-J2-7	TREASURY NOTE	1	7,523,284	7,745,505
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	5,540,800	5,581,632	5,951,301	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	119,530	43,423	912828-2A-7	TREASURY NOTE	1	5,462,103	5,907,878
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	6,143,600	6,816,975	6,938,576	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	132,534	48,147	912828-4R-8	TREASURY NOTE	1	6,684,441	6,890,428
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	11,618,100	12,245,596	12,519,699	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	250,633	91,051	912828-P4-6	TREASURY NOTE	1	11,994,963	12,428,648
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,816,800	8,503,823	8,697,300	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	168,629	61,260	912828-6L-9	TREASURY NOTE	1	8,335,194	8,636,040
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	6,164,300	6,829,164	6,950,402	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	132,980	48,310	912828-4M-9	TREASURY NOTE	1	6,696,184	6,902,093
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	9,060,000	10,018,769	10,240,853	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	195,448	71,003	912828-6A-3	TREASURY NOTE	1	9,823,321	10,169,850
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	3,513,500	3,658,333	3,842,978	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	75,715	27,535	912828-XB-1	TREASURY NOTE	1	3,582,617	3,815,443
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	4,947,300	5,547,386	5,653,957	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	106,613	38,772	912828-5C-0	TREASURY NOTE	1	5,440,772	5,615,186
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,569,300	4,990,501	5,092,563	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	81,921	35,810	912828-4F-4	TREASURY NOTE	1	4,908,580	5,056,753
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	10,751,000	11,524,304	11,759,175	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	192,751	84,256	912828-XB-1	TREASURY NOTE	1	11,331,553	11,674,919
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,279,000	5,658,711	5,774,038	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	94,645	41,372	912828-XB-1	TREASURY NOTE	1	5,564,065	5,732,667
PENDING	CALL OPTION ON DEC20 SPX @2825, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1IF	1,991,682	2,349,278	2,413,686	09/18/2020	12/18/2020	CALL OPTION ON DEC20 SPX @2825	301,356	333,000	912828-N3-0	TREASURY NOTE	1	2,047,922	2,080,686
PENDING	CALL OPTION ON JUN21 SPX @2775, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1IF	2,323,629	2,846,032	2,893,492	09/18/2020	06/18/2021	CALL OPTION ON JUN21 SPX @2775	456,789	466,025	912828-N3-0	TREASURY NOTE	1	2,389,242	2,427,467
PENDING	CALL OPTION ON MAR21 SPX @2400, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1IF	8,298,675	10,847,270	11,087,026	09/18/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2400	2,314,261	2,417,500	912828-N3-0	TREASURY NOTE	1	8,533,009	8,669,526
PENDING	CALL OPTION ON MAR21 SPX @2150, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1IF	1,991,682	2,734,859	2,800,716	09/18/2020	03/19/2021	CALL OPTION ON MAR21 SPX @2150	686,936	720,030	912828-N3-0	TREASURY NOTE	1	2,047,922	2,080,686
PENDING	CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security-TREASURY NOTE	1IF	2,987,523	3,537,955	3,589,704	09/18/2020	09/17/2021	CALL OPTION ON SEP21 SPX @3000	466,072	468,675	912828-N3-0	TREASURY NOTE	1	3,071,883	3,121,029

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	8,430,400	9,123,700	9,334,240	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	151,146	66,069	912828-M5-6	TREASURY NOTE	1	8,972,555	9,268,171
PENDING	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 09/16/2020, attached to Cash Security-TREASURY NOTE	1IF	4,840,100	4,881,772	5,075,925	09/16/2020	12/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		(83,510)	912828-XT-2	TREASURY NOTE	1	4,881,772	5,159,435
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	4,365,100	4,577,110	4,597,446	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	94,167	34,209	912828-ZB-9	TREASURY NOTE	1	4,482,943	4,563,236
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	6,705,700	7,617,260	7,612,968	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	120,224	52,553	912828-X8-8	TREASURY NOTE	1	7,497,036	7,560,415
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,703,600	5,785,835	5,775,927	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	102,258	44,699	912828-ZN-3	TREASURY NOTE	1	5,683,578	5,731,228
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	6,914,000	7,409,784	7,546,963	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	148,995	54,185	912828-K7-4	TREASURY NOTE	1	7,260,789	7,492,778
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	10,248,700	12,189,923	12,143,357	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	221,091	80,319	912828-4N-7	TREASURY NOTE	1	11,968,831	12,063,038
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	5,100,000	5,539,684	5,495,775	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	110,020	39,969	912828-P4-6	TREASURY NOTE	1	5,429,663	5,455,807
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	11,451,900	12,404,942	12,686,839	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	246,786	89,749	912828-6X-3	TREASURY NOTE	1	12,158,155	12,597,090
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	1,127,200	1,237,578	1,268,172	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	20,209	8,834	912828-6F-2	TREASURY NOTE	1	1,217,369	1,259,338
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	7,000,000	7,750,244	7,765,520	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	125,500	54,859	912828-YS-3	TREASURY NOTE	1	7,624,744	7,710,661
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,650,500	8,670,522	8,602,819	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	164,867	59,957	912828-V9-8	TREASURY NOTE	1	8,505,655	8,542,862
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	6,027,900	6,595,057	6,553,605	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	129,900	47,241	912828-Z9-4	TREASURY NOTE	1	6,465,157	6,506,365
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,551,600	10,607,739	10,561,099	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	171,247	74,856	912828-U2-4	TREASURY NOTE	1	10,436,492	10,486,243
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	9,370,000	9,492,162	10,277,944	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	167,991	73,433	912828-YB-0	TREASURY NOTE	1	9,324,171	10,204,511
PENDING	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 09/16/2020, attached to Cash Security-TREASURY NOTE	1IF	10,000,000	9,991,621	9,984,492	09/16/2020	12/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		(172,538)	912828-YT-1	TREASURY NOTE	1	9,991,621	10,157,030
PENDING	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT, effective 09/16/2020, attached to Cash Security-TREASURY NOTE	1IF	20,159,900	20,216,090	19,865,610	09/16/2020	12/20/2020	TR SWAP PAY (USO003M) RESET QTR / REC IBOXHY RESET MAT		(347,835)	912828-ZU-7	TREASURY NOTE	1	20,216,090	20,213,445
91283#GX5	FUTURE US 2YR NOTE DEC 20, effective 08/26/2020, attached to Cash Security-TREASURY BOND	1Z	300,000	280,504	368,858	08/26/2020	12/31/2020	FUTURE US 2YR NOTE DEC 20		(1,173)	912810-RK-6	TREASURY BOND	1	280,504	370,031
91283#HB2	FUTURE US 10YR NOTE DEC 20, effective 08/26/2020, attached to Cash Security-TREASURY BOND	1Z	101,000	94,436	99,327	08/26/2020	12/21/2020	FUTURE US 10YR NOTE DEC 20		(25,250)	912810-RK-6	TREASURY BOND	1	94,436	124,577
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,700,000	8,729,381	8,630,206	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	166,109	60,345	912828-6S-4	TREASURY NOTE	1	8,563,271	8,569,861

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	4,227,000	4,695,611	4,630,484	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	91,188	33,127	912828-Y9-5	TREASURY NOTE	1	4,604,424	4,597,357
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	8,100,000	9,213,353	9,113,018	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	174,738	63,480	912828-6F-2	TREASURY NOTE	1	9,038,614	9,049,539
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	8,006,300	9,172,899	9,067,335	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	172,717	62,745	912828-3F-5	TREASURY NOTE	1	9,000,182	9,004,590
126076FR6	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	33,176,200	34,078,818	33,631,875	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	715,698	260,002	912828-ZL-7	TREASURY NOTE	1	33,363,120	33,371,873
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	40,700	42,553	47,170	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	877	319	912828-6T-2	TREASURY NOTE	1	41,676	46,851
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	2,300,000	2,508,969	2,705,612	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	49,565	18,025	912828-6B-1	TREASURY NOTE	1	2,459,404	2,687,587
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,670,100	8,372,344	8,279,405	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	165,289	60,111	912828-R3-6	TREASURY NOTE	1	8,207,055	8,219,295
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	9,079,700	10,162,927	10,053,153	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	195,666	71,158	912828-M5-6	TREASURY NOTE	1	9,967,261	9,981,995
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	9,970,900	10,231,320	10,019,438	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	214,871	78,142	912828-ZQ-6	TREASURY NOTE	1	10,016,449	9,941,296
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	7,908,100	9,369,758	9,264,719	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	170,418	61,976	912828-3W-8	TREASURY NOTE	1	9,199,340	9,202,743
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	4,153,200	4,242,219	4,184,287	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	89,501	32,549	912828-ZW-3	TREASURY NOTE	1	4,152,718	4,151,738
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	15,877,300	16,221,910	15,996,142	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	342,153	124,430	912828-ZW-3	TREASURY NOTE	1	15,879,757	15,871,711
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	10,000,000	10,929,999	10,794,390	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	215,498	78,370	912828-R3-6	TREASURY NOTE	1	10,714,501	10,716,020
126076FQ8	CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security-TREASURY NOTE	2	9,475,000	10,356,911	10,227,685	02/21/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	204,184	74,256	912828-R3-6	TREASURY NOTE	1	10,152,727	10,153,429
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,000,000	4,058,333	4,500,724	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	71,715	31,348	912828-XZ-8	TREASURY NOTE	1	3,986,619	4,469,376
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,000,000	5,352,688	5,700,710	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	89,643	39,185	912828-5N-6	TREASURY NOTE	1	5,263,045	5,661,525
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	7,019,900	8,253,194	8,515,090	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	125,857	55,015	912828-5M-8	TREASURY NOTE	1	8,127,337	8,460,075
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,518,000	6,041,877	6,023,162	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	98,930	43,245	912828-K7-4	TREASURY NOTE	1	5,942,947	5,979,917
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,362,400	4,985,757	4,973,755	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	78,212	34,188	912828-5N-6	TREASURY NOTE	1	4,907,546	4,939,567
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,601,100	5,032,122	5,002,371	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	82,491	36,059	912828-Z9-4	TREASURY NOTE	1	4,949,631	4,966,312
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,384,000	6,006,826	5,961,229	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	96,528	42,194	912828-M5-6	TREASURY NOTE	1	5,910,298	5,919,035

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,870,700	4,964,194	4,894,411	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,325	38,172	912828-ZQ-6	TREASURY NOTE	1	4,876,869	4,856,239
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,034,700	5,150,654	5,095,791	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	90,265	39,457	912828-ZS-2	TREASURY NOTE	1	5,060,389	5,056,334
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	7,325,000	8,354,511	8,267,984	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	131,327	57,406	912828-4Z-0	TREASURY NOTE	1	8,223,184	8,210,578
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,871,600	4,999,609	4,895,315	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	87,341	38,179	912828-ZQ-6	TREASURY NOTE	1	4,912,268	4,857,136
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	6,300,000	6,481,313	6,330,668	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	112,950	49,373	912828-ZQ-6	TREASURY NOTE	1	6,368,363	6,281,295
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	5,267,700	5,996,924	5,950,778	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	94,443	41,283	912828-2R-0	TREASURY NOTE	1	5,902,481	5,909,496
126076FS4	CDS INDEX ON CDX.NA.IG.33.V1, effective 03/04/2020, attached to Cash Security-TREASURY NOTE	2	4,000,000	4,039,213	4,011,348	03/04/2020	12/20/2024	CDS INDEX ON CDX.NA.IG.33.V1	71,715	31,348	91282C-AD-3	TREASURY NOTE	1FE	3,967,498	3,980,000
PENDING	CALL OPTION ON DEC20 SPX @3125, effective 09/18/2020, attached to Cash Security-US TREASURY N/B	1IF	3,319,470	3,828,155	3,855,857	09/18/2020	12/18/2020	CALL OPTION ON DEC20 SPX @3125	284,966	313,100	912828-VS-6	US TREASURY N/B	1	3,543,189	3,542,757
9999999999 - Totals				871,391,841	897,007,440	XXX	XXX	XXX	19,725,473	9,643,049	XXX	XXX	XXX	851,666,368	887,364,390

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	10	234,531,719	18	869,576,339	10	866,347,275			10	234,531,719
2. Add: Opened or Acquired Transactions	27	954,912,553	13	85,467,118	18	93,606,883			58	1,133,986,553
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	101,463	XXX	37,169,289	XXX	2,417	XXX		XXX	37,273,169
4. Less: Closed or Disposed of Transactions	19	319,969,396	21	125,639,482	15	69,162,841			55	514,771,719
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX	225,989	XXX	19,401,892	XXX		XXX	19,627,881
7. Ending Inventory	18	869,576,339	10	866,347,275	13	871,391,841			13	871,391,841

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	29,283,675	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	808,745	
3.	Total (Line 1 plus Line 2)		30,092,420
4.	Part D, Section 1, Column 5	38,464,434	
5.	Part D, Section 1, Column 6	(8,372,014)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	19,227,675	
8.	Part B, Section 1, Column 13	625,562	
9.	Total (Line 7 plus Line 8)		19,853,237
10.	Part D, Section 1, Column 8	28,815,114	
11.	Part D, Section 1, Column 9	(8,961,877)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	757,230,506	
14.	Part B, Section 1, Column 20	15,285,210	
15.	Part D, Section 1, Column 11	772,515,716	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,243,794,088	846,656,542
2.	Cost of cash equivalents acquired	36,556,725,134	24,289,719,326
3.	Accrual of discount	1,405,614	7,059,808
4.	Unrealized valuation increase (decrease)	13,784	(12,084)
5.	Total gain (loss) on disposals	(549,548)	189,571
6.	Deduct consideration received on disposals	36,194,167,381	23,899,804,442
7.	Deduct amortization of premium	598	14,634
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)	1,607,221,093	1,243,794,088
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,607,221,093	1,243,794,088

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				(799,922)
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				(308,763)
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				646,457
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				3,053,803
Texas Vacant Land - Parking Lot	Irving	TX	05/01/1989	VARIOUS				1,143,277
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				445,033
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				444,372
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS		22,862		1,087,334
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS	11,692,743			
0199999. Acquired by Purchase					11,692,743	22,862		5,711,590
0399999 - Totals					11,692,743	22,862		5,711,590

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Zulily	MCCARRAN	NV	01/15/2020	HANCOCK REIT										(29,635)		(29,635)	(29,635)	3,848	4,408
0199999. Property Disposed														(29,635)		(29,635)	(29,635)	3,848	4,408
0399999 - Totals														(29,635)		(29,635)	(29,635)	3,848	4,408

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400002	FREMONT	CA		12/19/2017	4.550		375,000	17,686,059
400009	TAMPA	FL		06/07/2019	4.510		164,979	28,666,016
400015	HOUSTON	TX		02/27/2020	4.580		23,496	9,330,837
0599999. Mortgages in good standing - Commercial mortgages-all other							563,475	55,682,912
0899999. Total Mortgages in good standing							563,475	55,682,912
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							563,475	55,682,912

SCHEDULE B - PART 3

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

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												
123359	BURLINGAME	CA		11/04/2011	09/17/2020	15,328,508		72,259			72,259		15,400,767	15,400,767			
0199999. Mortgages closed by repayment						15,328,508		72,259			72,259		15,400,767	15,400,767			
123370	MARLTON	NJ		02/23/2012		95,340							95,340	95,340			
123525	EDINA	MN		04/10/2015		300,753							300,753	300,753			
123575	ATLANTA	GA		06/15/2016		101,577							101,577	101,577			
123580	LAKEWOOD	CO		10/31/2016		161,006							161,006	161,006			
123600	SEATTLE	WA		06/30/2017		442,784							442,784	442,784			
123677	DAYTON	OH		10/23/2019		198,460							198,460	198,460			
0299999. Mortgages with partial repayments						1,299,920							1,299,920	1,299,920			
0599999 - Totals						16,628,428		72,259			72,259		16,700,687	16,700,687			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative Symbo							
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	Commitment for Additional Investment	Percentage of Ownership
050698-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	5S	02/14/2011	2		18,888		563,596	1.750
1599999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Unaffiliated									18,888		563,596	XXX
000000-00-0	CSI PRODIGY CO-INVESTMENT LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		08/04/2020		21,624,000				85.000
000000-00-0	STRATEGIC VALUE DISLOCATION FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS		09/16/2020	3	8,130,000			46,070,000	2.710
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated								29,754,000			46,070,000	XXX
000000-00-0	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC		07/01/2020		6,000,001				0.380
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		21,607		468,612	3.170
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		268,217		21,063,704	0.740
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		405,717		5,434,157	2.110
000000-00-0	ALOHOMORA AS HOLDINGS LP PROUNLIMITED	GRAND CAYMAN	CYM	INVESTCORP		06/08/2018	3		130,747			75.000
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019	3		50,000			63.170
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	SAN FRANCISCO	CA	AMERICAN PACIFIC GROUP		04/17/2020			142,101		23,401,390	5.290
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		12/20/2019	3		1,523,521		14,239,085	0.220
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE CAPITAL PARTNERS GP LP		11/04/2019			4,784,391		15,518,557	1.730
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		176,657		4,607,465	0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019	3		3,376,552		6,920,247	1.500
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			421,844		7,540,752	2.760
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		558,339		8,375,162	2.600
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020		11,184,212			7,456,139	74.560
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3		120,042			10.500
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016	3		2,360,632		66,454,617	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015	3		139,603		2,099,686	2.310
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015	3		11,794		1,382,591	10.380
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019			1,991,044		8,782,110	0.080
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		484,406		9,686,374	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019	3		1,590,120		32,238,372	1.500
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	ALPINE ENERGY CAPITAL LLC		11/12/2019			59,585		522,144	15.620
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors		01/17/2014	3		132,306		1,745,887	0.410
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		617,545		30,909,125	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018	3		15,444			35.670
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS		11/14/2017	3		3,481,516		15,890,435	22.350
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS		05/03/2016	3		3,624,000			1.210
000000-00-0	COWEN SUSTAINABLE INVESTMENTS I LP	NEW YORK	NY	COWEN SUSTAINABLE ADVISORS LLC		02/11/2020	3		4,641,272		1,741,667	17.670
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3		257,686		7,589,380	1.360
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP		03/16/2020	3		3,091,297		18,421,311	16.510
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018			174,398		15,095,179	5.150
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		3,628		1,899,658	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		153,800			3.520
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL COLONY PARTNERS		03/05/2020	3		61,747			1.140
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners		02/10/2016			2,494,381			49.970
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			66,242		292,020	7.500
29269*-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011			56,926		3,979,610	1.820
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013			63,978		7,057,302	0.660
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020			42,999			39.360
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015			349,393		2,472,949	1.240
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		49,681		371,569	0.650
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	5		578,571		16,722,628	2.090
000000-00-0	FLIGHT CO-INVEST LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		09/13/2018	3		1,256,850		549,150	4.670
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		1,379,875		8,412,250	2.610
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			2,240,399		17,461,980	13.410
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			507,488		12,810,322	2.770
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019			89,249		429,900	18.410
000000-00-0	ADVENT INTERNATIONAL GPE IX LP	BOSTON	MA	ADVENT INTERNATIONAL		10/21/2019			2,786,400		16,783,199	0.360
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016			297,600		1,264,799	0.980
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	LS POWER		05/10/2017	3		972		339,982	1.940
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		641,712		3,329,282	1.150
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		7,379,775		23,128,950	1.080
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	2		844,120		4,776,954	9.140
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	2		1,679,014		6,183,767	5.180
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		1,462,175		10,995,569	0.340
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016			1,701,857		3,584,058	2.680

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			14,015		1,519,948	2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018			364,388		13,124,051	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			1,296,124		7,560,399	25.700
000000-00-0	LYRIC CAPITAL ROYALTY FUND I LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		01/18/2019			131,250		2,533,249	12.590
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013			80,473		65,043	0.610
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL		08/09/2019			4,064,716		5,341,488	3.680
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018	3		1,102,518		1,613,366	0.490
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013	3		3,888		242,146	0.150
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3		288,087		6,862,862	6.900
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			23,841		51,384	2.920
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014			100,090		1,183,075	0.410
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		274,297		12,632,220	0.620
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT		11/05/2019	3		55,377		6,020,848	3.500
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		5,234,701		1,841,702	0.700
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		2,498		3,274,995	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		213,157		617,305	0.820
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		12,818		249,060	0.410
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3		40,898			11.030
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018			1,043,674		17,954,471	2.560
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019			3,365,886		24,499,928	0.500
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			1,518,393		4,430,959	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			274		429,203	1.370
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017			7,939			6.450
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		307,698		6,459,899	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		126,157		15,645,174	0.250
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3	233,598			6,424	0.120
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	0	12/20/2012	2		35,247		545,209	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		554,880		3,751,573	0.910
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3		226,774		220,888	5.080
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006	3		24,376		196,920	0.880
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		250,679		2,828,453	0.600
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		1,256,683		13,501,120	0.850
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020		3,619,390			24,479,973	3.900
000000-00-0	BARINGS INTL SMALL CAP EQUITY FUND	CHARLOTTE	NC	BARINGS INTERNATIONAL INVESTMENTS LIMITED		07/01/2020	5	10,000,000				3.720
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	5		125,435		1,483,818	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	5		6,825,077		6,833,506	0.320
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	5		17,210		3,863,999	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	5		32,188		13,537,142	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	5		2,221			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	5		1,632			0.070
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		209,952		17,717,616	0.410
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		98,786		10,101,723	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		299,452		16,730,587	0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	PALO ALTO	CA	SUNSTONE PARTNERS		01/13/2016	3		795,706		4,004,922	6.140
000000-00-0	THOMA BRAVO XII	CHICAGO	IL	THOMA BRAVO PARTNERS		05/31/2016			568,604		2,042,262	1.160
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS		02/14/2019			525		13,604,423	0.190
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011			107,422		551,576	0.090
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013			48,906		300,535	0.240
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			378,281		1,009,411	39.720
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		11,030		1,102,118	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		178,776		7,407,650	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		30,686		1,006,108	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		2,513		1,733,228	1.760
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			1,040,961		7,917,530	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		85,596		17,413,138	2.870
1999999. Joint Venture Interests - Common Stock - Unaffiliated								31,037,201	93,738,141		778,474,673	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015	3		40,414		638,453	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009	3		15,364		2,827,088	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017	3		58,183		4,283,009	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011	3		62,581		6,287,502	0.380

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation and Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	DERMODY PROPERTIES INDUSTRIAL CO-INVEST FUND II LP	RENO	NV	DERMODY PROPERTIES		08/17/2020	3	28,349,630			1,876,164	26.980
000000-00-0	HARRISON STREET EUROPEAN PROPERTY PARTNERS II	CHICAGO	IL	HARRISON STREET ADVISORS LLC		05/14/2019	2		1,995,440		18,501,585	7.200
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		01/03/2018	2		57,015			0.310
000000-00-0	HIGH STREET REAL ESTATE FUND VI LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC		11/15/2019	2		3,240,000		19,440,000	7.380
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			27,902			9.260
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009	3		16,106		2,611,920	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			407,691		8,178,944	9.850
000000-00-0	PULLMAN CROSSINGS 2	MINNEAPOLIS	MN	RYAN COMPANY		06/11/2020			2,924			56.670
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,535			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			7,493		1,017,880	0.950
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP		12/22/2011			60,886		817,514	2.650
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,172			4.480
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,922,576		7,758,707	1.750
2199999. Joint Venture Interests - Real Estate - Unaffiliated								28,349,630	8,927,282		74,238,765	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016	2		390,146		2,132,948	51.000
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016	2		390,146		2,132,948	51.000
000000-00-0	HUMBOLDT EAST TRADE CENTER LLC	HAZLETON	PA	CBRE Global Investors		07/13/2017	3		270,992			95.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase I-II)	CHANDLER	AZ	Ryan Company		04/05/2019	3		20,710			90.000
000000-00-0	CHANDLER AIRPORT COMMERCE PARK LLC (Phase III-IV)	CHANDLER	AZ	Ryan Company		04/02/2020	3		15,772			90.000
000000-00-0	CHELAN VIEW ORCHARD, LLC	CHELAN	WA	AgriMACS Inc.		03/10/2020	3					99.290
000000-00-0	PULLMAN QOZB	CHICAGO	IL	CBRE Global Investors		07/13/2019	3		5,933,293			100.000
2299999. Joint Venture Interests - Real Estate - Affiliated									7,021,059		4,265,896	XXX
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020	3		527,254		15,260,354	0.280
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			68,823		3,458,074	9.330
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017	3		5,040,000		17,920,000	56.000
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		73,132		10,125,302	4.350
2599999. Joint Venture Interests - Other - Unaffiliated									5,709,210		46,763,729	XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT		02/29/2016	3		638,000			55.000
2699999. Joint Venture Interests - Other - Affiliated									638,000			XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019	3		(193,623)		13,279,380	11.580
000000-00-0	R4 HOUSING PARTNERS XIV LP	NEW YORK	NY	R4 CAPITAL		07/01/2020		17,500,000			16,426,963	6.870
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(239,814)		8,543,125	7.480
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			(265,718)		6,274,548	12.340
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			(468,512)		11,800,662	10.170
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			(565,946)		12,805,598	12.200
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016	3		23,877		255,024	4.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018	3		(412,199)		5,291,121	8.840
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017	3		(15,631)		1,989,118	11.670
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP	IRVINE	CA	WNC & ASSOCIATES		08/17/2020	3	12,500,000			12,351,541	8.660
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								30,000,000	(2,137,565)		89,017,078	XXX
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP NY STATE EASTERN GARDENS	BOSTON	MA	BOSTON FINANCIAL		09/30/2020		3,689,269			3,689,269	100.000
000000-00-0	RSE BROOKMONT LOFTS LLC	CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/30/2020	3	1,046,187			1,046,187	12.370
000000-00-0	R4 PMGA ACQUISITION LLC STATE	NEW YORK	NY	R4 CAPITAL		07/01/2020		6,559,980			5,252,400	39.190
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUNDS 49 LP CALIFORNIA	IRVINE	CA	WNC & ASSOCIATES		08/17/2020	3	6,681,401			5,679,191	8.660
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated								17,976,837			15,667,047	XXX
4899999. Total - Unaffiliated								137,117,668	106,255,955		1,050,794,889	XXX
4999999. Total - Affiliated									7,659,059		4,265,896	XXX
5099999 - Totals								137,117,668	113,915,014		1,055,060,784	XXX

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

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
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP	NEW YORK	NY	TWO SIGMA ADVISORS LP	09/01/2017	07/31/2020	27,828,000	2,172,000				2,172,000		30,000,000	30,000,000				(2,046,000)
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS	12/11/2018	07/01/2020	29,873							29,873	29,873				
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	09/30/2020	5,248	(5,248)				(5,248)							
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS IV-A SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	12/20/2019	08/17/2020	1,054							1,054	1,120	66		66	
000000-00-0	AQR STYLE PREMIA FUND LP	GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC	09/16/2016	07/15/2020	3,406,848	1,980,325				1,980,325		5,387,172	5,387,172				(1,992,566)
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	09/29/2020	11,529	(11,747)				(11,747)	11,353	11,135	1,737	(9,398)		(9,398)	33,855
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	07/29/2020	328,352							328,352	328,352				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	07/01/2020	1,202,866							1,202,866	1,202,866				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	09/23/2020	1,306,932							1,306,932	1,306,932				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	09/01/2020	1,943,120							1,943,120	1,943,120				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/17/2020	328,762							328,762	328,762				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/13/2019	09/18/2020	1,106,336							1,106,336	1,106,336				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	09/10/2020	647,156							647,156	647,156				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	09/30/2020	2,372	(2,372)				(2,372)							
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	08/17/2020	404,420							404,420	404,420				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/01/2017	07/24/2020	9,273	(9,273)				(9,273)							6,921
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	03/16/2020	09/29/2020								86,555	86,555				
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	08/06/2020	116,983							116,983	116,983				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	07/13/2020	9,006							9,006	9,006				
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG Global Energy Partners	03/31/2015	09/28/2020	8,937,235	(1,083,627)				(1,083,627)		7,853,607	7,853,607				1,343,565
29269#-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	07/20/2020	1,405,054							1,405,054	1,405,054				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	07/20/2020	1,312,292							1,312,292	1,312,292				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	09/25/2020	946,062							946,062	946,062				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	07/07/2020	1,846,048							1,846,048	1,846,048				
000000-00-0	FLORIDA FOOD HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	10/07/2016	09/30/2020	220	(220)				(220)							
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/04/2020	1,115,550							1,115,550	1,115,550				
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	03/02/2018	09/01/2020	163,191							163,191	163,191				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/10/2020	27,518							27,518	27,518				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/16/2020	4,842,969							4,842,969	4,842,969				
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR	05/04/2018	07/10/2020	206,213							206,213	206,213				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	08/10/2020	5,024,492							5,024,492	5,024,492				
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT	07/26/2018	09/14/2020	517,808							517,808	517,808				
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P.	Boston	MA	HarbourVest Partners	12/31/2012	09/25/2020	138,337							138,337	138,337				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/30/2020	8,182							8,182	8,182				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	07/31/2020	188,617							188,617	188,617				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/01/2020	725,862							725,862	687,720	(38,142)		(38,142)	
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.	08/17/2006	09/18/2020	1	427				427		428	427		(1)	(1)	(427)
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER	11/27/2018	07/30/2020	25,965							25,965	25,965				
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	07/09/2020	246,359							246,359	246,359				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	LEEDS EQUITY PARTNERS	07/21/2004	09/30/2020	2,590	(2,590)				(2,590)							
000000-00-0	LEEDS EQUITY PARTNERS IV-A LP	NEW YORK	NY	LEEDS EQUITY PARTNERS	06/06/2018	09/28/2020	121,922	(121,922)				(121,922)							108,522
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	09/28/2020	12,965,970							12,965,970	12,663,751	(302,219)		(302,219)	
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners	04/17/2013	09/30/2020	678,867							678,867	678,867				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	09/30/2020	(37,136)	37,136				37,136							
000000-00-0	MIDDLEGROUND PARTNERS I LP	NEW YORK	NY	MIDDLEGROUND CAPITAL	08/09/2019	08/28/2020	155,647							155,647	155,647				
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	07/10/2020	506,250							506,250	506,250				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	05/17/2018	08/11/2020	8,176							8,176	8,176				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	08/06/2020	25,229							25,229	25,229				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	09/29/2020	23,841							23,841	23,841				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	07/10/2020	257,597							257,597	257,597				
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	NOVAQUEST CAPITAL MANAGEMENT	11/05/2019	09/08/2020	1,605,282							1,605,282	1,605,282				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	12/22/2011	07/16/2020	142,162							142,162	142,162				
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	07/08/2020	1,043,674							1,043,674	1,043,674				

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

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
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	09/30/2020	2,310	(2,310)				(2,310)							
70714@-10-8	PENINSULA FUND V	Detroit	MI	Peninsula Partners	12/22/2011	09/28/2020	147,804							147,804	147,804				
000000-00-0	PLAINFIELD 2009 LIQUIDATING LIMITED	Greenwich	CT	Plainfield Asset Management	04/01/2013	08/10/2020									31,815		31,815	31,815	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	09/01/2020	101,345							101,345	101,345				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	09/30/2020	72,945							72,945	72,945				
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	08/12/2020	176,515							176,515	176,515				
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS	06/12/2018	09/21/2020	2,838,452							2,838,452	2,838,452				
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	09/30/2020	245,149	(245,149)				(245,149)							
000000-00-0	THOMA BRAVO XIII LP	CHICAGO	IL	THOMA BRAVO PARTNERS	02/14/2019	09/16/2020	11,133,013							11,133,013	11,133,013				
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	08/28/2020	201,633							201,633	201,633				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/30/2020	485,577							485,577	485,577				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	09/03/2020	238,925							238,925	238,925				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	08/06/2020	788,876							788,876	788,876				
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS	10/30/2019	09/30/2020	1,754,792							1,754,792	1,754,792				
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	09/30/2020	578	(578)				(578)							
1999999. Joint Venture Interests - Common Stock - Unaffiliated							102,054,090	2,704,852				2,704,852	11,353	104,856,850	104,538,970	(349,693)	31,814	(317,879)	(2,546,130)
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE LP	NEW YORK	NY	BLACKSTONE GROUP	09/24/2018	09/29/2020	10,669							10,669	9,830	(838)		(838)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	08/27/2020	343							343	48	(294)		(294)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017	09/01/2020	141,187							141,187	141,187				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	09/25/2020	741,000							741,000	741,000				
000000-00-0	HARRISON STREET CORE PROPERTY FUND LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	01/03/2018	07/24/2020	3,706,936	(1,502,820)				(1,502,820)		2,204,116	2,204,116				1,484,318
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	09/09/2020	314,679							314,679	314,679				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	07/08/2020	1,505,431							1,505,431	1,505,431				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	09/25/2020	799,037							799,037	799,037				
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	07/30/2020	900,000							900,000	900,000				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/30/2020	63,700							63,700	63,700				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	09/25/2020	377,000							377,000	377,000				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners	10/01/2004	09/25/2020	2,736,324							2,736,324	2,736,324				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	08/07/2020	572,550							572,550	572,550				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							11,868,856	(1,502,820)				(1,502,820)		10,366,036	10,364,904	(1,133)		(1,133)	1,484,318
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	09/30/2020	414,901							414,901	414,901				
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	07/31/2020	608,000							608,000	608,000				
2299999. Joint Venture Interests - Real Estate - Affiliated							1,022,901							1,022,901	1,022,901				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/29/2020	118,806							118,806	107,852	(10,954)		(10,954)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGMENT LP	08/20/2018	09/23/2020	1,395,184							1,395,184	1,395,184				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	07/08/2020	9,375							9,375	9,375				
000000-00-0	MEADOWBROOK LP	Arlington Heights	IL	CONCORD HOMES	08/25/1993	07/29/2020													
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	07/15/2020	237,079							237,079	237,079				
2599999. Joint Venture Interests - Other - Unaffiliated							1,760,444							1,760,444	1,749,490	(10,954)		(10,954)	
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011	09/01/2020	88,213							88,213	88,213				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							88,213							88,213	88,213				
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	09/29/2020	3,012,419							3,012,419	4,602,284		1,589,866	1,589,866	
4699999. Any Other Class of Assets - Unaffiliated							3,012,419							3,012,419	4,602,284		1,589,866	1,589,866	
4899999. Total - Unaffiliated							118,784,021	1,202,032				1,202,032	11,353	120,083,961	121,343,861	(361,780)	1,621,680	1,259,900	(1,061,812)
4999999. Total - Affiliated							1,022,901							1,022,901	1,022,901				
5099999 - Totals							119,806,922	1,202,032				1,202,032	11,353	121,106,862	122,366,762	(361,780)	1,621,680	1,259,900	(1,061,812)

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
912828-ZJ-2	TREASURY (CPI) NOTE		09/15/2020	JPMORGAN CHASE & CO.		2,000,720	1,872,800	986	1
912810-RQ-3	TREASURY BOND		09/30/2020	GOLDMAN, SACHS & CO.		5,445,105	4,331,900	29,595	1
912810-RV-2	TREASURY BOND		07/28/2020	GOLDMAN, SACHS & CO.		2,491,691	1,763,200	23,978	1
912810-SK-5	TREASURY BOND		07/28/2020	GOLDMAN, SACHS & CO.		3,010,670	2,336,400	11,309	1
912810-SL-3	TREASURY BOND		07/27/2020	NOMURA SECURITIES INTERNATIONAL INC		2,965,568	2,498,800	22,517	1
912810-SN-9	TREASURY BOND		07/27/2020	Various		6,191,041	6,229,800	14,446	1
912810-SR-0	TREASURY BOND		07/28/2020	Various		7,984,018	7,848,100	17,844	1
912828-2A-7	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		19,853,205	18,621,700	125,850	1
912828-2D-1	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		15,859,996	15,309,800	12,793	1
912828-2F-6	TREASURY NOTE		07/28/2020	NOMURA SECURITIES INTERNATIONAL INC		9,956,720	9,850,900	45,473	1
912828-2R-0	TREASURY NOTE		08/11/2020	GOLDMAN, SACHS & CO.		7,698,999	6,857,700	73,027	1
912828-3F-5	TREASURY NOTE		08/24/2020	Various		33,465,719	29,670,400	155,758	1
912828-3W-8	TREASURY NOTE		08/24/2020	GOLDMAN, SACHS & CO.		16,899,297	14,500,000	10,836	1
912828-4Z-0	TREASURY NOTE		08/03/2020	GOLDMAN, SACHS & CO.		8,252,070	7,325,000	85,939	1
912828-5D-8	TREASURY NOTE		09/21/2020	CITIGROUP GLOBAL MARKETS		3,410,764	3,152,300	43,333	1
912828-5K-2	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		3,698,787	3,411,600	38,647	1
912828-5U-0	TREASURY NOTE		09/21/2020	Various		12,946,031	11,984,100	71,807	1
912828-5Z-9	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		2,773,650	2,573,500	9,266	1
912828-6B-1	TREASURY NOTE		07/28/2020	GOLDMAN, SACHS & CO.		7,937,631	6,748,700	80,303	1
912828-6F-2	TREASURY NOTE		08/11/2020	GOLDMAN, SACHS & CO.		9,062,191	8,100,000	90,795	1
912828-6R-6	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		3,231,189	3,008,600	26,673	1
912828-6S-4	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		8,590,313	7,700,000	44,228	1
912828-B6-6	TREASURY NOTE		09/21/2020	Various		12,016,397	11,029,900	101,196	1
912828-D5-6	TREASURY NOTE		09/11/2020	Various		16,976,468	15,635,600	126,133	1
912828-M5-6	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		19,907,445	18,079,700	81,801	1
912828-R3-6	TREASURY NOTE		09/22/2020	GOLDMAN, SACHS & CO.		29,883,208	27,875,000	134,422	1
912828-S9-2	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		17,437,985	16,907,000	30,437	1
912828-T2-6	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		15,183,011	14,643,600	96,274	1
912828-T3-4	TREASURY NOTE		07/28/2020	CITIGROUP GLOBAL MARKETS		9,966,237	9,852,700	36,342	1
912828-T9-1	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		15,394,894	14,723,700	94,274	1
912828-V9-8	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		19,803,553	17,721,300	179,647	1
912828-W7-1	TREASURY NOTE		09/11/2020	GOLDMAN, SACHS & CO.		11,528,808	10,786,400	104,585	1
912828-WE-6	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		17,907,215	16,521,000	91,359	1
912828-WJ-5	TREASURY NOTE		09/21/2020	Various		21,382,157	19,715,500	168,379	1
912828-Y9-5	TREASURY NOTE		08/03/2020	GOLDMAN, SACHS & CO.		8,329,516	7,630,000	1,555	1
912828-YB-0	TREASURY NOTE		07/28/2020	GOLDMAN, SACHS & CO.		6,971,038	6,357,400	46,829	1
912828-YC-8	TREASURY NOTE		07/28/2020	NOMURA SECURITIES INTERNATIONAL INC		9,942,807	9,797,000	60,299	1
912828-YD-6	TREASURY NOTE		07/28/2020	GOLDMAN, SACHS & CO.		14,948,529	14,092,000	79,507	1
912828-YP-9	TREASURY NOTE		07/28/2020	DEUTSCHE BANK AG		9,967,110	9,800,200	35,952	1
912828-YQ-7	TREASURY NOTE		07/28/2020	GOLDMAN, SACHS & CO.		11,975,392	11,120,100	44,193	1
912828-Z9-4	TREASURY NOTE		07/27/2020	Various		19,837,058	18,320,400	118,884	1
912828-ZC-7	TREASURY NOTE		07/28/2020	JPMORGAN CHASE & CO.		8,970,609	8,621,700	39,799	1
912828-ZH-6	TREASURY NOTE		07/27/2020	GOLDMAN, SACHS & CO.		14,985,043	14,953,500	10,623	1
912828-ZL-7	TREASURY NOTE		09/21/2020	Various		54,973,199	54,657,400	69,613	1
912828-ZM-5	TREASURY NOTE		07/27/2020	CITIGROUP GLOBAL MARKETS		14,995,095	15,003,300	4,536	1
912828-ZN-3	TREASURY NOTE		07/28/2020	DEUTSCHE BANK AG		12,010,811	11,942,700	14,604	1
912828-ZP-8	TREASURY NOTE		09/21/2020	Various		50,002,468	50,035,700	18,353	1
912828-ZQ-6	TREASURY NOTE		09/30/2020	Various		60,981,987	60,834,900	87,785	1
912828-ZS-2	TREASURY NOTE		07/28/2020	JPMORGAN CHASE & CO.		15,019,709	14,941,500	12,043	1
912828-ZU-7	TREASURY NOTE		09/21/2020	Various		63,599,035	63,429,100	37,681	1
912828-ZW-3	TREASURY NOTE		09/11/2020	Various		60,050,543	60,059,500	24,613	1
912828-ZX-1	TREASURY NOTE		09/21/2020	Various		59,988,883	60,009,200	13,316	1
912828-ZY-9	TREASURY NOTE		09/11/2020	GOLDMAN, SACHS & CO.		11,571,763	11,579,000	2,399	1
91282C-AC-5	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		11,983,391	11,986,200	2,158	1FE
91282C-AD-3	TREASURY NOTE		08/12/2020	Various		7,956,159	8,013,900	1,021	1FE
91282C-AF-8	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		49,654,244	49,689,900	5,471	1FE
91282C-AG-6	TREASURY NOTE		09/21/2020	Various		91,794,806	91,810,300	5,869	1FE
91282C-AK-7	TREASURY NOTE		09/21/2020	BARCLAYS		49,851,769	49,900,500	1,206	1FE
912810-FE-3	US TREASURY N/B		07/28/2020	GOLDMAN, SACHS & CO.		2,955,160	2,114,900	52,727	1
912828-UN-8	US TREASURY N/B		07/28/2020	GOLDMAN, SACHS & CO.		9,919,399	9,475,600	85,905	1
912828-VS-6	US TREASURY N/B		09/21/2020	Various		27,469,160	25,684,100	157,460	1

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912810-SP-4	WI TREASURY BOND		09/10/2020	Various		4,900,000	5,000,000	4,764	1
0599999. Subtotal - Bonds - U.S. Governments						1,166,717,435	1,126,046,700	3,319,420	XXX
081005-KU-3	BELTON MO SCH DIST NO 124		07/31/2020	STIFEL CAPITAL MARKETS		2,966,701	2,240,000		1FE
081005-KV-1	BELTON MO SCH DIST NO 124		07/31/2020	STIFEL CAPITAL MARKETS		1,396,526	1,150,000		1FE
081005-KW-9	BELTON MO SCH DIST NO 124		07/31/2020	STIFEL CAPITAL MARKETS		1,211,410	1,000,000		1Z
13063D-WU-8	CALIFORNIA ST		09/03/2020	MORGAN STANLEY		4,418,095	3,285,000		1FE
13063D-WV-6	CALIFORNIA ST		09/03/2020	MORGAN STANLEY		1,465,340	1,095,000		1FE
13063D-XA-1	CALIFORNIA ST		09/03/2020	MORGAN STANLEY		1,208,280	1,000,000		1FE
13063D-XB-9	CALIFORNIA ST		09/03/2020	MORGAN STANLEY		3,612,480	3,000,000		1FE
179198-JA-5	CLACKAMAS CNTY ORE SCH DIST NO		07/24/2020	PIPER JAFFRAY INC.		981,568	800,000		1FE
179198-HX-7	CLACKAMAS CNTY ORE SCH DIST NO 86		07/24/2020	PIPER JAFFRAY INC.		1,364,418	1,100,000		1FE
179198-HZ-2	CLACKAMAS CNTY ORE SCH DIST NO 86		07/24/2020	PIPER JAFFRAY INC.		1,231,070	1,000,000		1FE
179198-JB-3	CLACKAMAS CNTY ORE SCH DIST NO 86		07/24/2020	PIPER JAFFRAY INC.		1,101,501	900,000		1FE
179198-JC-1	CLACKAMAS CNTY ORE SCH DIST NO 86		07/24/2020	PIPER JAFFRAY INC.		1,036,839	850,000		1FE
179198-JD-9	CLACKAMAS CNTY ORE SCH DIST NO 86		07/24/2020	PIPER JAFFRAY INC.		972,592	800,000		1FE
250343-KC-3	DESCHUTES & JEFFERSON CNTYS OR		08/07/2020	PIPER JAFFRAY INC.		2,100,000	2,100,000		1FE
373385-GV-9	GEORGIA ST		08/20/2020	JPMORGAN CHASE & CO.		6,349,350	5,000,000		1FE
419792-YY-6	HAWAII ST		08/06/2020	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000		1FE
476034-TC-7	JENISON MICH PUB SCHS		09/30/2020	STIFEL CAPITAL MARKETS		1,376,494	1,155,000		1Z
476034-TD-5	JENISON MICH PUB SCHS		09/30/2020	STIFEL CAPITAL MARKETS		2,506,511	2,110,000		1Z
476034-TE-3	JENISON MICH PUB SCHS		09/30/2020	STIFEL CAPITAL MARKETS		1,787,961	1,510,000		1Z
476034-TF-0	JENISON MICH PUB SCHS		09/30/2020	STIFEL CAPITAL MARKETS		1,619,148	1,270,000		1Z
594612-ET-6	MICHIGAN ST		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,015,000	1,015,000		1FE
594612-EU-3	MICHIGAN ST		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
594612-EW-9	MICHIGAN ST		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,405,000	1,405,000		1FE
594612-EX-7	MICHIGAN ST		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,100,000	1,100,000		1FE
594612-EY-5	MICHIGAN ST		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		1,900,000	1,900,000		1FE
625485-DH-7	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		09/03/2020	PIPER JAFFRAY INC.		2,445,425	2,050,000		1FE
625485-DJ-3	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		09/03/2020	PIPER JAFFRAY INC.		2,675,160	2,250,000		1FE
625485-DK-0	MULTNOMAH-CLACKAMAS CNTYS ORE CENT		09/03/2020	PIPER JAFFRAY INC.		1,309,480	1,105,000		1FE
650367-PK-5	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		1,134,360	1,000,000		1FE
650367-PL-3	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		1,171,480	1,000,000		1FE
650367-PM-1	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		905,265	750,000		1FE
650367-PN-9	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		866,537	700,000		1FE
650367-PP-4	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		947,918	750,000		1FE
650367-PQ-2	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		965,865	750,000		1FE
932423-UX-2	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		2,313,973	1,750,000		1FE
932423-UY-0	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		1,779,354	1,350,000		1FE
932423-UZ-7	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		1,839,362	1,400,000		1FE
932423-VA-1	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		1,736,651	1,325,000		1FE
932423-VB-9	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		1,307,540	1,000,000		1FE
932423-VC-7	WALLED LAKE MICH CONS SCH DIST		08/05/2020	STIFEL CAPITAL MARKETS		1,956,615	1,500,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						76,481,267	64,465,000		XXX
022555-WW-2	ALVORD CALIF UNI SCH DIST		08/28/2020	RBC DOMINION SECURITIES		1,870,000	1,870,000		1FE
022555-WX-0	ALVORD CALIF UNI SCH DIST		08/28/2020	RBC DOMINION SECURITIES		3,220,000	3,220,000		1FE
022555-WY-8	ALVORD CALIF UNI SCH DIST		08/28/2020	RBC DOMINION SECURITIES		2,555,000	2,555,000		1FE
055022-AB-3	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		780,000	780,000		1FE
055022-AC-1	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		500,000	500,000		1FE
055022-AD-9	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		750,000	750,000		1FE
055022-AE-7	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		700,000	700,000		1FE
055022-AF-4	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
055022-AG-2	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,530,000	1,530,000		1FE
055022-AH-0	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,505,000	1,505,000		1FE
055022-AJ-6	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,250,000	1,250,000		1FE
055022-AK-3	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,150,000	1,150,000		1FE
055022-AL-1	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		865,000	865,000		1FE
055022-AM-9	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1FE
055022-AN-7	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,400,000	1,400,000		1FE
055022-AP-2	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,500,000	1,500,000		1FE
055022-AQ-0	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		1,400,000	1,400,000		1FE
055022-AR-8	AZUSA CALIF PENSION OBLIG		09/18/2020	BANK OF AMERICA/MERRILL LYNCH		3,250,000	3,250,000		1FE

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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	10 NAIC Designation and Adminis-trative Symbol
074851-SK-3	BEAVER CNTY PA		09/02/2020	PRE-REFUNDING		959,812	885,000	13,472	1FE
074851-SS-6	BEAVER CNTY PA		09/02/2020	PRE-REFUNDING		3,052,962	2,815,000	42,851	1FE
07539P-DA-4	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		99,187	100,000		1FE
07539P-DB-2	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		147,381	150,000		1FE
07539P-DC-0	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		145,548	150,000		1FE
07539P-DD-8	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		119,133	125,000		1FE
07539P-DE-6	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		206,235	220,000		1FE
07539P-DF-3	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		137,223	150,000		1FE
07539P-DG-1	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		200,000	200,000		1FE
07539P-DH-9	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		640,000	640,000		1FE
07539P-DJ-5	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		1,240,000	1,240,000		1FE
07539P-DK-2	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		1,150,000	1,150,000		1FE
07539P-DL-0	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		115,000	115,000		1FE
07539P-DM-8	BEAVERCREEK OHIO CITY SCH DIST		08/13/2020	STIFEL CAPITAL MARKETS		560,000	560,000		1FE
083424-GN-5	BENTIWORTH SCH DIST PA		08/28/2020	PIPER JAFFRAY INC.		1,601,282	1,385,000		1FE
094226-DA-2	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		810,000	810,000		1FE
094226-DC-8	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		530,000	530,000		1FE
094226-DD-6	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		510,000	510,000		1Z
094226-DE-4	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		985,000	985,000		1FE
094226-DF-1	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		955,000	955,000		1FE
094226-DG-9	BLOOMFIELD TWP N J BRD ED		08/12/2020	STIFEL CAPITAL MARKETS		840,000	840,000		1FE
14846X-AP-1	CASTLE OAKS MET DIST COLO		09/03/2020	D.A. DAVIDSON & CO.		943,223	825,000		1FE
14846X-AQ-9	CASTLE OAKS MET DIST COLO		09/03/2020	D.A. DAVIDSON & CO.		1,343,359	1,180,000		1FE
152339-RN-9	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		645,000	645,000		1FE
152339-RP-4	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		375,000	375,000		1FE
152339-RQ-2	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		400,000	400,000		1FE
152339-RR-0	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1FE
152339-RT-6	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		555,000	555,000		1FE
152339-RV-1	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		660,000	660,000		1FE
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,000,000	1,000,000		1FE
152339-RX-7	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,000,000	1,000,000		1FE
152339-RY-5	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		565,000	565,000		1FE
152339-RZ-2	CENTINELA VALLEY CALIF UN HIGH		08/12/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,990,000	1,990,000		1FE
250343-KD-1	DESCHUTES & JEFFERSON CNTYS OR		08/07/2020	PIPER JAFFRAY INC.		2,500,000	2,500,000		1FE
34407N-AP-2	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		1,142,981	855,000		1FE
34407N-AQ-0	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		1,241,502	935,000		1FE
34407N-AR-8	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		652,291	495,000		1FE
34407N-AS-6	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		394,440	325,000		1FE
34407N-AT-4	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		326,554	270,000		1FE
34407N-AU-1	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		360,645	300,000		1FE
34407N-AV-9	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		597,440	500,000		1FE
34407N-AX-5	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		475,068	400,000		1FE
34407N-AZ-0	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		609,013	515,000		1FE
34407N-BA-4	FLYING HORSE MET DIST NO 2 COL		07/31/2020	D.A. DAVIDSON & CO.		235,492	200,000		1FE
358232-6X-9	FRESNO CALIF UNI SCH DIST		09/17/2020	PIPER JAFFRAY INC.		1,110,000	1,110,000		1FE
421290-5W-3	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		1,198,922	1,050,000		1FE
421290-5X-1	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		1,154,610	1,000,000		1FE
421290-5Y-9	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		1,037,179	890,000		1FE
421290-5Z-6	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		1,238,292	1,060,000		1FE
421290-6A-0	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		3,884,541	3,295,000		1FE
421290-6B-8	HAYWARD CALIF UNI SCH DIST		08/27/2020	RBC DOMINION SECURITIES		6,406,344	5,400,000		1FE
573428-MN-6	MARTINEZ CALIF UNI SCH DIST		08/05/2020	D.A. DAVIDSON & CO.		955,000	955,000		1FE
573428-MP-1	MARTINEZ CALIF UNI SCH DIST		08/05/2020	D.A. DAVIDSON & CO.		2,050,000	2,050,000		1FE
573428-MQ-9	MARTINEZ CALIF UNI SCH DIST		08/05/2020	D.A. DAVIDSON & CO.		2,200,000	2,200,000		1FE
593561-BB-8	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		120,000	120,000		1FE
593561-BC-6	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		175,000	175,000		1FE
593561-BD-4	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		280,000	280,000		1FE
593561-BE-2	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		100,000	100,000		1FE
593561-BF-9	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		820,000	820,000		1FE
593561-BG-7	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		1,060,000	1,060,000		1FE
593561-BR-3	MIAMI GARDENS FLA		08/05/2020	LOOP CAPITAL MARKETS		1,300,000	1,300,000		1Z

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
611305-MY-6	MONROE TWP MIDDLESEX CNTY N J		09/30/2020	D.A. DAVIDSON & CO.		308,788	295,000	1,264	1FE
612285-AL-0	MONTEBELLO CALIF PENSION OBLIG		07/15/2020	HILLTOP SECURITIES INC		1,918,872	1,800,000	6,185	1FE
61320A-AA-0	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		300,000	300,000		1FE
61320A-AB-8	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		300,000	300,000		1FE
61320A-AC-6	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		325,000	325,000		1FE
61320A-AD-4	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		180,000	180,000		1FE
61320A-AE-2	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		225,000	225,000		1FE
61320A-AF-9	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		250,000	250,000		1Z
61320A-AG-7	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		260,000	260,000		1Z
61320A-AH-5	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		200,000	200,000		1Z
61320A-AJ-1	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		205,000	205,000		1FE
61320A-AK-8	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		200,000	200,000		1FE
61320A-AL-6	MONTGOMERY CNTY ALA CMNTY COOP		08/20/2020	STIFEL CAPITAL MARKETS		300,000	300,000		1FE
63877N-MP-9	NATOMAS UNI SCH DIST CALIF		09/16/2020	BAIRD (ROBERT W.) & CO. INC.		1,150,000	1,150,000		1FE
63877N-MQ-7	NATOMAS UNI SCH DIST CALIF		09/16/2020	BAIRD (ROBERT W.) & CO. INC.		1,450,000	1,450,000		1FE
642714-DJ-5	NEW BRITAIN CONN		08/20/2020	MESIROW FINANCIAL, INC.		450,000	450,000		1FE
642714-DK-2	NEW BRITAIN CONN		08/20/2020	MESIROW FINANCIAL, INC.		450,000	450,000		1FE
642714-DL-0	NEW BRITAIN CONN		08/20/2020	MESIROW FINANCIAL, INC.		380,000	380,000		1FE
642714-DM-8	NEW BRITAIN CONN		08/20/2020	MESIROW FINANCIAL, INC.		750,000	750,000		1FE
642714-DN-6	NEW BRITAIN CONN		08/20/2020	MESIROW FINANCIAL, INC.		2,727,414	2,805,000		1FE
650367-PT-6	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		567,180	500,000		1FE
650367-PU-3	NEWARK N J		08/14/2020	SEIBERT, BRANFORD INC.		702,888	600,000		1FE
675383-TE-3	OCEANSIDE CALIF UNI SCH DIST		08/19/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,346,100	2,500,000		1FE
675383-TF-0	OCEANSIDE CALIF UNI SCH DIST		08/19/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,007,780	2,000,000		1FE
692020-T2-6	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		350,000	350,000		1FE
692020-T3-4	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		300,000	300,000		1FE
692020-T4-2	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		200,000	200,000		1FE
692020-T5-9	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		350,000	350,000		1FE
692020-T6-7	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		600,000	600,000		1FE
692020-T7-5	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,250,000	1,250,000		1FE
692020-T8-3	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		800,000	800,000		1FE
692020-T9-1	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,250,000	1,250,000		1FE
692020-U2-4	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1FE
692020-U8-1	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		4,000,000	4,000,000		1FE
692020-U9-9	OXNARD CALIF SCH DIST		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,000,000	1,000,000		1FE
725209-PA-2	PITTSBURGH PA		08/06/2020	PNC CAPITAL MARKETS LLC		3,500,000	3,500,000		1FE
73208P-BC-4	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		470,489	450,000		1FE
73208P-BD-2	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		478,287	450,000		1FE
73208P-BE-0	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		1,448,253	1,350,000		1FE
73208P-BG-5	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		990,000	990,000		1FE
73208P-BH-3	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		1,125,000	1,125,000		1FE
73208P-BJ-9	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		770,000	770,000		1FE
73208P-BK-6	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		900,000	900,000		1FE
73208P-BL-4	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		565,000	565,000		1FE
73208P-BM-2	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		1,125,000	1,125,000		1FE
73208P-BN-0	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		1,350,000	1,350,000		1FE
73208P-BS-9	POMONA CALIF PENSION OBLIG		08/14/2020	RBC DOMINION SECURITIES		2,925,000	2,925,000		1FE
976095-KD-0	WINTERS CALIF JT UNI SCH DIST		08/06/2020	D.A. DAVIDSON & CO.		292,790	250,000		1FE
976095-KE-8	WINTERS CALIF JT UNI SCH DIST		08/06/2020	D.A. DAVIDSON & CO.		1,167,110	1,000,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						128,991,609	126,320,000	63,771	XXX
04780M-XK-0	ATLANTA HARTSFIELD-JACKSON APRT		09/30/2020	JPMORGAN CHASE & CO.		3,506,432	2,680,000		1Z
929833-BH-3	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,529,029	1,150,000		1FE
929833-BJ-9	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		2,374,362	1,800,000		1FE
929833-BK-6	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,658,122	1,260,000		1FE
929833-BL-4	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		867,938	720,000		1FE
929833-BM-2	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		841,099	700,000		1FE
929833-BN-0	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,225,000	1,225,000		1FE
929833-BP-5	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,250,000	1,250,000		1FE
929833-BQ-3	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,500,000	1,500,000		1FE
929833-BR-1	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,500,000	1,500,000		1FE
929833-BS-9	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,500,000	1,500,000		1FE

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

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929833-BT-7	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		1,500,000	1,500,000		1FE
929833-BU-4	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		3,000,000	3,000,000		1FE
929833-BV-2	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		2,640,000	2,640,000		1FE
929833-BW-0	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		2,500,000	2,500,000		1FE
929833-BX-8	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		3,000,000	3,000,000		1FE
929833-BY-6	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		3,520,000	3,520,000		1FE
929833-BZ-3	BAYLOR UNIVERSITY		08/07/2020	MORGAN STANLEY		15,000,000	15,000,000		1FE
11575T-AC-2	BROWN UNIVERSITY		09/15/2020	BANK OF AMERICA/MERRILL LYNCH		7,710,080	7,000,000	11,940	1FE
116475-3A-0	BROWNSVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
116475-3B-8	BROWNSVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS		2,530,000	2,530,000		1FE
116475-3C-6	BROWNSVILLE TEX UTIL SYS REV		07/30/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		600,000	600,000		2FE
155498-JB-5	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		600,000	600,000		2FE
155498-JC-3	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		1,250,000	1,250,000		2FE
155498-JD-1	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		1,250,000	1,250,000		2FE
155498-JP-4	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		200,000	200,000		2FE
155498-JQ-2	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		170,000	170,000		2FE
155498-JR-0	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		1,000,000	1,000,000		2FE
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		1,185,000	1,185,000		2FE
155498-JT-6	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		3,155,000	3,155,000		2FE
155498-JU-3	CENTRAL TEX REGL MOBILITY AUTH		08/26/2020	MORGAN STANLEY		3,250,000	3,250,000		2FE
167593-S8-6	CHICAGO ILL O HARE INTL ARPT		09/25/2020	JEFFERIES & COMPANY, INC.		3,000,000	3,000,000		1FE
167593-S9-4	CHICAGO ILL O HARE INTL ARPT		09/25/2020	JEFFERIES & COMPANY, INC.		8,960,000	8,960,000		1FE
16772P-CC-8	CHICAGO ILL TRAN AUTH SALES TAX		08/28/2020	SEIBERT, BRANFORD INC.		3,235,470	3,000,000		1Z
16876H-AB-5	CHILDRENS HEATH SYS TX		07/28/2020	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1FE
220245-J9-6	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		500,000	500,000		1FE
220245-K2-9	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		150,000	150,000		1FE
220245-K3-7	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		100,000	100,000		1FE
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		1,255,000	1,255,000		1FE
220245-K5-2	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		1FE
220245-K6-0	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		1,250,000	1,250,000		1FE
220245-K7-8	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000		1FE
220245-K8-6	CORPUS CHRISTI TEX UTIL SYS		07/01/2020	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000		1FE
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE		07/01/2020	CITIGROUP GLOBAL MARKETS		2,385,000	2,385,000		1FE
235036-6K-1	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		500,000	500,000		1FE
235036-6L-9	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		800,000	800,000		1FE
235036-6M-7	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		3,250,000	3,250,000		1FE
235036-6N-5	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
235036-6P-0	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		2,000,000	2,000,000		1FE
235036-6U-9	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		6,500,000	6,500,000		1FE
235036-6V-7	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		5,000,000	5,000,000		1FE
235036-7A-2	DALLAS FORT WORTH TEX INTL ARP		07/31/2020	MORGAN STANLEY		10,000,000	10,000,000		1FE
270618-GL-9	EAST BATON ROUGE LA SEW COMMN		07/31/2020	JPMORGAN CHASE & CO.		655,000	655,000		1FE
270618-GM-7	EAST BATON ROUGE LA SEW COMMN		07/31/2020	JPMORGAN CHASE & CO.		2,125,000	2,125,000		1FE
270618-GN-5	EAST BATON ROUGE LA SEW COMMN		07/31/2020	JPMORGAN CHASE & CO.		1,255,000	1,255,000		1FE
270618-GP-0	EAST BATON ROUGE LA SEW COMMN		07/31/2020	JPMORGAN CHASE & CO.		1,400,000	1,400,000		1FE
270618-GQ-8	EAST BATON ROUGE LA SEW COMMN		07/31/2020	JPMORGAN CHASE & CO.		1,505,000	1,505,000		1FE
54628C-NP-3	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		365,000	365,000		1FE
54628C-NQ-1	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		360,000	360,000		1FE
54628C-NR-9	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		360,000	360,000		1FE
54628C-NS-7	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		705,000	705,000		1Z
54628C-NU-2	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		770,000	770,000		1Z
54628C-NV-0	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		750,000	750,000		1FE
54628C-NW-8	EAST BATON ROUGE PARISH LA SALES T		08/20/2020	LOOP CAPITAL MARKETS		500,000	500,000		1FE
295542-SP-0	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		1,370,000	1,370,000		1FE
295542-SS-4	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		1,320,000	1,320,000		1FE
295542-TE-4	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		2,675,000	2,675,000		1FE
295542-TK-0	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		1,035,000	1,035,000		1FE
295542-TL-8	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		500,000	500,000		1FE
295542-TM-6	ERIE PA WTR AUTH WTR REV		09/29/2020	PNC CAPITAL MARKETS LLC		1,490,000	1,490,000		1FE
54628C-NT-5	GOLFSMITH INTERNATIONAL HOLDINGS I		08/20/2020	LOOP CAPITAL MARKETS		735,000	735,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Adminis-trative Symbol
428061-EH-4	HESPERIA CALIF UNI SCH DIST		07/10/2020	RBC DOMINION SECURITIES		1,925,000	1,925,000		1FE
428061-EJ-0	HESPERIA CALIF UNI SCH DIST		07/10/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
428061-EK-7	HESPERIA CALIF UNI SCH DIST		07/10/2020	RBC DOMINION SECURITIES		2,000,000	2,000,000		1FE
428061-EM-3	HESPERIA CALIF UNI SCH DIST		07/10/2020	RBC DOMINION SECURITIES		1,545,000	1,545,000		1FE
428061-EP-6	HESPERIA CALIF UNI SCH DIST		07/10/2020	RBC DOMINION SECURITIES		3,390,000	3,390,000		1FE
428061-EB-7	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		205,000	205,000		1FE
428061-EC-5	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		250,000	250,000		1FE
428061-ED-3	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		445,000	445,000		1FE
428061-EE-1	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		500,000	500,000		1FE
428061-EF-8	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		1,120,000	1,120,000		1FE
428061-EG-6	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		1,000,000	1,000,000		1FE
428061-ER-2	HESPERIA CALIF UNI SCH DIST CT		07/10/2020	RBC DOMINION SECURITIES		4,000,000	4,000,000		1FE
44107H-AF-9	HOSPITAL SPECIAL SURGERY		08/05/2020	GOLDMAN, SACHS & CO.		9,000,000	9,000,000		1FE
442349-EN-2	HOUSTON TEX ARPT SYS REV		09/18/2020	MORGAN STANLEY		11,500,000	11,500,000		1FE
442851-AP-6	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		1,125,000	1,125,000		2FE
442851-AQ-4	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		1,350,000	1,350,000		2FE
442851-AR-2	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		1,575,000	1,575,000		2FE
442851-AS-0	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		2,700,000	2,700,000		2FE
442851-AT-8	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		2,750,000	2,750,000		2FE
442851-AU-5	HOWARD UNIVERSITY		07/08/2020	BARCLAYS		2,830,000	2,830,000		2FE
537532-FM-0	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		122,256	100,000		1Z
537532-FN-8	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		347,241	285,000		1Z
537532-FQ-1	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		241,398	200,000		1Z
537532-FR-9	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		204,315	170,000		1Z
537532-FS-7	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		275,485	230,000		1Z
537532-FU-2	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		452,443	380,000		1Z
537532-FV-0	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		1,290,894	1,100,000		1Z
537532-FW-8	LITTLE THOMPSON WTR DIST COLO		09/30/2020	STIFEL CAPITAL MARKETS		1,481,104	1,275,000		1Z
542691-DN-7	LONG IS PWR AUTH N Y ELEC SYS		08/06/2020	GOLDMAN, SACHS & CO.		1,875,000	1,875,000		1FE
542691-DP-2	LONG IS PWR AUTH N Y ELEC SYS		08/06/2020	GOLDMAN, SACHS & CO.		3,200,000	3,200,000		1FE
54628C-MW-9	LOUISIANA LOC GOVT ENVIRONMENT		07/31/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1FE
54628C-MX-7	LOUISIANA LOC GOVT ENVIRONMENT		07/31/2020	JPMORGAN CHASE & CO.		5,585,000	5,585,000		1FE
56042R-XS-6	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		493,848	400,000		1FE
56042R-XT-4	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		754,638	600,000		1FE
56042R-XV-9	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		977,168	750,000		1FE
56042R-XW-7	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		926,590	700,000		1FE
56042R-XX-5	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		1,643,838	1,250,000		1FE
56042R-XY-3	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		1,304,370	1,000,000		1FE
56042R-XZ-0	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		1,292,720	1,000,000		1FE
56042R-YA-4	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		1,289,560	1,000,000		1FE
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		1,220,114	950,000		1FE
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS		07/17/2020	MORGAN STANLEY		907,014	775,000		1FE
60534X-BG-0	MISSISSIPPI DEV BK SPL OBLIG		08/13/2020	PIPER JAFFRAY INC.		638,532	485,000		1FE
60534X-BH-8	MISSISSIPPI DEV BK SPL OBLIG		08/13/2020	PIPER JAFFRAY INC.		397,997	335,000		1FE
60534X-BN-5	MISSISSIPPI DEV BK SPL OBLIG		08/13/2020	PIPER JAFFRAY INC.		602,005	500,000		1Z
60534X-BQ-8	MISSISSIPPI DEV BK SPL OBLIG		08/13/2020	PIPER JAFFRAY INC.		299,000	250,000		1FE
623115-AF-9	MT SINAI HOSPITAL		09/16/2020	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000		1FE
64972G-XX-7	NEW YORK N Y CITY MUN WTR FIN		09/24/2020	RAYMOND JAMES & ASSOCIATES, INC.		11,828,000	10,000,000		1FE
64972G-XY-5	NEW YORK N Y CITY MUN WTR FIN		09/24/2020	RAYMOND JAMES & ASSOCIATES, INC.		8,848,275	7,500,000		1FE
64971X-SY-5	NEW YORK N Y CITY TRANSITIONAL		09/16/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		1FE
45204F-DT-9	OSF HEALTHCARE SYSTEM		09/18/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
45204F-DV-4	OSF HEALTHCARE SYSTEM		09/18/2020	JPMORGAN CHASE & CO.		2,645,000	2,645,000		1FE
45204F-DW-2	OSF HEALTHCARE SYSTEM		09/18/2020	JPMORGAN CHASE & CO.		3,345,000	3,345,000		1FE
45204F-DX-0	OSF HEALTHCARE SYSTEM		09/18/2020	JPMORGAN CHASE & CO.		2,325,000	2,325,000		1FE
45204F-DY-8	OSF HEALTHCARE SYSTEM		09/18/2020	JPMORGAN CHASE & CO.		1,415,000	1,415,000		1FE
71884A-E4-7	PHOENIX ARIZ CIVIC IMPT CORP		08/05/2020	PIPER JAFFRAY INC.		364,758	300,000		1FE
71884A-E5-4	PHOENIX ARIZ CIVIC IMPT CORP		08/05/2020	PIPER JAFFRAY INC.		1,619,030	1,345,000		1FE
71884A-G6-0	PHOENIX ARIZ CIVIC IMPT CORP		08/05/2020	PIPER JAFFRAY INC.		2,000,000	2,000,000		1FE
71884A-G9-4	PHOENIX ARIZ CIVIC IMPT CORP E		08/05/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE
04052E-AS-7	PHOENIX CHILDREN HOSP		08/07/2020	BANK OF AMERICA/MERRILL LYNCH		1,561,284	1,200,000		1FE
04052E-AT-5	PHOENIX CHILDREN HOSP		08/07/2020	BANK OF AMERICA/MERRILL LYNCH		1,294,960	1,000,000		1FE

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

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04052E-AW-8	PHOENIX CHILDREN HOSP		08/07/2020	BANK OF AMERICA/MERRILL LYNCH		641,425	500,000		1FE
04052E-AY-4	PHOENIX CHILDREN HOSP		08/07/2020	BANK OF AMERICA/MERRILL LYNCH		4,350,638	3,750,000		1FE
73358W-5L-4	PORT AUTH N Y & N J		07/17/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		3,185,875	2,500,000		1FE
73358W-5M-2	PORT AUTH N Y & N J		07/17/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		2,322,940	2,000,000		1FE
73358W-5N-0	PORT AUTH N Y & N J		07/17/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		2,319,060	2,000,000		1FE
73358W-5P-5	PORT AUTH N Y & N J		07/17/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		3,466,950	3,000,000		1FE
73358W-4V-3	PORT AUTHORITY OF NEW YORK AND NEW		07/02/2020	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000		1FE
735240-Y3-1	PORTLAND INTL AIRPORT OR		09/24/2020	JPMORGAN CHASE & CO.		800,000	800,000		1FE
735240-Y4-9	PORTLAND INTL AIRPORT OR		09/24/2020	JPMORGAN CHASE & CO.		1,100,000	1,100,000		1FE
735240-Y5-6	PORTLAND INTL AIRPORT OR		09/24/2020	JPMORGAN CHASE & CO.		1,480,000	1,480,000		1FE
735240-Y6-4	PORTLAND INTL AIRPORT OR		09/24/2020	JPMORGAN CHASE & CO.		1,000,000	1,000,000		1FE
13281N-YH-9	ROWAN UNIVERSITY		07/15/2020	CITIGROUP GLOBAL MARKETS		5,386,323	4,365,000		1FE
13281N-YK-2	ROWAN UNIVERSITY		07/15/2020	CITIGROUP GLOBAL MARKETS		3,344,851	2,595,000		1FE
782816-CE-0	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		410,000	410,000		1Z
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		500,000	500,000		1Z
782816-CG-5	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		635,000	635,000		1Z
782816-CH-3	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		710,000	710,000		1Z
782816-CJ-9	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		330,000	330,000		1Z
782816-CK-6	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		425,000	425,000		1Z
782816-CP-5	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		750,000	750,000		1Z
782816-CR-1	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		1,220,000	1,220,000		1Z
782816-CS-9	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		445,000	445,000		1Z
782816-CT-7	RUSSELLVILLE ARK WTR & SWR REV		09/30/2020	CREWS & ASSOC.		1,800,000	1,800,000		1Z
783186-UK-3	RUTGERS ST UNIV N J		08/05/2020	BARCLAYS		1,250,000	1,250,000		1FE
783186-UL-1	RUTGERS UNIVERSITY NEW JERSEY		08/05/2020	BARCLAYS		2,000,000	2,000,000		1FE
783186-UM-9	RUTGERS UNIVERSITY NEW JERSEY		08/05/2020	BARCLAYS		2,000,000	2,000,000		1FE
783186-UQ-0	RUTGERS UNIVERSITY NEW JERSEY		08/05/2020	BARCLAYS		2,000,000	2,000,000		1FE
783186-UR-8	RUTGERS UNIVERSITY NEW JERSEY		08/05/2020	BARCLAYS		4,500,000	4,500,000		1FE
783186-UV-9	RUTGERS UNIVERSITY NEW JERSEY		08/05/2020	BARCLAYS		4,000,000	4,000,000		1FE
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNT		08/06/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		1FE
80168N-HW-2	SANTA CLARA VY CALIF TRANSN AUTH		09/17/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		1FE
835818-JV-8	SOQUEL CREEK CALIF CNTY WTR DI		09/30/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		500,000	500,000		1Z
835818-JX-4	SOQUEL CREEK CALIF CNTY WTR DI		09/30/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		650,000	650,000		1Z
835818-JY-2	SOQUEL CREEK CALIF CNTY WTR DI		09/30/2020	SAMUEL A. RAMIREZ & COMPANY, INC.		1,000,000	1,000,000		1Z
64990G-X6-4	STATE UNIVERSITY OF NEW YORK		07/15/2020	SEIBERT, BRANFORD INC.		1,000,000	1,000,000		1FE
64990G-X7-2	STATE UNIVERSITY OF NEW YORK		07/15/2020	SEIBERT, BRANFORD INC.		1,000,000	1,000,000		1FE
64990G-X8-0	STATE UNIVERSITY OF NEW YORK		07/15/2020	SEIBERT, BRANFORD INC.		3,000,000	3,000,000		1FE
64990G-X9-8	STATE UNIVERSITY OF NEW YORK		07/15/2020	SEIBERT, BRANFORD INC.		4,000,000	4,000,000		1FE
91417K-8K-0	UNIVERSITY COLO ENTERPRISE SYS		07/20/2020	PRE-REFUNDING		79,389	75,000	510	1FE
91417K-8M-6	UNIVERSITY COLO ENTERPRISE SYS		07/20/2020	PRE-REFUNDING		26,463	25,000	170	1FE
914046-M2-0	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		810,000	810,000		1FE
914046-M5-3	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		990,000	990,000		1FE
914046-M7-9	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		675,000	675,000		1Z
914046-M8-7	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		675,000	675,000		1Z
914046-M9-5	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		945,000	945,000		1FE
914046-N2-9	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1Z
914046-N3-7	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1Z
914046-N5-2	UNIVERSITY OF ALASKA		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		600,000	600,000		1Z
61075T-UV-8	UNIVERSITY OF ROCHESTER		07/24/2020	MORGAN STANLEY		5,806,700	5,000,000		1FE
946303-C7-7	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		780,000	780,000		1FE
946303-C9-3	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,390,000	1,390,000		1FE
946303-D2-7	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		1,385,000	1,385,000		1Z
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,790,000	2,790,000		1FE
946303-D4-3	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,655,000	2,655,000		1FE
946303-D5-0	WAYNE ST UNIV MICH UNIV REVS		07/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,015,000	3,015,000		1FE
95236P-GD-6	WEST COVINA CALIF		07/24/2020	HILLTOP SECURITIES INC		1,465,000	1,465,000		1FE
95236P-GE-4	WEST COVINA CALIF		07/24/2020	HILLTOP SECURITIES INC		4,500,000	4,500,000		1FE
95236P-GF-1	WEST COVINA CALIF		07/24/2020	HILLTOP SECURITIES INC		4,150,000	4,150,000		1FE
95737T-EK-8	WESTCHESTER MEDICAL CENTER		08/28/2020	BARCLAYS		3,500,000	3,500,000		1Z
982674-NC-3	WYANDOTTE CNTY/KANSAS CITY UTILITY		08/20/2020	PIPER JAFFRAY INC.		375,000	375,000		1FE
982674-ND-1	WYANDOTTE CNTY/KANSAS CITY UTILITY		08/20/2020	PIPER JAFFRAY INC.		1,000,000	1,000,000		1FE

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982674-NE-9	WYANDOTTE CNTY/KANSAS CITY UTILITY		08/20/2020	PIPER JAFFRAY INC.		1,250,000	1,250,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						410,886,979	394,755,000	12,620	XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	09/30/2020	RBC DOMINION SECURITIES		2,324,975	2,260,000	52,419	4FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	09/17/2020	Various		32,371,855	32,350,000		4FE
00404A-AP-4	ACADIA HEALTHCARE CO INC		09/29/2020	BANK OF AMERICA/MERRILL LYNCH		4,160,000	4,160,000		4FE
00507V-AP-4	ACTIVISION BLIZZARD INC		08/05/2020	BANK OF AMERICA/MERRILL LYNCH		4,980,700	5,000,000		2FE
00507V-AQ-2	ACTIVISION BLIZZARD INC		08/05/2020	BANK OF AMERICA/MERRILL LYNCH		11,967,000	12,000,000		2FE
00653V-AA-9	ADAPTHEALTH LLC		07/28/2020	Various		7,298,750	7,065,000	936	4FE
00751Y-AF-3	ADVANCE AUTO PARTS INC		09/22/2020	JPMORGAN CHASE & CO.		2,691,144	2,700,000		2FE
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC		09/15/2020	OPPENHEIMER & CO., INC.		1,050,000	1,000,000	23,194	4FE
00119V-AA-7	AGL 2020-6A A1 CLO		07/21/2020	BNP CAPITAL MARKETS		15,500,000	15,500,000		1FE
00119V-AC-3	AGL 2020-6A B1 CLO		07/21/2020	BNP CAPITAL MARKETS		4,000,000	4,000,000		1FE
008511-AA-5	AGL 2020-7A A1		08/10/2020	BARCLAYS		8,625,000	8,625,000		1FE
00138C-AN-8	AIG GLOBAL FUNDING		09/15/2020	BANK OF AMERICA/MERRILL LYNCH		11,990,040	12,000,000		1FE
00140P-AC-9	AIMCO 2020-11A SUB CLO		09/29/2020	JPMORGAN CHASE & CO.		1,806,993	2,057,500		6*
013092-AF-8	ALBERTSONS COS LLC/SAFEWAY INC/NEW		09/28/2020	Various		14,235,000	14,300,000	17,604	4FE
013092-AG-6	ALBERTSONS COS LLC/SAFEWAY INC/NEW		08/11/2020	BANK OF AMERICA/MERRILL LYNCH		11,000,000	11,000,000		4FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		07/31/2020	Various		3,880,202	3,688,000	4,664	4FE
019736-AE-7	ALLISON TRANSMISSION INC		07/09/2020	Various		3,794,114	3,722,000	48,864	3FE
019736-AF-4	ALLISON TRANSMISSION INC		09/18/2020	Various		3,709,728	3,427,000	62,079	3FE
02079K-AD-9	ALPHABET INC		08/03/2020	GOLDMAN, SACHS & CO.		9,972,600	10,000,000		1FE
02079K-AE-7	ALPHABET INC		08/03/2020	MORGAN STANLEY		9,440,245	9,500,000		1FE
02079K-AG-2	ALPHABET INC		08/03/2020	MORGAN STANLEY		4,950,350	5,000,000		1FE
02079K-AJ-6	ALPHABET INC		08/03/2020	JPMORGAN CHASE & CO.		8,969,400	9,000,000		1FE
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	D	09/15/2020	GOLDMAN, SACHS & CO.		4,400,000	4,400,000		4FE
02665W-DK-4	AMERICAN HONDA FINANCE CORPORATION	C	07/06/2020	BNP CAPITAL MARKETS		13,995,520	14,000,000		1FE
02665W-DL-2	AMERICAN HONDA FINANCE CORPORATION	C	07/06/2020	MIZUHO SECURITIES USA INC.		9,997,600	10,000,000		1FE
02665W-DM-0	AMERICAN HONDA FINANCE CORPORATION	C	09/08/2020	SOCIETE GENERALE		9,995,600	10,000,000		1FE
02665W-DN-8	AMERICAN HONDA FINANCE CORPORATION	C	09/08/2020	BANK OF AMERICA/MERRILL LYNCH		4,499,775	4,500,000		1FE
03027X-BG-4	AMERICAN TOWER CORPORATION		09/23/2020	CITIGROUP GLOBAL MARKETS		9,955,400	10,000,000		2FE
00175P-AB-9	AMN HEALTHCARE INC		08/12/2020	SUNTRUST INVESTMENT SERVICES, INC.		3,911,000	3,850,000	65,482	3FE
032177-AJ-6	AMSTED INDUSTRIES INCORPORATED		09/28/2020	LIQUIDNET		2,596,875	2,500,000	43,359	3FE
001846-AA-2	ANGI GROUP LLC		08/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,350,000	4,350,000		3FE
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	09/08/2020	GOLDMAN, SACHS & CO.		9,909,500	10,000,000		2FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D	09/08/2020	GOLDMAN, SACHS & CO.		4,435,335	4,500,000		2FE
037411-BG-9	APACHE CORPORATION		07/30/2020	JPMORGAN CHASE & CO.		1,486,628	1,569,000	7,461	3FE
037411-BH-7	APACHE CORPORATION		08/03/2020	JPMORGAN CHASE & CO.		3,200,000	3,200,000		3FE
037411-BJ-3	APACHE CORPORATION		08/03/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
038522-AQ-1	ARAMARK SERVICES INC		07/29/2020	WELLS FARGO		1,010,000	1,000,000	25,000	4FE
038522-AR-9	ARAMARK SERVICES INC		08/03/2020	JPMORGAN CHASE & CO.		1,060,000	1,000,000	17,354	4FE
03938L-BA-1	ARCELORMITTAL	D	07/06/2020	SEAPORT GROUP		8,100,081	7,951,000	117,575	3FE
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC.		09/21/2020	Various		5,858,910	5,791,000	15,233	4FE
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC.		09/14/2020	BANK OF AMERICA/MERRILL LYNCH		804,843	791,000	1,566	4FE
045054-AJ-2	ASHTEAD CAPITAL INC	C	07/07/2020	CITIGROUP GLOBAL MARKETS		2,828,285	2,792,000	20,951	2FE
046353-AV-0	ASTRAZENECA PLC	D	08/03/2020	BANK OF AMERICA/MERRILL LYNCH		39,838,000	40,000,000		2FE
046353-AW-8	ASTRAZENECA PLC	D	08/03/2020	BANK OF AMERICA/MERRILL LYNCH		14,956,800	15,000,000		2FE
046353-AX-6	ASTRAZENECA PLC	D	08/03/2020	BANK OF AMERICA/MERRILL LYNCH		4,405,770	4,500,000		2FE
00206R-KD-3	AT&T INC		07/27/2020	DEUTSCHE BANK AG		19,490,640	19,500,000		2FE
00206R-KE-1	AT&T INC		07/27/2020	DEUTSCHE BANK AG		9,994,200	10,000,000		2FE
00206R-KF-8	AT&T INC		07/27/2020	DEUTSCHE BANK AG		9,493,920	9,500,000		2FE
00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY		19,475,430	19,500,000		2FE
00206R-KH-4	AT&T INC		07/27/2020	MORGAN STANLEY		9,981,900	10,000,000		2FE
053332-BA-9	AUTOZONE INC		08/04/2020	JPMORGAN CHASE & CO.		7,975,680	8,000,000		2FE
05352T-AA-7	AVANTOR FUNDING INC		07/07/2020	GOLDMAN, SACHS & CO.		3,915,000	3,915,000		1Z
05369A-AH-4	AVIATION CAPITAL GROUP LLC		07/07/2020	JPMORGAN CHASE & CO.		7,130,808	7,200,000		2FE
053773-BE-6	AVIS BUDGET CAR RENTAL LLC/AVIS BU		08/03/2020	DEUTSCHE BANK AG		3,680,000	4,000,000	13,417	1Z
05523R-AE-7	BAE SYSTEMS PLC	D	09/08/2020	BARCLAYS		7,143,933	7,250,000		2FE
05523R-AF-4	BAE SYSTEMS PLC	D	09/08/2020	RBC DOMINION SECURITIES		6,946,240	7,000,000		2FE
058498-AW-6	BALL CORPORATION		08/10/2020	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		3FE
060516-JE-0	BANK OF AMERICA CORP		07/20/2020	BANK OF AMERICA/MERRILL LYNCH		19,697,300	19,000,000	48,019	1FE
06738E-BN-4	BARCLAYS PLC	D	08/05/2020	BARCLAYS		14,500,000	14,500,000		1Z

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06738E-BP-9	BARCLAYS PLC	D	09/16/2020	BARCLAYS		6,700,000	6,700,000		2FE
05526D-BR-5	BAT INTERNATIONAL FINANCE PLC ABS	C	09/22/2020	DEUTSCHE BANK AG		19,500,000	19,500,000		2FE
05526D-BT-1	BAT INTERNATIONAL FINANCE PLC ABS	C	09/22/2020	DEUTSCHE BANK AG		8,000,000	8,000,000		2FE
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS	D	09/22/2020	GOLDMAN, SACHS & CO.		14,000,000	14,000,000		2FE
05545M-AC-6	BBA US HOLDINGS INC		07/08/2020	STIFEL CAPITAL MARKETS		2,700,000	3,000,000	43,000	3FE
073685-AF-6	BEACON ROOFING SUPPLY INC		09/21/2020	JPMORGAN CHASE & CO.		5,197,500	5,000,000	80,000	4FE
073685-AD-1	BEACON ROOFING SUPPLY INC.		09/17/2020	WELLS FARGO		3,811,900	4,041,000	56,158	5FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		09/22/2020	IMPERIAL CAPITAL, LLC		2,100,000	2,000,000	18,688	3FE
05541T-AN-1	BGC PARTNERS INC		07/08/2020	GOLDMAN, SACHS & CO.		6,287,526	6,300,000		2FE
092174-AA-9	BLACK KNIGHT INFOSERV LLC		08/12/2020	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		4FE
093662-AH-7	BLOCK FINANCIAL LLC		08/04/2020	JPMORGAN CHASE & CO.		14,454,615	14,500,000		2FE
09659T-2B-6	BNP PARIBAS	D	08/05/2020	BNP CAPITAL MARKETS		11,500,000	11,500,000		2FE
09659W-2M-5	BNP PARIBAS SA	D	09/23/2020	BNP CAPITAL MARKETS		19,500,000	19,500,000		1FE
09739D-AD-2	BOISE CASCADE CO		09/21/2020	Various		11,307,500	10,860,000	37,917	3FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC		08/12/2020	BANK OF AMERICA/MERRILL LYNCH		3,920,000	3,920,000		3FE
103304-BU-4	BOYD GAMING CORPORATION		08/24/2020	EXCHANGE		9,280,000	9,280,000	101,629	6FE
10373Q-BM-1	BP CAPITAL MARKETS AMERICA INC	C	08/05/2020	CITIGROUP GLOBAL MARKETS		19,000,000	19,000,000		1FE
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC	C	08/05/2020	CITIGROUP GLOBAL MARKETS		4,499,685	4,500,000		1FE
110122-CM-8	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		48,252,370	48,400,000	682,306	1FE
110122-CN-6	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		13,000,720	12,860,000	41,152	1FE
110122-CW-6	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		2,967,143	2,970,000	41,828	1FE
11135F-AL-5	BROADCOM INC		08/12/2020	EXCHANGE		51,800,362	55,133,000	509,842	2FE
11135F-AN-1	BROADCOM INC		08/12/2020	EXCHANGE		15,494,737	16,139,000	125,606	2FE
11135F-AQ-4	BROADCOM INC		08/12/2020	EXCHANGE		8,990,210	9,000,000	97,525	2FE
11135F-AS-0	BROADCOM INC		08/12/2020	EXCHANGE		4,494,420	4,500,000	50,525	2FE
11135F-AV-3	BROADCOM INC		08/12/2020	EXCHANGE		27,497,447	27,500,000	161,563	2FE
11135F-AZ-4	BROADCOM INC		08/12/2020	EXCHANGE		60,183,163	60,639,000	837,576	2FE
11135F-BA-8	BROADCOM INC		08/12/2020	EXCHANGE		3,485,185	3,500,000	54,031	2FE
11135F-BB-6	BROADCOM INC		08/12/2020	EXCHANGE		26,964,882	27,000,000	222,075	2FE
11135F-BC-4	BROADCOM INC		08/12/2020	EXCHANGE		43,889,163	43,500,000	698,538	2FE
12008R-AM-9	BUILDERS FIRSTSOURCE INC		09/21/2020	JPMORGAN CHASE & CO.		5,397,500	5,000,000	105,000	4FE
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		08/10/2020	JPMORGAN CHASE & CO.		6,649,668	6,650,000		2FE
05608Q-AA-5	BY CROWN PARENT LLC / BY BOND FINA		09/16/2020	Various		7,641,000	7,600,000	11,333	4FE
12687G-AA-7	CABLEVISION LIGHTPATH		09/17/2020	Various		17,465,750	17,400,000		4FE
12687G-AB-5	CABLEVISION LIGHTPATH		09/15/2020	GOLDMAN, SACHS & CO.		2,000,000	2,000,000		5FE
131347-CM-6	CALPINE CORP		09/23/2020	CREDIT SUISSE		4,612,500	4,500,000	22,500	3FE
131347-CP-9	CALPINE CORP		07/29/2020	Various		4,597,500	4,580,000		4FE
131347-CQ-7	CALPINE CORP		07/28/2020	CREDIT SUISSE		4,083,750	4,080,000		4FE
13887W-AA-8	CANYC 2019-2A A CLO		07/21/2020	BARCLAYS		7,884,000	8,000,000	2,924	1FE
143658-BG-6	CARNIVAL CORP		07/15/2020	JPMORGAN CHASE & CO.		3,125,000	3,125,000		4FE
143658-BJ-0	CARNIVAL CORP		08/14/2020	JPMORGAN CHASE & CO.		3,920,000	3,920,000		4FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		07/29/2020	Various		16,431,953	16,039,000	7,567	3FE
146869-AB-8	CARVANA CO		09/23/2020	JPMORGAN CHASE & CO.		3,900,000	3,900,000		5FE
146869-AD-4	CARVANA CO		09/23/2020	JPMORGAN CHASE & CO.		3,900,000	3,900,000		5FE
14739L-AB-8	CASCADES INC.	A	08/10/2020	WELLS FARGO		4,920,600	4,720,000	22,551	3FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		09/21/2020	JPMORGAN CHASE & CO.		5,260,000	5,000,000	47,222	4FE
14913R-2D-8	CATERPILLAR FINANCIAL SERVICES COR		07/06/2020	BARCLAYS		8,994,960	9,000,000		1FE
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES COR		09/09/2020	MUFG SECURITIES AMERICAS INC		9,681,085	9,700,000		1FE
1248EP-BX-0	CCO HOLDINGS LLC		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		3,928,125	3,750,000	28,125	3FE
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		07/21/2020	MORGAN STANLEY		10,608,000	10,530,000	6,906	3FE
12513G-BF-5	CDW LLC / CDW FINANCE CORP		09/23/2020	Various		6,722,500	6,750,000	10,427	3FE
150190-AF-3	CEDAR FAIR LP		07/31/2020	CITIGROUP GLOBAL MARKETS		9,071,250	8,850,000	131,152	4FE
151290-BX-0	CEMEX SAB DE CV	D	09/14/2020	JPMORGAN CHASE & CO.		5,000,000	5,000,000		3FE
15135U-AS-8	CENOVUS ENERGY INC	A	07/28/2020	BANK OF AMERICA/MERRILL LYNCH		4,720,000	4,720,000		1Z
15135B-AW-1	CENTENE CORPORATION		09/23/2020	BANK OF AMERICA/MERRILL LYNCH		38,100,000	38,100,000		3FE
153527-AM-8	CENTRAL GARDEN & PET COMPANY		09/21/2020	JPMORGAN CHASE & CO.		5,315,000	5,000,000	37,014	4FE
14314N-AA-9	CGMS_14-2RR CLO		07/01/2020	SCHEDULED PAY UP		68,070	68,070		4FE
16411R-AJ-8	CHENIERE ENERGY INC		09/22/2020	CREDIT SUISSE		6,852,500	6,800,000	719	3FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		07/13/2020	EXCHANGE		4,610,000	4,610,000	58,778	3FE
12550M-AJ-9	CIFC 2015-3A AR CLO	D	07/31/2020	MUFG SECURITIES AMERICAS INC		4,913,750	5,000,000	2,379	1FE
12551R-AC-2	CIFC 2018-1A B		07/09/2020	BARCLAYS		3,095,625	3,250,000	19,226	1FE

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125523-BK-5	CIGNA CORP		07/15/2020	EXCHANGE		3,923,477	3,797,000	36,783	2FE
125523-BV-1	CIGNA CORP		07/15/2020	EXCHANGE		4,993,917	5,000,000		2FE
125523-BZ-2	CIGNA CORP		07/15/2020	EXCHANGE		14,937,236	15,000,000	262,500	2FE
184496-AN-7	CLEAN HARBORS INC		07/20/2020	Various		4,693,188	4,520,000	74,096	3FE
18452M-AB-2	CLEAR CHANNEL INTERNATIONAL BV		07/30/2020	Various		4,920,000	4,820,000		4FE
18538R-AJ-2	CLEARWATER PAPER CORP		08/11/2020	JPMORGAN CHASE & CO.		1,565,000	1,565,000		3FE
18551P-AE-9	CLECO CORPORATE HOLDINGS LLC		07/15/2020	EXCHANGE		12,658,053	12,540,000	141,075	2FE
12592B-AL-8	CNH INDUSTRIAL CAPITAL LLC		09/29/2020	CITIGROUP GLOBAL MARKETS		19,453,395	19,500,000		2FE
191216-DD-9	COCA-COLA CO		09/14/2020	CITIGROUP GLOBAL MARKETS		21,483,015	21,500,000		1FE
203372-AV-9	COMMSCOPE INC		07/28/2020	BARCLAYS		2,650,000	2,500,000	14,349	4FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		07/29/2020	JPMORGAN CHASE & CO.		2,917,500	3,000,000	56,667	4FE
205768-AR-5	COMSTOCK RESOURCES INC		08/14/2020	BANK OF AMERICA/MERRILL LYNCH		1,929,600	1,920,000	2,080	5FE
20752T-AA-2	CONNECT FINCO SARL	D	09/21/2020	CANTOR FITZGERALD		3,578,750	3,500,000	112,172	4FE
20903X-AF-0	CONSOLIDATED COMMUNICATIONS INC		09/28/2020	Various		10,840,625	10,700,000		4FE
21039C-AA-2	CONSTELLIUM SE (FRANCE)		07/28/2020	CITIGROUP GLOBAL MARKETS		1,811,250	1,750,000	8,203	4FE
74977R-DJ-0	COOPERATIEVE RABOBANK UA	D	09/17/2020	TD SECURITIES		14,700,000	14,700,000		1FE
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/10/2020	BANK OF AMERICA/MERRILL LYNCH		1,900,000	1,900,000		1Z
22282E-AJ-1	COVANTA HOLDING CORP		08/11/2020	JPMORGAN CHASE & CO.		1,960,000	1,960,000		1Z
226373-AQ-1	CRESTWOOD MIDSTREAM PARTNERS LP		07/01/2020	SEAPORT GROUP		2,022,000	2,400,000	24,375	4FE
126307-BD-8	CSC HOLDINGS LLC		08/03/2020	JPMORGAN CHASE & CO.		1,548,750	1,500,000	11,755	4FE
126307-BF-3	CSC HOLDINGS LLC		08/03/2020	JPMORGAN CHASE & CO.		3,000,000	3,000,000		3FE
231021-AS-5	CUMMINS INC		08/17/2020	CITIGROUP GLOBAL MARKETS		4,966,900	5,000,000		1FE
126650-DM-9	CVS HEALTH CORP		08/12/2020	BARCLAYS		9,972,000	10,000,000		2FE
126650-DN-7	CVS HEALTH CORP		08/12/2020	BARCLAYS		4,991,800	5,000,000		2FE
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	08/03/2020	INVESTEC		(36,983)			4PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	08/03/2020	INVESTEC		(9,047)			4PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	08/03/2020	INVESTEC		(20,953)			4PL
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	08/03/2020	INVESTEC		(51,606)			4PL
23331A-BP-3	D R HORTON INC		09/29/2020	MIZUHO SECURITIES USA INC.		6,481,345	6,500,000		2FE
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		09/22/2020	BARCLAYS		1,072,733	1,029,000	18,393	3FE
235825-AF-3	DANA INC		09/21/2020	JPMORGAN CHASE & CO.		5,210,000	5,000,000	95,556	3FE
235825-AG-1	DANA INC		09/22/2020	BANK OF AMERICA/MERRILL LYNCH		2,070,000	2,000,000	29,688	4FE
23636A-AZ-4	DANSKE BANK A/S	D	09/08/2020	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		2FE
23918K-AS-7	DAVITA INC		07/07/2020	CITIGROUP GLOBAL MARKETS		7,573,500	7,480,000	28,829	4FE
23918K-AT-5	DAVITA INC		09/18/2020	Various		13,181,250	13,250,000	10,677	4FE
247361-ZZ-4	DELTA AIR LINES INC		07/29/2020	Various		3,560,250	3,550,000	35,001	3FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		09/16/2020	GOLDMAN, SACHS & CO.		6,700,000	6,700,000		2FE
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP		09/16/2020	GOLDMAN, SACHS & CO.		9,500,000	9,500,000		2FE
253657-AA-8	DIEBOLD NIXDORF INC		09/23/2020	Various		7,851,870	7,500,000	93,099	4FE
260543-DD-2	DOW CHEMICAL COMPANY (THE)		08/17/2020	CITIGROUP GLOBAL MARKETS		7,643,020	7,700,000		2FE
233331-BG-1	DTE ENERGY COMPANY		08/03/2020	CITIGROUP GLOBAL MARKETS		8,989,110	9,000,000		2FE
26441C-BH-7	DUKE ENERGY CORP		09/09/2020	MORGAN STANLEY		10,605,800	10,000,000	78,944	2FE
26441C-BJ-3	DUKE ENERGY CORP		09/09/2020	MORGAN STANLEY		14,492,895	14,500,000		2FE
266233-AH-8	DUQUESNE LIGHT HOLDINGS INC		09/17/2020	JPMORGAN CHASE & CO.		14,500,000	14,500,000		2FE
278865-BF-6	ECOLAB INC		08/10/2020	CREDIT SUISSE		24,485,790	24,500,000		1FE
26835P-AH-3	EDP FINANCE BV	D	09/17/2020	CITIGROUP GLOBAL MARKETS		9,496,200	9,500,000		2FE
28228P-AA-9	EG GLOBAL FINANCE PLC	D	07/31/2020	STIFEL CAPITAL MARKETS		1,463,000	1,400,000	20,738	4FE
28414H-AG-8	ELANCO ANIMAL HEALTH INC		09/21/2020	JPMORGAN CHASE & CO.		5,847,500	5,000,000	20,486	3FE
28470R-AH-5	ELDORADO RESORTS INC		09/23/2020	Various		21,222,000	20,300,000	250,122	4FE
28618M-AA-4	ELEMENT SOLUTIONS INC		08/04/2020	CREDIT SUISSE		2,400,000	2,400,000		1Z
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		08/04/2020	WELLS FARGO		2,400,000	2,400,000		1Z
291011-BP-8	EMERSON ELECTRIC CO		09/17/2020	CITIGROUP GLOBAL MARKETS		4,985,600	5,000,000		1FE
29248H-AA-1	EMPOWER FINANCE 2020 LP	C	09/14/2020	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		1FE
29261A-AA-8	ENCOMPASS HEALTH CORP		09/21/2020	JPMORGAN CHASE & CO.		5,097,500	5,000,000	32,500	4FE
29261A-AB-6	ENCOMPASS HEALTH CORP		07/29/2020	BANK OF AMERICA/MERRILL LYNCH		4,494,375	4,250,000	100,938	4FE
29261A-AE-0	ENCOMPASS HEALTH CORP		09/30/2020	SUNTRUST INVESTMENT SERVICES, INC.		4,060,000	4,060,000		4Z
29272W-AC-3	ENERGIZER HOLDINGS INC		09/22/2020	Various		7,790,700	7,658,000	83,206	4FE
29272W-AD-1	ENERGIZER HOLDINGS INC		09/17/2020	Various		9,780,625	9,785,000		4FE
29364G-AM-5	ENTERGY CORPORATION		08/24/2020	MORGAN STANLEY		9,960,600	10,000,000		2FE
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		07/30/2020	JPMORGAN CHASE & CO.		9,675,218	9,750,000		2FE
29444U-BK-1	EQUINIX INC		09/23/2020	GOLDMAN, SACHS & CO.		11,488,385	11,500,000		2FE

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29444U-BL-9	EQUINIX INC		09/23/2020	GOLDMAN, SACHS & CO.		9,691,173	9,700,000		2FE
29449W-AB-3	EQUITABLE FINANCIAL LIFE GLOBAL FU		08/25/2020	DEUTSCHE BANK AG		9,976,800	10,000,000		1FE
30040W-AJ-7	EVERSOURCE ENERGY		08/11/2020	GOLDMAN, SACHS & CO.		9,981,400	10,000,000		2FE
30040W-AK-4	EVERSOURCE ENERGY		08/11/2020	GOLDMAN, SACHS & CO.		7,697,844	7,700,000		2FE
30212P-AZ-8	EXPEDIA GROUP INC		07/07/2020	JPMORGAN CHASE & CO.		9,992,200	10,000,000		2FE
335934-AT-2	FIRST QUANTUM MINERALS LTD	A	09/17/2020	GOLDMAN, SACHS & CO.		7,590,000	7,590,000		5FE
33767D-AB-1	FIRSTCASH INC		08/12/2020	JEFFERIES & COMPANY, INC.		2,350,000	2,350,000		3FE
33938X-AC-9	FLEX LTD		08/13/2020	Various		10,922,560	10,000,000	16,667	2FE
302445-AE-1	FLIR SYSTEMS INC		07/20/2020	BANK OF AMERICA/MERRILL LYNCH		3,143,921	3,150,000		2FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	07/08/2020	GOLDMAN, SACHS & CO.		1,964,600	1,880,000	14,720	3FE
30251G-BA-4	FMG RESOURCES (AUGUST 2006) PTY LT	D	09/29/2020	Various		6,043,704	5,786,000	38,111	3FE
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		08/12/2020	CITIGROUP GLOBAL MARKETS		13,500,000	13,500,000		3FE
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		07/17/2020	Various		3,755,095	4,000,000	33,279	3FE
34962W-AA-2	FORTERRA FINANCE LLC		07/01/2020	BANK OF AMERICA/MERRILL LYNCH		785,000	785,000		1Z
35671D-CG-8	FREEPORT-MCMORAN INC		07/13/2020	JPMORGAN CHASE & CO.		2,500,000	2,500,000		3FE
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU	C	09/09/2020	JPMORGAN CHASE & CO.		14,655,753	14,700,000		2FE
366651-AE-7	GARTNER INC		09/21/2020	JPMORGAN CHASE & CO.		16,273,750	16,170,000		3FE
36166T-AB-6	GCI LLC		09/23/2020	SUNTRUST INVESTMENT SERVICES, INC.		9,750,000	9,750,000		4FE
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS LLC		08/19/2020	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		1Z
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	09/21/2020	Various		15,745,000	15,750,000	15,104	3FE
36237H-AA-9	G-III APPAREL GROUP LTD		07/30/2020	BARCLAYS		785,000	785,000		1Z
375558-BS-1	GILEAD SCIENCES INC		09/23/2020	WELLS FARGO		16,625,017	16,700,000		1FE
375558-BX-0	GILEAD SCIENCES INC		09/23/2020	BARCLAYS		14,487,385	14,500,000		1FE
375558-BY-8	GILEAD SCIENCES INC		09/23/2020	BARCLAYS		12,968,930	13,000,000		1FE
378272-AX-6	GLENCORE FUNDING LLC	C	08/24/2020	DEUTSCHE BANK AG		24,377,255	24,500,000		2FE
378272-AY-4	GLENCORE FUNDING LLC	C	08/24/2020	DEUTSCHE BANK AG		7,666,890	7,700,000		2FE
38137W-AC-9	GLM 2019-6A A		07/13/2020	MUFG SECURITIES AMERICAS INC		7,904,800	8,000,000	47,305	1FE
37960J-AA-6	GLOBAL AIRCRAFT LEASING CO LTD		09/15/2020	DIRECT		538,275	538,275		3FE
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		09/24/2020	MORGAN STANLEY		19,425,000	19,425,000		4FE
37954F-AH-7	GLOBAL PART/GLP FINANCE		09/30/2020	Various		5,565,000	5,550,000		4FE
384701-AA-6	GPC MERGER SUB INC		07/28/2020	CREDIT SUISSE		1,890,000	1,890,000		5FE
38937L-AC-5	GRAY OAK PIPELINE LLC		09/11/2020	TD SECURITIES		7,189,632	7,200,000		2FE
391399-AA-0	GREAT-WEST LIFECO US FINANCE 2020	C	08/10/2020	MORGAN STANLEY		15,000,000	15,000,000		1FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		09/22/2020	Various		13,549,000	13,600,000	24,667	3FE
402563-AA-8	GSM 2020-1A A1 CLO		07/15/2020	MORGAN STANLEY		5,883,000	6,000,000	548	1FE
39809A-AA-6	GWOLF 2018-2A A1 CLO	D	07/31/2020	DEUTSCHE BANK AG		4,920,000	5,000,000	3,024	1FE
417558-AA-1	HARVEST MIDSTREAM I LP		08/05/2020	RBC DOMINION SECURITIES		1,200,000	1,200,000		1Z
418751-AD-5	HAT HOLDINGS I LLC		08/18/2020	MORGAN STANLEY		2,321,550	2,345,000		3FE
404119-BU-2	HCA INC		09/03/2020	MORGAN STANLEY		15,309,892	13,343,000	38,361	2FE
404119-CA-5	HCA INC		09/18/2020	CREDIT SUISSE		2,760,750	2,700,000	5,513	3FE
40415R-AS-4	HD SUPPLY INC		07/08/2020	MORGAN STANLEY		1,423,450	1,372,000	17,412	3FE
42704M-AA-0	HERBALIFE NUTRITION LTD		09/21/2020	JPMORGAN CHASE & CO.		5,422,500	5,000,000	124,688	3FE
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		07/14/2020	CITIGROUP GLOBAL MARKETS		23,971,920	24,000,000		2FE
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO		07/14/2020	CITIGROUP GLOBAL MARKETS		14,473,900	14,500,000		2FE
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		07/29/2020	BANK OF AMERICA/MERRILL LYNCH		4,719,375	4,500,000	9,750	3FE
44330G-AE-3	HLM 4A-2014 A2R CLO	D	07/31/2020	BANK OF AMERICA/MERRILL LYNCH		4,122,500	4,250,000	1,443	1FE
436106-AB-4	HOLLYFRONTIER CORP		09/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,495,230	4,500,000		2FE
436106-AC-2	HOLLYFRONTIER CORP		09/14/2020	BANK OF AMERICA/MERRILL LYNCH		4,492,080	4,500,000		2FE
436440-AP-6	HOLOGIC INC		09/23/2020	Various		16,806,750	16,765,000		3FE
44267D-AD-9	HOWARD HUGHES CORP		08/05/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3FE
404280-CL-1	HSBC HOLDINGS PLC	D	09/15/2020	HSBC SECURITIES, INC.		4,500,000	4,500,000		1FE
443628-AH-5	HUDBAY MINERALS INC	A	09/09/2020	BARCLAYS		1,400,000	1,400,000		1Z
44891A-BM-8	HYUNDAI CAPITAL AMERICA	C	09/15/2020	BNP CAPITAL MARKETS		31,470,390	31,500,000		2FE
44891A-BN-6	HYUNDAI CAPITAL AMERICA	C	09/15/2020	BNP CAPITAL MARKETS		19,463,145	19,500,000		2FE
44891A-BP-1	HYUNDAI CAPITAL AMERICA	C	09/15/2020	BNP CAPITAL MARKETS		9,497,435	9,500,000		2FE
44929F-BA-9	ICG 2014-3A A1RR CLO		07/13/2020	MORGAN STANLEY		7,018,965	7,232,319	32,081	1FE
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	08/25/2020	BANK OF AMERICA/MERRILL LYNCH		1,900,000	1,900,000		1Z
45866F-AM-6	INTERCONTINENTAL EXCHANGE INC		08/17/2020	WELLS FARGO		19,980,600	20,000,000		2FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		08/17/2020	WELLS FARGO		9,458,105	9,500,000		2FE
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC		08/17/2020	WELLS FARGO		4,668,040	4,700,000		2FE
45866F-AQ-7	INTERCONTINENTAL EXCHANGE INC		08/17/2020	WELLS FARGO		9,601,448	9,700,000		2FE

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46266T-AA-6	IQVIA INC		09/21/2020	JPMORGAN CHASE & CO.		5,235,000	5,000,000	88,889	3FE
46284V-AN-1	IRON MOUNTAIN INC		08/10/2020	BARCLAYS		3,200,000	3,200,000		1Z
465740-AA-6	ITRON INC		09/23/2020	BAIRD (ROBERT W.) & CO. INC.		2,568,750	2,500,000	24,028	4FE
466313-AK-9	JABIL INC		07/06/2020	BNP CAPITAL MARKETS		19,111,015	19,250,000		2FE
478160-CP-7	JOHNSON & JOHNSON		08/20/2020	JPMORGAN CHASE & CO.		9,993,200	10,000,000		1FE
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC		09/08/2020	BANK OF AMERICA/MERRILL LYNCH		4,984,450	5,000,000		2FE
48088L-AB-3	JOSEPH T RYERSON & SON INC		07/15/2020	BANK OF AMERICA/MERRILL LYNCH		800,000	800,000		1Z
46630L-AJ-3	JPMAC_07-CH1 RMBS		07/01/2020	SCHEDULED PAY UP			7		1FM
47049Q-AA-4	JTWN 2018-11A A1		07/20/2020	RAYMOND JAMES & ASSOCIATES, INC.		3,900,000	4,000,000	1,216	1FE
483007-AJ-9	KAISER ALUMINUM CORPORATION		07/29/2020	BANK OF AMERICA/MERRILL LYNCH		6,025,898	6,041,000	115,387	3FE
48662G-AC-6	KAYNE 2020-8A B CLO		07/01/2020	JPMORGAN CHASE & CO.		6,000,000	6,000,000		1FE
48242W-AC-0	KBR INC		09/16/2020	BANK OF AMERICA/MERRILL LYNCH		12,665,000	12,665,000		4FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		09/16/2020	Various		12,869,313	12,850,000		4FE
49456B-AR-2	KINDER MORGAN INC		07/27/2020	JPMORGAN CHASE & CO.		10,896,600	11,000,000		2FE
49456B-AS-0	KINDER MORGAN INC		07/27/2020	JPMORGAN CHASE & CO.		9,363,675	9,500,000		2FE
50077L-AY-2	KRAFT HEINZ FOODS CO		07/29/2020	BARCLAYS		3,270,000	3,000,000	48,750	3FE
501797-AW-4	L BRANDS INC		09/16/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		1Z
513075-BQ-3	LAMAR MEDIA CORP		09/21/2020	JPMORGAN CHASE & CO.		4,982,500	5,000,000	35,417	4FE
526107-AE-7	LENNOX INTERNATIONAL INC.		07/22/2020	JPMORGAN CHASE & CO.		4,495,860	4,500,000		2FE
526107-AF-4	LENNOX INTERNATIONAL INC.		07/22/2020	JPMORGAN CHASE & CO.		4,486,725	4,500,000		2FE
52729B-BR-3	LEVEL 3 FINANCING INC		07/29/2020	CITIGROUP GLOBAL MARKETS		7,980,338	7,655,000	41,571	3FE
52729B-BS-1	LEVEL 3 FINANCING INC		08/07/2020	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000		3FE
52736R-BG-6	LEVI STRAUSS & CO		08/14/2020	EXCHANGE		3,416,992	3,400,000	48,639	3FE
531546-AB-5	LIBERTY UTILITIES FINANCE GP1	C	09/16/2020	JPMORGAN CHASE & CO.		14,462,300	14,500,000		2FE
536797-AF-0	LITHIA MOTORS INC		09/30/2020	GOLDMAN, SACHS & CO.		7,050,000	7,050,000		3Z
538034-AK-5	LIVE NATION ENTERTAINMENT INC		08/11/2020	RBC DOMINION SECURITIES		760,000	800,000	11,050	4FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		08/11/2020	RBC DOMINION SECURITIES		1,901,050	1,970,000	45,556	4FE
55953A-AE-8	MAGNE_2014-8A CLO		09/23/2020	CREDIT SUISSE		1,870,313	3,750,000		6*
56845N-AA-8	MARNR 2020-8A A CLO		07/24/2020	MORGAN STANLEY		22,078,125	22,500,000	188,983	1FE
571676-AL-9	MARS INC		07/13/2020	JPMORGAN CHASE & CO.		9,983,700	10,000,000		1FE
571676-AN-5	MARS INC		07/13/2020	JPMORGAN CHASE & CO.		19,493,760	19,500,000		1FE
576323-AP-4	MASTEC INC.		07/21/2020	BANK OF AMERICA/MERRILL LYNCH		3,900,000	3,900,000		3FE
59151K-AM-0	METHANEX CORPORATION	A	09/17/2020	JPMORGAN CHASE & CO.		20,896,875	20,885,000		3FE
552848-AG-8	MGIC INVESTMENT CORPORATION		08/06/2020	GOLDMAN, SACHS & CO.		1,600,000	1,600,000		1Z
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		09/22/2020	BANK OF AMERICA/MERRILL LYNCH		2,130,000	2,000,000	44,688	3FE
552953-CF-6	MGM RESORTS INTERNATIONAL		07/29/2020	Various		4,152,525	4,130,000	66,654	3FE
594087-AV-0	MICHAELS STORES INC		09/17/2020	JPMORGAN CHASE & CO.		3,500,000	3,500,000		4FE
606822-BS-2	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/13/2020	MORGAN STANLEY		9,700,000	9,700,000		1FE
606822-BU-7	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/13/2020	MUFG SECURITIES AMERICAS INC		14,700,000	14,700,000		1FE
606822-BV-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/08/2020	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000		1FE
60687Y-BF-5	MIZUHO FINANCIAL GROUP INC	D	07/06/2020	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1FE
60687Y-BJ-7	MIZUHO FINANCIAL GROUP INC	D	09/01/2020	MIZUHO SECURITIES USA INC.		19,500,000	19,500,000		1FE
60687Y-BL-2	MIZUHO FINANCIAL GROUP INC	D	09/01/2020	MIZUHO SECURITIES USA INC.		9,700,000	9,700,000		1FE
615369-AU-9	MOODYS CORPORATION		08/04/2020	BANK OF AMERICA/MERRILL LYNCH		8,304,231	8,375,000		2FE
620076-BT-5	MOTOROLA SOLUTIONS INC		08/10/2020	GOLDMAN, SACHS & CO.		16,467,330	16,500,000		2FE
566076-AA-3	MP18 2020-1A A		08/12/2020	BNP CAPITAL MARKETS		7,800,000	7,800,000		1FE
566076-AC-9	MP18 2020-1A B1		08/12/2020	BNP CAPITAL MARKETS		2,200,000	2,200,000		1FE
55336V-BQ-2	MPLX LP		08/11/2020	RBC DOMINION SECURITIES		4,496,085	4,500,000		2FE
55336V-BR-0	MPLX LP		08/11/2020	JPMORGAN CHASE & CO.		18,959,150	19,000,000		2FE
55342U-AH-7	MPT OPER PARTNERSP/FINL		09/22/2020	BARCLAYS		3,127,500	3,000,000	66,250	3FE
55354G-AL-4	MSCI INC		09/22/2020	MORGAN STANLEY		5,162,500	5,000,000	63,507	3FE
553777-AA-1	MTS SYSTEMS CORPORATION		07/27/2020	WELLS FARGO		1,716,463	1,765,000	46,233	4FE
626738-AD-0	MURPHY OIL USA INC		09/21/2020	JPMORGAN CHASE & CO.		5,317,500	5,000,000	110,938	3FE
626738-AE-8	MURPHY USA INC		07/16/2020	WELLS FARGO		635,440	611,000	9,947	3FE
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		08/03/2020	BARCLAYS		1,600,000	1,600,000		1Z
63859U-BF-9	NATIONWIDE BUILDING SOCIETY	D	08/24/2020	CITIGROUP GLOBAL MARKETS		4,493,655	4,500,000		1FE
62886E-AY-4	NCR CORPORATION		08/17/2020	BANK OF AMERICA/MERRILL LYNCH		3,135,000	3,135,000		1Z
62886E-AZ-1	NCR CORPORATION		08/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,350,000	2,350,000		1Z
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2020	SCHEDULED PAY UP			367		6*
641062-AS-3	NESTLE HOLDINGS INC.		09/08/2020	CITIGROUP GLOBAL MARKETS		9,984,500	10,000,000		1FE
644274-AG-7	NEW ENTERPRISE STONE & LIME CO INC		07/01/2020	GOLDMAN, SACHS & CO.		2,830,000	2,830,000		5FE

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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	10 NAIC Designation and Administrative Symbol
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP		09/14/2020	CREDIT SUISSE		3,980,000	3,980,000		4FE
64952W-DS-9	NEW YORK LIFE GLOBAL FUNDING		08/04/2020	JPMORGAN CHASE & CO.		4,991,550	5,000,000		1FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		09/22/2020	CREDIT SUISSE		2,917,500	3,000,000	37,177	3FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		09/21/2020	Various		22,025,250	22,000,000		4FE
65342R-AD-2	NFP CORP		09/16/2020	BANK OF AMERICA/MERRILL LYNCH		8,672,000	8,520,000	36,285	5FE
65409Q-BD-3	NIELSEN FINANCE LLC/NIELSEN FINANC		09/10/2020	JPMORGAN CHASE & CO.		8,150,000	8,150,000		4FE
65409Q-BF-8	NIELSEN FINANCE LLC/NIELSEN FINANC		09/21/2020	JPMORGAN CHASE & CO.		9,238,750	9,110,000		4FE
65473P-AK-1	NISOURCE INC		08/12/2020	CREDIT SUISSE		24,439,240	24,500,000		2FE
654744-AA-9	NISSAN MOTOR CO LTD	D	09/10/2020	MORGAN STANLEY		4,000,000	4,000,000		2FE
654744-AC-5	NISSAN MOTOR CO LTD	D	09/10/2020	MORGAN STANLEY		4,500,000	4,500,000		2FE
65535H-AR-0	NOMURA HOLDINGS INC	D	07/06/2020	NOMURA SECURITIES INTERNATIONAL INC		34,250,000	34,250,000		2FE
65535H-AS-8	NOMURA HOLDINGS INC	D	07/06/2020	NOMURA SECURITIES INTERNATIONAL INC		4,500,000	4,500,000		2FE
65559C-AB-7	NORDEA BANK ABP	D	08/24/2020	GOLDMAN, SACHS & CO.		9,946,800	10,000,000		1FE
670001-AE-6	NOVELIS CORP		07/31/2020	CITIGROUP GLOBAL MARKETS		4,708,583	4,500,000	2,102	4FE
629377-CC-4	NRG ENERGY INC		07/07/2020	JPMORGAN CHASE & CO.		2,973,480	2,792,000	89,402	3FE
67059T-AH-8	NUSTAR LOGISTICS		09/09/2020	CITIGROUP GLOBAL MARKETS		2,345,000	2,345,000		3FE
67059T-AG-0	NUSTAR LOGISTICS LP		09/09/2020	CITIGROUP GLOBAL MARKETS		2,345,000	2,345,000		3FE
67079B-AA-8	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		4,500,000	4,500,000		2FE
67079B-AB-6	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		14,700,000	14,700,000		2FE
67079B-AC-4	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		11,699,883	11,700,000		2FE
67079B-AD-2	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		9,999,800	10,000,000		2FE
67079B-AE-0	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		4,499,730	4,500,000		2FE
67079B-AF-7	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY		4,874,561	4,875,000		2FE
674599-CG-8	OCCIDENTAL PETROLEUM CORP		09/15/2020	JPMORGAN CHASE & CO.		3,371,200	3,920,000	35,062	3FE
674599-CH-6	OCCIDENTAL PETROLEUM CORP		09/24/2020	CITIGROUP GLOBAL MARKETS		3,096,800	3,920,000	60,346	3FE
674599-EB-7	OCCIDENTAL PETROLEUM CORPORATION		08/12/2020	JPMORGAN CHASE & CO.		2,350,000	2,350,000		3FE
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION		08/12/2020	JPMORGAN CHASE & CO.		3,920,000	3,920,000		3FE
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		08/12/2020	JPMORGAN CHASE & CO.		3,920,000	3,920,000		3FE
67091G-AE-3	OCI NV	D	09/30/2020	BARCLAYS		11,190,000	11,190,000		3Z
67590G-BG-3	OCT17 2013-1A A1R2 CLO		07/16/2020	DEUTSCHE BANK AG		2,920,500	3,000,000	13,940	1FE
67576F-AA-7	OCT18 2018-18A A1A		07/20/2020	MIZUHO SECURITIES USA INC.		6,832,000	7,000,000	1,915	1FE
677050-AP-1	OGLETHORPE POWER CORPORATION		08/17/2020	MUFG SECURITIES AMERICAS INC		12,513,564	12,700,000		2FE
682189-AQ-8	ON SEMICONDUCTOR CORPORATION		09/15/2020	Various		9,643,188	9,550,000	9,935	3FE
683715-AC-0	OPEN TEXT CORP	A	07/09/2020	BANK OF AMERICA/MERRILL LYNCH		1,884,700	1,880,000	29,342	3FE
BAS14M-PA-3	OPTIORX LLC		09/25/2020	DIRECT		5,696,975	6,000,000		6*
68902V-AG-2	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE		10,000,000	10,000,000	13,819	2FE
68902V-AH-0	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE		44,074,603	44,075,000	483,297	2FE
68902V-AJ-6	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE		23,398,935	23,300,000	284,943	2FE
68902V-AK-3	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE		24,998,095	25,000,000	42,750	2FE
68902V-AL-1	OTIS WORLDWIDE CORP		09/09/2020	EXCHANGE		4,999,314	5,000,000	10,373	2FE
67108L-AW-3	OZLM 2014-6A A1S	D	08/11/2020	WELLS FARGO		7,273,935	7,441,366	7,550	1FE
67111D-AN-6	OZLM 2016-15A A1AR		07/22/2020	DEUTSCHE BANK AG		5,124,000	5,250,000	911	1FE
67112G-AA-6	OZLM 2018-18A A		07/13/2020	BARCLAYS		5,820,000	6,000,000		1FE
694308-HW-0	PACIFIC GAS AND ELECTRIC COMPANY		09/22/2020	BAIRD (ROBERT W.) & CO. INC.		5,160,100	5,000,000	51,792	2FE
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		09/21/2020	JPMORGAN CHASE & CO.		5,247,500	5,000,000	111,111	4FE
70052L-AB-9	PARK INTERMEDIATE HOLDINGS LLC		09/15/2020	BANK OF AMERICA/MERRILL LYNCH		2,390,000	2,390,000		4FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		09/09/2020	EXCHANGE		(29,375)			4
70339P-AA-7	PATTERN ENERGY GROUP INC		07/14/2020	RBC DOMINION SECURITIES		2,345,000	2,345,000		1Z
69318F-AH-1	PBF HOLDING COMPANY LLC		08/27/2020	JEFFERIES & COMPANY, INC.		2,213,670	2,612,000	6,965	3FE
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		09/10/2020	BANK OF AMERICA/MERRILL LYNCH		2,331,450	2,355,000	45,138	3FE
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		09/24/2020	CREDIT SUISSE		3,525,000	3,525,000		4FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		09/22/2020	BANK OF AMERICA/MERRILL LYNCH		8,937,500	9,000,000	16,528	4FE
71427Q-AA-6	PERNOD RICARD INTERNATIONAL FINANC		09/28/2020	BANK OF AMERICA/MERRILL LYNCH		19,420,830	19,500,000		2FE
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		09/28/2020	BANK OF AMERICA/MERRILL LYNCH		4,957,900	5,000,000		2FE
71427Q-AC-2	PERNOD RICARD INTERNATIONAL FINANC		09/28/2020	BANK OF AMERICA/MERRILL LYNCH		4,383,000	4,500,000		2FE
718546-AW-4	PHILLIPS 66		07/21/2020	MORGAN STANLEY		6,790,850	6,837,000	17,558	2FE
721283-AA-7	PIKE CORP		08/21/2020	Various		5,208,294	5,200,000		5FE
72147K-AE-8	PILGRIMS PRIDE CORP		07/31/2020	Various		5,847,500	5,500,000	110,972	3FE
73107G-AA-1	POLARIS INTERMEDIATE CORP		09/18/2020	CANTOR FITZGERALD		3,060,000	3,000,000	78,625	5FE
737446-AK-0	POST HOLDINGS INC		09/21/2020	JPMORGAN CHASE & CO.		5,157,500	5,000,000	26,389	4FE
737446-AM-6	POST HOLDINGS INC		09/22/2020	BANK OF AMERICA/MERRILL LYNCH		1,837,500	1,750,000	6,429	4FE

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737446-AQ-7	POST HOLDINGS INC		08/11/2020	BARCLAYS		4,224,543	4,000,000	86,333	4FE
73900L-AA-9	POWDR CORP		07/27/2020	JEFFERIES & COMPANY, INC.		5,045,000	4,955,000	2,500	4FE
74005P-BT-0	PRAXAIR INC		08/03/2020	CITIGROUP GLOBAL MARKETS		9,978,300	10,000,000		1FE
74166M-AF-3	PRIME SECURITY SERVICES BORROWER L		08/06/2020	DEUTSCHE BANK AG		2,400,000	2,400,000		3FE
744320-BH-4	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO		5,000,000	5,000,000		2FE
74736K-AH-4	QORVO INC		08/31/2020	EXCHANGE		1,022,472	1,000,000	16,528	3FE
74736K-AJ-0	QORVO INC		09/15/2020	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		3FE
74759B-AF-0	QTS REALTY TRUST INC		09/24/2020	GOLDMAN, SACHS & CO.		12,752,500	12,775,000		3FE
747525-BL-6	QUALCOMM INCORPORATED		08/14/2020	EXCHANGE		6,066,804	6,260,446		1FE
747525-BM-4	QUALCOMM INCORPORATED		08/14/2020	EXCHANGE		22,849,575	24,265,582		1FE
74841C-AA-9	QUICKEN LOANS LLC		09/09/2020	JPMORGAN CHASE & CO.		10,000,000	10,000,000		3FE
74841C-AB-7	QUICKEN LOANS LLC		09/09/2020	JPMORGAN CHASE & CO.		8,000,000	8,000,000		3FE
75026J-AC-4	RADIATE HOLDCO LLC / RADIATE FINAN		09/11/2020	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4FE
75281A-BC-2	RANGE RESOURCES CORPORATION		08/18/2020	JPMORGAN CHASE & CO.		2,747,000	2,747,000	21,175	4FE
75419T-AA-1	RATTLER MIDSTREAM LP		07/09/2020	GOLDMAN, SACHS & CO.		1,565,000	1,565,000		3FE
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		08/07/2020	GOLDMAN, SACHS & CO.		17,681,946	17,700,000		2FE
75886F-AF-4	REGENERON PHARMACEUTICALS INC.		08/07/2020	GOLDMAN, SACHS & CO.		4,985,750	5,000,000		2FE
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		07/28/2020	JPMORGAN CHASE & CO.		11,963,280	12,000,000		2FE
759509-AG-7	RELIANCE STEEL & ALUMINUM CO		07/28/2020	JPMORGAN CHASE & CO.		3,141,243	3,150,000		2FE
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		09/21/2020	CREDIT SUISSE		14,500,000	14,500,000		4FE
776743-AM-8	ROPER TECHNOLOGIES INC		08/18/2020	WELLS FARGO		14,480,860	14,500,000		2FE
776743-AN-6	ROPER TECHNOLOGIES INC		08/18/2020	JPMORGAN CHASE & CO.		14,679,420	14,700,000		2FE
78081B-AA-1	ROYALTY PHARMA PLC		08/24/2020	BANK OF AMERICA/MERRILL LYNCH		19,367,790	19,500,000		2FE
78081B-AB-9	ROYALTY PHARMA PLC		08/24/2020	BANK OF AMERICA/MERRILL LYNCH		19,280,625	19,500,000		2FE
78081B-AC-7	ROYALTY PHARMA PLC		08/24/2020	BANK OF AMERICA/MERRILL LYNCH		14,251,180	14,500,000		2FE
78081B-AD-5	ROYALTY PHARMA PLC		08/24/2020	BANK OF AMERICA/MERRILL LYNCH		4,399,200	4,500,000		2FE
78081B-AE-3	ROYALTY PHARMA PLC		08/24/2020	BANK OF AMERICA/MERRILL LYNCH		9,077,820	9,500,000		2FE
78409V-AR-5	S&P GLOBAL INC		08/10/2020	GOLDMAN, SACHS & CO.		3,444,945	3,500,000		1FE
78573N-AF-9	SABRE GLBL INC		08/26/2020	Various		3,632,500	3,565,000	410	4FE
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		09/22/2020	MUFG SECURITIES AMERICAS INC		4,991,300	5,000,000		1FE
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC	D	08/17/2020	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2FE
81728U-AB-0	SENSATA TECHNOLOGIES INC		08/03/2020	BARCLAYS		2,000,000	2,000,000		1Z
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		08/03/2020	BANK OF AMERICA/MERRILL LYNCH		8,800,000	8,800,000		3FE
81762P-AE-2	SERVICENOW INC		08/06/2020	JPMORGAN CHASE & CO.		14,445,770	14,500,000		2FE
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A C		09/21/2020	JPMORGAN CHASE & CO.		3,990,000	4,000,000	20,056	4FE
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A C		09/14/2020	JPMORGAN CHASE & CO.		8,350,000	8,350,000		4FE
827048-AW-9	SILGAN HOLDINGS INC		07/22/2020	EXCHANGE		1,461,972	1,469,000	18,684	1Z
829259-AU-4	SINCLAIR TELEVISION GROUP INC		07/29/2020	CREDIT SUISSE		5,548,125	5,500,000	122,069	4FE
83001W-AC-8	SIX FLAGS THEME PARKS INC		07/31/2020	JPMORGAN CHASE & CO.		3,501,875	3,250,000	64,458	4FE
832248-BC-1	SMITHFIELD FOODS INC		09/10/2020	MORGAN STANLEY		3,558,168	3,600,000		3FE
83608G-AN-6	SNDPT 2013-1A A1R CLO		07/27/2020	RAYMOND JAMES & ASSOCIATES, INC.		2,928,000	3,000,000	219	1FE
83607E-AA-0	SNDPT 2014-1RA A		08/19/2020	BANK OF AMERICA/MERRILL LYNCH		17,202,500	17,500,000	22,116	1FE
842400-GV-9	SOUTHERN CALIFORNIA EDISON		09/28/2020	MUFG SECURITIES AMERICAS INC		6,986,700	7,000,000		1FE
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORPO		08/17/2020	JPMORGAN CHASE & CO.		9,967,000	10,000,000		2FE
845467-AP-4	SOUTHWESTERN ENERGY COMPANY		08/18/2020	CITIGROUP GLOBAL MARKETS		1,565,000	1,565,000		3FE
7846EL-AC-1	SPCM SA	D	09/21/2020	JPMORGAN CHASE & CO.		5,185,000	5,000,000	5,417	3FE
84749A-AA-5	SPECIALTY BUILDING PRODUCTS/SBP FI		09/21/2020	Various		6,722,500	6,600,000		4FE
85205T-AM-2	SPIRIT AEROSYSTEMS INC		09/30/2020	GOLDMAN, SACHS & CO.		7,254,313	7,246,000		3FE
84859B-AA-9	SPIRIT IP CAYMAN LTD		09/21/2020	Various		11,504,687	11,070,000	2,000	3FE
85172F-AR-0	SPRINGLEAF FINANCE CORP		09/23/2020	OPPENHEIMER & CO., INC.		966,140	938,000	18,206	3FE
853496-AD-9	STANDARD INDUSTRIES INC		09/28/2020	BANK OF AMERICA/MERRILL LYNCH		1,342,640	1,291,000	12,776	3FE
853496-AH-0	STANDARD INDUSTRIES INC		09/21/2020	Various		10,870,000	11,000,000	21,000	3FE
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	09/14/2020	SMBC Nikko Securities America, Inc		3,064,800	3,000,000	9,212	1FE
86563V-AT-6	SUMITOMO MITSUI TRUST BANK LTD	D	09/09/2020	GOLDMAN, SACHS & CO.		9,987,900	10,000,000		1FE
86614R-AN-7	SUMMIT MATERIALS LLC		07/29/2020	BANK OF AMERICA/MERRILL LYNCH		9,329,313	9,115,000		4FE
86881W-AD-4	SURGERY CENTER HOLDINGS INC		07/23/2020	JEFFERIES & COMPANY, INC.		478,563	475,000	13,854	5FE
87105N-AA-8	SWITCH LTD		09/15/2020	Various		5,226,250	5,210,000		4FE
87422V-AF-5	TALEN ENERGY SUPPLY LLC		07/30/2020	BAIRD (ROBERT W.) & CO. INC.		1,042,500	1,000,000	15,708	3FE
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP/TALLG		09/11/2020	RBC DOMINION SECURITIES		1,550,000	1,550,000		1Z
87612B-BR-2	TARGA RESOURCES PARTNERS LP		08/11/2020	WELLS FARGO		3,915,000	3,915,000		3FE
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		07/08/2020	CITIGROUP GLOBAL MARKETS		6,255,000	6,255,000		3FE

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87901J-AE-5	TEGNA INC		09/21/2020	JPMORGAN CHASE & CO.		4,942,500	5,000,000	5,139	3FE
87901J-AF-2	TEGNA INC		09/08/2020	JPMORGAN CHASE & CO.		6,900,000	6,900,000		3FE
879369-AG-1	TELEFLEX INCORPORATED		07/09/2020	Jane Street Execution Services, LLC		4,889,175	4,700,000	24,525	3FE
88023J-AA-4	TEMPO ACQUISITION LLC		07/24/2020	BARCLAYS		2,900,750	2,830,000	35,021	5FE
88033G-DC-1	TENET HEALTHCARE CORPORATION		09/18/2020	CREDIT SUISSE		4,601,250	4,500,000	12,141	4FE
88033G-DG-2	TENET HEALTHCARE CORPORATION		07/30/2020	DEUTSCHE BANK AG		2,100,000	2,000,000	12,076	4FE
88033G-DJ-6	TENET HEALTHCARE CORPORATION		09/01/2020	BARCLAYS		7,080,000	7,080,000		5FE
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	07/01/2020	Various		392,714	410,656		5
87264A-BH-7	T-MOBILE USA INC		09/22/2020	BARCLAYS		9,752,605	9,500,000	55,179	2FE
87264A-BJ-3	T-MOBILE USA INC		09/22/2020	BARCLAYS		2,086,360	2,000,000	14,450	2FE
87264A-BK-0	T-MOBILE USA INC		09/22/2020	BARCLAYS		7,658,343	7,700,000		2FE
87264A-BM-6	T-MOBILE USA INC		09/22/2020	BARCLAYS		4,989,650	5,000,000		2FE
89114Q-CK-2	TORONTO-DOMINION BANK/THE	A	09/09/2020	TD SECURITIES		9,972,100	10,000,000		1FE
893647-BB-2	TRANSDIGM INC		07/27/2020	JPMORGAN CHASE & CO.		1,965,000	2,000,000	15,583	4FE
89400P-AK-9	TRANSURBAN FINANCE COMPANY PTY LTD	D	09/09/2020	CITIGROUP GLOBAL MARKETS		9,993,600	10,000,000		2FE
89469A-AD-6	TREEHOUSE FOODS INC		08/25/2020	JPMORGAN CHASE & CO.		3,460,000	3,460,000		4FE
896945-AA-0	TRIPADVISOR INC		07/07/2020	JPMORGAN CHASE & CO.		1,565,000	1,565,000		1Z
896818-AS-0	TRIUMPH GROUP INC		08/05/2020	JPMORGAN CHASE & CO.		2,400,000	2,400,000		1Z
89788M-AC-6	TRUIST FINANCIAL CORP		07/30/2020	SUNTRUST INVESTMENT SERVICES, INC.		9,983,900	10,000,000		1FE
872882-AE-5	TSMC GLOBAL LTD	D	09/23/2020	GOLDMAN, SACHS & CO.		12,688,189	12,700,000		1FE
872882-AF-2	TSMC GLOBAL LTD	D	09/23/2020	GOLDMAN, SACHS & CO.		14,442,435	14,500,000		1FE
872882-AG-0	TSMC GLOBAL LTD	D	09/23/2020	GOLDMAN, SACHS & CO.		15,556,031	15,700,000		1FE
90353T-AG-5	UBER TECHNOLOGIES INC		09/14/2020	MORGAN STANLEY		1,895,000	1,895,000		5FE
902613-AB-4	UBS GROUP AG	D	07/27/2020	UNION BANK OF SWITZERLAND		8,500,000	8,500,000		1FE
902613-AC-2	UBS GROUP AG	D	07/27/2020	UNION BANK OF SWITZERLAND		9,500,000	9,500,000		1FE
90932Q-AB-2	UNITED AIRLINES INC B ABS		09/24/2020	CANTOR FITZGERALD		1,244,562	1,338,239	4,298	3FE
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		08/27/2020	GOLDMAN, SACHS & CO.		1,432,000	1,600,000	6,667	4FE
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC		09/23/2020	Various		13,506,250	13,350,000	40,095	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		07/29/2020	DEUTSCHE BANK AG		1,221,875	1,150,000	2,492	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		07/06/2020	CITIGROUP GLOBAL MARKETS		1,416,940	1,396,000	7,964	3FE
913903-AV-2	UNIVERSAL HEALTH SERVICES INC		09/10/2020	JPMORGAN CHASE & CO.		12,664,186	12,700,000		2FE
90333L-AT-9	US CONCRETE INC		09/21/2020	Various		21,414,830	21,351,000		4FE
91911T-AQ-6	VALE OVERSEAS LTD	D	07/06/2020	MIZUHO SECURITIES USA INC.		3,719,100	3,750,000		1Z
91913Y-BB-5	VALERO ENERGY CORPORATION		09/08/2020	JPMORGAN CHASE & CO.		9,687,390	9,700,000		2FE
92047W-AB-7	VALVOLINE INC		08/13/2020	EXCHANGE		3,980,764	4,000,000	86,528	3FE
92047W-AD-3	VALVOLINE INC		09/22/2020	MORGAN STANLEY		10,127,813	9,750,000	183,016	3FE
92214X-AC-0	VAREX IMAGING CORP		09/25/2020	GOLDMAN, SACHS & CO.		2,415,000	2,415,000		1Z
92343V-FL-3	VERIZON COMMUNICATIONS INC		09/16/2020	BANK OF AMERICA/MERRILL LYNCH		4,495,005	4,500,000		2FE
92537R-AA-7	VERTICAL US NEWCO INC		07/31/2020	Various		9,881,939	9,500,000	19,206	4FE
92564R-AA-3	VICI PROPERTIES LP		09/22/2020	Various		21,638,073	21,451,000	217,843	3FE
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		07/06/2020	CITIGROUP GLOBAL MARKETS		953,280	993,000	15,826	3FE
92564R-AE-5	VICI PROPERTIES LP/VICI NOTE CO IN		07/29/2020	MORGAN STANLEY		2,992,500	3,000,000	60,500	3FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		07/07/2020	JPMORGAN CHASE & CO.		2,896,700	2,792,000	61,657	3FE
92858R-AA-8	VMED 02 UK FINANCING I PLC	D	09/10/2020	BANK OF AMERICA/MERRILL LYNCH		15,630,000	15,630,000		3FE
948565-AD-8	WEEKLEY HOMES LLC / WEEKLEY FINANC		09/09/2020	CREDIT SUISSE		780,000	780,000		1Z
949496-BA-0	WELF 2015-1A AR3 CLO		07/24/2020	GOLDMAN, SACHS & CO.		2,332,343	2,354,713	812	1FE
94950G-AJ-6	WELF 2017-1A A1R		07/13/2020	DEUTSCHE BANK AG		4,931,000	5,000,000	26,669	1FE
95081Q-AN-4	WESCO DISTRIBUTION INC		08/04/2020	Various		10,136,875	9,250,000	97,177	4FE
95081Q-AP-9	WESCO DISTRIBUTION INC		09/21/2020	Various		10,517,538	9,570,000	174,518	4FE
958102-AM-7	WESTERN DIGITAL CORPORATION		07/07/2020	Various		4,970,250	4,700,000	89,052	3FE
96950G-AE-2	WILLIAMS SCOTSMAN INTERNATIONAL IN		08/11/2020	JPMORGAN CHASE & CO.		2,572,500	2,565,000		4FE
97382W-AA-1	WINDSTREAM ESCROW LLC		08/11/2020	JPMORGAN CHASE & CO.		1,960,000	1,960,000		1Z
92933B-AR-5	WMG ACQUISITION CORP		08/06/2020	CREDIT SUISSE		4,750,000	4,750,000		3FE
98310W-AS-7	WYNDHAM DESTINATIONS INC		07/20/2020	BANK OF AMERICA/MERRILL LYNCH		5,600,000	5,600,000		1Z
98311A-AB-1	WYNDHAM HOTELS & RESORTS INC		08/14/2020	Various		3,573,750	3,565,000	608	4FE
98421M-AA-4	XEROX HOLDINGS CORP		08/17/2020	CITIGROUP GLOBAL MARKETS		6,449,400	6,420,000	9,800	3FE
98421M-AB-2	XEROX HOLDINGS CORP		08/17/2020	CITIGROUP GLOBAL MARKETS		4,018,000	3,920,000	10,780	3FE
983793-AH-3	XPO LOGISTICS INC		09/21/2020	JPMORGAN CHASE & CO.		5,316,250	5,000,000	125,868	3FE
48250N-AB-1	YUM! BRANDS INC		07/24/2020	BANK OF AMERICA/MERRILL LYNCH		2,953,950	2,820,000	23,441	3FE
988498-AN-1	YUM! BRANDS INC.		09/10/2020	GOLDMAN, SACHS & CO.		13,000,000	13,000,000		4FE
98875J-AA-2	ZAIS 2020-16A A1 CLO		08/24/2020	JEFFERIES & COMPANY, INC.		6,982,500	7,000,000		1FE

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3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,906,715,219	3,903,341,539	11,623,874	XXX
29250N-BC-8	ENBRIDGE INC	A	07/06/2020	JPMORGAN CHASE & CO.		8,750,000	8,750,000		2FE
316773-DB-3	FIFTH THIRD BANCORP		07/27/2020	MORGAN STANLEY		5,000,000	5,000,000		3FE
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		09/28/2020	Various		19,849,705	19,741,000	7,954	3FE
446150-AV-6	HUNTINGTON BANCSHARES INC		08/03/2020	BANK OF AMERICA/MERRILL LYNCH		14,500,000	14,500,000		3FE
59156R-CA-4	METLIFE INC		09/08/2020	CITIGROUP GLOBAL MARKETS		9,750,000	9,750,000		2FE
4899999. Subtotal - Bonds - Hybrid Securities						57,849,705	57,741,000	7,954	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/18/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	135,157,295			4
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		09/18/2020	Various	0.000	4,879,689			2
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		09/18/2020	CITIGROUP GLOBAL MARKETS	0.000	5,178,925			2
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		09/18/2020	BANK OF AMERICA/MERRILL LYNCH	0.000	105,036,095			4
8099999. Subtotal - Bonds - SVO Identified Funds						250,252,003			XXX
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	07/17/2020	RBC DOMINION SECURITIES		1,750,427	2,319,008		5FE
01374W-AD-7	ALCHEMY COPYRIGHTS LLC 2020 TL		08/21/2020	JPMORGAN CHASE & CO.		1,240,625	1,250,000		4FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		08/04/2020	MORGAN STANLEY		299,250	300,000		4FE
04538F-AC-3	ASPLUNDH TREE EXPERT LLC TLB		09/25/2020	WELLS FARGO		3,977,935	4,000,000		3FE
05549D-AH-1	AVEANNA HEALTHCARE LLC TERM LOAN		09/30/2020	BARCLAYS		245,000	250,000		5Z
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	08/07/2020	DEUTSCHE BANK AG		748,125	750,000		4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		07/01/2020	BANK MONTREAL / NESBITT BURNS		(1,211)			3PL
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		08/07/2020	Various		753,224	796,724		3FE
74966F-AL-7	BY CROWN PARENT TL B1		08/07/2020	Various		1,483,005	1,492,327		4FE
14161J-AB-0	CARDTRONICS USA INC TL		07/02/2020	JPMORGAN CHASE & CO.		736,875	750,000		3FE
12768P-AB-7	CEOC LLC AKA CAESARS ENTERTAIN TLB		07/15/2020	Various		2,043,175	2,100,741		1Z
15970E-AB-9	CHARKIT CHEMICAL REVOLVER		09/09/2020	BANK MONTREAL / NESBITT BURNS		800,000	800,000		6*
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		08/04/2020	Jefferies & Company, Inc.		1,174,471	1,320,550		4FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		07/20/2020	Various		606,894	648,329		4FE
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		09/25/2020	RBC DOMINION SECURITIES		481,861	500,000		4FE
BA50XM-R6-0	COUNTRY FRESH HLDG 2ND LIEN TL		07/01/2020	DIRECT			80,822		6*
28414B-AF-3	Elanco Animal Health Incorporate		08/06/2020	GOLDMAN SACHS		1,839,973	1,850,000		2FE
29426N-AQ-7	EPICOR SOFTWARE CORP 2ND LIEN TL		08/10/2020	KKR		985,000	1,000,000		5FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		08/11/2020	KKR		2,755,590	2,811,827		4FE
30233P-AC-4	EYECARE PARTNERS LLC DELAYED TL		07/01/2020	CREDIT SUISSE		1	1		4FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		07/20/2020	BANK OF AMERICA/MERRILL LYNCH		633,298	1,000,000		5FE
33905P-AB-7	FLEETWASH INC DDTAL		08/07/2020	BANK MONTREAL / NESBITT BURNS		170,691	172,762		3PL
33905P-AE-1	FLEETWASH INC TERM LOAN B		07/01/2020	Various		(14,057)			3PL
37953U-AM-4	GLOBALLOGIC HOLDING INC TLB2		09/17/2020	JPMORGAN CHASE & CO.		1,633,500	1,650,000		4FE
38017B-AP-1	GO DADDY OPERATING COMPANY LLC TLB		08/20/2020	MORGAN STANLEY		1,492,500	1,500,000		3FE
38469E-AC-7	GRAHAM PKG CO TL		08/11/2020	CREDIT SUISSE		1,290,250	1,300,000		4FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		07/07/2020	CITIGROUP GLOBAL MARKETS		1,925,450	1,994,987		3FE
BA5144-91-1	GT POLARIS INC (ORION ADVISOR SO		09/28/2020	CREDIT SUISSE		1,321,650	1,335,000		4FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		09/03/2020	Various		4,004,549	5,132,500		5FE
45232U-AB-4	ILLUMINATE BUYER LLC TL		07/08/2020	CREDIT SUISSE		1,852,500	1,900,000		4FE
BA50QU-4X-6	INFOBASE HOLDINGS INC REVOLVER		07/02/2020	DIRECT		(3,481)			6*
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		07/02/2020	DIRECT		(14,044)			4
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		07/01/2020	Various		(8,007)			5
54142K-AD-3	LOGMELN INC TL		09/09/2020	BARCLAYS		633,750	650,000		4FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		07/01/2020	Various		(1,683)			4FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		08/14/2020	RBC DOMINION SECURITIES		306,136	350,000		5FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		07/13/2020	GOLDMAN SACHS		2,205,000	2,250,000		2FE
60662W-AP-7	MITCHELL INTERNATIONAL INC TLB		08/11/2020	KKR		1,104,500	1,175,000		4FE
609350-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		07/10/2020	Various		231,672	249,370		4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		08/06/2020	JPMORGAN CHASE & CO.		1,023,269	1,047,315		3FE
70323K-AD-0	PATHWAY VET ALLIANCE LLC INI DDTL		07/07/2020	JEFFERIES & COMPANY, INC.		1	1		4PL
70323K-AC-2	PATHWAY VET ALLIANCE LLC INI TL		07/07/2020	JEFFERIES & COMPANY, INC.		1,349,105	1,383,786		4PL
69338C-AH-4	PG&E CORPORATION TERM LOAN		08/07/2020	JPMORGAN CHASE & CO.		1,247,813	1,250,000		4FE
72108P-AQ-7	PIKE CORP TL		09/08/2020	MORGAN STANLEY		716,400	720,000		3FE
75025K-AB-4	RADIATE HOLDCO LLC TERM LOAN		09/25/2020	Various		(18,139)			4FE
75774E-AB-1	RSA SECURITY LLC TERM LOAN		09/11/2020	UNION BANK OF SWITZERLAND		490,000	500,000		1Z
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		09/17/2020	JPMORGAN CHASE & CO.		1,379,000	1,400,000		4FE
83172D-AJ-8	SMILE BRANDS INC DDTL		07/01/2020	BANK MONTREAL / NESBITT BURNS		(1,795)			5

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85769E-AZ-4	STATION CASINOS LLC TLB		08/10/2020	Various		184,958	200,000		4FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		08/05/2020	Various		2,530,832	2,745,413		4FE
88023H-AC-4	TEMPO ACQUISITION ITL		08/07/2020	Various		(19,862)			4FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		08/07/2020	EXCHANGE		3,912,421	3,972,426		4FE
881668-AB-9	TEX-TECH INDUSTRIES REVOLVER		07/01/2020	EXCHANGE		(7)			5
89148P-AE-0	TOSCA SERVICES LLC TL B		08/25/2020	CREDIT SUISSE		492,500	500,000		4FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		09/24/2020	MACQUARIE CAPITAL (USA) INC.		500,000	500,000		4FE
90385K-AF-8	ULTIMATE SOFTWARE GRP TL 2ND LIEN		07/08/2020	NOMURA SECURITIES INTERNATIONAL INC		247,500	250,000		5FE
Q5642F-AE-1	VENTIA MIDCO PTY LTD 2017 REFI TLB	D	07/07/2020	BARCLAYS		195,000	200,000		3FE
D9000B-AB-8	VERTICAL MIDCO GMBH USD TL	D	09/03/2020	GOLDMAN, SACHS & CO.		1,960,000	2,000,000		4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						56,873,392	60,348,888		XXX
8399997. Total - Bonds - Part 3						6,054,767,610	5,733,018,127	15,027,639	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,054,767,610	5,733,018,127	15,027,639	XXX
126128-20-6	CNB FINANCIAL CORP INC		08/20/2020	JANNEY MONTGOMERY SCOTT LLC	97,200.000	930,000			6*
S51692-18-4	DRAEGERWERK PREF AG	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	24.000	1,957			6*
56064Y-30-8	MAINSTREET BANCSHARES INC		09/11/2020	JANNEY MONTGOMERY SCOTT LLC	46,500.000	1,162,500			6*
S52712-76-7	SIXT PREF	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	3,197			6*
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						2,097,654	XXX		XXX
74915M-30-8	QURATE RETAIL CUMULATIVE REDEEM		09/15/2020	DISTRIBUTION	49.560	2,904	0.00		3FE
8699999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						2,904	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						2,100,558	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,100,558	XXX		XXX
68243Q-10-6	1800 FLOWERS		08/26/2020	Various	39.000	1,159			
68269G-10-7	1LIFE HEALTHCARE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	73.000	2,800			
336901-10-3	1ST SOURCE CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	278.000	9,494			
88554D-20-5	3D SYSTEMS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	1,210.000	6,631			
88579Y-10-1	3M COMPANY		09/23/2020	CITIGROUP GLOBAL MARKETS	592.000	94,430			
000361-10-5	A A R CORP.		08/05/2020	GOLDMAN, SACHS & CO.	520.000	9,454			
002535-30-0	AARONS INC		08/05/2020	GOLDMAN, SACHS & CO.	238.000	12,823			
002824-10-0	ABBOTT LABS		07/06/2020	GOLDMAN, SACHS & CO.	1,230.000	114,353			
00287Y-10-9	ABBVIE INC		07/06/2020	GOLDMAN, SACHS & CO.	13.000	1,287			
003654-10-0	ABIOMED INC		09/23/2020	CITIGROUP GLOBAL MARKETS	109.000	28,352			
000957-10-0	ABM INDUSTRIES		08/26/2020	CITIGROUP GLOBAL MARKETS	152.000	5,674			
00401C-10-8	ACACIA COMMUNICATIONS INC		08/05/2020	Various	50.000	3,377			
004225-10-8	ACADIA PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	393.000	14,804			
00436Q-10-6	ACCEL ENTERTAINMENT INC CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	734.000	6,467			
00434H-10-8	ACCELERON PHARMA INC		08/05/2020	GOLDMAN, SACHS & CO.	7.000	746			
00081T-10-8	ACCO BRANDS CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	54.000	333			
00437E-10-2	ACCOLADE INC		07/02/2020	GOLDMAN, SACHS & CO.	200.000	4,400			
F00189-12-0	ACCOR S.A.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	11,134.000	299,105			
004498-10-1	ACI WORLDWIDE INC		08/05/2020	Various	238.000	6,279			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	07/01/2020	STOCK DIV.	226.310	4,587			
00507V-10-9	ACTIVISION BLIZZARD INC		07/06/2020	GOLDMAN, SACHS & CO.	1,068.000	84,020			
00508Y-10-2	ACUITY BRANDS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	45.000	4,595			
005098-10-8	ACUSHNET HOLDINGS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	93.000	3,450			
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		08/05/2020	GOLDMAN, SACHS & CO.	67.000	2,668			
SBLN8T-44-0	ADDTECH CLASS B	B	09/21/2020	EXCHANGE	688.000	7,355			
006739-10-6	ADDUS HOMECARE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	59.000	5,437			
D0066B-18-5	ADIDAS SALOMON AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	267.000	88,698			
00090Q-10-3	ADT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	24			
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/23/2020	CITIGROUP GLOBAL MARKETS	235.000	34,416			
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		08/05/2020	GOLDMAN, SACHS & CO.	248.000	7,495			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		08/05/2020	GOLDMAN, SACHS & CO.	189.000	9,429			
007973-10-0	ADVANCED ENERGY INDUSTRIES		08/05/2020	GOLDMAN, SACHS & CO.	143.000	11,078			
007903-10-7	ADVANCED MICRO DEVICES INC		08/17/2020	BANK OF AMERICA/MERRILL LYNCH	3,481.000	286,904			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		08/05/2020	Various	127.000	2,258			
00766T-10-0	AECOM TECHNOLOGY GROUP		07/22/2020	CITIGROUP GLOBAL MARKETS	66.000	2,462			

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00770F-10-4	AEGION CORP		08/26/2020	Various	178.000	2,642			
00771V-10-8	AERIE PHARMACEUTICALS INC		07/22/2020	Various	365.000	4,737			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		08/05/2020	Various	1,431.000	56,239			
008073-10-8	AEROVIRONMENT INC		08/05/2020	GOLDMAN, SACHS & CO.	13.000	1,116			
008252-10-8	AFFILIATED MANAGERS GR		07/22/2020	CITIGROUP GLOBAL MARKETS	32.000	2,304			
001084-10-2	AGCO CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	29.000	1,549			
00847G-70-5	AGENUS INC.		07/22/2020	CITIGROUP GLOBAL MARKETS	689.000	2,432			
00846U-10-1	AGILENT TECHNOLOGIES INC		09/03/2020	GOLDMAN, SACHS & CO.	3,532.000	344,914			
00847X-10-4	AGIOS PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	337.000	13,018			
008492-10-0	AGREE REALTY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	151.000	10,141			
00912X-30-2	AIR LEASE CORP		08/05/2020	GOLDMAN, SACHS & CO.	576.000	16,335			
009158-10-6	AIR PRODUCTS & CHEM		07/06/2020	GOLDMAN, SACHS & CO.	3.000	747			
00972L-10-7	AKCEA THERAPEUTICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	395.000	4,827			
00972D-10-5	AKEBIA THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	189.000	1,916			
00973Y-10-8	AKERO THERAPEUTICS INC		07/13/2020	Various	2,265.000	82,164			
011311-10-7	ALAMO GROUP INC		07/22/2020	CITIGROUP GLOBAL MARKETS	27.000	2,750			
011642-10-5	ALARM.COM HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	20.000	1,219			
012348-10-8	ALBANY INTERNATIONAL CORP.		09/24/2020	Various	3,766.000	190,831			
014752-10-9	ALEXANDERS, INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	1,186			
015271-10-9	ALEXANDRIA REAL ESTATE		09/23/2020	CITIGROUP GLOBAL MARKETS	2,234.000	349,688			
015351-10-9	ALEXION PHARMACEUTICAL INC		07/06/2020	GOLDMAN, SACHS & CO.	343.000	38,955			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	33.000	1,155			
G01767-10-5	ALKERMES PLC		08/05/2020	GOLDMAN, SACHS & CO.	217.000	4,067			
017175-10-0	ALLEGHANY CORP.		09/23/2020	CITIGROUP GLOBAL MARKETS	1,046.000	511,703			
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	7.000	64			
01748H-10-7	ALLEGIANCE BANCSHARES INC		08/05/2020	Various	290.000	6,361			
018522-30-0	ALLETE INC		08/05/2020	Various	140.000	8,173			
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/05/2020	GOLDMAN, SACHS & CO.	222.000	10,063			
018802-10-8	ALLIANT ENERGY CORP COM		09/03/2020	GOLDMAN, SACHS & CO.	6,554.000	353,719			
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	305.000	10,727			
019770-10-6	ALLOGENE THERAPEUTICS INC		08/26/2020	Various	142.000	4,990			
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		07/22/2020	Various	1,031.000	6,659			
021369-10-3	ALTAIR ENGINEERING INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	84.000	3,536			
02156K-10-3	ALTICE USA INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	3,647.000	98,542			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		09/24/2020	Various	496.000	17,363			
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		07/17/2020	JEFFERIES & COMPANY, INC.	400.000	7,600			
00163U-10-6	AMAG PHARMACEUTICALS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	220.000	1,929			
023135-10-6	AMAZON COM INC		09/23/2020	Various	1,088.000	3,456,383			
023139-88-4	AMBAC FINANCIAL GROUP INC		08/05/2020	Various	61.000	807			
G037AX-10-1	AMBARELLA INC		08/26/2020	Various	155.000	7,147			
00164V-10-3	AMC NETWORKS INC		07/22/2020	Various	55.000	1,345			
023586-10-0	AMERCO		07/06/2020	GOLDMAN, SACHS & CO.	12.000	3,665			
023608-10-2	AMEREN CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,957.000	233,732			
024013-10-4	AMERICAN ASSETS TR INC		08/26/2020	CITIGROUP GLOBAL MARKETS	496.000	12,554			
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		09/24/2020	Various	11,848.000	416,493			
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	397.000	4,283			
025676-20-6	AMERICAN EQUITY INVT LIFE HL		07/22/2020	CITIGROUP GLOBAL MARKETS	380.000	9,945			
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	1,652.000	11,118			
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/03/2020	GOLDMAN, SACHS & CO.	2,412.000	161,918			
02665T-30-6	AMERICAN HOMES 4 RENT REIT CLASS A		08/05/2020	Various	9,712.000	269,436			
02772A-10-9	AMERICAN NATIONAL GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	81.000	6,006			
029899-10-1	AMERICAN STATES WATER CO		08/26/2020	CITIGROUP GLOBAL MARKETS	142.000	10,853			
03027X-10-0	AMERICAN TOWER CORP		07/06/2020	GOLDMAN, SACHS & CO.	1.000	266			
030420-10-3	AMERICAN WATER WORKS CO INC		09/23/2020	Various	587.000	81,620			
03044L-10-5	AMERICAN WELL CORP CLASS A		09/17/2020	MORGAN STANLEY	500.000	9,000			
030506-10-9	AMERICAN WOODMARK CORP		08/26/2020	Various	32.000	2,580			
03076C-10-6	AMERIPRISE FINL INC		09/23/2020	CITIGROUP GLOBAL MARKETS	464.000	67,442			
03076K-10-8	AMERIS BANCORP		07/15/2020	Various	1,668.000	36,446			
03071H-10-0	AMERISAFE INC		08/05/2020	GOLDMAN, SACHS & CO.	45.000	2,885			
03073E-10-5	AMERISOURCEBERGEN CORP		09/23/2020	Various	2,596.000	249,011			
031100-10-0	AMETEK INC		09/03/2020	GOLDMAN, SACHS & CO.	1,156.000	109,142			

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031162-10-0	AMGEN INC		09/23/2020	CITIGROUP GLOBAL MARKETS	326.000	79,084			
03152W-10-9	AMICUS THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	165.000	2,492			
031652-10-0	AMKOR TECHNOLOGY		07/22/2020	CITIGROUP GLOBAL MARKETS	75.000	917			
001744-10-1	AMN HEALTHCARES SERVICES INC		08/05/2020	GOLDMAN, SACHS & CO.	154.000	8,613			
03168L-10-5	AMNEAL PHARMACEUTICALS INC CLASS A		08/05/2020	Various	782.000	3,656			
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		08/05/2020	Various	468.000	9,799			
032095-10-1	AMPHENOL CORP.		09/23/2020	CITIGROUP GLOBAL MARKETS	900.000	92,961			
03272L-10-8	ANAPLAN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	271.000	15,759			
03475V-10-1	ANGIODYNAMICS INC		08/05/2020	GOLDMAN, SACHS & CO.	1,300.000	11,817			
G03764-13-4	ANGLO AMERICAN PLC CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,026.000	70,653			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,552.000	243,372			
035255-10-8	ANIKA THERAPEUTICS INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	3,477			
03662Q-10-5	ANSYS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	689.000	208,457			
036642-10-6	ANTARES PHARMA INC		08/05/2020	Various	1,879.000	4,978			
036752-10-3	ANTHEM INC		07/06/2020	GOLDMAN, SACHS & CO.	335.000	90,115			
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		08/26/2020	Various	803.000	28,562			
037598-10-9	APOGEE ENTERPRISES, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	395.000	8,244			
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		08/26/2020	CITIGROUP GLOBAL MARKETS	430.000	3,870			
03783C-10-0	APPFOLIO INC CLASS A		08/05/2020	Various	15.000	2,380			
03782L-10-1	APPIAN CORP CLASS A		08/05/2020	Various	128.000	6,776			
03784Y-20-0	APPLE HOSPITALITY REIT INC		08/26/2020	Various	281.000	2,617			
037833-10-0	APPLE INC.		08/17/2020	BANK OF AMERICA/MERRILL LYNCH	7,688.000	3,524,410			
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/24/2020	Various	363.000	22,096			
038222-10-5	APPLIED MATERIALS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	3,452.000	197,627			
03836J-10-2	APREA THERAPEUTICS INC		07/22/2020	Various	99.000	2,968			
038336-10-3	APTARGROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	138.000	16,334			
G6095L-10-9	APTIV PLC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,466.000	123,071			
03852U-10-6	ARAMARK		07/06/2020	GOLDMAN, SACHS & CO.	452.000	10,111			
038923-10-8	ARBOR REALTY TRUST INC		07/22/2020	CITIGROUP GLOBAL MARKETS	74.000	675			
03937C-10-5	ARCBEST CORP		08/05/2020	GOLDMAN, SACHS & CO.	78.000	2,419			
039483-10-2	ARCHER DANIELS MIDLAND CO		07/06/2020	GOLDMAN, SACHS & CO.	1,452.000	57,601			
03966V-10-7	ARCONIC CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	419.000	5,895			
039653-10-0	ARCOSA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	15.000	647			
040047-60-7	ARENA PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	70.000	4,510			
03990B-10-1	ARES MANAGEMENT CORP CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	293.000	11,884			
04010E-10-9	ARGAN INC		07/22/2020	CITIGROUP GLOBAL MARKETS	7.000	321			
SBNHKY-X4-4	ARGENX	B	09/03/2020	GOLDMAN, SACHS & CO.	426.000	93,164			
BRSE5D-A9-6	ARGOSY PROPERTY LTD	B	07/01/2020	CANCELLED TRADE	(4,959.000)	(3,703)			
SB6ZFB-N1-6	ARGOSY PROPERTY LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	4,959.000	3,703			
04208T-10-8	ARMADA HOFFLER PROPERTIES REIT INC		08/05/2020	Various	731.000	6,794			
04247X-10-2	ARMSTRONG WORLD IND		08/26/2020	CITIGROUP GLOBAL MARKETS	192.000	14,202			
042735-10-0	ARROW ELECTRONICS INC		07/06/2020	GOLDMAN, SACHS & CO.	68.000	4,603			
042744-10-2	ARROW FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	77.000	2,067			
363576-10-9	ARTHUR J GALLAGHER & CO		07/06/2020	GOLDMAN, SACHS & CO.	560.000	54,253			
04335A-10-5	ARVINAS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	18.000	616			
Y0205X-10-3	ASCENDAS REAL ESTATE INV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	96,200.000	229,609			
045327-10-3	ASPEN TECHNOLOGY		09/24/2020	Various	149.000	16,769			
045396-10-8	ASSEMBLY BIOSCIENCES INC		08/05/2020	GOLDMAN, SACHS & CO.	67.000	1,501			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		09/29/2020	Various	2,639.000	62,384			
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	35,172.000	482,931			
S06731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	B	09/23/2020	CITIGROUP GLOBAL MARKETS	10,441.000	248,565			
045487-10-5	ASSOCIATED BANC-CORP		08/05/2020	GOLDMAN, SACHS & CO.	1,496.000	19,957			
045528-10-6	ASSOCIATED CAPITAL GROUP INC CLASS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	76			
G2386T-10-9	ASSURA REIT PLC	B	08/28/2020	BANK OF AMERICA/MERRILL LYNCH	211,151.000	225,628			
04621X-10-8	ASSURANT I NC		09/23/2020	Various	700.000	82,518			
G0585R-10-6	ASSURED GUARANTY LTD		07/24/2020	NATIONAL BANK OF CANADA	937.000	22,022			
046224-10-1	ASTEC INDS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	55.000	2,536			
00206R-10-2	AT&T INC		07/06/2020	GOLDMAN, SACHS & CO.	3,998.000	121,899			
04685N-10-3	ATHENEX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	151.000	1,555			
04744L-10-6	ATHERSYS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	885.000	2,602			
T05404-10-7	ATLANTIA S.P.A.	B	09/03/2020	GOLDMAN, SACHS & CO.	226.000	3,931			

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048269-20-3	ATLANTIC CAPITAL BANCSHARES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	237.000	2,619			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		07/16/2020	NATIONAL BANK OF CANADA	931.000	20,440			
049560-10-5	ATMOS ENERGY CORP.		09/23/2020	Various	6,975.000	647,986			
00215F-10-7	ATN INTERNATIONAL INC		07/22/2020	Various	81.000	4,736			
S56547-81-3	ATOS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	983.000	79,464			
04963C-20-9	ATRICURE INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	148.000	6,140			
049904-10-5	ATRION CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	6.000	4,038			
SB87CV-M3-2	AURIZON HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	51,135.000	159,999			
053484-10-1	AVALONBAY CMNTYS INC		09/03/2020	Various	2,793.000	428,013			
05350V-10-6	AVANOS MEDICAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	12.000	383			
05351X-10-1	AVAYA HOLDINGS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	26.000	327			
05368V-10-6	AVIENT CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	430.000	11,176			
05379B-10-7	AVISTA CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	518.000	19,401			
053807-10-3	AVNET INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	196.000	5,155			
05455M-10-0	AVROBIO INC		08/26/2020	Various	232.000	3,972			
054540-20-8	AXCELIS TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	146.000	3,586			
G0692U-10-9	AXIS CAPITAL HOLDINGS		08/05/2020	Various	192.000	7,391			
05463X-10-6	AXOGEN INC		08/26/2020	Various	320.000	3,525			
05464C-10-1	AXON ENTERPRISE INC		08/26/2020	Various	20.000	1,762			
05465P-10-1	AXONICS MODULATION TECHNOLOGIES IN		07/22/2020	CITIGROUP GLOBAL MARKETS	5.000	202			
05464T-10-4	AXSOME THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	124.000	9,388			
056525-10-8	BADGER METER INC		09/28/2020	Various	3,590.000	226,128			
S02634-94-7	BAE SYSTEMS ORD GBP0.025	B	09/23/2020	CITIGROUP GLOBAL MARKETS	32,743.000	208,103			
057665-20-0	BALCHEM CORP		08/05/2020	GOLDMAN, SACHS & CO.	117.000	11,908			
05990K-10-6	BANC OF CALIFORNIA INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	455.000	4,236			
05971J-10-2	BANCORPSOUTH		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	323.000	6,382			
060505-10-4	BANK AMER CORP COM		07/06/2020	GOLDMAN, SACHS & CO.	686.000	16,231			
064058-10-0	BANK NEW YORK MELLON CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	15,966.000	530,870			
S20760-09-6	BANK OF MONTREAL	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,439.000	199,834			
06417N-10-3	BANK OZK		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	539.000	11,513			
06652V-20-8	BANNER CORP		08/05/2020	GOLDMAN, SACHS & CO.	436.000	15,805			
066849-10-0	BAR HARBOR BANKSHARES		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	190.000	3,737			
067806-10-9	BARNES GROUP INC		08/05/2020	Various	229.000	8,549			
S00811-80-2	BARRATT DEVELOPMENTS PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,537.000	42,053			
068463-10-8	BARRETT BUSINESS SVCS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	142.000	7,246			
071813-10-9	BAXTER INTL INC		07/06/2020	GOLDMAN, SACHS & CO.	16.000	1,410			
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	402.000	28,685			
073685-10-9	BEACON ROOFING SUPPLY INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	97.000	2,440			
07373V-10-5	BEAM THERAPEUTICS INC		07/22/2020	Various	119.000	3,348			
075896-10-0	BED BATH & BEYOND INC		08/05/2020	GOLDMAN, SACHS & CO.	33.000	388			
077454-10-6	BELDEN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	298.000	10,036			
079823-10-0	BELLRING BRANDS INC CLASS A		09/25/2020	Various	11,201.000	216,764			
08160H-10-1	BENCHMARK ELECTRONICS INC		07/22/2020	Various	99.000	1,983			
08180D-10-6	BENEFITFOCUS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	532.000	5,964			
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		09/23/2020	GOLDMAN, SACHS & CO.	3,200.000	76,380			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		07/06/2020	GOLDMAN, SACHS & CO.	22.000	4,020			
08579W-10-3	BERRY PLASTICS GROUP INC.		08/05/2020	GOLDMAN, SACHS & CO.	4.000	212			
08862E-10-9	BEYOND MEAT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	9.000	1,175			
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	385.000	10,264			
090043-10-0	BILL COM HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	103.000	10,609			
090572-20-7	BIO RAD LABORATORIES INC		07/06/2020	GOLDMAN, SACHS & CO.	2.000	931			
09073M-10-4	BIO TECHNE CORP		08/05/2020	GOLDMAN, SACHS & CO.	10.000	2,679			
09058V-10-3	BIOCRYST PHARMACEUTICILS		08/05/2020	GOLDMAN, SACHS & CO.	486.000	2,046			
09060J-10-6	BIODELIVERY SCIENCES INTL		07/22/2020	CITIGROUP GLOBAL MARKETS	869.000	3,771			
09062X-10-3	BIOGEN INC		07/06/2020	GOLDMAN, SACHS & CO.	16.000	4,317			
090931-10-6	BIOSPECIFICS TECHNOLOGIES		08/05/2020	Various	80.000	5,158			
090672-10-6	BIOTELEMETRY INC		08/05/2020	GOLDMAN, SACHS & CO.	295.000	12,611			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		09/24/2020	Various	315.000	13,017			
092113-10-9	BLACK HILLS CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	305.000	16,555			
09215C-10-5	BLACK KNIGHT INC		07/06/2020	GOLDMAN, SACHS & CO.	34.000	2,472			
092270-10-0	BLACKBAUD INC		08/26/2020	CITIGROUP GLOBAL MARKETS	448.000	26,375			

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09239B-10-9	BLACKLINE INC		08/26/2020	Various	19.000	1,508			
09247X-10-1	BLACKROCK INC		09/23/2020	CITIGROUP GLOBAL MARKETS	385.000	207,338			
09257W-10-0	BLACKSTONE MORTGAGE TRUST REIT CLA		08/05/2020	Various	570.000	12,179			
094235-10-8	BLOOMIN BRANDS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	146.000	1,415			
095306-10-6	BLUE BIRD CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	322.000	4,183			
09609G-10-0	BLUEBIRD BIO INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	45.000	2,977			
05591B-10-9	BMC STOCK HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	44.000	1,040			
Y0920U-10-3	BOC HONG KONG HOLDINGS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	8,000.000	21,625			
09857L-10-8	BOOKING HOLDINGS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	82.000	134,355			
099406-10-0	BOOT BARN HOLDINGS INC		07/22/2020	Various	55.000	1,072			
099502-10-6	BOOZ ALLEN HAMILTON		07/06/2020	GOLDMAN, SACHS & CO.	18.000	1,394			
099724-10-6	BORG WARNER INC.		07/06/2020	GOLDMAN, SACHS & CO.	33.000	1,167			
101044-10-5	BOSTON OMAHA CORP CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	10.000	162			
101121-10-1	BOSTON PPTYS INC		07/02/2020	CITIGROUP GLOBAL MARKETS	4,419.000	410,248			
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,532.000	8,939			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		08/05/2020	GOLDMAN, SACHS & CO.	22.000	1,124			
10316T-10-4	BOX INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	124.000	2,282			
104674-10-6	BRADY CORPORATION		08/05/2020	GOLDMAN, SACHS & CO.	120.000	5,689			
105368-20-3	BRANDYWINE REALTY		08/26/2020	CITIGROUP GLOBAL MARKETS	1,082.000	11,874			
108035-10-6	BRIDGE BANCORP INC		08/05/2020	GOLDMAN, SACHS & CO.	595.000	11,698			
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIONS I		09/24/2020	Various	513.000	58,150			
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		07/22/2020	Various	13.000	350			
109641-10-0	BRINKER INTERNATIONAL, INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	66.000	1,426			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	673.000	7,834			
11135F-10-1	BROADCOM INC		07/06/2020	GOLDMAN, SACHS & CO.	28.000	8,926			
11284V-10-5	BROOKFIELD RENEWABLE SUBORDINATE V		07/31/2020	MERGER	180.980	8,107			
114340-10-2	BROOKS AUTOMATION INC		07/22/2020	CITIGROUP GLOBAL MARKETS	2.000	93			
115236-10-1	BROWN & BROWN		07/06/2020	GOLDMAN, SACHS & CO.	62.000	2,520			
116794-10-8	BRUKER CORP		08/05/2020	Various	115.000	4,987			
117043-10-9	BRUNSWICK CORP.		09/24/2020	Various	185.000	10,990			
117665-10-9	BRYN MAWR BANK CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	518.000	12,432			
G16612-10-6	BT GROUP PLC ORD GBP0.05	B	09/23/2020	CITIGROUP GLOBAL MARKETS	213,443.000	276,202			
SBKDXJ-H5-0	BUDWEISER BREWING COMPANY APAC LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	23,600.000	70,798			
12008R-10-7	BUILDERS FIRSTSOURCE		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	79.000	1,548			
05605H-10-0	BWX TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	344.000	18,915			
124411-10-9	BYLINE BANCORP INC		07/22/2020	CITIGROUP GLOBAL MARKETS	372.000	4,702			
126501-10-5	C T S CORP.		08/05/2020	Various	187.000	3,627			
12685J-10-5	CABLE ONE INC		07/06/2020	GOLDMAN, SACHS & CO.	26.000	46,426			
12709P-10-3	CABOT MICROELECTRONICS CORP		09/24/2020	Various	196.000	27,900			
127097-10-3	CABOT OIL + GAS CORP COM		07/06/2020	GOLDMAN, SACHS & CO.	336.000	6,021			
127537-20-7	CADIZ INC		07/22/2020	CITIGROUP GLOBAL MARKETS	162.000	1,701			
12769G-10-0	CAESARS ENTERTAINMENT INC		08/05/2020	Various	580.000	17,900			
E2427M-12-3	CAIXABANK SA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	111,922.000	247,871			
128030-20-2	CAL MAINE FOODS		08/26/2020	Various	31.000	1,338			
128246-10-5	CALAVO GROWERS INC		08/05/2020	Various	131.000	7,753			
130788-10-2	CALIFORNIA WATER SERVICE GRP		08/26/2020	Various	339.000	15,965			
13100M-50-9	CALIX INC		08/05/2020	GOLDMAN, SACHS & CO.	90.000	1,970			
133034-10-8	CAMDEN NATIONAL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	215.000	6,985			
133131-10-2	CAMDEN PROP		07/28/2020	Various	4,327.000	387,873			
134429-10-9	CAMPBELL SOUP CO		07/06/2020	GOLDMAN, SACHS & CO.	15.000	740			
13462K-10-9	CAMPING WORLD HOLDINGS INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	77.000	3,256			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	979.000	73,958			
13765N-10-7	CANNAE HOLDINGS INC		08/05/2020	GOLDMAN, SACHS & CO.	382.000	14,757			
138098-10-8	CANTEL MEDICAL CORP		09/24/2020	Various	5,056.000	255,000			
S63093-03-3	CAPITALAND LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	333,100.000	657,459			
G1890L-10-7	CAPRI HOLDINGS LTD	D	08/05/2020	GOLDMAN, SACHS & CO.	821.000	12,840			
140755-10-9	CARA THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	528.000	8,089			
141619-10-6	CARDIOVASCULAR SYSTEMS INC		08/05/2020	GOLDMAN, SACHS & CO.	294.000	9,038			
14161W-10-5	CARDLYTICS INC		07/24/2020	BANK OF NEW YORK	326.000	22,361			
G1991C-10-5	CARDTRONICS PLC CLASS A		07/24/2020	BANK OF NEW YORK	1,588.000	36,750			
14167L-10-3	CAREDX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	3.000	102			

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141788-10-9	CARGURUS INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	411.000	12,618			
143658-30-0	CARNIVAL CORP		07/06/2020	GOLDMAN, SACHS & CO.	412.000	6,431			
146229-10-9	CARTER'S INC		09/29/2020	Various	2,852.000	247,908			
147448-10-4	CASELLA WASTE SYSTEMS INC-A		09/24/2020	Various	3,473.000	187,531			
147528-10-3	CASEYS GENERAL STORES, INC.		09/24/2020	Various	201.000	33,511			
14808P-10-9	CASS INFORMATION SYSTEMS INC		08/05/2020	Various	93.000	3,386			
14843C-10-5	CASTLE BIOSCIENCES INC		08/05/2020	GOLDMAN, SACHS & CO.	60.000	2,531			
14888U-10-1	CATALYST PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	823.000	2,749			
14912Y-20-2	CATCHMARK TIMBER TRUST INC TRUST C		07/22/2020	CITIGROUP GLOBAL MARKETS	207.000	2,010			
149150-10-4	CATHAY GENERAL BANCORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	461.000	10,654			
149205-10-6	CATO CORP NEW		08/05/2020	GOLDMAN, SACHS & CO.	506.000	4,094			
149568-10-7	CAVCO INDUSTRIES		08/28/2020	Various	279.000	53,223			
12503M-10-8	CBOE GLOBAL MARKETS INC		07/06/2020	GOLDMAN, SACHS & CO.	36.000	3,420			
12504L-10-9	CBRE GROUP INC		07/06/2020	GOLDMAN, SACHS & CO.	121.000	5,612			
12481V-10-4	CBTX INC		08/05/2020	GOLDMAN, SACHS & CO.	966.000	15,601			
150837-60-7	CEL SCI CORP		08/05/2020	GOLDMAN, SACHS & CO.	407.000	4,994			
15189T-10-7	CENTERPOINT ENERGY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	9,705.000	183,036			
153527-10-6	CENTRAL GARDEN & PET CO		08/05/2020	GOLDMAN, SACHS & CO.	19.000	763			
153527-20-5	CENTRAL GARDEN & PET SERIES A		08/05/2020	GOLDMAN, SACHS & CO.	39.000	1,424			
154760-40-9	CENTRAL PACIFIC FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	579.000	8,048			
156431-10-8	CENTURY ALUMINUM COMPANY		08/05/2020	Various	206.000	1,607			
156432-10-6	CENTURY BANCORP INC -CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	233			
15677J-10-8	CERIDIAN HCM HOLDING INC		08/26/2020	CITIGROUP GLOBAL MARKETS	14.000	1,073			
157085-10-1	CERUS CORPORATION		08/05/2020	GOLDMAN, SACHS & CO.	854.000	6,217			
15912K-10-0	CHANGE HEALTHCARE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	386.000	3,860			
159864-10-7	CHARLES RIVER LAB		08/05/2020	GOLDMAN, SACHS & CO.	4.000	872			
161150-30-8	CHART INDUSTRIES INC		07/06/2020	NATIONAL BANK OF CANADA	615.000	29,859			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		07/06/2020	GOLDMAN, SACHS & CO.	3.000	1,579			
16150R-10-4	CHASE CORP		07/22/2020	Various	13.000	1,228			
163086-10-1	CHEFS WAREHOUSE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	118.000	1,420			
16359R-10-3	CHEMED CORP		09/24/2020	Various	15.000	7,216			
16383L-10-6	CHEMOCENTRYX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	28.000	1,468			
163851-10-8	CHEMOURS ORD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	35.000	534			
16411R-20-8	CHENIERE ENERGY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	5,189.000	251,667			
165303-10-8	CHESAPEAKE UTILITIES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	74.000	6,027			
166764-10-0	CHEVRON CORP		07/06/2020	GOLDMAN, SACHS & CO.	146.000	12,931			
16934Q-20-8	CHIMERA INVESTMENT CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	249.000	2,231			
169656-10-5	CHIPOTLE MEXICAN GRILL		09/23/2020	CITIGROUP GLOBAL MARKETS	5.000	6,242			
169905-10-6	CHOICE HOTELS INTL INC		08/05/2020	Various	308.000	24,727			
171484-10-8	CHURCHILL DOWNS INC		08/05/2020	Various	22.000	2,957			
171779-30-9	CIENA CORP		09/23/2020	Various	555.000	21,836			
125523-10-0	CIGNA CORPORATION		07/06/2020	GOLDMAN, SACHS & CO.	20.000	3,787			
171798-10-1	CIMAREX ENERGY CO		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	851.000	20,952			
172062-10-1	CINCINNATI FINL CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	245.000	18,363			
17243V-10-2	CINEMARK HOLDINGS INC		09/21/2020	Various	3,177.000	35,854			
172755-10-0	CIRRUS LOGIC INC		08/05/2020	GOLDMAN, SACHS & CO.	193.000	12,800			
17275R-10-2	CISCO SYS INC		07/06/2020	GOLDMAN, SACHS & CO.	75.000	3,482			
174610-10-5	CITIZENS FINANCIAL GROUP		09/23/2020	CITIGROUP GLOBAL MARKETS	3,184.000	76,257			
174740-10-0	CITIZENS INC		08/05/2020	GOLDMAN, SACHS & CO.	315.000	1,852			
177835-10-5	CITY HOLDING CO		08/05/2020	GOLDMAN, SACHS & CO.	6.000	386			
G21765-10-5	CK HUTCHISON HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	47,000.000	283,507			
184496-10-7	CLEAN HARBORS		07/22/2020	Various	374.000	22,226			
18539C-20-4	CLEARWAY ENERGY INC CLASS C		08/05/2020	GOLDMAN, SACHS & CO.	51.000	1,314			
185899-10-1	CLEVELAND CLIFFS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	278.000	1,790			
189054-10-9	CLOROX CO		07/06/2020	GOLDMAN, SACHS & CO.	275.000	60,891			
18914U-10-0	CLOUDERA INC		09/04/2020	Various	3,011.000	34,420			
125896-10-0	CMS ENERGY CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	1,890.000	112,587			
126128-10-7	CNB FINANCIAL CORP/PA		07/22/2020	CITIGROUP GLOBAL MARKETS	189.000	3,319			
189763-10-5	CO DIAGNOSTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	76.000	2,099			
191098-10-2	COCA COLA CONSOLIDATED INC		07/22/2020	Various	7.000	1,589			
S62117-98-1	COCHLEAR LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,444.000	209,579			

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192108-50-4	COEUR MINING INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	234.000	1,327			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		07/06/2020	GOLDMAN, SACHS & CO.	9.000	506			
19247A-10-0	COHEN STEERS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	112.000	6,840			
192479-10-3	COHERENT, INC.		07/22/2020	CITIGROUP GLOBAL MARKETS	17.000	2,228			
194014-10-6	COLFAX CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	54.000	1,500			
194162-10-3	COLGATE PALMOLIVE CO		09/23/2020	CITIGROUP GLOBAL MARKETS	1,190.000	89,417			
197236-10-2	COLUMBIA BKG SYS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	5.000	142			
197641-10-3	COLUMBIA FINANCIAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	827.000	8,890			
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	121.000	1,457			
198516-10-6	COLUMBIA SPORTSWEAR CO		08/26/2020	CITIGROUP GLOBAL MARKETS	138.000	11,234			
20030N-10-1	COMCAST CORP NEW CL A		07/06/2020	GOLDMAN, SACHS & CO.	85.000	3,428			
200340-10-7	COMERICA INC		09/23/2020	CITIGROUP GLOBAL MARKETS	9,682.000	352,812			
199908-10-4	COMFORT SYSTEMS USA INC		08/05/2020	GOLDMAN, SACHS & CO.	105.000	5,453			
200525-10-3	COMMERCE BANCSHARES, INC.		09/23/2020	Various	712.000	40,444			
20337X-10-9	COMMSCOPE HOLDING INC		07/22/2020	Various	267.000	2,280			
204149-10-8	COMMUNITY TRUST BANCORP INC		08/05/2020	Various	250.000	7,528			
204166-10-2	COMMVAULT SYSTEMS INC		07/22/2020	Various	62.000	2,382			
SBD6K4-57-9	COMPASS GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,239.000	111,728			
20451N-10-1	COMPASS MINERALS INTERNATION		07/22/2020	CITIGROUP GLOBAL MARKETS	168.000	8,761			
205887-10-2	CONAGRA BRANDS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	982.000	33,251			
206787-10-3	CONDUENT INC		08/05/2020	Various	3,320.000	6,628			
207410-10-1	CONMED CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	138.000	9,642			
20786W-10-7	CONNECTONE BANCORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	339.000	5,021			
20825C-10-4	CONOCOPHILLIPS		07/06/2020	GOLDMAN, SACHS & CO.	147.000	6,120			
209115-10-4	CONSOLIDATED EDISON INC		07/06/2020	GOLDMAN, SACHS & CO.	36.000	2,632			
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		09/23/2020	CITIGROUP GLOBAL MARKETS	107.000	19,963			
216831-10-7	COOPER TIRE & RUBBER CO.		08/05/2020	GOLDMAN, SACHS & CO.	201.000	7,057			
218352-10-2	CORCEPT THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	251.000	3,604			
218681-10-4	CORE MARK HOLDING CO INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	17.000	405			
21870Q-10-5	CORESITE RLTY CORP		08/07/2020	CITIGROUP GLOBAL MARKETS	1,843.000	233,923			
21925Y-10-3	CORNERSTONE ONDEMAND INC		08/26/2020	CITIGROUP GLOBAL MARKETS	653.000	23,392			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		08/26/2020	CITIGROUP GLOBAL MARKETS	422.000	10,608			
22052L-10-4	CORTEVA INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,903.000	52,256			
221006-10-9	CORVEL CORP		08/05/2020	GOLDMAN, SACHS & CO.	2.000	151			
22160K-10-5	COSTCO WHS L CORP NEW COM		09/23/2020	CITIGROUP GLOBAL MARKETS	136.000	46,870			
222795-50-2	COUSINS PROPERTIES REIT INC		08/26/2020	Various	372.000	10,969			
22282E-10-2	COVANTA HLDG CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	423.000	3,975			
22304C-10-0	COVETRUS INC		09/24/2020	Various	11,438.000	244,787			
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	224.000	21,988			
224399-10-5	CRANE CO.		08/05/2020	Various	411.000	22,655			
224633-20-6	CRAWFORD CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	22.000	166			
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	B	09/23/2020	CITIGROUP GLOBAL MARKETS	34,858.000	308,471			
225447-10-1	CREE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	3.000	188			
H17182-10-8	CRISPR THERAPEUTICS AG	D	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	17.000	1,598			
22766M-10-9	CROSSFIRST BANKSHARES INC		08/26/2020	Various	1,017.000	9,127			
126402-10-6	CSW INDUSTRIALS INC		08/05/2020	GOLDMAN, SACHS & CO.	38.000	2,759			
126408-10-3	CSX CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	1,458.000	111,537			
229663-10-9	CUBESMART		09/24/2020	Various	1,414.000	41,393			
231021-10-6	CUMMINS IN C COM		09/23/2020	Various	510.000	103,411			
231561-10-1	CURTIS WRIGHT CORP		08/05/2020	Various	137.000	12,067			
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		09/24/2020	Various	1,768.000	19,407			
23204G-10-0	CUSTOMERS BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	433.000	4,473			
126600-10-5	CVB FINANCIAL CORP		08/05/2020	Various	97.000	1,758			
12662P-10-8	CVR ENERGY INC		08/26/2020	CITIGROUP GLOBAL MARKETS	642.000	11,177			
126650-10-0	CVS HEALTH CORPORATION		07/06/2020	GOLDMAN, SACHS & CO.	37.000	2,402			
23282W-60-5	CYTOKINETICS INC		08/05/2020	GOLDMAN, SACHS & CO.	81.000	1,793			
23284F-10-5	CYTOMX THERAPEUTICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	346.000	2,875			
S62509-06-2	DAI NIPPON PRINTING LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	500.000	10,382			
D1668R-12-3	DAIMLERCHRYSLER	B	09/23/2020	CITIGROUP GLOBAL MARKETS	197.000	10,213			
J11508-12-4	DAIWA HOUSE INDS JPY50	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,100.000	191,761			
235825-20-5	DANA HOLDING CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	579.000	8,013			

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K22272-11-4	DANSKE BANK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,656.000	61,002			
237194-10-5	DARDEN RESTAURANTS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	340.000	30,600			
237266-10-1	DARLING INTERNATIONAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	2,651			
S53300-47-1	DASSAULT SYSTEMES	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,391.000	258,157			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	26,600.000	387,359			
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	195.000	9,438			
243537-10-7	DECKERS OUTDOOR CORP		07/22/2020	Various	7.000	1,347			
SBDT5Z-M3-7	DELIVERY HERO	D	08/24/2020	STOCK DIVIDEND LPS	11,513.000	1,362,564			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,104.000	72,433			
24823R-10-5	DENALI THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	160.000	5,194			
24869P-10-4	DENNYS CORP		09/30/2020	Various	18,289.000	185,277			
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	117.000	20,995			
S46178-59-6	DEUTSCHE POST AG COM STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	10,222.000	461,145			
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	11,260.000	189,666			
25179M-10-3	DEVON ENERGY CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	84.000	823			
25264R-20-7	DIAMOND HILL INVESTMENT GRP		07/22/2020	CITIGROUP GLOBAL MARKETS	2.000	248			
25278X-10-9	DIAMONDBACK ENERGY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	4,078.000	121,932			
253031-10-8	DICERNA PHARMACEUTICALS INC		09/02/2020	Various	1,750.000	33,808			
253393-10-2	DICKS SPORTING GOODS		08/05/2020	GOLDMAN, SACHS & CO.	244.000	11,422			
253922-10-8	DIME COMMUNITY BANCSHARES		08/05/2020	Various	357.000	4,264			
254543-10-1	DIODES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	204.000	10,369			
254709-10-8	DISCOVER FINL SVCS		09/23/2020	CITIGROUP GLOBAL MARKETS	3,661.000	194,875			
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		08/26/2020	Various	586.000	2,219			
23291C-10-3	DMC GLOBAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	245.000	5,990			
R1812S-10-5	DNB ASA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	26,038.000	359,315			
25659T-10-7	DOLBY LABORATORIES CL A		08/05/2020	Various	166.000	11,134			
256677-10-5	DOLLAR GENERAL CORP		07/06/2020	GOLDMAN, SACHS & CO.	12.000	2,246			
256746-10-8	DOLLAR TREE INC		09/23/2020	Various	1,798.000	157,853			
25754A-20-1	DOMINIOS PIZZA INC		07/06/2020	GOLDMAN, SACHS & CO.	3.000	1,155			
257651-10-9	DONALDSON CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	168.000	8,598			
Y2106R-11-0	DORIAN LPG LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	436.000	3,410			
258278-10-0	DORMAN PRODUCTS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	16.000	1,145			
25960R-10-5	DOUGLAS DYNAMICS INC		08/19/2020	Various	6,416.000	240,826			
25960P-10-9	DOUGLAS EMMETT INC		07/22/2020	Various	915.000	26,853			
260557-10-3	DOW INC		09/23/2020	CITIGROUP GLOBAL MARKETS	810.000	37,859			
S51692-18-4	DRAEGERWERK AG - PFD		07/01/2020	CANCELLED TRADE	(24.000)	(1,954)			
262037-10-4	DRIL QUIP		08/26/2020	CITIGROUP GLOBAL MARKETS	30.000	1,018			
23332B-10-6	DSP GROUP		08/26/2020	CITIGROUP GLOBAL MARKETS	581.000	8,757			
233331-10-7	DTE ENERGY CO		09/23/2020	CITIGROUP GLOBAL MARKETS	3,015.000	337,379			
264120-10-6	DUCK CREEK TECH INC		09/24/2020	Various	2,468.000	91,119			
264147-10-9	DUCOMMUN INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	41.000	1,271			
26441C-20-4	DUKE ENERGY HLDG CORP		07/06/2020	GOLDMAN, SACHS & CO.	92.000	7,343			
264411-50-5	DUKE RLTY CORP		08/28/2020	Various	6,185.000	238,779			
265504-10-0	DUNKIN' BRANDS GROUP INC		09/24/2020	Various	1,110.000	76,822			
23355L-10-6	DXC TECHNOLOGY COMPANY		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,204.000	18,253			
26817Q-88-6	DYNEX CAPITAL REIT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	297.000	4,030			
269246-40-1	E TRADE FINANCIAL CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	412.000	19,784			
26969P-10-8	EAGLE MATERIALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	184.000	12,777			
269796-10-8	EAGLE PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	204.000	8,357			
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		08/05/2020	GOLDMAN, SACHS & CO.	271.000	6,919			
277276-10-1	EASTGROUP PROPERTY		09/24/2020	Various	261.000	33,185			
G29183-10-3	EATON CORP PLC		07/06/2020	GOLDMAN, SACHS & CO.	24.000	2,133			
278265-10-3	EATON VANCE CORP		09/24/2020	Various	1,409.000	52,798			
278642-10-3	EBAY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	505.000	25,593			
278715-20-6	EBIX INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	49.000	977			
27875T-10-1	ECHO GLOBAL LOGISTICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	112.000	2,415			
278768-10-6	ECHOSTAR CORP		07/22/2020	Various	420.000	10,913			
28035Q-10-2	EDGEWELL PERSONAL CARE		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	18.000	554			
28106W-10-3	EDITAS MEDICINE INC		08/05/2020	GOLDMAN, SACHS & CO.	102.000	3,314			
28176E-10-8	EDWARDS LIFESCIENCES CORP		07/06/2020	GOLDMAN, SACHS & CO.	33.000	2,294			
N14506-10-4	ELASTIC NV		08/05/2020	GOLDMAN, SACHS & CO.	13.000	1,231			

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28470R-10-2	ELDORADO RESORTS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	48.000	1,966			
285512-10-9	ELECTRONIC ARTS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	466.000	59,844			
28618M-10-6	ELEMENT SOLUTIONS INC		08/05/2020	Various	367.000	4,049			
26856L-10-3	ELF BEAUTY INC		08/05/2020	GOLDMAN, SACHS & CO.	20.000	379			
29084Q-10-0	EMCOR GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	200.000	12,931			
E41759-10-6	ENAGAS S.A.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	17,332.000	399,166			
29251M-10-6	ENANTA PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	80.000	3,986			
29261A-10-0	ENCOMPASS HEALTH CORP		09/24/2020	Various	546.000	35,154			
292562-10-5	ENCORE WIRE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	61.000	3,058			
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	07/07/2020	MERGER	129.120	3,190			
E41222-11-3	ENDESA SA EUR1.2	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,341.000	140,418			
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	B	09/23/2020	CITIGROUP GLOBAL MARKETS	13,229.000	115,520			
SB627L-W9-9	ENEOS HOLDINGS INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	65,300.000	249,419			
29272W-10-9	ENERGIZER HOLDINGS INC		08/05/2020	GOLDMAN, SACHS & CO.	28.000	1,275			
29270J-10-0	ENERGY RECOVERY INC		07/22/2020	CITIGROUP GLOBAL MARKETS	651.000	5,000			
292765-10-4	ENERPAC TOOL GROUP CORP CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	307.000	5,360			
29275Y-10-2	ENERSYS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	11.000	670			
S71450-56-3	ENI SPA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	62,577.000	507,473			
29357K-10-3	ENOVA INTERNATIONAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	58.000	969			
29358P-10-1	ENSIGN GROUP INC		07/22/2020	Various	290.000	11,757			
29362U-10-4	ENTEGRIS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	45.000	2,818			
29364G-10-3	ENTERGY CORP		07/06/2020	GOLDMAN, SACHS & CO.	575.000	55,430			
293712-10-5	ENTERPRISE FINANCIAL SERVICE		08/26/2020	CITIGROUP GLOBAL MARKETS	186.000	5,487			
29404K-10-6	ENVESTNET INC		09/29/2020	Various	480.000	37,372			
29415F-10-4	ENVISTA HOLDINGS CORP		09/24/2020	Various	659.000	14,828			
294268-10-7	EPLUS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	44.000	3,363			
26884U-10-9	EPR PROPERTIES		08/05/2020	GOLDMAN, SACHS & CO.	464.000	13,688			
294600-10-1	EQUITRANS MIDSTREAM CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,754.000	16,681			
29460X-10-9	EQUITY BANCSHARES INC CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	322.000	4,579			
294628-10-2	EQUITY COMMONWEALTH REIT		08/26/2020	CITIGROUP GLOBAL MARKETS	379.000	11,658			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		08/28/2020	Various	4,641.000	303,375			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/28/2020	Various	27,019.000	1,490,573			
W26049-11-9	ERICSSON NAMN-AKTIER B	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,468.000	26,816			
296315-10-4	ESCO TECHNOLOGIES INC		08/05/2020	GOLDMAN, SACHS & CO.	125.000	11,285			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		07/09/2020	SANFORD C. BERNSTEIN & CO., LLC	1,715.000	24,542			
297178-10-5	ESSEX PROPERTY		07/06/2020	GOLDMAN, SACHS & CO.	185.000	43,512			
518439-10-4	ESTEE LAUDER COS.		09/23/2020	CITIGROUP GLOBAL MARKETS	204.000	42,357			
297602-10-4	ETHAN ALLEN INTERIORS		07/22/2020	CITIGROUP GLOBAL MARKETS	430.000	5,229			
F3322K-10-4	EUROFINS SCIENTIFIC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	24.000	18,542			
298736-10-9	EURONET WORLDWIDE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	99.000	10,280			
29975E-10-9	EVENTBRITE CLASS A INC		08/05/2020	Various	62.000	542			
29977A-10-5	EVERCORE PARTNETS INC C-A		08/05/2020	Various	314.000	17,207			
G3223R-10-8	EVEREST RE GROUP LTD		07/06/2020	GOLDMAN, SACHS & CO.	229.000	47,172			
30034W-10-6	EVERGY INC		07/06/2020	GOLDMAN, SACHS & CO.	39.000	2,397			
30034T-10-3	EVERI HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	247.000	1,151			
30041R-10-8	EVERQUOTE INC CLASS A		08/05/2020	Various	50.000	2,425			
30040P-10-3	EVERTEC INC		07/22/2020	CITIGROUP GLOBAL MARKETS	142.000	4,330			
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		08/05/2020	GOLDMAN, SACHS & CO.	109.000	2,256			
30161Q-10-4	EXELIXIS INC		08/05/2020	GOLDMAN, SACHS & CO.	24.000	553			
30161N-10-1	EXELON CORP COM		07/06/2020	GOLDMAN, SACHS & CO.	109.000	4,077			
302081-10-4	EXLSERVICE HLDGS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	134.000	8,632			
SBYSLC-X9-4	EXOR NV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,220.000	121,927			
30212W-10-0	EXP WORLD HOLDINGS INC		08/05/2020	Various	75.000	1,638			
30212P-30-3	EXPEDIA IN C DEL COM		09/23/2020	CITIGROUP GLOBAL MARKETS	470.000	43,202			
302130-10-9	EXPEDITORS INTL WA INC COM		07/06/2020	GOLDMAN, SACHS & CO.	15.000	1,159			
30214U-10-2	EXPONENT INC		08/05/2020	GOLDMAN, SACHS & CO.	3.000	249			
30225T-10-2	EXTRA SPACE STORAGE INC		07/06/2020	GOLDMAN, SACHS & CO.	517.000	49,741			
30231G-10-2	EXXON MOBIL CORP		07/06/2020	GOLDMAN, SACHS & CO.	410.000	18,241			
G3323L-10-0	FABRINET		07/22/2020	Various	136.000	8,942			
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	124.000	38,666			
311900-10-4	FASTENAL CO		09/23/2020	CITIGROUP GLOBAL MARKETS	5,243.000	231,688			

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31188V-10-0	FASTLY INC CLASS A		08/05/2020	Various	269.000	27,830			
31189P-10-2	FATE THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	65.000	2,135			
313148-30-6	FEDERAL AGRICULTURAL MORTGAGE CORPORATIO		07/22/2020	CITIGROUP GLOBAL MARKETS	38.000	2,300			
313855-10-8	FEDERAL SIGNAL CORP.		08/05/2020	GOLDMAN, SACHS & CO.	286.000	9,101			
314211-10-3	FEDERATED INVESTORS		07/22/2020	Various	274.000	5,974			
315405-10-0	FERRO CORP.		08/05/2020	Various	479.000	5,308			
31572Q-80-8	FIBROGEN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	362.000	15,552			
317585-40-4	FINANCIAL INSTITUTIONS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	266.000	4,070			
31816Q-10-1	FIREEYE INC		07/22/2020	Various	224.000	3,037			
31847R-10-2	FIRST AMERICAN FINANCIAL		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	3,290			
318910-10-6	FIRST BANCORP NC		08/26/2020	CITIGROUP GLOBAL MARKETS	589.000	12,169			
31946M-10-3	FIRST CITIZENS BCSH CL A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	9.000	3,355			
31983A-10-3	FIRST COMMUNITY BANCSHARES		07/22/2020	CITIGROUP GLOBAL MARKETS	208.000	4,422			
320218-10-0	FIRST FINANCIAL CORP INDIANA		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	2,452			
32020R-10-9	FIRST FINL BANKSHARES INC		08/05/2020	GOLDMAN, SACHS & CO.	378.000	11,612			
32026V-10-4	FIRST FOUNDATION INC		08/26/2020	CITIGROUP GLOBAL MARKETS	126.000	1,922			
32051X-10-8	FIRST HAWAIIAN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	294.000	5,105			
320517-10-5	FIRST HORIZON NATL CORP		07/09/2020	Various	25,955.740	240,727			
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		07/22/2020	CITIGROUP GLOBAL MARKETS	85.000	3,425			
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		07/15/2020	BANK OF NEW YORK	330.000	9,987			
320817-10-9	FIRST MERCHANTS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	207.000	5,171			
320734-10-6	FIRST OF LONG ISLAND CORP		08/05/2020	Various	887.000	12,492			
33767D-10-5	FIRSTCASH INC		09/01/2020	Various	953.000	58,912			
337738-10-8	FISERV INC COM		07/06/2020	GOLDMAN, SACHS & CO.	44.000	4,317			
33812L-10-2	FITBIT INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	102.000	658			
33829M-10-1	FIVE BELOW INC		08/26/2020	CITIGROUP GLOBAL MARKETS	165.000	18,634			
33833Q-10-6	FIVE POINT HOLDINGS CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	1,056.000	4,932			
33938J-10-6	FLEXION THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	9.000	100			
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		08/05/2020	Various	2,009.000	19,935			
343498-10-1	FLOWERS INDUSTRIES, INC.		08/05/2020	Various	346.000	7,979			
SBWXC0-Z1-6	FLUTTER ENTERTAINMENT PLC	B	07/01/2020	MERGER	428.070	50,557			
344849-10-4	FOOT LOCKER INC		08/26/2020	Various	640.000	18,013			
345370-86-0	FORD MTR C O DEL COM PAR U		09/23/2020	Various	8,336.000	55,191			
346232-10-1	FORESTAR GROUP INC		07/22/2020	CITIGROUP GLOBAL MARKETS	350.000	5,849			
346375-10-8	FORMFACTOR INC		09/25/2020	Various	4,135.000	99,961			
346563-10-9	FORRESTER RESEARCH INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	179.000	5,622			
34959E-10-9	FORTINET INC		07/06/2020	GOLDMAN, SACHS & CO.	396.000	55,321			
349853-10-1	FORWARD AIR CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	123.000	6,098			
350392-10-6	FOUNDATION BUILDING MATERIALS INC		08/05/2020	Various	225.000	3,194			
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		08/26/2020	CITIGROUP GLOBAL MARKETS	267.000	6,428			
35138V-10-2	FOX FACTORY HOLDING CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	143.000	12,380			
SB29NF-31-2	FRANCO NEVADA CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	166.000	24,582			
353469-10-9	FRANKLIN COVEY COMPANY		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	40.000	767			
353514-10-2	FRANKLIN ELECTRIC, INC.		08/05/2020	Various	156.000	8,302			
35352P-10-4	FRANKLIN FINANCIAL NETWORK INC		07/22/2020	CITIGROUP GLOBAL MARKETS	97.000	2,531			
354613-10-1	FRANKLIN RES INC		09/23/2020	CITIGROUP GLOBAL MARKETS	9,963.000	195,076			
356390-10-4	FREEDOM HOLDING CORP		08/05/2020	GOLDMAN, SACHS & CO.	128.000	2,518			
35671D-85-7	FREEPORT MCMORAN INC		09/23/2020	CITIGROUP GLOBAL MARKETS	11,203.000	165,468			
358039-10-5	FRESHPET INC		07/22/2020	Various	18.000	1,602			
35904G-10-7	FRONT YARD RESIDENTIAL CORP		08/05/2020	Various	130.000	1,083			
35905A-10-9	FRONTDOOR INC		08/26/2020	CITIGROUP GLOBAL MARKETS	49.000	2,017			
30292L-10-7	FRP HOLDINGS INC		08/05/2020	Various	133.000	5,388			
302941-10-9	FTI CONSULTING INC		07/22/2020	CITIGROUP GLOBAL MARKETS	7.000	799			
359694-10-6	FULLER (H.B.) CO.		08/05/2020	GOLDMAN, SACHS & CO.	46.000	2,235			
360271-10-0	FULTON FINANCIAL CORP		08/05/2020	Various	455.000	4,434			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	09/03/2020	GOLDMAN, SACHS & CO.	2,929.000	30,845			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/25/2020	DIRECT	182.000	6,873			
364760-10-8	GAP INC		08/05/2020	GOLDMAN, SACHS & CO.	919.000	12,756			
366651-10-7	GARTNER GROUP INC NEW		09/23/2020	CITIGROUP GLOBAL MARKETS	1,003.000	124,372			
36164V-30-5	GCI LIBERTY INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	20.000	1,630			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	26.000	477			

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SB0C2C-03-8	GDF SUEZ CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,726.000	22,941			
370334-10-4	GENERAL MLS INC		07/06/2020	GOLDMAN, SACHS & CO.	5.000	311			
37045V-10-0	GENERAL MOTORS CO		07/06/2020	GOLDMAN, SACHS & CO.	1,194.000	30,722			
371901-10-9	GENTEX CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	401.000	11,100			
37253A-10-3	GENTHERM INC		07/22/2020	CITIGROUP GLOBAL MARKETS	160.000	6,326			
372460-10-5	GENUINE PARTS CO		07/06/2020	GOLDMAN, SACHS & CO.	26.000	2,274			
37247D-10-6	GENWORTH FINL INC		07/22/2020	Various	507.000	1,099			
36162J-10-6	GEO GROUP REIT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	649.000	7,243			
374297-10-9	GETTY REALTY CORP		08/26/2020	Various	202.000	5,889			
374689-10-7	GIBRALTAR INDS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	121.000	6,274			
376370-10-5	GLACIER BANCORP INC		07/22/2020	CITIGROUP GLOBAL MARKETS	83.000	2,893			
376536-10-8	GLADSTONE COMMERCIAL CORP		08/05/2020	GOLDMAN, SACHS & CO.	36.000	646			
377322-10-2	GLAUKOS CORP		09/10/2020	Various	2,719.000	127,881			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	41.000	2,556			
G3933F-10-5	GLOBAL INDEMNITY LTD CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	9.000	214			
37954A-20-4	GLOBAL MEDICAL REIT INC		07/22/2020	Various	574.000	6,224			
379378-20-1	GLOBAL NET LEASE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,222.000	20,784			
37959E-10-2	GLOBE LIFE INC		07/06/2020	GOLDMAN, SACHS & CO.	73.000	5,396			
379577-20-8	GLOBUS MEDICAL INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	241.000	13,421			
379890-10-6	GLU MOBILE INC.		08/26/2020	Various	125.000	1,038			
36251C-10-3	GMS INC		08/05/2020	GOLDMAN, SACHS & CO.	101.000	2,580			
380237-10-7	GODADDY INC CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	2,953.000	217,193			
38141G-10-4	GOLDMAN SA CHS GROUP INC		07/06/2020	GOLDMAN, SACHS & CO.	15.000	3,110			
382550-10-1	GOODYEAR T IRE AND RUBBER COM		08/26/2020	CITIGROUP GLOBAL MARKETS	1,271.000	12,456			
S63658-66-0	GPT GROUP	B	09/03/2020	GOLDMAN, SACHS & CO.	5,241.000	14,929			
384109-10-4	GRACO, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	280.000	16,414			
384802-10-4	GRAINGER W W INC		09/23/2020	CITIGROUP GLOBAL MARKETS	346.000	117,325			
38526M-10-6	GRAND CANYON EDUCATION INC		08/05/2020	Various	26.000	2,657			
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		08/26/2020	CITIGROUP GLOBAL MARKETS	1,043.000	15,050			
389375-10-6	GRAY TELEVISION INC		07/22/2020	CITIGROUP GLOBAL MARKETS	26.000	369			
390607-10-9	GREAT LAKES DREDGE DOCK CO		08/05/2020	Various	520.000	4,761			
390905-10-7	GREAT SOUTHERN BANCORP INC		08/05/2020	GOLDMAN, SACHS & CO.	157.000	5,880			
391416-10-4	GREAT WESTERN BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	201.000	2,436			
39304D-10-2	GREEN DOT CORP-CLASS A		09/21/2020	Various	861.000	41,974			
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		08/26/2020	Various	543.000	3,669			
397624-20-6	GREIF INC CLASS B		08/05/2020	Various	24.000	999			
397624-10-7	GREIF INC.		07/22/2020	CITIGROUP GLOBAL MARKETS	128.000	4,753			
400110-10-2	GRUBHUB INC		08/05/2020	Various	324.000	22,991			
40131M-10-9	GUARDANT HEALTH INC		08/26/2020	CITIGROUP GLOBAL MARKETS	6.000	571			
093671-10-5	H&R BLOCK INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,033.000	14,731			
404609-10-9	HACKETT GROUP INC/THE		07/22/2020	CITIGROUP GLOBAL MARKETS	305.000	4,383			
405024-10-0	HAEMONETICS CORP		08/05/2020	Various	755.000	68,619			
405217-10-0	HAIN CELESTIAL GROUP INC		08/05/2020	Various	24.000	807			
406216-10-1	HALLIBURTON CO		09/23/2020	CITIGROUP GLOBAL MARKETS	9,646.000	122,022			
40637H-10-9	HALOZYME THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	108.000	3,134			
407497-10-6	HAMILTON LANE INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	5.000	362			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	09/03/2020	EXCHANGE	454.800	2,422			
410120-10-9	HANCOCK HLDG CO		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,136.000	20,312			
410345-10-2	HANESBRANDS, INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,967.000	21,185			
41043F-20-8	HANGER INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	23.000	351			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		07/22/2020	CITIGROUP GLOBAL MARKETS	220.000	7,623			
410867-10-5	HANOVER INS GROUP INC CO		08/05/2020	Various	198.000	19,615			
419596-10-1	HAVERTY FURNITURE		07/22/2020	Various	296.000	4,183			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	406.000	13,861			
419879-10-1	HAWAIIAN HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	504.000	6,522			
420261-10-9	HAWKINS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	58.000	2,488			
420877-20-1	HAYN INTERNATIONAL		08/05/2020	Various	526.000	11,319			
40412C-10-1	HCA Healthcare Inc		09/23/2020	CITIGROUP GLOBAL MARKETS	442.000	51,418			
42225T-10-7	HEALTH CATALYST INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	116.000	3,760			
421946-10-4	HEALTHCARE REALTY TRUST INC		08/05/2020	Various	789.000	22,651			
421906-10-8	HEALTHCARE SERVICES GROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	314.000	8,516			

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42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		08/26/2020	Various	1,336.000	34,637			
42226A-10-7	HEALTHEQUITY INC		09/24/2020	Various	2,238.000	118,130			
42222N-10-3	HEALTHSTREAM INC		08/05/2020	Various	293.000	6,450			
422347-10-4	HEARTLAND EXPRESS INC		08/05/2020	Various	327.000	6,604			
422704-10-6	HECLA MINING CO.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	118.000	447			
422806-20-8	HEICO CORP CL A		09/23/2020	CITIGROUP GLOBAL MARKETS	452.000	38,944			
D31709-10-4	HEIDELBERGCEMENT	B	09/23/2020	CITIGROUP GLOBAL MARKETS	439.000	26,002			
422819-10-2	HEIDRICK & STRUGGLES		08/05/2020	Various	207.000	4,134			
G4388N-10-6	HELEN OF TROY LTD		08/05/2020	GOLDMAN, SACHS & CO.	10.000	2,013			
S64205-38-8	HENDERSON LAND DEVELOPMENT LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	62,000.000	225,993			
S50024-65-2	HENKEL AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	643.000	58,106			
426281-10-1	HENRY JACK & ASSOCIATES		09/23/2020	CITIGROUP GLOBAL MARKETS	1,569.000	250,114			
G4412G-10-1	HERBALIFE LTD		08/26/2020	CITIGROUP GLOBAL MARKETS	42.000	2,096			
42704L-10-4	HERC HOLDINGS INC		07/20/2020	Various	3,200.000	100,520			
426927-10-9	HERITAGE COMMERCE CORP.		07/22/2020	CITIGROUP GLOBAL MARKETS	1,884.000	13,056			
42726M-10-6	HERITAGE CRYSTAL INC		08/05/2020	GOLDMAN, SACHS & CO.	644.000	9,892			
42727J-10-2	HERITAGE INSURANCE HOLDINGS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	88.000	1,085			
F48051-10-0	HERMES INTERNATIONAL	B	09/23/2020	CITIGROUP GLOBAL MARKETS	379.000	324,655			
427866-10-8	HERSHEY COMPANY		09/23/2020	CITIGROUP GLOBAL MARKETS	475.000	63,812			
42805E-30-6	HESKA CORP.		08/05/2020	GOLDMAN, SACHS & CO.	3.000	323			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/23/2020	Various	31,077.000	282,158			
428291-10-8	HEXCEL CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	121.000	4,925			
431284-10-8	HIGHWOODS PROPERTIES		07/22/2020	Various	547.000	19,931			
431571-10-8	HILLENBRAND INC		08/26/2020	CITIGROUP GLOBAL MARKETS	175.000	5,661			
432748-10-1	HILLTOP HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	148.000	2,463			
43283X-10-5	HILTON GRAND VACATIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	667.000	13,720			
Y3R29Z-10-7	HKT TRUST AND HKT LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	84,000.000	110,985			
40425J-10-1	HMS HLDGS CORP		09/24/2020	Various	9,373.000	270,977			
436106-10-8	HOLLYFRONTIER CORP		08/26/2020	Various	1,092.000	28,929			
436440-10-1	HOLOGIC, INC.		09/23/2020	CITIGROUP GLOBAL MARKETS	555.000	35,381			
437076-10-2	HOME DEPOT INC		07/06/2020	GOLDMAN, SACHS & CO.	15.000	3,743			
437872-10-4	HOMETRUST BANCSHARES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	325.000	4,573			
438516-10-6	HONEYWELL INTERNATIONAL INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,271.000	201,822			
440327-10-4	HORACE MANN EDUCATORS		08/26/2020	CITIGROUP GLOBAL MARKETS	251.000	9,603			
440407-10-4	HORIZON BNCP IND		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,054.000	9,539			
440452-10-0	HORMEL FOODS CORP		07/06/2020	GOLDMAN, SACHS & CO.	14.000	672			
44107P-10-4	HOST HOTELS & RESORTS INC		08/07/2020	Various	16,685.000	181,125			
44109J-10-6	HOSTESS BRANDS INC CLASS A		08/05/2020	Various	335.000	4,298			
441593-10-0	HOULIHAN LOKEY INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	119.000	7,026			
44267D-10-7	HOWARD HUGHES CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	198.000	10,557			
443320-10-6	HUB GROUP INC		08/05/2020	Various	144.000	7,246			
443510-60-7	HUBBELL INC		08/05/2020	Various	91.000	11,836			
443573-10-0	HUBSPOT INC		08/05/2020	GOLDMAN, SACHS & CO.	2.000	476			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		08/26/2020	Various	842.000	19,836			
444859-10-2	HUMANA INC COM		09/23/2020	CITIGROUP GLOBAL MARKETS	338.000	130,272			
446150-10-4	HUNTINGTON BANCSHARES INC		09/23/2020	CITIGROUP GLOBAL MARKETS	14,268.000	123,989			
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		07/06/2020	GOLDMAN, SACHS & CO.	35.000	6,065			
447011-10-7	HUNTSMAN		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	162.000	2,739			
447462-10-2	HURON CONSULTING GR INC		08/05/2020	Various	38.000	1,672			
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	111.000	4,144			
449253-10-3	IAA INC		09/24/2020	Various	545.000	23,865			
44891N-10-9	IAC/INTERACTIVE CORP		07/01/2020	MERGER	1,065.000	113,646			
S8288C-92-0	IBERDROLA	B	07/08/2020	STOCK DIV.	1,592.340	14,914			
44930G-10-7	ICU MEDICAL		09/24/2020	Various	186.000	34,737			
451107-10-6	IDACORP INC		08/05/2020	GOLDMAN, SACHS & CO.	350.000	31,822			
45167R-10-4	IDEX CORP		07/06/2020	GOLDMAN, SACHS & CO.	14.000	2,240			
44951W-10-6	IES INC		08/05/2020	GOLDMAN, SACHS & CO.	24.000	578			
449585-10-8	IGM BIOSCIENCES INC		07/22/2020	Various	48.000	3,299			
902104-10-8	II VI INC		07/22/2020	Various	45.000	2,012			
452308-10-9	ILLINOIS TOOL WKS INC		07/06/2020	GOLDMAN, SACHS & CO.	11.000	1,954			
452907-10-8	IMMUNOMEDICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	26.000	1,073			

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S04544-92-0	IMPERIAL TOBACCO GROUP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,367.000	96,186			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		08/05/2020	Various	396.000	4,586			
453836-10-8	INDEPENDENT BANK CORP MA		07/22/2020	CITIGROUP GLOBAL MARKETS	121.000	8,011			
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		07/22/2020	CITIGROUP GLOBAL MARKETS	247.000	5,155			
45687V-10-6	INGERSOLL RAND INC		09/23/2020	CITIGROUP GLOBAL MARKETS	309.000	10,824			
45688C-10-7	INGEVITY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	390.000	22,698			
457187-10-2	INGREDION INC		07/06/2020	GOLDMAN, SACHS & CO.	19.000	1,603			
45768S-10-5	INNOSPEC INC		08/05/2020	Various	96.000	7,311			
45781V-10-1	INNOVATIVE INDUSTRIAL PROPERTIES I		07/22/2020	CITIGROUP GLOBAL MARKETS	94.000	9,044			
45781M-10-1	INNOVIVA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	55.000	761			
45780L-10-4	INOGEN INC		07/22/2020	Various	16.000	558			
45781D-10-1	INOVALON HOLDINGS INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	130.000	3,281			
45773H-20-1	INOVIO PHARMACEUTICALS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	456.000	11,943			
J2467E-10-1	INPEX CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	29,900.000	164,787			
45765U-10-3	INSIGHT ENTERPRISES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	89.000	5,237			
457669-30-7	INSMED INC		08/05/2020	GOLDMAN, SACHS & CO.	433.000	11,596			
45780R-10-1	INSTALLED BUILDING PRODUCTS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	115.000	8,105			
45774W-10-8	INSTEEL INDS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	133.000	2,628			
45826H-10-9	INTEGER HOLDINGS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	269.000	18,768			
457985-20-8	INTEGRA LIFE SCIENCES		08/05/2020	GOLDMAN, SACHS & CO.	404.000	19,331			
458140-10-0	INTEL CORP		07/06/2020	GOLDMAN, SACHS & CO.	20.000	1,191			
45826J-10-5	INTELLIA THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	43.000	892			
45841N-10-7	INTERACTIVE BKRS GRP A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	228.000	11,138			
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,471.000	176,704			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/23/2020	CITIGROUP GLOBAL MARKETS	854.000	82,838			
459044-10-3	INTERNATIONAL BANCSHARES CRP		08/26/2020	CITIGROUP GLOBAL MARKETS	244.000	7,781			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		07/06/2020	GOLDMAN, SACHS & CO.	53.000	6,370			
460146-10-3	INTERNATIONAL PAPER CO		09/23/2020	Various	4,256.000	166,820			
S40768-36-8	INTESA SANPAOLO EURO.52	B	09/23/2020	CITIGROUP GLOBAL MARKETS	230,288.000	434,590			
46120E-60-2	INTUITIVE SURGICAL INC		09/23/2020	CITIGROUP GLOBAL MARKETS	81.000	53,250			
46146L-10-1	INVESTORS BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	838.000	6,578			
461730-50-9	INVESTORS REAL ESTATE TRUST REIT		08/05/2020	GOLDMAN, SACHS & CO.	6.000	441			
462260-10-0	IOVANCE BIOTHERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	22.000	679			
46266C-10-5	IQVIA HOLDINGS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	606.000	90,270			
450056-10-6	IRHYTHM TECHNOLOGIES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	356			
46269C-10-2	IRIDIUM COMMUNICATIONS INC		07/22/2020	Various	454.000	11,901			
462726-10-0	IROBOT		08/05/2020	GOLDMAN, SACHS & CO.	1.000	75			
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		08/26/2020	Various	676.000	6,707			
45031U-10-1	ISTAR FINANCIAL		07/22/2020	CITIGROUP GLOBAL MARKETS	28.000	342			
46565G-10-4	ITEOS THERAPEUTICS INC		07/24/2020	JPMORGAN CHASE & CO.	200.000	3,800			
465741-10-6	ITRON INC		08/26/2020	CITIGROUP GLOBAL MARKETS	429.000	27,665			
45073V-10-8	ITT INC		08/05/2020	Various	269.000	15,649			
466032-10-9	J & J SNACK FOODS CORP.		08/05/2020	Various	91.000	11,135			
48123V-10-2	J2 GLOBAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	128.000	9,468			
466313-10-3	JABIL CIRC UIT INC COM		08/05/2020	Various	221.000	6,879			
469814-10-7	JACOBS ENGINEERING GROUP INC		07/06/2020	GOLDMAN, SACHS & CO.	25.000	2,123			
47074L-10-5	JAMF HOLDING CORP		07/22/2020	GOLDMAN, SACHS & CO.	100.000	2,600			
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	08/26/2020	CITIGROUP GLOBAL MARKETS	266.000	5,520			
J2800D-10-9	JAPAN POST HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	39,400.000	279,067			
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	09/23/2020	CITIGROUP GLOBAL MARKETS	28,200.000	525,266			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		07/06/2020	GOLDMAN, SACHS & CO.	29.000	3,225			
46590V-10-0	JBG SMITH PROPERTIES		08/05/2020	Various	1,503.000	43,047			
476405-10-5	JERNIGAN CAPITAL INC		08/05/2020	Various	496.000	7,314			
800422-10-7	JOHN B. SANFILIPPO & SON INC		08/05/2020	Various	36.000	3,239			
477839-10-4	JOHN BEAN TECH		08/26/2020	CITIGROUP GLOBAL MARKETS	101.000	10,289			
G51604-16-6	JOHNSON MATTHEY PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	2,881.000	92,595			
48020Q-10-7	JONES LANG LASALLE INC.		07/06/2020	GOLDMAN, SACHS & CO.	417.000	45,040			
46625H-10-0	JP MORGAN CHASE & CO		07/06/2020	GOLDMAN, SACHS & CO.	211.000	20,045			
48203R-10-4	JUNIPER NETWORKS INC		07/06/2020	GOLDMAN, SACHS & CO.	2,030.000	46,852			
48282T-10-4	KADANT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	44.000	4,559			
483007-70-4	KAISER ALUMINUM CORP		07/22/2020	Various	46.000	3,058			

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S64834-89-8	KANSAI ELECTRIC POWER INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,700.000	57,388			
485170-30-2	KANSAS CITY SOUTHERN		09/23/2020	Various	105.000	18,389			
48238T-10-9	KAR AUCTION SERVICES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	304.000	4,365			
48666K-10-9	KB HOME COM		07/22/2020	Various	360.000	10,487			
48242W-10-6	KBR INC		07/22/2020	CITIGROUP GLOBAL MARKETS	660.000	15,035			
487836-10-8	KELLOGG CO.		07/06/2020	GOLDMAN, SACHS & CO.	12.000	794			
488152-20-8	KELLY SERVICES INC. CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	126.000	2,419			
488401-10-0	KEMPER CORP		08/05/2020	GOLDMAN, SACHS & CO.	39.000	3,175			
489170-10-0	KENNAMETAL, INC.		08/05/2020	Various	172.000	4,569			
489398-10-7	KENNEDY-WILSON HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	373.000	5,244			
49271V-10-0	KEURIG DR PEPPER INC		09/23/2020	CITIGROUP GLOBAL MARKETS	9,184.000	249,713			
49338L-10-3	KEYSIGHT TECHNOLOGIES		07/06/2020	GOLDMAN, SACHS & CO.	535.000	54,474			
49427F-10-8	KILROY REALTY CORPORATION		08/26/2020	CITIGROUP GLOBAL MARKETS	407.000	23,590			
49428J-10-9	KIMBALL ELECTRONICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	188.000	2,499			
494274-10-3	KIMBALL INTERNATIONAL INC CL B		07/22/2020	CITIGROUP GLOBAL MARKETS	656.000	7,196			
494368-10-3	KIMBERLY-CLARK CORP		09/23/2020	Various	895.000	129,608			
49446R-10-9	KIMCO REALTY CORP		08/26/2020	Various	1,951.000	23,008			
G5256E-44-1	KINGFISHER ORD GBP0.157142857	B	09/23/2020	CITIGROUP GLOBAL MARKETS	30,963.000	117,798			
S64929-68-0	KINTETSU GROUP HOLDINGS LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	500.000	22,021			
497266-10-6	KIRBY CORP		08/26/2020	Various	474.000	21,280			
49803T-30-0	KITE REALTY GROUP TRUST REIT		08/26/2020	CITIGROUP GLOBAL MARKETS	448.000	4,626			
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		07/22/2020	CITIGROUP GLOBAL MARKETS	40.000	684			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		09/24/2020	NATIONAL BANK OF CANADA	197.000	8,221			
498904-20-0	KNOLL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	901.000	9,533			
50015M-10-9	KODIAK SCIENCES INC		08/05/2020	GOLDMAN, SACHS & CO.	145.000	6,802			
500255-10-4	KOHLS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	1,051.000	22,289			
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	09/23/2020	Various	2,118.000	63,964			
500643-20-0	KORN/FERRY INTERNATIONAL		07/22/2020	CITIGROUP GLOBAL MARKETS	482.000	14,581			
500754-10-6	KRAFT HEINZ ORD		09/23/2020	CITIGROUP GLOBAL MARKETS	3,144.000	90,453			
50077B-20-7	KRATOS DEFENSE & SECURITY		07/22/2020	Various	282.000	4,424			
501044-10-1	KROGER CO		09/23/2020	CITIGROUP GLOBAL MARKETS	1,398.000	46,525			
50105F-10-5	KRONOS WORLDWIDE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	206.000	2,235			
501797-10-4	L BRANDS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	18.000	554			
502431-10-9	L3HARRIS TECHNOLOGIES INC		07/06/2020	GOLDMAN, SACHS & CO.	35.000	6,090			
50540R-40-9	LABORATORY CORP AMER HLDGS		09/23/2020	CITIGROUP GLOBAL MARKETS	1,297.000	231,748			
511637-10-0	LAKELAND BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,534.000	15,110			
511656-10-0	LAKELAND FINANCIAL CORP		08/05/2020	Various	120.000	5,477			
512807-10-8	LAM RESEARCH CORP.		09/23/2020	CITIGROUP GLOBAL MARKETS	378.000	119,834			
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		08/26/2020	CITIGROUP GLOBAL MARKETS	146.000	9,870			
513847-10-3	LANCASTER COLONY CORP.		08/05/2020	GOLDMAN, SACHS & CO.	22.000	3,521			
SBYW0P-06-3	LAND SECURITIES GROUP REIT PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	7,044.000	52,391			
514766-10-4	LANDEC CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	315.000	2,914			
515098-10-1	LANDSTAR SYSTEMS INC		07/21/2020	BANK OF AMERICA/MERRILL LYNCH	81.000	9,947			
518613-20-3	LAUREATE EDUCATION INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	177.000	2,209			
G54050-10-2	LAZARD LTD CL A		09/24/2020	Various	901.000	26,672			
505336-10-7	LA-Z-BOY CHAIR CO.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	405.000	10,652			
521865-20-4	LEAR CORP		07/06/2020	GOLDMAN, SACHS & CO.	43.000	4,682			
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	B	09/23/2020	CITIGROUP GLOBAL MARKETS	218,504.000	501,139			
524660-10-7	LEGGETT & PLATT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	584.000	19,570			
525327-10-2	LEIDOS HOLDINGS INC		07/06/2020	GOLDMAN, SACHS & CO.	88.000	7,784			
525558-20-1	LEMAITRE VASCULAR INC.		07/22/2020	CITIGROUP GLOBAL MARKETS	75.000	2,112			
525670-10-7	LEMONADE INC		07/02/2020	GOLDMAN, SACHS & CO.	100.000	2,900			
52603B-10-7	LENDINGTREE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	28.000	9,952			
526057-10-4	LENNAR COR P CL A		07/06/2020	GOLDMAN, SACHS & CO.	873.000	54,074			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		07/06/2020	GOLDMAN, SACHS & CO.	161.000	20,331			
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	07/22/2020	Various	345.000	3,257			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		09/23/2020	CITIGROUP GLOBAL MARKETS	2,118.000	73,749			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		07/22/2020	Various	283.000	5,112			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/06/2020	GOLDMAN, SACHS & CO.	54.000	1,919			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/06/2020	GOLDMAN, SACHS & CO.	57.000	2,004			
53223X-10-7	LIFE STORAGE INC		08/28/2020	Various	4,245.000	443,358			

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53220K-50-4	LIGAND PHARMACEUTICALS		08/26/2020	CITIGROUP GLOBAL MARKETS	1.000	105			
53261M-10-4	LIMELIGHT NETWORKS INC		08/26/2020	Various	104.000	682			
533900-10-6	LINCOLN ELEC HLDGS		09/24/2020	Various	260.000	23,151			
G5494J-10-3	LINDE PLC	D	09/23/2020	CITIGROUP GLOBAL MARKETS	58.000	13,523			
536797-10-3	LITHIA MTRS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	72.000	15,170			
537008-10-4	LITTLEFUSE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	30.000	5,222			
G5509L-10-1	LIVANOVA PLC		08/26/2020	CITIGROUP GLOBAL MARKETS	246.000	11,262			
538146-10-1	LIVEPERSON INC		08/05/2020	Various	214.000	8,912			
539183-10-3	LIVONGO HEALTH INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	136.000	14,628			
501889-20-8	LKQ CORP		07/06/2020	GOLDMAN, SACHS & CO.	285.000	7,393			
539481-10-1	LOBLAW COS LTD COM	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,693.000	140,625			
539830-10-9	LOCKHEED MARTIN CORP		07/06/2020	GOLDMAN, SACHS & CO.	18.000	6,527			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	07/06/2020	CITIGROUP GLOBAL MARKETS	102,321.000	278,449			
543881-10-6	LORAL SPACE AND COMMUNICATIONS		07/22/2020	CITIGROUP GLOBAL MARKETS	8.000	152			
F58149-13-3	L'OREAL CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	568.000	184,502			
546347-10-5	LOUISIANA-PACIFIC CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	130.000	4,263			
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	138.000	11,185			
502175-10-2	LTC PROPERTIES INC		07/22/2020	Various	291.000	10,869			
55024U-10-9	LUMENTUM HOLDINGS INC		07/22/2020	Various	31.000	2,684			
55027E-10-2	LUMINEX CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	45.000	1,333			
550550-10-7	LUTHER BURBANK CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	112.000	1,089			
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	09/23/2020	CITIGROUP GLOBAL MARKETS	185.000	86,642			
55261F-10-4	M & T BANK CORP		07/06/2020	GOLDMAN, SACHS & CO.	62.000	6,320			
552690-10-9	M D U RESOURCES GROUP, INC.		08/05/2020	Various	217.000	4,724			
SBKFB1-C6-1	M&G PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	22,450.000	47,441			
554489-10-4	MACK-CALI REALTY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	906.000	11,533			
55616P-10-4	MACYS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	286.000	1,862			
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMEN		08/26/2020	CITIGROUP GLOBAL MARKETS	82.000	5,772			
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	91.000	13,969			
559079-20-7	MAGELLAN HEALTH SERVICES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	52.000	3,802			
55933J-20-3	MAGNACHIP SEMICONDUCTOR CORP	D	07/22/2020	CITIGROUP GLOBAL MARKETS	245.000	2,609			
562750-10-9	MANHATTAN ASSOCIATES		08/05/2020	Various	7.000	678			
563571-40-5	MANITOWOC INC		07/22/2020	CITIGROUP GLOBAL MARKETS	281.000	3,240			
56418H-10-0	MANPOWERGROUP		08/05/2020	Various	23.000	1,635			
564563-10-4	MANTECH INTL CORP		08/05/2020	GOLDMAN, SACHS & CO.	156.000	11,043			
565849-10-6	MARATHON OIL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	571.000	3,026			
566324-10-9	MARCUS & MILLICHAP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	255.000	7,181			
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/03/2020	GOLDMAN, SACHS & CO.	131.000	13,505			
57164Y-10-7	MARRIOTT VACATIONS WORLD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	11.000	881			
571748-10-2	MARSH + MCLENNAN COS INC		07/06/2020	GOLDMAN, SACHS & CO.	18.000	1,943			
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		07/06/2020	GOLDMAN, SACHS & CO.	1,608.000	58,145			
574795-10-0	MASIMO CORP		07/06/2020	GOLDMAN, SACHS & CO.	209.000	49,031			
575385-10-9	MASONITE INTERNATIONAL CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	76.000	6,412			
576323-10-9	MASTEC INC.		07/22/2020	CITIGROUP GLOBAL MARKETS	303.000	12,690			
57667L-10-7	MATCH GROUP INC		07/01/2020	MERGER	2,298.700	242,904			
576690-10-1	MATERION CORP		08/26/2020	Various	43.000	2,453			
57686G-10-5	MATSON INC		07/22/2020	CITIGROUP GLOBAL MARKETS	32.000	1,149			
577081-10-2	MATTEL INC COM		08/26/2020	CITIGROUP GLOBAL MARKETS	1,209.000	13,408			
577128-10-1	MATTHEWS INTL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	434.000	7,842			
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	08/27/2020	DISTRIBUTION	2,454.380	34,449			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/23/2020	Various	4,287.000	276,403			
577933-10-4	MAXIMUS INC		08/05/2020	GOLDMAN, SACHS & CO.	87.000	6,662			
55262C-10-0	MBIA INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	113.000	774			
580135-10-1	MCDONALDS CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	217.000	46,648			
58039P-10-7	MCEWEN MINING INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	756.000	832			
580589-10-9	MCGRATH RENTCORP.		08/27/2020	Various	918.000	59,086			
584021-10-9	MEDALLIA INC		09/24/2020	Various	883.000	25,972			
Q5921Q-10-9	MEDIBANK PRIVATE LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	46,660.000	90,200			
G5960L-10-3	MEDTRONIC PLC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,707.000	175,787			
SBZ1G4-32-4	MELROSE INDUSTRIES PLC	B	09/23/2020	Various	64,870.000	96,502			
588056-10-1	MERCER INTERNATIONAL INC	A	07/22/2020	Various	628.000	4,814			

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58844R-10-8	MERCHANTS BANCORP REPRESENTIN		08/05/2020	Various	27.000	464			
58933Y-10-5	MERCK & CO. INC.		09/23/2020	CITIGROUP GLOBAL MARKETS	2,469.000	204,013			
589400-10-0	MERCURY GENERAL CORP		07/22/2020	Various	53.000	2,175			
589378-10-8	MERCURY SYSTEMS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	109.000	8,135			
58958U-10-3	MERIDIAN BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	608.000	6,366			
589584-10-1	MERIDIAN BIOSCIENCE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	66.000	1,040			
589889-10-4	MERIT MEDICAL SYSTEMS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	5.000	210			
59001A-10-2	MERITAGE HOMES CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	128.000	11,437			
59001K-10-0	MERITOR INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	491.000	8,946			
59045L-10-6	MERSANA THERAPEUTICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	199.000	4,446			
N5749R-10-0	MERUS NV	D	07/22/2020	CITIGROUP GLOBAL MARKETS	231.000	3,142			
59064R-10-9	MESA LABORATORIES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	2.000	446			
59100U-10-8	META FINANCIAL GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	188.000	3,553			
59151K-10-8	METHANEX CORP	A	08/20/2020	RBC DOMINION SECURITIES	2,552.000	54,342			
55277P-10-4	MGE ENERGY INC		08/26/2020	CITIGROUP GLOBAL MARKETS	233.000	15,452			
552848-10-3	MGIC INVT CORP WIS		09/24/2020	Various	25,071.000	224,943			
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		07/22/2020	Various	47.000	1,285			
552953-10-1	MGM RESORTS INTERNATIONAL		09/23/2020	CITIGROUP GLOBAL MARKETS	3,046.000	65,123			
595017-10-4	MICROCHIP TECHNOLOGY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	2,741.000	267,659			
595112-10-3	MICRON TEC HNOLOGY INC COM		07/06/2020	GOLDMAN, SACHS & CO.	24.000	1,222			
594918-10-4	MICROSOFT CORP		09/23/2020	Various	417.000	84,212			
59522J-10-3	MID AMERICA APT		07/28/2020	Various	2,806.000	310,975			
596278-10-1	MIDDLEBY CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	220.000	15,607			
596680-10-8	MIDDLESEX WATER CO		07/22/2020	CITIGROUP GLOBAL MARKETS	142.000	9,535			
597742-10-5	MIDLAND STATES BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	941.000	12,327			
G14838-10-9	MIMECAST LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	38.000	1,645			
60468T-10-5	MIRATI THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	4.000	502			
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	09/03/2020	GOLDMAN, SACHS & CO.	194,766.000	310,906			
606710-20-0	MITEK SYSTEMS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	337.000	3,191			
J43916-11-3	MITSUBISHI ESTATE CO	B	09/23/2020	CITIGROUP GLOBAL MARKETS	21,500.000	331,454			
J44002-12-9	MITSUBISHI HEAVY INDS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	22,200.000	522,092			
J4599L-10-2	MIZUHO FINANCIAL GROUP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	558,700.000	737,589			
55306N-10-4	MKS INSTRUMENTS		07/22/2020	CITIGROUP GLOBAL MARKETS	27.000	3,305			
60739U-20-4	MOBILEIRON INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	663.000	3,431			
60786M-10-5	MOELIS ORD CLASS A		09/24/2020	Various	977.000	30,526			
60855R-10-0	MOLINA HEALTHCARE INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,086.000	166,234			
60871R-20-9	MOLSON COORS BEVERAGE CO		09/23/2020	CITIGROUP GLOBAL MARKETS	9,579.000	316,873			
60877T-10-0	MOMENTA PHARMACEUTICALS INC		08/05/2020	Various	75.000	2,450			
609027-10-7	MONARCH CASINO & RESORT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	40.000	1,820			
SB1CRL-C4-3	MONDI PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	8,853.000	176,516			
609720-10-7	MONMOUTH REIT-CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	792.000	11,476			
610236-10-1	MONRO MUFFLER BRAKE INC		08/05/2020	Various	177.000	9,769			
61174X-10-9	MONSTER BEVERAGE CORP		09/23/2020	Various	665.000	49,087			
615369-10-5	MOODYS CORP		07/06/2020	GOLDMAN, SACHS & CO.	1.000	284			
617446-44-8	MORGAN STANLEY		09/23/2020	Various	5,728.000	270,022			
617700-10-9	MORNINGSTAR INC		09/24/2020	Various	141.000	21,681			
S06043-16-0	MORRISON(WM.)SUPERMARKETS PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	84,910.000	194,093			
62482R-10-7	MR COOPER GROUP INC		07/22/2020	CITIGROUP GLOBAL MARKETS	293.000	3,926			
553498-10-6	MSA SAFETY INC		09/24/2020	Various	213.000	26,044			
553530-10-6	MSC INDL DIRECT INC		08/05/2020	Various	51.000	3,488			
624758-10-8	MUELLER WATER PRODUCTS INC CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	445.000	4,472			
628464-10-9	MYERS INDS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	35.000	481			
62857M-10-5	MYOKARDIA INC		08/05/2020	Various	14.000	1,374			
62855J-10-4	MYRIAD GENETICS INC		08/05/2020	Various	106.000	1,243			
630402-10-5	NAPCO SECURITY TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	6.000	146			
631103-10-8	NASDAQ OMX GROUP		09/23/2020	CITIGROUP GLOBAL MARKETS	1,483.000	177,560			
632307-10-4	NATERA INC		08/05/2020	GOLDMAN, SACHS & CO.	18.000	922			
633707-10-4	NATIONAL BANK HOLDINGS CORPORATION		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	319.000	7,742			
635017-10-6	NATIONAL BEVERAGE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	28.000	1,869			
636180-10-1	NATIONAL FUEL GAS CO.		08/05/2020	Various	161.000	6,709			
63633D-10-4	NATIONAL HEALTH INVESTORS		08/26/2020	Various	210.000	12,416			

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636518-10-2	NATIONAL INSTRUMENTS CORP		07/22/2020	Various	112.000	4,289			
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		08/05/2020	Various	22.000	1,956			
637372-20-2	NATIONAL RESEARCH CORP		08/26/2020	Various	31.000	1,712			
637417-10-6	NATIONAL RETAIL PROPERTIES		09/24/2020	Various	658.000	22,904			
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		07/22/2020	Various	336.000	9,959			
63845R-10-7	NATIONAL VISION HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	20.000	557			
639050-10-3	NATUS MEDICAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	514.000	8,902			
63947U-10-7	NCINO INC		09/24/2020	Various	1,087.000	62,823			
640079-10-9	NEENAH PAPER		07/22/2020	CITIGROUP GLOBAL MARKETS	48.000	2,313			
640268-10-8	NEKTAR THERAPEUTICS		08/26/2020	CITIGROUP GLOBAL MARKETS	796.000	15,482			
64031N-10-8	NELNET INC CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	2.000	119			
640491-10-6	NEOGEN CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	34.000	2,538			
64049M-20-9	NEOGENOMICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	340.000	12,561			
64051T-10-0	NEOPHOTONICS CORP.		07/22/2020	Various	141.000	1,225			
64110D-10-4	NETAPP INC		09/23/2020	CITIGROUP GLOBAL MARKETS	2,131.000	87,776			
64110L-10-6	NETFLIX INC		07/06/2020	GOLDMAN, SACHS & CO.	52.000	25,678			
64115T-10-4	NETSCOUT SYSTEMS INC		08/05/2020	GOLDMAN, SACHS & CO.	297.000	7,274			
64157F-10-3	NEVRO CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	55.000	7,419			
651587-10-7	NEW MARKET CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	38.000	14,117			
64829B-10-0	NEW RELIC INC		07/22/2020	CITIGROUP GLOBAL MARKETS	11.000	708			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		08/26/2020	CITIGROUP GLOBAL MARKETS	1,864.000	14,840			
SBM94G-Q4-8	NEW WORLD DEVELOPMENT COMPANY-NEW	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,000.000	4,864			
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,555.000	14,057			
65158N-10-2	NEWMARK GROUP INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	1,800.000	7,596			
65249B-10-9	NEWS CORP CLASS A		07/06/2020	GOLDMAN, SACHS & CO.	250.000	3,043			
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC TRU		07/22/2020	CITIGROUP GLOBAL MARKETS	96.000	3,488			
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		08/05/2020	GOLDMAN, SACHS & CO.	181.000	15,644			
65339F-10-1	NEXTERA ENERGY INC		09/23/2020	Various	679.000	185,261			
65341B-10-6	NEXTERA ENERGY PARTNERS LP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	54			
62914B-10-0	NIC INC		07/22/2020	CITIGROUP GLOBAL MARKETS	43.000	953			
654106-10-3	NIKE INC CL B		09/23/2020	Various	2,021.000	223,917			
65473P-10-5	NISOURCE I NC		09/23/2020	CITIGROUP GLOBAL MARKETS	24,781.000	535,517			
65487K-10-0	NLIGHT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	177.000	4,073			
629209-30-5	NMI HOLDINGS INC CLASS A		08/05/2020	Various	54.000	759			
655044-10-5	NOBLE ENER GY INC COM		08/26/2020	Various	134.000	1,215			
655844-10-8	NORFOLK SOUTHERN CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	230.000	49,089			
Q6951U-10-1	NORTHERN STAR RESOURCES LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	278.000	2,752			
66611T-10-8	NORTHFIELD BANCORP INC NJ		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	328.000	3,221			
666807-10-2	NORTHROP GRUMMAN CORP		09/23/2020	Various	283.000	92,669			
667340-10-3	NORTHWEST BANCSHARES INC		08/05/2020	GOLDMAN, SACHS & CO.	1,415.000	14,100			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		08/05/2020	GOLDMAN, SACHS & CO.	252.000	13,419			
668074-30-5	NORTHWESTERN CORP		09/24/2020	Various	638.000	33,369			
G66721-10-4	NORWEGIAN CRUISE LINE		08/05/2020	Various	1,173.000	16,173			
67000B-10-4	NOVANTA INC		09/28/2020	Various	701.000	72,826			
670002-40-1	NOVAVAX INC		08/26/2020	Various	186.000	18,168			
G6674U-10-8	NOVOCURE LTD		08/26/2020	CITIGROUP GLOBAL MARKETS	200.000	15,994			
629377-50-8	NRG ENERGY INC		07/06/2020	GOLDMAN, SACHS & CO.	1,431.000	47,266			
S61292-77-7	NTT DOCOMO, INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	13,900.000	358,142			
67018T-10-5	NU SKIN ASIA PAC INC		08/05/2020	GOLDMAN, SACHS & CO.	205.000	9,697			
670346-10-5	NUCOR CORP.		09/23/2020	Various	607.000	26,813			
67080M-10-3	NURIX THERAPEUTICS INC		07/24/2020	JPMORGAN CHASE & CO.	900.000	17,100			
67059N-10-8	NUTANIX INC CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	1,464			
670704-10-5	NUVASIVE, INC.		07/22/2020	Various	100.000	5,472			
629445-20-6	NVE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	12.000	745			
67066G-10-4	NVIDIA CORP		07/06/2020	GOLDMAN, SACHS & CO.	57.000	22,433			
S66564-07-1	OBAYASHI CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	13,300.000	126,178			
676079-10-6	ODONATE THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	59.000	2,250			
67103X-10-2	OFG BANCORP		08/26/2020	CITIGROUP GLOBAL MARKETS	673.000	8,762			
670837-10-3	OGE ENERGY CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	24,367.000	708,105			
680033-10-7	OLD NATL BANCORP IND		07/22/2020	CITIGROUP GLOBAL MARKETS	660.000	9,369			
680223-10-4	OLD REPUBLIC INTL CORP		08/05/2020	Various	964.000	15,199			

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680665-20-5	OLIN CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	122.000	1,287			
68213N-10-9	OMNICELL INC		07/22/2020	Various	190.000	12,413			
681919-10-6	OMNICOM GROUP		07/06/2020	GOLDMAN, SACHS & CO.	50.000	2,763			
682189-10-5	ON SEMICONDUCTOR CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	8,544.000	171,564			
68235P-10-8	ONE GAS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	219.000	16,127			
682406-10-3	ONE LIBERTY PROPERTIES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	654.000	11,452			
68268W-10-3	ONEMAIN HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	61.000	1,380			
68287N-10-0	ONESPAN INC		08/05/2020	Various	79.000	2,315			
683344-10-5	ONTO INNOVATION INC		07/22/2020	Various	275.000	9,789			
683373-10-4	ONTRAK INC		07/22/2020	CITIGROUP GLOBAL MARKETS	43.000	1,484			
68554V-10-8	ORASURE TECHNOLOGIES INC		08/26/2020	Various	116.000	1,646			
Q71610-10-1	ORIGIN ENERGY LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	78,313.000	258,526			
686688-10-2	ORMAT TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	146.000	8,991			
SBH4TC-W7-3	ORORA LTD	B	07/03/2020	EXCHANGE	2,315.000	4,080			
68752M-10-8	ORTHOFIX MEDICAL INC		08/05/2020	Various	345.000	10,439			
68752L-10-0	ORTHOPEDIATRICS CORP		08/05/2020	Various	80.000	3,385			
688239-20-1	OSHKOSH CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	183.000	14,219			
68902V-10-7	OTIS WORLDWIDE CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	4,736.000	286,102			
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,600.000	324,530			
689648-10-3	OTTER TAIL POWER CO.		08/05/2020	Various	527.000	20,524			
69007J-10-6	OUTFRONT MEDIA INC		09/29/2020	Various	3,780.000	54,327			
690370-10-1	OVERSTOCKCOM INC		07/22/2020	CITIGROUP GLOBAL MARKETS	106.000	5,814			
690470-10-2	OVINTIV INC		08/26/2020	Various	1,017.000	11,275			
690742-10-1	OWENS CORNING INC		07/06/2020	GOLDMAN, SACHS & CO.	824.000	45,847			
377316-10-4	P H GLATFELTER CORP CO		08/05/2020	Various	333.000	5,077			
69404D-10-8	PACIFIC BIOSCIENCES CAL		08/05/2020	Various	160.000	615			
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/06/2020	GOLDMAN, SACHS & CO.	45.000	4,500			
69526K-10-5	PACTIV EVERGREEN INC		09/24/2020	Various	9,981.000	139,201			
697435-10-5	PALO ALTO NETWORKS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	66.000	15,783			
69924R-10-8	PARAMOUNT GROUP REIT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	435.000	3,041			
70014A-10-4	PARK AEROSPACE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	208.000	2,325			
700517-10-5	PARK HOTELS RESORTS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,772.000	16,277			
700658-10-7	PARK NATIONAL CORP		08/05/2020	Various	15.000	1,122			
701094-10-4	PARKER HAN NIFIN CORP COM		09/23/2020	CITIGROUP GLOBAL MARKETS	391.000	76,429			
701877-10-2	PARSLEY ENERGY INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	547.000	5,486			
70202L-10-2	PARSONS CORP		08/05/2020	GOLDMAN, SACHS & CO.	247.000	8,773			
702712-10-0	PASSAGE BIO INC		07/22/2020	Various	169.000	3,772			
703343-10-3	PATRICK INDUSTRIES INC		08/05/2020	GOLDMAN, SACHS & CO.	66.000	4,334			
704326-10-7	PAYCHEX INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,445.000	109,921			
70438V-10-6	PAYLOCITY HOLDING CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	75.000	10,619			
70450Y-10-3	PAYPAL HOLDINGS INC		09/23/2020	Various	341.000	61,717			
69318J-10-0	PC CONNECTION INC		08/05/2020	Various	40.000	1,694			
693282-10-5	PDF SOLUTIONS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	123.000	2,466			
69329Y-10-4	PDL BIOPHARMA INC		08/05/2020	Various	1,264.000	3,876			
704699-10-7	PEAPACK GLADSTONE FINL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	300.000	4,818			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	191.000	2,128			
SB4PT2-P8-8	PEMBINA PIPELINE CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,311.000	197,605			
707569-10-9	PENN NATIONAL GAMING INC		08/26/2020	CITIGROUP GLOBAL MARKETS	529.000	20,585			
70805E-10-9	PENNANT GROUP INC		07/22/2020	Various	36.000	794			
70975L-10-7	PENUMBRA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	4.000	813			
71363P-10-6	PERDOCEO EDUCATION CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	448.000	6,335			
71375U-10-1	PERFICIENT INC		08/14/2020	Various	5,066.000	193,665			
71377A-10-3	PERFORMANCE FOOD GROUP		09/24/2020	Various	1,509.000	47,538			
G97822-10-3	PERRIGO PLC		07/06/2020	GOLDMAN, SACHS & CO.	25.000	1,382			
S06825-38-4	PERSIMMON PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	158.000	4,676			
715347-10-0	PERSPECTA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	669.000	14,129			
716382-10-6	PETMED EXPRESS INC		08/05/2020	GOLDMAN, SACHS & CO.	57.000	1,804			
S71035-26-5	PEUGEOT SA EUR1	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,091.000	38,024			
717081-10-3	PFIZER INC		09/23/2020	Various	7,130.000	252,305			
SBMW2G-T8-7	PHARMA MAR SA	B	07/23/2020	EXCHANGE	39.830	4,245			
71742Q-10-6	PHIBRO ANIMAL HEALTH CORP CLASS A		07/22/2020	Various	137.000	3,369			

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718172-10-9	PHILIP MORRIS INTL.		09/23/2020	CITIGROUP GLOBAL MARKETS	1,434.000	108,267			
S59866-22-8	PHILIPS ELECTRONICS ORD	B	07/07/2020	STOCK DIV.	201.780	9,735			
718546-10-4	PHILLIPS 66		07/06/2020	GOLDMAN, SACHS & CO.	179.000	12,188			
71944F-10-6	PHREESIA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	24.000	691			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		08/26/2020	CITIGROUP GLOBAL MARKETS	643.000	11,471			
72341T-10-3	PING IDENTITY HOLDING CORP		08/05/2020	GOLDMAN, SACHS & CO.	152.000	5,626			
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		08/26/2020	CITIGROUP GLOBAL MARKETS	510.000	20,891			
72352L-10-6	PINTEREST INC CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	241.000	9,532			
69343T-10-7	PJT PARTNERS INC CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	158			
72651A-20-7	PLAINS GP HOLDINGS CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	1,646.000	13,645			
72703H-10-1	PLANET FITNESS INC CLASS A		09/24/2020	Various	290.000	17,096			
72941B-10-6	PLURALSIGHT INC CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	912			
693475-10-5	PNC FINL SVCS GROUP INC		09/23/2020	Various	1,140.000	116,901			
69349H-10-7	PNM RESOURCES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	336.000	14,018			
736508-84-7	PORTLAND GENERAL ELECTRIC CO		08/26/2020	Various	1,381.000	56,840			
73730P-10-8	POSEIDA THERAPEUTICS INC		07/10/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,600			
737446-10-4	POST HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	246.000	21,272			
737630-10-3	POTLATCH CORP.		08/05/2020	Various	67.000	2,859			
739128-10-6	POWELL INDUSTRIES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	128.000	3,510			
739276-10-3	POWER INTEGRATIONS INC		09/28/2020	Various	832.000	46,530			
693506-10-7	PPG INDUSTRIES INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,985.000	234,865			
73943T-10-3	PQ GROUP HOLDINGS INC		08/26/2020	Various	598.000	7,295			
69354M-10-8	PRA HEALTH SCIENCES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	100.000	10,420			
74039L-10-3	PREFERRED APARTMENT COMMUNITIES RE		08/05/2020	Various	1,409.000	9,937			
74051N-10-2	PREMIER INC CLASS A		09/24/2020	Various	1,210.000	40,473			
74112D-10-1	PRESTIGE BRANDS		08/05/2020	GOLDMAN, SACHS & CO.	312.000	12,131			
74164M-10-8	PRIMERICA INC		08/05/2020	GOLDMAN, SACHS & CO.	32.000	4,051			
74167P-10-8	PRIMO WATER CORP		09/24/2020	Various	1,219.000	17,013			
74257L-10-8	PRINCIPIA BIOPHARMA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	150.000	13,937			
742718-10-9	PROCTER & GAMBLE CO		07/06/2020	GOLDMAN, SACHS & CO.	27.000	3,284			
743312-10-0	PROGRESS SOFTWARE CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	53.000	1,922			
743315-10-3	PROGRESSIVE CORP		09/03/2020	GOLDMAN, SACHS & CO.	218.000	20,171			
74340W-10-3	PROLOGIS INC		07/06/2020	GOLDMAN, SACHS & CO.	24.000	2,293			
743424-10-3	PROOFPOINT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	161.000	17,984			
SBJDS7-L3-4	PROSUS NV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	399.000	37,271			
G72800-10-8	PROTHENA PLC	D	08/26/2020	Various	373.000	4,544			
743815-10-2	PROVIDENCE SERVICE CORP/THE		08/05/2020	GOLDMAN, SACHS & CO.	4.000	330			
G72899-10-0	PRUDENTIAL CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,019.000	126,922			
744320-10-2	PRUDENTIAL FINL INC		09/23/2020	CITIGROUP GLOBAL MARKETS	10,170.000	630,133			
69360J-10-7	PS BUSINESS PKS INC CALIF COM		08/05/2020	Various	803.000	107,334			
69370C-10-0	PTC INC		09/23/2020	CITIGROUP GLOBAL MARKETS	819.000	66,912			
69366J-20-0	PTC THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	360.000	17,629			
74460D-10-9	PUBLIC STORAGE		07/06/2020	GOLDMAN, SACHS & CO.	19.000	3,734			
74624M-10-2	PURE STORAGE INC CLASS A		08/05/2020	Various	181.000	3,245			
693656-10-0	PVH CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	22.000	935			
74736L-10-9	Q2 HOLDINGS INC		07/21/2020	BANK OF AMERICA/MERRILL LYNCH	127.000	11,883			
74727D-30-6	QAD INC. CL A		07/22/2020	Various	133.000	5,373			
74736K-10-1	QORVO INC		09/23/2020	Various	1,042.000	130,882			
74736A-10-3	QTS REALTY REIT CLASS A INC TRUST		08/05/2020	GOLDMAN, SACHS & CO.	3.000	218			
747316-10-7	QUAKER CHEMICAL CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	77.000	15,542			
74758T-30-3	QUALYS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	14.000	1,555			
74762E-10-2	QUANTA SERVICES		08/05/2020	GOLDMAN, SACHS & CO.	100.000	4,278			
74834L-10-0	QUEST DIAGNOSTICS INC		07/06/2020	GOLDMAN, SACHS & CO.	12.000	1,420			
74838J-10-1	QUIDEL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	2.000	446			
748740-10-0	QUINSTREET INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	478.000	4,866			
G73268-10-7	QUOTIENT LTD		08/26/2020	Various	350.000	2,028			
749607-10-7	R L I CORP.		09/30/2020	Various	571.000	47,502			
749397-10-5	R1 RCM INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	484.000	6,137			
750236-10-1	RADIAN GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	451.000	5,971			
750491-10-2	RADNET INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	21.000	314			
750917-10-6	RAMBUS INC		08/05/2020	Various	83.000	1,220			

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75321W-10-3	RANPAK HOLDINGS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	197.000	1,595			
754907-10-3	RAYONIER INC		08/26/2020	CITIGROUP GLOBAL MARKETS	338.000	9,674			
75524B-10-4	RBC BEARING INS		09/24/2020	Various	239.000	30,086			
75606N-10-9	REALPAGE INC		09/29/2020	Various	2,280.000	136,853			
756109-10-4	REALTY INCOME CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	14,563.000	888,721			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	381.000	36,805			
758750-10-3	REGAL BELOIT CORP		08/05/2020	GOLDMAN, SACHS & CO.	11.000	1,064			
7591EP-10-0	REGIONS FINANCIAL CORP		07/06/2020	GOLDMAN, SACHS & CO.	4,598.000	49,658			
759351-60-4	REINSURANCE GROUP AMERICA INC		09/23/2020	CITIGROUP GLOBAL MARKETS	251.000	23,215			
759509-10-2	RELIANCE STEEL & ALUMINUM		07/22/2020	Various	47.000	4,416			
75955J-40-2	RELMADA THERAPEUTICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	70.000	2,919			
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		07/06/2020	GOLDMAN, SACHS & CO.	27.000	4,687			
75972A-30-1	RENEWABLE ENERGY INC		08/26/2020	Various	92.000	2,865			
76029L-10-0	REPAY HOLDINGS CORP CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	133.000	3,257			
76029N-10-6	REPLIMUNE GROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	119.000	2,543			
759910-10-2	REPRO MED SYSTEM INC		07/22/2020	Various	102.000	958			
S56693-54-2	REPSOL YPF SA EUR1	B	09/03/2020	Various	18,507.720	141,051			
760281-20-4	REPUBLIC BANCORP INC CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	173.000	5,277			
760759-10-0	REPUBLIC S VCS INC COM		07/06/2020	GOLDMAN, SACHS & CO.	50.000	4,079			
J6448E-10-6	RESONA HOLDINGS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	55,300.000	204,218			
76122Q-10-5	RESOURCES CONNECTION INC		07/22/2020	CITIGROUP GLOBAL MARKETS	282.000	3,339			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		08/05/2020	GOLDMAN, SACHS & CO.	1,467.000	16,254			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		08/05/2020	GOLDMAN, SACHS & CO.	96.000	620			
761330-10-9	REVANCE THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	18.000	503			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		08/05/2020	GOLDMAN, SACHS & CO.	372.000	17,778			
76169B-10-2	REXNORD CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	441.000	13,283			
762544-10-4	RIBBON COMMUNICATIONS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	224.000	954			
S07188-75-8	RIO TINTO CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,118.000	67,969			
74965L-10-1	RLJ LODGING TRUST		08/26/2020	CITIGROUP GLOBAL MARKETS	2,832.000	24,827			
74967R-10-6	RMR GROUP INC CLASS A		07/22/2020	Various	454.000	11,856			
770323-10-3	ROBERT HALF INTL INC		07/06/2020	GOLDMAN, SACHS & CO.	61.000	3,197			
773903-10-9	ROCKWELL AUTOMATION INC		09/23/2020	Various	674.000	143,915			
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	09/23/2020	CITIGROUP GLOBAL MARKETS	11,646.000	444,471			
775133-10-1	ROGERS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	10.000	1,155			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	7,005.000	20,343			
776696-10-6	ROPER TECHNOLOGIES INC		09/23/2020	Various	1,190.000	460,125			
777780-10-7	ROSETTA STONE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	37.000	871			
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,898.000	132,986			
780287-10-8	ROYAL GOLD INC		08/26/2020	CITIGROUP GLOBAL MARKETS	2.000	274			
781846-30-8	RUSH ENTERPRISES INC CL B		07/22/2020	CITIGROUP GLOBAL MARKETS	46.000	1,744			
D6629K-10-9	RWE AG (NEU) CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,551.000	93,255			
783549-10-8	RYDER SYSTEM INC		08/26/2020	CITIGROUP GLOBAL MARKETS	25.000	1,030			
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		09/24/2020	Various	361.000	12,173			
78573L-10-6	SABRA HEALTHCARE REIT INC		08/05/2020	Various	20,059.000	284,605			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	07/08/2020	CITIGROUP GLOBAL MARKETS	88,286.000	844,350			
78667J-10-8	SAGE THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	236.000	11,965			
78781P-10-5	SAILPOINT TECHNOLOGIES HOLDINGS IN		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	326.000	9,333			
79466L-30-2	SALESFORCE.COM INC		07/06/2020	GOLDMAN, SACHS & CO.	11.000	2,175			
800013-10-4	SANDERSON FARMS INC		09/21/2020	Various	289.000	33,366			
801056-10-2	SANMINA CORP		08/05/2020	GOLDMAN, SACHS & CO.	281.000	8,371			
Q82869-11-8	SANTOS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	51,485.000	189,544			
802912-10-5	SAPUTO GROUP INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	12,526.000	311,580			
804395-10-1	SAUL CENTERS		07/22/2020	Various	528.000	15,965			
806037-10-7	SCANSOURCE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	370.000	8,954			
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	106,562.000	166,714			
806407-10-2	SCHEIN HENRY INC		07/06/2020	GOLDMAN, SACHS & CO.	802.000	47,735			
806857-10-8	SCHLUMBERGER LTD		09/23/2020	CITIGROUP GLOBAL MARKETS	24,425.000	405,699			
80689H-10-2	SCHNEIDER NATIONAL INC CLASS B		08/05/2020	GOLDMAN, SACHS & CO.	27.000	662			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	15.000	246			
807066-10-5	SCHOLASTIC CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	460.000	10,417			
80810D-10-3	SCHRODINGER INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	4,393			

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808541-10-6	SCHWEITZER-MAUDUIT INTL INC		08/05/2020	Various	262.000	8,157			
811543-10-7	SEABOARD		07/22/2020	Various	4.000	11,528			
811707-80-1	SEACOAST BANKING CORP FL		08/05/2020	Various	1,893.000	38,686			
81282V-10-0	SEAWORLD ENTERTAINMENT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	1,076			
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		07/22/2020	Various	653.000	9,110			
816300-10-7	SELECTIVE INSURANCE GROUP		08/26/2020	CITIGROUP GLOBAL MARKETS	264.000	15,275			
816307-30-0	SELECTQUOTE INC		09/24/2020	Various	8,608.000	162,853			
S62051-33-9	SEMBCORP MARINE LTD	B	09/09/2020	DISTRIBUTION	14,733.000	1,868			
816850-10-1	SEMTECH CORPORATION		07/22/2020	CITIGROUP GLOBAL MARKETS	26.000	1,366			
81725T-10-0	SENSIENT TECHNOLOGIES		08/05/2020	GOLDMAN, SACHS & CO.	47.000	2,553			
817565-10-4	SERVICE CORP. INTERNATIONAL		08/26/2020	CITIGROUP GLOBAL MARKETS	378.000	17,225			
81761L-10-2	SERVICE PROPERTIES TRUST		08/26/2020	CITIGROUP GLOBAL MARKETS	707.000	5,201			
82489T-10-4	SHOCKWAVE MEDICAL INC		08/05/2020	GOLDMAN, SACHS & CO.	2.000	103			
Q8501T-10-5	SHOPPING CENTRES AUSTRALASIA PROPE	B	07/01/2020	CANCELLED TRADE	(1,978.000)	(2,955)			
SB8K7J-65-9	SHOPPING CENTRES AUSTRALASIA PROPE	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,978.000	2,955			
825690-10-0	SHUTTERSTOCK INC		09/17/2020	Various	3,617.000	177,633			
D69671-21-8	SIEMANS AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,092.000	143,598			
D6T47E-10-6	SIEMENS ENERGY N AG	B	09/28/2020	DISTRIBUTION	3,673.500	80,643			
SBD594-Y4-9	SIEMENS HEALTHINEERS AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	6,272.000	276,488			
826917-10-6	SIGA TECHNOLOGIES INC		08/05/2020	Various	421.000	2,749			
82669G-10-4	SIGNATURE BK NEW YORK NY		09/29/2020	Various	814.000	77,754			
826919-10-2	SILICON LABORATORIES		08/26/2020	CITIGROUP GLOBAL MARKETS	119.000	12,136			
82710M-10-0	SILK ROAD MEDICAL INC		08/05/2020	GOLDMAN, SACHS & CO.	118.000	5,900			
828730-20-0	SIMMONS FIRST NATL CORP CL A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	31.000	467			
828806-10-9	SIMON PPTY GROUP INC		09/23/2020	Various	12,535.000	803,882			
82981J-10-9	SITE CENTERS CORP		08/05/2020	Various	29,396.000	219,086			
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	359			
S52712-76-7	SIXT AG - PRFD		07/01/2020	CANCELLED TRADE	(62.000)	(3,193)			
784305-10-4	SJW CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	188.000	12,335			
830566-10-5	SKECHERS USA INC		08/11/2020	Various	1,886.000	56,041			
83088M-10-2	SKYWORKS SOLUTIONS INC		07/06/2020	GOLDMAN, SACHS & CO.	4.000	526			
78440X-10-1	SL GREEN REALTY CORP		08/05/2020	GOLDMAN, SACHS & CO.	397.000	18,730			
83125X-10-3	SLEEP NUMBER CORP		08/05/2020	GOLDMAN, SACHS & CO.	100.000	4,645			
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	112.000	3,213			
83200N-10-3	SMARTSHEET INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	42.000	2,204			
831865-20-9	SMITH (A.O.)		07/06/2020	GOLDMAN, SACHS & CO.	52.000	2,498			
832696-40-5	SMUCKER J M CO COM NEW		07/06/2020	GOLDMAN, SACHS & CO.	38.000	4,023			
833034-10-1	SNAP ON IN C COM		09/23/2020	CITIGROUP GLOBAL MARKETS	651.000	91,850			
83417Q-10-5	SOLARWINDS CORP		08/05/2020	GOLDMAN, SACHS & CO.	361.000	6,776			
835495-10-2	SONOCO PRODUCTS CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	260.000	13,972			
83570H-10-8	SONOS INC		08/26/2020	Various	507.000	8,306			
840441-10-9	SOUTH STATE CORP		08/05/2020	GOLDMAN, SACHS & CO.	290.000	15,057			
844895-10-2	SOUTHWEST GAS CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	149.000	9,364			
S68814-36-7	SPARK NEW ZEALAND LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	114,405.000	353,317			
847215-10-0	SPARTANNASH ORD		08/05/2020	GOLDMAN, SACHS & CO.	123.000	2,654			
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,148.000	3,800			
84857L-10-1	SPIRE INC		08/05/2020	GOLDMAN, SACHS & CO.	367.000	22,387			
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/05/2020	GOLDMAN, SACHS & CO.	765.000	15,935			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	21.000	713			
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		08/05/2020	Various	97.000	3,978			
85209W-10-9	SPROUT SOCIAL INC CLASS A		07/29/2020	Various	1,713.000	47,540			
784635-10-4	SPX CORP		08/05/2020	GOLDMAN, SACHS & CO.	7.000	297			
78469X-10-7	SPX FLOW INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	38.000	1,291			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/23/2020	CITIGROUP GLOBAL MARKETS	2,587.000	154,418			
SBF7MP-L9-4	SSR MINING INC	B	09/16/2020	MERGER	236.630	5,240			
S07669-37-7	ST JAMESS PLACE PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	26,602.000	313,910			
852312-30-5	STAAR SURGICAL CO		08/05/2020	GOLDMAN, SACHS & CO.	148.000	9,148			
85254J-10-2	STAG INDUSTRIAL INC.		08/05/2020	GOLDMAN, SACHS & CO.	117.000	3,881			
SBF806-K6-7	STANDARD LIFE ABERDEEN PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	143,529.000	395,426			
854231-10-7	STANDEX INTERNATIONAL CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	105.000	6,077			
854502-10-1	STANLEY BLACK & DECKER INC		09/23/2020	CITIGROUP GLOBAL MARKETS	86.000	13,478			

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855244-10-9	STARBUCKS CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	931.000	77,264			
85571B-10-5	STARWOOD PROPERTY TRUST INC		08/05/2020	Various	259.000	3,498			
855707-10-5	STATE AUTO FINANCIAL CORP		08/05/2020	GOLDMAN, SACHS & CO.	402.000	6,472			
857477-10-3	STATE STREET CORPORATION		07/06/2020	GOLDMAN, SACHS & CO.	42.000	2,708			
858119-10-0	STEEL DYNAMICS INC		07/06/2020	GOLDMAN, SACHS & CO.	166.000	4,308			
858155-20-3	STEELCASE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	151.000	1,573			
858586-10-0	STEPAN CO		07/22/2020	CITIGROUP GLOBAL MARKETS	10.000	1,046			
85914M-10-7	STEPSTONE GROUP INC CLASS A		09/29/2020	Various	4,647.000	103,673			
858912-10-8	STERICYCLE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	120.000	7,579			
G8473T-10-0	STERIS		07/06/2020	GOLDMAN, SACHS & CO.	327.000	50,244			
860372-10-1	STEWART INFORMATION SERVICES CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	231.000	7,207			
S68508-56-3	STOCKLAND	B	09/03/2020	GOLDMAN, SACHS & CO.	36,497.000	102,891			
86150R-10-7	STOKE THERAPEUTICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	23			
861896-10-8	STONEX GROUP INC		07/06/2020	EXCHANGE	87.000	2,734			
862121-10-0	STORE CAPITAL CORP		08/26/2020	Various	12,054.000	302,061			
J77153-12-0	SUMITOMO CHEMICAL CO	B	09/23/2020	CITIGROUP GLOBAL MARKETS	108,500.000	377,221			
S68588-49-0	SUMITOMO METAL MINING LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	100.000	3,207			
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,300.000	209,227			
86646P-10-3	SUMO LOGIC INC		09/17/2020	MORGAN STANLEY	42.000	924			
866674-10-4	SUN COMMUNITIES		09/23/2020	Various	5,319.000	745,986			
S25661-24-0	SUN LIFE FINANCIAL COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	514.000	20,425			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	215.000	1,634			
J78186-10-3	SUNTORY BEVERAGE & FOOD LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,600.000	210,697			
868459-10-8	SUPERNUS PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	163.000	3,790			
86881A-10-0	SURGERY PARTNERS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	30.000	339			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	09/23/2020	CITIGROUP GLOBAL MARKETS	800.000	31,608			
78486Q-10-1	SVB FINANCIAL GROUP		09/23/2020	CITIGROUP GLOBAL MARKETS	372.000	84,303			
78489X-10-3	SVMK INC		08/05/2020	GOLDMAN, SACHS & CO.	14.000	354			
H8431B-10-9	SWISS RE LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,707.000	428,653			
H8398N-10-4	SWISSCOM	B	09/23/2020	CITIGROUP GLOBAL MARKETS	564.000	307,319			
87105L-10-4	SWITCH INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	29.000	537			
871237-10-3	SYKES ENTERPRISES INC		08/05/2020	Various	115.000	3,239			
87157D-10-9	SYNAPTICS INC		08/26/2020	Various	84.000	6,962			
87166B-10-2	SYNEOS HEALTH INC CLASS A		09/24/2020	Various	970.000	57,309			
87162W-10-0	SYNNEX CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	86.000	10,961			
871607-10-7	SYNOPSYS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	983.000	194,496			
871829-10-7	SYSCO CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	505.000	30,563			
74144T-10-8	T. ROWE PRICE GROUP		09/23/2020	Various	1,203.000	147,877			
S68732-62-7	TABCORP HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	96,698.000	239,414			
873379-10-1	TABULA RASA HEALTHCARE INC		08/26/2020	Various	132.000	6,530			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/23/2020	CITIGROUP GLOBAL MARKETS	154.000	24,996			
876030-10-7	TAPESTRY INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	203.000	2,505			
87612E-10-6	TARGET CORP		07/06/2020	GOLDMAN, SACHS & CO.	19.000	2,266			
876664-10-3	TAUBMAN CENTERS INC		08/05/2020	GOLDMAN, SACHS & CO.	234.000	8,951			
87724P-10-6	TAYLOR MORRISON HOME CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	412.000	10,312			
SBJMY6-G0-1	TC ENERGY CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,060.000	222,007			
872307-10-3	TCF FINANCIAL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	705.000	18,732			
G87110-10-5	TECHNIPFMC PLC	D	08/26/2020	CITIGROUP GLOBAL MARKETS	102.000	767			
87901J-10-5	TEGNA INC		07/22/2020	Various	252.000	2,721			
87918A-10-5	TELADOC HEALTH INC		09/23/2020	CITIGROUP GLOBAL MARKETS	720.000	150,638			
W95878-16-6	TELE2 AB SER'B' SEK1.25	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,451.000	48,315			
879360-10-5	TELEDYNE TECHNOLOGIES INC		07/06/2020	GOLDMAN, SACHS & CO.	26.000	7,925			
879382-10-9	TELEFONICA DE ESPANA	B	07/01/2020	STOCK DIV.	2,495.960	10,509			
879433-82-9	TELEPHONE & DATA SYSTEMS, INC.		07/22/2020	Various	547.000	10,681			
Q8975N-10-5	TELSTRA CORP NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	64,749.000	133,361			
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		08/05/2020	GOLDMAN, SACHS & CO.	170.000	14,586			
880345-10-3	TENNANT CO		08/26/2020	CITIGROUP GLOBAL MARKETS	53.000	3,561			
88076W-10-3	TERADATA C ORP DEL COM		08/05/2020	Various	117.000	2,389			
880770-10-2	TERADYNE I NC COM		09/23/2020	CITIGROUP GLOBAL MARKETS	2,698.000	203,456			
88104R-20-9	TERRAFORM POWER INC CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	4.000	78			
88146M-10-1	TERRENO REALTY CORP		08/05/2020	GOLDMAN, SACHS & CO.	85.000	5,182			

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88160R-10-1	TESLA INC		07/06/2020	GOLDMAN, SACHS & CO.	15.000	20,574			
88162G-10-3	TETRA TECH INC		08/26/2020	CITIGROUP GLOBAL MARKETS	182.000	16,359			
882508-10-4	TEXAS INST RS INC COM		09/23/2020	Various	611.000	82,391			
882610-10-8	TEXAS PACIFIC LAND TRUST		08/26/2020	CITIGROUP GLOBAL MARKETS	56.000	31,606			
882681-10-9	TEXAS RODAHOUSE INC		07/22/2020	Various	42.000	2,060			
883203-10-1	TEXTRON IN C COM		09/23/2020	CITIGROUP GLOBAL MARKETS	5,233.000	182,108			
88322Q-10-8	TG THERAPEUTICS INC		09/30/2020	Various	2,700.000	71,330			
F9156M-10-8	THALES S.A.	B	09/03/2020	GOLDMAN, SACHS & CO.	144.000	11,413			
88337F-10-5	THE ODP CORP		08/26/2020	Various	316.800	5,729			
G8807B-10-6	THERAVANCE BIOPHARMA INC		07/22/2020	Various	42.000	910			
88362T-10-3	THERMON GROUP HOLDINGS INC.		08/05/2020	Various	321.000	4,237			
G8827U-10-0	THIRD POINT REINSURANCE LTD	D	07/06/2020	BANK OF AMERICA/MERRILL LYNCH	2,305.000	17,221			
885160-10-1	THOR INDUSTRIES, INC.		09/24/2020	NATIONAL BANK OF CANADA	87.000	7,966			
872540-10-9	TJX COMPANIES INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,983.000	104,841			
872590-10-4	T-MOBILE US INC		09/23/2020	CITIGROUP GLOBAL MARKETS	323.000	35,207			
S68951-69-8	TOBU RAILWAY LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	300.000	9,411			
891092-10-8	TORO CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	228.000	17,086			
S28972-22-2	TORONTO-DOMINION COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,203.000	189,250			
89214P-10-9	TOWNE BANK		08/05/2020	GOLDMAN, SACHS & CO.	1,379.000	24,946			
88339J-10-5	TRADE DESK INC CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	12.000	5,487			
89374L-10-4	TRANSLATE BIO INC		08/26/2020	Various	238.000	3,624			
894650-10-0	TREDEGAR CO.		07/22/2020	CITIGROUP GLOBAL MARKETS	126.000	1,961			
89469A-10-4	TREEHOUSE FOODS INC		08/05/2020	GOLDMAN, SACHS & CO.	243.000	11,018			
87265H-10-9	TRI POINTE GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	5.000	89			
89609W-10-7	TRIBUNE PUBLISHING		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	29.000	267			
896095-10-6	TRICO BANCSHARES		08/26/2020	CITIGROUP GLOBAL MARKETS	245.000	6,818			
896215-20-9	TRIMAS CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	61.000	1,473			
896239-10-0	TRIMBLE NAVIGATION		09/23/2020	CITIGROUP GLOBAL MARKETS	603.000	28,727			
896288-10-7	TRINET GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	6.000	353			
896522-10-9	TRINITY INDS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	349.000	7,254			
896749-10-8	TRIPLE-S MANAGEMENT CORP B		08/26/2020	CITIGROUP GLOBAL MARKETS	71.000	1,302			
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	09/10/2020	BANK OF AMERICA/MERRILL LYNCH	162,777.000	329,947			
896818-10-1	TRIUMPH GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	195.000	1,375			
89785X-10-1	TRUEBLUE INC.		07/22/2020	Various	290.000	3,731			
89854H-10-2	TTEC HOLDINGS INC		08/05/2020	Various	20.000	1,044			
898697-20-6	TUCOWS INC		08/05/2020	GOLDMAN, SACHS & CO.	21.000	1,491			
90041L-10-5	TURNING POINT BRANDS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	74.000	2,247			
90041T-10-8	TURNING POINT THERAPEUTICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	12.000	785			
90138F-10-2	TWILIO INC CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	24.000	5,568			
90184L-10-2	TWITTER INC		09/23/2020	CITIGROUP GLOBAL MARKETS	755.000	34,224			
902252-10-5	TYLER TECHNOLOGIES		07/06/2020	GOLDMAN, SACHS & CO.	7.000	2,467			
902681-10-5	U G I CORP.		09/23/2020	CITIGROUP GLOBAL MARKETS	15,768.000	501,580			
H42097-10-7	UBS GROUP AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	14,372.000	159,593			
B93562-12-0	UCB	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,727.000	201,952			
902653-10-4	UDR INC		09/10/2020	BANK OF AMERICA/MERRILL LYNCH	20,660.000	707,470			
90385V-10-7	ULTRA CLEAN HOLDINGS		08/05/2020	GOLDMAN, SACHS & CO.	102.000	2,971			
90400D-10-8	ULTRAGENYX PHARMACEUTICAL INC		08/05/2020	GOLDMAN, SACHS & CO.	13.000	1,085			
902788-10-8	UMB FINL CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	40.000	1,924			
903002-10-3	UMH PROPERTIES INC		08/05/2020	GOLDMAN, SACHS & CO.	797.000	9,978			
904214-10-3	UMPQUA HOLDINGS CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,222.000	12,061			
SB1527-V7-8	UNILEVER NV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,042.000	62,157			
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,320.000	80,267			
907818-10-8	UNION PACIFIC CORP		09/23/2020	Various	921.000	178,902			
SBZ6CZ-43-5	UNIPER SE	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,976.000	95,171			
909907-10-7	UNITED BANKSHARES		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	246			
910710-10-2	UNITED INSURANCE HOLDINGS CORP.		07/22/2020	CITIGROUP GLOBAL MARKETS	381.000	2,953			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/23/2020	CITIGROUP GLOBAL MARKETS	83.000	13,409			
911363-10-9	UNITED RENTALS INC		09/23/2020	Various	207.000	33,462			
912909-10-8	UNITED STATES STEEL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	411.000	2,758			
91307C-10-2	UNITED THERAPEUTICS CORP		08/05/2020	GOLDMAN, SACHS & CO.	94.000	10,629			
913259-10-7	UNITIL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	367.000	14,985			

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91336L-10-7	UNIVAR SOLUTIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	466.000	8,500			
91347P-10-5	UNIVERSAL DISPLAY CORP		08/05/2020	Various	26.000	4,536			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	16.000	1,073			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/06/2020	GOLDMAN, SACHS & CO.	497.000	47,126			
91359V-10-7	UNIVERSAL INSURANCE HLDG		07/22/2020	Various	355.000	5,871			
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,011.000	13,911			
91544A-10-9	UPLAND SOFTWARE INC		07/22/2020	CITIGROUP GLOBAL MARKETS	58.000	2,003			
91704F-10-4	URBAN EDGE PROPERTIES ORD		08/05/2020	GOLDMAN, SACHS & CO.	1,074.000	11,019			
917286-20-5	URSTADT BIDDLE CL A		07/22/2020	Various	913.000	9,573			
91734M-10-3	US ECOLOGY INC		08/05/2020	GOLDMAN, SACHS & CO.	433.000	15,835			
912008-10-9	US FOODS HOLDING CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	682.000	15,516			
90328M-10-7	USANA HEALTH SCIENCES INC		08/26/2020	Various	25.000	2,003			
918379Q-10-9	VAIL RESORTS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	161.000	36,809			
91913Y-10-0	VALERO ENERGY CORP		07/06/2020	GOLDMAN, SACHS & CO.	189.000	10,673			
919794-10-7	VALLEY NATIONAL BANCORP		08/05/2020	Various	1,701.000	11,633			
920253-10-1	VALMONT INDUSTRIES INC		07/22/2020	Various	83.000	9,297			
92047W-10-1	VALVOLINE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	88.000	1,764			
922107-10-7	VAPOTHERM INC		08/26/2020	CITIGROUP GLOBAL MARKETS	54.000	1,616			
922280-10-2	VARONIS SYSTEMS INC		08/05/2020	GOLDMAN, SACHS & CO.	82.000	9,769			
92242T-10-1	VECTRUS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	54.000	2,473			
922417-10-0	VEECO INSTRUMENTS		07/22/2020	Various	332.000	4,526			
92276F-10-0	VENTAS INC		09/23/2020	Various	11,327.000	432,865			
92337F-10-7	VERACYTE INC		08/05/2020	GOLDMAN, SACHS & CO.	3,346.000	100,380			
92339V-10-0	VEREIT INC		09/23/2020	CITIGROUP GLOBAL MARKETS	9,031.000	54,908			
92343X-10-0	VERINT SYSTEMS INC		08/05/2020	Various	166.000	7,332			
92343V-10-4	VERIZON COMMUNICATIONS		07/06/2020	GOLDMAN, SACHS & CO.	2,126.000	117,440			
92531L-20-7	VERSO CORP CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	316.000	3,959			
92538J-10-6	VERTEX INC CLASS A		07/29/2020	GOLDMAN, SACHS & CO.	100.000	1,900			
92537N-10-8	VERTIV HOLDINGS CO		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	892.000	12,381			
92556H-20-6	VIACOMCBS INC CLASS B		09/23/2020	CITIGROUP GLOBAL MARKETS	2,071.000	59,686			
925550-10-5	VIAVI SOLUTIONS INC		08/05/2020	GOLDMAN, SACHS & CO.	1,028.000	14,659			
92645B-10-3	VICTORY CAPITAL HOLDINGS CLASS A I		08/26/2020	CITIGROUP GLOBAL MARKETS	17.000	290			
92686J-10-6	VIKING THERAPEUTICS INC		08/05/2020	Various	1,141.000	8,083			
927107-40-9	VILLAGE SUPER MARKET CL A		08/05/2020	GOLDMAN, SACHS & CO.	60.000	1,507			
92766K-10-6	VIRGIN GALACTIC HOLDINGS INC SHS C		08/26/2020	CITIGROUP GLOBAL MARKETS	581.000	10,075			
928254-10-1	VIRTU FINANCIAL INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	205.000	5,100			
928298-10-8	VISHAY INTERTECHNOLOGY, INC		08/05/2020	GOLDMAN, SACHS & CO.	600.000	10,212			
92839U-20-6	VISTEON CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	3.000	219			
92840M-10-2	VISTRA CORP		07/06/2020	GOLDMAN, SACHS & CO.	211.000	4,068			
928563-40-2	VM WARE INC		09/23/2020	CITIGROUP GLOBAL MARKETS	185.000	25,719			
92857F-10-7	VOCERA COMMUNICATIONS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	33.000	776			
92915B-10-6	VOYAGER THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	769.000	8,313			
38388F-10-8	W R GRACE & CO NEW		08/26/2020	Various	275.000	11,769			
929740-10-8	WABTEC		09/23/2020	CITIGROUP GLOBAL MARKETS	3,117.000	188,080			
930059-10-0	WADDELL & REED FINANCIAL		08/05/2020	GOLDMAN, SACHS & CO.	245.000	3,682			
931142-10-3	WALMART INC		09/23/2020	Various	787.000	100,697			
93627C-10-1	WARRIOR MET COAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	18.000	273			
939653-10-1	WASHINGTON REAL ESTATE		08/05/2020	GOLDMAN, SACHS & CO.	568.000	13,104			
940610-10-8	WASHINGTON TRUST BANCORP		08/26/2020	CITIGROUP GLOBAL MARKETS	76.000	2,535			
94106B-10-1	WASTE CONNECTIONS INC		07/06/2020	GOLDMAN, SACHS & CO.	638.000	59,021			
G94787-10-1	WATFORD HOLDINGS LTD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	23.000	319			
942749-10-2	WATTS WATER TECHNOLOGIES INC		08/05/2020	Various	53.000	4,703			
Y95308-10-5	WAVE LIFE SCIENCES LTD		07/22/2020	Various	247.000	2,466			
929236-10-7	WD-40 CO.		08/05/2020	GOLDMAN, SACHS & CO.	15.000	2,960			
92939U-10-6	WEC ENERGY GROUP INC		09/23/2020	CITIGROUP GLOBAL MARKETS	2,711.000	252,286			
948741-10-3	WEINGARTEN REALTY		08/05/2020	Various	20,042.000	349,337			
948849-10-4	WEIS MARKETS, INC.		08/05/2020	Various	22.000	1,089			
949090-10-4	WELBILT INC		09/24/2020	Various	1,890.000	12,033			
949746-10-1	WELLS FARGO CO		09/03/2020	GOLDMAN, SACHS & CO.	2,903.000	71,182			
95058W-10-0	WENDY'S COMPANY (THE)		09/24/2020	Various	1,526.000	34,089			
950755-10-8	WERNER ENTERPRISES INC		08/05/2020	Various	92.000	3,936			

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95082P-10-5	WESCO INTERNATIONAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	342.000	11,970			
S69488-36-9	WESFARMERS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,301.000	140,996			
957638-10-9	WESTERN ALLIANCE BANCORP		09/24/2020	Various	1,676.000	55,613			
959802-10-9	WESTERN UN CO COM		07/06/2020	GOLDMAN, SACHS & CO.	165.000	3,567			
96208T-10-4	WEX INC		09/29/2020	Various	557.000	81,301			
962166-10-4	WEYERHAEUSER CO		09/23/2020	CITIGROUP GLOBAL MARKETS	3,067.000	82,349			
963320-10-6	WHIRLPOOL CORP COM		09/23/2020	Various	726.000	127,460			
G9606P-19-7	WHITBREAD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	12,968.000	342,055			
G9618E-10-7	WHITE MTNS INS GROUP LTD		08/05/2020	Various	14.000	12,267			
96758W-10-1	WIDEOPENWEST INC		07/22/2020	CITIGROUP GLOBAL MARKETS	965.000	5,433			
969457-10-0	WILLIAMS COS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	10,693.000	212,898			
G96629-10-3	WILLIS TOWERS WATSON PLC		09/03/2020	GOLDMAN, SACHS & CO.	117.000	24,504			
971378-10-4	WILLSCOT MOBILE MINI HOLDINGS CORP		09/24/2020	Various	37,100.000	389,945			
Y9586L-10-9	WILMAR INTERNATIONAL	B	09/03/2020	GOLDMAN, SACHS & CO.	29,000.000	94,705			
974250-10-2	WINMARK CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	15.000	2,389			
97650W-10-8	WINTRUST FINANCIAL CORP		09/24/2020	Various	1,671.000	68,427			
97717P-10-4	WISDOMTREE INVESTMENTS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,216.000	4,596			
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/25/2020	Various	2,400.000	62,115			
980745-10-3	WOODWARD INC		09/24/2020	Various	740.000	57,618			
98139A-10-5	WORKIVA INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	2.000	116			
SB67G5-X0-1	WORKSPACE GROUP REIT PLC	B	07/08/2020	CITIGROUP GLOBAL MARKETS	32,974.000	263,504			
981560-10-8	WORLD WRESTLING ENTERTAINMENT		08/26/2020	CITIGROUP GLOBAL MARKETS	27.000	1,227			
98212B-10-3	WPX ENERGY INC		08/26/2020	Various	1,922.000	11,971			
929328-10-2	WSFS FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	559.000	13,914			
98262P-10-1	WW INTERNATIONAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	163.000	3,790			
98311A-10-5	WYNDHAM HOTELS RESORTS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	214.000	11,113			
98389B-10-0	XCEL ENERGY INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,009.000	66,786			
98401F-10-5	XENCOR INC		07/22/2020	Various	232.000	7,432			
984017-10-3	XENIA HOTELS RESORTS REIT INC		08/05/2020	Various	4,277.000	35,405			
98420N-10-5	XENON PHARMACEUTICALS INC	A	08/26/2020	CITIGROUP GLOBAL MARKETS	284.000	3,620			
98421M-10-6	XEROX HOLDINGS CORP		08/05/2020	GOLDMAN, SACHS & CO.	767.000	12,364			
R9900C-10-6	YARA INTL ASA CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	836.000	31,476			
985817-10-5	YELP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	1,384			
98585N-10-6	YEXT INC		08/05/2020	GOLDMAN, SACHS & CO.	100.000	1,815			
987184-10-8	YORK WATER CO		08/26/2020	Various	115.000	5,176			
988498-10-1	YUM! BRANDS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,249.000	112,123			
98954M-20-0	ZILLOW GROUP INC CLASS C		09/23/2020	CITIGROUP GLOBAL MARKETS	266.000	25,621			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	372.000	49,751			
98978V-10-3	ZOETIS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	73.000	11,631			
98978L-20-4	ZOGENIX INC		08/26/2020	Various	451.000	10,155			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		09/03/2020	GOLDMAN, SACHS & CO.	48.000	18,303			
98983V-10-6	ZUORA INC CLASS A		07/22/2020	Various	843.000	10,604			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	09/03/2020	GOLDMAN, SACHS & CO.	144.000	53,479			
98986M-10-3	ZYNEX INC		08/05/2020	GOLDMAN, SACHS & CO.	172.000	3,117			
98986T-10-8	ZYNGA INC		08/05/2020	GOLDMAN, SACHS & CO.	221.000	2,225			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						82,811,092	XXX		XXX
000850-14-2	AMERICAN COM BARG SER A ANTI DILUT		09/30/2020	DIRECT	47,097.000	14,963			
000850-18-3	AMERICAN COM BARG SER B ANTI DILUT		09/30/2020	DIRECT	29,378.000	12,445			
BAS14P-TH-7	CBC PHARMA HOLDCO LLC		09/25/2020	DIRECT	271,565.000				
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						27,408	XXX		XXX
09258N-80-2	BLACKROCK ADV S/C CORE K		07/16/2020	DIRECT	1,151.860	15,907			
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	09/01/2020	STOCK DIV.	16,332.960	346,820			
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	09/01/2020	STOCK DIV.	53,271.610	872,352			
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	09/03/2020	Various	454,444.000	27,663,776			
46434G-10-3	ISHARES CORE MSCI EMERGING MARKETS	C	08/31/2020	Various	158,602.000	8,385,281			
464287-20-0	ISHARES CORE S&P 500 ETF		09/03/2020	Various	63,800.000	21,223,400			
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		07/29/2020	Jane Street Execution Services, LLC	350,000.000	25,665,500			
464286-50-9	ISHARES MSCI CANADA ETF	C	09/03/2020	Various	91,896.000	2,574,672			
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	1,000.000	53,777			
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/03/2020	Various	176,000.000	33,274,051			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		07/22/2020	Various	3,534.000	519,903			

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464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		09/17/2020	Various	1,000.000	141,517,865			
9499999. Subtotal - Common Stocks - Mutual Funds						262,113,304	XXX		XXX
9799997. Total - Common Stocks - Part 3						344,951,804	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						344,951,804	XXX		XXX
9899999. Total - Preferred and Common Stocks						347,052,361	XXX		XXX
9999999 - Totals						6,401,819,972	XXX	15,027,639	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2020	SCHEDULED REDEMPTION		8,721	8,721	9,275	9,053		(332)		(332)		8,721				134	07/15/2024	1.
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2020	SCHEDULED REDEMPTION		24,623	24,623	26,422	25,748		(1,124)		(1,124)		24,623				457	06/15/2025	1.
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2020	SCHEDULED REDEMPTION		1,399	1,399	1,488	1,461		(61)		(61)		1,399				22	08/20/2025	1.
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2020	SCHEDULED REDEMPTION		6,208	6,208	6,600	6,465		(257)		(257)		6,208				97	01/20/2026	1.
74046B-AB-2	PREMIER AIRCRAFT LEASING		07/10/2020	SCHEDULED REDEMPTION		68,243	68,243	68,243	68,243						68,243				1,815	04/10/2022	1.
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2020	SCHEDULED REDEMPTION		113,306	113,306	113,306	113,306						113,306				2,324	08/01/2023	1.
912810-RC-4	TREASURY BOND		09/11/2020	Various		4,958,703	3,383,000	4,309,228	4,304,515		(20,826)		(20,826)		4,283,689		675,014	675,014	130,880	08/15/2043	1.
912810-RD-2	TREASURY BOND		09/11/2020	CITIGROUP GLOBAL MARKETS		2,468,510	1,651,500	2,011,107	1,552,810		(7,533)		(7,533)		1,998,991		469,519	469,519	51,497	11/15/2043	1.
912810-RE-0	TREASURY BOND		09/11/2020	CITIGROUP GLOBAL MARKETS		4,265,691	2,904,300	3,707,407	3,703,431		(17,935)		(17,935)		3,685,496		580,194	580,194	113,864	02/15/2044	1.
912810-RG-5	TREASURY BOND		09/11/2020	CITIGROUP GLOBAL MARKETS		3,871,026	2,727,200	3,101,977	3,095,681		(7,675)		(7,675)		3,088,005		783,021	783,021	76,536	05/15/2044	1.
912810-RH-3	TREASURY BOND		09/21/2020	Various		8,348,616	6,066,900	6,900,693	6,895,031		(16,217)		(16,217)		6,878,814		1,469,802	1,469,802	196,434	08/15/2044	1.
912810-RK-6	TREASURY BOND		09/21/2020	Various		4,970,650	4,010,500	3,955,024	1,877,087		977		977		3,958,689		1,011,961	1,011,961	109,036	02/15/2045	1.
912810-RM-2	TREASURY BOND		09/21/2020	CITIGROUP GLOBAL MARKETS		7,521,751	5,575,500	6,420,945	6,418,365		(17,651)		(17,651)		6,400,713		1,121,038	1,121,038	139,746	05/15/2045	1.
912810-RN-0	TREASURY BOND		09/11/2020	Various		4,001,496	3,000,000	3,334,883	1,105,076		(5,940)		(5,940)		3,328,902		672,593	672,593	86,182	08/15/2045	1.
912810-RP-5	TREASURY BOND		09/21/2020	Various		4,956,041	3,663,100	4,032,644	2,731,896		(7,049)		(7,049)		4,022,602		933,439	933,439	91,970	11/15/2045	1.
912810-RQ-3	TREASURY BOND		09/11/2020	CITADEL SECURITIES LLC		3,117,364	2,505,400	3,101,497			(3,099)		(3,099)		3,098,398		18,965	18,965	43,532	02/15/2046	1.
912810-RS-9	TREASURY BOND		09/21/2020	Various		4,850,924	3,896,000	4,204,184			(5,570)		(5,570)		4,198,614		652,310	652,310	81,583	05/15/2046	1.
912810-RT-7	TREASURY BOND		09/11/2020	Various		3,658,042	3,000,000	2,964,961	980,052		597		597		2,965,571		692,471	692,471	68,724	08/15/2046	1.
912810-RU-4	TREASURY BOND		09/11/2020	GOLDMAN, SACHS & CO.		3,991,289	3,000,000	3,360,938			(6,755)		(6,755)		3,354,183		637,106	637,106	71,719	11/15/2046	1.
912810-RV-2	TREASURY BOND		08/17/2020	MORGAN STANLEY		2,395,197	1,763,200	2,491,691			(1,280)		(1,280)		2,490,411		(95,214)	(95,214)	26,879	02/15/2047	1.
912810-RY-6	TREASURY BOND		09/11/2020	DEUTSCHE BANK AG		3,918,516	3,000,000	3,243,984	3,243,831		(4,459)		(4,459)		3,239,372		679,144	679,144	89,226	08/15/2047	1.
912810-RZ-3	TREASURY BOND		09/11/2020	CITADEL SECURITIES LLC		2,620,938	2,000,000	2,193,047			(3,437)		(3,437)		2,189,610		431,327	431,327	45,734	11/15/2047	1.
912810-SA-7	TREASURY BOND		09/11/2020	Various		5,065,962	3,666,300	3,714,134	3,713,430		(698)		(698)		3,712,732		1,353,230	1,353,230	111,839	02/15/2048	1.
912810-SC-3	TREASURY BOND		09/23/2020	GOLDMAN, SACHS & CO.		1,446,474	1,031,900	1,503,631			(6,174)		(6,174)		1,497,457		(50,983)	(50,983)	27,690	05/15/2048	1.
912810-SD-1	TREASURY BOND		09/21/2020	Various		7,014,384	5,086,500	4,715,514	4,724,067		5,222		5,222		4,729,289		2,285,094	2,285,094	162,223	08/15/2048	1.
912810-SE-9	TREASURY BOND		09/21/2020	Various		9,577,605	6,433,700	7,221,116	7,209,793		(11,080)		(11,080)		7,198,712		2,378,893	2,378,893	159,995	11/15/2048	1.
912810-SF-6	TREASURY BOND		09/21/2020	Various		8,943,756	6,415,500	6,521,216	6,398,275		(1,434)		(1,434)		6,518,817		2,424,939	2,424,939	202,705	02/15/2049	1.
912810-SH-2	TREASURY BOND		09/21/2020	Various		7,729,725	5,681,500	5,847,640	4,897,978		(2,677)		(2,677)		5,844,198		1,885,527	1,885,527	127,727	05/15/2049	1.
912810-SK-5	TREASURY BOND		09/15/2020	Various		7,317,082	5,809,200	7,417,246			(8,610)		(8,610)		7,408,636		(91,554)	(91,554)	75,255	11/15/2049	1.
912810-SL-3	TREASURY BOND		09/23/2020	BARCLAYS		3,376,809	2,954,700	3,481,679			(2,179)		(2,179)		3,479,500		(102,692)	(102,692)	34,612	02/15/2050	1.
912810-SN-9	TREASURY BOND		09/23/2020	Various		4,726,008	4,923,600	4,899,076			108		108		4,899,184		(173,175)	(173,175)	19,255	05/15/2050	1.
912810-SR-0	TREASURY BOND		09/11/2020	Various		7,844,358	7,848,100	7,984,018			(567)		(567)		7,983,451		(139,093)	(139,093)	25,422	05/15/2040	1.
912828-2A-7	TREASURY NOTE		09/23/2020	Various		35,336,029	33,138,100	34,130,692	4,973,142		(1,944)		(1,944)		34,133,586		1,202,443	1,202,443	402,614	08/15/2026	1.
912828-2F-6	TREASURY NOTE		08/07/2020	DEUTSCHE BANK AG		9,954,796	9,850,900	9,956,720			(3,164)		(3,164)		9,953,557		1,240	1,240	49,087	08/31/2021	1.
912828-2R-0	TREASURY NOTE		09/21/2020	CITIGROUP GLOBAL MARKETS		13,471,406	12,000,000	12,330,469	12,329,487		(29,397)		(29,397)		12,300,090		1,171,316	1,171,316	297,880	08/15/2027	1.
912828-2U-3	TREASURY NOTE		09/11/2020	GOLDMAN, SACHS & CO.		17,609,646	16,516,100	17,012,873			(58,612)		(58,612)		16,954,261		655,385	655,385	321,653	08/31/2024	1.
912828-3F-5	TREASURY NOTE		09/21/2020	Various		26,192,039	23,264,100	26,119,939	1,666,628		(55,812)		(55,812)		26,062,568		129,471	129,471	200,646	11/15/2027	1.
912828-3W-8	TREASURY NOTE		09/25/2020	Various		34,059,743	29,191,900	33,112,802	1,727,637		(183,233)		(183,233)		32,926,706		1,133,037	1,133,037	378,685	02/15/2028	1.
912828-4F-4	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		14,909,126	13,430,700	14,553,947			(79,820)		(79,820)		14,474,127		434,999	434,999	278,384	03/31/2025	1.
912828-4G-2	TREASURY NOTE		08/18/2020	DEUTSCHE BANK AG		20,761,204	20,430,400	20,735,260			(107,718)		(107,718)		20,627,542		133,662	133,662	376,971	04/15/2021	1.
912828-4M-9	TREASURY NOTE		08/18/2020	Various		9,926,856	8,835,700	9,692,349			(73,282)		(73,282)		9,619,067		307,789	307,789	200,534	04/30/2025	1.
912828-4N-7	TREASURY NOTE		09/21/2020	Various		31,599,343	26,815,300	29,955,834	1,999,342		(196,221)		(196,221)		29,759,737		1,839,606	1,839,606	622,572	05/15/2028	1.
912828-4R-8	TREASURY NOTE		07/16/2020	GOLDMAN, SACHS & CO.		9,970,369	8,856,400	9,730,970			(60,979)		(60,979)		9,669,990		300,379	300,379	160,008	05/31/2025	1.
912828-4V-9	TREASURY NOTE		09/23/2020	Various		37,962,893	32,104,800	34,678,108	9,915,217		(168,370)		(168,370)		34,534,003		3,428,890	3,428,890	831,000	08/15/2028	1.
912828-5C-0	TREASURY NOTE		09/23/2020	Various		19,645,925	17,283,400	19,202,803			(169,374)		(169,374)		19,033,428		612,496	612,496	479,691	09/30/2025	1.
912828-5K-2	TREASURY NOTE		09/23/2020	CITIGROUP GLOBAL MARKETS		9,415,215	8,687,000	8,679,195	8,680,864		1,117		1,117		8,681,980		733,234	733,234	224,640	10/31/2023	1.
912828-5M-8	TREASURY NOTE		09/21/2020	Various		50,227,569	41,607,200	45,847,233	33,212,191		(268,780)		(268,780)		45,446,528		4,781,041	4,781,041	1,059,143	11/15/2028	1.
912828-6A-3	TREASURY NOTE		09/15/2020	Various		18,310,841	16,285,400	16,933,328	10,054,784		(57,360)		(57,360)		16,868,643		1,442,199	1,442,199	371,043	01/31/2026	1.
912828-6B-1	TREASURY NOTE		09/21/2020	Various		29,873,945	25,538,100	28,385,729	643,635		(120,897)		(120,897)		28,264,592		1,609,352	1,609,352	634,422	02/15/2029	1.
912828-6F-2	TREASURY NOTE		08/24/2020	Various		22,386,406	20,000,000	20,239,050	15,910,861		(18,393)		(18,393)		20,233,125		2,153,281	2,153,281	419,710	02/28/2026	1.
912828-6G-0	TREASURY NOTE		07/14/2020	NOMURA SECURITIES INTERNATIONAL INC		15,874,744	14,722,800	15,564,185			(76,040)		(76,040)		15,488,145		386,599	386,599	130,175	02/29/2024	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
912828-6H-8	TREASURY NOTE		09/15/2020	CITIGROUP GLOBAL MARKETS		19,774,182	19,135,100	19,467,691	8,437,874		(87,243)		(87,243)		19,378,805		395,377	395,377	455,714	03/15/2022	1.
912828-6L-9	TREASURY NOTE		07/16/2020	GOLDMAN, SACHS & CO.		7,953,149	7,183,200	7,708,472			(31,437)		(31,437)		7,677,035		276,114	276,114	128,503	03/31/2026	1.
912828-6M-7	TREASURY NOTE		08/17/2020	CITIGROUP GLOBAL MARKETS		4,964,204	4,797,600	4,933,095			(29,294)		(29,294)		4,903,801		60,403	60,403	90,840	04/15/2022	1.
912828-6T-2	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		24,989,631	21,691,800	23,324,422	9,990,213		(97,136)		(97,136)		23,212,608		1,777,023	1,777,023	439,583	05/15/2029	1.
912828-6U-9	TREASURY NOTE		08/18/2020	Various		16,869,771	16,287,300	16,709,752			(72,102)		(72,102)		16,637,650		232,121	232,121	234,726	05/15/2022	1.
912828-6X-3	TREASURY NOTE		09/21/2020	Various		23,703,164	21,500,000	22,721,988	3,926,295		(102,365)		(102,365)		22,617,430		1,085,734	1,085,734	353,383	05/31/2026	1.
912828-7B-0	TREASURY NOTE		09/21/2020	Various		16,314,426	15,000,000	15,791,602			(60,977)		(60,977)		15,730,625		583,801	583,801	189,145	06/30/2026	1.
912828-D5-6	TREASURY NOTE		08/18/2020	GOLDMAN, SACHS & CO.		5,002,306	4,607,600	5,003,926			(5,874)		(5,874)		4,998,052		4,254	4,254	55,905	08/15/2024	1.
912828-J2-7	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		14,897,105	13,805,600	14,519,069			(52,274)		(52,274)		14,466,796		430,310	430,310	114,541	02/15/2025	1.
912828-K7-4	TREASURY NOTE		08/18/2020	Various		15,007,374	13,836,000	14,611,032			(64,517)		(64,517)		14,546,515		460,859	460,859	140,866	08/15/2025	1.
912828-M4-9	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		21,633,625	20,817,200	21,337,630			(70,859)		(70,859)		21,266,771		366,854	366,854	275,771	10/31/2022	1.
912828-M5-6	TREASURY NOTE		09/23/2020	Various		21,067,229	19,140,600	20,218,323			(76,676)		(76,676)		20,141,647		925,581	925,581	315,456	11/15/2025	1.
912828-N3-0	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		19,914,375	19,000,000	19,673,906			(87,269)		(87,269)		19,586,637		327,738	327,738	218,332	12/31/2022	1.
912828-P3-8	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		14,891,306	14,314,800	14,653,658			(42,330)		(42,330)		14,611,328		279,978	279,978	114,243	01/31/2023	1.
912828-P4-6	TREASURY NOTE		08/17/2020	GOLDMAN, SACHS & CO.		5,005,647	4,679,200	4,846,993			(12,719)		(12,719)		4,834,274		171,373	171,373	38,638	02/15/2026	1.
912828-Q7-8	TREASURY NOTE		08/18/2020	CITIGROUP GLOBAL MARKETS		6,755,801	6,697,200	6,722,053			(9,884)		(9,884)		6,712,169		43,632	43,632	73,819	04/30/2021	1.
912828-R3-6	TREASURY NOTE		09/21/2020	Various		40,470,519	37,723,600	37,730,783	29,229,880		29,007		29,007		37,796,387		2,674,132	2,674,132	478,205	05/15/2026	1.
912828-R6-9	TREASURY NOTE		08/17/2020	Various		14,966,491	14,373,400	14,696,802			(39,440)		(39,440)		14,657,361		309,130	309,130	153,584	05/31/2023	1.
912828-S2-7	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		16,034,699	15,887,000	15,915,547			(7,870)		(7,870)		15,907,676		127,023	127,023	96,650	06/30/2021	1.
912828-S3-5	TREASURY NOTE		07/16/2020	Various		7,997,697	7,723,600	7,837,644			(12,543)		(12,543)		7,825,101		172,597	172,597	57,789	06/30/2023	1.
912828-T3-4	TREASURY NOTE		08/07/2020	Various		9,964,123	9,852,700	9,966,237			(3,173)		(3,173)		9,963,064		1,059	1,059	39,976	09/30/2021	1.
912828-U2-4	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		10,982,422	10,000,000	10,100,000	10,099,663		(9,922)		(9,922)		10,089,741		892,681	892,681	170,652	11/15/2026	1.
912828-V9-8	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		48,231,107	43,125,000	46,815,938	5,133,945		(142,759)		(142,759)		46,672,749		1,558,358	1,558,358	727,060	02/15/2027	1.
912828-W7-1	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		11,777,734	11,000,000	11,531,953			(47,308)		(47,308)		11,484,645		293,089	293,089	184,573	03/31/2024	1.
912828-WE-6	TREASURY NOTE		08/18/2020	Various		20,789,319	19,171,100	20,611,316			(77,872)		(77,872)		20,533,443		255,876	255,876	247,290	11/15/2023	1.
912828-WG-1	TREASURY NOTE		08/11/2020	NOMURA SECURITIES INTERNATIONAL INC		5,981,226	5,891,700	5,944,403			(23,847)		(23,847)		5,920,556		60,670	60,670	103,745	04/30/2021	1.
912828-WJ-5	TREASURY NOTE		07/16/2020	GOLDMAN, SACHS & CO.		4,982,823	4,582,400	4,880,256			(26,074)		(26,074)		4,854,182		128,641	128,641	76,892	05/15/2024	1.
912828-WN-6	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		16,908,206	16,640,400	16,841,905			(59,082)		(59,082)		16,782,822		125,384	125,384	207,323	05/31/2021	1.
912828-X8-8	TREASURY NOTE		09/23/2020	Various		15,242,887	13,511,700	14,308,624	10,359,029		(54,341)		(54,341)		14,253,156		989,731	989,731	232,566	05/15/2027	1.
912828-XB-1	TREASURY NOTE		08/07/2020	Various		32,408,145	29,721,000	30,914,711			(99,026)		(99,026)		30,815,684		1,592,461	1,592,461	448,248	05/15/2025	1.
912828-XT-2	TREASURY NOTE		07/16/2020	GOLDMAN, SACHS & CO.		9,979,202	9,335,900	9,442,752	9,432,085		(11,400)		(11,400)		9,420,685		558,517	558,517	117,336	05/31/2024	1.
912828-XZ-8	TREASURY NOTE		07/14/2020	GOLDMAN, SACHS & CO.		20,180,391	18,000,000	19,693,828			(114,973)		(114,973)		19,578,855		601,535	601,535	267,677	06/30/2025	1.
912828-YB-0	TREASURY NOTE		09/21/2020	Various		51,943,912	47,662,800	48,022,689	41,055,077		5,225		5,225		48,031,340		3,912,573	3,912,573	729,674	08/15/2029	1.
912828-YC-8	TREASURY NOTE		08/18/2020	Various		9,934,962	9,797,000	9,942,807			(7,447)		(7,447)		9,935,360		(398)	(398)	68,486	08/31/2021	1.
912828-YD-6	TREASURY NOTE		09/21/2020	HSBC SECURITIES, INC.		14,926,511	14,092,000	14,948,529			(20,930)		(20,930)		14,927,599		(1,088)	(1,088)	108,658	08/31/2026	1.
912828-YK-0	TREASURY NOTE		08/12/2020	Various		7,954,731	7,749,900	7,720,838	7,722,372		5,961		5,961		7,728,333		226,399	226,399	88,068	10/15/2022	1.
912828-YP-9	TREASURY NOTE		08/07/2020	Various		19,916,935	19,586,600	19,749,687	9,782,880		(3,195)		(3,195)		19,746,794		170,141	170,141	153,236	10/31/2021	1.
912828-YQ-7	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		11,960,623	11,120,100	11,975,392			(20,194)		(20,194)		11,955,198		5,425	5,425	71,200	10/31/2026	1.
912828-YS-3	TREASURY NOTE		09/21/2020	Various		37,609,934	34,000,000	34,604,023	1,974,017		(19,914)		(19,914)		34,584,143		3,025,792	3,025,792	469,597	11/15/2029	1.
912828-YT-1	TREASURY NOTE		08/18/2020	Various		8,099,048	7,955,400	7,936,892	7,937,078		5,477		5,477		7,942,555		156,493	156,493	79,120	11/30/2021	1.
912828-YU-8	TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		13,983,633	13,000,000	12,836,484	12,836,788		16,159		16,159		12,852,947		1,130,686	1,130,686	171,424	11/30/2026	1.
912828-YV-6	TREASURY NOTE		07/16/2020	MORGAN STANLEY		4,992,363	4,733,500	4,686,720	4,686,844		4,950		4,950		4,691,794		300,569	300,569	44,619	11/30/2024	1.
912828-Z5-2	TREASURY NOTE		09/17/2020	GOLDMAN, SACHS & CO.		5,878,906	5,600,000	5,614,875			(1,662)		(1,662)		5,613,213		265,693	265,693	48,753	01/31/2025	1.
912828-Z6-0	TREASURY NOTE		09/17/2020	HSBC SECURITIES, INC.		7,932,539	7,800,000	7,804,266			(1,240)		(1,240)		7,803,026		129,513	129,513	67,906	01/31/2022	1.
912828-Z7-8	TREASURY NOTE		09/17/2020	CITIGROUP GLOBAL MARKETS		4,829,298	4,516,000	4,545,283			(2,291)		(2,291)		4,542,992		286,305	286,305	42,890	01/31/2027	1.
912828-Z8-6	TREASURY NOTE		09/17/2020	CITIGROUP GLOBAL MARKETS		7,254,974	7,045,000	7,057,934			(2,430)		(2,430)		7,055,504		199,470	199,470	57,384	02/15/2023	1.
912828-Z9-4	TREASURY NOTE		09/21/2020	Various		45,096,361	41,762,400	44,693,492			(91,008)		(91,008)		44,602,484		493,877	493,877	366,052	02/15/2030	1.
912828-ZA-1	TREASURY NOTE		08/18/2020	Various		8,405,546	8,277,800	8,400,997			(22,103)		(22,103)		8,378,894		26,652	26,652	38,280	02/28/2022	1.
912828-ZB-9	TREASURY NOTE		09/23/2020	Various		10,089,371	9,644,000	9,927,485			(18,929)		(18,929)		9,908,556		180,815	180,815	59,283	02/28/2027	1.
912828-ZC-7	TREASURY NOTE		08/18/2020	Various		26,699,717	25,670,000	26,445,134			(32,254)		(32,254)		26,412,880		286,837	286,837	118,279	02/28/2025	1.
912828-ZD-5	TREASURY NOTE		07/14/2020	JPMORGAN CHASE & CO.		11,929,982	11,826,500	11,851,447			(2,702)		(2,702)		11,848,745		81,237	81,237	19,604	03/15/2023	1.
912828-ZH-6	TREASURY NOTE		08/18/2020	Various		14,986,404	14,953,500	14,985,043			(675)		(675)		14,984,367		2,037	2,037	12,802	04/15/2023	1.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
912828-ZL-7	TREASURY NOTE		08/07/2020	GOLDMAN, SACHS & CO.		20,036,369	19,890,300	20,009,176			(810)		(810)		20,008,365		28,004	28,004	20,674	04/30/2025	1
912828-ZM-5	TREASURY NOTE		08/07/2020	CITIGROUP GLOBAL MARKETS		15,000,370	15,003,300	14,995,095			165		165		14,995,260		5,110	5,110	5,198	04/30/2022	1
912828-ZN-3	TREASURY NOTE		09/23/2020	Various		8,314,224	8,273,000	8,298,244			(188)		(188)		8,298,056		16,167	16,167	15,716	04/30/2027	1
912828-ZP-8	TREASURY NOTE		08/17/2020	Various		17,992,734	18,007,200	17,991,022			244		244		17,991,266		1,469	1,469	5,539	05/15/2023	1
912828-ZQ-6	TREASURY NOTE		09/21/2020	Various		23,643,741	23,634,600	23,649,840			(158)		(158)		23,649,682		(5,941)	(5,941)	39,593	05/15/2030	1
912828-ZS-2	TREASURY NOTE		08/07/2020	GOLDMAN, SACHS & CO.		9,973,361	9,906,800	9,958,656			(245)		(245)		9,958,411		14,951	14,951	9,609	05/31/2027	1
912828-ZT-0	TREASURY NOTE		07/14/2020	CITIGROUP GLOBAL MARKETS		49,974,609	50,000,000	49,958,984			340		340		49,959,324		15,285	15,285	15,369	05/31/2025	1
912828-ZU-7	TREASURY NOTE		09/25/2020	HSBC SECURITIES, INC.		27,987,128	27,913,300	27,981,988			(1,050)		(1,050)		27,980,938		6,190	6,190	17,784	06/15/2023	1
912828-ZW-3	TREASURY NOTE		09/25/2020	Various		40,048,565	40,029,000	40,018,049			75		75		40,018,124		30,441	30,441	17,806	06/30/2025	1
912828-ZX-1	TREASURY NOTE		08/07/2020	DEUTSCHE BANK AG		20,004,574	20,007,700	19,996,758			201		201		19,996,959		7,615	7,615	2,786	06/30/2022	1
91282C-AD-3	TREASURY NOTE		09/23/2020	BARCLAYS		1,743,284	1,751,700	1,740,957			177		177		1,741,135		2,149	2,149	982	07/31/2027	1FE
91282C-AF-8	TREASURY NOTE		09/25/2020	Various		12,534,375	12,543,200	12,534,480			107		107		12,534,587		(212)	(212)	1,840	08/15/2023	1FE
91282C-AG-6	TREASURY NOTE		09/25/2020	HSBC SECURITIES, INC.		29,499,795	29,502,100	29,498,643			68		68		29,498,711		1,084	1,084	2,852	08/31/2022	1FE
91282C-AK-7	TREASURY NOTE		09/25/2020	Various		19,852,842	19,869,900	19,850,496			72		72		19,850,568		2,274	2,274	756	09/15/2023	1FE
912810-FE-3	US TREASURY N/B		09/25/2020	BARCLAYS		2,933,763	2,114,900	2,955,160			(17,053)		(17,053)		2,938,107		(4,344)	(4,344)	72,068	08/15/2028	1
912810-QL-5	US TREASURY N/B		09/21/2020	Various		7,214,292	4,627,700	5,754,617	5,724,999		(28,085)		(28,085)		5,696,914		1,517,378	1,517,378	165,596	11/15/2040	1
912810-QN-1	US TREASURY N/B		09/11/2020	CITIGROUP GLOBAL MARKETS		2,006,569	1,210,400	1,771,676	1,768,354		(14,978)		(14,978)		1,753,375		253,194	253,194	62,181	02/15/2041	1
912810-QU-5	US TREASURY N/B		09/11/2020	CITIGROUP GLOBAL MARKETS		1,068,904	784,000	817,963	817,261		(767)		(767)		816,493		252,411	252,411	26,497	02/15/2042	1
912810-QW-1	US TREASURY N/B		09/11/2020	Various		2,713,977	2,010,200	2,154,133	2,151,416		(2,756)		(2,756)		2,148,660		565,317	565,317	43,080	05/15/2042	1
912810-QX-9	US TREASURY N/B		09/11/2020	Various		3,877,796	3,000,000	3,227,109	3,226,923		(5,093)		(5,093)		3,221,830		655,966	655,966	85,730	08/15/2042	1
912810-QY-7	US TREASURY N/B		09/11/2020	Various		4,545,408	3,503,200	4,120,516			(10,120)		(10,120)		4,110,397		435,012	435,012	71,363	11/15/2042	1
912810-QZ-4	US TREASURY N/B		09/11/2020	Various		7,738,773	5,659,000	6,065,324	6,057,441		(8,194)		(8,194)		6,049,247		1,689,526	1,689,526	184,036	02/15/2043	1
912810-RB-6	US TREASURY N/B		09/11/2020	Various		4,834,149	3,662,200	3,832,006	3,828,988		(3,320)		(3,320)		3,825,668		1,008,481	1,008,481	80,381	05/15/2043	1
912828-TY-6	US TREASURY N/B		07/16/2020	Various		12,408,272	12,000,000	12,234,375			(31,759)		(31,759)		12,202,616		205,655	205,655	130,031	11/15/2022	1
912828-UN-8	US TREASURY N/B		08/17/2020	GOLDMAN, SACHS & CO.		5,000,724	4,782,700	5,006,702			(4,814)		(4,814)		5,001,888		(1,164)	(1,164)	48,607	02/15/2023	1
912828-VB-3	US TREASURY N/B		07/16/2020	GOLDMAN, SACHS & CO.		4,988,338	4,774,600	4,903,290			(14,856)		(14,856)		4,888,434		99,904	99,904	56,082	05/15/2023	1
912828-VS-6	US TREASURY N/B		08/18/2020	Various		9,944,102	9,291,900	9,950,318			(9,774)		(9,774)		9,940,545		3,557	3,557	115,835	08/15/2023	1
912810-SJ-8	WI TREASURY BOND		09/21/2020	DEUTSCHE BANK AG		4,112,648	3,425,700	3,429,990	3,430,007		(85)		(85)		3,429,922		682,725	682,725	83,882	08/15/2049	1
912810-SP-4	WI TREASURY BOND		09/21/2020	Various		3,808,685	3,889,600	3,814,541			28		28		3,814,569		(5,884)	(5,884)	4,356	08/15/2050	1
912828-YG-9	WI TREASURY NOTE		09/21/2020	GOLDMAN, SACHS & CO.		30,618,978	28,885,757	28,930,769	25,094,132		(4,329)		(4,329)		28,789,163		1,829,815	1,829,815	386,980	09/30/2026	1
0599999. Subtotal - Bonds - U.S. Governments						1,815,154,898	1,666,557,557	1,738,403,505	388,892,942		(3,851,735)		(3,851,735)		1,734,242,405		80,912,493	80,912,493	21,251,528	XXX	XXX
005158-WW-6	ADA & CANYON CNTYS IDAHO JT SC		08/31/2020	UMB BANK		313,274	240,000	286,589	279,991		(2,939)		(2,939)		277,053		36,222	36,222	11,567	09/15/2031	1FE
005158-WZ-9	ADA & CANYON CNTYS IDAHO JT SC		09/24/2020	UMB BANK		526,934	410,000	484,960	474,399		(5,119)		(5,119)		469,281		57,653	57,653	20,939	09/15/2034	1FE
005158-XA-3	ADA & CANYON CNTYS IDAHO JT SC		09/24/2020	UMB BANK		1,836,462	1,425,000	1,680,218	1,644,322		(14,437)		(14,437)		1,629,885		206,577	206,577	63,990	09/15/2035	1FE
081005-KW-9	BELTON MO SCH DIST NO 124		08/26/2020	VINING-SPARKS IBG LP		1,230,460	1,000,000	1,211,410			(512)		(512)		1,210,898		19,562	19,562	1,000	03/01/2040	1Z
098419-MB-7	BONNEVILLE & BINGHAM CNTYS IDA		09/23/2020	UMB BANK		256,079	200,000	234,638	229,678		(2,356)		(2,356)		227,322		28,757	28,757	10,236	09/15/2034	1FE
124511-PH-3	BYRON CENTER MICH PUB SCHS		07/09/2020	UMB BANK		264,644	215,000	254,281			(141)		(141)		254,139		10,504	10,504	334	05/01/2037	1FE
13063D-KR-8	CALIFORNIA ST		09/22/2020	UMB BANK		597,373	500,000	520,155	518,800		(1,213)		(1,213)		517,586		79,787	79,787	18,933	04/01/2049	1FE
13063D-KS-6	CALIFORNIA ST		08/07/2020	UMB BANK		296,408	225,000	259,979	257,588		(1,872)		(1,872)		255,716		40,692	40,692	9,688	04/01/2049	1FE
13063D-LW-6	CALIFORNIA ST		07/15/2020	RAYMOND JAMES & ASSOCIATES, INC.		264,916	200,000	235,232	232,799		(1,694)		(1,694)		231,105		33,811	33,811	7,944	04/01/2038	1FE
13063D-RA-8	CALIFORNIA ST		08/04/2020	Various		746,663	600,000	699,738	697,153		(5,294)		(5,294)		691,859		54,804	54,804	21,022	10/01/2039	1FE
13063D-VE-5	CALIFORNIA ST		08/04/2020	Various		1,242,280	1,000,000	1,143,470			(3,249)		(3,249)		1,140,221		102,059	102,059	10,022	03/01/2040	1FE
151537-JZ-1	CENTER LINE MICH PUB SCHS		07/20/2020	VINING-SPARKS IBG LP		835,944	680,000	768,339			(1,632)		(1,632)		766,707		69,238	69,238	5,667	05/01/2041	1FE
179162-GJ-5	CLACKAMAS CNTY ORE SCH DIST NO		08/11/2020	BOSC, INC.		427,936	800,000	322,728	337,069		8,884		8,884		345,953		81,983	81,983		06/15/2040	1FE
196552P-EY-7	COLORADO MESA UNIV COLO ENTERP		08/18/2020	UMB BANK		132,175	100,000	122,878	121,703		(1,325)		(1,325)		120,378		11,797	11,797	3,819	05/15/2036	1FE
20772K-LE-7	CONNECTICUT ST		08/06/2020	UMB BANK		132,543	100,000	124,658			(279)		(279)		124,379		8,164	8,164	625	06/01/2040	1FE
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH		09/23/2020	UMB BANK		1,500,210	1,200,000	1,494,096	1,389,904		(19,937)		(19,937)		1,369,967		130,243	130,243	52,583	05/01/2026	1FE
223832-EQ-5	COWLITZ CNTY WASH SCH DIST NO		08/25/2020	FIRST TENNESSEE BANK		651,835	500,000	586,185	574,287		(5,147)		(5,147)		569,141		82,694	82,694	18,472	12/01/2031	1FE
223832-ES-1	COWLITZ CNTY WASH SCH DIST NO		09/15/2020	RAYMOND JAMES & ASSOCIATES, INC.		800,094	625,000	728,038	713,863		(6,662)		(6,662)		707,201		92,893	92,893	24,826	12/01/2033	1FE
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO		08/28/2020	UMB BANK		2,299,002	1,875,000	1,981,425	1,966,522		(5,329)		(5,329)		1,961,194		337,808	337,808	48,206	12/01/2032	1FE
223883-FP-9	COWLITZ CNTY WASH SCH DIST NO		09/28/2020	UMB BANK		708,903	585,000	611,085	607,455		(1,590)		(1,590)		605,865		103,038	103,038	17,922	12/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
259507-CD-1	DOUGLAS CNTY ORE SCH DIST NO 116		08/11/2020	BOSC, INC.		455,881	685,000	394,827	398,984		7,256		7,256		406,241		49,640	49,640		06/15/2038	1FE
283371-PV-8	EL PASO CNTY COLO SCH DIST NO		07/01/2020	RAYMOND JAMES & ASSOCIATES, INC.		129,143	100,000	117,019	115,627		(793)		(793)		114,834		14,309	14,309	2,986	12/01/2037	1FE
373385-CU-5	GEORGIA ST		08/14/2020	Various		6,288,870	5,155,000	5,531,882	5,483,419		(18,789)		(18,789)		5,464,629		824,240	824,240	216,848	07/01/2035	1FE
387514-BX-9	GRANT & DOUGLAS CNTYS WASH SCH		08/10/2020	UMB BANK		1,785,449	1,460,000	1,628,688	1,620,477		(9,905)		(9,905)		1,610,572		174,876	174,876	66,024	12/01/2037	1FE
419792-YC-4	HAWAII ST		09/15/2020	UMB BANK		2,408,280	2,000,000	2,116,960	2,108,191		(7,448)		(7,448)		2,100,743		307,537	307,537	96,889	01/01/2037	1FE
419792-YH-3	HAWAII ST		08/31/2020	Various		371,693	310,000	324,930	323,817		(818)		(818)		322,998		48,695	48,695	13,841	01/01/2039	1FE
467486-WX-0	JACKSON CNTY MO REORG SCH DIST		07/08/2020	VINING-SPARKS IBG LP		672,890	500,000	623,670	616,096		(6,042)		(6,042)		610,055		62,836	62,836	29,792	03/01/2030	1FE
467486-WY-8	JACKSON CNTY MO REORG SCH DIST		07/08/2020	VINING-SPARKS IBG LP		669,440	500,000	619,675	612,373		(5,827)		(5,827)		606,546		62,894	62,894	29,792	03/01/2031	1FE
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST		07/08/2020	VINING-SPARKS IBG LP		665,520	500,000	616,700	609,600		(5,668)		(5,668)		603,932		61,588	61,588	29,792	03/01/2032	1FE
467754-HV-2	JACKSON CNTY ORE SCH DIST NO 0		09/15/2020	UMB BANK		322,549	555,000	276,668	280,710		6,714		6,714		287,424		35,126	35,126		06/15/2040	1FE
472736-X8-5	JEFFERSON CNTY COLO SCH DIST N		09/23/2020	BOSC, INC.		262,742	200,000	236,568	233,258		(2,417)		(2,417)		230,841		31,901	31,901	7,778	12/15/2032	1FE
494656-T8-4	KING & SNOHOMISH CNTYS WASH SC		08/04/2020	VINING-SPARKS IBG LP		1,815,982	1,400,000	1,637,664	1,606,861		(13,039)		(13,039)		1,593,821		222,161	222,161	47,639	12/01/2035	1FE
507318-NM-1	LAINGSBURG MICH CMNTY SCH DIST		09/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		588,240	500,000	543,610	542,115		(2,785)		(2,785)		539,331		48,909	48,909	21,722	05/01/2043	1FE
507318-NP-4	LAINGSBURG MICH CMNTY SCH DIST		09/09/2020	UMB BANK		1,171,400	1,000,000	1,082,830	1,079,998		(5,215)		(5,215)		1,074,783		96,617	96,617	43,111	05/01/2045	1FE
507318-NR-0	LAINGSBURG MICH CMNTY SCH DIST		07/20/2020	VINING-SPARKS IBG LP		472,760	400,000	432,780	431,660		(1,656)		(1,656)		430,004		42,756	42,756	3,600	05/01/2047	1FE
516444-SK-3	LANSING MICH SCH DIST		09/29/2020	UMB BANK		257,786	200,000	242,310	240,096		(2,880)		(2,880)		237,216		20,570	20,570	9,167	05/01/2037	1FE
516444-SL-1	LANSING MICH SCH DIST		08/21/2020	UMB BANK		941,381	725,000	875,554	867,689		(8,018)		(8,018)		859,671		81,710	81,710	27,382	05/01/2038	1FE
516444-SN-7	LANSING MICH SCH DIST		07/07/2020	Various		1,215,147	950,000	1,140,836	1,130,901		(8,918)		(8,918)		1,121,982		93,165	93,165	32,553	05/01/2040	1FE
516444-SP-2	LANSING MICH SCH DIST		07/16/2020	SIMS, HERBERT J., & COMPANY, INC.		302,130	235,000	281,528	279,109		(2,316)		(2,316)		276,793		25,337	25,337	8,453	05/01/2041	1FE
517138-YF-4	LARIMER CNTY COLO SCH DIST NO		09/09/2020	Various		2,476,493	2,000,000	2,138,700	2,123,662		(7,511)		(7,511)		2,116,151		360,342	360,342	53,347	12/15/2032	1FE
534655-GB-5	LINCOLN PK MICH SCH DIST		08/24/2020	UMB BANK		210,894	175,000	189,978	189,297		(876)		(876)		188,420		22,474	22,474	5,736	05/01/2041	1FE
57582R-UE-4	MASSACHUSETTS ST		08/26/2020	UMB BANK		578,557	435,000	513,726	504,554		(4,508)		(4,508)		500,045		78,512	78,512	21,013	09/01/2032	1FE
68609T-LM-8	OREGON ST		08/11/2020	UMB BANK		311,905	250,000	266,150	264,982		(857)		(857)		264,124		47,781	47,781	7,833	05/01/2038	1FE
71915P-BV-0	PHOENIX TALENT SCH DIST NO 004		08/11/2020	BOSC, INC.		529,358	750,000	390,518	419,450		10,512		10,512		429,962		99,395	99,395		06/15/2034	1FE
720577-YF-6	PIERCE CNTY WASH SCH DIST NO 401 P		08/27/2020	UMB BANK		1,249,380	1,000,000	1,169,680			(4,894)		(4,894)		1,164,786		84,594	84,594	12,889	12/01/2038	1FE
76222R-RM-6	RHODE ISLAND ST & PROVIDENCE P		08/01/2020	MATURED		1,310,000	1,310,000	1,568,358	1,337,213		(27,213)		(27,213)		1,310,000				65,500	08/01/2020	1FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		09/01/2020	UMB BANK		841,806	700,000	751,723	743,965		(3,174)		(3,174)		740,791		101,015	101,015	25,822	04/01/2032	1FE
76222R-WM-0	RHODE ISLAND ST & PROVIDENCE P		09/16/2020	UMB BANK		1,906,170	1,600,000	1,704,128	1,688,576		(6,734)		(6,734)		1,681,842		224,328	224,328	61,467	04/01/2034	1FE
778017-QA-4	ROSEVILLE MICH CMNTY SCHS		09/29/2020	Various		512,364	400,000	461,820	453,537		(3,644)		(3,644)		449,893		62,471	62,471	16,167	05/01/2032	1FE
778017-QB-2	ROSEVILLE MICH CMNTY SCHS		09/22/2020	Various		1,145,446	900,000	1,034,982	1,016,936		(8,453)		(8,453)		1,008,483		136,963	136,963	38,208	05/01/2033	1FE
778017-QC-0	ROSEVILLE MICH CMNTY SCHS		07/07/2020	UMB BANK		247,679	195,000	223,361	219,577		(1,354)		(1,354)		218,224		29,456	29,456	6,717	05/01/2034	1FE
932423-VA-1	WALLED LAKE MICH CONS SCH DIST		09/29/2020	UMB BANK		1,092,053	825,000	1,081,311			(2,048)		(2,048)		1,079,263		12,790	12,790	3,438	05/01/2040	1FE
935341-M7-9	WARREN MICH CONS SCH DIST		09/29/2020	Various		521,610	400,000	470,304	466,465		(4,274)		(4,274)		462,191		59,419	59,419	17,000	05/01/2037	1FE
935341-M8-7	WARREN MICH CONS SCH DIST		09/29/2020	Various		777,938	605,000	709,054	703,383		(6,184)		(6,184)		697,200		80,738	80,738	25,285	05/01/2038	1FE
962529-HT-3	WHATCOM CNTY WASH SCH DIST NO		09/08/2020	VINING-SPARKS IBG LP		1,204,370	1,000,000	1,105,530	1,099,902		(6,919)		(6,919)		1,092,983		111,387	111,387	31,000	12/01/2037	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						50,777,440	42,400,000	46,254,121	39,858,013		(238,537)		(238,537)		45,372,625		5,404,815	5,404,815	1,426,587	XXX	XXX
033161-7Z-7	ANCHORAGE ALASKA		09/23/2020	UMB BANK		547,941	450,000	481,946	477,742		(1,914)		(1,914)		475,828		72,113	72,113	18,256	09/01/2034	1FE
042467-MN-7	ARMSTRONG SCH DIST PA		09/09/2020	RAYMOND JAMES & ASSOCIATES, INC.		596,255	500,000	569,540	567,925		(4,626)		(4,626)		563,299		32,956	32,956	18,778	03/15/2037	1FE
042467-MQ-0	ARMSTRONG SCH DIST PA		09/03/2020	VINING-SPARKS IBG LP		590,220	500,000	562,770	561,322		(4,099)		(4,099)		557,223		32,997	32,997	16,811	03/15/2041	1FE
044825-CK-1	ASHTABULA AREA OHIO CITY SCH D		08/19/2020	Various		1,052,258	1,015,000	1,015,000							1,015,000		37,258	37,258	2,628	12/01/2025	1FE
044825-CL-9	ASHTABULA AREA OHIO CITY SCH D		07/27/2020	UMB BANK		777,630	750,000	750,000							750,000		27,630	27,630	1,434	12/01/2026	1FE
044825-CM-7	ASHTABULA AREA OHIO CITY SCH D		08/05/2020	UMB BANK		710,701	675,000	675,000							675,000		35,701	35,701	1,726	12/01/2027	1FE
044825-CN-5	ASHTABULA AREA OHIO CITY SCH D		07/27/2020	UMB BANK		707,842	670,000	670,000							670,000		37,842	37,842	1,557	12/01/2028	1FE
044825-CP-0	ASHTABULA AREA OHIO CITY SCH D		08/03/2020	UMB BANK		733,896	690,000	690,000							690,000		43,896	43,896	1,625	12/01/2029	1FE
044825-CQ-8	ASHTABULA AREA OHIO CITY SCH D		07/30/2020	UMB BANK		481,554	450,000	450,000							450,000		31,554	31,554	1,232	12/01/2030	1FE
054071-LS-2	AVON IND CMNTY SCH BLDG CORP		07/28/2020	FIRST TENNESSEE BANK		630,945	500,000	581,775			(1,692)		(1,692)		580,083		50,862	50,862	4,722	07/15/2035	1FE
074851-RH-1	BEAVER CNTY PA		09/02/2020	PRE-REFUNDING		4,012,775	3,700,000	4,114,851	4,047,765		(34,701)		(34,701)		4,013,064		(289)	(289)	130,322	04/15/2026	1FE
081518-BZ-4	BEN HILL CNTY GA SCH DIST		08/14/2020	UMB BANK		311,558	250,000	283,165	282,997		(2,025)		(2,025)		280,972		30,586	30,586	6,833	04/01/2034	1FE
094226-DD-6	BLOOMFIELD TWP N J BRD ED		09/03/2020	UMB BANK		521,189	510,000	510,000							510,000		11,189	11,189		09/01/2025	1Z
108152-ED-7	BRIDGEPORT CONN		09/16/2020	UMB BANK		217,938	175,000	197,129	194,366		(1,410)		(1,410)		192,956		24,982	24,982	10,281	07/15/2034	1FE
108151-E5-6	BRIDGEPORT CT G O 2004 C		08/15/2020	MATURED		195,000	195,000	219,701	196,312		(1,312)		(1,312)		195,000				10,725	08/15/2020	1FE
118565-YN-4	BUCKS CNTY PA		08/06/2020	UMB BANK		187,682	180,000	180,000							180,000		7,682	7,682	124	06/01/2026	1FE
122062-ZP-0	BURLINGTON VT		07/10/2020	UMB BANK		132,020	100,000	112,215	111,069		(579)		(579)		110,490		21,530	21,530	3,514	11/01/2031	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
132033-HF-1	CAMBRIA CNTY PA		08/01/2020	MATURED		285,000	285,000	312,741	289,314		(4,314)		(4,314)		285,000				14,250	08/01/2020	1FE
146141-BD-7	CARTER CNTY MONT		08/25/2020	UMB BANK		123,619	100,000	111,871	111,042		(826)		(826)		110,216		13,403	13,403	4,622	07/01/2030	1FE
146816-DH-3	CARUTHERS CALIF UNI SCH DIST		08/05/2020	D.A. DAVIDSON & CO.		1,653,226	1,570,000	1,570,000							1,570,000		83,226	83,226	22,371	08/01/2044	1FE
148464-AU-4	CASTLE OAKS MET DIST COLO		08/18/2020	UMB BANK		129,954	100,000	111,766	110,594		(650)		(650)		109,944		20,010	20,010	3,597	12/01/2033	1FE
150411-4R-4	CEDAR HILL TEX		08/28/2020	UMB BANK		676,906	555,000	634,443			(2,761)		(2,761)		631,682		45,224	45,224	7,462	02/15/2035	1FE
157411-SJ-9	CHAFFEY CALIF UN HIGH SCH DIST		09/02/2020	UMB BANK		514,230	1,000,000	438,590	446,329		10,430		10,430		456,760		57,470	57,470		08/01/2043	1FE
157411-SK-6	CHAFFEY CALIF UN HIGH SCH DIST		09/04/2020	UMB BANK		251,335	500,000	215,060	218,866		5,236		5,236		224,102		27,233	27,233		02/01/2044	1FE
164231-NV-0	CHEROKEE CNTY GA SCH SYS		08/05/2020	UMB BANK		690,785	500,000	658,765			(7,691)		(7,691)		651,074		39,711	39,711	13,056	02/01/2033	1FE
169583-GW-5	CHINO VY UNI SCH DIST CALIF		07/13/2020	UMB BANK		201,824	150,000	180,422			(544)		(544)		179,878		21,946	21,946	1,583	08/01/2038	1FE
186343-U7-2	CLEVELAND OHIO		08/19/2020	UMB BANK		341,899	275,000	312,997	311,286		(2,080)		(2,080)		309,205		32,694	32,694	7,944	12/01/2034	1FE
204736-FM-9	COMPTON CALIF UNI SCH DIST		08/19/2020	UMB BANK		151,813	250,000	130,680	132,072		2,665		2,665		134,736		17,076	17,076		06/01/2040	1FE
248415-XW-6	DENISON TEX INDPT SCH DIST		08/11/2020	UMB BANK		360,236	335,000	335,000							335,000		25,236	25,236	3,550	08/01/2031	1FE
259309-T9-3	DOUGLAS CNTY NEB SCH DIST NO 0		09/11/2020	UMB BANK		1,010,170	805,000	971,385			(2,982)		(2,982)		968,403		41,767	41,767	6,619	12/15/2034	1FE
259309-U2-6	DOUGLAS CNTY NEB SCH DIST NO 0		07/15/2020	RAYMOND JAMES & ASSOCIATES, INC.		604,142	480,000	577,694			(378)		(378)		577,316		26,826	26,826	853	12/15/2035	1FE
259309-U5-9	DOUGLAS CNTY NEB SCH DIST NO 0		09/03/2020	FIRST TENNESSEE BANK		846,550	685,000	814,383			(2,081)		(2,081)		812,301		34,249	34,249	5,099	12/15/2038	1FE
259327-R3-0	DOUGLAS CNTY NEB SCH DIST NO 0		07/17/2020	UMB BANK		230,663	225,000	225,000							225,000		5,663	5,663	154	06/15/2025	1FE
259327-R6-3	DOUGLAS CNTY NEB SCH DIST NO 0		08/05/2020	UMB BANK		99,741	95,000	95,000							95,000		4,741	4,741	164	06/15/2028	1FE
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP		07/28/2020	UMB BANK		245,302	200,000	226,892	226,766		(1,395)		(1,395)		225,371		19,931	19,931	5,067	12/01/2039	1FE
26371G-TU-4	DUBLIN OHIO CITY SCH DIST		07/17/2020	UMB BANK		457,350	370,000	399,141	396,948		(1,475)		(1,475)		395,473		61,876	61,876	9,456	12/01/2034	1FE
26371G-TV-2	DUBLIN OHIO CITY SCH DIST		08/10/2020	UMB BANK		156,003	125,000	134,081	133,400		(507)		(507)		132,893		23,110	23,110	3,486	12/01/2035	1FE
26371G-TW-0	DUBLIN OHIO CITY SCH DIST		07/30/2020	VINING-SPARKS IBG LP		1,232,480	1,000,000	1,064,840	1,059,997		(3,460)		(3,460)		1,056,537		175,943	175,943	26,889	12/01/2036	1FE
278698-AS-4	EBERT MET DIST COLO		08/18/2020	UMB BANK		133,554	100,000	115,466	114,032		(876)		(876)		113,156		20,398	20,398	3,597	12/01/2029	1FE
278698-AV-7	EBERT MET DIST COLO		07/15/2020	UMB BANK		122,381	100,000	102,906	102,642		(138)		(138)		102,504		19,877	19,877	2,511	12/01/2032	1FE
278698-AX-3	EBERT MET DIST COLO		07/17/2020	UMB BANK		168,783	130,000	146,782	145,246		(820)		(820)		144,426		24,357	24,357	4,153	12/01/2034	1FE
278698-AY-1	EBERT MET DIST COLO		08/06/2020	UMB BANK		130,513	100,000	112,459	111,322		(666)		(666)		110,655		19,858	19,858	3,458	12/01/2035	1FE
283299-AR-6	EL MONTE CALIF		07/01/2020	UMB BANK		2,112,560	2,000,000	2,000,000							2,000,000		112,560	112,560	3,616	08/01/2040	1FE
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DI		09/30/2020	UMB BANK		313,343	250,000	304,910	290,205		(4,358)		(4,358)		285,847		27,495	27,495	15,660	07/01/2026	1FE
34440V-CG-1	FOLSOM CORDOVA CALIF UNI SCH D		09/09/2020	UMB BANK		245,780	200,000	215,696	213,538		(945)		(945)		212,593		33,187	33,187	7,556	10/01/2033	1FE
378280-UX-7	GLENDALE ARIZ		08/25/2020	Various		1,182,611	920,000	1,062,756	1,041,626		(7,604)		(7,604)		1,034,022		148,589	148,589	50,774	07/01/2036	1FE
378394-JH-4	GLENDALE CALIF CMNTY COLLEGE D		08/11/2020	JEFFERIES & COMPANY, INC.		1,707,008	1,650,000	1,650,000							1,650,000		57,008	57,008	3,080	08/01/2026	1FE
378394-JJ-0	GLENDALE CALIF CMNTY COLLEGE D		08/11/2020	JEFFERIES & COMPANY, INC.		937,431	900,000	900,000							900,000		37,431	37,431	1,785	08/01/2027	1FE
37970P-JV-5	GLOUCESTER CNTY N J IMPT AUTH		08/26/2020	UMB BANK		419,192	350,000	385,564	383,588		(2,051)		(2,051)		381,537		37,654	37,654	18,278	07/01/2037	1FE
37970P-JX-1	GLOUCESTER CNTY N J IMPT AUTH		09/16/2020	UMB BANK		401,618	340,000	372,348	370,557		(2,019)		(2,019)		368,539		33,080	33,080	18,511	07/01/2039	1FE
385064-SC-5	GRANBURY TEX INDPT SCH DIST		08/13/2020	UMB BANK		164,004	170,000	157,301			347		347		157,648		6,356	6,356		08/01/2025	1FE
385064-SD-3	GRANBURY TEX INDPT SCH DIST		08/13/2020	UMB BANK		341,395	360,000	321,865			767		767		322,632		18,762	18,762		08/01/2026	1FE
385064-SN-1	GRANBURY TEX INDPT SCH DIST		08/06/2020	UMB BANK		754,603	695,000	695,000							695,000		59,603	59,603	2,012	08/01/2035	1FE
385064-SQ-4	GRANBURY TEX INDPT SCH DIST		09/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		958,311	900,000	900,000							900,000		58,311	58,311	4,870	08/01/2037	1FE
386280-RR-4	GRAND RAPIDS MICH PUB SCHS		09/28/2020	UMB BANK		1,721,372	1,350,000	1,584,846	1,571,928		(15,601)		(15,601)		1,556,327		165,045	165,045	61,688	11/01/2038	1FE
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SC		09/21/2020	UMB BANK		300,495	250,000	278,608	277,298		(1,875)		(1,875)		275,423		25,072	25,072	8,111	12/01/2040	1FE
41415U-BB-1	HARRIS CNTY HOSP DIST - GO		07/16/2020	UMB BANK		1,852,590	1,500,000	1,771,140			(9,192)		(9,192)		1,761,948		90,642	90,642	15,417	02/15/2026	1FE
41415U-BC-9	HARRIS CNTY HOSP DIST - GO		07/24/2020	UMB BANK		791,821	620,000	746,430			(4,001)		(4,001)		742,429		49,391	49,391	7,061	02/15/2027	1FE
41415U-BD-7	HARRIS CNTY HOSP DIST - GO		08/04/2020	UMB BANK		158,020	120,000	147,058			(809)		(809)		146,249		11,771	11,771	1,500	02/15/2028	1FE
41415U-BF-2	HARRIS CNTY HOSP DIST - GO		08/18/2020	UMB BANK		165,012	120,000	151,208			(834)		(834)		150,374		14,638	14,638	1,733	02/15/2030	1FE
421020-A9-9	HAYS CNTY TEX		08/10/2020	UMB BANK		770,531	615,000	761,222	722,743		(10,119)		(10,119)		712,624		57,908	57,908	30,291	02/15/2026	1FE
421290-4Z-7	HAYWARD CALIF UNI SCH DIST		07/09/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,354,332	1,150,000	1,195,529	1,192,273		(2,275)		(2,275)		1,189,998		164,334	164,334	43,700	08/01/2040	1FE
425200-7W-6	HENDERSON NEV		08/11/2020	UMB BANK		517,001	490,000	490,000							490,000		27,001	27,001	1,414	06/01/2025	1FE
457074-BN-1	INGLEWOOD CALIF POB		08/05/2020	D.A. DAVIDSON & CO.		1,085,760	1,000,000	1,000,000							1,000,000		85,760	85,760	12,472	09/01/2040	1FE
457074-BP-6	INGLEWOOD CALIF POB		08/05/2020	D.A. DAVIDSON & CO.		980,730	900,000	900,000							900,000		80,730	80,730	11,690	09/01/2045	1FE
484873-QA-5	KANSAS CITY MO		09/08/2020	UMB BANK		185,657	150,000	173,727			(797)		(797)		172,930		12,727	12,727	2,183	02/01/2038	1FE
484873-QC-1	KANSAS CITY MO		08/26/2020	VINING-SPARKS IBG LP		1,105,695	900,000	1,035,531			(4,117)		(4,117)		1,031,414		74,281	74,281	11,900	02/01/2040	1FE
502516-QT-7	LA CANADA CALIF UNI SCH DIST		08/26/2020	UMB BANK		118,324	100,000	111,759			(430)		(430)		111,329		6,995	6,995	1,333	08/01/2049	1FE
517624-NV-0	LAS LOMITAS CALIF ELEM SCH DIS		08/06/2020	UMB BANK		186,708	150,000	161,009	159,784		(619)		(619)		159,165		27,543	27,543	6,650	07/01/2034	1FE
517624-NW-8	LAS LOMITAS CALIF ELEM SCH DIS		09/03/2020	UMB BANK		207,171	170,000	181,444	180,175		(725)		(725)		179,451		27,720	27,720	8,066	07/01/2035	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
517624-NZ-1	LAS LOMITAS CALIF ELEM SCH DIS		09/01/2020	UMB BANK		120,840	100,000	105,105	104,544		(315)		(315)		104,229		16,611	16,611	4,689	07/01/2038	1FE
529522-FZ-2	LEXINGTON OHIO LOC SCH DIST		09/24/2020	UMB BANK		1,484,668	1,235,000	1,366,787	1,361,348		(8,991)		(8,991)		1,352,357		132,310	132,310	48,988	10/01/2039	1FE
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09		09/15/2020	MATURED		2,065,000	2,065,000	2,249,012	2,065,043		(43)		(43)		2,065,000				92,925	09/15/2020	1FE
542411-NC-3	LONG BEACH CA CMNTY COLLEGE DIST		08/12/2020	UMB BANK		120,490	100,000	113,347	113,087		(860)		(860)		112,227		8,263	8,263	3,233	08/01/2045	1FE
550697-VZ-6	LUZERNE CNTY PA		07/22/2020	UMB BANK		315,515	250,000	293,998	284,536		(2,559)		(2,559)		281,976		33,539	33,539	7,604	12/15/2026	1FE
567134-FV-8	MARICOPA CNTY ARIZ ELEM SCH DI		09/11/2020	UMB BANK		358,623	300,000	328,677			(1,027)		(1,027)		327,650		30,973	30,973	4,467	07/01/2039	1FE
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS		07/30/2020	UMB BANK		978,668	750,000	943,605	905,394		(11,383)		(11,383)		894,011		84,656	84,656	40,833	07/01/2027	1FE
567373-E9-2	MARICOPA CNTY ARIZ UNI SCH DIS		07/01/2020	MATURED		500,000	500,000	523,540	507,751		(7,751)		(7,751)		500,000				25,000	07/01/2020	1FE
576544-2B-5	MATANUSKA-SUSITNA BORO ALASKA		08/06/2020	UMB BANK		558,445	500,000	500,000	500,000						500,000		58,445	58,445	8,480	03/01/2029	1FE
576544-2D-1	MATANUSKA-SUSITNA BORO ALASKA		09/01/2020	UMB BANK		1,627,574	1,475,000	1,475,000	1,475,000						1,475,000		152,574	152,574	29,067	03/01/2031	1FE
593561-BR-3	MIAMI GARDENS FLA		08/27/2020	UMB BANK		1,370,135	1,300,000	1,300,000							1,300,000		70,135	70,135	2,014	07/01/2039	1Z
60534W-G7-7	MISSISSIPPI DEV BK SPL OBLIG		09/11/2020	VINING-SPARKS IBG LP		453,877	350,000	406,725	402,700		(3,437)		(3,437)		399,262		54,614	54,614	13,806	06/01/2037	1FE
611305-NB-5	MONROE TWP MIDDLESEX CNTY N J BRD		09/30/2020	UMB BANK		912,280	850,000	850,000							850,000		62,280	62,280	13,992	08/01/2035	1FE
612285-AE-6	MONTEBELLO CALIF PENSION OBLIG		07/15/2020	UMB BANK		967,491	900,000	900,000							900,000		67,491	67,491	2,315	06/01/2025	1FE
61320A-AF-9	MONTGOMERY CNTY ALA CMNTY COOP		09/14/2020	UMB BANK		258,360	250,000	250,000							250,000		8,360	8,360	11	11/01/2028	1Z
61320A-AG-7	MONTGOMERY CNTY ALA CMNTY COOP		09/14/2020	UMB BANK		269,695	260,000	260,000							260,000		9,695	9,695	12	11/01/2029	1Z
61320A-AH-5	MONTGOMERY CNTY ALA CMNTY COOP		09/14/2020	UMB BANK		207,814	200,000	200,000							200,000		7,814	7,814	10	11/01/2030	1Z
613681-6T-7	MONTGOMERY CNTY TEX		08/27/2020	UMB BANK		1,296,290	1,000,000	1,136,050	1,122,308		(8,801)		(8,801)		1,113,507		182,783	182,783	50,000	03/01/2032	1FE
61709K-CV-1	MORGAN CNTY ALA BRD ED		08/12/2020	UMB BANK		2,390,035	2,000,000	2,158,460	2,157,953		(8,699)		(8,699)		2,149,254		240,781	240,781	51,944	03/01/2049	1FE
62476H-CU-9	MSD OF WASHINGTON TWP IN		07/13/2020	UMB BANK		121,257	100,000	112,059	111,937		(599)		(599)		111,338		9,919	9,919		01/15/2039	1FE
642714-DL-0	NEW BRITAIN CONN		08/31/2020	UMB BANK		203,756	200,000	200,000							200,000		3,756	3,756	42	09/01/2025	1FE
645020-8A-9	NEW HAVEN CONN		07/10/2020	UMB BANK		734,302	600,000	724,590	722,707		(8,691)		(8,691)		714,016		20,286	20,286	19,528	02/01/2027	1FE
645020-8C-5	NEW HAVEN CONN		09/03/2020	UMB BANK		511,143	400,000	494,684	493,599		(6,157)		(6,157)		487,441		23,702	23,702	15,431	02/01/2029	1FE
645020-U9-7	NEW HAVEN CONN		08/01/2020	MATURED		1,500,000	1,500,000	1,753,875	1,526,303		(26,303)		(26,303)		1,500,000				75,000	08/01/2020	1FE
645021-AM-8	NEW HAVEN CONN		08/03/2020	CABRERA CAPITAL MARKETS, INC		1,295,940	1,000,000	1,228,620	1,226,173		(12,598)		(12,598)		1,213,575		82,365	82,365	35,556	08/01/2031	1FE
645021-AP-1	NEW HAVEN CONN		09/16/2020	UMB BANK		125,750	100,000	121,989	121,755		(1,452)		(1,452)		120,302		5,448	5,448	4,153	08/01/2033	1FE
645021-AQ-9	NEW HAVEN CONN		09/15/2020	Various		1,269,919	1,025,000	1,222,067	1,219,997		(12,071)		(12,071)		1,207,926		61,993	61,993	40,382	08/01/2039	1FE
663532-KR-9	NORTHAMPTON CNTY PA		08/11/2020	UMB BANK		546,070	500,000	500,000	500,000						500,000		46,070	46,070	9,643	10/01/2030	1FE
664482-GH-3	NORTHEASTERN OHIO LOC SCH DIST		07/17/2020	UMB BANK		363,155	300,000	322,218	319,679		(1,019)		(1,019)		318,660		44,495	44,495	7,333	12/01/2031	1FE
700387-GY-3	PARK CREEK MET DIST COLO REV		09/30/2020	RAYMOND JAMES & ASSOCIATES, INC.		179,393	150,000	170,417	170,356		(1,379)		(1,379)		168,977		10,416	10,416	4,717	12/01/2036	1FE
715382-N4-5	PERTH AMBOY N J		09/22/2020	UMB BANK		1,130,188	910,000	1,037,355			(4,049)		(4,049)		1,033,306		96,882	96,882	11,674	07/01/2031	1FE
719189-C5-9	PHOENIXVILLE PA AREA SCH DIST		08/19/2020	UMB BANK		897,513	850,000	850,000							850,000		47,513	47,513	3,201	11/15/2025	1FE
719189-C6-7	PHOENIXVILLE PA AREA SCH DIST		08/18/2020	UMB BANK		2,129,630	2,000,000	2,000,000							2,000,000		129,630	129,630	8,288	11/15/2026	1FE
719189-C7-5	PHOENIXVILLE PA AREA SCH DIST		09/01/2020	UMB BANK		1,250,665	1,155,000	1,155,000							1,155,000		95,665	95,665	5,542	11/15/2027	1FE
721893-HP-3	PIMA CNTY ARIZ UN SCH DIST NO		09/03/2020	UMB BANK		273,895	225,000	252,905			(983)		(983)		251,921		21,974	21,974	3,250	07/01/2034	1FE
721893-HR-9	PIMA CNTY ARIZ UN SCH DIST NO		09/23/2020	UMB BANK		241,406	200,000	223,064			(915)		(915)		222,149		19,257	19,257	3,267	07/01/2036	1FE
721812-QA-6	PIMA CNTY ARIZ UNI SCH DIST NO 6 M		07/01/2020	RAYMOND JAMES & ASSOCIATES, INC.		392,051	325,000	374,790	373,996		(2,395)		(2,395)		371,602		20,449	20,449	8,919	07/01/2037	1FE
728500-EY-1	PLEASANT OHIO LOC SCH DIST MAR		08/04/2020	UMB BANK		614,535	500,000	564,275	561,762		(3,358)		(3,358)		558,404		56,131	56,131	16,944	10/01/2035	1FE
73208P-BJ-9	POMONA CALIF PENSION OBLIG		09/10/2020	UMB BANK		192,100	180,000	180,000							180,000		12,100	12,100	342	08/01/2028	1FE
741701-7L-4	PRINCE GEORGES CNTY MD		08/11/2020	PIPER JAFFRAY INC.		555,180	530,000	530,000							530,000		25,180	25,180	1,319	09/15/2028	1FE
757889-EC-0	REDWOOD CITY CALIF SCH DIST		07/21/2020	UMB BANK		121,084	100,000	113,698	113,439		(704)		(704)		112,735		8,349	8,349	5,078	08/01/2044	1FE
769036-BM-5	RIVERSIDE CALIF		09/10/2020	UMB BANK		1,045,074	990,000	990,000							990,000		55,074	55,074	5,644	06/01/2025	1FE
794879-GF-7	SALINAS CALIF CITY ELEM SCH DI		09/29/2020	UMB BANK		229,474	375,000	203,194			1,457		1,457		204,650		24,823	24,823		07/01/2040	1FE
797355-8U-1	SAN DIEGO CALIF UNI SCH DIST		07/28/2020	Various		1,448,829	1,180,000	1,356,304	1,353,544		(9,083)		(9,083)		1,344,461		104,369	104,369	33,999	07/01/2039	1FE
798458-UM-5	SAN LEANDRO CALIF UNI SCH DIST		09/22/2020	UMB BANK		940,128	800,000	888,528			(2,246)		(2,246)		886,282		53,846	53,846	8,467	08/01/2043	1FE
798755-GA-6	SAN MARCOS CALIF UNI SCH DIST		07/17/2020	UMB BANK		473,709	450,000	450,000							450,000		23,709	23,709	4,234	08/01/2025	1FE
800851-RE-9	SANGER CALIF UNI SCH DIST		07/28/2020	UMB BANK		248,236	200,000	222,196	221,107		(1,127)		(1,127)		219,980		28,256	28,256	7,978	08/01/2037	1FE
800851-RF-6	SANGER CALIF UNI SCH DIST		07/01/2020	UMB BANK		158,406	130,000	143,699	143,029		(614)		(614)		142,415		15,991	15,991	4,839	08/01/2038	1FE
801315-JM-5	SANTA BARBARA CALIF UNI SCH DI		09/25/2020	UMB BANK		240,197	200,000	209,934	209,167		(679)		(679)		208,487		31,710	31,710	9,156	08/01/2039	1FE
801815-GZ-8	SANTA CRUZ CNTY ARIZ UNI SCH DIST		07/30/2020	UMB BANK		492,880	400,000	460,456			(1,447)		(1,447)		459,009		33,871	33,871	3,867	07/01/2034	1FE
801815-HB-0	SANTA CRUZ CNTY ARIZ UNI SCH DIST		07/22/2020	UMB BANK		305,278	250,000	285,333			(754)		(754)		284,579		20,699	20,699	2,167	07/01/2036	1FE
83412P-FW-7	SOLANO CNTY CALIF CMNTY COLLEGE DI		08/05/2020	UMB BANK		598,026	520,000	520,000	520,000						520,000		78,026	78,026	10,895	08/01/2034	1FE
919112-EK-4	SOUTH GEORGIA MEDICAL CENTER		07/21/2020	UMB BANK		525,264	400,000	517,204	513,572		(6,009)		(6,009)		507,563		17,701	17,701	18,056	10/01/2030	1FE
919112-EN-8	SOUTH GEORGIA MEDICAL CENTER		07/16/2020	UMB BANK		643,225	500,000	637,500	633,275		(6,891)		(6,891)		626,384		16,841	16,841	22,361	10/01/2033	1FE
919112-EP-3	SOUTH GEORGIA MEDICAL CENTER		07/13/2020	UMB BANK		128,095	100,000	126,976	126,149		(1,315)		(1,315)		124,834		3,261	3,261	4,403	10/01/2034	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
840480-GL-5	SOUTH SUBN PK & REC DIST COLO		08/18/2020	UMB BANK		125,232	100,000	117,405	117,084		(990)		(990)		116,095		9,137	9,137	3,378	12/15/2034	1FE
840480-GR-2	SOUTH SUBN PK & REC DIST COLO		09/29/2020	UMB BANK		305,215	250,000	287,583	286,899		(2,305)		(2,305)		284,594		20,620	20,620	9,017	12/15/2039	1FE
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1		09/10/2020	UMB BANK		1,225,560	1,000,000	1,128,020	1,121,297		(8,345)		(8,345)		1,112,952		112,608	112,608	41,444	03/01/2034	1FE
851035-UF-0	SPRINGFIELD MO SCH DIST NO R 1		09/08/2020	UMB BANK		183,335	150,000	168,651	167,673		(1,194)		(1,194)		166,479		16,855	16,855	6,150	03/01/2035	1FE
791621-VR-3	ST LOUIS MO		09/15/2020	VINING-SPARKS IBG LP		1,471,979	1,140,000	1,281,736	1,266,741		(9,754)		(9,754)		1,256,987		214,992	214,992	62,067	02/15/2031	1FE
60534W-7M-4	TUPELO MISS		08/28/2020	UMB BANK		341,894	275,000	321,566			(1,334)		(1,334)		320,232		21,662	21,662	3,483	05/01/2034	1FE
60534W-7Q-5	TUPELO MISS		09/03/2020	FIRST TENNESSEE BANK		972,434	740,000	917,311			(5,343)		(5,343)		911,969		60,465	60,465	12,436	05/01/2040	1FE
940859-HU-8	WASHOE CNTY NEV SCH DIST		09/18/2020	UMB BANK		668,310	500,000	618,905			(4,027)		(4,027)		614,878		53,432	53,432	9,375	10/01/2033	1FE
941247-6J-2	WATERBURY CONN		08/06/2020	UMB BANK		804,825	750,000	750,000							750,000		54,825	54,825	7,440	09/01/2025	1FE
946363-DQ-8	WAYNE TWP IN MARION CNTY SCH BLDG 04		07/10/2020	MATURED		590,000	590,000	595,457	590,171		(171)		(171)		590,000				29,500	07/10/2020	2FE
973279-SY-9	WINDHAM CONN		08/26/2020	UMB BANK		365,502	300,000	336,099	335,540		(2,159)		(2,159)		333,381		32,121	32,121	9,967	08/15/2036	1FE
973279-SZ-6	WINDHAM CONN		08/26/2020	UMB BANK		121,458	100,000	111,667	111,487		(697)		(697)		110,790		10,668	10,668	3,322	08/15/2037	1FE
973279-TA-0	WINDHAM CONN		09/03/2020	UMB BANK		242,024	200,000	222,602	222,254		(1,370)		(1,370)		220,884		21,140	21,140	6,733	08/15/2038	1FE
982038-RW-3	WORTHINGTON OHIO CITY SCH DIST		09/24/2020	UMB BANK		365,782	300,000	324,984	323,066		(1,530)		(1,530)		321,536		44,246	44,246	9,044	12/01/2034	1FE
982038-RY-9	WORTHINGTON OHIO CITY SCH DIST		09/28/2020	UMB BANK		259,300	215,000	229,706	228,586		(982)		(982)		227,603		31,697	31,697	7,043	12/01/2036	1FE
982038-SA-0	WORTHINGTON OHIO CITY SCH DIST		08/14/2020	FIRST TENNESSEE BANK		366,480	300,000	317,157	315,858		(976)		(976)		314,882		51,598	51,598	8,567	12/01/2038	1FE
982038-SC-6	WORTHINGTON OHIO CITY SCH DIST		07/28/2020	UMB BANK		301,968	250,000	261,953	261,052		(623)		(623)		260,429		41,538	41,538	6,639	12/01/2040	1FE
982696-RW-8	WYANDOTTE CNTY KANS UNI SCH DI		07/08/2020	UMB BANK		687,479	650,000	650,000							650,000		37,479	37,479	4,613	09/01/2028	1FE
982696-RX-6	WYANDOTTE CNTY KANS UNI SCH DI		08/05/2020	UMB BANK		531,338	495,000	495,000							495,000		36,338	36,338	4,436	09/01/2029	1FE
982696-RY-4	WYANDOTTE CNTY KANS UNI SCH DI		08/05/2020	UMB BANK		469,291	435,000	435,000							435,000		34,291	34,291	3,951	09/01/2030	1FE
984521-UJ-1	YAKIMA WASH		07/28/2020	UMB BANK		1,021,419	900,000	900,000							900,000		121,419	121,419	7,462	12/01/2028	1FE
984521-UW-2	YAKIMA WASH		07/13/2020	UMB BANK		1,779,055	1,560,000	1,560,000							1,560,000		219,055	219,055	14,389	12/01/2040	1FE
986082-NS-0	YONKERS N Y		09/01/2020	MATURED		310,000	310,000	360,679	316,123		(6,123)		(6,123)		310,000				15,500	09/01/2020	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						96,156,362	84,905,000	90,611,117	44,598,111		(348,100)		(348,100)		89,427,190		6,729,172	6,729,172	1,832,878	XXX	XXX
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FAC		07/31/2020	UMB BANK		117,787	100,000	113,805	109,022		(1,057)		(1,057)		107,965		9,822	9,822	4,208	10/01/2024	2FE
015086-NJ-6	ALEXANDRIA LA UTILITIES SYSTEM FUN		08/05/2020	RAYMOND JAMES & ASSOCIATES, INC.		742,384	720,000	720,000							720,000		22,384	22,384	691	05/01/2025	1FE
015086-NL-1	ALEXANDRIA LA UTILITIES SYSTEM FUN		08/10/2020	UMB BANK		471,209	450,000	450,000							450,000		21,209	21,209	635	05/01/2027	1FE
015086-NM-9	ALEXANDRIA LA UTILITIES SYSTEM FUN		07/09/2020	UMB BANK		469,742	450,000	450,000							450,000		19,742	19,742		05/01/2028	1FE
015086-NP-2	ALEXANDRIA LA UTILITIES SYSTEM FUN		08/11/2020	Various		1,584,610	1,500,000	1,500,000							1,500,000		84,610	84,610	2,347	05/01/2030	1FE
01728R-MJ-0	ALLEGHENY CNTY PA HIGHER ED BL		08/04/2020	UMB BANK		255,748	200,000	229,404	225,225		(1,628)		(1,628)		223,596		32,152	32,152	9,306	03/01/2032	1FE
01728A-5A-0	ALLEGHENY CNTY PA HOSP DEV AUT		07/08/2020	UMB BANK		113,381	100,000	109,582	109,107		(439)		(439)		108,668		4,713	4,713	4,444	07/15/2038	1FE
017357-D9-2	ALLEGHENY CNTY PA SAN AUTH SWR		08/24/2020	Various		886,638	750,000	778,170	774,893		(1,594)		(1,594)		773,299		113,339	113,339	21,094	06/01/2034	1FE
040484-QD-2	ARIZONA BRD REGENTS UNIV ARIZ		07/14/2020	UMB BANK		322,803	275,000	343,800	316,107		(4,899)		(4,899)		311,208		11,595	11,595	8,594	06/01/2024	1FE
040664-AS-3	ARIZONA ST UNIV REVS		08/17/2020	UMB BANK		277,749	225,000	258,905			(962)		(962)		257,943		19,806	19,806	2,925	07/01/2042	1FE
04109F-BZ-0	ARKANSAS ST DEV FIN AUTH HOSP		09/01/2020	UMB BANK		3,065,921	2,790,000	3,076,310	3,069,621		(16,169)		(16,169)		3,053,452		12,468	12,468	88,703	02/01/2042	2FE
047870-RY-8	ATLANTA GA WTR & WASTEWTR REV		09/17/2020	Various		1,293,667	1,050,000	1,240,271	1,234,538		(12,024)		(12,024)		1,222,514		71,152	71,152	43,778	11/01/2035	1FE
050589-PN-4	AUBURN UNIV ALA GEN FEE REV		07/01/2020	UMB BANK		257,058	200,000	235,134	230,516		(1,656)		(1,656)		228,860		28,198	28,198	5,972	06/01/2034	1FE
050589-QH-6	AUBURN UNIV ALA GEN FEE REV		09/14/2020	RAYMOND JAMES & ASSOCIATES, INC.		528,825	500,000	500,000							500,000		28,825	28,825	4,319	06/01/2026	1FE
050589-QM-5	AUBURN UNIV ALA GEN FEE REV		09/15/2020	UMB BANK		1,070,650	1,000,000	1,000,000							1,000,000		70,650	70,650	10,293	06/01/2030	1FE
05922K-B7-3	BALTIMORE MD PROJ REV		09/30/2020	UMB BANK		238,616	200,000	219,052	218,151		(1,117)		(1,117)		217,033		21,583	21,583	9,322	07/01/2044	1FE
05922K-D8-9	BALTIMORE MD PROJ REV		07/14/2020	UMB BANK		244,704	200,000	225,080	223,788		(1,207)		(1,207)		222,582		22,122	22,122	8,333	07/01/2035	1FE
05922K-D9-7	BALTIMORE MD PROJ REV		08/14/2020	UMB BANK		155,038	125,000	139,968	139,199		(838)		(838)		138,361		16,676	16,676	5,653	07/01/2036	1FE
05922K-E3-9	BALTIMORE MD PROJ REV		07/24/2020	UMB BANK		122,556	100,000	111,038	110,474		(560)		(560)		109,914		12,642	12,642	4,300	07/01/2038	1FE
05922K-E4-7	BALTIMORE MD PROJ REV		07/09/2020	UMB BANK		2,258,350	1,880,000	2,082,269	2,071,950		(9,503)		(9,503)		2,062,448		195,902	195,902	77,707	07/01/2039	1FE
074358-GS-5	BEAUFORT-JASPER S C WTR & SWR		09/01/2020	Various		1,409,802	1,150,000	1,319,625	1,316,850		(9,860)		(9,860)		1,306,990		102,812	102,812	35,267	03/01/2037	1FE
074358-GU-0	BEAUFORT-JASPER S C WTR & SWR		09/11/2020	Various		1,361,920	1,130,000	1,292,584	1,289,930		(11,063)		(11,063)		1,278,866		83,054	83,054	39,283	03/01/2038	1FE
57584Y-XS-3	BERKLEE COLLEGE OF MUSIC		09/10/2020	UMB BANK		747,053	750,000	750,000							750,000		(2,948)	(2,948)	7,747	10/01/2028	1FE
57584Y-XT-1	BERKLEE COLLEGE OF MUSIC		09/09/2020	UMB BANK		1,240,775	1,250,000	1,250,000							1,250,000		(9,225)	(9,225)	13,325	10/01/2029	1FE
57584Y-XU-8	BERKLEE COLLEGE OF MUSIC		09/09/2020	UMB BANK		1,347,683	1,370,000	1,370,000							1,370,000		(22,317)	(22,317)	14,947	10/01/2030	1FE
57584Y-XV-6	BERKLEE COLLEGE OF MUSIC		09/09/2020	UMB BANK		982,470	1,000,000	1,000,000							1,000,000		(17,530)	(17,530)	11,410	10/01/2031	1FE
086377-DE-5	BESSEMER ALA GOVERNMENTAL UTIL		08/04/2020	UMB BANK		806,688	640,000	771,917	741,285		(8,809)		(8,809)		732,476		74,212	74,212	21,778	06/01/2026	1FE
57584Y-TB-5	BETH ISRAEL LAHEY HEALTH INC		09/22/2020	UMB BANK		1,131,957	875,000	1,081,649	1,073,891		(11,088)		(11,088)		1,062,803		69,153	69,153	44,063	07/01/2032	1FE
57584Y-TD-1	BETH ISRAEL LAHEY HEALTH INC		09/02/2020	UMB BANK		868,238	680,000	833,836	828,090		(9,452)		(9,452)		818,638		49,599	49,599	37,211	07/01/2034	1FE
087032-EK-0	BETHEL PARK PA MUN AUTH SWR RE		08/11/2020	JEFFERIES & COMPANY, INC.		617,848	595,000	595,000							595,000		22,848	22,848	882	09/01/2030	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
088518-MP-7	BEXAR CNTY MOTOR VEH RENTAL TAX		07/01/2020	UMB BANK		463,968	400,000	443,556	441,698		(2,230)		(2,230)		439,468		24,500	24,500	15,156	08/15/2033	1FE
090132-AD-3	BILLINGS MONT SWR SYS REV		07/01/2020	MATURED		240,000	240,000	259,656	242,989		(2,989)		(2,989)		240,000				9,600	07/01/2020	1FE
091096-MT-1	BIRMINGHAM ALA WTRWKS BRD WTR		09/16/2020	UMB BANK		126,887	100,000	111,819	110,531		(827)		(827)		109,704		17,183	17,183	6,069	01/01/2035	1FE
113664-HN-9	BROOKINGS S D SCH DIST NO 05-1		08/01/2020	MATURED		250,000	250,000	265,473	254,663		(4,663)		(4,663)		250,000				12,500	08/01/2020	1FE
11506K-FG-1	BROWARD CNTY FLA PORT FACS REV		09/03/2020	UMB BANK		113,684	100,000	112,368	112,078		(762)		(762)		111,317		2,367	2,367	3,800	09/01/2038	1FE
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS		09/29/2020	UMB BANK		121,948	100,000	114,063			(549)		(549)		113,514		8,434	8,434	1,767	03/01/2039	1FE
13068L-5T-8	CALIFORNIA ST PUB WKS BRD LEAS		09/22/2020	UMB BANK		243,000	200,000	227,374			(1,016)		(1,016)		226,358		16,642	16,642	3,378	03/01/2040	1FE
14045A-AV-7	CAPITAL REGION WTR PA WTR REV		07/06/2020	UMB BANK		744,161	585,000	674,201	661,714		(4,090)		(4,090)		657,623		86,538	86,538	28,681	07/15/2031	1FE
14574A-AC-8	CARSON CALIF PENSION OBLIG		08/26/2020	HILLTOP SECURITIES INC		696,688	675,000	675,000							675,000		21,688	21,688	2,393	01/15/2025	1FE
161045-NU-9	CHARLOTTE N C WTR & SWR SYS RE		09/01/2020	UMB BANK		164,859	125,000	151,435	147,535		(1,608)		(1,608)		145,927		18,931	18,931	7,326	07/01/2032	1FE
161045-NW-5	CHARLOTTE N C WTR & SWR SYS RE		09/02/2020	UMB BANK		853,843	650,000	781,021	761,779		(7,582)		(7,582)		754,196		99,646	99,646	37,111	07/01/2034	1FE
16532V-BL-7	CHESAPEAKE VA HOSP AUTH HOSP F		07/30/2020	UMB BANK		240,938	200,000	221,746	220,774		(1,138)		(1,138)		219,636		21,302	21,302	8,800	07/01/2035	1FE
16532V-BQ-6	CHESAPEAKE VA HOSP AUTH HOSP F		07/30/2020	UMB BANK		238,000	200,000	218,996	218,153		(988)		(988)		217,166		20,834	20,834	8,800	07/01/2039	1FE
167562-QB-6	CHICAGO ILL MIDWAY ARPT REV		08/06/2020	BARCLAYS		3,393,110	3,000,000	3,597,600	3,327,231		(46,696)		(46,696)		3,280,534		112,576	112,576	163,750	01/01/2024	1FE
167593-KS-0	CHICAGO ILL O HARE INTL ARPT R		07/30/2020	UMB BANK		5,020,870	4,750,000	5,124,205	4,962,203		(58,062)		(58,062)		4,904,140		116,730	116,730	251,181	01/01/2024	1FE
16772P-CC-8	CHICAGO ILL TRAN AUTH SALES TAX		08/28/2020	SEIBERT, BRANFORD INC.		3,265,800	3,000,000	3,235,470							3,235,470		30,330	30,330		12/01/2050	1Z
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C		07/16/2020	UMB BANK		1,048,010	1,000,000	1,000,000							1,000,000		48,010	48,010	10,979	01/01/2025	1FE
172311-PM-8	CINCINNATI OHIO WTR SYSTEM		07/21/2020	UMB BANK		374,166	300,000	341,925	341,563		(2,097)		(2,097)		339,466		34,700	34,700	7,900	12/01/2037	1FE
172311-PP-1	CINCINNATI OHIO WTR SYSTEM		09/17/2020	UMB BANK		183,257	150,000	169,965	169,793		(1,284)		(1,284)		168,509		14,747	14,747	4,917	12/01/2039	1FE
185328-LD-1	CLEARWATER FLA WTR & SWR REV		09/01/2020	UMB BANK		136,209	100,000	130,746			(1,739)		(1,739)		129,007		7,202	7,202	3,000	12/01/2031	1FE
677561-LK-6	CLEVELAND CLINIC HLTH SYS OBLIG GR		09/22/2020	UMB BANK		1,099,510	1,000,000	1,000,000	1,000,000						1,000,000		99,510	99,510	25,564	01/01/2032	1FE
186352-RL-6	CLEVELAND OHIO ARPT SYS REV		09/22/2020	UMB BANK		1,161,660	1,000,000	1,126,360	1,102,941		(14,186)		(14,186)		1,088,755		72,905	72,905	61,528	01/01/2025	1FE
186387-UA-2	CLEVELAND OHIO INCOME TAX REV		07/28/2020	UMB BANK		1,628,463	1,250,000	1,517,300	1,470,407		(14,015)		(14,015)		1,456,392		172,070	172,070	51,910	10/01/2028	1FE
186398-MM-2	CLEVELAND PUBLIC POWER		08/19/2020	UMB BANK		1,461,207	1,395,000	1,395,000							1,395,000		66,207	66,207	17,893	11/15/2030	1FE
186398-MQ-3	CLEVELAND PUBLIC POWER		08/19/2020	UMB BANK		1,567,458	1,505,000	1,505,000							1,505,000		62,458	62,458	20,741	11/15/2033	1FE
186398-LZ-4	CLEVELAND PUBLIC PWR		09/25/2020	Various		904,473	750,000	886,485			(7,472)		(7,472)		879,013		25,460	25,460	17,500	11/15/2034	1FE
19633S-AC-7	COLORADO BRDG ENTERPRISE REV		09/16/2020	BARCLAYS		1,524,054	1,385,000	1,512,669	1,471,693		(14,910)		(14,910)		1,456,783		67,271	67,271	39,703	12/31/2023	1FE
19633S-AD-5	COLORADO BRDG ENTERPRISE REV		09/16/2020	BARCLAYS		1,832,655	1,650,000	1,758,851	1,735,223		(12,849)		(12,849)		1,722,374		110,281	110,281	47,300	06/30/2024	1FE
19633S-AE-3	COLORADO BRDG ENTERPRISE REV		09/16/2020	BARCLAYS		1,833,766	1,630,000	1,789,919	1,746,556		(15,805)		(15,805)		1,730,751		103,015	103,015	46,727	12/31/2024	1FE
196558-SG-6	COLORADO RIVER TEX MUN WTR DIS		09/17/2020	RAYMOND JAMES & ASSOCIATES, INC.		533,673	430,000	524,222	501,799		(8,196)		(8,196)		493,603		40,070	40,070	26,278	01/01/2026	1FE
196680-LZ-6	COLORADO ST CTFS PARTN		08/06/2020	UMB BANK		121,800	100,000	112,173	112,089		(716)		(716)		111,373		10,427	10,427	2,722	03/15/2038	1FE
19648F-JX-3	COMMONSPIRIT HEALTH - COLORADO		07/29/2020	UMB BANK		1,364,757	1,200,000	1,317,660	1,313,942		(5,843)		(5,843)		1,308,099		56,658	56,658	44,244	08/01/2037	2FE
19648F-JZ-8	COMMONSPIRIT HEALTH - COLORADO		09/18/2020	UMB BANK		2,804,980	2,500,000	2,727,025	2,719,879		(12,353)		(12,353)		2,707,526		97,454	97,454	97,667	08/01/2039	2FE
45506D-6N-0	COMMUNITY FOUNDATION NORTHWEST IND		08/27/2020	UMB BANK		1,122,260	1,000,000	1,000,000	1,000,000						1,000,000		122,260	122,260	25,896	03/01/2033	1FE
20774Y-Y9-2	CONNECTICUT ST HEALTH & EDL FA		08/06/2020	UMB BANK		127,921	100,000	122,574	118,048		(1,350)		(1,350)		116,698		11,223	11,223	5,542	07/01/2027	1FE
20775Y-EZ-5	CONNECTICUT ST REVOLVING FD GE		07/14/2020	JEFFERIES & COMPANY, INC.		3,657,180	3,000,000	3,380,550	3,363,598		(19,452)		(19,452)		3,344,146		313,034	313,034	122,333	02/01/2037	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2020	CALLED @ 100.000		720,000	720,000	703,577	711,059		213		213		711,272		8,728	8,728	32,400	02/01/2029	2
220245-K5-2	CORPUS CHRISTI TEX UTIL SYS		08/13/2020	UMB BANK		1,016,792	1,000,000	1,000,000							1,000,000		16,792	16,792	586	07/15/2025	1FE
220245-K9-4	CORPUS CHRISTI TEX UTIL SYS RE		07/22/2020	UMB BANK		676,797	660,000	660,000							660,000		16,797	16,797	66	07/15/2029	1FE
235586-BX-1	DALTON GA UTILS REV		09/23/2020	UMB BANK		187,424	150,000	183,518	176,506		(2,515)		(2,515)		173,990		13,433	13,433	8,000	03/01/2027	1FE
238676-FD-7	DAVIE FLA WTR & SWR REV		08/13/2020	UMB BANK		843,539	810,000	810,000							810,000		33,539	33,539	1,904	10/01/2025	1FE
238676-FG-0	DAVIE FLA WTR & SWR REV		07/21/2020	UMB BANK		309,056	290,000	290,000							290,000		19,056	19,056	525	10/01/2028	1FE
238676-FH-8	DAVIE FLA WTR & SWR REV		08/05/2020	UMB BANK		199,297	185,000	185,000							185,000		14,297	14,297	509	10/01/2029	1FE
238676-FJ-4	DAVIE FLA WTR & SWR REV		07/13/2020	UMB BANK		434,804	405,000	405,000							405,000		29,804	29,804	575	10/01/2030	1FE
247508-FQ-2	DELTA COLO SALES & USE TAX		09/29/2020	UMB BANK		537,693	450,000	503,033	502,669		(3,335)		(3,335)		499,334		38,359	38,359	14,189	12/01/2038	1FE
254845-PV-6	DISTRICT COLUMBIA WTR & SWR AU		08/04/2020	UMB BANK		131,251	100,000	119,032	116,183		(1,051)		(1,051)		115,132		16,119	16,119	4,236	10/01/2033	1FE
254845-PW-4	DISTRICT COLUMBIA WTR & SWR AU		07/13/2020	UMB BANK		1,653,043	1,280,000	1,516,301	1,481,015		(11,747)		(11,747)		1,469,268		183,775	183,775	50,489	10/01/2034	1FE
254845-QF-0	DISTRICT OF COLUMBIA WTR & SWR AUT		09/25/2020	UMB BANK		1,046,456	870,000	995,324	993,600		(7,815)		(7,815)		985,785		60,671	60,671	29,240	10/01/2049	1FE
263804-AS-5	DUBOIS PA HOSP AUTH HOSP REV		07/15/2020	MATURED		400,000	400,000	423,856	406,158		(6,158)		(6,158)		400,000				20,000	07/15/2020	1FE
266780-ET-8	DURHAM N C		08/11/2020	JEFFERIES & COMPANY, INC.		1,366,788	1,250,000	1,250,000							1,250,000		116,788	116,788	15,661	12/01/2027	1FE
266780-FB-6	DURHAM N C		09/17/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,957,005	1,750,000	1,750,000							1,750,000		207,005	207,005	32,672	12/01/2037	1FE
266780-FC-4	DURHAM N C		09/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,108,130	1,000,000	1,000,000							1,000,000		108,130	108,130	19,367	12/01/2042	1FE
270618-FN-6	EAST BATON ROUGE LA SEW COMMN		08/12/2020	UMB BANK		121,985	100,000	112,586	112,377		(759)		(759)		111,618		10,367	10,367	3,167	02/01/2039	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
270618-FP-1	EAST BATON ROUGE LA SEW COMMN		08/12/2020	UMB BANK		723,122	600,000	673,932	672,708		(4,200)		(4,200)		668,508		54,614	54,614	18,167	02/01/2040	1FE
270773-AW-4	EAST BATON ROUGE PARISH LA SALES		09/11/2020	UMB BANK		119,602	100,000	109,735	109,669		(626)		(626)		109,043		10,559	10,559	1,122	08/01/2044	1FE
54628C-NS-7	EAST BATON ROUGE PARISH LA SALES T		09/22/2020	UMB BANK		721,469	705,000	705,000							705,000		16,469	16,469	170	08/01/2026	1Z
54628C-NU-2	EAST BATON ROUGE PARISH LA SALES T		08/31/2020	UMB BANK		791,514	770,000	770,000							770,000		21,514	21,514		08/01/2028	1Z
27149T-AU-5	EAST CENT REGL WASTEWATER TREA		07/09/2020	UMB BANK		391,180	300,000	377,436	362,631		(3,970)		(3,970)		358,662		32,518	32,518	11,694	10/01/2027	1FE
276731-ZK-5	EASTERN MICH UNIV REVS		08/04/2020	UMB BANK		934,673	750,000	912,638	870,936		(11,011)		(11,011)		859,925		74,747	74,747	34,896	03/01/2026	1FE
74265L-T9-9	EMORY UNIVERSITY		09/30/2020	UMB BANK		732,500	600,000	702,180			(2,916)		(2,916)		699,264		33,236	33,236	7,822	09/01/2040	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2020	MATURED		95,000	95,000	95,000	95,000						95,000				5,653	07/01/2020	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2020	SCHEDULED REDEMPTION		59	59	61	61		(2)		(2)		59				2	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2020	SCHEDULED REDEMPTION		506	506	518	514		(9)		(9)		506				12	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2020	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2020	SCHEDULED REDEMPTION		12	12	13	13						12					06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2020	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2020	SCHEDULED REDEMPTION		1,124	1,124	1,164	1,176		(51)		(51)		1,124				26	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2020	SCHEDULED REDEMPTION		565	565	585	595		(31)		(31)		565				14	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2020	SCHEDULED REDEMPTION		5	5	6	6						5					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2020	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2020	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2020	SCHEDULED REDEMPTION		15	15	15	15						15					12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2020	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2020	SCHEDULED REDEMPTION		10	10	10	10						10					09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2020	SCHEDULED REDEMPTION		29	29	30	29						29				1	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2020	SCHEDULED REDEMPTION		606	606	619	612		(6)		(6)		606				16	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2020	SCHEDULED REDEMPTION		605	605	580	594		11		11		605				15	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2020	SCHEDULED REDEMPTION		1,083	1,083	1,106	1,093		(11)		(11)		1,083				29	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2020	SCHEDULED REDEMPTION		284	284	289	286		(2)		(2)		284				8	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2020	SCHEDULED REDEMPTION		262	262	269	267		(5)		(5)		262				6	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2020	SCHEDULED REDEMPTION		635	635	650	660		(25)		(25)		635				17	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2020	SCHEDULED REDEMPTION		9	9	9	9						9					10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2020	SCHEDULED REDEMPTION		283	283	290	290		(7)		(7)		283				7	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2020	SCHEDULED REDEMPTION		408	408	418	416		(9)		(9)		408				10	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2020	SCHEDULED REDEMPTION		95	95	98	101		(6)		(6)		95				3	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2020	SCHEDULED REDEMPTION		454	454	465	479		(25)		(25)		454				11	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2020	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2020	SCHEDULED REDEMPTION		55	55	56	57		(2)		(2)		55				1	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2020	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				1	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2020	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2020	SCHEDULED REDEMPTION		330	330	338	336		(6)		(6)		330				8	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2020	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				2	12/01/2028	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2020	SCHEDULED REDEMPTION		281	281	287	287		(6)		(6)		281				7	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2020	SCHEDULED REDEMPTION		52	52	53	53		(2)		(2)		52				1	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2020	SCHEDULED REDEMPTION		50	50	51	52		(1)		(1)		50				1	04/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2020	SCHEDULED REDEMPTION		141	141	137	137		4		4		141				4	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2020	SCHEDULED REDEMPTION		16	16	16	16						16					06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2020	SCHEDULED REDEMPTION		93	93	92	92		1		1		93				2	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2020	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				1	01/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2020	SCHEDULED REDEMPTION		67	67	65	63		4		4		67				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2020	SCHEDULED REDEMPTION		118	118	121	124		(7)		(7)		118				3	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2020	SCHEDULED REDEMPTION		298	298	305	304		(6)		(6)		298				7	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2020	SCHEDULED REDEMPTION		12	12	11	11		1		1		12					02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2020	SCHEDULED REDEMPTION		26	26	26	28		(2)		(2)		26				1	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2020	SCHEDULED REDEMPTION		34	34	34	34						34				1	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2020	SCHEDULED REDEMPTION		1,228	1,228	1,258	1,268		(41)		(41)		1,228				33	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2020	SCHEDULED REDEMPTION		79	79	79	78		1		1		79				2	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2020	SCHEDULED REDEMPTION		183	183	189	194		(11)		(11)		183				5	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2020	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2020	SCHEDULED REDEMPTION		22	22	22	24		(2)		(2)		22				1	03/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2020	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32				1	05/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2020	SCHEDULED REDEMPTION		168	168	168	176		(8)		(8)		168				5	06/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2020	SCHEDULED REDEMPTION		307	307	318	318		(11)		(11)		307				8	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2020	SCHEDULED REDEMPTION		12	12	12	11						12					08/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2020	SCHEDULED REDEMPTION		284	284	282	282		2		2		284				7	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2020	SCHEDULED REDEMPTION		12	12	12	13						12					01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2020	SCHEDULED REDEMPTION		195	195	201	201		(6)		(6)		195				5	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2020	SCHEDULED REDEMPTION		65	65	66	67		(1)		(1)		65				1	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2020	SCHEDULED REDEMPTION		2,033	2,033	2,040	2,050		(17)		(17)		2,033				57	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2020	SCHEDULED REDEMPTION		765	765	779	771		(6)		(6)		765				21	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2020	SCHEDULED REDEMPTION		140	140	141	141		(1)		(1)		140				4	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2020	SCHEDULED REDEMPTION		799	799	827	822		(23)		(23)		799				18	01/01/2028	1
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2020	SCHEDULED REDEMPTION		32,503	32,503	33,649	33,388		(885)		(885)		32,503				369	04/01/2032	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2020	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2020	SCHEDULED REDEMPTION		140	140	142	142		(2)		(2)		140				4	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2020	SCHEDULED REDEMPTION		34	34	35	37		(3)		(3)		34				1	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2020	SCHEDULED REDEMPTION		909	909	940	988		(80)		(80)		909				24	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2020	SCHEDULED REDEMPTION		214	214	221	234		(20)		(20)		214				6	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2020	SCHEDULED REDEMPTION		104	104	107	107		(4)		(4)		104				3	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2020	SCHEDULED REDEMPTION		89	89	91	91		(2)		(2)		89				2	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2020	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2020	SCHEDULED REDEMPTION		18	18	18	18						18					10/01/2036	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2020	SCHEDULED REDEMPTION		4,499	4,499	4,719	4,565		(66)		(66)		4,499				97	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2020	SCHEDULED REDEMPTION		5,147	5,147	5,367	5,238		(90)		(90)		5,147				110	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2020	SCHEDULED REDEMPTION		3,874	3,874	4,036	3,936		(61)		(61)		3,874				82	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2020	SCHEDULED REDEMPTION		7,243	7,243	7,528	7,352		(109)		(109)		7,243				140	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2020	SCHEDULED REDEMPTION		3,974	3,974	4,145	4,046		(72)		(72)		3,974				85	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2020	SCHEDULED REDEMPTION		37,275	37,275	38,744	38,072		(797)		(797)		37,275				730	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2020	SCHEDULED REDEMPTION		9,875	9,875	10,232	10,108		(232)		(232)		9,875				195	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2020	SCHEDULED REDEMPTION		4,565	4,565	4,736	4,676		(111)		(111)		4,565				90	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2020	SCHEDULED REDEMPTION		9,819	9,819	10,183	10,013		(194)		(194)		9,819				190	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2020	SCHEDULED REDEMPTION		13,494	13,494	13,969	13,806		(312)		(312)		13,494				271	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2020	SCHEDULED REDEMPTION		2,217	2,217	2,299	2,281		(63)		(63)		2,217				43	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2020	SCHEDULED REDEMPTION		7,776	7,776	8,077	7,952		(176)		(176)		7,776				152	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2020	SCHEDULED REDEMPTION		9,220	9,220	9,584	9,485		(265)		(265)		9,220				180	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2020	SCHEDULED REDEMPTION		4,409	4,409	4,571	4,471		(63)		(63)		4,409				85	12/01/2022	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2020	SCHEDULED REDEMPTION		9,198	9,198	9,560	9,459		(261)		(261)		9,198				180	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2020	SCHEDULED REDEMPTION		4,822	4,822	5,027	4,885		(63)		(63)		4,822				102	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2020	SCHEDULED REDEMPTION		3,266	3,266	3,427	3,317		(51)		(51)		3,266				70	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2020	SCHEDULED REDEMPTION		6,698	6,698	7,028	6,795		(97)		(97)		6,698				143	12/01/2022	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2020	SCHEDULED REDEMPTION		5,877	5,877	6,084	6,038		(161)		(161)		5,877				108	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2020	SCHEDULED REDEMPTION		16,432	16,432	17,243	16,695		(263)		(263)		16,432				354	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2020	SCHEDULED REDEMPTION		3,145	3,145	3,300	3,281		(136)		(136)		3,145				67	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2020	SCHEDULED REDEMPTION		1,067	1,067	1,105	1,111		(43)		(43)		1,067				20	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2020	SCHEDULED REDEMPTION		2,926	2,926	3,030	3,022		(96)		(96)		2,926				57	11/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2020	SCHEDULED REDEMPTION		49,352	49,352	51,789	50,465		(1,113)		(1,113)		49,352				934	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2020	SCHEDULED REDEMPTION		112,976	112,976	118,130	116,081		(3,105)		(3,105)		112,976				1,363	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2020	SCHEDULED REDEMPTION		171,489	171,489	179,119	176,103		(4,614)		(4,614)		171,489				2,023	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2020	SCHEDULED REDEMPTION		149,152	149,152	155,829	153,045		(3,894)		(3,894)		149,152				1,754	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2020	SCHEDULED REDEMPTION		286	286	280	282		5		5		286				7	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2020	SCHEDULED REDEMPTION		2,399	2,399	2,344	2,370		30		30		2,399				56	08/01/2028	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2020	SCHEDULED REDEMPTION		31	31	32	31						31				1	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2020	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2023	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2020	SCHEDULED REDEMPTION		35	35	37	36						35				1	09/01/2022	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2020	SCHEDULED REDEMPTION		403	403	415	410		(7)		(7)		403				13	12/01/2024	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2020	SCHEDULED REDEMPTION		512	512	532	555		(43)		(43)		512				14	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2020	SCHEDULED REDEMPTION		621	621	645	678		(58)		(58)		621				16	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2020	SCHEDULED REDEMPTION		985	985	1,023	1,070		(85)		(85)		985				30	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2020	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2020	SCHEDULED REDEMPTION		158	158	163	170		(12)		(12)		158				5	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2020	SCHEDULED REDEMPTION		27	27	28	31		(3)		(3)		27				1	09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2020	SCHEDULED REDEMPTION		657	657	677	664		(7)		(7)		657				15	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2020	SCHEDULED REDEMPTION		342	342	352	346		(4)		(4)		342				8	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2020	SCHEDULED REDEMPTION		24	24	25	24						24				1	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2020	SCHEDULED REDEMPTION		330	330	340	334		(4)		(4)		330				8	08/01/2022	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2020	SCHEDULED REDEMPTION		144	144	132	135		9		9		144				3	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2020	SCHEDULED REDEMPTION		2,105	2,105	2,181	2,148		(43)		(43)		2,105				41	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2020	SCHEDULED REDEMPTION		886	886	932	893		(6)		(6)		886				27	10/01/2021	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2020	SCHEDULED REDEMPTION		48	48	49	50		(2)		(2)		48				2	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		07/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2020	SCHEDULED REDEMPTION		427	427	429	437		(10)		(10)		427				13	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2020	SCHEDULED REDEMPTION		34	34	35	35						34				1	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2020	SCHEDULED REDEMPTION		234	234	242	238		(4)		(4)		234				5	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2020	SCHEDULED REDEMPTION		1,238	1,238	1,270	1,254		(16)		(16)		1,238				36	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2020	SCHEDULED REDEMPTION		59	59	59	58		1		1		59				2	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2020	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2020	SCHEDULED REDEMPTION		60	60	60	60		1		1		60				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2020	SCHEDULED REDEMPTION		276	276	277	285		(9)		(9)		276				9	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2020	SCHEDULED REDEMPTION		76	76	79	81		(5)		(5)		76				2	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2020	SCHEDULED REDEMPTION		128	128	130	137		(9)		(9)		128				4	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2020	SCHEDULED REDEMPTION		37	37	37	37						37				1	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2020	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2020	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2020	SCHEDULED REDEMPTION		57	57	59	61		(4)		(4)		57				2	11/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2020	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2020	SCHEDULED REDEMPTION		24	24	24	25		(2)		(2)		24				1	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2020	SCHEDULED REDEMPTION		93	93	93	99		(6)		(6)		93				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2020	SCHEDULED REDEMPTION		174	174	174	181		(8)		(8)		174				5	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2020	SCHEDULED REDEMPTION		95	95	95	97		(3)		(3)		95				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2020	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2020	SCHEDULED REDEMPTION		72	72	75	77		(5)		(5)		72				2	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2020	SCHEDULED REDEMPTION		102	102	102	112		(10)		(10)		102				3	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2020	SCHEDULED REDEMPTION		48	48	49	51		(4)		(4)		48				2	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2020	SCHEDULED REDEMPTION		40	40	41	44		(4)		(4)		40				1	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2020	SCHEDULED REDEMPTION		353	353	367	393		(40)		(40)		353				11	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2020	SCHEDULED REDEMPTION		342	342	355	368		(26)		(26)		342				11	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2020	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2020	SCHEDULED REDEMPTION		121	121	125	133		(12)		(12)		121				4	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2020	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/01/2031	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2020	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2020	SCHEDULED REDEMPTION		290	290	307	324		(34)		(34)		290				10	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2020	SCHEDULED REDEMPTION		33	33	35	38		(5)		(5)		33				1	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2020	SCHEDULED REDEMPTION		238	238	248	266		(27)		(27)		238				7	05/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2020	SCHEDULED REDEMPTION		72	72	73	81		(8)		(8)		72				2	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2020	SCHEDULED REDEMPTION		47	47	48	52		(5)		(5)		47				1	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2020	SCHEDULED REDEMPTION		51	51	53	57		(6)		(6)		51				2	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2020	SCHEDULED REDEMPTION		16	16	16	18		(1)		(1)		16				1	05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2020	SCHEDULED REDEMPTION		34	34	35	37		(4)		(4)		34				1	05/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2020	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2020	SCHEDULED REDEMPTION		143	143	143	150		(8)		(8)		143				4	08/01/2030	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2020	SCHEDULED REDEMPTION		35	35	35	40		(5)		(5)		35				1	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2020	SCHEDULED REDEMPTION		39	39	41	43		(3)		(3)		39				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2020	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2020	SCHEDULED REDEMPTION		179	179	184	193		(14)		(14)		179				5	08/01/2031	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2020	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2020	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2020	SCHEDULED REDEMPTION		108	108	113	118		(10)		(10)		108				3	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2020	SCHEDULED REDEMPTION		396	396	398	401		(5)		(5)		396				13	10/01/2023	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2020	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2020	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2020	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				1	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2020	SCHEDULED REDEMPTION		51	51	52	59		(7)		(7)		51				2	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2020	SCHEDULED REDEMPTION		90	90	93	101		(11)		(11)		90				3	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2020	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2020	SCHEDULED REDEMPTION		278	278	289	302		(24)		(24)		278				8	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2020	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2020	SCHEDULED REDEMPTION		101	101	104	109		(8)		(8)		101				3	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2020	SCHEDULED REDEMPTION		746	746	757	769		(24)		(24)		746				23	12/01/2030	1
31386O-DC-2	FED NATL MTG ASSOC #569899		09/01/2020	SCHEDULED REDEMPTION		443	443	460	446		(3)		(3)		443				20	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2020	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2020	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2020	SCHEDULED REDEMPTION		381	381	382	416		(35)		(35)		381				12	03/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2020	SCHEDULED REDEMPTION		102	102	106	118		(16)		(16)		102				3	06/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2020	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				2	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2020	SCHEDULED REDEMPTION		90	90	93	101		(11)		(11)		90				3	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2020	SCHEDULED REDEMPTION		1,606	1,606	1,606	1,606						1,606				70	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2020	SCHEDULED REDEMPTION		77	77	80	84		(7)		(7)		77				2	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2020	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2020	SCHEDULED REDEMPTION		1,416	1,416	1,416	1,416						1,416				61	12/01/2031	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2020	SCHEDULED REDEMPTION		1,045	1,045	1,078	1,093		(47)		(47)		1,045				31	03/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2020	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				1	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2020	SCHEDULED REDEMPTION		377	377	388	399		(22)		(22)		377				11	07/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2020	SCHEDULED REDEMPTION		1,354	1,354	1,364	1,380		(25)		(25)		1,354				21	11/01/2032	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2020	SCHEDULED REDEMPTION		2,103	2,103	2,189	2,244		(141)		(141)		2,103				53	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2020	SCHEDULED REDEMPTION		9,672	9,672	9,672	9,672						9,672				350	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2020	SCHEDULED REDEMPTION		6,278	6,278	6,278	6,278						6,278				227	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2020	SCHEDULED REDEMPTION		2,435	2,435	2,435	2,435						2,435				89	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2020	SCHEDULED REDEMPTION		12,049	12,049	12,049	12,049						12,049				433	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2020	SCHEDULED REDEMPTION		5,904	5,904	5,904	5,904						5,904				213	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2020	SCHEDULED REDEMPTION		2,898	2,898	2,898	2,898						2,898				103	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2020	SCHEDULED REDEMPTION		36	36	35	35		1		1		36				1	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2020	SCHEDULED REDEMPTION		9,112	9,112	9,112	9,112						9,112				329	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2020	SCHEDULED REDEMPTION		254	254	261	255		(1)		(1)		254				6	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2020	SCHEDULED REDEMPTION		20,953	20,953	21,896	21,281		(328)		(328)		20,953				408	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2020	SCHEDULED REDEMPTION		4,072	4,072	4,072	4,072						4,072				148	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2020	SCHEDULED REDEMPTION		3,299	3,299	3,299	3,299						3,299				119	03/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2020	SCHEDULED REDEMPTION		39,221	39,221	39,221	39,221						39,221				1,315	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2020	SCHEDULED REDEMPTION		182	182	177	177		5		5		182				4	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2020	SCHEDULED REDEMPTION		4,009	4,009	4,159	4,046		(37)		(37)		4,009				78	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2020	SCHEDULED REDEMPTION		2,039	2,039	2,039	2,039						2,039				74	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2020	SCHEDULED REDEMPTION		6,672	6,672	6,949	6,790		(118)		(118)		6,672				143	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2020	SCHEDULED REDEMPTION		8,417	8,417	8,797	8,552		(135)		(135)		8,417				168	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2020	SCHEDULED REDEMPTION		15,555	15,555	16,105	15,864		(309)		(309)		15,555				302	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2020	SCHEDULED REDEMPTION		29,514	29,514	30,608	30,100		(586)		(586)		29,514				592	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2020	SCHEDULED REDEMPTION		2,699	2,699	2,811	2,748		(49)		(49)		2,699				58	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2020	SCHEDULED REDEMPTION		17,543	17,543	18,200	17,855		(311)		(311)		17,543				335	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2020	SCHEDULED REDEMPTION		36,914	36,914	40,127	38,102		(1,188)		(1,188)		36,914				692	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2020	SCHEDULED REDEMPTION		9,138	9,138	9,524	9,363		(225)		(225)		9,138				196	11/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2020	SCHEDULED REDEMPTION		2,454	2,454	2,541	2,503		(49)		(49)		2,454				48	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2020	SCHEDULED REDEMPTION		292	292	298	300		(8)		(8)		292				6	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2020	SCHEDULED REDEMPTION		3,801	3,801	3,940	3,864		(63)		(63)		3,801				74	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2020	SCHEDULED REDEMPTION		10,432	10,432	10,865	10,562		(130)		(130)		10,432				222	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2020	SCHEDULED REDEMPTION		8,973	8,973	9,353	9,173		(200)		(200)		8,973				191	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2020	SCHEDULED REDEMPTION		158,192	158,192	165,508	162,783		(4,591)		(4,591)		158,192				1,845	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2020	SCHEDULED REDEMPTION		256,101	256,101	267,876	262,354		(6,253)		(6,253)		256,101				3,085	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2020	SCHEDULED REDEMPTION		151,515	151,515	158,481	155,764		(4,249)		(4,249)		151,515				1,737	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2020	SCHEDULED REDEMPTION		83,225	83,225	87,777	86,481		(3,256)		(3,256)		83,225				1,128	06/01/2032	1
315361-LR-4	FERRIS ST UNIV MICH REV		07/08/2020	UMB BANK		928,158	735,000	912,988	911,770		(8,573)		(8,573)		903,197		24,961	24,961	22,050	10/01/2033	1FE
315361-LT-0	FERRIS ST UNIV MICH REV		07/01/2020	UMB BANK		901,786	720,000	888,631	887,482		(7,919)		(7,919)		879,563		22,223	22,223	21,200	10/01/2035	1FE
315361-LU-7	FERRIS ST UNIV MICH REV		07/01/2020	UMB BANK		243,487	195,000	239,901	239,595		(2,105)		(2,105)		237,491		5,996	5,996	5,742	10/01/2036	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		09/01/2020	SCHEDULED REDEMPTION		42,165	42,165	44,440	42,284		(119)		(119)		42,165				573	06/15/2039	1
34281P-TE-3	FLORIDA ST GOVERNMENTAL UTIL A		09/11/2020	UMB BANK		128,989	100,000	116,642	115,524		(1,036)		(1,036)		114,488		14,501	14,501	4,778	10/01/2035	1FE
34281P-TF-0	FLORIDA ST GOVERNMENTAL UTIL A		09/30/2020	UMB BANK		128,468	100,000	116,080	115,002		(1,066)		(1,066)		113,937		14,531	14,531	2,514	10/01/2036	1FE
34281P-TJ-2	FLORIDA ST GOVERNMENTAL UTIL A		08/26/2020	UMB BANK		119,450	100,000	103,511	103,281		(199)		(199)		103,081		16,369	16,369	3,633	10/01/2039	1FE
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2020	SCHEDULED REDEMPTION		41,727	41,727	42,444	41,885		(158)		(158)		41,727				815	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2020	SCHEDULED REDEMPTION		28,854	28,854	30,833	29,607		(753)		(753)		28,854				425	03/25/2041	1
34710R-AP-5	FORT COLLINS COLO ELEC UTIL EN		09/21/2020	UMB BANK		256,138	200,000	233,664	229,074		(1,904)		(1,904)		227,170		28,968	28,968	7,042	12/01/2035	1FE
355611-AA-2	FRED HUTCHINSON CANCER		08/25/2020	Various		1,404,250	1,235,000	1,235,000							1,235,000		169,250	169,250	13,652	01/01/2050	1FE
366133-LS-3	GARLAND TEX ELEC UTIL SYS REV		07/22/2020	UMB BANK		256,872	200,000	231,124	226,760		(1,637)		(1,637)		225,123		31,749	31,749	8,972	03/01/2032	1FE
366133-MV-5	GARLAND TEX ELEC UTIL SYS REV		08/31/2020	UMB BANK		1,418,901	1,100,000	1,280,796	1,267,539		(10,698)		(10,698)		1,256,841		162,060	162,060	55,153	03/01/2035	1FE
366133-MW-3	GARLAND TEX ELEC UTIL SYS REV		07/10/2020	UMB BANK		515,416	400,000	464,244	459,542		(3,036)		(3,036)		456,506		58,910	58,910	17,389	03/01/2036	1FE
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2020	SCHEDULED REDEMPTION		9,001	9,001	10,061	9,435		(434)		(434)		9,001				173	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2020	SCHEDULED REDEMPTION		18,989	18,989	20,450	19,534		(545)		(545)		18,989				287	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2020	SCHEDULED REDEMPTION		20,980	20,980	22,549	21,447		(467)		(467)		20,980				336	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2020	SCHEDULED REDEMPTION		103,243	103,243	111,065	105,848		(2,605)		(2,605)		103,243				1,376	04/16/2041	1
387874-XP-0	GRANT CNTY WASH PUB UTIL DIST		07/13/2020	UMB BANK		318,055	250,000	302,038	291,302		(2,940)		(2,940)		288,363		29,692	29,692	12,986	01/01/2027	1FE
387874-YH-7	GRANT CNTY WASH PUB UTIL DIST		07/22/2020	RBC DOMINION SECURITIES		860,102	815,000	815,000							815,000		45,102	45,102	8,641	01/01/2026	1FE
39081H-CH-3	GREAT LAKES WATER AUTHORITY MI - S		07/23/2020	UMB BANK		469,863	450,000	450,000							450,000		19,863	19,863	848	07/01/2025	1FE
39081H-CJ-9	GREAT LAKES WATER AUTHORITY MI - S		09/28/2020	UMB BANK		404,177	385,000	385,000							385,000		19,177	19,177	1,632	07/01/2026	1FE
39081H-CK-6	GREAT LAKES WATER AUTHORITY MI - S		08/04/2020	UMB BANK		238,658	225,000	225,000							225,000		13,658	13,658	588	07/01/2027	1FE
392274-2D-7	GREATER ORLANDO AVIATION AUTH FLA		08/26/2020	UMB BANK		118,649	100,000	111,228	110,987		(654)		(654)		110,333		8,316	8,316	3,611	10/01/2039	1FE
392274-Z9-0	GREATER ORLANDO AVIATION AUTH FLA		08/04/2020	UMB BANK		1,214,650	1,000,000	1,128,150	1,125,377		(6,824)		(6,824)		1,118,553		96,097	96,097	33,667	10/01/2035	1FE
875161-DA-6	H LEE MOFFITT CANCER CTR AND RESEA		08/12/2020	UMB BANK		357,160	300,000	333,192			(373)		(373)		332,819		24,341	24,341	1,544	07/01/2039	1FE
875161-DB-4	H LEE MOFFITT CANCER CTR AND RESEA		08/19/2020	UMB BANK		640,427	500,000	606,695			(1,086)		(1,086)		605,609		34,818	34,818	2,889	07/01/2040	1FE
875161-DC-2	H LEE MOFFITT CANCER CTR AND RESEA		08/18/2020	UMB BANK		116,527	100,000	109,685			(128)		(128)		109,557		6,970	6,970	611	07/01/2045	1FE
875161-DD-0	H LEE MOFFITT CANCER CTR AND RESEA		09/30/2020	UMB BANK		123,958	100,000	120,262			(479)		(479)		119,783		4,175	4,175	1,347	07/01/2050	1FE
407837-FJ-7	HAMILTON OHIO WASTEWTR SYS REV		08/27/2020	UMB BANK		298,670	250,000	281,208	280,882		(1,876)		(1,876)		279,006		19,664	19,664	7,833	10/01/2036	1FE
419794-ZW-5	HAWAII ST ARPTS SYS REV		08/18/2020	UMB BANK		336,080	270,000	308,837	304,199		(2,152)		(2,152)		302,047		34,033	34,033	14,976	07/01/2033	1FE
42249T-DC-0	HEBER LT & PWR CO UTAH		08/11/2020	UMB BANK		124,440	100,000	111,912	111,837		(647)		(647)		111,189		13,251	13,251	2,756	12/15/2037	1FE
42249T-DF-3	HEBER LT & PWR CO UTAH		09/03/2020	UMB BANK		1,110,453	935,000	1,026,490	1,025,919		(5,477)		(5,477)		1,020,442		90,011	90,011	8,623	12/15/2045	1FE
438701-V8-4	HONOLULU HAWAII CITY & CNTY WA		07/09/2020	UMB BANK		122,029	100,000	114,731	114,523		(735)		(735)		113,788		8,241	8,241	2,744	07/01/2035	1FE
438701-T4-6	HONOLULU HAWAII CITY CNTY WST WTR		07/06/2020	UMB BANK		285,433	235,000	268,088	267,622		(1,602)		(1,602)		266,020		19,413	19,413	6,319	07/01/2036	1FE
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR		09/11/2020	UMB BANK		120,430	100,000	112,974	112,793		(851)		(851)		111,941		8,489	8,489	3,433	07/01/2039	1FE
438701-U2-8	HONOLULU HAWAII CITY CNTY WST WTR		08/25/2020	UMB BANK		725,881	615,000	684,175	683,217		(3,436)		(3,436)		679,781		46,100	46,100	17,044	07/01/2049	1FE
442349-AB-2	HOUSTON TEX ARPT SYS REV FOR		07/01/2020	MATURED		700,000	700,000	748,993	710,921		(10,921)		(10,921)		700,000				35,000	07/01/2020	1FE
442349-AX-4	HOUSTON TEX ARPT SYS REV FOR		07/01/2020	MATURED		1,350,000	1,350,000	1,450,454	1,372,354		(22,354)		(22,354)		1,350,000				67,500	07/01/2020	1FE
442348-5Y-0	HOUSTON TX ARPT SYS REVENUE REF - AMT -S		07/01/2020	MATURED		5,000,000	5,000,000	5,756,450	5,051,241		(51,241)		(51,241)		5,000,000				250,000	07/01/2020	1FE
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A		07/01/2020	MATURED		7,000,000	7,000,000	7,333,970	7,022,253		(22,253)		(22,253)		7,000,000				350,000	07/01/2020	1FE
451443-C6-0	IDAHO ST BLDG AUTH BLDG REV		07/29/2020	UMB BANK		131,952	100,000	113,678	112,317		(722)		(722)		111,595		20,357	20,357	4,583	09/01/2032	1FE
451443-C9-4	IDAHO ST BLDG AUTH BLDG REV		07/29/2020	UMB BANK		130,228	100,000	112,433	111,204		(653)		(653)		110,551		19,677	19,677	4,583	09/01/2035	1FE
451470-QK-7	IDAHO ST UNIV		09/14/2020	UMB BANK		234,440	200,000	226,192	225,866		(1,782)		(1,782)		224,084		10,356	10,356	6,711	04/01/2037	1FE
451470-QL-5	IDAHO ST UNIV		09/03/2020	UMB BANK		293,153	250,000	281,845	281,450		(2,094)		(2,094)		279,355		13,797	13,797	8,167	04/01/2038	1FE
452272-B2-2	ILLINOIS ST UNIV REVS FORMERLY		09/02/2020	UMB BANK		271,034	230,000	255,611	249,506		(2,327)		(2,327)		247,180		23,855	23,855	10,638	04/01/2025	1FE
454898-WV-5	INDIANA MUNICIPAL POWER AGENCY		09/21/2020	UMB BANK		893,115	750,000	837,255	836,313		(6,276)		(6,276)		830,037		63,078	63,078	25,167	01/01/2036	1FE
454898-WX-1	INDIANA MUNICIPAL POWER AGENCY		09/04/2020	UMB BANK		2,082,579	1,750,000	1,941,573	1,939,512		(12,249)		(12,249)		1,927,263		155,316	155,316	53,267	01/01/2038	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
45505M-GX-8	INDIANA ST FIN AUTH WASTEWATER		09/18/2020	UMB BANK		607,810	500,000	573,935	572,445		(4,838)		(4,838)		567,606		40,204	40,204	19,000	10/01/2036	1FE
45505M-HA-7	INDIANA ST FIN AUTH WASTEWATER		07/30/2020	CREWS & ASSOC.		1,910,563	1,560,000	1,772,815	1,768,551		(11,239)		(11,239)		1,757,311		153,252	153,252	50,787	10/01/2039	1FE
455412-BQ-8	INDIANAPOLIS IND WTR SYS REV		08/04/2020	UMB BANK		131,849	100,000	115,385	113,723		(821)		(821)		112,902		18,947	18,947	4,236	10/01/2034	1FE
46246K-6G-2	IOWA FIN AUTH REV		09/16/2020	Various		580,119	450,000	524,646	518,755		(4,853)		(4,853)		513,902		66,217	66,217	24,729	08/01/2038	1FE
46246K-6H-0	IOWA FIN AUTH REV		09/23/2020	Various		1,281,578	1,000,000	1,161,410	1,148,700		(10,890)		(10,890)		1,137,810		143,767	143,767	56,285	08/01/2039	1FE
46246K-6J-6	IOWA FIN AUTH REV		09/21/2020	UMB BANK		1,345,912	1,050,000	1,214,819	1,201,869		(10,878)		(10,878)		1,190,990		154,921	154,921	58,368	08/01/2040	1FE
46246K-6K-3	IOWA FIN AUTH REV		09/16/2020	UMB BANK		1,149,717	900,000	1,038,087	1,027,257		(8,238)		(8,238)		1,019,019		130,698	130,698	47,094	08/01/2041	1FE
472628-QM-1	JEFFERSON CNTY ALA		09/15/2020	MATURED		1,585,000	1,585,000	1,753,565	1,623,762		(38,762)		(38,762)		1,585,000				79,250	09/15/2020	1FE
476623-CR-2	JERSEY CITY N J MUN UTILS AUTH		08/11/2020	UMB BANK		940,758	910,000	910,000							910,000		30,758	30,758	1,033	10/15/2025	1FE
476623-CU-5	JERSEY CITY N J MUN UTILS AUTH		08/27/2020	SIMS, HERBERT J., & COMPANY, INC.		1,014,416	970,000	970,000							970,000		44,416	44,416	2,551	10/15/2028	1FE
476623-CW-1	JERSEY CITY N J MUN UTILS AUTH		07/28/2020	UMB BANK		630,623	600,000	600,000							600,000		30,623	30,623	394	10/15/2030	1FE
485106-TF-5	KANSAS CITY MO		07/21/2020	UMB BANK		678,300	625,000	625,000							625,000		53,300	53,300	4,455	04/01/2025	1FE
485106-TJ-7	KANSAS CITY MO		08/03/2020	RAYMOND JAMES & ASSOCIATES, INC.		397,754	350,000	350,000							350,000		47,754	47,754	3,194	04/01/2028	1FE
48507T-GN-7	KANSAS CITY MO SAN SWR SYS REV		09/22/2020	UMB BANK		254,890	200,000	226,032	222,984		(1,779)		(1,779)		221,205		33,685	33,685	12,000	01/01/2033	1FE
490728-A8-5	KENT ST UNIV OHIO		07/16/2020	KEYCORP		1,640,303	1,550,000	1,550,000							1,550,000		90,303	90,303	10,051	05/01/2025	1FE
49151F-D5-6	KENTUCKY ST PPTY & BLDGS COMMN		09/15/2020	UMB BANK		404,348	350,000	387,919	387,282		(2,692)		(2,692)		384,590		19,758	19,758	12,328	11/01/2038	1FE
49151F-H8-6	KENTUCKY ST PPTY & BLDGS COMMN		08/06/2020	PIPER JAFFRAY INC.		527,599	470,000	470,000							470,000		57,599	57,599	2,407	11/01/2030	1FE
49151F-H9-4	KENTUCKY ST PPTY & BLDGS COMMN		09/08/2020	UMB BANK		97,311	90,000	90,000							90,000		7,311	7,311	718	11/01/2031	1FE
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN		09/16/2020	UMB BANK		126,465	100,000	114,213	112,294		(927)		(927)		111,367		15,098	15,098	4,403	05/01/2031	1FE
493230-NT-9	KEY WEST FLA UTIL BRD ELEC REV		07/06/2020	UMB BANK		1,143,486	900,000	1,094,013	1,086,021		(10,006)		(10,006)		1,076,015		67,471	67,471	42,250	10/01/2036	1FE
498622-JY-6	KLICKITAT CNTY WASH PUB UTIL DIST		07/07/2020	UMB BANK		448,319	350,000	431,151	430,261		(4,939)		(4,939)		425,322		22,997	22,997	10,792	12/01/2027	1FE
498622-JZ-3	KLICKITAT CNTY WASH PUB UTIL DIST		09/28/2020	UMB BANK		165,120	125,000	155,898	155,601		(2,363)		(2,363)		153,238		11,882	11,882	5,260	12/01/2028	1FE
498622-KB-4	KLICKITAT CNTY WASH PUB UTIL DIST		09/23/2020	UMB BANK		245,343	185,000	231,883	231,485		(3,108)		(3,108)		228,376		16,967	16,967	7,657	12/01/2030	1FE
498622-KP-3	KLICKITAT CNTY WASH PUB UTIL DIST		08/14/2020	UMB BANK		268,393	250,000	250,000	250,000						250,000		18,393	18,393	5,026	12/01/2028	1FE
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		07/01/2020	MATURED		1,685,000	1,685,000	2,031,436	1,707,993		(22,993)		(22,993)		1,685,000				84,250	07/01/2020	1FE
52480G-DW-1	LEHIGH VALLEY HEALTH NETWORK		08/06/2020	UMB BANK		75,115	65,000	69,614	69,559		(254)		(254)		69,306		5,809	5,809	1,928	07/01/2049	1FE
53334C-AP-4	LINCOLN CNTY N C ENTERPRISE SY		08/27/2020	UMB BANK		122,398	100,000	105,744	105,115		(348)		(348)		104,767		17,631	17,631	4,333	08/01/2032	1FE
541372-BV-9	LOGANVILLE GA WTR & SWR REV		07/15/2020	UMB BANK		170,241	140,000	148,963	147,780		(442)		(442)		147,337		22,904	22,904	3,516	06/01/2033	1FE
543573-EB-1	LORAIN CNTY OHIO CMNTY COLLEGE DIS		09/09/2020	RAYMOND JAMES & ASSOCIATES, INC.		268,148	250,000	250,000							250,000		18,148	18,148	3,810	12/01/2035	1FE
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P		07/08/2020	UMB BANK		257,890	200,000	235,280	229,789		(1,752)		(1,752)		228,037		29,853	29,853	10,250	07/01/2035	1FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		07/01/2020	Various		263,413	260,000	295,495	284,933		13,575		13,575		284,933		(21,521)	(21,521)		09/01/2039	5Z
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT		09/11/2020	Various		726,493	620,000	644,862	642,958		(1,528)		(1,528)		641,430		85,063	85,063	27,751	08/01/2033	1FE
546399-BZ-8	LOUISIANA PUB FACS AUTH REV		07/15/2020	UMB BANK		868,896	700,000	824,572	791,475		(7,211)		(7,211)		784,264		84,632	84,632	23,528	05/15/2026	1FE
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO		09/22/2020	UMB BANK		514,922	400,000	495,848	493,994		(6,042)		(6,042)		487,953		26,969	26,969	17,389	05/15/2039	1FE
54811B-TX-9	LOWER CO RIVER AUTH TX TRAN SVC CO		09/30/2020	Various		1,697,547	1,325,000	1,638,628	1,632,570		(20,182)		(20,182)		1,612,388		85,159	85,159	58,573	05/15/2040	1FE
54811B-TZ-4	LOWER CO RIVER AUTH TX TRAN SVC CO		08/26/2020	UMB BANK		189,930	150,000	183,911	183,259		(2,107)		(2,107)		181,152		8,778	8,778	6,479	05/15/2044	1FE
54811B-UA-7	LOWER CO RIVER AUTH TX TRAN SVC CO		09/03/2020	UMB BANK		114,670	100,000	109,892	109,680		(714)		(714)		108,966		5,704	5,704	3,567	05/15/2049	1FE
549233-DB-7	LUBBOCK TX WTR & SWR		09/01/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,269,170	1,060,000	1,210,933			(3,688)		(3,688)		1,207,246		61,924	61,924	9,893	02/15/2039	1FE
549233-DC-5	LUBBOCK TX WTR & SWR		09/23/2020	UMB BANK		324,329	270,000	307,530			(1,157)		(1,157)		306,373		17,957	17,957	3,180	02/15/2040	1FE
557352-EK-3	MADISON CNTY NEB HOSP AUTH NO		07/27/2020	UMB BANK		243,199	235,000	261,508	245,508		(4,013)		(4,013)		241,495		1,705	1,705	12,664	07/01/2021	2FE
557352-FA-4	MADISON CNTY NEB HOSP AUTH NO		09/09/2020	UMB BANK		407,506	395,000	421,192	407,792		(5,480)		(5,480)		402,312		5,194	5,194	22,701	07/01/2021	2FE
557352-FB-2	MADISON CNTY NEB HOSP AUTH NO		09/09/2020	UMB BANK		555,209	520,000	561,886	545,887		(7,012)		(7,012)		538,874		16,335	16,335	31,056	07/01/2022	2FE
56042R-QQ-8	MAINE HEALTH & HIGHER EDL FACS		07/30/2020	UMB BANK		382,035	300,000	347,373	341,341		(2,527)		(2,527)		338,813		43,222	43,222	16,333	07/01/2032	1FE
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS		07/29/2020	UMB BANK		285,692	215,000	276,131			(31)		(31)		276,100		9,592	9,592	60	07/01/2035	1FE
56042R-YC-0	MAINE HEALTH & HIGHER EDL FACS		08/27/2020	UMB BANK		239,836	200,000	234,068			(276)		(276)		233,792		6,044	6,044	711	07/01/2036	1FE
57584Y-WZ-8	MASSACHUSETTS ST DEV FIN AGY R		09/24/2020	UMB BANK		1,109,343	840,000	1,064,893			(11,418)		(11,418)		1,053,475		55,869	55,869	23,267	07/01/2038	1FE
57584Y-XA-2	MASSACHUSETTS ST DEV FIN AGY R		07/30/2020	UMB BANK		311,838	235,000	297,190			(2,907)		(2,907)		294,283		17,555	17,555	6,006	07/01/2039	1FE
592098-R7-4	METROPOLITAN GOVT NASHVILLE &		08/20/2020	UMB BANK		317,140	250,000	309,383	295,499		(4,275)		(4,275)		291,224		25,916	25,916	14,340	07/01/2026	1FE
59324P-DQ-9	MIAMI BEACH FLA STORMWATER REV		07/07/2020	UMB BANK		129,566	100,000	122,263	118,028		(1,126)		(1,126)		116,903		12,663	12,663	4,278	09/01/2027	1FE
593241-BL-5	MIAMI BEACH FLA WTR & SWR REV		08/04/2020	UMB BANK		757,057	575,000	699,378	675,582		(7,168)		(7,168)		668,414		88,642	88,642	26,753	09/01/2027	1FE
593328-FJ-1	MIAMI CNTY OHIO HOSP FACS REV		08/21/2020	UMB BANK		748,890	600,000	675,126	669,509		(4,550)		(4,550)		664,960		83,930	83,930	31,861	08/01/2035	1FE
59447T-UV-3	MICHIGAN FIN AUTH REV		09/29/2020	UMB BANK		1,776,050	1,385,000	1,698,924	1,684,739		(19,779)		(19,779)		1,664,960		111,090	111,090	75,307	02/15/2035	1FE
59447T-UX-9	MICHIGAN FIN AUTH REV		09/14/2020	UMB BANK		511,636	400,000	486,656	482,760		(4,963)		(4,963)		477,797		33,839	33,839	20,528	02/15/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
60031T-AN-3	MILLCREEK UT SALES TAX		07/27/2020	BANK OF AMERICA/MERRILL LYNCH		429,314	350,000	398,794	396,939		(2,588)		(2,588)		394,351		34,962	34,962	9,256	12/01/2036	1FE
60416J-BD-1	MINNESOTA ST HIGHER ED FACS AU		07/14/2020	UMB BANK		152,251	125,000	142,131	140,225		(819)		(819)		139,407		12,844	12,844	4,948	10/01/2034	2FE
60534X-BN-5	MISSISSIPPI DEV BK SPL OBLIG		09/17/2020	STEPHENS, INC.		613,275	500,000	602,005			(713)		(713)		601,292		11,983	11,983	1,722	07/01/2036	1Z
605638-AG-0	MISSISSIPPI ST GAMING TAX REV		07/08/2020	UMB BANK		870,472	800,000	937,992	857,785		(10,600)		(10,600)		847,185		23,287	23,287	29,444	10/15/2022	1FE
605638-AZ-8	MISSISSIPPI ST GAMING TAX REV		08/05/2020	UMB BANK		654,948	600,000	662,604	647,554		(10,004)		(10,004)		637,550		17,398	17,398	24,333	10/15/2022	1FE
605638-BA-2	MISSISSIPPI ST GAMING TAX REV		08/05/2020	UMB BANK		321,816	285,000	321,021	314,286		(4,481)		(4,481)		309,805		12,011	12,011	11,558	10/15/2023	1FE
605638-BD-6	MISSISSIPPI ST GAMING TAX REV		08/20/2020	UMB BANK		611,900	500,000	585,185	575,900		(6,685)		(6,685)		569,215		42,685	42,685	21,458	10/15/2026	1FE
605638-BM-6	MISSISSIPPI ST GAMING TAX REV		09/02/2020	UMB BANK		2,615,818	2,165,000	2,474,227	2,449,002		(19,052)		(19,052)		2,429,949		185,869	185,869	95,922	10/15/2034	1FE
605871-AW-2	MISSOULA MONT WTR SYS REV		09/17/2020	FIRST TENNESSEE BANK		653,439	550,000	585,871	583,340		(2,502)		(2,502)		580,838		72,601	72,601	26,889	07/01/2037	1FE
605871-AY-8	MISSOULA MONT WTR SYS REV		09/22/2020	UMB BANK		252,806	200,000	232,442	230,132		(2,275)		(2,275)		227,858		24,948	24,948	12,208	07/01/2039	1FE
605871-BA-9	MISSOULA MONT WTR SYS REV		09/24/2020	UMB BANK		234,476	200,000	217,156	216,151		(1,258)		(1,258)		214,893		19,583	19,583	6,533	07/01/2044	1FE
60637A-PV-8	MISSOURI ST HEALTH & EDL FACS		09/30/2020	UMB BANK		114,303	100,000	107,665	107,264		(526)		(526)		106,738		7,565	7,565	4,522	02/15/2044	1FE
60637A-PW-6	MISSOURI ST HEALTH & EDL FACS		09/29/2020	UMB BANK		455,094	400,000	428,924	427,415		(1,936)		(1,936)		425,479		29,615	29,615	17,822	02/15/2049	1FE
60637A-PX-4	MISSOURI ST HEALTH & EDL FACS		09/25/2020	UMB BANK		454,869	400,000	424,448	423,180		(1,588)		(1,588)		421,592		33,277	33,277	17,544	02/15/2054	1FE
61075T-PF-9	MONROE CNTY N Y INDL DEV CORP		07/01/2020	MATURED		310,000	310,000	344,168	315,384		(5,384)		(5,384)		310,000				15,500	07/01/2020	1FE
611199-CH-1	MONROE N C LTD OBLIG		07/30/2020	UMB BANK		217,730	180,000	186,908	186,138		(382)		(382)		185,756		31,974	31,974	6,040	04/01/2033	1FE
612043-JT-7	MONTANA FAC FIN AUTH HEALTH CA		07/01/2020	MATURED		915,000	915,000	988,145	928,055		(13,055)		(13,055)		915,000				36,600	07/01/2020	1FE
61212L-QF-9	MONTANA ST BRD REGENTS HIGHER		08/05/2020	UMB BANK		158,603	130,000	155,861	149,946		(1,923)		(1,923)		148,022		10,580	10,580	4,731	11/15/2025	1FE
613105-KM-6	MONTGOMERY ALA WTRWKS & SAN SW		07/31/2020	UMB BANK		373,506	300,000	350,142	349,338		(2,740)		(2,740)		346,598		26,908	26,908	9,200	09/01/2036	1FE
613105-KR-5	MONTGOMERY ALA WTRWKS & SAN SW		08/31/2020	Various		1,338,607	1,100,000	1,255,496	1,253,035		(8,528)		(8,528)		1,244,507		94,100	94,100	32,156	09/01/2044	1FE
25483V-XA-7	NATIONAL PUBLIC RADIO INC		08/11/2020	UMB BANK		603,936	585,000	585,000							585,000		18,936	18,936	1,004	04/01/2025	1FE
25483V-XL-3	NATIONAL PUBLIC RADIO INC		08/20/2020	UMB BANK		1,024,504	970,000	970,000							970,000		54,504	54,504	3,676	04/01/2035	1FE
25483V-XM-1	NATIONAL PUBLIC RADIO INC		08/20/2020	UMB BANK		2,575,085	2,400,000	2,400,000							2,400,000		175,085	175,085	10,021	04/01/2042	1FE
642577-VL-1	NEW BRAUNFELS TEX UTIL REV		09/22/2020	UMB BANK		861,331	715,000	824,767			(4,020)		(4,020)		820,747		40,583	40,583	10,073	07/01/2034	1FE
642577-VQ-0	NEW BRAUNFELS TEX UTIL REV		09/23/2020	UMB BANK		118,965	100,000	113,819			(577)		(577)		113,242		5,723	5,723	1,600	07/01/2038	1FE
642577-VS-6	NEW BRAUNFELS TEX UTIL REV		09/09/2020	UMB BANK		589,660	500,000	565,900			(2,454)		(2,454)		563,446		26,214	26,214	7,222	07/01/2040	1FE
642577-VP-2	NEW BRAUNFELS TEX UTILITY REV		08/25/2020	UMB BANK		179,831	150,000	171,210			(700)		(700)		170,510		9,320	9,320	1,933	07/01/2037	1FE
642577-VR-8	NEW BRAUNFELS TEX UTILITY REV		09/18/2020	UMB BANK		593,783	500,000	567,495			(2,547)		(2,547)		564,948		28,835	28,835	7,300	07/01/2039	1FE
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COM		07/22/2020	UMB BANK		157,855	125,000	149,909			(323)		(323)		149,586		8,269	8,269	694	10/01/2033	1FE
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS		08/18/2020	Various		1,228,253	910,000	1,166,156			(9,417)		(9,417)		1,156,739		71,514	71,514	16,558	06/15/2036	1FE
650116-CN-4	NEW YORK TRANSN DEV CORP SPL F		07/29/2020	UMB BANK		217,500	200,000	221,634	218,434		(1,107)		(1,107)		217,327		173	173	10,514	01/01/2034	3FE
656178-EK-2	NORMAN REGIONAL HOSPITAL		07/07/2020	VINING-SPARKS IBG LP		567,775	500,000	534,900	534,730		(1,619)		(1,619)		533,110		34,665	34,665	21,556	09/01/2045	2FE
660043-DN-7	NORTH HUDSON SEW AUTH N J GROS		07/17/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,109,160	1,000,000	1,000,000	1,000,000						1,000,000		109,160	109,160	20,435	06/01/2030	1FE
66285W-YY-6	NORTH TEX TWY AUTH REV		09/21/2020	UMB BANK		3,274,605	2,750,000	3,073,345	3,061,784		(20,716)		(20,716)		3,041,068		233,537	233,537	114,833	01/01/2036	1FE
663903-HU-9	NORTHEAST OHIO REGL SWR DIST W		09/16/2020	Various		2,557,517	2,100,000	2,468,151	2,458,105		(23,145)		(23,145)		2,434,960		122,557	122,557	69,756	11/15/2037	1FE
663903-JG-8	NORTHEAST OHIO REGL SWR DIST W		08/14/2020	UMB BANK		322,779	300,000	300,000							300,000		22,779	22,779	3,698	11/15/2028	1FE
673567-BW-2	OAKLAND PARK FLA WTR & SWR REV		09/16/2020	UMB BANK		207,976	170,000	195,883	195,394		(1,691)		(1,691)		193,703		14,274	14,274	6,271	09/01/2034	1FE
67759H-LJ-1	OHIO (STATE OF)		09/17/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,079,110	1,000,000	1,000,000							1,000,000		79,110	79,110	12,155	10/01/2031	1FE
67759H-LK-8	OHIO (STATE OF)		09/10/2020	RAYMOND JAMES & ASSOCIATES, INC.		1,095,264	1,025,000	1,025,000							1,025,000		70,264	70,264	12,264	10/01/2032	1FE
67759H-MQ-4	OHIO (STATE OF)		08/18/2020	KEYCORP		525,210	500,000	500,000							500,000		25,210	25,210	2,903	04/01/2025	1FE
67756D-PS-9	OHIO ST HIGHER EDL FAC COMMN		09/15/2020	UMB BANK		706,024	550,000	646,789	632,591		(5,484)		(5,484)		627,107		78,917	78,917	19,563	12/01/2030	1FE
67756D-PU-4	OHIO ST HIGHER EDL FAC COMMN		07/30/2020	UMB BANK		127,925	100,000	116,932	114,456		(897)		(897)		113,559		14,366	14,366	3,361	12/01/2032	1FE
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		08/13/2020	UMB BANK		613,043	510,000	534,179	530,705		(1,290)		(1,290)		529,414		83,629	83,629	13,960	12/01/2033	1FE
67756D-PX-8	OHIO ST HIGHER EDL FAC COMMN		09/15/2020	UMB BANK		1,889,094	1,605,000	1,667,178	1,658,283		(3,583)		(3,583)		1,654,700		234,395	234,395	47,108	12/01/2035	1FE
67756D-QQ-2	OHIO ST HIGHER EDL FAC COMMN		09/22/2020	UMB BANK		699,159	545,000	626,521	616,860		(5,508)		(5,508)		611,352		87,807	87,807	22,178	12/01/2030	1FE
67756D-QT-6	OHIO ST HIGHER EDL FAC COMMN		07/17/2020	UMB BANK		804,357	675,000	695,304	692,943		(1,025)		(1,025)		691,918		112,439	112,439	17,250	12/01/2033	1FE
67756D-QU-3	OHIO ST HIGHER EDL FAC COMMN		09/22/2020	UMB BANK		617,142	485,000	549,296	541,740		(3,844)		(3,844)		537,896		79,247	79,247	17,817	12/01/2034	1FE
67884N-EW-5	OKLAHOMA DEPT TRANSN REV		09/11/2020	PIPER JAFFRAY INC.		389,367	300,000	353,766	346,470		(3,354)		(3,354)		343,115		46,252	46,252	15,583	09/01/2033	1FE
68304F-AE-6	ONTARIO CALIF PENSION OBLIG		07/14/2020	Various		1,913,418	1,800,000	1,800,000							1,800,000		113,418	113,418	6,863	06/01/2025	1FE
686499-BR-4	ORLANDO FLA TOURIST DEV TAX RE		08/12/2020	UMB BANK		1,246,740	1,000,000	1,213,680	1,163,618		(13,764)		(13,764)		1,149,854		96,886	96,886	39,306	11/01/2026	2FE
696550-D2-5	PALM BEACH CNTY FLA SCH BRD CT		08/01/2020	MATURED		675,000	675,000	728,919	687,947		(12,947)		(12,947)		675,000				33,750	08/01/2020	1FE
70105R-QL-9	PARKER COLO WTR & SANTN DIST		09/23/2020	UMB BANK		120,970	100,000	115,537			(946)		(946)		114,591		6,379	6,379	2,633	11/01/2041	1FE
70105R-QM-7	PARKER COLO WTR & SANTN DIST		09/29/2020	UMB BANK		180,888	150,000	172,878			(1,426)		(1,426)		171,452		9,436	9,436	4,050	11/01/2042	1FE
70105R-QN-5	PARKER COLO WTR & SANTN DIST		09/21/2020	UMB BANK		240,832	200,000	229,938			(1,802)		(1,802)		228,136		12,696	12,696	5,222	11/01/2043	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
70105R-CP-0	PARKER COLO WTR & SANTN DIST		09/17/2020	UMB BANK		360,723	300,000	344,058			(2,482)		(2,482)		341,576		19,147	19,147	7,344	11/01/2044	1FE
20281P-MK-5	PENNSYLVANIA (COMMONWEALTH OF)		09/24/2020	JEFFERIES & COMPANY, INC.		1,594,965	1,500,000	1,500,000							1,500,000		94,965	94,965	21,225	06/01/2026	1FE
20281P-MM-1	PENNSYLVANIA (COMMONWEALTH OF)		09/01/2020	JEFFERIES & COMPANY, INC.		271,780	250,000	250,000							250,000		21,780	21,780	3,954	06/01/2028	1FE
709224-YM-5	PENNSYLVANIA ST TPK COMMN TPK		07/28/2020	UMB BANK		132,136	115,000	136,883	129,226		(2,050)		(2,050)		127,176		4,960	4,960	3,817	12/01/2023	1FE
709224-ZE-2	PENNSYLVANIA ST TPK COMMN TPK		07/01/2020	MORGAN STANLEY		2,168,118	1,825,000	2,192,865	2,083,796		(25,907)		(25,907)		2,057,889		110,229	110,229	54,497	12/01/2024	1FE
714033-BJ-5	PERKASIE PA REGL AUTH WTR & SW REV		09/18/2020	UMB BANK		295,745	250,000	283,880	283,093		(3,768)		(3,768)		279,325		16,420	16,420	8,778	02/01/2026	1FE
717817-SU-5	PHILADELPHIA PA ARPT REV		07/01/2020	MATURED		210,000	210,000	227,147	213,446		(3,446)		(3,446)		210,000				10,500	07/01/2020	1FE
717817-TS-9	PHILADELPHIA PA ARPT REV		07/01/2020	MATURED		1,200,000	1,200,000	1,293,636	1,218,846		(18,846)		(18,846)		1,200,000				60,000	07/01/2020	1FE
71883M-MZ-4	PHOENIX ARIZ CIVIC IMPT CORP A		07/01/2020	MATURED		620,000	620,000	646,889	628,551		(8,551)		(8,551)		620,000				31,000	07/01/2020	1FE
71883P-LD-7	PHOENIX ARIZ CIVIC IMPT CORP W		09/11/2020	UMB BANK		418,259	325,000	380,338	372,921		(3,534)		(3,534)		369,386		48,872	48,872	19,590	07/01/2034	1FE
71883M-NY-6	PHOENIX SKY HARBOR INTL ARPT		08/17/2020	UMB BANK		346,827	300,000	330,258	330,105		(1,772)		(1,772)		328,333		18,494	18,494	8,267	07/01/2044	1FE
933413-AW-6	PIEDMONT HEALTHCARE		08/04/2020	UMB BANK		240,716	200,000	222,852	222,541		(1,258)		(1,258)		221,283		19,433	19,433	5,978	07/01/2039	1FE
721876-TR-1	PIMA CNTY ARIZ SWR REV		08/04/2020	UMB BANK		132,726	100,000	118,648	115,880		(995)		(995)		114,885		17,841	17,841	5,486	07/01/2031	1FE
725304-VD-8	PITTSBURGH PA WTR & SWR AUTH W		07/02/2020	UMB BANK		142,022	100,000	126,605	125,756		(894)		(894)		124,862		17,160	17,160	4,250	09/01/2032	1FE
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH W		07/22/2020	UMB BANK		306,013	250,000	278,005	276,807		(1,378)		(1,378)		275,429		30,583	30,583	8,972	09/01/2035	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2020	CALLED @ 100.000		675,000	675,000	675,000	675,000						675,000				37,125	01/15/2021	1
73358W-TJ-3	PORT AUTH N Y & N J		09/01/2020	MATURED		4,775,000	4,775,000	5,641,090	4,875,407		(100,407)		(100,407)		4,775,000				238,750	09/01/2020	1FE
735240-E4-1	PORT PORTLAND ORE ARPT REV		07/01/2020	MATURED		400,000	400,000	467,652	406,161		(6,161)		(6,161)		400,000				20,000	07/01/2020	1FE
735240-K6-9	PORT PORTLAND ORE ARPT REV		07/01/2020	MATURED		565,000	565,000	624,726	573,930		(8,930)		(8,930)		565,000				28,250	07/01/2020	1FE
735351-DQ-8	PORT ST LUCIE FLA UTIL SYS REV		07/09/2020	UMB BANK		490,055	400,000	469,160			(2,682)		(2,682)		466,478		23,577	23,577	6,633	05/01/2037	1FE
735240-T7-8	PORTLAND INTL AIRPORT OR		07/27/2020	UMB BANK		121,649	100,000	108,809			(192)		(192)		108,617		13,032	13,032	1,056	07/01/2037	1FE
735240-T8-6	PORTLAND INTL AIRPORT OR		07/02/2020	UMB BANK		118,529	100,000	107,715			(126)		(126)		107,589		10,940	10,940	811	07/01/2040	1FE
759861-CX-3	RENO NEV SALES TAX REV		07/01/2020	UMB BANK		259,685	250,000	269,720	259,707		(3,488)		(3,488)		256,219		3,466	3,466	7,465	06/01/2021	1FE
759861-DJ-3	RENO NEV SALES TAX REV		08/20/2020	UMB BANK		294,130	250,000	286,750	282,180		(1,923)		(1,923)		280,258		13,872	13,872	8,698	06/01/2032	1FE
759861-DK-0	RENO NEV SALES TAX REV		07/08/2020	UMB BANK		438,875	380,000	434,059	427,353		(2,408)		(2,408)		424,944		13,930	13,930	11,531	06/01/2033	1FE
76222F-CT-3	RHODE IS INFRASTRUCTURE BK SAF		07/14/2020	JEFFERIES & COMPANY, INC.		3,320,530	2,650,000	3,043,923	3,026,463		(18,733)		(18,733)		3,007,730		312,800	312,800	83,917	10/01/2034	1FE
76222F-CU-0	RHODE IS INFRASTRUCTURE BK SAF		08/03/2020	UMB BANK		126,858	100,000	114,472	113,832		(754)		(754)		113,078		13,780	13,780	3,378	10/01/2035	1FE
764603-BG-0	RICHMOND CNTY GA HOSP AUTH REV		07/08/2020	BOSC, INC.		878,872	800,000	957,944	878,617		(13,486)		(13,486)		865,132		13,740	13,740	41,000	01/01/2023	1FE
64990G-TH-5	ROCHESTER INSTITUTE OF TECHNOLOGY		07/30/2020	UMB BANK		261,626	200,000	250,398	249,323		(2,780)		(2,780)		246,542		15,084	15,084	8,194	07/01/2036	1FE
772249-RB-6	ROCK HILL S C UTIL SYS REV		08/26/2020	UMB BANK		741,975	625,000	686,556	683,251		(3,786)		(3,786)		679,465		62,510	62,510	31,111	01/01/2037	1FE
772249-RC-4	ROCK HILL S C UTIL SYS REV		08/19/2020	UMB BANK		887,958	745,000	815,753	811,960		(4,215)		(4,215)		807,746		80,212	80,212	36,505	01/01/2038	1FE
775080-GB-4	ROGERS ARK SALES & USE TAX REV		09/15/2020	UMB BANK		121,717	100,000	111,156	109,807		(919)		(919)		108,888		12,829	12,829	4,389	11/01/2034	1FE
778260-FL-8	ROSS CNTY OHIO HOSP REV		07/24/2020	UMB BANK		1,409,318	1,120,000	1,344,134	1,334,190		(10,889)		(10,889)		1,323,301		86,017	86,017	36,867	12/01/2039	1FE
786073-AN-6	SACRAMENTO CALIF TRANSIENT OCC		09/24/2020	UMB BANK		358,942	300,000	346,131	341,221		(3,184)		(3,184)		338,036		20,906	20,906	12,264	06/01/2032	1FE
786073-AQ-9	SACRAMENTO CALIF TRANSIENT OCC		08/28/2020	UMB BANK		118,937	100,000	113,690	112,245		(852)		(852)		111,393		7,544	7,544	3,750	06/01/2034	1FE
786073-BJ-4	SACRAMENTO CALIF TRANSIENT OCC		08/31/2020	RBC DOMINION SECURITIES		6,004	5,000	5,724	5,648		(45)		(45)		5,602		402	402	188	06/01/2032	1FE
786073-BM-7	SACRAMENTO CALIF TRANSIENT OCC		08/20/2020	UMB BANK		119,452	100,000	112,120	110,851		(727)		(727)		110,123		9,329	9,329	3,653	06/01/2035	1FE
79642G-AN-2	SAN ANTONIO TEX WTR REV		09/18/2020	UMB BANK		1,967,269	1,500,000	1,762,680	1,725,420		(15,372)		(15,372)		1,710,048		257,221	257,221	57,653	05/15/2031	1FE
79642G-AP-7	SAN ANTONIO TEX WTR REV		07/24/2020	UMB BANK		131,207	100,000	117,041	114,629		(892)		(892)		113,737		17,470	17,470	3,514	05/15/2032	1FE
79642G-AQ-5	SAN ANTONIO TEX WTR REV		07/28/2020	UMB BANK		814,406	625,000	727,988	713,449		(5,435)		(5,435)		708,014		106,392	106,392	22,135	05/15/2033	1FE
79642G-AR-3	SAN ANTONIO TEX WTR REV		09/08/2020	UMB BANK		876,301	680,000	788,249	773,008		(6,015)		(6,015)		766,993		109,308	109,308	25,158	05/15/2034	1FE
79642G-AS-1	SAN ANTONIO TEX WTR REV		08/24/2020	UMB BANK		972,666	750,000	865,913	849,628		(6,456)		(6,456)		843,172		129,494	129,494	27,840	05/15/2035	1FE
79905V-AT-8	SAN MATEO FOSTER CITY CALIF PU		09/03/2020	UMB BANK		431,813	350,000	395,154	392,897		(2,738)		(2,738)		390,159		41,653	41,653	17,656	08/01/2037	1FE
79905V-AW-1	SAN MATEO FOSTER CITY CALIF PU		08/05/2020	UMB BANK		1,480,284	1,200,000	1,327,632	1,321,329		(6,645)		(6,645)		1,314,684		165,600	165,600	58,233	08/01/2044	1FE
19648F-LL-6	SCL HEALTH SYSTEM - COLORADO		08/06/2020	UMB BANK		687,357	550,000	643,643	641,643		(5,039)		(5,039)		636,605		50,752	50,752	18,761	01/01/2035	1FE
825485-WL-5	SHREVEPORT LA WTR & SWR REV		08/19/2020	UMB BANK		130,865	100,000	116,430	114,283		(897)		(897)		113,386		17,479	17,479	3,611	12/01/2030	2FE
825485-WP-6	SHREVEPORT LA WTR & SWR REV		08/18/2020	UMB BANK		303,165	250,000	259,788	258,532		(524)		(524)		258,008		45,157	45,157	7,194	12/01/2033	2FE
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		09/03/2020	UMB BANK		632,063	500,000	548,715	543,982		(2,939)		(2,939)		541,043		91,020	91,020	20,292	05/01/2031	1FE
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D		09/15/2020	UMB BANK		268,911	215,000	234,169	232,315		(1,272)		(1,272)		231,043		37,868	37,868	9,436	05/01/2032	1FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		09/15/2020	UMB BANK		299,560	240,000	258,065	256,330		(1,085)		(1,085)		255,245		44,314	44,314	9,778	05/01/2035	1FE
837123-GS-1	SOUTH CAROLINA ST PORTS AUTH P		07/17/2020	UMB BANK		3,124,630	3,000,000	3,247,950	3,123,264		(44,186)		(44,186)		3,079,078		45,551	45,551	156,474	07/01/2021	1FE
837123-GT-9	SOUTH CAROLINA ST PORTS AUTH P		07/09/2020	UMB BANK		2,158,380	2,000,000	2,210,240	2,131,458		(27,107)		(27,107)		2,104,351		54,029	54,029	102,708	07/01/2022	1FE
837123-GU-6	SOUTH CAROLINA ST PORTS AUTH P		07/09/2020	UMB BANK		1,119,310	1,000,000	1,125,420	1,088,179		(12,978)		(12,978)		1,075,201		44,109	44,109	51,667	07/01/2023	1FE
837123-HD-3	SOUTH CAROLINA ST PORTS AUTH P		09/30/2020	UMB BANK		2,494,976	2,000,000	2,320,840	2,277,202		(19,691)		(19,691)		2,257,511		237,465	237,465	118,278	07/01/2032	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
837123-KE-7	SOUTH CAROLINA ST PORTS AUTH P		07/06/2020	UMB BANK		115,291	100,000	109,902	109,684		(465)		(465)		109,218		6,073	6,073	3,067	07/01/2038	1FE
83755V-K9-4	SOUTH DAKOTA HEALTH & EDL FACILITY		09/02/2020	UMB BANK		1,385,890	1,230,000	1,230,000	1,230,000						1,230,000		155,890	155,890	32,214	07/01/2032	1FE
838536-KB-5	SOUTH JERSEY TRANSN AUTH N J T		07/16/2020	UMB BANK		1,315,500	1,000,000	1,288,990	1,284,078		(14,658)		(14,658)		1,269,420		46,080	46,080	36,944	11/01/2029	1FE
490580-EU-7	SPECTRUM HEALTH SYSTEM		09/23/2020	UMB BANK		1,085,880	1,000,000	1,000,000	1,000,000						1,000,000		85,880	85,880	27,357	07/15/2032	1FE
850269-DV-0	SPRINGDALE ARK SALES & USE TAX		08/25/2020	UMB BANK		1,951,315	1,760,000	1,846,310	1,823,988		(8,357)		(8,357)		1,815,631		135,684	135,684	58,951	04/01/2031	1FE
850777-HV-8	SPRINGFIELD MASS WTR & SWR COM		09/28/2020	UMB BANK		798,703	650,000	741,910	740,765		(6,008)		(6,008)		734,757		63,947	63,947	21,088	04/15/2035	1FE
850777-HW-6	SPRINGFIELD MASS WTR & SWR COM		08/20/2020	UMB BANK		129,126	105,000	119,466	119,286		(898)		(898)		118,388		10,737	10,737	3,267	04/15/2036	1FE
791638-E8-8	ST LOUIS MO ARPT REV		07/01/2020	MATURED		2,035,000	2,035,000	2,194,707	2,061,988		(26,988)		(26,988)		2,035,000				81,400	07/01/2020	1FE
793556-CB-5	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO		07/01/2020	MATURED		2,740,000	2,740,000	2,910,894	2,751,430		(11,430)		(11,430)		2,740,000				123,300	07/01/2020	1
793711-BG-6	ST VRAIN SANTN DIST COLO		09/18/2020	Various		907,411	725,000	857,421			(3,888)		(3,888)		853,533		53,877	53,877	10,031	12/01/2035	1FE
858620-2K-2	STEPHEN F AUSTIN ST UNIV TEX U		07/15/2020	UMB BANK		157,772	135,000	155,739	152,613		(1,914)		(1,914)		150,698		7,073	7,073	5,100	10/15/2024	1FE
858620-2W-6	STEPHEN F AUSTIN ST UNIV TEX U		09/09/2020	RAYMOND JAMES & ASSOCIATES, INC.		974,429	845,000	878,023	875,396		(2,076)		(2,076)		873,320		101,109	101,109	30,608	10/15/2035	1FE
858620-2X-4	STEPHEN F AUSTIN ST UNIV TEX U		08/27/2020	UMB BANK		115,468	100,000	102,996	102,759		(180)		(180)		102,579		12,889	12,889	3,511	10/15/2036	1FE
858620-2Z-9	STEPHEN F AUSTIN ST UNIV TEX U		09/17/2020	UMB BANK		508,275	445,000	453,949	453,245		(485)		(485)		452,759		55,516	55,516	14,527	10/15/2038	1FE
88278P-A6-1	TEXAS ST UNIV SYS		07/20/2020	UMB BANK		2,536,133	2,120,000	2,397,784	2,396,740		(14,635)		(14,635)		2,382,105		154,028	154,028	49,189	03/15/2036	1FE
882854-J2-9	TEXAS WATER DEV BRD		09/15/2020	Various		3,014,315	2,500,000	2,623,350	2,605,674		(7,908)		(7,908)		2,597,766		416,549	416,549	91,889	10/15/2035	1FE
882854-P8-9	TEXAS WATER DEV BRD		09/10/2020	PIPER JAFFRAY INC.		1,217,340	1,000,000	1,034,220	1,030,663		(2,114)		(2,114)		1,028,549		188,791	188,791	36,556	10/15/2035	1FE
884708-AL-2	THOMASVILLE N C LTD OBLIG		08/18/2020	UMB BANK		294,305	240,000	250,913	249,835		(657)		(657)		249,178		45,127	45,127	7,707	05/01/2031	1FE
884708-AM-0	THOMASVILLE N C LTD OBLIG		08/06/2020	UMB BANK		171,471	140,000	145,111	144,609		(293)		(293)		144,316		27,155	27,155	4,340	05/01/2032	1FE
89546R-RT-3	TRI-CNTY MET TRANSN DIST ORE R		07/27/2020	UMB BANK		123,468	100,000	115,539	115,218		(820)		(820)		114,398		9,070	9,070	3,222	09/01/2039	1FE
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP		07/29/2020	BARCLAYS		2,540,750	2,000,000	2,335,480			(8,985)		(8,985)		2,326,495		214,255	214,255	21,250	08/15/2027	1FE
896572-EB-6	TRINITY RIV AUTH TEX MTN CREEK		07/09/2020	UMB BANK		628,315	500,000	595,725			(1,598)		(1,598)		594,127		34,188	34,188	3,778	08/01/2034	1FE
89658H-UL-2	TRINITY RIVER AUTH TEX REGL WA		08/01/2020	MATURED		700,000	700,000	781,697	715,285		(15,285)		(15,285)		700,000				35,000	08/01/2020	1FE
900190-KH-1	TURLOCK CALIF IRR DIST REV		07/30/2020	UMB BANK		134,863	100,000	127,627	127,066		(1,450)		(1,450)		125,616		9,247	9,247	4,097	01/01/2039	1FE
914072-WZ-2	UNIVERSITY ARK UNIV REV		09/15/2020	MATURED		12,344											12,344	12,344		09/15/2020	1FE
91417K-W5-6	UNIVERSITY COLO ENTERPRISE SYS		07/20/2020	PRE-REFUNDING		105,851	100,000	113,820	107,607		(1,712)		(1,712)		105,895		(43)	(43)	3,181	06/01/2022	1FE
914455-UE-8	UNIVERSITY MICH UNIV REVS		09/18/2020	UMB BANK		520,060	500,000	500,000							500,000		20,060	20,060	2,229	04/01/2030	1FE
914716-R3-1	UNIVERSITY N C		08/11/2020	UMB BANK		142,295	135,000	135,000							135,000		7,295	7,295	1,536	04/01/2025	1FE
914716-R4-9	UNIVERSITY N C		08/18/2020	Various		280,740	265,000	265,000							265,000		15,740	15,740	3,324	04/01/2026	1FE
914716-R5-6	UNIVERSITY N C		08/21/2020	SIMS, HERBERT J., & COMPANY, INC.		266,820	250,000	250,000							250,000		16,820	16,820	3,306	04/01/2027	1FE
914703-HM-8	UNIVERSITY NORTH ALA REV		09/11/2020	UMB BANK		1,309,146	1,075,000	1,245,194	1,243,191		(10,701)		(10,701)		1,232,490		76,656	76,656	35,431	11/01/2030	1FE
914703-HS-5	UNIVERSITY NORTH ALA REV		07/15/2020	UMB BANK		538,011	450,000	505,404	504,764		(2,684)		(2,684)		502,080		35,931	35,931	12,150	11/01/2035	1FE
914703-HU-0	UNIVERSITY NORTH ALA REV		09/17/2020	UMB BANK		753,335	640,000	712,250	711,419		(4,544)		(4,544)		706,875		46,460	46,460	21,498	11/01/2037	1FE
914046-M7-9	UNIVERSITY OF ALASKA		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		696,067	675,000	675,000							675,000		21,067	21,067	1,677	10/01/2026	1Z
914046-M8-7	UNIVERSITY OF ALASKA		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		701,642	675,000	675,000							675,000		26,642	26,642	1,750	10/01/2027	1Z
914046-N2-9	UNIVERSITY OF ALASKA		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		1,042,890	1,000,000	1,000,000							1,000,000		42,890	42,890	2,881	10/01/2029	1Z
914046-N3-7	UNIVERSITY OF ALASKA		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		1,051,630	1,000,000	1,000,000							1,000,000		51,630	51,630	2,989	10/01/2030	1Z
914046-N5-2	UNIVERSITY OF ALASKA		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		635,910	600,000	600,000							600,000		35,910	35,910	1,923	10/01/2032	1Z
914367-GP-6	UNIVERSITY OF KANSAS HEALTH SYSTEM		09/04/2020	UMB BANK		122,677	100,000	113,093	113,006		(779)		(779)		112,227		10,450	10,450	3,067	03/01/2035	1FE
915200-ZM-4	UNIVERSITY VT & ST AGRIC COLLE		09/11/2020	UMB BANK		316,183	250,000	302,298	300,657		(3,246)		(3,246)		297,410		18,772	18,772	13,333	10/01/2044	1FE
917328-SW-7	UTAH ASSD MUN PWR SYS REV		07/09/2020	UMB BANK		1,078,740	1,000,000	1,000,000	1,000,000						1,000,000		78,740	78,740	9,479	04/01/2025	1FE
917572-ZE-2	UTAH WTR FIN AGY REV		08/11/2020	UMB BANK		123,385	100,000	111,169	110,662		(638)		(638)		110,024		13,361	13,361	3,800	03/01/2037	1FE
645790-MV-5	VALLEY HEALTH CARE SYSTEM		09/15/2020	UMB BANK		1,171,248	1,000,000	1,134,060	1,133,370		(8,633)		(8,633)		1,124,737		46,511	46,511	29,603	07/01/2035	1FE
645790-MW-3	VALLEY HEALTH CARE SYSTEM		09/30/2020	UMB BANK		966,255	830,000	921,773	564,870		(5,763)		(5,763)		915,675		50,580	50,580	26,170	07/01/2036	1FE
645790-MY-9	VALLEY HEALTH CARE SYSTEM		09/21/2020	UMB BANK		1,154,730	1,000,000	1,124,070	1,123,435		(8,328)		(8,328)		1,115,107		39,623	39,623	30,890	07/01/2038	1FE
645790-NA-0	VALLEY HEALTH CARE SYSTEM		09/22/2020	UMB BANK		685,816	600,000	664,764	664,436		(3,986)		(3,986)		660,449		25,367	25,367	17,244	07/01/2044	1FE
041438-GN-6	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/28/2020	UMB BANK		253,582	205,000	238,171			(923)		(923)		237,248		16,334	16,334	1,862	07/01/2026	1FE
041438-GW-6	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/30/2020	PIPER JAFFRAY INC.		1,852,480	1,400,000	1,653,372			(4,382)		(4,382)		1,648,990		203,490	203,490	14,194	07/01/2034	1FE
041438-GZ-9	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/28/2020	UMB BANK		294,386	225,000	262,289			(613)		(613)		261,676		32,709	32,709	2,188	07/01/2037	1FE
928172-3U-7	VIRGINIA ST PUB BLDG AUTH PUB		09/02/2020	Various		4,824,142	3,950,000	4,458,128	4,430,563		(29,245)		(29,245)		4,401,319		422,823	422,823	169,317	08/01/2036	1FE
946303-B9-4	WAYNE ST UNIV MICH UNIV REVS		07/29/2020	UMB BANK		149,448	125,000	142,575	142,249		(910)		(910)		141,339		8,108	8,108	3,972	11/15/2037	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
946303-D2-7	WAYNE ST UNIV MICH UNIV REVS		07/29/2020	UMB BANK		1,438,406	1,385,000	1,385,000							1,385,000		53,406	53,406	139	11/15/2026	1Z
946303-D3-5	WAYNE ST UNIV MICH UNIV REVS		08/06/2020	UMB BANK		1,053,860	1,000,000	1,000,000							1,000,000		53,860	53,860	597	11/15/2027	1FE
95737T-EK-8	WESTCHESTER MEDICAL CENTER		08/28/2020	BARCLAYS		3,546,935	3,500,000	3,500,000							3,500,000		46,935	46,935		11/01/2050	1Z
982674-NE-9	WYANDOTTE CNTY/KANSAS CITY UTILITY		09/01/2020	UMB BANK		256,863	250,000	250,000							250,000		6,863	6,863		09/01/2025	1FE
985900-EQ-8	YAVAPAI REGIONAL MEDICAL CENTER AZ		07/31/2020	UMB BANK		239,614	200,000	218,954	218,290		(988)		(988)		217,301		22,313	22,313	7,956	08/01/2038	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						287,925,799	253,034,323	278,247,862	197,205,843		(1,779,485)		(1,779,485)		271,011,969		16,913,831	16,913,831	7,937,761	XXX	XXX
68245X-AC-3	1011778 BC / NEW RED FIN	A	09/18/2020	CL KING & ASSOCIATES		2,035,000	2,000,000	1,990,000	1,991,306		1,279		1,279		1,992,585		42,415	42,415	100,819	05/15/2024	3FE
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	09/16/2020	MORGAN STANLEY		17,364,525	16,941,000	16,858,955	16,867,357		(4,823)		(4,823)		16,862,534		501,991	501,991	783,521	10/15/2025	4FE
40538C-AR-1	14-1A_HLA CLO		07/20/2020	SCHEDULED REDEMPTION		566,061	566,061	566,061	566,061						566,061				12,095	04/18/2026	1FE
003000-AA-4	ABERCROMBIE AND FITCH MANAGEMENT C		07/20/2020	WELLS FARGO		2,310,750	2,340,000	2,340,000							2,340,000		(29,250)	(29,250)	11,375	07/15/2025	3FE
14975T-AA-6	ABSN_06-HE5 RMBS		07/22/2020	CREDIT SUISSE			1,238,741													07/27/2036	1FM
00404A-AJ-8	ACADIA HEALTHCARE CO INC		08/04/2020	CANTOR FITZGERALD		1,593,550	1,570,000	1,609,250	1,595,212		(13,515)		(13,515)		1,581,697		11,853	11,853	86,105	02/15/2023	5FE
00404A-AN-9	ACADIA HEALTHCARE CO INC		08/17/2020	BANK OF AMERICA/MERRILL LYNCH		2,466,200	2,360,000	2,360,000							2,360,000		106,200	106,200	19,831	07/01/2028	5FE
00404A-AP-4	ACADIA HEALTHCARE CO INC		09/30/2020	Various		2,432,090	2,410,000	2,410,000							2,410,000		22,090	22,090		04/15/2029	4FE
00507V-AL-3	ACTIVISION BLIZZARD INC		09/04/2020	CALLED @ 103.909		10,390,850	10,000,000	9,967,000	9,983,411		4,457		4,457		9,987,868		12,132	12,132	577,906	06/15/2022	2FE
00507V-AP-4	ACTIVISION BLIZZARD INC		09/23/2020	JPMORGAN CHASE & CO.		1,138,260	1,162,000	1,157,515			52		52		1,157,566		(19,306)	(19,306)	1,961	09/15/2030	2FE
00774M-AD-7	AERCAP IRELAND CAPITAL DAC / AERCA	D	09/11/2020	GOLDMAN, SACHS & CO.		5,009,300	5,000,000	4,987,000	4,991,787		1,821		1,821		4,993,608		15,692	15,692	188,833	01/23/2023	2FE
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD	D	08/19/2020	CALLED @ 100.784		3,880,169	3,850,000	3,850,000	3,850,000						3,850,000				173,113	10/30/2020	2FE
00130H-BW-4	AES CORP		08/03/2020	CANTOR FITZGERALD		3,348,469	3,247,000	3,376,880	3,350,707		(23,412)		(23,412)		3,327,295		21,174	21,174	143,860	04/15/2025	3FE
001055-AM-4	AFLAC INC		07/22/2020	THE ALLSTATE CORPORATION		4,997,602	5,000,000	4,994,950	4,997,318		284		284		4,997,602				124,358	11/15/2024	1FE
00846U-AM-3	AGILENT TECHNOLOGIES INC		08/04/2020	JEFFERIES & COMPANY, INC.		4,722,390	4,500,000	4,491,540			132		132		4,491,672		230,718	230,718	16,275	06/04/2030	2FE
02660V-AY-4	AHMA_05-2 RMBS		07/22/2020	CREDIT SUISSE		70,396	100,565	42,778	37,704		(5,047)		(5,047)		32,656		37,739	37,739	850	03/25/2036	1FM
00138C-AB-4	AIG GLOBAL FUNDING		09/30/2020	CITIGROUP GLOBAL MARKETS		25,290,286	25,000,000	24,953,750	24,983,178		7,107		7,107		24,990,284		300,001	300,001	469,722	10/06/2021	1FE
00900L-AG-9	AIMCO 2015-AA CLO		07/15/2020	SCHEDULED REDEMPTION		678,579	678,579	678,579	678,579						678,579				13,092	01/15/2028	1FE
00900G-AA-3	AIMCO_18-AA CLASS X CLO		07/17/2020	SCHEDULED REDEMPTION		18,750	18,750	18,750	18,750						18,750				122	04/17/2031	1FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2020	SCHEDULED REDEMPTION		422,773	422,773	398,855	418,817		25,055		25,055		422,773				16,382	09/15/2024	2FE
00914A-AD-4	AIR LEASE CORPORATION		09/11/2020	Various		8,020,596	8,000,000	7,942,880	7,947,691		11,487		11,487		7,959,178		61,418	61,418	176,088	01/15/2023	2FE
00914A-AH-5	AIR LEASE CORPORATION		08/20/2020	Various		6,089,091	6,000,000	5,938,500			1,664		1,664		5,940,164		148,928	148,928	29,894	07/01/2025	1FE
013093-AD-1	ALBERTSONS COMPANIES LLC		09/16/2020	Various		2,475,488	2,395,000	2,490,800	2,478,825	6,581	(19,394)		(12,814)		2,466,011		(5,876)	(5,876)	139,180	03/15/2025	4FE
013817-AJ-0	ALCOA INC		07/01/2020	BARCLAYS		1,255,380	1,176,000	1,214,220	1,208,356		(1,957)		(1,957)		1,206,399		48,981	48,981	64,566	02/01/2027	2FE
013822-AC-5	ALCOA NEDERLAND HOLDING BV		07/24/2020	CITIGROUP GLOBAL MARKETS		3,200,325	3,005,000	3,113,576	3,106,937		(7,834)		(7,834)		3,099,103		101,222	101,222	129,351	05/15/2028	3FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		07/15/2020	CREDIT SUISSE		1,643,528	1,569,000	1,569,000	1,569,000						1,569,000		74,528	74,528	105,390	07/15/2026	4FE
02005N-AJ-9	ALLY FINANCIAL INC		09/15/2020	MATURED		4,500,000	4,500,000	4,927,500	4,540,491		(40,491)		(40,491)		4,500,000				337,500	09/15/2020	3FE
02079K-AD-9	ALPHABET INC		08/19/2020	Various		9,959,550	10,000,000	9,972,600			82		82		9,972,682		(13,132)	(13,132)	3,514	08/15/2030	1FE
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		08/07/2020	MORGAN STANLEY		3,386,284	3,598,984	3,300,762	3,372,270		13,758		13,758		3,305,463		80,821	80,821	88,775	04/15/2030	2FE
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		08/07/2020	JPMORGAN CHASE & CO.		3,433,651	4,317,972	3,528,357	4,069,329		27,141		27,141		3,540,103		(106,452)	(106,452)	115,386	04/15/2030	2FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C		08/15/2020	SCHEDULED REDEMPTION		134,178	134,178	93,936	134,178						134,178				5,166	08/15/2029	4FE
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2020	SCHEDULED REDEMPTION		96,156	96,156	72,689	96,156						96,156				4,760	08/15/2026	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2020	SCHEDULED REDEMPTION		138,048	138,048	128,528	138,130		641		641		138,048				7,765	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2020	MATURED		1,288,228	1,288,228	1,280,173	1,290,912		7,721		7,721		1,288,228				72,119	07/15/2020	3FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2020	SCHEDULED REDEMPTION		264,796	264,796	188,330	260,248		78,517		78,517		264,796				11,651	03/22/2025	3FE
03027X-AE-0	AMERICAN TOWER CORP		07/06/2020	CALLED @ 103.598		2,538,151	2,450,000	2,435,692	2,446,235		1,111		1,111		2,447,347		2,654	2,654	156,475	09/15/2021	2FE
03027X-AH-3	AMERICAN TOWER CORP		07/06/2020	CALLED @ 101.509		8,628,265	8,500,000	8,487,505	8,497,064		1,332		1,332		8,498,396		1,604	1,604	378,378	02/15/2021	2FE
00175P-AB-9	AMN HEALTHCARE INC		08/26/2020	SUNTRUST INVESTMENT SERVICES, INC.		1,038,750	1,000,000	1,010,000			(92)		(92)		1,009,908		28,842	28,842	18,885	10/01/2027	3FE
036752-AM-5	ANTHEM INC		08/18/2020	Various		16,113,512	15,000,000	14,962,200			224		224		14,962,424		1,151,089	1,151,089	136,719	05/15/2050	2FE
037411-BH-7	APACHE CORPORATION		08/04/2020	BANK MONTREAL / NESBITT BURNS		1,614,000	1,600,000	1,600,000							1,600,000		14,000	14,000		11/15/2025	3FE
037411-BJ-3	APACHE CORPORATION		08/04/2020	GOLDMAN, SACHS & CO.		1,579,813	1,570,000	1,570,000							1,570,000		9,813	9,813		11/15/2027	3FE
037833-DT-4	APPLE INC		08/03/2020	BANK OF AMERICA/MERRILL LYNCH		15,422,760	15,000,000	14,973,150			1,157		1,157		14,974,307		448,453	448,453	37,313	05/11/2025	1FE
037833-DV-9	APPLE INC		09/30/2020	U.S. BANCORP		4,849,296	4,800,000	4,786,944			1,687		1,687		4,788,631		60,665	60,665	14,100	05/11/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
038222-AL-9	APPLIED MATERIALS INC		08/20/2020	Various		5,736,559	5,000,000	5,443,100			(27,899)		(27,899)		5,415,201		321,358	321,358	145,995	04/01/2027	1FE
038522-AR-9	ARAMARK SERVICES INC		08/13/2020	UNION BANK OF SWITZERLAND		1,966,500	1,900,000	1,900,000							1,900,000		66,500	66,500	37,010	05/01/2025	4FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	08/13/2020	DEUTSCHE BANK AG		2,887,425	2,817,000	2,831,085			(592)		(592)		2,830,493		56,932	56,932	29,696	08/15/2026	3FE
00206R-CN-0	AT&T INC		07/27/2020	GOLDMAN, SACHS & CO.		5,518,950	5,000,000	4,985,200	4,991,450		847		847		4,992,296		526,654	526,654	119,944	05/15/2025	2FE
00206R-CS-9	AT&T INC		08/05/2020	TENDER OFFER		1,619,790	1,500,000	1,498,875	1,499,464		97		97		1,499,561		120,229	120,229	52,200	02/17/2023	2FE
00206R-KD-3	AT&T INC		08/06/2020	MORGAN STANLEY		9,881,140	9,500,000	9,495,440			2		2		9,495,442		385,698	385,698	4,908	02/01/2043	2FE
00206R-KF-8	AT&T INC		08/07/2020	JPMORGAN CHASE & CO.		4,717,530	4,500,000	4,497,120			1		1		4,497,121		220,409	220,409	3,063	02/01/2061	2FE
05068M-67-9	AUCT PT 2006-5B ABS		07/20/2020	DISTRIBUTION		1											1	1		04/10/2026	2FE
05068M-69-5	AUCT PT 2006-6B ABS		07/27/2020	DISTRIBUTION		28											28	28		04/10/2026	2FE
05069G-30-9	AUCT PT 2006-7B ABS		08/17/2020	DISTRIBUTION		26											26	26		06/08/2026	3FE
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		09/01/2020	DISTRIBUTION		50											50	50		06/01/2027	2FE
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/24/2020	DISTRIBUTION		15											15	15		06/08/2026	3FE
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/28/2020	DISTRIBUTION		2											2	2		05/29/2027	2FE
05352T-AA-7	AVANTOR FUNDING INC		07/13/2020	Various		3,981,533	3,915,000	3,915,000							3,915,000		66,533	66,533		07/15/2028	1Z
05367A-AJ-2	AVIATION CAPITAL GROUP CORP		09/11/2020	JPMORGAN CHASE & CO.		993,810	1,000,000	993,640	997,274		919		919		998,193		(4,383)	(4,383)	33,142	01/20/2022	2FE
05369A-AH-4	AVIATION CAPITAL GROUP LLC		08/20/2020	JPMORGAN CHASE & CO.		3,698,856	3,600,000	3,565,404			848		848		3,566,252		132,604	132,604	24,200	12/15/2024	2FE
053773-BE-6	AVIS BUDGET CAR RENTAL LLC/AVIS BU		08/04/2020	Various		3,710,000	4,000,000	3,680,000							3,680,000		30,000	30,000	13,417	07/15/2027	1Z
05401A-AH-4	AVOLON HOLDINGS FUNDING LTD	D	07/27/2020	Various		9,772,100	11,394,000	11,380,441			1,314		1,314		11,381,755		(1,609,655)	(1,609,655)	172,620	02/15/2025	2FE
05953Y-BJ-9	BAFC_07-4A RMBS		09/08/2020	Various		4,197,702	4,454,078	4,028,788	4,182,870		(25,267)		(25,267)		4,009,036		188,667	188,667	199,719	08/25/2053	1FM
05723K-AE-0	BAKER HUGHES A GE COMPANY LLC		07/30/2020	JPMORGAN CHASE & CO.		5,511,550	5,000,000	5,000,000	5,000,000						5,000,000		511,550	511,550	105,672	12/15/2027	1FE
07386H-SQ-5	BALTA_05-4 RMBS		07/27/2020	Various		540,914	547,839	546,534	549,779		(197)		(197)		546,748		(5,833)	(5,833)	4,455	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/19/2020	DISTRIBUTION		6											6	6		08/21/2027	2FE
06051G-GH-6	BANK OF AMERICA CORP		07/20/2020	MIZUHO SECURITIES USA INC.		8,584,915	8,500,000	8,500,000	8,500,000						8,500,000		84,915	84,915	181,326	01/20/2023	1FE
06051G-HJ-1	BANK OF AMERICA CORP		07/08/2020	BANK OF AMERICA/MERRILL LYNCH		10,020,300	10,000,000	10,000,000	10,000,000						10,000,000		20,300	20,300	116,583	06/25/2022	1FE
06051G-JC-4	BANK OF AMERICA CORP		07/20/2020	JPMORGAN CHASE & CO.		5,099,850	5,000,000	5,000,000							5,000,000		99,850	99,850	13,003	05/19/2024	1FE
06739F-JK-8	BARCLAYS BANK PLC	D	09/24/2020	Market Axess		8,007,432	8,000,000	8,000,000	8,000,000						8,000,000		7,432	7,432	146,257	01/11/2021	1FE
06738E-BN-4	BARCLAYS PLC	D	08/06/2020	Various		14,647,400	14,500,000	14,500,000							14,500,000		147,400	147,400		01/01/9999	1Z
071734-AK-3	BAUSCH HEALTH COMPANIES INC		07/13/2020	JPMORGAN CHASE & CO.		1,027,200	1,000,000	1,000,000							1,000,000		27,200	27,200	8,507	02/15/2029	4FE
071813-BR-9	BAXTER INTERNATIONAL INC		09/25/2020	GOLDMAN, SACHS & CO.		10,101,900	10,000,000	9,989,500	9,996,495		1,597		1,597		9,998,092		103,808	103,808	190,778	08/15/2021	2FE
07274N-AN-3	BAYER US FINANCE II LLC	C	08/07/2020	MORGAN STANLEY		7,875,882	6,300,000	6,201,468	6,206,140		1,981		1,981		6,208,121		1,667,761	1,667,761	182,919	06/25/2038	2FE
073685-AF-6	BEACON ROOFING SUPPLY INC		07/02/2020	WELLS FARGO		2,000,180	2,041,000	2,050,500	2,050,117		(882)		(882)		2,049,236		(49,056)	(49,056)	68,374	11/15/2026	4FE
075887-CF-4	BECTON DICKINSON AND COMPANY		09/29/2020	CALLED @ 100.000		4,570,000	4,570,000	4,533,714	4,551,372		13,889		13,889		4,565,261		4,739	4,739	72,821	12/29/2020	2FE
084659-AH-4	BERKSHIRE HATHAWAY ENERGY CO		09/24/2020	RBC DOMINION SECURITIES		12,243,194	12,166,666	12,160,388	12,164,188		1,765		1,765		12,165,952		77,242	77,242	347,553	01/15/2021	1FE
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		08/10/2020	WELLS FARGO		5,308,000	5,000,000	4,995,000			191		191		4,995,191		312,809	312,809	38,542	03/12/2030	1FE
085790-AX-1	BERRY PLASTICS CORP		07/23/2020	CALLED @ 100.000		557,000	557,000	561,874	558,317		(1,317)		(1,317)		557,000				21,104	05/15/2022	4FE
085790-AY-9	BERRY PLASTICS CORP		09/20/2020	CALLED @ 101.281		194,460	192,000	192,000	192,000						192,000				13,646	07/15/2023	4FE
085770-AA-3	BERRY PLASTICS ESCROW CORP		08/25/2020	CREDIT SUISSE		1,057,500	1,000,000	1,000,000	1,000,000						1,000,000		57,500	57,500	59,854	07/15/2026	3FE
093662-AH-7	BLOCK FINANCIAL LLC		08/07/2020	BNP CAPITAL MARKETS		1,395,873	1,350,000	1,345,775			4		4		1,345,778		50,095	50,095	581	08/15/2030	2FE
09629T-AJ-7	BLUEM_18-1A CLO		07/28/2020	NOMURA SECURITIES INTERNATIONAL INC		2,843,130	3,000,000	2,685,000			20,479		20,479		2,705,479		137,651	137,651	50,275	07/30/2030	1FE
05565E-AF-2	BMW US CAPITAL LLC	C	08/26/2020	LOOP CAPITAL MARKETS		22,196,240	22,000,000	21,944,780	21,985,355		7,500		7,500		21,992,854		203,386	203,386	387,444	04/11/2021	1FE
097023-CU-7	BOEING CO		08/07/2020	GOLDMAN, SACHS & CO.		9,857,430	9,000,000	9,000,000							9,000,000		857,430	857,430	122,220	05/01/2027	2FE
097023-CY-9	BOEING CO		08/07/2020	BANK OF AMERICA/MERRILL LYNCH		10,049,130	9,000,000	9,000,000							9,000,000		1,049,130	1,049,130	124,888	05/01/2030	2FE
09739D-AC-4	BOISE CASCADE CO		09/01/2020	CALLED @ 102.813		3,839,037	3,734,000	3,759,139	3,745,310		(3,890)		(3,890)		3,741,420		(7,420)	(7,420)	315,075	09/01/2024	3FE
09739D-AD-2	BOISE CASCADE CO		08/17/2020	SEAPORT GROUP		6,343,450	5,860,000	5,860,000							5,860,000		483,450	483,450	17,458	07/01/2030	3FE
103304-BR-1	BOYD GAMING CORPORATION		08/24/2020	EXCHANGE		9,280,000	9,280,000	9,280,000	9,280,000						9,280,000				319,580	12/01/2027	5FE
110122-BG-2	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		2,967,143	2,970,000	2,970,113	2,967,219		569		569		2,967,789		(645)	(645)	90,090	08/15/2022	1FE
110122-BX-5	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		999,346	1,000,000	998,420	998,907		439		439		999,346				17,496	05/14/2021	1FE
110122-BZ-0	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		48,252,370	48,400,000	48,212,208	48,233,295		19,075		19,075		48,252,370				1,657,028	07/26/2024	1FE
110122-CA-4	BRISTOL-MYERS SQUIBB CO		07/21/2020	EXCHANGE		13,000,720	12,860,000	13,021,946	13,012,932		(12,211)		(12,211)		13,000,720				246,912	06/15/2026	1FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	C	09/15/2020	SCHEDULED REDEMPTION		32,574	32,574	32,574	32,574						32,574				806	12/15/2032	1FE
11134L-AP-4	BROADCOM CORPORATION		08/07/2020	Millennium Advisors		3,926,135	3,653,000	3,652,021	3,652,265		83		83		3,652,348		273,787	273,787	122,401	01/15/2025	2FE
11135F-AB-7	BROADCOM INC		08/12/2020	EXCHANGE		3,485,185	3,500,000	3,483,375	3,484,350		835		835		3,485,185				137,156	04/15/2029	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
11135F-AE-1	BROADCOM INC		08/12/2020	EXCHANGE		60,183,163	60,639,000	60,092,868	60,140,306		42,857		42,857		60,183,163				2,126,155	04/15/2026	2FE
11135F-AF-8	BROADCOM INC		08/12/2020	EXCHANGE		43,889,163	43,500,000	43,912,650			(23,487)		(23,487)		43,889,163				698,538	04/15/2025	2FE
11135F-AK-7	BROADCOM INC		08/12/2020	EXCHANGE		51,800,362	55,133,000	51,725,677			74,685		74,685		51,800,362				509,842	09/15/2028	2FE
11135F-AM-3	BROADCOM INC		08/12/2020	EXCHANGE		15,494,737	16,139,000	15,473,966			20,770		20,770		15,494,737				125,606	09/15/2026	2FE
11135F-AP-6	BROADCOM INC		08/12/2020	EXCHANGE		8,990,210	9,000,000	8,990,010			200		200		8,990,210				97,525	11/15/2030	2FE
11135F-AR-2	BROADCOM INC		08/12/2020	EXCHANGE		4,494,420	4,500,000	4,494,330			90		90		4,494,420				50,525	11/15/2032	2FE
11135F-AS-0	BROADCOM INC		09/11/2020	BARCLAYS		2,615,963	2,250,000	2,247,210			16		16		2,247,226		368,736	368,736	34,131	11/15/2032	2FE
11135F-AT-8	BROADCOM INC		08/12/2020	EXCHANGE		26,964,882	27,000,000	26,963,280			1,602		1,602		26,964,882				222,075	11/15/2025	2FE
11135F-AU-5	BROADCOM INC		08/12/2020	EXCHANGE		27,497,447	27,500,000	27,497,250			197		197		27,497,447				161,563	11/15/2023	2FE
11135F-AV-3	BROADCOM INC		08/20/2020	JPMORGAN CHASE & CO.		8,832,180	8,500,000	8,499,211			8		8		8,499,219		332,961	332,961	56,313	11/15/2023	2FE
115637-AS-9	BROWN-FORMAN CORPORATION		07/22/2020	THE ALLSTATE CORPORATION		6,646,205	6,667,000	6,637,199	6,643,972		2,233		2,233		6,646,205				179,546	04/15/2025	1FE
07384M-6H-0	BSARM_04-12 RMBS		07/22/2020	Various		617,548	645,937	625,160	633,839		535		535		625,548		(8,000)	(8,000)	15,371	05/25/2037	1FM
07384M-6M-9	BSARM_04-12 RMBS		07/22/2020	Various		1,929,838	2,018,553	1,953,624	1,954,396		1,977		1,977		1,954,837		(24,999)	(24,999)	48,035	10/25/2051	1FM
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA		07/17/2020	CALLED @ 102.688		9,171,065	8,931,000	9,095,968	6,486,640		(12,544)		(12,544)		9,008,471		(77,471)	(77,471)	562,760	11/15/2024	3FE
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC		08/20/2020	Jane Street Execution Services, LLC		2,383,202	2,080,000	2,074,738	2,076,008		310		310		2,076,318		306,884	306,884	46,757	06/15/2027	1FE
05607B-AA-9	BXGNT_17-A ABS		08/04/2020	Various		1,442,241	1,438,772	1,438,738	1,438,755		1		1		1,438,756		3,485	3,485	28,307	10/04/2032	1FE
131347-CP-9	CALPINE CORP		08/17/2020	CITIGROUP GLOBAL MARKETS		1,595,800	1,580,000	1,580,000							1,580,000		15,800	15,800	1,827	02/01/2029	4FE
13607R-AD-2	CANADIAN IMPERIAL BANK OF COMMERCE	A	07/22/2020	THE ALLSTATE CORPORATION		2,497,195	2,500,000	2,495,675	2,496,728		467		467		2,497,195				75,104	09/13/2023	1FE
141781-BH-6	CARGILL INC		09/16/2020	CITIGROUP GLOBAL MARKETS		6,604,455	6,500,000	6,491,680	6,496,303		2,012		2,012		6,498,315		106,140	106,140	181,178	04/19/2021	1FE
142339-AJ-9	CARLISLE COMPANIES INCORPORATED		08/07/2020	SUNTRUST INVESTMENT SERVICES, INC.		6,523,553	6,120,000	6,043,867			2,994		2,994		6,046,861		476,691	476,691	76,203	03/01/2030	2FE
143658-BG-6	CARNIVAL CORP		07/15/2020	JPMORGAN CHASE & CO.		1,598,419	1,569,000	1,569,000							1,569,000		29,419	29,419		02/01/2026	4FE
143658-BJ-0	CARNIVAL CORP		08/14/2020	Various		2,354,981	2,354,000	2,354,000							2,354,000		981	981		08/01/2027	4FE
147528-E@-8	CASEY'S GENERAL STORES, INC. 2010 SERIES		08/09/2020	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				365,400	08/09/2020	2
19421U-AB-0	CASL 19-A A2 ABS		09/25/2020	Various		5,522,602	5,345,694	5,343,736	5,343,926		270		270		5,344,195		178,407	178,407	130,887	12/28/2048	1FE
194204-AA-1	CASL_17-A ABS		09/25/2020	Various		2,814,526	2,806,280	2,842,048	2,837,248		(3,865)		(3,865)		2,833,382		(18,856)	(18,856)	51,828	11/26/2046	1FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		07/20/2020	OPPENHEIMER & CO., INC.		2,012,423	1,903,000	1,903,000	1,903,000						1,903,000		109,423	109,423	101,758	07/15/2027	4FE
149130-2L-2	CATERPILLAR FINANCIAL SERVICES COR		07/22/2020	THE ALLSTATE CORPORATION		4,998,015	5,000,000	4,996,600	4,997,643		372		372		4,998,015				118,354	05/15/2023	1FE
14913R-2D-8	CATERPILLAR FINANCIAL SERVICES COR		09/24/2020	RBS SECURITIES INC		4,518,720	4,500,000	4,497,480			185		185		4,497,665		21,055	21,055	6,500	07/07/2023	1FE
1248EP-BM-4	CCO HOLDINGS LLC		08/06/2020	GOLDMAN, SACHS & CO.		1,964,063	1,875,000	1,931,250			(5,363)		(5,363)		1,925,887		38,176	38,176	52,409	02/15/2026	3FE
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		07/22/2020	RBC DOMINION SECURITIES		4,826,725	4,709,000	4,740,580							4,740,580		86,145	86,145	8,339	02/01/2031	3FE
1248EP-BP-7	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/20/2020	CALLED @ 102.938		1,029,380	1,000,000	1,045,000	1,033,750	529	(11,565)		(11,036)		1,022,714		(22,714)	(22,714)	79,280	04/01/2024	3FE
12513G-BC-2	CDW LLC		09/09/2020	CALLED @ 103.750		6,121,250	5,900,000	6,052,500	6,025,261		(25,857)		(25,857)		5,999,405		(99,405)	(99,405)	522,806	09/01/2025	3FE
12513G-BF-5	CDW LLC / CDW FINANCE CORP		08/19/2020	Various		4,025,188	4,000,000	4,000,000							4,000,000		25,188	25,188	2,194	02/15/2029	3FE
15135U-AS-8	CENOVUS ENERGY INC	A	07/29/2020	Various		4,741,238	4,720,000	4,720,000							4,720,000		21,238	21,238		07/15/2025	1Z
15135B-AD-3	CENTENE CORP		07/31/2020	CANTOR FITZGERALD		17,052,000	16,800,000	16,585,250	16,707,196		18,779		18,779		16,725,975		326,025	326,025	569,525	05/15/2022	3FE
15135B-AL-5	CENTENE CORPORATION		09/24/2020	Various		20,284,160	19,504,000	19,992,356			(89,209)		(89,209)		19,859,439		424,721	424,721	979,073	04/01/2025	3FE
15135B-AP-6	CENTENE CORPORATION		07/20/2020	JPMORGAN CHASE & CO.		2,878,610	2,788,000	2,863,786			(5,249)		(5,249)		2,858,537		20,073	20,073	68,790	01/15/2025	3FE
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI		08/06/2020	Various		4,004,293	3,500,000	3,492,965			27		27		3,492,992		511,301	511,301	18,326	07/01/2050	1FE
12527G-AC-7	CF INDUSTRIES INC		09/30/2020	GOLDMAN, SACHS & CO.		4,646,355	4,522,000	4,434,152	2,202,629		14,109		14,109		4,468,698		177,657	177,657	130,441	06/01/2023	3FE
14314N-AA-9	CGMS_14-2RR CLO		08/17/2020	SCHEDULED REDEMPTION		68,070	68,070	41,523	60,929		26,778		26,778		68,070				3,483	05/15/2031	3FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		09/22/2020	Various		6,501,667	5,654,000	5,945,948	5,906,125		(32,283)		(32,283)		5,873,841		627,826	627,826	235,605	03/31/2025	2FE
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L		08/11/2020	GOLDMAN, SACHS & CO.		919,086	790,000	802,463	800,958		(1,582)		(1,582)		799,376		119,710	119,710	34,255	06/30/2024	2FE
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS L		09/22/2020	RBC DOMINION SECURITIES		1,967,718	1,750,000	1,820,000	1,815,496		(5,937)		(5,937)		1,809,560		158,158	158,158	65,771	06/30/2027	2FE
16411Q-AE-1	CHENIERE ENERGY PARTNERS LP		07/13/2020	EXCHANGE		4,610,000	4,610,000	4,610,000	4,610,000						4,610,000				173,451	10/01/2029	3FE
125523-BJ-8	CIGNA CORP		07/15/2020	EXCHANGE		3,923,477	3,797,000	3,924,845			(1,368)		(1,368)		3,923,477				110,350	10/15/2047	2FE
125523-BU-3	CIGNA CORP		07/15/2020	EXCHANGE		4,993,917	5,000,000	4,997,517	4,992,882		1,035		1,035		4,993,917				150,000	07/15/2023	2FE
125523-BY-5	CIGNA CORP		07/15/2020	EXCHANGE		14,937,236	15,000,000	14,945,158	14,932,008		5,228		5,228		14,937,236				600,000	02/25/2026	2FE
12558M-BM-3	CITHE_03-1 RMBS		07/22/2020	CREDIT SUISSE		1,545,639	1,543,709	1,543,533	1,553,729		(3,219)		(3,219)		1,550,510		(4,872)	(4,872)	51,655	10/20/2032	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
12558M-BN-1	CITHE_03-1 RMBS		07/22/2020	CREDIT SUISSE		2,122,328	2,119,678	2,119,023	2,116,993		261		261		2,117,253		5,075	5,075	76,278	05/20/2033	1FM
18551Q-AA-5	CLECO CORPORATE HOLDINGS LLC		07/15/2020	EXCHANGE		12,658,053	12,540,000	12,662,536	7,995,402		(4,605)		(4,605)		12,658,053				357,390	09/11/2029	2FE
20030N-DG-3	COMCAST CORPORATION		08/18/2020	Various		12,779,195	11,000,000	10,980,530			654		654		10,981,184		1,798,010	1,798,010	148,561	04/01/2030	1FE
14041N-FN-6	COMET_17-A4 ABS		09/15/2020	SCHEDULED REDEMPTION		3,780,000	3,780,000	3,785,463	3,785,025		(5,025)		(5,025)		3,780,000				56,416	07/17/2023	1FE
20337Y-AA-5	COMMSCOPE INC		08/21/2020	CALLED @ 103.000		356,380	346,000	335,793	339,437		658		658		340,095		5,905	5,905	24,566	06/15/2025	4FE
20826F-AQ-9	CONOCOPHILLIPS CO		07/21/2020	Jane Street Execution Services, LLC		7,686,191	6,329,000	7,510,371			(71,212)		(71,212)		7,439,160		247,031	247,031	268,033	03/15/2026	1FE
212015-AQ-4	CONTINENTAL RESOURCES INC		08/27/2020	BARCLAYS		2,298,560	2,612,000	1,919,820			4,169		4,169		1,923,989		374,571	374,571	95,991	06/01/2044	3FE
21925D-AA-7	CORNERSTONE BUILDING BRANDS INC		09/11/2020	CANTOR FITZGERALD		1,926,125	1,900,000	1,900,000							1,900,000		26,125	26,125		01/15/2029	1Z
22160K-AQ-8	COSTCO WHOLESALE CORPORATION		08/07/2020	WELLS FARGO		5,251,000	5,000,000	4,989,750			238		238		4,989,988		261,012	261,012	26,979	04/20/2032	1FE
22282E-AJ-1	COVANTA HOLDING CORP		08/12/2020	JPMORGAN CHASE & CO.		1,979,600	1,960,000	1,960,000							1,960,000		19,600	19,600		09/01/2030	1Z
22550L-2A-8	CREDIT SUISSE AG (NEW YORK BRANCH)	D	07/06/2020	JPMORGAN CHASE & CO.		18,395,460	18,000,000	17,997,840	17,997,985		554		554		17,998,539		396,921	396,921	247,800	11/12/2021	1FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		07/22/2020	Various		1,849,257	3,079,370	1,141,024	92,182		(86,617)		(86,617)		5,565		1,843,692	1,843,692	103,865	04/25/2037	1FM
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		07/06/2020	CALLED @ 101.557		6,042,642	5,950,000	6,106,902	5,988,758		(17,606)		(17,606)		5,971,152		(21,152)	(21,152)	273,026	02/15/2021	2FE
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		07/06/2020	CALLED @ 102.012		16,831,980	16,500,000	16,495,380	16,498,403		486		486		16,498,889		1,111	1,111	646,511	09/01/2021	2FE
22822V-AU-5	CROWN CASTLE INTERNATIONAL CORP		08/18/2020	BARCLAYS		3,441,223	3,260,000	3,253,024			24		24		3,253,048		188,176	188,176	19,130	01/15/2051	2FE
126307-AT-4	CSC HOLDINGS LLC		07/15/2020	CALLED @ 101.344		2,569,070	2,535,000	2,555,265	2,546,531		(4,470)		(4,470)		2,542,062		(7,062)	(7,062)	170,327	07/15/2023	3FE
126307-AX-5	CSC HOLDINGS LLC		07/15/2020	CALLED @ 103.875		5,193,750	5,000,000	5,362,500	5,266,806		(73,056)		(73,056)		5,193,750		(193,750)	(193,750)	581,250	07/15/2025	4FE
22944B-AK-4	CSMC 2007-5 1A10		09/25/2020	CANCELLED TRADE		37									37		37	37		08/25/2037	6*
22944B-AF-5	CSMC 2007-5 1A6		09/25/2020	CANCELLED TRADE		22									22		22	22		08/25/2037	6*
126650-CV-0	CVS HEALTH CORP		08/27/2020	Various		6,139,400	5,688,000	5,635,329	5,652,008		7,034		7,034		5,659,042		309,718	309,718	374,081	03/09/2023	2FE
126650-CW-8	CVS HEALTH CORP		08/27/2020	Various		4,072,815	3,545,000	3,510,294	3,518,262		3,033		3,033		3,521,295		445,170	445,170	240,390	03/25/2025	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		07/22/2020	Various		133,107	154,204	105,281	57,585		(6,903)		(6,903)		50,682		82,426	82,426	5,423	01/25/2042	1FM
12669F-KR-3	CWHL 2004-2 1A1 RMBS		08/06/2020	Various		55,071	63,989	56,005	58,014		52		52		58,067		(2,995)	(2,995)	1,640	02/25/2034	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2020	SCHEDULED REDEMPTION		230,559	230,559	230,559	230,559						230,559				5,163	03/31/2023	2PL
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/30/2020	SCHEDULED REDEMPTION		49,486	49,486	49,486	49,486						49,486				947	03/31/2023	2PL
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/30/2020	SCHEDULED REDEMPTION		140,138	140,138	140,138	140,138						140,138				3,047	03/31/2023	2PL
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		07/15/2020	CALLED @ 101.708		2,034,160	2,000,000	2,000,000	2,000,000						2,000,000				136,660	07/15/2024	3FE
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		08/21/2020	Various		18,319,200	17,848,000	17,543,551	17,584,134		26,366		26,366		17,610,500		543,475	543,475	852,527	05/01/2025	3FE
23918K-AS-7	DAVITA INC		07/10/2020	SUNTRUST INVESTMENT SERVICES, INC.		1,584,690	1,569,000	1,569,000							1,569,000		15,690	15,690	7,055	06/01/2030	4FE
23311V-AH-0	DCP MIDSTREAM OPERATING LP		08/20/2020	JPMORGAN CHASE & CO.		1,052,925	1,010,000	1,010,000	1,010,000						1,010,000		42,925	42,925	40,116	05/15/2029	3FE
24229J-AA-1	DEALER TIRE LLC		07/14/2020	JPMORGAN CHASE & CO.		1,786,038	1,885,000	1,885,000							1,885,000		(98,963)	(98,963)	67,441	02/01/2028	5FE
23291K-AF-2	DH EUROPE FINANCE II SARL		07/06/2020	BANK OF AMERICA/MERRILL LYNCH		16,524,800	16,000,000	15,999,040	15,999,086		161		161		15,999,248		525,552	525,552	219,578	11/15/2022	2FE
25243Y-BE-8	DIAGEO CAPITAL PLC	D	08/07/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		5,362,450	5,000,000	4,959,050			850		850		4,959,900		402,550	402,550	30,104	04/29/2032	1FE
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		08/20/2020	SMBC Nikko Securities America, Inc		1,002,110	1,000,000	997,631	998,545		633		633		999,177		2,933	2,933	40,635	06/15/2021	3FE
25470X-AY-1	DISH DBS CORP		08/18/2020	BARCLAYS		1,021,440	896,000	984,293	934,623	24,255	(5,218)		19,038		953,660		67,780	67,780	78,892	07/01/2026	4FE
25470X-AZ-8	DISH DBS CORP		07/13/2020	JPMORGAN CHASE & CO.		1,590,574	1,569,000	1,569,000							1,569,000		21,574	21,574	4,500	07/01/2028	4FE
26817R-BA-5	DYNEGY INC		07/30/2020	CALLED @ 104.063		7,024,253	6,750,000	7,333,125	7,169,817		(145,565)		(145,565)		7,024,253		(274,253)	(274,253)	822,690	01/30/2026	3FE
278865-BF-6	ECOLAB INC		09/24/2020	JPMORGAN CHASE & CO.		4,892,300	5,000,000	4,997,100			32		32		4,997,132		(104,832)	(104,832)	8,125	01/30/2031	1FE
28618M-AA-4	ELEMENT SOLUTIONS INC		08/11/2020	CREDIT SUISSE		2,445,000	2,400,000	2,400,000							2,400,000		45,000	45,000		09/01/2028	1Z
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		08/21/2020	Various		2,420,000	2,400,000	2,400,000							2,400,000		20,000	20,000	4,478	08/15/2028	1Z
29250R-AW-6	ENBRIDGE ENERGY PARTNERS LP		07/27/2020	GOLDMAN, SACHS & CO.		8,390,340	7,000,000	8,357,510			(95,518)		(95,518)		8,261,992		128,348	128,348	324,431	10/15/2025	2FE
29261A-AA-8	ENCOMPASS HEALTH CORP		08/17/2020	Various		3,288,758	3,280,000	3,249,320	212,000		744		744		3,250,064		38,693	38,693	78,676	02/01/2028	4FE
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		09/17/2020	Various		13,951,143	12,750,000	12,750,000	12,750,000						12,750,000				1,783,448	08/11/2024	3PL
29413X-AD-9	ENVIVA PARTNERS LP		08/19/2020	Market Axess		2,079,876	1,961,000	2,034,538			(1,157)		(1,157)		2,033,380		46,496	46,496	12,747	01/15/2026	4Z
29444U-AQ-9	EQUINIX INC		07/08/2020	CALLED @ 105.625		6,337,525	6,000,000	6,362,500	6,234,135		(35,136)		(35,136)		6,198,999		(198,999)	(198,999)	683,171	01/15/2026	2FE
29444U-BD-7	EQUINIX INC		07/15/2020	SMBC Nikko Securities America, Inc		1,470,501	1,350,000	1,348,043	1,348,073		139		139		1,348,212		122,289	122,289	25,991	11/18/2026	2FE
28108P-AA-4	ESLFT 2012-A AP ABS		07/01/2020	SCHEDULED REDEMPTION		13,438	13,438	13,438	13,438						13,438				357	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/01/2020	SCHEDULED REDEMPTION		10,150	10,150	10,150	10,150						10,150				245	10/01/2025	1FE
30037D-AA-3	EVERGY METRO INC		08/07/2020	CITIGROUP GLOBAL MARKETS		10,520,596	9,667,000	9,655,786			209		209		9,655,995		864,601	864,601	45,314	06/01/2030	1FE
337932-AP-2	FIRSTENERGY CORPORATION		09/11/2020	BANK OF AMERICA/MERRILL LYNCH		3,382,763	3,375,000	3,369,938			119		119		3,370,056		12,706	12,706	20,461	09/01/2030	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
302445-AD-3	FLIR SYSTEMS INC		08/19/2020	CALLED @ 102.002		6,503,648	6,376,000	6,371,601	6,374,652		580		580		6,375,231		769	769	262,695	06/15/2021	2FE
345370-CV-0	FORD MOTOR COMPANY		08/13/2020	BARCLAYS		2,583,515	2,354,000	2,354,000							2,354,000		229,515	229,515	63,918	04/21/2023	3FE
345370-CW-8	FORD MOTOR COMPANY		08/21/2020	BANK OF AMERICA/MERRILL LYNCH		1,825,125	1,570,000	1,570,000							1,570,000		255,125	255,125	48,278	04/22/2025	3FE
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		07/17/2020	Various		4,067,548	4,000,000	4,000,000							4,000,000		67,548	67,548	17,943	06/16/2025	3FE
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC		07/13/2020	Market Axess		958,380	1,000,000	883,750			9,827		9,827		893,577		64,803	64,803	21,586	05/04/2023	3FE
34962W-AA-2	FORTERRA FINANCE LLC		07/02/2020	BANK OF AMERICA/MERRILL LYNCH		801,681	785,000	785,000							785,000		16,681	16,681		07/15/2025	1Z
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		07/28/2020	Various		10,140,000	9,750,000	9,599,500	9,631,180		20,117		20,117		9,651,297		196,203	196,203	620,987	03/15/2023	3FE
366651-AC-1	GARTNER INC		07/01/2020	JPMORGAN CHASE & CO.		4,060,000	4,000,000	4,000,000							4,000,000		60,000	60,000	7,000	07/01/2028	3FE
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I		07/13/2020	MATURED		5,000,000	5,000,000	4,998,600	4,999,840		160		160		5,000,000				160,000	07/13/2020	2FE
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS LLC		08/20/2020	GOLDMAN, SACHS & CO.		1,626,000	1,600,000	1,600,000							1,600,000		26,000	26,000	867	08/15/2025	1Z
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	08/17/2020	CITIGROUP GLOBAL MARKETS		1,926,585	1,917,000	1,917,000							1,917,000		9,585	9,585		08/01/2025	3FE
36237H-AA-9	G-III APPAREL GROUP LTD		08/06/2020	BARCLAYS		794,813	785,000	785,000							785,000		9,813	9,813	515	08/15/2025	1Z
375558-BC-6	GILEAD SCIENCES INC		07/22/2020	THE ALLSTATE CORPORATION		4,997,696	5,000,000	4,992,950	4,997,111		584		584		4,997,696				144,896	09/01/2022	1FE
375558-BM-4	GILEAD SCIENCES INC		08/20/2020	CREDIT SUISSE		7,811,300	7,000,000	7,438,130			(28,634)		(28,634)		7,409,496		401,804	401,804	202,485	03/01/2027	1FE
377373-AH-8	GLAXOSMITHKLINE CAPITAL PLC	D	08/06/2020	CREDIT SUISSE		9,412,640	8,000,000	7,915,760	7,921,117		4,358		4,358		7,925,475		1,487,165	1,487,165	186,750	06/01/2029	1FE
38137W-AC-9	GLM 2019-6A A		09/28/2020	MUFG SECURITIES AMERICAS INC		7,968,000	8,000,000	7,904,800			2,630		2,630		7,907,430		60,570	60,570	75,843	01/20/2033	1FE
37940X-AB-8	GLOBAL PAYMENTS INC		09/22/2020	BANK OF AMERICA/MERRILL LYNCH		2,188,600	2,000,000	1,993,720	1,993,924		398		398		1,994,323		194,277	194,277	71,111	08/15/2029	2FE
384701-AA-6	GPC MERGER SUB INC		08/14/2020	CREDIT SUISSE		1,970,325	1,890,000	1,890,000							1,890,000		80,325	80,325	5,237	08/15/2028	5FE
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		09/18/2020	RBS SECURITIES INC		9,295,956	9,200,000	9,225,636	9,207,380		(4,033)		(4,033)		9,203,347		92,609	92,609	166,622	04/26/2021	1FE
404030-AH-1	H&E EQUIPMENT SERVICES INC		09/30/2020	Various		7,320,990	7,031,000	7,063,225	7,058,723		(5,223)		(5,223)		7,053,500		267,490	267,490	413,734	09/01/2025	4FE
417558-AA-1	HARVEST MIDSTREAM I LP		08/07/2020	RBC DOMINION SECURITIES		1,242,000	1,200,000	1,200,000							1,200,000		42,000	42,000	250	09/01/2028	1Z
418751-AD-5	HAT HOLDINGS I LLC		09/30/2020	Various		2,346,938	2,345,000	2,321,550			133		133		2,321,683		25,254	25,254	6,013	09/15/2030	3FE
404121-AH-8	HCA INC		07/13/2020	JPMORGAN CHASE & CO.		1,105,000	1,000,000	1,075,000	1,069,695		(5,421)		(5,421)		1,064,274		40,726	40,726	46,882	09/01/2026	3FE
421924-BK-6	HEALTHSOUTH CORP		07/08/2020	Market Axess		370,789	368,000	378,888	370,640		(1,645)		(1,645)		368,995		1,795	1,795	14,577	11/01/2024	4FE
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO		08/17/2020	CALLED @ 100.247		25,061,730	25,000,000	25,248,776	25,053,223		(42,297)		(42,297)		25,010,927		(10,927)	(10,927)	816,730	10/15/2020	2FE
42824C-BD-0	HEWLETT PACKARD ENTERPRISE CO		07/14/2020	CITIGROUP GLOBAL MARKETS		15,999,840	16,000,000	16,000,000	16,000,000						16,000,000		(160)	(160)	178,784	03/12/2021	2FE
428291-AN-8	HEXCEL CORPORATION		08/13/2020	Market Axess		4,580,608	4,250,000	4,231,258	4,235,911		1,087		1,087		4,236,998		343,609	343,609	168,808	02/15/2027	2FE
43739E-AJ-6	HMBT_04-2 RMBS		08/05/2020	Various		223,769	247,764	243,771	246,187		176		176		243,923		(20,154)	(20,154)	2,562	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		08/05/2020	Various		205,888	216,084	151,764	216,084		755		755		216,047		(10,158)	(10,158)	1,976	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		07/22/2020	CREDIT SUISSE		1,249,020	1,321,714	1,021,850	1,163,453		23,175		23,175		1,186,628		62,392	62,392	11,138	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		07/22/2020	CREDIT SUISSE		2,127,038	2,337,404	1,464,765	1,649,763		27,810		27,810		1,677,573		449,465	449,465	19,741	01/25/2036	1FM
437076-CB-6	HOME DEPOT INC		08/07/2020	GOLDMAN, SACHS & CO.		15,874,600	14,000,000	13,921,740			2,479		2,479		13,924,219		1,950,381	1,950,381	137,550	04/15/2030	1FE
44267D-AD-9	HOWARD HUGHES CORP		09/03/2020	CITIGROUP GLOBAL MARKETS		4,060,000	4,000,000	4,000,000							4,000,000		60,000	60,000	11,944	08/01/2028	3FE
404280-BS-7	HSBC HOLDINGS PLC	D	07/23/2020	HSBC SECURITIES, INC.		10,784,400	10,000,000	10,000,000	10,000,000						10,000,000		784,400	784,400	273,208	05/18/2024	1FE
404280-BV-0	HSBC HOLDINGS PLC	D	07/23/2020	RBC DOMINION SECURITIES		10,005,712	10,000,000	10,000,000	10,000,000						10,000,000		5,712	5,712	110,201	09/11/2021	1FE
404280-BW-8	HSBC HOLDINGS PLC	D	07/31/2020	MIZUHO SECURITIES USA INC.		5,023,250	5,000,000	5,000,000	5,000,000						5,000,000		23,250	23,250	81,685	09/12/2026	1FE
404280-BX-6	HSBC HOLDINGS PLC	D	08/05/2020	Various		18,094,945	16,200,000	16,200,000	16,200,000						16,200,000		1,894,945	1,894,945	597,848	09/12/2026	1FE
404280-BZ-1	HSBC HOLDINGS PLC	D	08/07/2020	Various		17,255,856	15,918,000	15,918,000	15,918,000						15,918,000		1,337,856	1,337,856	541,326	03/11/2025	1FE
404280-CE-7	HSBC HOLDINGS PLC	D	08/07/2020	Various		12,558,464	12,000,000	12,000,000	12,000,000						12,000,000		558,464	558,464	237,204	11/07/2025	1FE
404280-CG-2	HSBC HOLDINGS PLC	D	07/08/2020	HSBC SECURITIES, INC.		9,633,950	9,500,000	9,500,000							9,500,000		133,950	133,950	19,941	06/04/2026	1FE
404280-CH-0	HSBC HOLDINGS PLC	D	07/24/2020	Various		9,867,460	9,500,000	9,500,000							9,500,000		367,460	367,460	34,176	06/04/2031	1FE
443628-AH-5	HUDBAY MINERALS INC	A	09/10/2020	CANTOR FITZGERALD		1,414,000	1,400,000	1,400,000							1,400,000		14,000	14,000		04/01/2029	1Z
44644A-AE-7	HUNTINGTON NATIONAL BANK (THE)		07/22/2020	THE ALLSTATE CORPORATION		12,981,489	13,000,000	12,971,400	12,978,475		3,014		3,014		12,981,489				366,636	10/06/2023	1FE
44644A-AH-0	HUNTINGTON NATIONAL BANK (THE)		07/22/2020	THE ALLSTATE CORPORATION		9,994,922	10,000,000	9,990,900	9,993,304		1,618		1,618		9,994,922				252,604	04/01/2022	1FE
44841D-AB-8	HUTCHISON WHAMPOA FINANCE 09 LTD	D	07/28/2020	Various		32,836,000	30,000,000	29,965,200	29,981,627		2,044		2,044		29,983,671		2,852,329	2,852,329	815,625	10/31/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
44891A-BD-8	HYUNDAI CAPITAL AMERICA	C	08/07/2020	BANK OF AMERICA/MERRILL LYNCH		9,805,320	9,000,000	8,997,750	8,997,797		176		176		8,997,973		807,347	807,347	245,875	11/02/2026	2FE
44920U-AF-5	HYUNDAI CAPITAL SERVICES INC	D	09/29/2020	MATURED		3,000,000	3,000,000	2,995,440	2,999,344		656		656		3,000,000				78,750	09/29/2020	2FE
451102-BJ-5	ICAHN ENTERPRISES LP		08/25/2020	JPMORGAN CHASE & CO.		2,030,000	2,000,000	2,019,925	2,006,314		(3,778)		(3,778)		2,002,536		27,464	27,464	134,028	02/01/2022	3FE
451102-BW-6	ICAHN ENTERPRISES LP		09/24/2020	JPMORGAN CHASE & CO.		202,000	200,000	203,852			(409)		(409)		203,443		(1,443)	(1,443)	5,014	09/15/2024	3FE
45256H-AD-0	IF_01-A CMBS		08/01/2020	SCHEDULED REDEMPTION		37,931	37,931	37,573	38,651		(440)		(440)		37,931				943	07/25/2031	1FE
45256H-AE-8	IF_01-A CMBS		09/01/2020	Various		8,727	8,727	8,696	9,014		(91)		(91)		8,727				366	07/25/2031	1FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2020	Various		14,530,614	14,530,614	14,530,063	11,028,110		822		822		14,530,614				463,530	10/28/2056	2FE
45669E-AD-8	INDX 2007-AR5 CM		09/25/2020	CANCELLED TRADE		1,952											1,952	1,952		05/25/2037	6*
456873-AD-0	INGERSOLL-RAND LUXEMBOURG FINANCE		08/07/2020	MORGAN STANLEY		11,710,200	10,000,000	9,990,100	9,990,744		518		518		9,991,263		1,718,937	1,718,937	337,778	03/21/2029	2FE
458140-BH-2	INTEL CORPORATION		08/19/2020	Various		21,944,990	20,000,000	20,267,010	6,990,851		(12,563)		(12,563)		20,254,538		1,690,452	1,690,452	358,870	11/15/2029	1FE
45827M-AA-5	INTELLIGENT PACKAGING LIMITED FINC	A	08/26/2020	BAIRD (ROBERT W.) & CO. INC.		1,938,000	1,900,000	1,900,000							1,900,000		38,000	38,000		09/15/2028	1Z
459506-AJ-0	INTERNATIONAL FLAVORS & FRAGRANCES		09/25/2020	MATURED		5,901,000	5,901,000	5,899,112	5,900,293		707		707		5,901,000				200,634	09/25/2020	2FE
459745-GQ-2	INTL LEASE FINANCE CORP		07/20/2020	TENDER OFFER		5,112,500	5,000,000	4,675,000	4,935,804		27,005		27,005		4,962,809		149,691	149,691	176,649	04/15/2021	2FE
46284V-AN-1	IRON MOUNTAIN INC		08/11/2020	STIFEL CAPITAL MARKETS		3,224,000	3,200,000	3,200,000							3,200,000		24,000	24,000		02/15/2031	1Z
466313-AF-0	JABIL CIRCUIT INC		08/06/2020	CALLED @ 101.818		4,703,989	4,620,000	4,562,250	4,612,872		4,419		4,419		4,617,290		2,710	2,710	250,743	12/15/2020	2FE
466112-AP-4	JBS USA FINANCE INC		08/10/2020	CALLED @ 101.958		473,085	464,000	472,120	470,538		(1,490)		(1,490)		469,048		(5,048)	(5,048)	38,238	07/15/2024	3FE
466112-AR-0	JBS USA LLC		08/06/2020	RBC DOMINION SECURITIES		1,277,719	1,239,000	1,260,683	1,257,475		(3,021)		(3,021)		1,254,454		23,265	23,265	46,506	06/15/2025	3FE
24422E-UK-3	JOHN DEERE CAPITAL CORP		09/18/2020	RBC DOMINION SECURITIES		10,274,900	10,000,000	9,996,900	9,998,217		752		752		9,998,970		275,930	275,930	322,917	09/10/2021	1FE
24422E-UQ-0	JOHN DEERE CAPITAL CORP		07/22/2020	THE ALLSTATE CORPORATION		15,492,548	15,500,000	15,485,120	15,489,801		2,747		2,747		15,492,548				512,533	01/10/2022	1FE
24422E-VE-6	JOHN DEERE CAPITAL CORP		09/30/2020	WELLS FARGO		8,156,880	8,000,000	7,998,080			347		347		7,998,427		158,453	158,453	54,133	04/06/2023	1FE
24422E-VG-1	JOHN DEERE CAPITAL CORP		09/23/2020	BARCLAYS		3,015,420	3,000,000	2,999,370			93		93		2,999,463		15,957	15,957	5,088	07/05/2022	1FE
24422E-VH-9	JOHN DEERE CAPITAL CORP		09/25/2020	GOLDMAN, SACHS & CO.		3,023,820	3,000,000	2,997,540			252		252		2,997,792		26,028	26,028	6,708	07/05/2023	1FE
48088L-AB-3	JOSEPH T RYERSON & SON INC		07/23/2020	BANK OF AMERICA/MERRILL LYNCH		836,000	800,000	800,000							800,000		36,000	36,000	944	08/01/2028	1Z
46630L-AJ-3	JPMAC_07-CH1 RMBS		07/22/2020	CREDIT SUISSE		796,963	1,062,617	58,144							796,963		796,963	796,963	22,005	11/25/2036	1FM
46647P-AS-5	JPMORGAN CHASE & CO		09/21/2020	TENDER OFFER		7,169,050	7,000,000	7,000,000	7,000,000						7,000,000		169,050	169,050	186,535	06/18/2022	1FE
46647P-AT-3	JPMORGAN CHASE & CO		07/07/2020	JPMORGAN CHASE & CO.		8,017,040	8,000,000	8,000,000	8,000,000						8,000,000		17,040	17,040	85,665	06/18/2022	1FE
49456B-AS-0	KINDER MORGAN INC		08/07/2020	MITSUBISHI UFJ SECURITIES (USA)		4,471,785	4,500,000	4,435,425			21		21		4,435,446		36,339	36,339	2,438	08/01/2050	2FE
50077L-BG-0	KRAFT HEINZ FOODS CO		07/13/2020	BANK OF AMERICA/MERRILL LYNCH		1,952,600	1,784,000	1,784,000							1,784,000		168,600	168,600	14,458	06/01/2050	3FE
501797-AS-3	L BRANDS INC		07/09/2020	DEUTSCHE BANK AG		3,352,000	3,200,000	3,200,000							3,200,000		152,000	152,000	15,278	07/01/2025	3FE
501797-AW-4	L BRANDS INC		09/16/2020	JPMORGAN CHASE & CO.		4,050,000	4,000,000	4,000,000							4,000,000		50,000	50,000		10/01/2030	1Z
512807-AV-0	LAM RESEARCH CORPORATION		08/19/2020	BANK OF AMERICA/MERRILL LYNCH		5,216,650	5,000,000	4,983,500			437		437		4,983,937		232,713	232,713	27,972	06/15/2030	1FE
513075-BE-0	LAMAR MEDIA CORP		09/16/2020	CALLED @ 100.833		6,803,203	6,747,000	6,822,603	6,778,915		(16,738)		(16,738)		6,762,176		(15,176)	(15,176)	347,800	05/01/2023	4FE
517834-AE-7	LAS VEGAS SANDS CORP		08/13/2020	DEUTSCHE BANK AG		4,002,525	3,935,000	3,919,850	3,920,596		1,222		1,222		3,921,819		80,706	80,706	144,229	08/18/2026	2FE
52606B-AA-2	LDPT 19-1 ABS		09/15/2020	SCHEDULED REDEMPTION		656,698	656,698	656,698	656,698						656,698				7,893	08/15/2025	1FE
526057-BZ-6	LENNAR CORPORATION		08/13/2020	GOLDMAN, SACHS & CO.		2,994,075	2,772,000	2,679,545	2,697,825		9,565		9,565		2,707,390		286,685	286,685	98,528	04/30/2024	3FE
526107-AD-9	LENNOX INTERNATIONAL INC.		07/23/2020	JPMORGAN CHASE & CO.		9,562,500	9,000,000	8,994,870	8,997,043		416		416		8,997,459		565,041	565,041	189,000	11/15/2023	2FE
527298-BF-9	LEVEL 3 FINANCING INC		07/29/2020	CITIGROUP GLOBAL MARKETS		7,683,706	7,655,000	7,774,700	7,661,357		(12,635)		(12,635)		7,648,721		34,985	34,985	359,626	05/01/2023	3FE
527298-BH-5	LEVEL 3 FINANCING INC		08/11/2020	SMBC Nikko Securities America, Inc		1,611,012	1,560,000	1,559,810	1,560,189		(232)		(232)		1,559,958		51,054	51,054	79,658	05/01/2025	3FE
52736R-BG-6	LEVI STRAUSS & CO		09/30/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		3,489,250	3,400,000	3,416,992			(781)		(781)		3,416,211		73,039	73,039	71,306	05/01/2025	3FE
52736R-BH-4	LEVI STRAUSS & CO		08/14/2020	Various		5,469,492	5,400,000	5,427,000			(2,515)		(2,515)		5,424,485		45,007	45,007	206,139	05/01/2025	3FE
536797-AE-3	LITHIA MOTORS INC		08/20/2020	BANK OF AMERICA/MERRILL LYNCH		2,476,600	2,354,000	2,354,000	2,354,000						2,354,000		122,600	122,600	76,740	12/15/2027	3FE
538034-AV-1	LIVE NATION ENTERTAINMENT INC		08/11/2020	RBC DOMINION SECURITIES		2,554,399	2,357,000	2,357,000							2,357,000		197,399	197,399	35,322	05/15/2027	3FE
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		08/01/2020	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,000	08/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
539830-BG-3	LOCKHEED MARTIN CORP		07/22/2020	THE ALLSTATE CORPORATION		9,993,310	10,000,000	9,982,050	9,991,875		1,436		1,436		9,993,310				316,028	01/15/2023	1FE
55261F-AJ-3	M&T BANK CORPORATION		08/06/2020	Market Axess		4,636,665	4,250,000	4,246,728	4,247,606		387		387		4,247,993		388,672	388,672	156,742	07/26/2023	1FE
56845N-AA-8	MARNR 2020-8A A CLO		09/28/2020	MORGAN STANLEY		22,339,375	22,500,000	22,078,125			9,911		9,911		22,088,036		251,339	251,339	259,428	04/20/2033	1FE
57629W-CU-2	MASSMUTUAL GLOBAL FUNDING II		07/07/2020	RBS SECURITIES INC		5,025,800	5,000,000	4,997,050			81		81		4,997,131		28,669	28,669	3,542	06/09/2023	1FE
576323-AP-4	MASTEC INC.		08/11/2020	Various		4,004,133	3,900,000	3,900,000							3,900,000		104,133	104,133	1,739	08/15/2028	3FE
57636Q-AM-6	MASTERCARD INC		08/07/2020	Various		8,030,200	7,000,000	7,530,110			(23,666)		(23,666)		7,506,444		523,756	523,756	143,403	06/01/2029	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/25/2020	DISTRIBUTION		17									17			17		05/30/2027	2FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/24/2020	DISTRIBUTION		11									11			11		05/22/2027	2FE
59217G-CR-8	METLIFE GLOBAL FUNDING INC		09/23/2020	CITIGROUP GLOBAL MARKETS		13,417,690	13,000,000	12,993,370	12,996,003		1,624		1,624		12,997,627		420,063	420,063	431,058	10/09/2021	1FE
59217G-EH-8	METROPOLITAN LIFE GLOBAL FUNDING I		07/08/2020	RBS SECURITIES INC		7,657,760	7,600,000	7,588,980			323		323		7,589,303		68,457	68,457	6,080	06/08/2023	1FE
552848-AG-8	MGIC INVESTMENT CORPORATION		08/06/2020	GOLDMAN, SACHS & CO.		1,640,000	1,600,000	1,600,000							1,600,000		40,000	40,000		08/31/2028	1Z
552953-CF-6	MGM RESORTS INTERNATIONAL		08/13/2020	OPPENHEIMER & CO., INC.		1,642,953	1,561,000	1,717,100	1,713,576		(11,499)		(11,499)		1,702,076		(59,124)	(59,124)	72,023	04/15/2027	3FE
61913P-AZ-5	MHL_05-4 RMBS		07/25/2020	Various		1,504,871	1,560,781	994,964	1,110,962		29,138		29,138		1,140,101		364,770	364,770	13,788	10/25/2035	1FM
595620-AT-2	MIDAMERICAN ENERGY COMPANY		08/19/2020	U.S. BANCORP		3,681,020	3,088,000	3,085,252	3,085,472		148		148		3,085,620		595,400	595,400	95,805	04/15/2029	1FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		08/07/2020	JPMORGAN CHASE & CO.		4,706,910	4,500,000	4,443,750			1,159		1,159		4,444,909		262,001	262,001	95,875	06/20/2027	2FE
60855R-AJ-9	MOLINA HEALTHCARE INC		08/19/2020	SUNTRUST INVESTMENT SERVICES, INC.		2,316,300	2,200,000	2,200,000							2,200,000		116,300	116,300	19,918	06/15/2028	4FE
55336V-AT-7	MPLX LP		08/07/2020	BARCLAYS		7,812,346	6,287,400	6,645,908	6,642,763		(3,424)		(3,424)		6,639,339		1,173,007	1,173,007	341,965	02/15/2049	2FE
55336V-BG-4	MPLX LP		09/13/2020	CALLED @ 100.000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				241,904	09/09/2021	2FE
61748H-EF-4	MSM_04-8AR RMBS		07/23/2020	Various		1,597,582	1,613,656	1,125,525	1,138,391		571		571		1,138,961		458,620	458,620	40,897	08/25/2053	1FM
62957H-AF-2	NABORS INDUSTRIES INC		09/04/2020	BARCLAYS		70,500	235,000	193,288	194,978		4,326		4,326		199,304		(128,804)	(128,804)	14,939	02/01/2025	5FE
63254A-AZ-1	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	07/22/2020	THE ALLSTATE CORPORATION		17,984,416	18,000,000	17,957,880	17,977,135		7,281		7,281		17,984,416				509,625	09/20/2021	1FE
63254A-BA-5	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	07/22/2020	THE ALLSTATE CORPORATION		11,976,363	12,000,000	11,960,880	11,972,107		4,256		4,256		11,976,363				256,167	06/20/2023	1FE
63254A-BC-1	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	09/25/2020	RBC DOMINION SECURITIES		6,966,743	6,750,000	6,729,885			4,800		4,800		6,734,685		232,057	232,057	90,000	12/13/2022	1FE
637639-AA-3	NATIONAL SECURITIES CLEARING CORP		09/24/2020	STIFEL CAPITAL MARKETS		15,276,600	15,000,000	14,985,900			1,993		1,993		14,987,893		288,707	288,707	77,500	04/23/2023	1FE
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		08/11/2020	JPMORGAN CHASE & CO.		1,652,000	1,600,000	1,600,000							1,600,000		52,000	52,000	1,711	08/15/2028	1Z
62886E-AY-4	NCR CORPORATION		08/18/2020	Various		3,140,888	3,135,000	3,135,000							3,135,000		5,888	5,888		10/01/2028	1Z
62886E-AZ-1	NCR CORPORATION		08/18/2020	Various		2,355,888	2,350,000	2,350,000							2,350,000		5,888	5,888		08/31/2030	1Z
640158-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2020	SCHEDULED REDEMPTION		9,612	9,612	4,954	5,948	28	3,637		3,664		9,612				283	10/01/2041	6*
64072T-AA-3	NEPTUNE FINCO CORP		08/18/2020	Various		4,591,914	4,282,000	4,643,258	800,000		(83,159)		(83,159)		4,560,098		(24,609)	(24,609)	363,874	10/15/2025	4FE
64072T-AC-9	NEPTUNE FINCO CORP		08/18/2020	CALLED @ 104.258		1,344,927	1,290,000	1,290,000	1,290,000						1,290,000				148,223	10/15/2025	3FE
641062-AD-6	NESTLE HOLDINGS INC.		07/22/2020	THE ALLSTATE CORPORATION		14,998,236	15,000,000	14,997,300	14,997,944		292		292		14,998,236				415,958	09/24/2023	1FE
64110D-AE-4	NETAPP INC		07/27/2020	CALLED @ 102.674		7,187,180	7,000,000	6,977,810	6,994,960		1,953		1,953		6,996,914		3,086	3,086	332,868	06/15/2021	2FE
641423-CD-8	NEVADA POWER COMPANY		08/19/2020	GOLDMAN, SACHS & CO.		5,420,150	5,000,000	4,987,000			628		628		4,987,628		432,522	432,522	67,000	05/01/2030	1FE
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP		09/15/2020	Various		1,986,903	1,978,000	1,978,000							1,978,000		8,903	8,903	137	10/15/2025	4FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		09/15/2020	CANTOR FITZGERALD		2,415,000	2,400,000	2,400,000							2,400,000		15,000	15,000		11/01/2028	4FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		08/12/2020	SCOTIA CAPITAL (USA) INC.		827,464	789,000	789,000	789,000						789,000		38,464	38,464	27,262	10/15/2026	3FE
65342R-AD-2	NFP CORP		07/30/2020	OPPENHEIMER & CO., INC.		1,907,890	1,889,000	1,889,000							1,889,000		18,890	18,890		08/15/2028	5FE
654106-AM-5	NIKE INC		08/21/2020	BNP CAPITAL MARKETS		5,810,850	5,000,000	4,983,150			135		135		4,983,285		827,565	827,565	69,375	03/27/2050	1FE
65473Q-BH-5	NISOURCE FINANCE CORPORATION		08/19/2020	TENDER OFFER		11,687,454	11,120,000	11,192,652	8,593,589		(12,148)		(12,148)		11,184,929		502,525	502,525	222,647	11/17/2022	2FE
65473P-AF-2	NISOURCE INC		08/19/2020	TENDER OFFER		2,727,200	2,500,000	2,670,100			(22,535)		(22,535)		2,647,565		79,635	79,635	61,847	06/15/2023	2FE
665859-AU-8	NORTHERN TRUST CORPORATION		08/06/2020	KEYBANC CAPITAL MARKETS		11,604,600	10,000,000	9,990,600	9,991,135		502		502		9,991,637		1,612,963	1,612,963	242,375	05/03/2029	1FE
670001-AE-6	NOVELIS CORP		07/20/2020	BANK OF AMERICA/MERRILL LYNCH		864,563	870,000	870,000							870,000		(5,438)	(5,438)	21,351	01/30/2030	4FE
67021C-AN-7	NSTAR ELECTRIC CO		08/19/2020	DEUTSCHE BANK AG		4,028,010	3,500,000	3,492,300	3,492,710		430		430		3,493,140		534,870	534,870	87,208	05/15/2029	1FE
67059T-AH-8	NUSTAR LOGISTICS		09/09/2020	Various		1,988,979	1,962,000	1,962,000							1,962,000		26,979	26,979		10/01/2030	3FE
67059T-AG-0	NUSTAR LOGISTICS LP		09/10/2020	CITIGROUP GLOBAL MARKETS		1,987,508	1,962,000	1,962,000							1,962,000		25,508	25,508		10/01/2025	3FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		09/01/2020	Various		195,523	197,000	171,390			3,786		3,786		175,176		10,496	10,496	12,746	08/15/2022	3FE
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		08/13/2020	CITIGROUP GLOBAL MARKETS		3,354,000	3,900,000	1,930,500			40,464		40,464		1,970,964		1,383,036	1,383,036	69,008	08/15/2029	3FE
674599-EC-5	OCCIDENTAL PETROLEUM CORPORATION		09/24/2020	CITIGROUP GLOBAL MARKETS		3,586,800	3,920,000	3,920,000							3,920,000		(333,200)	(333,200)	22,213	09/01/2028	3FE
674599-ED-3	OCCIDENTAL PETROLEUM CORPORATION		09/15/2020	JPMORGAN CHASE & CO.		3,753,400	3,920,000	3,920,000							3,920,000		(166,600)	(166,600)	15,149	09/01/2030	3FE
680665-AL-0	OLIN CORP		07/21/2020	GOLDMAN, SACHS & CO.		1,091,520	1,152,000	1,152,000	1,152,000						1,152,000		(60,480)	(60,480)	66,060	08/01/2029	3FE
682680-AW-3	ONEOK INC		07/06/2020	GOLDMAN, SACHS & CO.		2,489,400	2,400,000	2,392,488	2,392,977		326		326		2,393,303		96,097	96,097	84,970	03/15/2029	2FE
682680-BC-6	ONEOK INC		07/30/2020	BARCLAYS		5,456,880	6,000,000	5,991,120			57		57		5,991,177		(534,297)	(534,297)	107,250	03/15/2050	2FE
68389X-BV-6	ORACLE CORPORATION		08/06/2020	GOLDMAN, SACHS & CO.		5,713,850	5,000,000	4,994,850			160		160		4,995,010		718,840	718,840	52,854	04/01/2030	1FE
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		07/30/2020	JPMORGAN CHASE & CO.		1,509,810	1,416,000	1,416,000							1,416,000		93,810	93,810	15,084	06/01/2025	5FE
688225-AH-4	OSHKOSH CORP		08/07/2020	SUNTRUST INVESTMENT SERVICES, INC.		3,018,501	2,860,000	2,849,246			423		423		2,849,669		168,832	168,832	40,636	03/01/2030	2FE
68902V-AA-5	OTIS WORLDWIDE CORPORATION		09/09/2020	EXCHANGE		4,999,314	5,000,000	4,999,300			14		14		4,999,314				82,987	02/15/2040	2FE
68902V-AC-1	OTIS WORLDWIDE CORPORATION		09/09/2020	EXCHANGE		10,000,000	10,000,000	10,000,000							10,000,000				81,936	04/05/2023	2FE
68902V-AD-9	OTIS WORLDWIDE CORPORATION		09/09/2020	EXCHANGE		44,074,603	44,075,000	44,074,559			44		44		44,074,603				483,297	04/05/2025	2FE
68902V-AE-7	OTIS WORLDWIDE CORPORATION		09/09/2020	EXCHANGE		23,398,935	23,300,000	23,406,354			(7,419)		(7,419)		23,398,935				284,943	04/05/2027	2FE
68902V-AF-4	OTIS WORLDWIDE CORPORATION		09/09/2020	EXCHANGE		24,998,095	25,000,000	24,998,000			95		95		24,998,095				342,000	02/15/2030	2FE
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC		08/20/2020	CANTOR FITZGERALD		152,380	152,000	153,798	153,098		(301)		(301)		152,797		(417)	(417)	6,523	01/15/2022	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		07/23/2020	Various		448,746	448,746	370,167	147,624		(133,939)		(133,939)		13,685		435,061	435,061	11,336	01/25/2042	1FM
67112M-AA-3	OZLM 2018 20A A1		09/28/2020	BNP CAPITAL MARKETS		9,800,000	10,000,000	9,600,000			36,741		36,741		9,636,741		163,259	163,259	81,673	04/21/2031	1FE
69371R-P2-6	PACCAR FINANCIAL CORP		09/23/2020	JPMORGAN CHASE & CO.		15,266,550	15,000,000	14,982,523	14,990,871		4,883		4,883		14,995,754		270,796	270,796	406,875	05/10/2021	1FE
69371R-P4-2	PACCAR FINANCIAL CORP		07/22/2020	THE ALLSTATE CORPORATION		9,998,885	10,000,000	9,996,900	9,998,305		580		580		9,998,885				300,125	08/09/2021	1FE
694308-JD-0	PACIFIC GAS AND ELECTRIC COMPANY		09/22/2020	RBC DOMINION SECURITIES		5,012,350	5,000,000	5,000,000							5,000,000		12,350	12,350	24,112	06/16/2022	2FE
701885-AD-7	PARSLEY ENERGY LLC		07/27/2020	BANK OF AMERICA/MERRILL LYNCH		925,875	900,000	711,000			9,414		9,414		720,414		205,461	205,461	26,069	01/15/2025	3FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		09/01/2020	SCHEDULED REDEMPTION		150,000	150,000	145,065	145,123		4,877		4,877		150,000				2,417	12/30/2024	4
70339P-AA-7	PATTERN ENERGY GROUP INC		07/15/2020	RBC DOMINION SECURITIES		2,394,786	2,345,000	2,345,000							2,345,000		49,786	49,786		08/15/2028	1Z
70450Y-AF-0	PAYPAL HOLDINGS INC		07/23/2020	JEFFERIES & COMPANY, INC.		5,122,000	5,000,000	4,995,400			285		285		4,995,685		126,315	126,315	12,938	06/01/2023	2FE
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		08/13/2020	CITIGROUP GLOBAL MARKETS		1,469,469	1,475,000	1,475,000							1,475,000		(5,531)	(5,531)		09/01/2025	4FE
71376L-AD-2	PERFORMANCE FOOD GROUP INC		09/30/2020	Various		5,234,745	4,910,000	4,974,100			(5,431)		(5,431)		4,968,669		266,076	266,076	128,719	05/01/2025	4FE
714295-AB-8	PERRIGO CO		07/04/2020	CALLED @ 104.474		880,716	843,000	845,453	843,889		(226)		(226)		843,664		(664)	(664)	54,026	12/15/2021	2FE
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO		07/04/2020	CALLED @ 101.833		3,908,351	3,838,000	3,879,806	3,848,698		(4,464)		(4,464)		3,844,234		(6,234)	(6,234)	178,188	03/15/2021	2FE
717081-EN-9	PFIZER INC		07/22/2020	THE ALLSTATE CORPORATION		24,967,252	25,000,000	24,949,250	24,961,780		5,471		5,471		24,967,252				682,222	09/15/2023	1FE
69331C-AH-1	PG&E CORPORATION		09/18/2020	RBC DOMINION SECURITIES		2,376,000	2,400,000	2,400,000							2,400,000		(24,000)	(24,000)	28,522	07/01/2028	3FE
69336Q-AC-6	PHMMC_07-4 RMBS		07/01/2020	SCHEDULED REDEMPTION		2,008	2,008	1,958	2,008		1		1		2,008				58	08/15/2037	1FM
718172-CQ-0	PHILIP MORRIS INTERNATIONAL INC ABS		07/06/2020	BANK OF AMERICA/MERRILL LYNCH		20,314,400	20,000,000	19,933,000			4,093		4,093		19,937,093		377,307	377,307	41,875	05/01/2023	1FE
72147K-AE-8	PILGRIMS PRIDE CORP		07/14/2020	UNION BANK OF SWITZERLAND		2,927,055	2,879,000	3,105,721	3,099,942		(25,713)		(25,713)		3,074,229		(147,174)	(147,174)	134,221	09/30/2027	3FE
72925P-AD-7	PLUM CREEK TIMBERLANDS LP		09/28/2020	CALLED @ 106.935		2,794,212	2,613,000	2,660,243			(6,802)		(6,802)		2,653,441		(40,441)	(40,441)	226,739	03/15/2023	2FE
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC (		07/22/2020	THE ALLSTATE CORPORATION		6,911,704	6,923,000	6,907,285	6,910,030		1,674		1,674		6,911,704				241,632	01/23/2024	1FE
73316P-CK-4	POPLR 2005-2, M1 RMBS		07/22/2020	Various		2,873,860	2,866,751	2,733,524	2,755,639		13,304		13,304		2,768,944		104,916	104,916	80,159	04/25/2035	1FM
73316P-JE-1	POPLR 2005-6 A4 RMBS		07/22/2020	Various		5,834,104	5,834,104	4,517,679	3,566,659		(763,948)		(763,948)		2,802,711		3,031,393	3,031,393	135,227	01/25/2036	1FM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		08/19/2020	DISTRIBUTION		8											8	8		11/15/2026	2FE
74005P-BT-0	PRAXAIR INC		09/23/2020	JEFFERIES & COMPANY, INC.		2,606,512	2,667,000	2,661,213			69		69		2,661,281		(54,769)	(54,769)	3,667	08/10/2030	1FE
74368C-AR-5	PROTECTIVE LIFE GLOBAL FUNDING		07/08/2020	RBS SECURITIES INC		2,018,760	2,000,000	2,000,000							2,000,000		18,760	18,760	1,863	06/09/2023	1FE
745867-AX-9	PULTE GROUP INC		08/27/2020	Various		902,859	796,000	771,590	774,842		1,633		1,633		776,476		126,383	126,383	44,666	01/15/2027	3FE
745867-AW-1	PULTEGROUP INC		08/20/2020	Market Axess		1,978,659	1,723,000	1,815,438	1,808,483		(7,896)		(7,896)		1,800,588		178,071	178,071	92,922	03/01/2026	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
74736K-AG-6	QORVO INC		08/31/2020	EXCHANGE		1,022,472	1,000,000	1,022,500			(588)		(588)		1,021,912		560	560	16,528	10/15/2029	3FE
747525-AE-3	QUALCOMM INC		08/14/2020	EXCHANGE		6,066,804	5,965,000	6,289,556	6,104,933		(35,712)		(35,712)		6,069,221		(2,417)	(2,417)	131,230	05/20/2022	1FE
747525-AF-0	QUALCOMM INC		08/14/2020	EXCHANGE		21,392,129	20,062,000	21,532,464			(129,145)		(129,145)		21,403,319		(11,190)	(11,190)	507,569	05/20/2025	1FE
747525-AT-0	QUALCOMM INCORPORATED		08/14/2020	EXCHANGE		1,457,446	1,400,000	1,464,918			(6,850)		(6,850)		1,458,068		(622)	(622)	29,773	05/20/2024	1FE
747525-BL-6	QUALCOMM INCORPORATED		08/25/2020	DIRECT		446	446	433							433		14	14		05/20/2028	1FE
747525-BM-4	QUALCOMM INCORPORATED		08/25/2020	DIRECT		1,582	1,582	1,501							1,501		81	81		05/20/2032	1FE
751212-AC-5	RALPH LAUREN CORP		09/11/2020	Various		11,027,116	9,815,000	9,767,986	9,776,252		3,950		3,950		9,780,202		1,246,914	1,246,914	344,651	09/15/2025	1FE
74949L-AD-4	RELX CAPITAL INC		08/14/2020	BARCLAYS		3,700,316	3,375,000	3,352,793			457		457		3,353,250		347,067	347,067	24,188	05/22/2030	2FE
760761-AD-8	REPUBLIC SERVICES INC		09/10/2020	CALLED @ 105.670		1,833,375	1,735,000	1,938,099	1,802,250		(24,410)		(24,410)		1,777,841		(42,841)	(42,841)	173,016	11/15/2021	2FE
761735-AT-6	REYNOLDS GROUP ISSUER INC		08/20/2020	CREDIT AGRICOLE		2,889,188	2,850,000	2,907,000	2,892,680		(17,643)		(17,643)		2,875,036		14,151	14,151	161,886	07/15/2023	4FE
78390X-AA-9	SAIC INC		09/02/2020	CALLED @ 100.000		10,000,000	10,000,000	9,963,700	9,995,947		4,053		4,053		10,000,000				334,986	12/01/2020	2FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		07/22/2020	Various		71,009	82,537	68,620	71,665		7		7		71,673		(664)	(664)	2,017	09/25/2052	1FM
78403D-AJ-9	SBA TOWER TRUST ABS		07/14/2020	CALLED @ 100.000		9,500,000	9,500,000	9,340,115	9,346,585		2,057		2,057		9,348,642		151,358	151,358	174,062	10/10/2045	1FE
78403D-AK-6	SBA TOWER TRUST ABS		07/14/2020	CALLED @ 100.000		8,500,000	8,500,000	8,256,603	8,265,064		3,118		3,118		8,268,182		231,818	231,818	141,972	07/16/2046	1FE
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP		08/12/2020	Various		10,991,845	10,112,000	10,090,967	10,094,322		2,336		2,336		10,096,658		895,187	895,187	296,193	05/01/2024	2FE
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL INC		07/24/2020	CITIGROUP GLOBAL MARKETS		2,822,925	2,830,000	2,830,000							2,830,000		(7,075)	(7,075)	17,629	07/01/2025	4FE
81180W-AY-7	SEAGATE HDD CAYMAN		08/20/2020	Various		3,624,347	3,375,000	3,370,241			71		71		3,370,312		254,035	254,035	27,457	01/15/2031	2FE
81728U-AA-2	SENSATA TECHNOLOGIES INC		08/27/2020	CITIGROUP GLOBAL MARKETS		722,504	685,000	685,000	685,000						685,000		37,504	37,504	28,387	02/15/2030	3FE
81728U-AB-0	SENSATA TECHNOLOGIES INC		08/26/2020	MORGAN STANLEY		2,015,000	2,000,000	2,000,000							2,000,000		15,000	15,000	2,292	02/15/2031	1Z
817565-CB-8	SERVICE CORP INTERNATIONAL		08/10/2020	TENDER OFFER		6,122,520	6,000,000	6,057,500	6,038,986		(9,803)		(9,803)		6,029,184		93,336	93,336	237,396	05/15/2024	3FE
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		08/18/2020	Various		4,028,313	4,000,000	4,000,000							4,000,000		28,313	28,313	3,499	08/15/2030	3FE
81762P-AE-2	SERVICENOW INC		09/24/2020	Various		9,728,731	10,000,000	9,962,600			435		435		9,963,035		234,304	234,304	17,610	09/01/2030	2FE
82088K-AG-3	SHEA HOMES LIMITED PARTNERSHIP A C		09/24/2020	WELLS FARGO		1,492,500	1,500,000	1,500,000							1,500,000		7,500	7,500		04/01/2029	4FE
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)		08/18/2020	BANK OF AMERICA/MERRILL LYNCH		5,456,550	5,000,000	4,991,150			74		74		4,991,224		465,326	465,326	70,125	05/15/2050	2FE
824811-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		08/03/2020	CALLED @ 102.179		3,169,593	3,102,000	3,098,650	3,100,797		405		405		3,101,201		799	799	131,701	09/23/2021	2FE
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	09/24/2020	GOLDMAN, SACHS & CO.		10,132,300	10,000,000	9,990,900	9,996,809		1,376		1,376		9,998,185		134,115	134,115	176,139	09/15/2021	1FE
82655A-AC-7	SIGMA ALIMENTOS SA DE CV	D	07/29/2020	HSBC SECURITIES, INC.		15,930,000	15,000,000	14,969,550	14,979,289		1,669		1,669		14,980,958		949,042	949,042	457,188	05/02/2026	2FE
827048-AV-1	SILGAN HOLDINGS INC		07/22/2020	EXCHANGE		1,461,972	1,469,000	1,461,655			312		312		1,461,967		4	4	42,081	02/01/2028	3FE
827048-AW-9	SILGAN HOLDINGS INC		07/23/2020	JPMORGAN CHASE & CO.		1,509,398	1,469,000	1,461,972			11		11		1,461,983		47,415	47,415	19,525	02/01/2028	1Z
82967N-AL-2	SIRIUS XM RADIO INC		07/09/2020	CALLED @ 100.771		5,290,478	5,250,000	5,176,563	5,190,048		6,112		6,112		5,196,160		53,840	53,840	198,306	05/15/2023	3FE
82967N-AY-4	SIRIUS XM RADIO INC		08/21/2020	CITIGROUP GLOBAL MARKETS		2,220,990	2,199,000	2,223,739	2,218,528		(7,897)		(7,897)		2,210,632		10,358	10,358	90,892	08/01/2022	3FE
82967N-BE-7	SIRIUS XM RADIO INC		09/03/2020	JPMORGAN CHASE & CO.		4,951,144	4,755,000	4,755,000	4,755,000						4,755,000		196,144	196,144	260,237	07/15/2024	3FE
78443C-BV-5	SLMA_05-A ABS		09/15/2020	SCHEDULED REDEMPTION		15,001	15,001	14,649	14,669		332		332		15,001				64	12/15/2038	1FE
78443C-CL-6	SLMA_06-A ABS		09/16/2020	Various		4,505,007	4,773,517	4,475,421	4,544,855		15,780		15,780		4,560,635		(55,629)	(55,629)	44,543	06/15/2039	1FE
842400-GT-4	SOUTHERN CALIFORNIA EDISON		07/22/2020	Market Axess		4,169,088	3,600,000	3,796,596			(1,485)		(1,485)		3,795,111		373,977	373,977	71,175	02/01/2050	1FE
844741-BK-3	SOUTHWEST AIRLINES CO		07/27/2020	Various		4,782,996	4,500,000	4,500,000							4,500,000		282,996	282,996	30,622	06/15/2027	2FE
84762L-AW-5	SPECTRUM BRANDS INC		07/01/2020	STIFEL CAPITAL MARKETS		1,572,825	1,565,000	1,565,000							1,565,000		7,825	7,825	1,435	07/15/2030	4FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		09/20/2020	SCHEDULED REDEMPTION		2,317,188	2,317,188	2,291,973	2,298,659		18,529		18,529		2,317,188				58,393	03/20/2023	2FE
853254-BJ-8	STANDARD CHARTERED PLC	D	08/07/2020	Various		21,145,150	20,000,000	20,000,000	20,000,000						20,000,000		1,145,150	1,145,150	693,365	03/15/2024	1FE
853254-BN-9	STANDARD CHARTERED PLC	D	08/07/2020	Various		8,553,520	8,000,000	8,000,000	8,000,000						8,000,000		553,520	553,520	215,745	05/21/2025	1FE
85325W-AA-6	STANDARD CHARTERED PLC	D	07/08/2020	BANK OF AMERICA/MERRILL LYNCH		10,232,300	10,000,000	9,999,900			7		7		9,999,907		232,393	232,393	137,818	01/30/2026	1FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		07/09/2020	BANK OF AMERICA/MERRILL LYNCH		1,221,138	1,177,000	1,171,115			106		106		1,171,221		49,916	49,916	24,194	02/15/2027	3FE
854502-AL-5	STANLEY BLACK & DECKER INC		08/06/2020	MORGAN STANLEY		5,435,042	5,000,000	4,983,350			736		736		4,984,086		450,956	450,956	57,500	03/15/2030	1FE
858119-AZ-3	STEEL DYNAMICS INC		07/05/2020	CALLED @ 100.875		2,269,688	2,250,000	2,233,750	2,243,698		(3,199)		(3,199)		2,240,499		9,501	9,501	105,000	04/15/2023	2FE
858119-BH-2	STEEL DYNAMICS INC		08/04/2020	Market Axess		2,762,451	2,700,000	2,541,375	2,560,321		12,778		12,778		2,573,099		189,352	189,352	99,309	09/15/2025	2FE
86614R-AN-7	SUMMIT MATERIALS LLC		09/30/2020	CITIGROUP GLOBAL MARKETS		2,992,134	2,865,000	2,910,000			(1,165)		(1,165)		2,908,835		83,299	83,299	21,308	01/15/2029	4FE
867914-BM-4	SUNTRUST BANKS INC		07/30/2020	JPMORGAN CHASE & CO.		7,431,264	7,200,000	7,190,784	7,196,141		1,074		1,074		7,197,215		234,049	234,049	197,640	01/27/2022	1FE
87105N-AA-8	SWITCH LTD		09/11/2020	JPMORGAN CHASE & CO.		1,585,700	1,570,000	1,570,000							1,570,000		15,700	15,700		09/15/2028	4FE
874060-AY-2	TAKEDA PHARMACEUTICAL CO LTD	D	08/07/2020	JEFFERIES & COMPANY, INC.		7,393,748	6,750,000	6,750,000							6,750,000		643,748	643,748	18,150	07/09/2040	2FE
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	D	08/07/2020	Various		7,243,538	6,750,000	6,750,000							6,750,000		493,538	493,538	9,525	07/09/2050	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
874060-BD-7	TAKEDA PHARMACEUTICAL CO LTD	D	07/06/2020	BARCLAYS		2,328,143	2,250,000	2,250,000							2,250,000		78,143	78,143		07/09/2060	2FE
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP/TALLG		09/11/2020	CANTOR FITZGERALD		1,581,000	1,550,000	1,550,000							1,550,000		31,000	31,000		10/01/2025	1Z
87612B-BE-1	TARGA RESOURCES PARTNERS LP		07/09/2020	GOLDMAN, SACHS & CO.		2,141,390	2,174,000	2,279,983			(11,046)		(11,046)		2,268,937		(127,547)	(127,547)	111,010	02/01/2027	3FE
87724R-AE-2	TAYLOR MORRISON COMMUNITIES INC		09/14/2020	CALLED @ 102.938		6,258,630	6,080,000	6,183,978			(20,048)		(20,048)		6,148,730		(68,730)	(68,730)	360,783	01/31/2025	3FE
87241E-AJ-4	TCW 2019-1A C		07/28/2020	NOMURA SECURITIES INTERNATIONAL INC		4,632,248	4,750,000	4,423,438			14,317		14,317		4,428,078		204,169	204,169	67,422	02/15/2029	1FE
879369-AG-1	TELEFLEX INCORPORATED		08/20/2020	CANTOR FITZGERALD		2,479,250	2,350,000	2,350,000							2,350,000		129,250	129,250	24,136	06/01/2028	3FE
88023J-AA-4	TEMPO ACQUISITION LLC		07/30/2020	BARCLAYS		2,929,050	2,830,000	2,900,750							2,900,750		28,300	28,300	35,021	06/01/2025	5FE
88032W-AV-8	TENCENT HOLDINGS LTD	D	08/13/2020	BARCLAYS		1,935,792	1,800,000	1,798,974			4		4		1,798,978		136,814	136,814	11,502	06/03/2050	1FE
88033G-DJ-6	TENET HEALTHCARE CORPORATION		09/02/2020	Various		3,789,805	3,778,000	3,778,000							3,778,000		11,805	11,805		10/01/2028	5FE
87244B-AA-6	TGIF_17-1 ABS		07/30/2020	SCHEDULED REDEMPTION		40,720	40,720	35,561	39,660	1,207	4,122		5,329		40,720				1,263	04/30/2047	4FE
27409L-AE-3	THE EAST OHIO GAS COMPANY		08/21/2020	BANK OF AMERICA/MERRILL LYNCH		5,335,900	5,000,000	4,928,800			280		280		4,929,080		406,820	406,820	28,750	06/15/2050	1FE
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2020	VARIOUS		42,939	42,939									42,939		42,939		03/01/2024	5
87264A-AN-5	T-MOBILE USA INC		09/01/2020	CALLED @ 102.125		7,385,680	7,232,000	7,557,756	7,394,493		(32,931)		(32,931)		7,323,812		(91,812)	(91,812)	614,720	03/01/2025	3FE
87264A-AV-7	T-MOBILE USA INC		08/11/2020	RBC DOMINION SECURITIES		3,105,721	2,869,000	2,867,556	2,864,912		629		629		2,855,511		250,211	250,211	140,820	02/01/2028	3FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		08/13/2020	BNP CAPITAL MARKETS		1,165,167	1,110,000	1,093,350	1,093,637		866		866		1,094,503		70,664	70,664	39,251	11/01/2029	3FE
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA	D	08/05/2020	SOCIETE GENERALE		5,838,500	5,000,000	5,000,000	5,000,000						5,000,000		838,500	838,500	166,992	02/19/2029	1FE
89236T-BJ-3	TOYOTA MOTOR CREDIT CORP	C	09/16/2020	LOOP CAPITAL MARKETS		14,228,060	14,000,000	14,000,000	14,000,000						14,000,000		228,060	228,060	321,903	05/17/2021	1FE
89236T-EU-5	TOYOTA MOTOR CREDIT CORP	C	09/16/2020	WELLS FARGO		6,090,660	6,000,000	5,997,600	5,998,948		580		580		5,999,528		91,132	91,132	164,708	04/13/2021	1FE
89236T-FT-7	TOYOTA MOTOR CREDIT CORP	C	08/07/2020	RBC DOMINION SECURITIES		6,011,900	5,000,000	4,981,350	4,982,892		990		990		4,983,882		1,028,018	1,028,018	199,229	01/08/2029	1FE
89236T-HA-6	TOYOTA MOTOR CREDIT CORP	C	09/30/2020	BANK OF AMERICA/MERRILL LYNCH		15,380,700	15,000,000	14,994,450			586		586		14,995,036		385,664	385,664	70,875	08/25/2023	1FE
893647-BE-6	TRANSDIGM INC		08/17/2020	CITIGROUP GLOBAL MARKETS		2,436,390	2,354,000	2,366,016	2,073,108		(1,329)		(1,329)		2,363,669		72,721	72,721	127,468	03/15/2026	4FE
896945-AA-0	TRIPADVISOR INC		07/08/2020	JPMORGAN CHASE & CO.		1,600,213	1,565,000	1,565,000							1,565,000		35,213	35,213	304	07/15/2025	1Z
896818-AS-0	TRIUMPH GROUP INC		08/05/2020	JPMORGAN CHASE & CO.		2,478,000	2,400,000	2,400,000							2,400,000		78,000	78,000		06/01/2024	1Z
902494-BK-8	TYSON FOODS INC		08/07/2020	JEFFERIES & COMPANY, INC.		11,184,917	9,211,000	9,209,342	9,209,459		85		85		9,209,544		1,975,374	1,975,374	378,419	03/01/2029	2FE
909310-AA-5	UNITED AIRLINES INC ABS		08/15/2020	SCHEDULED REDEMPTION		69,166	69,166	67,359	69,627		2,380		2,380		69,166				3,718	02/15/2023	2FE
911312-BR-6	UNITED PARCEL SERVICE INC		08/12/2020	SUSQUEHANNA FINANCIAL GROUP LLLP		5,841,650	5,000,000	4,994,100	4,994,500		319		319		4,994,818		846,832	846,832	155,361	03/15/2029	1FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		07/28/2020	BANK OF AMERICA/MERRILL LYNCH		18,797,299	18,231,000	18,010,721	15,554,802		3,522		3,522		17,924,964		872,335	872,335	958,099	07/15/2025	3FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		08/13/2020	MORGAN STANLEY		1,230,500	1,150,000	1,221,875			(768)		(768)		1,221,107		9,393	9,393	4,983	01/15/2028	3FE
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		07/29/2020	DEUTSCHE BANK AG		1,250,625	1,150,000	1,160,242	1,159,036		(1,202)		(1,202)		1,157,833		92,792	92,792	46,926	12/15/2026	3FE
911365-BM-5	UNITED RENTALS (NORTH AMERICA) INC		08/07/2020	GOLDMAN, SACHS & CO.		1,653,750	1,575,000	1,575,000	1,575,000						1,575,000		78,750	78,750	46,960	11/15/2027	3FE
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		07/08/2020	DEUTSCHE BANK AG		1,767,150	1,785,000	1,785,000							1,785,000		(17,850)	(17,850)	26,775	07/15/2030	3FE
91324P-CW-0	UNITEDHEALTH GROUP INC		08/20/2020	WELLS FARGO		5,712,000	5,000,000	4,994,800	4,996,181		314		314		4,996,495		715,505	715,505	191,188	01/15/2027	1FE
91324P-DJ-8	UNITEDHEALTH GROUP INC		07/22/2020	THE ALLSTATE CORPORATION		7,997,593	8,000,000	7,996,000	7,997,157		437		437		7,997,593				168,778	06/15/2023	1FE
91533B-AE-0	UPJOHN INC		08/07/2020	JEFFERIES & COMPANY, INC.		3,444,000	3,000,000	2,993,760			29		29		2,993,789		450,211	450,211	15,721	06/22/2040	2FE
91533B-AF-7	UPJOHN INC		08/07/2020	BNP CAPITAL MARKETS		2,309,780	2,000,000	1,994,800			12		12		1,994,812		314,968	314,968	10,889	06/22/2050	2FE
90327Q-D5-5	USAA CAPITAL CORP		08/19/2020	WELLS FARGO		4,250,600	4,000,000	3,988,480			345		345		3,988,825		261,775	261,775	28,333	05/01/2030	1FE
91911T-AQ-6	VALE OVERSEAS LTD	D	07/07/2020	MIZUHO SECURITIES USA INC.		3,765,000	3,750,000	3,719,100			7		7		3,719,107		45,893	45,893	391	07/08/2030	1Z
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		08/05/2020	BANK OF AMERICA/MERRILL LYNCH		4,208,211	4,061,000	3,961,073	3,973,033		6,808		6,808		3,979,841		228,370	228,370	171,239	11/01/2025	3FE
92047W-AF-8	VALVOLINE INC		08/13/2020	EXCHANGE		3,980,764	4,000,000	3,980,000			764		764		3,980,764				86,528	08/15/2025	3FE
92214X-AC-0	VAREX IMAGING CORP		09/25/2020	Various		2,472,353	2,415,000	2,415,000							2,415,000		57,353	57,353		10/15/2027	1Z
92564R-AB-1	VICI PROPERTIES LP		08/13/2020	MORGAN STANLEY		596,400	568,000	468,600			2,866		2,866		471,466		124,934	124,934	19,046	12/01/2029	3FE
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		07/13/2020	CITIGROUP GLOBAL MARKETS		1,040,080	1,000,000	1,000,000	1,000,000						1,000,000		40,080	40,080	53,472	07/31/2027	3FE
92856J-AB-6	VIZIENT INC		08/12/2020	JPMORGAN CHASE & CO.		2,344,065	2,201,000	2,215,625	2,214,346		(1,356)		(1,356)		2,212,989		131,076	131,076	102,790	05/15/2027	4FE
91831A-AB-7	VRX ESCROW CORP		09/30/2020	CALLED @ 100.000		182,000	182,000	184,048	182,709		(709)		(709)		182,000				9,356	05/15/2023	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
960386-AP-5	WABTEC CORPORATION		07/02/2020	CALLED @ 100.000		8,428,000	8,428,000	8,428,000	8,428,000						8,428,000				117,930	09/15/2021	2FE
931142-ED-1	WALMART INC		07/22/2020	THE ALLSTATE CORPORATION		15,741,849	15,775,000	15,729,568	15,738,444		3,405		3,405		15,741,849				320,452	06/26/2025	1FE
93362Y-AE-2	WAMU_06-AR5 RMBS		07/25/2020	DIRECT			3,363	10												06/25/2046	1FM
948565-AD-8	WEEKLEY HOMES LLC / WEEKLEY FINANC		09/09/2020	OPPENHEIMER & CO., INC.		787,800	780,000	780,000							780,000		7,800	7,800		09/15/2028	1Z
94950G-AJ-6	WELF 2017-1A A1R		07/21/2020	SCHEDULED REDEMPTION		26,270	26,270	25,908			363		363		26,270				152	04/20/2029	1FE
958254-AH-7	WESTERN GAS PARTNERS LP		08/20/2020	Various		1,980,370	2,000,000	1,988,700	1,990,408		583		583		1,990,991		(10,621)	(10,621)	38,375	03/01/2028	3FE
96926J-AE-7	WILLIAM CARTER COMPANY (THE)		08/13/2020	BANK OF AMERICA/MERRILL LYNCH		3,342,180	3,153,000	3,153,000							3,153,000		189,180	189,180	46,244	05/15/2025	3FE
97382W-AA-1	WINDSTREAM ESCROW LLC		08/11/2020	JPMORGAN CHASE & CO.		1,982,050	1,960,000	1,960,000							1,960,000		22,050	22,050		08/15/2028	1Z
974637-AC-4	WINNEBAGO INDUSTRIES INC		07/01/2020	JPMORGAN CHASE & CO.		1,632,000	1,600,000	1,600,000							1,600,000		32,000	32,000		07/15/2028	4Z
92933U-AA-0	WMHEN_07-WM1 RMBS		07/22/2020	CREDIT SUISSE			1,519,279													02/25/2047	1FM
98161Y-AD-6	WOLS_18-A ABS		09/15/2020	SCHEDULED REDEMPTION		3,209,408	3,209,408	3,239,245	3,232,391		(22,983)		(22,983)		3,209,408				38,337	05/15/2023	1FE
98310W-AS-7	WYNDHAM DESTINATIONS INC		07/21/2020	BANK OF AMERICA/MERRILL LYNCH		5,677,000	5,600,000	5,600,000							5,600,000		77,000	77,000		07/31/2026	1Z
984121-CK-7	XEROX CORP		09/01/2020	MATURED		18,434,000	18,434,000	18,394,425	18,377,684	50,159	6,157		56,316		18,434,000				506,935	09/01/2020	3FE
984121-CM-3	XEROX CORP		08/20/2020	MATURED		5,000,000	5,000,000	4,955,650	4,993,905		6,095		6,095		5,000,000				175,000	08/20/2020	3FE
98421M-AA-4	XEROX HOLDINGS CORP		08/19/2020	Various		3,945,970	3,920,000	3,949,400							3,949,400		(3,430)	(3,430)	9,800	08/15/2025	3FE
98421M-AB-2	XEROX HOLDINGS CORP		08/26/2020	Various		4,017,508	3,920,000	4,018,000			(34)		(34)		4,017,966		(459)	(459)	11,497	08/15/2028	3FE
98978V-AS-2	ZOETIS INC		08/12/2020	Various		10,563,450	10,000,000	9,934,300			1,493		1,493		9,935,793		627,657	627,657	50,278	05/15/2030	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,736,178,810	2,665,522,042	2,653,509,157	1,485,502,670	82,758	(1,535,312)		(1,452,555)		2,649,141,302	42,939	81,004,217	81,047,155	64,328,811	XXX	XXX
05565Q-DU-9	BP CAPITAL MARKETS PLC	D	08/10/2020	Various		4,260,205	4,034,000	4,034,000							4,034,000		226,205	226,205	24,326	12/31/2049	2FE
05565Q-DV-7	BP CAPITAL MARKETS PLC	D	08/10/2020	Market Axess		544,110	500,000	500,000							500,000		44,110	44,110	3,385	12/31/2049	2FE
29250N-BC-8	ENBRIDGE INC	A	08/07/2020	BARCLAYS		4,302,993	4,218,000	4,218,000							4,218,000		84,993	84,993	22,232	07/15/2080	2FE
4899999. Subtotal - Bonds - Hybrid Securities						9,107,308	8,752,000	8,752,000							8,752,000		355,308	355,308	49,944	XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/21/2020	Various	0.000	130,194,555		133,340,306	136,125,580	(2,785,274)			(2,785,274)		133,340,306		(3,145,751)	(3,145,751)	4,404,265		4
78468R-62-2	SPDR BLOOMBERG BARCLAYS HIGH YIELD		09/21/2020	Various	0.000	41,559,435		42,909,634	43,816,000	(906,366)			(906,366)		42,909,634		(1,350,200)	(1,350,200)	1,522,556		4
8099999. Subtotal - Bonds - SVO Identified Funds						171,753,990		176,249,940	179,941,580	(3,691,640)			(3,691,640)		176,249,940		(4,495,951)	(4,495,951)	5,926,821	XXX	XXX
06901L-AH-0	1011778 B.C. Unlimited Liability	A	09/30/2020	SCHEDULED REDEMPTION		16,665	16,665	16,618	16,614		51		51		16,665				29	11/19/2026	3FE
04747L-AJ-2	ACCELERATED HEALTH SYSTEMS LLC TLB		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/31/2025	4FE
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		7,722	7,722	7,616	6,100	1,503	118		1,622		7,722				123	11/17/2023	5FE
00448F-AH-9	ACHILLES ACQUISITION LLC TL		09/30/2020	SCHEDULED REDEMPTION		2,424	2,424	2,435	2,436		(11)		(11)		2,424				9	10/13/2025	4FE
00488P-AL-9	ACRISURE LLC 220 TL		09/30/2020	SCHEDULED REDEMPTION		4,193	4,193	4,181			12		12		4,193				14	02/15/2027	4FE
00687M-AB-7	Adient US LLC Initial Term Loan		09/30/2020	SCHEDULED REDEMPTION		3,317	3,317	3,329			(12)		(12)		3,317				13	05/06/2024	4FE
00769Q-AG-8	ADVANCED DRAINAGE SYSTEMS INC		09/01/2020	SCHEDULED REDEMPTION		49,471	49,471	49,533	49,536		(65)		(65)		49,471				97	07/31/2026	3FE
BASQX0-WE-5	AEP I HOLDCO LLC LOAN		09/30/2020	SCHEDULED REDEMPTION		679,150	679,150	679,150	679,150						679,150				39,278	03/27/2025	5GI
L0001L-AC-3	AI MISTRAL HOLDCO LTD TL	D	09/30/2020	Various		5,630	5,992	4,554			1,438		1,438		5,992		(363)	(363)	22	03/11/2024	5FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		6,166	6,166	6,147	5,380	765	21		786		6,166				71	04/22/2024	4FE
01438K-AG-0	ALDEVRON LLC TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		7,002	7,002	6,972	4,351		31		31		7,002				34	10/12/2026	4FE
01642P-AW-6	ALIXPARTNERS 2017 REFI TL		09/30/2020	SCHEDULED REDEMPTION		8,884	8,884	8,908	8,911	2	(29)		(27)		8,884				22	04/04/2024	4FE
01957T-AC-1	ALLIED UNIVERSAL HOLDCO INTL TL		09/30/2020	SCHEDULED REDEMPTION		6,899	6,899	6,879	3,563	1	(13)		(12)		6,899				28	07/10/2026	4FE
46124C-AG-2	ALTERRA MOUNTAIN COMPANY TL		09/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,450			50		50		2,500				13	08/01/2026	4FE
20902C-AU-4	ALTIUM PACKAGING LLC 2020 REFI TL		09/30/2020	SCHEDULED REDEMPTION		4,975	4,975	4,959			16		16		4,975				14	06/14/2026	4FE
02474R-AH-6	AMERICAN BUILDERS & CONTRACTORS		09/30/2020	SCHEDULED REDEMPTION		4,125	4,125	4,117	4,116		9		9		4,125					01/15/2027	4FE
03275U-AB-1	ANASTASIA BEVERLY HILLS LLC TLB		09/30/2020	SCHEDULED REDEMPTION		3,228	3,228	3,152	2,722	425	81		506		3,228					08/11/2025	5FE
03280F-AH-4	ANCESTRY.COM INC 1ST LIEN TLB		09/30/2020	SCHEDULED REDEMPTION		919	919	922	905	19	(4)		14		919					10/19/2023	4FE
03280F-AK-7	ANCESTRY.COM OPERATIONS INC. EXT		09/30/2020	SCHEDULED REDEMPTION		2,895	2,895	2,775	1,599	11	121		133		2,895					08/27/2026	4FE
03460#-AB-9	ANESTHESIA (NORTHSTAR) TL-A		09/28/2020	Various		2,220,000	2,250,000	2,233,533	2,218,242	13,773	1,992		15,765		2,234,007		(14,007)	(14,007)	18,994	06/29/2024	4
00124T-AS-6	AP GAMING I LLC AKA AGS LLC TL		09/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,425			75		75		2,500				89	02/15/2024	4FE
00124T-AR-8	AP GAMING I LLC AKA AGS LLC TLB		09/30/2020	SCHEDULED REDEMPTION		736	736	727	734		1		1		736				8	02/15/2024	4FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		09/30/2020	Various		648,379	653,261	654,191	529,182		(242)		(242)		653,949		(5,570)	(5,570)	7,231	09/19/2024	4FE
04044P-AH-7	ARISTOCRAT LEISURE LTD TLB	D	09/30/2020	SCHEDULED REDEMPTION		1,000	1,000	980			20		20		1,000				5	10/19/2024	3FE
00709L-AF-4	ASPEN DENTAL MANAGEMENT INC TLB		09/30/2020	SCHEDULED REDEMPTION		3,829	3,829	3,794	3,789		39		39		3,829				10	04/30/2025	4FE
04538F-AC-3	ASPLUNDH TREE EXPERT LLC TLB		09/25/2020	COST OF CARRY		(119)											(119)	(119)		09/06/2027	3FE
04621H-AN-3	ASSUREDPARTNERS CAPITAL INC		09/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750					02/12/2027	4FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		09/25/2020	SCHEDULED REDEMPTION		63,833	63,833	63,557	63,523		310		310		63,833				27	12/22/2023	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
BASOTW-56-7	AURIS LUXCO (AKA SIVANTOS GROUP) T	D	09/30/2020	SCHEDULED REDEMPTION		10,100	10,100	10,141	10,120	26	(46)		(20)		10,100					02/27/2026	4FE
05278G-AH-1	AUTOKINITON US HOLDINGS INC A		09/30/2020	SCHEDULED REDEMPTION		3,906	3,906	3,740	3,718		188		188		3,906					05/22/2025	4FE
05549D-AB-4	AVEANNA HEALTHCARE LLC INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		633	633	620	608	11	14		25		633					03/18/2024	5FE
05400K-AE-0	AVOLON TLB BORROWER 1 US LLC TLB3		08/24/2020	Various		334,966	350,745	349,789	349,660		132		132		349,791		(14,826)	(14,826)	2,056	01/15/2025	2FE
05459*-AB-1	AXIA ACQ HLDG (AMES) INCREM		07/01/2020	SCHEDULED REDEMPTION		14,063	14,063	13,651	13,639		424		424		14,063				179	09/15/2022	4
BAS002-8E-6	AXIA ACQ HLDG (AMES) REVOLVER		07/01/2020	Various							451		451						9,427	09/15/2022	6*
05459*-AA-3	AXIA ACQ HLDG (AMES) TL		07/01/2020	SCHEDULED REDEMPTION		99,847	99,847	99,139	99,062		785		785		99,847				1,279	09/15/2022	4
07368R-AD-3	BEACON ROOFING SUPPLY INC TLB		09/30/2020	SCHEDULED REDEMPTION		4,635	4,635	4,656	2,740		(23)		(23)		4,635				10	01/02/2025	4FE
08078U-AD-5	BELRON FIN 1ST INCRE LOAN		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,246	1,246		4		4		1,250					11/13/2025	3FE
08078U-AE-3	BELRON FINANCE US LLC TL B		09/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,871	1,870		5		5		1,875					10/30/2026	3FE
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		4,968	4,968	4,959	4,958		11		11		4,968					11/07/2024	3FE
08579J-BE-1	BERRY GLOBAL INC FKA BERRY PL TL		09/30/2020	SCHEDULED REDEMPTION		139	139	130			9		9		139					01/19/2024	3FE
08579J-BF-8	BERRY GLOBAL INC. TLY		09/30/2020	SCHEDULED REDEMPTION		11,875	11,875	11,858			17		17		11,875					07/01/2026	3FE
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B		09/18/2020	SCHEDULED REDEMPTION		1,539,198	1,539,198	1,541,477	1,532,326	9,473	(2,601)		6,872		1,539,198				19,863	08/23/2023	5FE
09179F-AU-6	BJS WHOLESALE CLUB INC		09/14/2020	SCHEDULED REDEMPTION		367,757	367,757	366,374	322,033		1,244		1,244		367,757				696	02/03/2024	4FE
09238F-AK-7	BLACKHAWK NETWORK HOLDINGS TL		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,247		3		3		1,250					06/15/2025	4FE
09523C-AC-6	BLUE ANGEL BUYER 1 LLC DDTL		09/30/2020	SCHEDULED REDEMPTION		941	941	921	935		5		5		941					01/02/2026	6*
09523C-AD-4	BLUE ANGEL BUYER 1 LLC TL		09/30/2020	SCHEDULED REDEMPTION		7,847	7,847	7,797	7,768	44	34		78		7,847					01/02/2026	5
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		09/24/2020	Various		6,953	7,203	7,026	3,927		163		163		7,203		(250)	(250)	3	09/15/2023	3FE
10801X-AG-2	BRIGHTVIEW LANDSCAPES LLC TLB		09/30/2020	SCHEDULED REDEMPTION		1,234	1,234	1,232	1,232		3		3		1,234				3	08/15/2025	4FE
11284E-AL-7	BROOKFIELD WEC INITIAL TL 2020		09/30/2020	SCHEDULED REDEMPTION		7,136	7,136	7,122			14		14		7,136				25	08/01/2025	4FE
11823L-AH-8	BUCKEYE PARTNERS LP TL		09/30/2020	SCHEDULED REDEMPTION		6,250	6,250	6,313	1,244		(63)		(63)		6,250				15	11/01/2026	3FE
74966F-AL-7	BY CROWN PARENT TL B1		09/30/2020	SCHEDULED REDEMPTION		3,731	3,731	3,720			11		11		3,731				14	01/31/2026	4FE
12769L-AB-5	CAESARS RESORT COLLECTION TLB		09/30/2020	SCHEDULED REDEMPTION		16,016	16,016	15,978	15,972		44		44		16,016				43	12/23/2024	4FE
128068-AB-5	CAITHNESS BROOKHAVEN TERM LOAN		07/21/2020	SCHEDULED REDEMPTION		142,332	142,332	141,761	141,625		708		708		142,332					08/11/2022	3
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,240	1,239		11		11		1,250				3	04/05/2026	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,473	12,468		32		32		12,500				28	01/15/2024	3FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		21,040	21,040	20,927	20,198	709	133		842		21,040				130	11/29/2023	4
14161J-AB-0	CARDTRONICS USA INC TL		09/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,842			33		33		1,875				9	06/29/2027	3FE
14852D-AC-5	CASTLE US HOLDING CORPORATION (U		09/30/2020	SCHEDULED REDEMPTION		3,125	3,125	3,109			16		16		3,125					01/29/2027	4FE
15669G-AH-7	CENTURYLINK INC TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		13,125	13,125	13,109			16		16		13,125				29	03/15/2027	3FE
12768P-AB-7	CEOC LLC AKA CAESARS ENTERTAIN TLB		07/20/2020	Various		2,100,333	2,100,741	2,048,222			57,566		57,566		2,100,741		(408)	(408)	666	10/07/2024	1Z
16117L-BW-8	Charter Communications Operating		09/30/2020	SCHEDULED REDEMPTION		7,653	7,653	7,404			249		249		7,653					04/30/2025	2FE
16117L-BX-6	CHARTER COMMUNICATIONS TLB2		09/30/2020	SCHEDULED REDEMPTION		12,306	12,306	12,260	12,256		50		50		12,306					02/01/2027	2FE
16308T-AD-3	CHEFS WAREHOUSE INC THE 2020 TL		09/30/2020	Various		2,984	3,310	3,045			265		265		3,310		(326)	(326)	17	06/22/2025	4FE
17288Y-AC-6	CITADEL SECURITIES 2020 REPRICE TL		09/30/2020	SCHEDULED REDEMPTION		1,241	1,241	1,235			6		6		1,241					02/27/2026	3FE
17875L-AL-3	CITYCENTER HOLDINGS LLC		09/30/2020	Various		5,370	5,507	5,400	3,835		102		102		5,507		(138)	(138)		04/18/2024	4FE
18948T-AB-9	CLUBCORP HOLDINGS INC TLB		09/30/2020	SCHEDULED REDEMPTION		2,808	2,808	2,806	2,650	155	3		158		2,808				22	09/18/2024	4FE
21652E-AB-2	COMET ACQUISITION INC TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		694	694	693	681	12	2		13		694					10/23/2025	4FE
20337E-AQ-4	COMMSCOPE INC TLB		09/30/2020	SCHEDULED REDEMPTION		11,500	11,500	11,512	11,514		(14)		(14)		11,500				36	04/06/2026	4FE
20716E-AN-2	CONFIE SEGUROS HOLDING II CO TLB		09/25/2020	COST OF CARRY		(16)											(16)	(16)		04/19/2022	4FE
L2000D-AC-8	CONNECT FINCO SARL (INMARSAT) DDTL	D	09/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,849	747		19		19		1,875				9	12/11/2026	4FE
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		3,637	3,637	3,523	2,096	125	112		236		3,637				13	10/05/2023	4FE
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		09/30/2020	SCHEDULED REDEMPTION		1,247	1,247	1,245	1,245		2		2		1,247				4	05/22/2024	4FE
21620E-AB-1	COOK & BOARDMAN GROUP LLC TLB		09/30/2020	SCHEDULED REDEMPTION		7,484	7,484	7,421	7,110	309	66		374		7,484				132	10/17/2025	4FE
12594W-AJ-5	CPI HOLDCO LLC CLOSING DATE TL		09/30/2020	SCHEDULED REDEMPTION		4,000	4,000	4,000							4,000				16	11/04/2026	4FE
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		09/30/2020	SCHEDULED REDEMPTION		625	625	620	609	10	6		16		625					06/26/2026	4FE
64072U-AH-5	CSC HOLDINGS 2018 INCRE TL		07/15/2020	SCHEDULED REDEMPTION		3,788	3,788	3,627			161		161		3,788				8	01/15/2026	3FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 REFI TL		07/15/2020	SCHEDULED REDEMPTION		17,621	17,621	17,463	17,450		171		171		17,621				36	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		09/30/2020	SCHEDULED REDEMPTION		7,164	7,164	7,134	7,094	43	27		70		7,164					11/14/2022	4FE
90320E-AE-3	CTOS LLC 2020 REFINANCING TL		09/30/2020	SCHEDULED REDEMPTION		10,504	10,504	10,532			(28)		(28)		10,504					04/18/2025	4FE
23343F-AB-0	DA VINCI PURCHASER CORP		09/30/2020	SCHEDULED REDEMPTION		3,125	3,125	3,136			(11)		(11)		3,125				41	01/08/2027	4FE
23308U-AG-9	DCG ACQUISTION CORP TL		09/30/2020	SCHEDULED REDEMPTION		2,875	2,875	2,816	2,413		61		61		2,875					09/30/2026	5FE
24228H-AM-0	DEALER TIRE LLC TERM LOAN B1		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250					12/12/2025	4FE
L2324E-AE-1	DELOS FINANCE SARL 2018 NEW LOAN		08/06/2020	DEUTSCHE BANK AG		2,039,625	2,100,000	2,097,131	2,096,722		496		496		2,097,218		(57,593)	(57,593)	4,442	10/06/2023	2FE
24736C-BM-5	DELTA AIR LINES INC TL-B		09/30/2020	SCHEDULED REDEMPTION		500	500	485			15		15		500					04/27/2023	2FE
25277B-AB-4	DIAMOND SPORTS GROUP TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,978	4,976		24		24		5,000				16	08/24/2026	3FE
25365E-AR-6	DIEBOLD NIXDORF INCORPORATED TE		07/20/2020	Various		717,475	717,475	712,526	711,217		6,258		6,258		717,475				4,035	04/30/2022	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		09/30/2020	Various		99,150	100,647	100,310	100,467		(72)		(72)		100,395		(1,245)	(1,245)	969	10/02/2025	3FE
28031F-AD-2	EDGEWATER GENERATION LLC TER		09/30/2020	SCHEDULED REDEMPTION		15,208	15,208	14,880			327		327		15,208					12/13/2025	3FE
N2820E-AC-2	EG GROUP LIMITED	D	09/30/2020	Various		10,355	10,355	10,301	11,641	17	64		81		10,355				303	02/07/2025	4FE
28414B-AF-3	Elanco Animal Health Incorporate		09/25/2020	SCHEDULED REDEMPTION		43,275	43,275	43,275							43,275				1	08/01/2027	2FE
28470Y-AB-3	ELDORADO RESORTS TL B		08/14/2020	SCHEDULED REDEMPTION		2,922,880	2,922,880	2,924,073	2,920,133	3,998	(1,251)		2,748		2,922,880				32,192	04/17/2024	3FE
28849T-AC-6	ELLIE MAE INC TL		09/04/2020	SCHEDULED REDEMPTION		3,215,700	3,215,700	3,201,231	3,200,202		15,498		15,498		3,215,700				112,262	04/17/2026	4FE
29267Y-AM-4	ENERGIZER HOLDINGS INC TL B		07/17/2020	JPMORGAN CHASE & CO.		925,217	940,500	917,587	921,097		(3,395)		(3,395)		917,703		7,514	7,514	5,771	12/17/2025	3FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		09/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,867	1,866		9		9		1,875					08/03/2026	4FE
29373U-AC-5	ENVISION HEALTHCARE CORP TL		09/30/2020	SCHEDULED REDEMPTION		13,020	13,020	12,995	11,073	1,918	28		1,946		13,020				47	10/10/2025	5FE
29426N-AE-4	EPICOR SOFTWARE TLB		07/31/2020	SCHEDULED REDEMPTION		2,299,419	2,299,419	2,299,936	2,174,691		(378)		(378)		2,299,419				6,792	06/01/2022	4FE
29446C-AP-9	EQUINOX HOLDINGS INC TB-1		09/30/2020	SCHEDULED REDEMPTION		5,102	5,102	5,104	2,523		(1)		(1)		5,102				53	03/08/2024	5FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		09/30/2020	SCHEDULED REDEMPTION		5,250	5,250	5,198			53		53		5,250					02/04/2027	4FE
26908B-AK-9	ESH HOSPITLALITY INC TL B		09/30/2020	SCHEDULED REDEMPTION		3,617	3,617	3,615	2,416		2		2		3,617				7	09/18/2026	3FE
26926N-AN-5	EVO PAYMENTS INTERNATIONAL TLB		09/30/2020	SCHEDULED REDEMPTION		295,500	295,500	295,300	215,928		(256)		(256)		295,500				29	12/22/2023	4FE
30204K-AB-2	EXGEN RENEWABLES I LLC TLB		08/28/2020	SCHEDULED REDEMPTION		118,799	118,799	118,595	117,017	1,561	221		1,782		118,799				1,201	11/28/2024	4FE
30233P-AB-6	EYECARE PARTNERS LLC TL		09/30/2020	SCHEDULED REDEMPTION		5,321	5,321	5,314			7		7		5,321				66	02/18/2027	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		5,376	5,376	5,382	5,381	1	(7)		(5)		5,376				17	08/02/2024	4FE
31740M-AC-5	FINANCIAL & RISK US HOLDINGS TLB		09/30/2020	SCHEDULED REDEMPTION		7,814	7,814	7,795	7,793		21		21		7,814					10/01/2025	4FE
05554J-AH-0	FIRST EAGLE HOLDINGS INC FKA TLB		09/30/2020	SCHEDULED REDEMPTION		3,438	3,438	3,433			4		4		3,438				25	02/02/2027	3FE
33818X-AH-3	FITNESS INTERNATIONAL LLC TLB		07/20/2020	COST OF CARRY		(112)											(112)	(112)		04/18/2025	4FE
33905P-AE-1	FLEETWASH INC TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		23,428	23,428	23,283	22,220	1,056	14,209		15,265		23,428				345	10/01/2024	3PL
34721H-AB-5	FORT DEARBORN HLDGS INC TL		09/30/2020	SCHEDULED REDEMPTION		5,131	5,131	5,097	4,939	152	41		192		5,131					10/19/2023	4FE
35039H-AB-9	FOUNDATION BUILDING MATERIALS TLB		09/30/2020	SCHEDULED REDEMPTION		7,513	7,513	7,491	7,489		24		24		7,513					08/13/2025	4FE
35645#-AA-3	FREEDOM SCIENTIFIC 1STLN TL		09/30/2020	SCHEDULED REDEMPTION		14,635	14,635	14,578	14,598		37		37		14,635					11/10/2023	3PL
35645#-AE-5	FREEDOM SCIENTIFIC 2018 TL		09/30/2020	SCHEDULED REDEMPTION		3,186	3,186	3,171	3,174		12		12		3,186					11/10/2023	4
35645#-AC-9	FREEDOM SCIENTIFIC INCR TL		09/30/2020	SCHEDULED REDEMPTION		4,375	4,375	4,357	4,363		12		12		4,375					11/10/2023	3PL
G3679Y-AC-6	Froneri International PLC Term L	D	09/30/2020	SCHEDULED REDEMPTION		6,563	6,563	6,546			16		16		6,563				14	01/29/2027	4FE
36814#-AA-4	GAYLORD CHEMICAL COMPANY LLC TL		09/30/2020	SCHEDULED REDEMPTION		25,000	25,000	24,796	24,789		211		211		25,000				415	10/12/2024	4
55316H-AB-1	GENESEE & WYOMING INC.		09/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				22	12/30/2026	3FE
37249U-AU-0	GENTIVA HEALTH SERVICES INC TLB		09/30/2020	SCHEDULED REDEMPTION		8,600	8,600	8,605			(5)		(5)		8,600				27	07/02/2025	4FE
37953U-AJ-1	GLOBALLOGIC INC TLB		09/30/2020	SCHEDULED REDEMPTION		4,310	4,310	4,305	4,304		6		6		4,310				11	08/01/2025	4FE
38017B-AP-1	GO DADDY OPERATING COMPANY LLC TLB		09/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750					08/07/2027	3FE
38017B-AN-6	GO DADDY OPERATING COMPANY TLB2		09/30/2020	SCHEDULED REDEMPTION		6,779	6,779	6,757	6,754		25		25		6,779				12	02/15/2024	3FE
51508P-AG-9	GOLDEN NUGGET INC TLB		09/30/2020	SCHEDULED REDEMPTION		9,095	9,095	9,113	4,829		68		68		9,095				27	10/04/2023	4FE
38245H-AC-1	GOODRX INC TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,247		3		3		1,250				3	10/10/2025	4FE
BASONP-X2-6	GREENROCK FINANCE INCRE TLB		09/30/2020	SCHEDULED REDEMPTION		2,546	2,546	2,547	1,260	18	4,491		4,509		2,546					06/28/2024	4FE
39843P-AG-8	GRIFOLS WORLDWIDE OPERATION LIM TL		09/30/2020	Various		3,865	5,013	4,862			150		150		5,013		(1,148)	(1,148)		11/15/2027	3FE
36250L-AP-9	GTT COMMUNICATIONS INC CLOSING		09/30/2020	Various		14,974	14,987	11,828	1,577	3	3,487		3,490		14,987		(13)	(13)	38	05/31/2025	4FE
40227U-AB-2	GULF FINANCE LLC TRANCHE B TL		09/30/2020	SCHEDULED REDEMPTION		15,588	15,588	11,922	8,350	402	3,969		4,371		15,588				73	08/25/2023	5FE
36249V-AG-1	GYP HOLDING III CORP 2018 INCRE TL		07/31/2020	SCHEDULED REDEMPTION		7,463	7,463	7,339	7,328		135		135		7,463				19	06/01/2025	4FE
41151P-AM-7	HARBOR FREIGHT TL		07/31/2020	SCHEDULED REDEMPTION		5,864	5,864	5,745	3,489		127		127		5,864				16	08/18/2023	3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		09/30/2020	SCHEDULED REDEMPTION		8,409	8,409	7,991	2,494		405		405		8,409				31	05/16/2024	4FE
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		08/28/2020	SCHEDULED REDEMPTION		130,791	130,791	130,586	130,558		234		234		130,791				253	10/20/2024	3FE
404122-BA-0	HCA INC B12 TL		09/30/2020	SCHEDULED REDEMPTION		10,427	10,427	10,427	10,427						10,427					03/13/2025	2FE
42206J-AT-9	HD SUPPLY INC TLB5		09/30/2020	SCHEDULED REDEMPTION		6,480	6,480	6,444	6,438		42		42		6,480					10/17/2023	3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		07/31/2020	SCHEDULED REDEMPTION		2,188	2,188	2,184	2,184		4		4		2,188				21	08/01/2024	4FE
40422K-AB-7	H-FOOD HLDGS (HEATHSIDE FOOD) TL		09/30/2020	SCHEDULED REDEMPTION		4,987	4,987	4,978	4,928	50	10		60		4,987					05/23/2025	4FE
G4712J-AK-8	HIG FINANCE 2 LIMITED INITIAL DO	D	09/30/2020	SCHEDULED REDEMPTION		4,965	4,965	4,975	1,265		(27)		(27)		4,965				20	12/20/2024	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING TL		09/30/2020	SCHEDULED REDEMPTION		18,750	18,750	18,797	18,656	152	(58)		94		18,750					05/30/2023	4FE
44928Q-AE-9	IBC CAPITAL LIMITED GOODPACK TLB1		09/30/2020	SCHEDULED REDEMPTION		5,529	5,529	5,516	1,940		9		9		5,529					09/11/2023	4FE
45232U-AB-4	ILLUMINATE BUYER LLC TL		07/24/2020	Various		835,212	850,000	828,750			114		114		828,864		6,347	6,347		06/30/2027	4FE
BASOQU-4X-6	INFOBASE HOLDINGS INC REVOLVER		09/09/2020	SCHEDULED REDEMPTION		1,145,000	1,145,000	1,145,000			5,458		5,458		1,145,000				11,474	12/20/2022	6*
45674B-AA-6	INFOBASE HOLDINGS INC TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		74,902	74,902	74,470	73,425	974	10,881		11,854		74,902				1,051	12/20/2022	4
45781B-AG-0	INOVALON HOLDINGS INC REFI DATE TL		07/01/2020	SCHEDULED REDEMPTION		1,230	1,230	1,215			14		14		1,230				3	04/02/2025	4FE
46124C-AB-3	INTRAWEST RESORTS HLDS BLUEBIRD TL		09/30/2020	SCHEDULED REDEMPTION		9,063	9,063	9,046	9,043		19		19		9,063				24	07/31/2024	4FE
29251L-AF-5	IPS ACQUISITION LLC TLB-2		09/30/2020	SCHEDULED REDEMPTION		1,247	1,247	1,244			2		2		1,247				5	11/07/2024	4FE
45004K-AC-0	IRI HOLDINGS INC. INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		4,407	4,407	4,377	2,460	55	26		81		4,407					12/01/2025	4FE
47009Y-AK-3	JAGUAR HOLDING COMPANY II TL		09/30/2020	SCHEDULED REDEMPTION		19,413	19,413	19,375	19,363		50		50		19,413				62	08/18/2022	4FE

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
46611V-AU-9	JBS USA LUX S.A. TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		4,252	4,252	4,253	4,254		(2)		(2)		4,252				33	05/01/2026	3FE
48562R-AL-3	KAR AUCTION SERVICES INC		09/30/2020	SCHEDULED REDEMPTION		2,704	2,704	2,703	2,703						2,704					09/19/2026	4FE
C4927U-AB-8	KESTREL BIDCO INC. TL	A	09/30/2020	Various				927			11		11						10	12/11/2026	4FE
72584D-AE-4	KFC HOLDINGS YUM BRANDS NEW TLB		09/30/2020	SCHEDULED REDEMPTION		7,463	7,463	7,468	7,468	1	(6)		(5)		7,463					04/03/2025	3FE
78572G-AN-8	KSBR HOLDING CORP		07/31/2020	SCHEDULED REDEMPTION		37,499	37,499	37,154	37,153		346		346		37,499				5,405	04/15/2026	4FE
05278G-AB-4	L&W INC (AUTOKINITON) TLB		09/30/2020	SCHEDULED REDEMPTION		2,411	2,411	2,417			(6)		(6)		2,411					05/22/2025	4FE
50179U-AJ-2	LBM BORROWER LLC TL C		09/30/2020	SCHEDULED REDEMPTION		7,771	7,771	7,719	7,714		57		57		7,771				95	08/20/2022	4FE
00165H-AB-9	LEARFIELD COMM (AL PARENT) INI TL		09/30/2020	SCHEDULED REDEMPTION		6,824	6,824	6,613	5,981	594	249		843		6,824				27	12/01/2023	5FE
53186*-AA-3	LIFE EXTENSION INST. (EHE) TL		08/27/2020	Various		6,292,467	6,405,297	6,363,917	6,394,435		16,124		16,124		6,360,412		(67,946)	(67,946)		02/18/2022	5
54805B-AB-5	LOWER CADENCE HOLDINGS LLC TLB		09/30/2020	SCHEDULED REDEMPTION		2,531	2,531	2,510	2,498	10	23		33		2,531				10	05/22/2026	4FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		09/30/2020	SCHEDULED REDEMPTION		6,710	6,710	5,787			923		923		6,710				60	09/24/2024	5FE
57777P-AB-1	MAVIS TIRE EXPRESS CLOSING TL		09/30/2020	SCHEDULED REDEMPTION		8,399	8,399	8,346	7,238	169	53		223		8,399				76	03/20/2025	4FE
58401D-AD-6	MED PARENTCO LP DELAYED TL		09/30/2020	SCHEDULED REDEMPTION		918	918	911	166		6		6		918					08/31/2026	4FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		5,255	5,255	5,237	3,222		18		18		5,255				21	08/31/2026	4FE
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		2,545	2,545	2,561	2,513	51	(19)		32		2,545				10	10/31/2024	4FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	07/02/2020	SCHEDULED REDEMPTION		2,628,312	2,628,312	2,601,530	2,596,841		31,471		31,471		2,628,312				47,839	08/13/2021	5FE
N7900H-AG-8	MEDI ARENA ACQUISITION BV DTLB	D	07/02/2020	SCHEDULED REDEMPTION		500,000	500,000	500,749	500,820		(820)		(820)		500,000				13,046	08/13/2022	5FE
58446H-AR-3	MEDIACOM ILLINOIS LLC TL N		09/30/2020	SCHEDULED REDEMPTION		438,130	438,130	437,237	436,630		1,500		1,500		438,130				160	02/15/2024	3FE
58506P-AF-8	MEDPLAST HOLDINGS INC TL		09/30/2020	Various		5,195	5,199	5,086	4,213	94	113		207		5,199		(4)	(4)		07/02/2025	5FE
D6000E-AB-8	MESSER INDUSTRIES LLC TERM LOAN	D	09/30/2020	SCHEDULED REDEMPTION		3,111	3,111	3,115	1,590		(3)		(3)		3,111				22	03/01/2026	3FE
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		3,950	3,950	3,937	3,936		14		14		3,950				47	09/13/2024	4FE
45567Y-AL-9	MH SUB I LLC INCREMENTAL TL		09/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,850			150		150		5,000					09/13/2024	4FE
59565T-AH-2	MIDCONTINENT COMMUNICATIONS TL		09/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,495	2,494		6		6		2,500				2	08/15/2026	3FE
605024-AQ-1	MISSION BROADCASTING INC TL B3		09/03/2020	Various		115,499	115,499	116,366			146		146		115,499				712	01/17/2024	3FE
60662W-AM-4	MITCHELL INTERNATIONAL		09/30/2020	SCHEDULED REDEMPTION		4,633	4,633	4,624	4,587	36	10		46		4,633				14	11/29/2024	4FE
60935Q-AJ-5	MONEYGRAM INTERNATIONAL INC TLB		09/30/2020	Various		7,782	7,798	7,661	6,338	609	148		758		7,798		(16)	(16)		06/30/2023	4FE
61022Y-AC-5	MONOTYPE IMAGING HOLDINGS INC TL		09/30/2020	SCHEDULED REDEMPTION		5,000	5,000	4,770	3,823		244		244		5,000				83	10/09/2026	4FE
63689E-AJ-4	NATIONAL MENTOR HOLDINGS INC TLB		09/30/2020	SCHEDULED REDEMPTION		4,026	4,026	4,027	1,354		(1)		(1)		4,026					03/09/2026	4FE
63939W-AG-8	NAVICURE INC TL B		09/30/2020	SCHEDULED REDEMPTION		3,125	3,125	3,119	3,118		7		7		3,125				12	10/22/2026	4FE
63937Y-AE-1	NAVISTAR INC TERM LOAN B		08/06/2020	Various		4,826	4,828	4,844	2,547		(18)		(18)		4,828		(2)	(2)	15	11/06/2024	3FE
64029B-AD-0	NELLSON (LES ALIMENTS) TLA2		09/30/2020	Various		4,307,573	4,307,573	4,302,101	3,876,816	423,605	7,152		430,757		4,307,573				62,068	12/23/2021	4FE
64746P-AC-3	NEW MILANI GROUP TL		09/30/2020	SCHEDULED REDEMPTION		16,250	16,250	16,133	15,626	497	127		624		16,250					06/06/2024	4
65340M-AN-3	NIACET CORP TL		09/24/2020	SCHEDULED REDEMPTION		121,426	121,426	120,753	120,639		787		787		121,426				626	02/01/2024	2PL
65409Y-BK-0	NIELSEN FINANCE LLC VNJ INC		07/09/2020	SCHEDULED REDEMPTION		1,000	1,000	980			20		20		1,000				3	06/06/2025	3FE
665730-A*-8	NORTHERN STAR (SYS CONTROL) TL		09/30/2020	SCHEDULED REDEMPTION		11,225	11,225	11,183	11,181		44		44		11,225				325	03/28/2025	3PL
N8232N-AB-3	NOURYON FIN BV (AKZNVL) TL	D	09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,245	1,245		5		5		1,250					10/01/2025	4FE
629738-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/30/2020	SCHEDULED REDEMPTION		135,023	135,023	133,782	133,493		1,530		1,530		135,023				2,502	06/07/2022	4
F6628D-AL-8	NUMERICABLE US TLB-12	D	07/15/2020	SCHEDULED REDEMPTION		17,500	17,500	17,468	17,466		34		34		17,500					01/31/2026	4FE
68042*-AA-5	OLDE THOMPSON LLC TL		07/21/2020	SCHEDULED REDEMPTION		8,076,250	8,076,250	8,017,309	7,694,989	315,568	65,693		381,261		8,076,250				24,734	05/14/2024	4PL
68218E-AH-7	ON SEMICONDUCTOR CORPORATION TER		09/30/2020	SCHEDULED REDEMPTION		1,237	1,237	1,235	1,234		3		3		1,237				2	09/16/2026	3FE
68404X-AB-2	OPTIV INC INITIAL TERM LOAN FI TL		09/30/2020	SCHEDULED REDEMPTION		1,757	1,757	1,697	1,250	158	63		222		1,757				7	02/01/2024	5FE
68835U-AC-5	OSMOTICA HOLDINGS US TL A		09/30/2020	SCHEDULED REDEMPTION		1,523,564	1,523,564	1,518,678	1,498,976	19,322	5,266		24,588		1,523,564				38,191	12/21/2022	4
BASOV4-EQ-2	OVERSEAS SHIPHOLDING GROUP INC TL		09/01/2020	SCHEDULED REDEMPTION		317,703	317,703	310,911	311,244		6,459		6,459		317,703				1,437	12/21/2023	4FE
69315J-AD-5	PAI HOLDCO (PARTS AUTH) INCR DDTL		09/30/2020	SCHEDULED REDEMPTION		3,272	3,272	3,268	3,198	69	5		74		3,272					01/05/2025	5PL
69315J-AC-7	PAI HOLDCO (PARTS AUTH) INCR TL		09/30/2020	SCHEDULED REDEMPTION		6,214	6,214	6,191	6,077	114	24		137		6,214				84	01/05/2025	5PL
C8000C-AB-9	PANTHER BF AGGREGATOR 2 L P TL-B		09/30/2020	Various		1,033,105	1,058,605	1,049,473	1,048,701	1	857		857		1,049,559		(16,453)	(16,453)	3,392	04/30/2026	4FE
70323K-AC-2	PATHWAY VET ALLIANCE LLC INI TL		09/30/2020	SCHEDULED REDEMPTION		3,468	3,468	3,381			87		87		3,468				13	03/31/2027	4PL
70583G-AW-2	PELICAN PRODUCTS INC TL		09/30/2020	SCHEDULED REDEMPTION		1,875	1,875	1,872	1,716	156	4		159		1,875					05/01/2025	4FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/30/2020	SCHEDULED REDEMPTION		9,875	9,875	9,768			107		107		9,875				24	06/23/2025	3Z
71714D-AE-9	PHARMALOGIC HOLDINGS CORP DDTL		09/30/2020	SCHEDULED REDEMPTION		2,579	2,579	2,576	2,458	117	3		120		2,579				10	06/11/2023	4PL
71714D-AG-4	PHARMALOGIC HOLDINGS CORP INIT TL		09/30/2020	SCHEDULED REDEMPTION		4,795	4,795	4,787	4,571	215	9		224		4,795				18	06/11/2023	4PL
71714D-AF-6	PHARMALOGIC HOLDINGS CORP INITI		09/30/2020	SCHEDULED REDEMPTION		1,377	1,377	1,375	1,312	62	2		64		1,377				5	06/11/2023	4PL
71913B-AE-2	PHOENIX GUAR (BRIGHTSPRING)TLB1		09/30/2020	SCHEDULED REDEMPTION		7,876	7,876	7,827			49		49		7,876					03/05/2026	4FE
72108P-AP-9	PIKE CORP TL		08/28/2020	SCHEDULED REDEMPTION		1,527,819	1,527,819	1,524,450	1,524,176		3,642		3,642		1,527,819				4,805	07/24/2026	4FE
72431H-AB-6	PISCES MIDCO INC (AKA PLYGEM I) TL		09/30/2020	SCHEDULED REDEMPTION		3,807	3,807	3,740			67		67		3,807					04/12/2025	4FE
73931U-AC-8	POWER STOP LLC INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,941	14,850	85	65		150		15,000				64	10/19/2025	4
69374N-AC-6	PRECISION VALVE CORPORATION TL		09/30/2020	SCHEDULED REDEMPTION		9,411	9,411	9,353	7,952	1,420	38		1,459		9,411				138	08/02/2024	4
74045B-AC-1	PREGIS LLC TL		09/30/2020	SCHEDULED REDEMPTION		3,750	3,750	3,734	3,732		18		18		3,750				13	07/31/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		09/30/2020	SCHEDULED REDEMPTION		18,750	18,750	18,548	18,521		229		229		18,750					01/02/2025	4.
03765V-AJ-9	PRIME SECURITY SERVICES BORROWER		08/28/2020	Various		242,744	243,150	240,933	240,795		190		190		240,984		1,760	1,760	2,147	09/23/2026	3FE
74347C-AL-4	PROQUEST LLC FKA PROQUEST CSA L TL		09/24/2020	SCHEDULED REDEMPTION		38,543	38,543	38,454	38,448		94		94		38,543				4	10/23/2026	4FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		09/30/2020	SCHEDULED REDEMPTION		1,176	1,176	1,140			36		36		1,176					02/12/2027	4FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		09/30/2020	SCHEDULED REDEMPTION		7,087	7,087	7,079	4,697		(6)		(6)		7,087				17	02/01/2027	4FE
44969C-BH-2	QUINTILES IMS INC TLB2		09/30/2020	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					01/13/2025	3FE
75008Q-AL-0	RACKSPACE HOSTING INC TL B		09/30/2020	SCHEDULED REDEMPTION		4,968	4,968	4,968	4,814	154			154		4,968				32	11/03/2023	4FE
75972J-AB-0	RENAISSANCE LEARNING INC TL		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,248	1,242	6	3		8		1,250				4	05/30/2025	4FE
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS INC		09/30/2020	SCHEDULED REDEMPTION		38,614	38,614	38,565			48		48		38,614				58	02/04/2027	3FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		08/04/2020	SCHEDULED REDEMPTION		956,615	956,615	956,113	956,005		610		610		956,615				532	02/05/2023	4FE
77313D-AN-1	ROCKET SOFTWARE INC TL		09/30/2020	SCHEDULED REDEMPTION		2,885	2,885	2,851	2,214	81	33		113		2,885				12	11/28/2025	4FE
74966F-AJ-2	RP CROWN PARENT ITL		07/31/2020	Various		1,972,564	1,974,425	1,973,000	1,972,250		1,697		1,697		1,973,947		(1,383)	(1,383)	20,617	10/12/2023	4FE
74969A-AC-5	RPI 2019 Intermediate Finance Tr		09/02/2020	Various		1,990,000	1,990,000	1,990,000							1,990,000				10,192	02/11/2027	2FE
74968Y-AC-4	RPI INTERMEDIATE FINANCE TRUST T		08/14/2020	Various		1,240	1,240	1,234			92		92		1,240				56	02/11/2027	3FE
75774E-AB-1	RSA SECURITY LLC TERM LOAN		09/18/2020	Various		495,381	500,000	490,000			23		23		490,023		5,358	5,358		09/01/2027	1Z
78466D-BD-5	S&C TECHNOLOGIES HLDGS TLB3		09/30/2020	SCHEDULED REDEMPTION		7,548	7,548	7,442	3,460		99		99		7,548				13	04/16/2025	3FE
78404X-AH-8	SBA SENIOR FINANCE II LLC INITI TL		09/30/2020	SCHEDULED REDEMPTION		11,966	11,966	11,915	11,908		58		58		11,966				21	04/11/2025	3FE
80875A-AP-6	SCIENTIFIC GAMES INT. TLB-5		09/30/2020	SCHEDULED REDEMPTION		6,813	6,813	6,819	3,737		(4)		(4)		6,813					08/14/2024	4FE
81527C-AM-9	SEDGWICK CLAIMS MANAGEMENT SERVI		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					09/03/2026	4FE
81527C-AL-1	SEDGWICK CMS HOLDINGS INC TLB		09/30/2020	SCHEDULED REDEMPTION		4,997	4,997	4,923	4,915		82		82		4,997					12/31/2025	4FE
81683U-AN-7	SEMINOLE TRIBE OF FL NEW REFI TL		09/30/2020	SCHEDULED REDEMPTION		74,231	74,231	74,017	73,979		252		252		74,231				130	07/08/2024	2FE
82925B-AE-5	SINCLAIR TELEVISION GROUP INC TLB		09/30/2020	SCHEDULED REDEMPTION		2,187	2,187	2,178	2,177		11		11		2,187				5	09/30/2026	3FE
78453J-AD-8	SMG US MIDCO 2 INC 2020 REFINA TL		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,250							1,250				3	01/23/2025	4FE
83172D-AL-3	SMILE BRANDS INC 1ST LN TL		09/30/2020	SCHEDULED REDEMPTION		13,813	13,813	13,708	13,674	23	115		138		13,813				170	10/12/2024	5
83172D-AJ-8	SMILE BRANDS INC DDTL		09/30/2020	SCHEDULED REDEMPTION		5,662	5,662	5,629	5,606	43	216		258		5,662				70	10/12/2024	5
84748E-AD-2	SPECIALTY BUILDING PRODUCTS HLDGS		09/30/2020	Various		1,616,814	1,616,814	1,624,898			(8,084)		(8,084)		1,616,814				15,687	10/01/2025	4FE
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC TL		09/30/2020	SCHEDULED REDEMPTION		2,590	2,590	2,587	2,587		4		4		2,590				2	04/16/2025	3FE
78466D-BE-3	SS&C TECHNOLOGIES HOLDINGS INC TLB		09/30/2020	SCHEDULED REDEMPTION		5,303	5,303	5,229	2,431		69		69		5,303				9	04/16/2025	3FE
855031-AQ-3	STAPLES INC TL		08/03/2020	SCHEDULED REDEMPTION		4,842	4,842	4,617	3,764	34	226		259		4,842				72	04/16/2026	4FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	09/30/2020	SCHEDULED REDEMPTION		8,326	8,326	8,353	8,368		(42)		(42)		8,326				81	07/10/2025	2FE
85769E-AZ-4	STATION CASINOS LLC TLB		08/10/2020	COST OF CARRY		(2)											(2)	(2)		02/08/2027	4FE
85788B-AF-1	STEAK N SHAKE OPERATIONS INC TL		09/30/2020	SCHEDULED REDEMPTION		107,044	107,044	93,933	59,584	19,664	16,956		36,620		107,044				459	03/19/2021	6FE
L8908Y-AB-4	SUNSHINE LUXEMBOURG VII SARL COV L	D	09/30/2020	SCHEDULED REDEMPTION		5,000	5,000	5,053	1,242		(53)		(53)		5,000					10/01/2026	4FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	09/30/2020	SCHEDULED REDEMPTION		4,125	4,125	4,131			(6)		(6)		4,125					03/05/2027	4FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		09/30/2020	Various		6,723	7,058	6,530			528		528		7,058		(335)	(335)	28	09/02/2024	4FE
87583F-AJ-7	TANK HOLDINGS CORP 2020 REFI TL		09/30/2020	SCHEDULED REDEMPTION		4,145	4,145	4,161			(16)		(16)		4,145					03/26/2026	4FE
87817J-AE-8	TEAM HEALTH INC TL		09/30/2020	SCHEDULED REDEMPTION		1,558	1,558	1,556	1,256	299	2		301		1,558				5	02/06/2024	4FE
87876H-AC-4	TECOSTAR HOLDINGS INC TL B		09/30/2020	Various		4,109	4,109	4,107	8,179		(4)		(4)		4,109				95	05/01/2024	4FE
88023H-AC-4	TEMPO ACQUISITION ITL		08/07/2020	Various		4,452,532	4,512,537	7,609,195	3,865,078		(3,117,218)		(3,117,218)		4,474,087		(21,556)	(21,556)	16,335	05/01/2024	4FE
88023H-AD-2	TEMPO ACQUISITION LLC TL		09/30/2020	SCHEDULED REDEMPTION		9,931	9,931	9,781			150		150		9,931				34	11/02/2026	4FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		08/27/2020	BARINGS GLOBAL PRIVATE LOANS 3		3,187,511	3,244,286	3,231,970	3,227,117		6,470		6,470		3,233,587		(46,077)	(46,077)	33,975	09/05/2021	6*
88145L-AB-0	TERRIER MEDIA BUYER INCB TLB		09/30/2020	SCHEDULED REDEMPTION		3,438	3,438	3,420			17		17		3,438				14	12/17/2026	4FE
88166@-AC-7	TEX-TECH INDUSTRIES AMEND INCR TL		09/30/2020	SCHEDULED REDEMPTION		15,000	15,000	14,953	14,787	83	130		213		15,000					08/24/2023	4.
88166@-AA-1	TEX-TECH INDUSTRIES INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,409	12,320	69	111		180		12,500					08/24/2023	4.
27943U-AJ-5	THE EDELMAN FINANCIAL CNTR INTL TL		09/30/2020	SCHEDULED REDEMPTION		7,506	7,506	7,490	7,488		19		19		7,506					07/21/2025	4FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		08/31/2020	Various		8,101,537	8,224,910	49,049,541			(40,867,750)		(40,867,750)		8,181,791		(80,255)	(80,255)	124,767	07/20/2022	5.
BASOSL-74-5	THE ORIGINAL CAKERIE LLC REVOLVER		08/31/2020	Various		3,066,084	3,083,661	4,456,409	858,164		(545,253)		(545,253)		3,082,316		(16,232)	(16,232)	20,108	07/20/2022	6*
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		08/31/2020	Various		5,770,748	5,858,628	5,832,721	5,839,520		8,218		8,218		5,832,757		(62,009)	(62,009)	25,448	07/20/2022	5.
87265V-AF-5	T-MOBILE USA INC TL		09/30/2020	SCHEDULED REDEMPTION		10,375	10,375	10,286			89		89		10,375				30	04/01/2027	2FE
87261S-AD-1	TMS INTERNATIONAL CORP. (AKA TUB		09/30/2020	SCHEDULED REDEMPTION		3,487	3,487	3,453	2,761	14	35		49		3,487				12	08/14/2024	4FE
89334G-AX-2	TRANS UNION TLB-5		09/30/2020	SCHEDULED REDEMPTION		6,637	6,637	6,621	6,619		18		18		6,637				12	11/16/2026	3FE
89364M-BQ-6	TransDigm Inc. Tranche E Refinan		09/30/2020	SCHEDULED REDEMPTION		8,620	8,620	8,577			44		44		8,620					05/30/2025	4FE
89364M-BR-4	TRANSDIGM INC. TRANCHE F REFINAN		09/30/2020	SCHEDULED REDEMPTION		6,166	6,166	6,120			45		45		6,166					12/09/2025	4FE
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL		09/30/2020	SCHEDULED REDEMPTION		5,934	5,934	5,458			477		477		5,934				27	09/27/2024	4FE
896168-AA-5	TRIDENT MARITIME TL		08/27/2020	Various		5,828,979	5,932,803	5,888,874	5,883,188		6,434		6,434		5,889,623		(60,644)	(60,644)	159,770	06/04/2024	3PL
89787R-AG-7	TRUGREEN LIMITED PARTNERSHIP TER		09/30/2020	SCHEDULED REDEMPTION		8,125	8,125	8,090	8,088		37		37		8,125				29	03/19/2026	4FE
90266U-AF-0	UFC HOLDINGS LLC TERM B LOAN		09/30/2020	SCHEDULED REDEMPTION		11,123	11,123	10,999	10,991		131		131		11,123				120	04/29/2026	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		09/30/2020	SCHEDULED REDEMPTION		6,615	6,615	6,616	3,125		(3)		(3)		6,615				20	05/04/2026	4FE
90932R-AE-4	UNITED AIR LINES INC TLB		09/29/2020	Various		4,602	4,602	4,602	9,203						4,602				8	04/01/2024	3FE
91116K-AB-1	UNITED NATURAL FOODS INITIAL TL		09/23/2020	SCHEDULED REDEMPTION		102,128	102,128	98,369	72,526	10,258	3,971		14,229		102,128				424	10/18/2025	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/30/2020	SCHEDULED REDEMPTION		27,649	27,649	27,553	22,672	4,868	109		4,977		27,649					10/04/2021	5FE
90349Y-AF-3	US ECOLOGY INC TLB		09/30/2020	SCHEDULED REDEMPTION		1,908	1,908	1,907	1,245		1		1		1,908				5	11/02/2026	3FE
90351H-AD-0	US FOODS INC TLB		09/30/2020	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				39	09/13/2026	4FE
90351H-AB-4	US FOODS INC TL-B		09/30/2020	SCHEDULED REDEMPTION		6,282	6,282	6,273	6,272		10		10		6,282				11	06/27/2023	4FE
90351N-AF-2	USI HOLDINGS CORP		09/30/2020	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					12/02/2026	4FE
05642F-AE-1	VENTIA MIDCO PTY LTD 2017 REFI TLB	D	08/14/2020	Various		194,703	200,000	195,000			79		79		195,079		(376)	(376)	5	05/21/2026	3FE
92531H-AB-3	VERSCEND HOLDING CORP TLB		09/30/2020	SCHEDULED REDEMPTION		5,032	5,032	5,047	4,409		(17)		(17)		5,032				21	08/27/2025	4FE
92531S-AZ-6	VERTAFORE INC TL B		09/03/2020	Various		3,595,250	3,595,250	3,581,972	3,549,482	30,892	14,875		45,768		3,595,250				22,193	07/02/2025	4FE
92537E-AB-4	VERTIV GROUP CORPORATION TERM LO		09/30/2020	SCHEDULED REDEMPTION		10,313	10,313	10,261			52		52		10,313					03/02/2027	4FE
88233F-AK-6	VISTRA OPERATIONS COMPANY LLC TLB		09/30/2020	SCHEDULED REDEMPTION		9,191	9,191	9,183	9,182		9		9		9,191				16	12/31/2025	2FE
00215N-AJ-9	VM CONSOLIDATED AKA ATS TLB1		09/30/2020	SCHEDULED REDEMPTION		4,996	4,996	5,024			(28)		(28)		4,996				45	02/28/2025	4FE
91834W-AC-4	VS BUYER LLC TERM LOAN B		09/30/2020	SCHEDULED REDEMPTION		1,563	1,563	1,555			8		8		1,563				5	02/28/2027	4FE
93369P-AF-1	WAND NEWCO 3 (AKA CALIBER) TLB1		09/30/2020	SCHEDULED REDEMPTION		6,563	6,563	6,595			(33)		(33)		6,563				68	02/05/2026	4FE
68162R-AC-5	WEST CORPORATION TERM LOAN		09/02/2020	Various		1,078,567	1,209,576	1,201,517	1,022,261	178,447	1,095		179,542		1,201,802		(123,236)	(123,236)	32,602	10/10/2024	4FE
95810D-AR-2	WESTERN DIGITAL CORP US TB-4L		07/31/2020	SCHEDULED REDEMPTION		140,000	140,000	138,550	138,299		1,701		1,701		140,000				209	04/29/2023	2FE
96208U-AP-6	WEX INC TERM B3		09/30/2020	SCHEDULED REDEMPTION		7,294	7,294	7,203	7,193		101		101		7,294					05/15/2026	3FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		09/30/2020	SCHEDULED REDEMPTION		14,375	14,375	14,349	14,288	58	29		87		14,375					05/18/2025	5FE
97246F-AF-3	WILSONART TRANCHE D TL		09/30/2020	SCHEDULED REDEMPTION		7,463	7,463	7,461	7,460		2		2		7,463				81	12/19/2023	4FE
92929L-AT-5	WMG ACQUISITION TRANCHE F TL		08/12/2020	SCHEDULED REDEMPTION		1,588,395	1,588,395	1,585,474	1,440,640		3,587		3,587		1,588,395				3,286	11/01/2023	3FE
97939D-AD-5	WOODFORD EXPRESS LLC ITL		09/30/2020	SCHEDULED REDEMPTION		1,371	1,371	1,361	1,189	172	11		182		1,371				8	01/27/2025	5FE
92937J-AM-5	WP CPP HOLDINGS INITIAL TL		09/30/2020	SCHEDULED REDEMPTION		4,806	4,806	4,798	4,764	33	9		42		4,806				20	04/30/2025	4FE
98310C-AC-6	WYNDHAM HOTELS & RESORTS INC TLB		09/30/2020	SCHEDULED REDEMPTION		12,500	12,500	12,513	12,515		(15)		(15)		12,500					05/30/2025	3FE
C8614Y-AB-9	XPLORNET COMMUNICATIONS INC TL	A	09/30/2020	SCHEDULED REDEMPTION		8,750	8,750	8,313			438		438		8,750				39	06/10/2027	4FE
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						96,159,892	97,036,703	141,881,509	75,001,803	1,045,923	(44,198,893)		(43,152,969)		96,731,570		(571,678)	(571,678)	979,606	XXX	XXX
8399997. Total - Bonds - Part 4						5,263,214,498	4,818,207,625	5,133,909,211	2,411,000,963	(2,562,959)	(51,952,061)		(54,515,020)		5,070,929,000	42,939	186,252,207	186,295,146	103,733,934	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,263,214,498	4,818,207,625	5,133,909,211	2,411,000,963	(2,562,959)	(51,952,061)	XXX	(54,515,020)	XXX	5,070,929,000	42,939	186,252,207	186,295,146	103,733,934	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
68269G-10-7	1LIFE HEALTHCARE INC		08/05/2020	GOLDMAN, SACHS & CO.	73.000	2,209		2,800							2,800		(591)	(591)			
88554D-20-5	3D SYSTEMS CORP		07/22/2020	Various	635.000	4,214		4,439							4,439		(224)	(224)			
88579Y-10-1	3M COMPANY		09/03/2020	GOLDMAN, SACHS & CO.	1,916.000	318,633		298,877							298,877		19,756	19,756	2,817		
282914-10-0	8X8 INC.		07/22/2020	Various	489.000	8,143		6,842							6,842		1,301	1,301			
000361-10-5	A A R CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	144.000	2,735		2,618							2,618		117	117			
000360-20-6	AAON INC		08/26/2020	CITIGROUP GLOBAL MARKETS	50.000	2,899		2,416							2,416		483	483	10		
002824-10-0	ABBOTT LABS		09/03/2020	GOLDMAN, SACHS & CO.	6,540.000	680,573		588,915	10,597	(440)			(440)		588,915		91,658	91,658	2,442		
00287Y-10-9	ABBVIE INC		09/03/2020	GOLDMAN, SACHS & CO.	5,593.000	516,318		528,447	10,713	(1,914)			(1,914)		528,447		(12,129)	(12,129)	7,270		
003654-10-0	ABIOMED INC		09/03/2020	GOLDMAN, SACHS & CO.	147.000	43,218		35,477							35,477		7,741	7,741			
000957-10-0	ABM INDUSTRIES		08/05/2020	Various	241.000	8,521		6,311							6,311		2,210	2,210	79		
00404A-10-9	ACADIA HEALTHCARE CO INC		07/22/2020	CITIGROUP GLOBAL MARKETS	363.000	10,380		6,708							6,708		3,671	3,671			
004225-10-8	ACADIA PHARMACEUTICALS INC		08/05/2020	Various	335.000	14,363		16,237							16,237		(1,874)	(1,874)			
00436Q-10-6	ACCEL ENTERTAINMENT INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	734.000	5,795		6,467							6,467		(672)	(672)			
G1151C-10-1	ACCENTURE PLC		09/03/2020	Various	3,461.000	816,778		708,749	25,479	(5,618)			(5,618)		708,749		108,029	108,029	2,999		
00081T-10-8	ACCO BRANDS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	486.000	3,166		2,454							2,454		712	712	95		
00437E-10-2	ACCOLADE INC		07/02/2020	NATIONAL BANK OF CANADA	200.000	6,475		4,400							4,400		2,075	2,075			
E7813W-16-3	ACTIVIDADES DE CONSTRUCCION Y SERV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,783.000	63,179		69,862							69,862	2,904	(9,587)	(6,683)	3,288		

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in 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	NAIC Designation and Administrative Symbol
00507V-10-9	ACTIVISION BLIZZARD INC		09/03/2020	GOLDMAN, SACHS & CO.	3,401.000	274,521		251,996							251,996		22,525	22,525			
00508Y-10-2	ACUITY BRANDS INC		08/05/2020	Various	257.000	26,140		24,116							24,116		2,024	2,024	24		
005098-10-8	ACUSHNET HOLDINGS CORP		08/26/2020	Various	1,756.000	68,340		46,223							46,223		22,117	22,117	516		
00650F-10-9	ADAPTIVE BIOTECHNOLOGIES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	75.000	3,061		2,981							2,981		81	81			
SBH57B-M3-6	ADDTECH B	B	09/21/2020	EXCHANGE	688.000	7,355		6,914							6,914	441		441	67		
006739-10-6	ADDUS HOMECARE CORP		08/26/2020	Various	89.000	8,159		8,085							8,085		74	74			
H00392-31-8	ADECCO CHESEREX	B	09/03/2020	GOLDMAN, SACHS & CO.	5,695.000	299,153		251,540							251,540	12,228	35,385	47,613	2,199		
D0066B-18-5	ADIDAS SALOMON AG	B	09/03/2020	GOLDMAN, SACHS & CO.	640.000	201,512		167,915							167,915	9,873	23,724	33,597			
00724F-10-1	ADOBE INC		07/27/2020	Various	460.000	201,462		167,239	19,129	(4,419)			(4,419)		167,239		34,222	34,222			
00090Q-10-3	ADT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	126.000	932		544							544		387	387	9		
00737L-10-3	ADTALEM GLOBAL EDUCATION INC		08/26/2020	Various	254.000	8,106		7,031							7,031		1,075	1,075			
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/03/2020	GOLDMAN, SACHS & CO.	407.000	63,155		57,889							57,889		5,266	5,266	93		
00790X-10-1	ADVANCED DISPOSAL SERVICES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	469.000	14,125		14,162							14,162		(37)	(37)			
00790R-10-4	ADVANCED DRAINAGE SYSTEMS INC		08/26/2020	Various	1,585.000	79,627		51,344							51,344		28,283	28,283	235		
007973-10-0	ADVANCED ENERGY INDUSTRIES		08/26/2020	CITIGROUP GLOBAL MARKETS	293.000	21,441		19,037							19,037		2,403	2,403			
007903-10-7	ADVANCED MICRO DEVICES INC		09/03/2020	Various	6,962.000	574,202		371,875	159,639	(74,667)			(74,667)		371,875		202,327	202,327			
S68704-90-7	ADVANTEST CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	900.000	44,736		48,985							48,985	1,680	(5,929)	(4,249)			
00773U-10-8	ADVERUM BIOTECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	133.000	1,637		2,383							2,383		(747)	(747)			
N3501V-10-4	ADYEN NV	B	09/03/2020	GOLDMAN, SACHS & CO.	68.000	107,335		97,945							97,945	5,477	3,913	9,390			
00766T-10-0	AECOM TECHNOLOGY GROUP		08/05/2020	Various	554.000	21,244		17,029							17,029		4,215	4,215			
00771V-10-8	AERIE PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	365.000	4,356		4,737							4,737		(380)	(380)			
007800-10-5	AEROJET ROCKETDYNE HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	311.000	12,874		13,504							13,504		(630)	(630)			
00130H-10-5	AES CORP		07/27/2020	GOLDMAN, SACHS & CO.	494.000	7,531		6,328							6,328		1,203	1,203			
008252-10-8	AFFILIATED MANAGERS GR		08/05/2020	Various	65.000	4,543		4,402							4,402		141	141	1		
001055-10-2	AFLAC INC.		09/03/2020	GOLDMAN, SACHS & CO.	3,036.000	112,132		109,387							109,387		2,745	2,745	850		
SB86S2-N0-6	AGEAS NV	B	09/03/2020	GOLDMAN, SACHS & CO.	3,926.000	164,789		134,142							134,142	7,501	23,147	30,647			
00847G-70-5	AGENUS INC.		08/05/2020	GOLDMAN, SACHS & CO.	689.000	2,298		2,432							2,432		(134)	(134)			
00846U-10-1	AGILENT TECHNOLOGIES INC		07/27/2020	GOLDMAN, SACHS & CO.	679.000	66,041		60,641							60,641		5,400	5,400			
00847X-10-4	AGIOS PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	239.000	10,347		8,579							8,579		1,768	1,768			
00123Q-10-4	AGNC INVESTMENT REIT CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	15,048.000	210,291		191,634							191,634		18,657	18,657	6,464		
008492-10-0	AGREE REALTY CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	165.000	10,656		10,214							10,214		443	443	196		
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	59,200.000	613,676		550,188							550,188	(4)	63,492	63,488			
00900T-10-7	AIMMUNE THERAPEUTICS INC		07/22/2020	Various	328.000	5,106		4,765							4,765		342	342			
00912X-30-2	AIR LEASE CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	44.000	1,318		1,248							1,248		71	71			
009158-10-6	AIR PRODUCTS & CHEM		09/03/2020	GOLDMAN, SACHS & CO.	709.000	209,892		166,712	15,039	(2,653)			(2,653)		166,712		43,180	43,180	1,130		
S60107-02-6	AISIN CORPORATION	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,200.000	37,594		34,926							34,926	1,198	1,470	2,668			
J00882-12-6	AJINOMOTO	B	09/03/2020	GOLDMAN, SACHS & CO.	10,500.000	201,136		170,540	50,104	(2,879)			(2,879)	(1,261)	170,540	4,859	25,737	30,596	436		
00971T-10-1	AKAMAI TECHNOLOGIES		09/03/2020	Various	1,212.000	137,995		124,051							124,051		13,944	13,944			
00972L-10-7	AKCEA THERAPEUTICS INC		08/05/2020	Various	619.000	7,271		7,896							7,896		(624)	(624)			
00972D-10-5	AKEBIA THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	42.000	468		469							469		(1)	(1)			
00973Y-10-8	AKERO THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	65.000	2,180		2,595							2,595		(415)	(415)			
00973J-10-1	AKOUOS INC		07/02/2020	NATIONAL BANK OF CANADA	400.000	8,702		6,800							6,800		1,902	1,902			
SB40B2-71-7	ALACER GOLD CORP		09/16/2020	MERGER	729.000	5,240		4,994							4,994	169	77	247			
011311-10-7	ALAMO GROUP INC		08/05/2020	Various	46.000	4,754		4,179							4,179		575	575	2		
012348-10-8	ALBANY INTERNATIONAL CORP.		08/05/2020	GOLDMAN, SACHS & CO.	53.000	2,727		2,711							2,711		16	16			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
H01301-12-8	ALCON INC	B	09/23/2020	Various	4,291.000	242,652		246,170							246,170	11,688	(15,207)	(3,518)			
014491-10-4	ALEXANDER AND BALDWIN INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	932.000	11,067		10,087							10,087		980	980			
014752-10-9	ALEXANDERS, INC.		08/05/2020	Various	13.000	3,326		3,113							3,113		213	213	32		
015271-10-9	ALEXANDRIA REAL ESTATE		07/06/2020	CITIGROUP GLOBAL MARKETS	348.000	57,344		53,843							53,843		3,501	3,501	369		
015351-10-9	ALEXION PHARMACEUTICAL INC		09/03/2020	GOLDMAN, SACHS & CO.	1,453.000	160,426		163,541							163,541		(3,115)	(3,115)			
016255-10-1	ALIGN TECHNOLOGY INC		09/03/2020	GOLDMAN, SACHS & CO.	238.000	74,853		65,317							65,317		9,536	9,536			
S20116-46-3	ALIMENTATION COUCHE CLASS 'B' VTG COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	2,776.000	96,548		86,765							86,765	2,389	7,393	9,783	123		
G01767-10-5	ALKERMES PLC		08/26/2020	Various	424.000	7,652		7,328							7,328		324	324			
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		08/05/2020	GOLDMAN, SACHS & CO.	612.000	5,627		4,523							4,523		1,105	1,105			
G0176J-10-9	ALLEGION PLC		07/06/2020	CITIGROUP GLOBAL MARKETS	447.000	46,471		45,223							45,223		1,248	1,248	158		
018522-30-0	ALLETE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	144.000	7,634		8,305							8,305		(671)	(671)	90		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		08/26/2020	Various	178.000	7,845		7,691							7,691		154	154	8		
018802-10-8	ALLIANT ENERGY CORP COM		09/23/2020	CITIGROUP GLOBAL MARKETS	6,554.000	326,546		353,719							353,719		(27,174)	(27,174)			
D03080-11-2	ALLIANZ SE-REG COM STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,921.000	366,551		392,160							392,160	18,323	(43,932)	(25,609)			
01973R-10-1	ALLISON TRANSMISSION HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	411.000	14,152		13,403							13,403		750	750	140		
019770-10-6	ALLOGENE THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	99.000	3,806		4,221							4,221		(415)	(415)			
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	158.000	21,250		21,686							21,686		(436)	(436)			
S60131-54-7	ALONY HETZ PROPERTIES & INV		07/01/2020	BANK OF AMERICA/MERRILL LYNCH	745.000	7,898		7,390							7,390	(33)	541	508			
02079K-30-5	ALPHABET INC CLASS A		07/27/2020	Various	237.000	362,108		320,873	56,254	(2,625)			(2,625)		320,873		41,235	41,235			
02079K-10-7	ALPHABET INC CLASS C		07/27/2020	Various	242.000	369,851		326,406	60,166	(3,761)			(3,761)		326,406		43,444	43,444			
021369-10-3	ALTAIR ENGINEERING INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	137.000	5,653		5,028							5,028		625	625			
02156B-10-3	ALTERYX INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	15.000	1,793		1,987							1,987		(194)	(194)			
02156K-10-3	ALTICE USA INC CLASS A		09/23/2020	Various	4,170.000	105,758		110,265	7,136	(224)			(224)		110,265		(4,508)	(4,508)			
02208R-10-6	ALTRA INDUSTRIAL MOTION CORP		08/10/2020	Various	301.000	11,558		7,957	2,354	(51)			(51)		7,957		3,601	3,601	38		
02209S-10-3	ALTRIA GROUP INC.		09/23/2020	Various	13,625.000	548,697		520,419	8,385	(1,514)			(1,514)		520,419		28,278	28,278	423		
00166B-10-5	ALX ONCOLOGY HOLDINGS INC		07/21/2020	SCOTIA CAPITAL (USA) INC.	400.000	12,084		7,600							7,600		4,484	4,484			
E04908-11-2	AMADEUS IT HOLDING CMN STK	B	09/23/2020	Various	1,839.000	103,910		95,797							95,797	4,108	4,005	8,113			
00163U-10-6	AMAG PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	417.000	2,940		3,090							3,090		(150)	(150)			
022663-10-8	AMALGAMATED BANK CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	323.000	3,487		3,359							3,359		128	128			
023135-10-6	AMAZON COM INC		09/03/2020	Various	2,514.000	8,167,581		5,130,335	2,030,776	(1,138,285)			(1,138,285)		5,130,335		3,037,246	3,037,246			
023139-88-4	AMBAC FINANCIAL GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	378.000	4,700		5,019							5,019		(319)	(319)			
00165C-10-4	AMC ENTERTAINMENT HOLDINGS INC CLA		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	918.000	4,191		2,901							2,901		1,290	1,290			
00164V-10-3	AMC NETWORKS INC		08/05/2020	GOLDMAN, SACHS & CO.	326.000	7,395		7,684							7,684		(289)	(289)			
023436-10-8	AMEDISYS INC		09/25/2020	Various	178.000	40,274		32,670							32,670		7,604	7,604			
023586-10-0	AMERCO		07/27/2020	GOLDMAN, SACHS & CO.	141.000	44,477		41,538							41,538		2,938	2,938			
023608-10-2	AMEREN CORP		09/23/2020	Various	3,668.000	279,829		283,300							283,300		(3,471)	(3,471)	1,801		
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/27/2020	GOLDMAN, SACHS & CO.	640.000	7,286		7,128	10,784	(643)			(643)		7,128		158	158	38		
024013-10-4	AMERICAN ASSETS TR INC		07/22/2020	Various	367.000	9,639		9,188							9,188		451	451	73		
024061-10-3	AMERICAN AXLE MFG HLDGS		08/05/2020	Various	208.000	1,424		751							751		673	673			
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		08/05/2020	Various	1,178.000	12,552		10,576							10,576		1,976	1,976			
025537-10-1	AMERICAN ELEC PWR INC		09/23/2020	Various	2,178.000	173,058		173,456							173,456		(398)	(398)	1,525		
025676-20-6	AMERICAN EQUITY INVT LIFE HL		08/05/2020	Various	871.000	21,248		18,935							18,935		2,313	2,313			

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025816-10-9	AMERICAN EXPRESS CO		09/23/2020	Various	5,237.000	521,395		497,991							497,991		23,404	23,404	2,252		
02607T-10-9	AMERICAN FIN INC TRUST CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	1,477.000	10,642		10,267							10,267		374	374	313		
02665T-30-6	AMERICAN HOMES RENT REIT CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	457.000	12,871		10,602							10,602		2,269	2,269	46		
026874-78-4	AMERICAN INTL GROUP INC		09/23/2020	Various	6,631.000	185,704		206,755							206,755		(21,050)	(21,050)	3,114		
029899-10-1	AMERICAN STATES WATER CO		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	144.000	11,006		11,323							11,323		(316)	(316)	44		
03027X-10-0	AMERICAN TOWER CORP		09/23/2020	Various	2,633.000	644,005		680,279							680,279		(36,274)	(36,274)	2,905		
03044L-10-5	AMERICAN WELL CORP CLASS A		09/24/2020	GOLDMAN, SACHS & CO.	500.000	14,566		9,000							9,000		5,566	5,566			
030506-10-9	AMERICAN WOODMARK CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	129.000	9,757		6,310							6,310		3,447	3,447			
03076C-10-6	AMERIPRISE FINL INC		07/27/2020	GOLDMAN, SACHS & CO.	48.000	7,504		4,945	7,829	(2,924)			(2,924)		4,945		2,559	2,559	94		
03076K-10-8	AMERIS BANCORP		08/26/2020	CITIGROUP GLOBAL MARKETS	163.000	4,012		3,759							3,759		254	254	36		
03071H-10-0	AMERISAFE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	104.000	6,647		6,493							6,493		154	154	32		
031100-10-0	AMETEK INC		09/23/2020	Various	1,156.000	108,763		109,142							109,142		(379)	(379)	96		
031162-10-0	AMGEN INC		09/03/2020	Various	2,455.000	612,858		537,998	24,348	(5,394)			(5,394)		537,998		74,860	74,860	3,320		
031652-10-0	AMKOR TECHNOLOGY		08/26/2020	Various	296.000	3,808		2,639							2,639		1,169	1,169			
001744-10-1	AMN HEALTHCARES SERVICES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	154.000	8,133		8,613							8,613		(480)	(480)			
03168L-10-5	AMNEAL PHARMACEUTICALS INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	782.000	3,327		3,656							3,656		(328)	(328)			
03209R-10-3	AMPHASTAR PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	468.000	9,498		9,799							9,799		(301)	(301)			
032095-10-1	AMPHENOL CORP.		09/03/2020	GOLDMAN, SACHS & CO.	1,363.000	147,835		130,589							130,589		17,245	17,245	341		
032654-10-5	ANALOG DEVICES INC		09/23/2020	Various	3,141.000	364,191		383,649							383,649		(19,457)	(19,457)	1,947		
03272L-10-8	ANAPLAN INC		08/05/2020	Various	276.000	12,660		8,352							8,352		4,308	4,308			
03475V-10-1	ANGIODYNAMICS INC		08/26/2020	Various	1,927.000	17,856		18,194							18,194		(337)	(337)			
SBYYHL-23-3	ANHEUSER BUSCH INBEV SA NV	B	09/03/2020	GOLDMAN, SACHS & CO.	2,973.000	176,730		146,471							146,471	6,992	23,267	30,260			
035255-10-8	ANIKA THERAPEUTICS INC.		08/05/2020	GOLDMAN, SACHS & CO.	100.000	3,408		3,477							3,477		(69)	(69)			
03662Q-10-5	ANSYS INC		07/27/2020	Various	202.000	60,642		54,247	8,495	(1,808)			(1,808)		54,247		6,395	6,395			
036642-10-6	ANTARES PHARMA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	310.000	839		930							930		(91)	(91)			
03676B-10-2	ANTERO MIDSTREAM CORP		07/22/2020	Various	215.000	1,223		452							452		771	771	66		
036752-10-3	ANTHEM INC		09/23/2020	Various	1,665.000	434,033		439,878							439,878		(5,846)	(5,846)	1,597		
S60655-86-7	ANZ NATIONAL BANK	B	09/03/2020	GOLDMAN, SACHS & CO.	12,024.000	161,692		154,312							154,312	7,727	(347)	7,380	2,155		
G0403H-10-8	AON PLC CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	350.000	70,140		67,410							67,410		2,730	2,730	154		
K0514G-10-1	AP MOLLER MAERSK B	B	09/03/2020	GOLDMAN, SACHS & CO.	119.000	184,820		133,254							133,254	7,895	43,671	51,566			
S62473-06-1	APA GROUP UNITS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	21,098.000	162,414		159,377							159,377	8,817	(5,780)	3,037	4,121		
03748R-75-4	APARTMENT INVESTMENT AND MANAGEMEN		08/28/2020	Various	14,025.000	502,469		527,549							527,549		(25,079)	(25,079)	7,093		
03753U-10-6	APELLIS PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	251.000	7,965		7,000							7,000		965	965			
03762U-10-5	APOLLO COMMERCIAL REAL ESTAT		08/05/2020	Various	640.000	6,008		4,474							4,474		1,535	1,535	480		
03782L-10-1	APPIAN CORP CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	240.000	12,899		11,382							11,382		1,517	1,517			
03784Y-20-0	APPLE HOSPITALITY REIT INC		08/05/2020	Various	344.000	3,119		3,196							3,196		(77)	(77)			
037833-10-0	APPLE INC.		09/03/2020	Various	56,960.000	10,343,553		6,589,475	2,384,732	(1,541,763)			(1,541,763)		6,589,475		3,754,078	3,754,078	32,298		
03820C-10-5	APPLIED INDUSTRIAL TECH INC		08/26/2020	Various	1,135.000	71,406		57,933	22,608						57,933		13,473	13,473	543		
038222-10-5	APPLIED MATERIALS INC		09/03/2020	GOLDMAN, SACHS & CO.	3,028.000	186,261		180,543							180,543		5,718	5,718	666		
03828A-10-1	APPLIED THERAPEUTICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	76.000	2,372		2,747							2,747		(375)	(375)			
03836J-10-2	APREA THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	99.000	2,941		2,968							2,968		(27)	(27)			
038336-10-3	APTARGROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	158.000	18,730		16,574							16,574		2,156	2,156	55		

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G6095L-10-9	APTIV PLC		09/03/2020	GOLDMAN, SACHS & CO.	985.000	85,452		76,751							76,751		8,701	8,701			
03852U-10-6	ARAMARK		07/27/2020	GOLDMAN, SACHS & CO.	2,034.000	44,859		44,759	16,709	(272)			(272)		44,759		100	100	90		
038923-10-8	ARBOR REALTY TRUST INC		08/05/2020	Various	210.000	1,818		1,341							1,341		477	477	41		
G0450A-10-5	ARCH CAPITAL GROUP		09/23/2020	Various	6,259.000	177,963		178,598							178,598		(635)	(635)			
039483-10-2	ARCHER DANIELS MIDLAND CO		07/27/2020	GOLDMAN, SACHS & CO.	1,452.000	61,164		57,601							57,601		3,563	3,563			
039653-10-0	ARCOSA INC		08/05/2020	GOLDMAN, SACHS & CO.	15.000	667		647							647		19	19			
040047-60-7	ARENA PHARMACEUTICALS INC		09/04/2020	Various	285.000	18,653		12,263							12,263		6,391	6,391			
03990B-10-1	ARES MANAGEMENT CORP CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	386.000	15,694		12,613							12,613		3,081	3,081	253		
04010E-10-9	ARGAN INC		08/05/2020	Various	80.000	3,481		2,921							2,921		560	560	51		
040413-10-6	ARISTA NETWORKS INC		09/23/2020	Various	528.000	106,166		110,679	5,899						110,679		(4,513)	(4,513)			
042315-50-7	ARMOUR RESIDENTIAL REIT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	841.000	7,472		7,084							7,084		389	389	126		
04247X-10-2	ARMSTRONG WORLD IND		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	171.000	12,682		13,325							13,325		(643)	(643)	63		
L0269F-10-9	AROUNDTOWN PROPERTY HOLDINGS SA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	10,934.000	53,214		62,606							62,606	2,517	(11,908)	(9,392)			
042735-10-0	ARROW ELECTRONICS INC		07/27/2020	GOLDMAN, SACHS & CO.	669.000	46,210		43,127	9,999	(1,627)			(1,627)		43,127		3,083	3,083			
042744-10-2	ARROW FINANCIAL CORP		08/05/2020	GOLDMAN, SACHS & CO.	77.000	2,145		2,067							2,067		78	78			
363576-10-9	ARTHUR J GALLAGHER & CO		07/27/2020	GOLDMAN, SACHS & CO.	560.000	57,973		54,253							54,253		3,720	3,720			
04316A-10-8	ARTISAN PARTNERS ASSET MANAGEMENT		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	40.000	1,248		860							860		388	388	24		
04335A-10-5	ARVINAS INC		08/05/2020	GOLDMAN, SACHS & CO.	107.000	3,281		3,594							3,594		(313)	(313)			
S60544-09-5	ASAHI GROUP HOLDINGS LTD	B	09/23/2020	Various	4,600.000	162,753		161,001							161,001	5,124	(3,371)	1,752	2,070		
043436-10-4	ASBURY AUTOMOTIVE GROUP		07/22/2020	Various	53.000	5,352		2,927							2,927		2,424	2,424			
SBG0RZ-29-2	ASCOTT RESIDENCE TRUST STAPLED UNI	B	08/28/2020	DISTRIBUTION	0.000	14		13							13						
G05320-10-9	ASHTEAD GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	834.000	28,315		27,934							27,934	2,022	(1,641)	381	357		
N07059-20-2	ASML HOLDING N.V.	B	09/03/2020	GOLDMAN, SACHS & CO.	1,368.000	514,774		471,265							471,265	27,708	15,800	43,508			
045327-10-3	ASPEN TECHNOLOGY		09/29/2020	Various	643.000	82,740		63,479	6,772	(50)			(50)		63,479		19,261	19,261			
045396-10-8	ASSEMBLY BIOSCIENCES INC		08/26/2020	Various	38.000	854		776							776		78	78			
04546L-10-6	ASSETMARK FINANCIAL HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	1,270		1,242							1,242		28	28			
045487-10-5	ASSOCIATED BANC-CORP		08/26/2020	Various	3,144.000	39,934		41,734							41,734		(1,800)	(1,800)	314		
045528-10-6	ASSOCIATED CAPITAL GROUP INC CLASS		07/22/2020	CITIGROUP GLOBAL MARKETS	29.000	1,123		1,067							1,067		56	56	3		
04621X-10-8	ASSURANT I NC		09/03/2020	GOLDMAN, SACHS & CO.	1,356.000	158,073		138,659							138,659		19,414	19,414	633		
J96216-12-2	ASTELLAS PHARMA INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	8,400.000	129,860		139,710							139,710	4,791	(14,641)	(9,850)			
S09895-29-3	ASTRAZENECA PLC ORD USD0.25	B	09/03/2020	GOLDMAN, SACHS & CO.	2,839.000	306,614		295,398							295,398	14,074	(2,858)	11,216	2,545		
046433-10-8	ASTRONICS CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	367.000	3,246		2,878							2,878		368	368			
S61292-22-3	ASX LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,004.000	181,767		173,194							173,194	9,131	(558)	8,574	2,638		
00206R-10-2	AT&T INC		09/23/2020	Various	46,104.000	1,338,727		1,391,641	71,516	(19,288)			(19,288)		1,391,641		(52,914)	(52,914)	25,877		
04685N-10-3	ATHENEX INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	800		707							707		93	93			
04744L-10-6	ATHERSYS INC		08/05/2020	GOLDMAN, SACHS & CO.	885.000	2,305		2,602							2,602		(297)	(297)			
T05404-10-7	ATLANTIA S.P.A.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,340.000	149,081		136,498							136,498	5,770	6,812	12,583			
048269-20-3	ATLANTIC CAPITAL BANCSHARES INC		08/05/2020	GOLDMAN, SACHS & CO.	237.000	2,480		2,619							2,619		(139)	(139)			
04911A-10-7	ATLANTIC UNION BANKSHARES CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	545.000	10,641		11,890							11,890		(1,250)	(1,250)	113		
SBD97B-N2-3	ATLAS COPCO A	B	09/03/2020	GOLDMAN, SACHS & CO.	2,945.000	134,083		121,006							121,006	7,050	6,028	13,078			
049560-10-5	ATMOS ENERGY CORP.		07/27/2020	GOLDMAN, SACHS & CO.	561.000	57,538		55,652	12,305	(84)			(84)		55,652		1,886	1,886	168		
00215F-10-7	ATN INTERNATIONAL INC		08/05/2020	GOLDMAN, SACHS & CO.	81.000	4,714		4,736							4,736		(23)	(23)			
S56547-81-3	ATOS	B	09/03/2020	GOLDMAN, SACHS & CO.	755.000	64,650		61,330							61,330	3,008	312	3,320			
04963C-20-9	ATRICURE INC.		08/05/2020	GOLDMAN, SACHS & CO.	83.000	3,532		3,206							3,206		326	326			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
049904-10-5	ATRION CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	5.000	3,160		3,185							3,185		(25)	(25)	8		
S64153-52-1	AUDIOCODES LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	80.000	2,512		2,577							2,577	(11)	(54)	(65)			
052769-10-6	AUTODESK INCORPORATED		09/23/2020	Various	734.000	176,392		171,369							171,369		5,023	5,023			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/23/2020	Various	2,815.000	376,933		419,125							419,125		(42,192)	(42,192)	2,562		
05329W-10-2	AUTONATION INC DEL		07/22/2020	Various	74.000	3,247		2,124							2,124		1,123	1,123			
053332-10-2	AUTOZONE INC		09/03/2020	GOLDMAN, SACHS & CO.	117.000	141,964		127,723	7,148	(1,572)			(1,572)		127,723		14,241	14,241			
053484-10-1	AVALONBAY CMNTYS INC		09/23/2020	Various	2,253.000	335,943		344,484							344,484		(8,541)	(8,541)	4,177		
05351X-10-1	AVAYA HOLDINGS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	90.000	1,403		728							728		675	675			
053611-10-9	AVERY DENNISON CORP		07/06/2020	CITIGROUP GLOBAL MARKETS	392.000	46,324		44,723							44,723		1,600	1,600			
053774-10-5	AVIS BUDGET GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	49.000	1,315		681							681		634	634			
05379B-10-7	AVISTA CORP		08/05/2020	GOLDMAN, SACHS & CO.	168.000	6,161		6,357							6,357		(196)	(196)			
G06830-10-9	AVIVA ORD GBP0.25	B	09/03/2020	GOLDMAN, SACHS & CO.	42,123.000	153,660		142,401							142,401	8,460	2,799	11,259	3,214		
053807-10-3	AVNET INC		07/22/2020	CITIGROUP GLOBAL MARKETS	573.000	14,889		13,845							13,845		1,044	1,044	79		
05455M-10-0	AVROBIO INC		08/05/2020	GOLDMAN, SACHS & CO.	173.000	2,822		2,817							2,817		6	6			
F06106-10-2	AXA	B	09/23/2020	Various	20,339.000	393,074		424,858							424,858	19,642	(51,425)	(31,784)	14,253		
05464C-10-1	AXON ENTERPRISE INC		08/05/2020	GOLDMAN, SACHS & CO.	13.000	1,204		1,166							1,166		38	38			
05465P-10-1	AXONICS MODULATION TECHNOLOGIES IN		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	206		176							176		31	31			
05464T-10-4	AXSOME THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	13.000	1,002		984							984		18	18			
05580M-10-8	B RILEY FINANCIAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	163.000	3,481		2,826							2,826		655	655	23		
05722G-10-0	BAKER HUGHES CO		09/23/2020	CITIGROUP GLOBAL MARKETS	3,448.000	46,633		53,065							53,065		(6,432)	(6,432)	621		
057665-20-0	BALCHEM CORP		08/26/2020	Various	232.000	22,603		22,793							22,793		(190)	(190)			
058498-10-6	BALL CORP COM		09/03/2020	GOLDMAN, SACHS & CO.	1,441.000	119,939		100,135							100,135		19,804	19,804	216		
S57059-46-1	BANCO SANTANDER SA EUR 0.5	B	09/23/2020	Various	130,182.000	260,905		317,585							317,585	15,395	(72,075)	(56,680)			
05971J-10-2	BANCORPSOUTH		07/22/2020	Various	9,194.000	200,614		174,871							174,871		25,743	25,743	3,218		
05988J-10-3	BANDWIDTH INC CLASS A		09/24/2020	Various	605.000	88,351		40,710							40,710		47,641	47,641			
060505-10-4	BANK AMER CORP COM		09/23/2020	Various	61,259.000	1,510,852		1,417,681							1,417,681		93,170	93,170	11,261		
064058-10-0	BANK NEW YORK MELLON CORP		07/27/2020	GOLDMAN, SACHS & CO.	192.000	6,863		6,436							6,436		427	427	60		
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	B	09/03/2020	GOLDMAN, SACHS & CO.	4,041.000	170,189		166,684							166,684	4,590	(1,085)	3,505	2,315		
062540-10-9	BANK OF HAWAII CORP		07/22/2020	Various	207.000	11,991		12,098							12,098		(107)	(107)	139		
063425-10-2	BANK OF MARIN BANCORP/CA		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	269.000	7,982		6,733							6,733		1,249	1,249	62		
S20760-09-6	BANK OF MONTREAL	B	09/03/2020	GOLDMAN, SACHS & CO.	3,352.000	207,894		177,838							177,838	4,897	25,159	30,056	2,298		
06652K-10-3	BANKUNITED INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	573.000	9,446		10,649							10,649		(1,204)	(1,204)	118		
06652V-20-8	BANNER CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	436.000	15,593		15,805							15,805		(212)	(212)			
066849-10-0	BAR HARBOR BANKSHARES		07/22/2020	CITIGROUP GLOBAL MARKETS	190.000	3,941		3,737							3,737		204	204			
G08036-12-4	BARCLAYS ORD GBP0.25	B	09/23/2020	CITIGROUP GLOBAL MARKETS	57,878.000	68,393		81,826							81,826	168	(13,601)	(13,433)			
068463-10-8	BARRETT BUSINESS SVCS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	19.000	1,088		970							970		119	119	6		
S20246-44-3	BARRICK GOLD CORP COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	1,624.000	47,451		39,484							39,484	896	7,070	7,967	110		
S50865-77-3	BASF SE	B	09/03/2020	GOLDMAN, SACHS & CO.	2,688.000	164,911		150,589							150,589	7,189	7,133	14,322	7,402		
SBFFY8-52-4	BAUSCH HEALTH COMPANIES INC		09/23/2020	CITIGROUP GLOBAL MARKETS	6,587.000	103,780		116,985							116,985	2,224	(15,429)	(13,206)			
071813-10-9	BAXTER INTL INC		09/23/2020	Various	5,342.000	439,415		458,925	6,104	(568)			(568)		458,925		(19,510)	(19,510)	809		
S50692-11-0	BAYER AG ORD NPV	B	09/23/2020	Various	7,255.000	469,627		533,069							533,069	24,477	(87,919)	(63,442)			

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	B	09/03/2020	GOLDMAN, SACHS & CO.	2,705.000	194,675		169,752							169,752	10,784	14,140	24,924	1,072		
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	B	09/23/2020	Various	105,667.000	287,554		362,719							362,719	18,315	(93,480)	(75,165)			
SB188T-H2-5	BCE INC COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	9,588.000	411,692		397,730							397,730	11,147	2,815	13,962	4,507		
073685-10-9	BEACON ROOFING SUPPLY INC		08/26/2020	CITIGROUP GLOBAL MARKETS	118.000	3,836		1,952							1,952		1,884	1,884			
07373V-10-5	BEAM THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	119.000	2,532		3,348							3,348		(816)	(816)			
075887-10-9	BECTON DICKINSON		09/23/2020	Various	1,117.000	272,474		267,265							267,265		5,209	5,209	969		
075896-10-0	BED BATH & BEYOND INC		07/22/2020	Various	484.000	4,097		2,038							2,038		2,059	2,059	82		
077454-10-6	BELDEN INC		08/05/2020	Various	308.000	9,955		10,126							10,126		(172)	(172)	16		
08160H-10-1	BENCHMARK ELECTRONICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	310.000	6,180		6,228							6,228		(48)	(48)	51		
08180D-10-6	BENEFITFOCUS INC		08/26/2020	Various	1,038.000	10,603		11,044							11,044		(442)	(442)			
G1191G-12-0	BERKELEY GRP HLDGS UNIT	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,271.000	118,438		116,872							116,872	1,554	11	1,566	3,106		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		07/27/2020	GOLDMAN, SACHS & CO.	1,236.000	237,474		220,731	60,476	(6,688)			(6,688)		220,731		16,743	16,743			
086516-10-1	BEST BUY CO INC		07/27/2020	Various	654.000	63,871		49,535	10,799	(2,314)			(2,314)		49,535		14,337	14,337	514		
08862E-10-9	BEYOND MEAT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	14.000	1,757		1,876							1,876		(119)	(119)			
S60980-32-3	BEZEQ ISRAELI TELECOMMUNICATION CO	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	5,116.000	5,024		4,642							4,642	(21)	403	383			
S61446-90-2	BHP BILLITON LTD COMN STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	10,452.000	287,761		257,768							257,768	12,397	17,596	29,993	5,660		
G10879-10-7	BHP GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	7,107.000	154,910		145,280							145,280	6,922	2,709	9,631	3,808		
G1093E-10-8	BIG YELLOW GROUP PLC	B	07/08/2020	CITIGROUP GLOBAL MARKETS	43,215.000	549,448		525,100	686,989	(100,246)			(100,246)	(53,388)	525,100	11,495	12,853	24,348	16,766		
090043-10-0	BILL COM HOLDINGS INC		09/29/2020	Various	1,227.000	111,816		41,680	42,882	(437)			(437)		41,680		70,136	70,136			
090572-20-7	BIO RAD LABORATORIES INC		07/27/2020	GOLDMAN, SACHS & CO.	103.000	54,637		44,008							44,008		10,629	10,629			
09058V-10-3	BIOCRYST PHARMACEUTICILS		08/26/2020	CITIGROUP GLOBAL MARKETS	300.000	1,194		1,263							1,263		(69)	(69)			
09060J-10-6	BIODELIVERY SCIENCES INTL		08/05/2020	GOLDMAN, SACHS & CO.	869.000	3,780		3,771							3,771		9	9			
09062X-10-3	BIOGEN INC		09/23/2020	Various	1,017.000	283,099		271,440	5,935	(1,278)			(1,278)		271,440		11,659	11,659			
G11196-10-5	BIOHAVEN PHARMACEUTICAL HOLDING CO		08/26/2020	CITIGROUP GLOBAL MARKETS	7.000	426		450							450		(25)	(25)			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/23/2020	Various	2,580.000	199,048		280,439							280,439		(81,391)	(81,391)			
090931-10-6	BIOSPECIFICS TECHNOLOGIES		08/26/2020	Various	56.000	3,612		3,504							3,504		108	108			
090672-10-6	BIOTELEMETRY INC		08/26/2020	Various	493.000	19,860		19,575							19,575		284	284			
05550J-10-1	BJAS WHOLESALE CLUB HOLDINGS INC		09/25/2020	Various	1,503.000	62,958		34,178	34,178						34,178		28,779	28,779			
092113-10-9	BLACK HILLS CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	208.000	11,796		11,785							11,785		11	11	84		
09215C-10-5	BLACK KNIGHT INC		07/27/2020	GOLDMAN, SACHS & CO.	675.000	50,297		48,983							48,983		1,314	1,314			
09227Q-10-0	BLACKBAUD INC		08/05/2020	Various	469.000	28,764		26,037							26,037		2,727	2,727			
09247X-10-1	BLACKROCK INC		09/03/2020	GOLDMAN, SACHS & CO.	460.000	266,387		250,281							250,281		16,106	16,106	1,670		
09260D-10-7	BLACKSTONE GROUP INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	2,305.000	124,133		130,601							130,601		(6,468)	(6,468)	853		
093712-10-7	BLOOM ENERGY CLASS A CORP		07/22/2020	Various	127.000	2,033		664							664		1,369	1,369			
094235-10-8	BLOOMIN BRANDS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	83.000	1,045		837							837		208	208			
095229-10-0	BLUCORA INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	619.000	6,831		6,064							6,064		767	767			
095306-10-6	BLUE BIRD CORP		08/05/2020	Various	620.000	8,079		8,242							8,242		(162)	(162)			
SB1NV2-H7-4	BLUE SQUARE REAL ESTATE LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	55.000	2,231		1,916							1,916	(9)	324	315			
09609G-10-0	BLUEBIRD BIO INC		08/05/2020	Various	229.000	14,442		11,434							11,434		3,009	3,009			
09627Y-10-9	BLUEPRINT MEDICINES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	1.000	74		55							55		19	19			
05591B-10-9	BMC STOCK HOLDINGS INC		09/10/2020	Various	1,467.000	58,825		26,010							26,010		32,815	32,815			
S73096-81-0	BNP PARIBAS S.A.	B	09/23/2020	Various	7,433.000	293,458		295,282							295,282	13,603	(15,426)	(1,824)			
097023-10-5	BOEING CO		09/23/2020	Various	1,698.000	281,629		291,592	8,144	(82)			(82)		291,592		(9,963)	(9,963)	51		
09739D-10-0	BOISE CASCADE COMPANY		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	37.000	1,365		1,110							1,110		255	255	4		

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
055610-20-1	BOK FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	14.000	697		691							691		6	6			
09857L-10-8	BOOKING HOLDINGS INC		09/03/2020	GOLDMAN, SACHS & CO.	107.000	208,158		170,380							170,380		37,778	37,778			
099406-10-0	BOOT BARN HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	104.000	2,846		1,303							1,303		1,543	1,543			
099502-10-6	BOOZ ALLEN HAMILTON		07/27/2020	GOLDMAN, SACHS & CO.	713.000	53,206		53,565							53,565		(359)	(359)	261		
099724-10-6	BORG WARNER INC.		07/27/2020	GOLDMAN, SACHS & CO.	1,330.000	51,836		42,975							42,975		8,860	8,860	64		
101044-10-5	BOSTON OMAHA CORP CLASS A		08/05/2020	Various	252.000	3,937		4,034							4,034		(98)	(98)			
101121-10-1	BOSTON PPTYS INC		07/27/2020	GOLDMAN, SACHS & CO.	83.000	7,447		6,459							6,459		988	988	81		
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/23/2020	CITIGROUP GLOBAL MARKETS	6,076.000	229,151		213,328							213,328		15,823	15,823			
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	80.000	3,848		3,249							3,249		598	598			
S07980-59-2	BP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	50,583.000	174,733		192,001							192,001	9,148	(26,416)	(17,268)	2,598		
104674-10-6	BRADY CORPORATION		08/26/2020	CITIGROUP GLOBAL MARKETS	200.000	9,399		9,277							9,277		122	122	29		
105368-20-3	BRANDYWINE REALTY		08/05/2020	Various	1,482.000	15,543		15,230							15,230		313	313	256		
SB4YVF-56-3	BRENNTAG AG	B	09/03/2020	GOLDMAN, SACHS & CO.	1,427.000	87,835		74,318							74,318	4,250	9,266	13,516	651		
108035-10-6	BRIDGE BANCORP INC		08/26/2020	Various	983.000	18,688		19,551							19,551		(863)	(863)			
J04578-12-6	BRIDGESTONE	B	09/23/2020	CITIGROUP GLOBAL MARKETS	11,400.000	369,519		366,563							366,563	10,554	(7,598)	2,957	4,840		
10918L-10-3	BRIGHAM MINERALS INC CLASS A		08/05/2020	Various	1,470.000	17,532		18,155							18,155		(622)	(622)	544		
109641-10-0	BRINKER INTERNATIONAL, INC.		08/26/2020	Various	95.000	3,522		2,164							2,164		1,358	1,358			
110122-10-8	BRISTOL MYERS SQUIBB CO		09/03/2020	Various	9,581.000	570,238		561,582							561,582		8,656	8,656	4,573		
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	09/23/2020	Various	15,543.000	544,134		596,217							596,217	15,857	(67,940)	(52,083)	10,779		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,122.000	13,128		12,099							12,099		1,029	1,029	128		
11135F-10-1	BROADCOM INC		09/03/2020	GOLDMAN, SACHS & CO.	1,292.000	452,519		406,726	2,212	(188)			(188)		406,726		45,793	45,793	4,134		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		07/06/2020	CITIGROUP GLOBAL MARKETS	405.000	52,116		50,342							50,342		1,775	1,775	219		
S20925-99-6	BROOKFIELD ASSET MANAGEMENT, CL A	B	09/23/2020	Various	7,295.000	235,134		239,310							239,310	2,569	(6,745)	(4,176)	734		
11284V-10-5	BROOKFIELD RENEWABLE SUBORDINATE V		08/17/2020	VARIOUS	0.980	45		44							44	1	1	2			
115236-10-1	BROWN & BROWN		07/27/2020	GOLDMAN, SACHS & CO.	1,175.000	53,444		46,492							46,492		6,952	6,952	26		
116794-10-8	BRUKER CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	253.000	10,622		9,173							9,173		1,449	1,449	19		
117043-10-9	BRUNSWICK CORP.		08/26/2020	Various	828.000	59,216		29,668	44,985	(169)			(169)		29,668		29,547	29,547	399		
12008R-10-7	BUILDERS FIRSTSOURCE		08/26/2020	CITIGROUP GLOBAL MARKETS	270.000	7,534		3,463							3,463		4,071	4,071			
G1700D-10-5	BURBERRY GROUP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,980.000	193,911		185,076							185,076	3,293	5,542	8,835			
05605H-10-0	BWX TECHNOLOGIES INC		08/05/2020	Various	474.000	26,362		24,046							24,046		2,316	2,316	114		
124411-10-9	BYLINE BANCORP INC		08/05/2020	Various	803.000	9,702		9,555							9,555		147	147	13		
12685J-10-5	CABLE ONE INC		07/27/2020	GOLDMAN, SACHS & CO.	26.000	46,909		46,426							46,426		483	483			
12709P-10-3	CABOT MICROELECTRONICS CORP		08/26/2020	Various	179.000	29,711		20,431	9,958	(472)			(472)		20,431		9,280	9,280	187		
127097-10-3	CABOT OIL + GAS CORP COM		09/23/2020	Various	7,279.000	133,956		122,696							122,696		11,261	11,261	654		
127190-30-4	CACI INTERNATIONAL SERVICES		08/05/2020	Various	73.000	14,771		14,417							14,417		354	354			
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/27/2020	Various	636.000	66,758		54,546	11,791	(558)			(558)		54,546		12,212	12,212			
127537-20-7	CADIZ INC		08/05/2020	GOLDMAN, SACHS & CO.	162.000	1,629		1,701							1,701		(72)	(72)			
127686-10-3	CAESARS ENTERTAINMENT CORP		07/21/2020	MERGER	2,176.000	27,005		14,710							14,710		12,295	12,295			
130788-10-2	CALIFORNIA WATER SERVICE GRP		08/05/2020	GOLDMAN, SACHS & CO.	194.000	9,099		9,369							9,369		(269)	(269)	16		
13100M-50-9	CALIX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1.000	20		22							22		(2)	(2)			
131193-10-4	CALLOWAY GOLF COMPANY		08/05/2020	Various	119.000	2,210		1,459							1,459		751	751	1		
133131-10-2	CAMDEN PROP		09/03/2020	Various	22,642.000	2,033,785		1,916,337	666,096						1,916,337		117,448	117,448	29,310		
134429-10-9	CAMPBELL SOUP CO		07/27/2020	GOLDMAN, SACHS & CO.	963.000	47,653		47,021							47,021		632	632	337		
13462K-10-9	CAMPING WORLD HOLDINGS INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	77.000	2,347		3,256							3,256		(909)	(909)			
S21705-25-6	CANADIAN IMP BANK COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	2,630.000	208,915		175,217							175,217	4,156	29,542	33,698	2,436		

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S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	676.000	197,771		171,392							171,392	3,941	22,438	26,379	357		
13765N-10-7	CANNAE HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	373.000	14,784		13,049							13,049		1,735	1,735			
S61723-23-5	CANON	B	09/23/2020	CITIGROUP GLOBAL MARKETS	8,000.000	131,332		158,280							158,280	4,819	(31,767)	(26,948)	2,706		
F13587-12-0	CAP GEMINI	B	09/03/2020	GOLDMAN, SACHS & CO.	668.000	93,541		71,051							71,051	4,144	18,346	22,490			
139674-10-5	CAPITAL CITY BANK GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	192.000	3,440		3,533							3,533		(93)	(93)	27		
14040H-10-5	CAPITAL ONE FINL CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,018.000	141,085		126,307							126,307		14,779	14,779	202		
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		07/22/2020	CITIGROUP GLOBAL MARKETS	543.000	5,403		5,978							5,978		(576)	(576)	46		
G1890L-10-7	CAPRI HOLDINGS LTD	D	08/26/2020	CITIGROUP GLOBAL MARKETS	15.000	241		235							235		6	6			
14067E-50-6	CAPSTEAD MORTGAGE CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,363.000	7,135		6,324							6,324		811	811	299		
141619-10-6	CARDIOVASCULAR SYSTEMS INC		08/26/2020	Various	440.000	14,039		13,644							13,644		395	395			
14174T-10-7	CARETRUST REIT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	404.000	6,591		6,004							6,004		588	588	199		
141788-10-9	CARGURUS INC CLASS A		08/26/2020	Various	831.000	20,962		20,520							20,520		442	442			
142339-10-0	CARLISLE CORP.		08/05/2020	Various	191.000	22,840		22,857							22,857		(17)	(17)	166		
S41692-19-5	CARLSBERG AS CL B	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,054.000	270,385		271,331							271,331	11,261	(12,207)	(946)			
143658-30-0	CARNIVAL CORP		09/23/2020	Various	8,830.000	123,555		142,079	36,648	(5,134)			(5,134)		142,079		(18,524)	(18,524)	361		
144285-10-3	CARPENTER TECHNOLOGY CORP.		07/21/2020	Various	5,147.000	117,907		100,511							100,511		17,397	17,397	1,022		
14448C-10-4	CARRIER GLOBAL CORP		09/03/2020	GOLDMAN, SACHS & CO.	5,323.000	156,094		117,747							117,747		38,346	38,346	392		
146229-10-9	CARTER'S INC		08/26/2020	CITIGROUP GLOBAL MARKETS	88.000	7,085		6,928							6,928		157	157	7		
14808P-10-9	CASS INFORMATION SYSTEMS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	35.000	1,376		1,345							1,345		31	31	9		
14843C-10-5	CASTLE BIOSCIENCES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	9.000	412		380							380		33	33			
148806-10-2	CATALENT INC		09/25/2020	Various	6,620.000	577,225		343,909	186,635	(10,040)			(10,040)		343,909		233,316	233,316			
14888U-10-1	CATALYST PHARMACEUTICALS INC		08/05/2020	Various	188.000	825		840							840		(15)	(15)			
14912Y-20-2	CATCHMARK TIMBER TRUST INC TRUST C		08/05/2020	GOLDMAN, SACHS & CO.	207.000	1,978		2,010							2,010		(32)	(32)			
149123-10-1	CATERPILLAR INC		09/03/2020	GOLDMAN, SACHS & CO.	1,892.000	277,654		239,338							239,338		38,316	38,316	1,949		
149205-10-6	CATO CORP NEW		08/26/2020	Various	782.000	5,861		6,351							6,351		(490)	(490)			
124805-10-2	CBIZ INC		07/22/2020	CITIGROUP GLOBAL MARKETS	236.000	5,509		5,008							5,008		501	501			
12503M-10-8	CBOE GLOBAL MARKETS INC		07/27/2020	GOLDMAN, SACHS & CO.	506.000	44,185		47,262							47,262		(3,076)	(3,076)			
12504L-10-9	CBRE GROUP INC		09/23/2020	Various	5,524.000	255,100		246,262							246,262		8,838	8,838			
12481V-10-4	CBTX INC		08/26/2020	Various	1,461.000	23,676		24,771							24,771		(1,095)	(1,095)	50		
S21715-73-5	CDN NAT RES COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,379.000	71,875		75,716							75,716	351	(4,193)	(3,841)	1,166		
S21806-32-8	CDN NATL RAILWAYS COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	2,500.000	259,322		220,466							220,466	5,005	33,851	38,856			
12514G-10-8	CDW CORP/DE		09/23/2020	Various	3,211.000	358,031		368,706							368,706		(10,675)	(10,675)	1,049		
150837-60-7	CEL SCI CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	130.000	1,692		1,595							1,595		97	97			
15135B-10-1	CENTENE CORP		09/23/2020	Various	6,120.000	359,415		388,926							388,926		(29,511)	(29,511)			
153527-10-6	CENTRAL GARDEN & PET CO		08/26/2020	CITIGROUP GLOBAL MARKETS	19.000	791		763							763		27	27			
153527-20-5	CENTRAL GARDEN & PET SERIES A		08/26/2020	CITIGROUP GLOBAL MARKETS	39.000	1,484		1,424							1,424		60	60			
J05523-10-5	CENTRAL JAPAN RAILWAY CO	B	09/23/2020	Various	1,700.000	254,968		262,993							262,993	6,643	(14,668)	(8,025)			
156432-10-6	CENTURY BANCORP INC -CL A		08/05/2020	Various	49.000	3,386		3,407							3,407		(22)	(22)			
156504-30-0	CENTURY COMMUNITIES INC		08/26/2020	Various	50.000	1,782		726							726		1,057	1,057			
157085-10-1	CERUS CORPORATION		08/26/2020	CITIGROUP GLOBAL MARKETS	854.000	5,453		6,217							6,217		(764)	(764)			

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125269-10-0	CF INDUSTRIES HOLDINGS		09/23/2020	CITIGROUP GLOBAL MARKETS	4,710.000	145,606		123,285							123,285		22,321	22,321	2,089		
SBJ2L5-75-0	CGI INC	B	09/23/2020	Various	2,321.000	160,909		145,753							145,753	2,240	12,916	15,156			
808513-10-5	CHARLES SCHWAB		09/23/2020	CITIGROUP GLOBAL MARKETS	4,986.000	173,384		168,228							168,228		5,157	5,157	897		
161150-30-8	CHART INDUSTRIES INC		08/12/2020	Various	563.000	42,712		27,334							27,334		15,378	15,378			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	742.000	441,751		372,553	25,224	(3,010)			(3,010)		372,553		69,198	69,198			
M22465-10-4	CHECK POINT SOFTWARE TECHNOLOGIES	D	09/03/2020	GOLDMAN, SACHS & CO.	1,591.000	197,288		170,525							170,525		26,763	26,763			
163072-10-1	CHEESECAKE FACTORY INC		07/22/2020	CITIGROUP GLOBAL MARKETS	48.000	1,133		820							820		313	313	9		
163086-10-1	CHEFS WAREHOUSE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	228.000	3,296		1,593							1,593		1,703	1,703			
16383L-10-6	CHEMOCENTRYX INC		08/05/2020	GOLDMAN, SACHS & CO.	21.000	1,162		1,208							1,208		(46)	(46)			
163851-10-8	CHEMOURS ORD		07/22/2020	CITIGROUP GLOBAL MARKETS	109.000	1,835		967							967		868	868	55		
16411R-20-8	CHENIERE ENERGY INC		09/03/2020	GOLDMAN, SACHS & CO.	1,443.000	75,838		68,952							68,952		6,885	6,885			
165303-10-8	CHESAPEAKE UTILITIES CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	59.000	5,062		4,951							4,951		110	110	43		
166764-10-0	CHEVRON CORP		09/23/2020	Various	17,900.000	1,387,855		1,566,364	221,015	(50,726)			(50,726)		1,566,364		(178,509)	(178,509)	25,782		
16934Q-20-8	CHIMERA INVESTMENT CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	322.000	2,980		2,930							2,930		50	50	258		
169656-10-5	CHIPOTLE MEXICAN GRILL		09/03/2020	GOLDMAN, SACHS & CO.	119.000	158,115		123,697							123,697		34,418	34,418			
K1830B-10-7	CHRISTIAN HANSEN HOLDING A/S	B	09/03/2020	GOLDMAN, SACHS & CO.	348.000	39,136		34,446							34,446	1,812	2,878	4,690			
H1467J-10-4	CHUBB LTD		09/23/2020	Various	3,401.000	398,659		430,368							430,368		(31,709)	(31,709)	2,653		
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	B	09/23/2020	Various	4,300.000	194,771		207,429							207,429	6,045	(18,703)	(12,658)	919		
171484-10-8	CHURCHILL DOWNS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	32.000	5,503		3,294							3,294		2,208	2,208			
125523-10-0	CIGNA CORPORATION		09/23/2020	Various	2,467.000	408,427		461,731							461,731		(53,304)	(53,304)	5		
171798-10-1	CIMAREX ENERGY CO		08/26/2020	CITIGROUP GLOBAL MARKETS	30.000	836		739							739		97	97	7		
172062-10-1	CINCINNATI FINL CORP		09/03/2020	GOLDMAN, SACHS & CO.	690.000	55,602		44,181							44,181		11,422	11,422	414		
17243V-10-2	CINEMARK HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	397.000	5,095		4,045							4,045		1,050	1,050	121		
172908-10-5	CINTAS COR P COM		09/03/2020	GOLDMAN, SACHS & CO.	283.000	93,585		72,590							72,590		20,995	20,995			
172755-10-0	CIRRUS LOGIC INC		08/26/2020	CITIGROUP GLOBAL MARKETS	287.000	18,296		18,000							18,000		296	296			
17275R-10-2	CISCO SYS INC		09/23/2020	Various	27,689.000	1,107,313		1,283,933	28,153	(2,386)			(2,386)		1,283,933		(176,620)	(176,620)	10,358		
172967-42-4	CITIGROUP INC		09/23/2020	Various	10,578.000	468,613		539,375	8,388	(2,922)			(2,922)		539,375		(70,762)	(70,762)	5,432		
177376-10-0	CITRIX SYS INC		09/23/2020	Various	1,130.000	158,265		154,364	10,092	(1,309)			(1,309)		154,364		3,901	3,901	333		
178587-10-1	CITY OFFICE REIT INC		07/22/2020	Various	499.000	4,809		4,443							4,443		365	365	75		
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	35,000.000	173,626		205,630							205,630	38	(32,042)	(32,004)	4,389		
18538R-10-3	CLEARWATER PAPER CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	104.000	3,648		2,071							2,071		1,577	1,577			
185899-10-1	CLEVELAND CLIFFS INC		08/05/2020	Various	1,616.000	8,927		7,461							7,461		1,465	1,465	50		
189054-10-9	CLOROX CO		09/03/2020	GOLDMAN, SACHS & CO.	752.000	166,403		159,969							159,969		6,435	6,435	529		
18914U-10-0	CLOUDERA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	70.000	819		551							551		268	268			
Y1660Q-10-4	CLP HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	20,800.000	196,151		203,962							203,962	24	(7,835)	(7,811)	2,122		
12572Q-10-5	CME GROUP INC.		09/23/2020	Various	2,291.000	383,515		372,379							372,379		11,136	11,136	1,829		
125896-10-0	CMS ENERGY CORP		09/03/2020	GOLDMAN, SACHS & CO.	3,096.000	191,654		180,868							180,868		10,785	10,785	1,262		
126128-10-7	CNB FINANCIAL CORP/PA		08/05/2020	GOLDMAN, SACHS & CO.	189.000	3,123		3,319							3,319		(196)	(196)			
12621E-10-3	CNO FINANCIAL GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	662		630							630		32	32	6		
189763-10-5	CO DIAGNOSTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	76.000	999		2,099							2,099		(1,100)	(1,100)			
191216-10-0	COCA COLA CO.		09/03/2020	Various	10,896.000	547,090		486,642							486,642		60,448	60,448	4,650		

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
S62117-98-1	COCHLEAR LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	1,707.000	246,554		218,879							218,879	15,148	12,526	27,675			
192108-50-4	COEUR MINING INC		07/22/2020	CITIGROUP GLOBAL MARKETS	132.000	1,028		671							671		357	357			
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	28.000	1,848		2,127							2,127		(279)	(279)	57		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/03/2020	GOLDMAN, SACHS & CO.	3,155.000	207,551		175,279	16,249	(460)			(460)		175,279		32,273	32,273	559		
19247A-10-0	COHEN STEERS INC		08/05/2020	GOLDMAN, SACHS & CO.	84.000	5,097		5,450							5,450		(353)	(353)			
192479-10-3	COHERENT, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	22.000	2,487		2,760							2,760		(273)	(273)			
192576-10-6	COHU INC		07/22/2020	Various	330.000	5,654		4,792							4,792		863	863	5		
194162-10-3	COLGATE PALMOLIVE CO		09/03/2020	GOLDMAN, SACHS & CO.	4,384.000	340,476		319,932							319,932		20,544	20,544	1,929		
19626G-10-8	COLONY CAPITAL INC CLASS A		07/22/2020	Various	4,617.000	8,960		9,310							9,310		(350)	(350)	168		
19625T-10-1	COLONY CREDIT REAL ESTATE INC CLAS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,012.000	6,138		3,916							3,916		2,222	2,222	118		
197236-10-2	COLUMBIA BKG SYS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	1,208		1,260							1,260		(52)	(52)	13		
198287-20-3	COLUMBIA PROPERTY REIT INC TRUST		07/22/2020	CITIGROUP GLOBAL MARKETS	1,030.000	12,643		12,696							12,696		(53)	(53)	154		
198516-10-6	COLUMBIA SPORTSWEAR CO		08/05/2020	Various	150.000	11,614		11,624							11,624		(10)	(10)			
20030N-10-1	COMCAST CORP NEW CL A		09/03/2020	GOLDMAN, SACHS & CO.	18,056.000	798,349		698,232	54,009	(2,637)			(2,637)		698,232		100,117	100,117	4,675		
199908-10-4	COMFORT SYSTEMS USA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	105.000	5,388		5,453							5,453		(65)	(65)	11		
200525-10-3	COMMERCE BANCSHARES, INC.		08/05/2020	Various	354.000	20,564		17,824							17,824		2,740	2,740	191		
S62150-35-4	COMMONWEALTH BANK OF AUSTRALIA	B	09/03/2020	GOLDMAN, SACHS & CO.	6,411.000	319,972		306,418							306,418	14,736	(1,183)	13,554	4,503		
20337X-10-9	COMMSCOPE HOLDING INC		08/26/2020	CITIGROUP GLOBAL MARKETS	523.000	5,389		4,357							4,357		1,033	1,033			
203607-10-6	COMMUNITY BANK SYSTEMS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	181.000	9,463		10,321							10,321		(857)	(857)	148		
20369C-10-6	COMMUNITY HEALTHCARE TRUST INC TRU		07/22/2020	Various	192.000	8,344		7,133							7,133		1,211	1,211	1		
SBD6K4-57-9	COMPASS GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	6,232.000	105,421		85,627							85,627	4,080	15,715	19,794			
205306-10-3	COMPUTER PROGRAMS SYSTEMS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	184.000	4,027		4,109							4,109		(82)	(82)	11		
205887-10-2	CONAGRA BRANDS INC		09/03/2020	GOLDMAN, SACHS & CO.	1,628.000	60,894		54,656							54,656		6,238	6,238	346		
20605P-10-1	CONCHO RESOURCES INC		09/23/2020	Various	1,366.000	66,058		70,349							70,349		(4,291)	(4,291)	273		
206787-10-3	CONDUENT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,595.000	5,830		3,195							3,195		2,635	2,635			
20825C-10-4	CONOCOPHILLIPS		09/23/2020	Various	9,025.000	328,798		379,173							379,173		(50,376)	(50,376)	3,791		
209115-10-4	CONSOLIDATED EDISON INC		07/27/2020	GOLDMAN, SACHS & CO.	810.000	60,550		58,305							58,305		2,245	2,245	136		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		09/03/2020	GOLDMAN, SACHS & CO.	672.000	128,064		117,456							117,456		10,608	10,608	504		
D16212-14-0	CONTINENTAL AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	322.000	32,903		31,522							31,522	1,473	(92)	1,381	812		
216831-10-7	COOPER TIRE & RUBBER CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	142.000	4,981		4,986							4,986		(5)	(5)			
218352-10-2	CORCEPT THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	664.000	8,343		8,525							8,525		(182)	(182)			
21871N-10-1	CORECIVIC REIT INC		07/22/2020	Various	814.000	7,373		7,619							7,619		(246)	(246)	141		
21871D-10-3	CORELOGIC INC		07/16/2020	Various	960.000	64,664		29,318	20,981	(574)			(574)		29,318		35,346	35,346	422		
21870Q-10-5	CORESITE RLTY CORP		08/28/2020	BANK OF AMERICA/MERRILL LYNCH	1,468.000	177,855		177,740							177,740		116	116	1,786		
21925Y-10-3	CORNERSTONE ONDEMAND INC		08/05/2020	Various	604.000	22,328		21,123							21,123		1,205	1,205			
219350-10-5	CORNING IN C COM		09/03/2020	GOLDMAN, SACHS & CO.	3,756.000	119,020		94,022	16,709	(748)			(748)		94,022		24,998	24,998	953		
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		08/05/2020	GOLDMAN, SACHS & CO.	387.000	10,493		8,564							8,564		1,929	1,929	213		
22052L-10-4	CORTEVA INC		09/03/2020	GOLDMAN, SACHS & CO.	2,824.000	83,038		75,655							75,655		7,383	7,383	367		
221006-10-9	CORVEL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	8.000	584		448							448		136	136			
22160N-10-9	COSTAR GROUP INC		09/03/2020	GOLDMAN, SACHS & CO.	186.000	157,283		128,636							128,636		28,647	28,647			
22160K-10-5	COSTCO WHS L CORP NEW COM		09/03/2020	Various	1,908.000	654,881		576,554	32,037	(29)			(29)		576,554		78,328	78,328	1,161		
22266L-10-6	COUPA SOFTWARE INC		09/03/2020	GOLDMAN, SACHS & CO.	275.000	84,760		61,762							61,762		22,998	22,998			

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222795-50-2	COUSINS PROPERTIES REIT INC		08/05/2020	GOLDMAN, SACHS & CO.	264.000	8,357		7,727							7,727		629	629	158		
22282E-10-2	COVANTA HLDG CORP		08/05/2020	Various	583.000	5,351		5,327							5,327		24	24	82		
22304C-10-0	COVETRUS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	23.000	438		187							187		251	251			
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		08/26/2020	CITIGROUP GLOBAL MARKETS	14.000	1,706		1,374							1,374		332	332	18		
224399-10-5	CRANE CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	118.000	6,814		6,936							6,936		(122)	(122)			
224633-20-6	CRAWFORD CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	22.000	163		166							166		(3)	(3)			
S71715-89-0	CREDIT SUISSE GROUP AG CHF0.5	B	09/23/2020	CITIGROUP GLOBAL MARKETS	10,489.000	103,872		108,460							108,460	4,312	(8,899)	(4,588)			
S41822-49-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,999.000	107,036		102,734							102,734	3,677	625	4,302	485		
22663K-10-7	CRINETICS PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	201.000	3,131		3,145							3,145		(14)	(14)			
H17182-10-8	CRISPR THERAPEUTICS AG	D	08/11/2020	Various	412.000	38,587		17,473							17,473		21,114	21,114			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/03/2020	GOLDMAN, SACHS & CO.	1,156.000	186,927		193,457							193,457		(6,530)	(6,530)	1,387		
228368-10-6	CROWN HOLDINGS INC		09/25/2020	Various	1,490.000	105,922		94,377	73						94,377		11,545	11,545			
228903-10-0	CRYOLIFE INC		07/22/2020	Various	223.000	4,091		3,906							3,906		185	185			
126349-10-9	CSG SYSTEMS INTERNATION		07/22/2020	CITIGROUP GLOBAL MARKETS	110.000	4,548		4,553							4,553		(5)	(5)	51		
03018U-10-9	CSL LIMITED COMMON STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	1,144.000	243,654		223,547							223,547	13,981	6,126	20,107			
126402-10-6	CSW INDUSTRIALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	38.000	2,746		2,759							2,759		(12)	(12)			
126408-10-3	CSX CORP		09/03/2020	GOLDMAN, SACHS & CO.	4,366.000	329,873		303,303	6,874	(294)			(294)		303,303		26,570	26,570	1,160		
229663-10-9	CUBESMART		09/18/2020	Various	11,851.000	335,843		305,708	4,061	(172)			(172)		305,708		30,135	30,135	3,869		
229899-10-9	CULLEN FROST BANKERS, INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	13.000	858		810							810		48	48	9		
231021-10-6	CUMMINS IN C COM		07/27/2020	GOLDMAN, SACHS & CO.	340.000	64,923		55,708	8,411	(1,253)			(1,253)		55,708		9,215	9,215	223		
G2717B-10-8	CUSHMAN AND WAKEFIELD PLC		08/26/2020	Various	771.000	8,513		8,886							8,886		(373)	(373)			
23204G-10-0	CUSTOMERS BANCORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	53.000	657		547							547		110	110			
126650-10-0	CVS HEALTH CORPORATION		09/23/2020	Various	8,529.000	511,858		551,853							551,853		(39,995)	(39,995)	4,287		
23282W-60-5	CYTOKINETICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	11.000	263		243							243		20	20			
23284F-10-5	CYTOMX THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	346.000	2,576		2,875							2,875		(299)	(299)			
23331A-10-9	D R HORTON INC COM		09/03/2020	Various	2,614.000	170,475		144,946							144,946		25,529	25,529	291		
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,000.000	72,489		59,461							59,461	2,039	10,988	13,027			
J11257-10-2	DAIICHI SANKYO LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	1,400.000	124,690		114,274							114,274	2,621	7,795	10,416			
D1668R-12-3	DAIMLERCHRYSLER	B	09/03/2020	GOLDMAN, SACHS & CO.	3,224.000	165,395		130,882							130,882	7,695	26,818	34,513	2,429		
J11151-10-7	DAITO TRUST CONST JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	1,200.000	106,730		110,217							110,217	2,528	(6,016)	(3,487)			
235851-10-2	DANAHER CO RP COM		09/03/2020	Various	2,902.000	575,439		492,171							492,171		83,268	83,268	522		
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		07/27/2020	Various	565.000	49,978		44,301							44,301		5,677	5,677			
S61752-03-6	DBS GROUP HOLDINGS LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	6,200.000	94,391		88,892	36,569	(8,195)			(8,195)	(129)	88,892	1,119	4,380	5,499	886		
24344T-10-1	DECIPHERA PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	339.000	15,850		16,250							16,250		(399)	(399)			
243537-10-7	DECKERS OUTDOOR CORP		09/23/2020	Various	567.000	118,113		74,758							74,758		43,355	43,355			
SBDT5Z-M3-7	DELIVERY HERO	D	08/24/2020	DIRECT	11,513.000	1,335,489		1,362,564							1,362,564		(27,074)	(27,074)			
G2709G-10-7	DELPHI TECHNOLOGIES PLC		08/05/2020	Various	106.000	1,665		853							853		812	812			
247361-70-2	DELTA AIR LINES, INC.		07/27/2020	GOLDMAN, SACHS & CO.	289.000	7,368		7,236	8,772	(1,341)			(1,341)		7,236		132	132	60		
24823R-10-5	DENALI THERAPEUTICS INC		08/05/2020	Various	234.000	5,520		4,564							4,564		956	956			
24869P-10-4	DENNYS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	405.000	4,307		3,734							3,734		573	573			
S02652-74-1	DERWENT LONDON PLC	B	07/02/2020	CITIGROUP GLOBAL MARKETS	10,949.000	399,676		375,554	476,509	(52,310)			(52,310)	(10,737)	375,554	(5,951)	30,073	24,122	6,173		
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	13,861.000	250,538		232,664							232,664	11,107	6,767	17,874	9,377		
D2046U-17-6	DEUTSCHE WOHNEN	B	09/03/2020	Various	6,026.000	319,471		234,266	176,649	(18,736)			(18,736)	(149)	234,266	12,579	72,626	85,205	6,157		

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25179M-10-3	DEVON ENERGY CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	2,270.000	24,277		25,612							25,612		(1,335)	(1,335)	240		
252131-10-7	DEXCOM INC		09/03/2020	GOLDMAN, SACHS & CO.	258.000	106,537		98,169							98,169		8,368	8,368			
03190P-10-0	DEXUS PROPERTY GROUP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	16,142.000	101,911		102,247							102,247	3,483	(3,818)	(335)	2,168		
G42089-11-3	DIAGEO	B	09/23/2020	CITIGROUP GLOBAL MARKETS	18,277.000	584,122		605,565							605,565	4,806	(26,249)	(21,443)			
25264R-20-7	DIAMOND HILL INVESTMENT GRP		08/05/2020	GOLDMAN, SACHS & CO.	2.000	231		248							248		(18)	(18)			
252784-30-1	DIAMONDROCK HOSPITALITY CO		07/22/2020	CITIGROUP GLOBAL MARKETS	1,028.000	5,268		4,554							4,554		715	715			
253031-10-8	DICERNA PHARMACEUTICALS INC		07/22/2020	Various	999.000	25,758		18,373							18,373		7,386	7,386			
253393-10-2	DICKS SPORTING GOODS		08/26/2020	CITIGROUP GLOBAL MARKETS	244.000	13,172		11,422							11,422		1,750	1,750			
253868-10-3	DIGITAL REALTY TRUST INC		09/03/2020	Various	1,152.000	171,978		162,299							162,299		9,679	9,679	1,290		
254543-10-1	DIODES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	161.000	8,168		6,648							6,648		1,520	1,520			
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/03/2020	Various	14,278.000	277,816		268,912							268,912		8,905	8,905			
25470M-10-9	DISH NETWORK CORP		09/23/2020	Various	2,620.000	83,986		87,886							87,886		(3,900)	(3,900)			
254687-10-6	DISNEY WALT CO		07/27/2020	Various	695.000	80,762		75,129	22,996	(2,275)			(2,275)		75,129		5,634	5,634	140		
25525P-10-7	DIVERSIFIED HEALTHCARE TRUST		08/05/2020	Various	556.000	2,265		1,907							1,907		358	358	3		
256163-10-6	DOCUSIGN INC		09/03/2020	GOLDMAN, SACHS & CO.	491.000	118,822		69,683							69,683		49,139	49,139			
256677-10-5	DOLLAR GENERAL CORP		09/03/2020	GOLDMAN, SACHS & CO.	1,772.000	345,905		331,670							331,670		14,235	14,235	661		
256746-10-8	DOLLAR TREE INC		09/03/2020	GOLDMAN, SACHS & CO.	1,972.000	185,004		179,379	7,618	(71)			(71)		179,379		5,625	5,625			
SB4TP9-G2-2	DOLLARAMA INC	B	09/03/2020	GOLDMAN, SACHS & CO.	1,363.000	52,959		45,193							45,193	1,245	6,522	7,766	38		
25746U-10-9	DOMINION ENERGY INC		09/23/2020	Various	3,602.000	275,012		291,700	6,543	(627)			(627)		291,700		(16,688)	(16,688)	3,460		
25754A-20-1	DOMINIOS PIZZA INC		07/27/2020	GOLDMAN, SACHS & CO.	134.000	52,206		49,552							49,552		2,654	2,654	102		
257651-10-9	DONALDSON CO.		08/05/2020	Various	437.000	21,253		16,881							16,881		4,372	4,372	92		
Y2106R-11-0	DORIAN LPG LTD		08/26/2020	CITIGROUP GLOBAL MARKETS	22.000	185		172							172		13	13			
25960P-10-9	DOUGLAS EMMETT INC		08/26/2020	Various	492.000	13,879		14,301							14,301		(421)	(421)	95		
260003-10-8	DOVER CORP COM		09/23/2020	Various	2,523.000	273,977		243,621							243,621		30,356	30,356	1,249		
260557-10-3	DOW INC		09/03/2020	GOLDMAN, SACHS & CO.	3,183.000	154,006		129,739							129,739		24,267	24,267	2,228		
262037-10-4	DRIL QUIP		07/22/2020	Various	120.000	3,609		3,575							3,575		34	34			
23332B-10-6	DSP GROUP		08/05/2020	GOLDMAN, SACHS & CO.	231.000	3,616		3,717							3,717		(101)	(101)			
K3013J-15-4	DSV DE SAMMENSLUT VOGN	B	09/03/2020	GOLDMAN, SACHS & CO.	626.000	96,448		71,014							71,014	3,625	21,809	25,434			
233331-10-7	DTE ENERGY CO		09/03/2020	GOLDMAN, SACHS & CO.	1,726.000	205,588		185,545							185,545		20,043	20,043	1,748		
264120-10-6	DUCK CREEK TECH INC		08/14/2020	GOLDMAN, SACHS & CO.	100.000	4,197		2,700							2,700		1,497	1,497			
264147-10-9	DUCOMMUN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	41.000	1,544		1,271							1,271		273	273			
26441C-20-4	DUKE ENERGY HLDG CORP		09/23/2020	Various	7,252.000	588,919		578,791							578,791		10,128	10,128	6,198		
264411-50-5	DUKE RLTY CORP		07/28/2020	Various	8,282.000	313,174		271,629	239,362	(4,054)			(4,054)		271,629		41,545	41,545	3,325		
26614N-10-2	DUPONT DE NEMOURS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	477.000	25,932		25,343							25,343		589	589	143		
267475-10-1	DYCOM INDUSTRIES INC		08/05/2020	Various	13.000	558		333							333		225	225			
D24914-13-3	E.ON AG CMN STK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,734.000	106,754		109,491							109,491	3,919	(6,657)	(2,738)			
N3114C-80-8	EADS(EURO AERO DEF EUR1	B	09/23/2020	CITIGROUP GLOBAL MARKETS	196.000	14,172		13,983							13,983	653	(464)	189			
269796-10-8	EAGLE PHARMACEUTICALS INC		08/05/2020	Various	96.000	4,628		4,634							4,634		(6)	(6)			
27579R-10-4	EAST WEST BANCORP INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,232.000	38,000		44,648							44,648		(6,647)	(6,647)	339		
27616P-10-3	EASTERLY GOVERNMENT PROPERTIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	488.000	11,665		11,936							11,936		(270)	(270)	170		
277276-10-1	EASTGROUP PROPERTY		08/26/2020	CITIGROUP GLOBAL MARKETS	90.000	11,701		11,396							11,396		305	305	32		
G29183-10-3	EATON CORP PLC		09/03/2020	GOLDMAN, SACHS & CO.	2,736.000	274,162		236,796	14,776	(3,140)			(3,140)		236,796		37,366	37,366	1,717		
278265-10-3	EATON VANCE CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	223.000	8,807		8,383							8,383		424	424	9		

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
278642-10-3	EBAY INC		09/03/2020	Various	5,327.000	289,446		255,224	5,380	(1,198)			(1,198)		255,224		34,221	34,221	646		
278715-20-6	EBIX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	49.000	1,193		1,075							1,075		118	118	1		
278768-10-6	ECHOSTAR CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	120.000	3,557		3,254							3,254		303	303			
278865-10-0	ECOLAB INC		09/23/2020	Various	1,959.000	391,450		389,743							389,743		1,707	1,707	921		
28035Q-10-2	EDGEWELL PERSONAL CARE		07/22/2020	CITIGROUP GLOBAL MARKETS	194.000	5,685		4,832							4,832		853	853			
281020-10-7	EDISON INTL		09/23/2020	Various	3,657.000	187,324		198,612							198,612		(11,288)	(11,288)	2,331		
28106W-10-3	EDITAS MEDICINE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	107.000	3,683		3,434							3,434		249	249			
28176E-10-8	EDWARDS LIFESCIENCES CORP		07/27/2020	GOLDMAN, SACHS & CO.	1,046.000	82,303		71,193							71,193		11,110	11,110			
28238P-10-9	EHEALTH INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	75.000	8,076		7,368							7,368		708	708			
28249H-10-4	EIDOS THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	58.000	2,404		2,765							2,765		(361)	(361)			
F2924U-10-6	EIFFAGE	B	09/23/2020	CITIGROUP GLOBAL MARKETS	342.000	28,135		30,903							30,903	1,356	(4,124)	(2,768)			
S63072-00-3	EISAI LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	500.000	44,965		36,733	37,746	212			212	(212)	36,733	1,087	7,146	8,232	335		
283677-85-4	EL PASO ELECTRIC		07/22/2020	CITIGROUP GLOBAL MARKETS	145.000	9,879		9,715							9,715		164	164	115		
268603-10-7	EL POLLO LOCO INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	258.000	3,773		3,586							3,586		187	187			
28414H-10-3	ELANCO ANIMAL HEALTH INC		07/27/2020	GOLDMAN, SACHS & CO.	333.000	7,091		6,464							6,464		628	628			
28470R-10-2	ELDORADO RESORTS INC		07/22/2020	Various	352.000	10,358		7,430							7,430		2,927	2,927			
285512-10-9	ELECTRONIC ARTS INC		09/03/2020	Various	1,648.000	220,659		196,667							196,667		23,992	23,992			
28618M-10-6	ELEMENT SOLUTIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	695.000	7,523		6,442							6,442		1,081	1,081			
532457-10-8	ELI LILLY & CO		09/03/2020	Various	3,613.000	553,740		550,112							550,112		3,628	3,628	2,110		
28852N-10-9	ELLINGTON FINANCIAL INC		07/22/2020	Various	127.000	1,428		725							725		703	703	51		
29084Q-10-0	EMCOR GROUP INC		08/05/2020	Various	308.000	21,175		19,280							19,280		1,895	1,895	12		
S26500-50-4	EMERA INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,607.000	306,966		296,452							296,452	4,728	5,786	10,514	2,989		
291011-10-4	EMERSON ELEC CO		09/03/2020	GOLDMAN, SACHS & CO.	4,454.000	306,139		263,462							263,462		42,677	42,677	3,012		
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		07/22/2020	Various	1,563.000	10,172		10,867							10,867		(695)	(695)	164		
29251M-10-6	ENANTA PHARMACEUTICALS INC		08/05/2020	Various	42.000	2,055		2,109							2,109		(53)	(53)			
S24661-49-8	ENBRIDGE INC	B	09/23/2020	Various	10,157.000	313,802		307,842							307,842	5,575	385	5,960	5,359		
29261A-10-0	ENCOMPASS HEALTH CORP		08/26/2020	Various	298.000	18,239		18,455							18,455		(216)	(216)	167		
292562-10-5	ENCORE WIRE CORP		08/05/2020	Various	64.000	3,343		3,202							3,202		142	142			
SBDGN4-L2-7	ENDEAVOUR MINING CORP	B	07/09/2020	VARIOUS	0.120	3		3							3						
29272B-10-5	ENDURANCE INTERNATIONAL GROUP HOLD		07/22/2020	CITIGROUP GLOBAL MARKETS	81.000	508		194							194		314	314			
29272W-10-9	ENERGIZER HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	97.000	4,692		2,934							2,934		1,758	1,758	71		
29270J-10-0	ENERGY RECOVERY INC		08/05/2020	Various	1,106.000	8,163		8,455							8,455		(292)	(292)			
S67676-77-5	ENLIGHT RENEWABLE ENERGY LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	2,340.000	3,598		3,565							3,565	(16)	48	32			
29358P-10-1	ENSIGN GROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	13.000	633		596							596		36	36			
G3075P-10-1	ENSTAR GROUP LTD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	5.000	780		706							706		74	74			
29362U-10-4	ENTEGRIS INC		09/30/2020	Various	2,926.000	191,851		130,997							130,997		60,854	60,854	361		
29364G-10-3	ENTERGY CORP		07/27/2020	GOLDMAN, SACHS & CO.	575.000	58,491		55,430							55,430		3,061	3,061			
29404K-10-6	ENVESTNET INC		08/05/2020	GOLDMAN, SACHS & CO.	15.000	1,266		807							807		460	460			
29415F-10-4	ENVISTA HOLDINGS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	192.000	4,457		2,868							2,868		1,589	1,589			
26875P-10-1	EOG RESOUR CES INC COM		09/23/2020	Various	6,639.000	268,096		335,370							335,370		(67,274)	(67,274)	2,490		
29414B-10-4	EPAM SYSTEMS INC		07/06/2020	CITIGROUP GLOBAL MARKETS	215.000	54,436		49,216							49,216		5,220	5,220			

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
29428V-10-4	EPIZYME INC		07/22/2020	CITIGROUP GLOBAL MARKETS	330.000	4,836		5,126							5,126		(290)	(290)			
294268-10-7	EPLUS INC		08/05/2020	Various	68.000	4,938		4,999							4,999		(61)	(61)			
26884U-10-9	EPR PROPERTIES		08/26/2020	Various	877.000	27,587		22,949							22,949		4,638	4,638	220		
294429-10-5	EQUIFAX IN C COM		09/23/2020	Various	1,012.000	162,756		173,468							173,468		(10,712)	(10,712)	395		
29444U-70-0	EQUINIX REIT INC		09/03/2020	Various	331.000	251,136		228,012							228,012		23,125	23,125	628		
R8413J-10-3	EQUINOR ASA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,217.000	78,357		73,872							73,872	(562)	5,047	4,485	355		
29452E-10-1	EQUITABLE HOLDINGS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	143.000	2,550		2,716							2,716		(165)	(165)	24		
29460X-10-9	EQUITY BANCSHARES INC CLASS A		08/05/2020	Various	596.000	8,677		9,108							9,108		(431)	(431)			
294628-10-2	EQUITY COMMONWEALTH REIT		08/05/2020	Various	355.000	11,079		11,288							11,288		(209)	(209)			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		07/27/2020	GOLDMAN, SACHS & CO.	760.000	49,722		46,576	8,728	(980)			(980)		46,576		3,146	3,146	360		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/10/2020	Various	13,002.000	723,327		707,974	12,947	(1,554)			(1,554)		707,974		15,353	15,353	776		
29530P-10-2	ERIE IDEMNITY CO CL A		07/06/2020	CITIGROUP GLOBAL MARKETS	238.000	45,368		43,587							43,587		1,780	1,780	230		
296315-10-4	ESCO TECHNOLOGIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	191.000	16,950		16,384							16,384		566	566	10		
G3198U-10-2	ESSENT GROUP LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	99.000	3,597		3,401							3,401		196	196			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		08/26/2020	CITIGROUP GLOBAL MARKETS	65.000	1,076		963							963		113	113	15		
297178-10-5	ESSEX PROPERTY		07/27/2020	GOLDMAN, SACHS & CO.	185.000	39,322		43,512							43,512		(4,190)	(4,190)			
F31668-10-0	ESSILORLUXOTTICA SA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,319.000	290,229		297,574							297,574	13,028	(20,373)	(7,345)			
SBF1K7-P7-9	ESSITY CLASS B	B	09/03/2020	GOLDMAN, SACHS & CO.	3,195.000	109,539		99,553							99,553	5,729	4,258	9,986			
518439-10-4	ESTEE LAUDER COS.		09/03/2020	GOLDMAN, SACHS & CO.	768.000	167,463		144,906							144,906		22,556	22,556	369		
297602-10-4	ETHAN ALLEN INTERIORS		08/26/2020	CITIGROUP GLOBAL MARKETS	228.000	3,341		2,772							2,772		569	569			
F3322K-10-4	EUROFINS SCIENTIFIC	B	09/03/2020	GOLDMAN, SACHS & CO.	62.000	47,850		38,888							38,888	1,908	7,054	8,962			
298736-10-9	EURONET WORLDWIDE INC		08/05/2020	Various	111.000	10,715		9,515							9,515		1,200	1,200			
29975E-10-9	EVENTBRITE CLASS A INC		08/26/2020	CITIGROUP GLOBAL MARKETS	50.000	502		438							438		64	64			
29977A-10-5	EVERCORE PARTNETS INC C-A		08/26/2020	CITIGROUP GLOBAL MARKETS	54.000	3,431		3,245							3,245		186	186			
G3223R-10-8	EVEREST RE GROUP LTD		09/23/2020	Various	627.000	131,290		128,594							128,594		2,695	2,695	617		
30034W-10-6	EVERGY INC		09/23/2020	Various	8,952.000	467,304		525,982							525,982		(58,678)	(58,678)	4,547		
30034T-10-3	EVERI HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	489.000	3,577		2,081							2,081		1,496	1,496			
30041R-10-8	EVERQUOTE INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	50.000	1,860		2,425							2,425		(565)	(565)			
30040W-10-8	EVERSOURCE ENERGY		09/23/2020	Various	1,862.000	156,545		154,370							154,370		2,175	2,175	271		
30040P-10-3	EVERTEC INC		08/26/2020	Various	240.000	7,469		7,083							7,083		386	386	7		
SB3X0F-91-7	EVOLUTION MINING LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	38,621.000	161,815		145,368							145,368	6,092	10,354	16,447	2,439		
30057T-10-5	EVOQUA WATER TECHNOLOGIES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	278.000	5,550		4,151							4,151		1,399	1,399			
811054-40-2	EW SCRIPPS CLASS A		09/28/2020	Various	7,375.000	86,350		55,608	59,148	(2,259)			(2,259)		55,608		30,742	30,742	988		
30063P-10-5	EXACT SCIENCES CORP		09/23/2020	Various	1,301.000	97,323		113,109							113,109		(15,786)	(15,786)			
30161N-10-1	EXELON CORP COM		09/03/2020	GOLDMAN, SACHS & CO.	10,043.000	374,971		364,581	18,829	(131)			(131)		364,581		10,390	10,390	3,479		
30212P-30-3	EXPEDIA IN C DEL COM		09/03/2020	GOLDMAN, SACHS & CO.	519.000	52,047		42,662							42,662		9,385	9,385			
302130-10-9	EXPEDITORS INTL WA INC COM		09/03/2020	GOLDMAN, SACHS & CO.	3,790.000	330,730		286,313	8,738	(631)			(631)		286,313		44,417	44,417	83		
SB19NL-V4-3	EXPERIAN PLC COMMON STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	3,272.000	119,359		113,969							113,969	6,771	(1,381)	5,390	1,091		
30225T-10-2	EXTRA SPACE STORAGE INC		09/10/2020	Various	7,489.000	797,247		662,611							662,611		134,636	134,636	6,275		
30226D-10-6	EXTREME NETWORKS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,692.000	6,793		5,597							5,597		1,196	1,196			
30231G-10-2	EXXON MOBIL CORP		09/23/2020	Various	22,161.000	841,336		987,109	29,796	(679)			(679)		987,109		(145,774)	(145,774)	16,915		
30303M-10-2	FACEBOOK INC		09/03/2020	Various	8,452.000	2,349,490		1,699,139	360,830	(152,647)			(152,647)		1,699,139		650,351	650,351			

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
303075-10-5	FACTSET RESEARCH SYSTEMS		09/29/2020	Various	544.000	187,091		140,785	31,391	(1,013)			(1,013)		140,785		46,306	46,306	605		
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	561.000	155,415		173,241							173,241	(58)	(17,767)	(17,825)			
J13440-10-2	FANUC LTD JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	500.000	91,306		89,262							89,262	2,048	(4)	2,044			
J1346E-10-0	FAST RETAILING CO	B	09/03/2020	GOLDMAN, SACHS & CO.	200.000	124,183		114,381							114,381	2,624	7,178	9,802			
311900-10-4	FASTENAL CO		07/27/2020	Various	1,376.000	63,506		55,585							55,585		7,921	7,921	334		
31188V-10-0	FASTLY INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	67.000	5,795		7,081							7,081		(1,286)	(1,286)			
31189P-10-2	FATE THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	65.000	2,229		2,135							2,135		95	95			
SBG1YK-N5-0	FATTAL HOLDINGS LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	42.000	1,965		1,816							1,816	(8)	157	149			
30257X-10-4	FB FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	262.000	5,791		5,815							5,815		(24)	(24)			
30239F-10-6	FBL FINANCIAL GROUP INC CL A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	235.000	7,836		8,434							8,434		(598)	(598)	118		
313148-30-6	FEDERAL AGRICULTURAL MORTGAGE CORPORATIO		08/05/2020	Various	66.000	3,937		3,971							3,971		(34)	(34)	22		
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,828.000	144,340		127,297							127,297		17,043	17,043	1,919		
313855-10-8	FEDERAL SIGNAL CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	538.000	16,663		15,986							15,986		677	677	60		
314211-10-3	FEDERATED INVESTORS		08/26/2020	CITIGROUP GLOBAL MARKETS	149.000	3,611		2,990							2,990		621	621	72		
31428X-10-6	FEDEX CORP		09/03/2020	GOLDMAN, SACHS & CO.	665.000	146,938		93,246							93,246		53,692	53,692	432		
E49512-11-9	FERROVIAL SA	B	09/10/2020	Various	15,314.960	418,736		406,077							406,077	23,646	(10,987)	12,659	519		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/03/2020	Various	3,959.000	591,803		528,596	23,784	(1,200)			(1,200)		528,596		63,207	63,207	1,449		
317585-40-4	FINANCIAL INSTITUTIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	447.000	7,328		7,380							7,380		(52)	(52)	116		
31816Q-10-1	FIREEYE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	762.000	11,445		8,062							8,062		3,383	3,383			
31847R-10-2	FIRST AMERICAN FINANCIAL		08/26/2020	CITIGROUP GLOBAL MARKETS	163.000	8,495		6,913							6,913		1,582	1,582	143		
31946M-10-3	FIRST CITIZENS BCSH CL A		08/26/2020	CITIGROUP GLOBAL MARKETS	19.000	7,486		7,287							7,287		199	199	8		
31983A-10-3	FIRST COMMUNITY BANCSHARES		08/05/2020	Various	615.000	12,222		12,753							12,753		(531)	(531)			
320218-10-0	FIRST FINANCIAL CORP INDIANA		08/05/2020	GOLDMAN, SACHS & CO.	76.000	2,572		2,452							2,452		120	120			
32020R-10-9	FIRST FINL BANKSHARES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	856.000	25,508		24,402							24,402		1,107	1,107	115		
32051X-10-8	FIRST HAWAIIAN INC		08/05/2020	Various	382.000	6,196		6,587							6,587		(392)	(392)	61		
320517-10-5	FIRST HORIZON NATL CORP		07/06/2020	VARIOUS	0.740	7		7							7						
S61238-15-0	FIRST INTL BANK ISRAEL		07/01/2020	BANK OF AMERICA/MERRILL LYNCH	568.000	12,622		12,051							12,051	(54)	625	571			
320817-10-9	FIRST MERCHANTS CORP		08/05/2020	Various	658.000	16,256		16,473							16,473		(217)	(217)	117		
320866-10-6	FIRST MID ILLINOIS BANCSHARES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	489.000	11,215		9,985							9,985		1,230	1,230	196		
320734-10-6	FIRST OF LONG ISLAND CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	280.000	4,361		4,236							4,236		125	125			
33616C-10-0	FIRST REPUBLIC BANK		09/23/2020	Various	2,255.000	249,040		239,007							239,007		10,032	10,032	451		
336433-10-7	FIRST SOLAR		07/23/2020	Various	1,266.000	77,969		45,652							45,652		32,317	32,317			
337738-10-8	FISERV INC COM		09/23/2020	Various	5,666.000	570,242		552,624	19,657	(206)			(206)		552,624		17,619	17,619			
963402-50-7	FISHER & PAYKEL HEALTHCARE CORP. L	B	09/23/2020	Various	10,057.000	222,639		183,507							183,507	8,476	30,657	39,133	1,020		
33812L-10-2	FITBIT INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	225.000	1,441		1,454							1,454		(12)	(12)			
33829M-10-1	FIVE BELOW INC		08/05/2020	GOLDMAN, SACHS & CO.	190.000	20,258		13,372							13,372		6,886	6,886			
338330-10-6	FIVE POINT HOLDINGS CLASS A		08/05/2020	Various	2,095.000	9,875		9,711							9,711		164	164			
338307-10-1	FIVE9 INCINARY		09/24/2020	Various	513.000	60,988		38,926							38,926		22,062	22,062			
339041-10-5	FLEETCOR TECHNOLOGIES I		09/03/2020	GOLDMAN, SACHS & CO.	798.000	196,427		200,721							200,721		(4,294)	(4,294)			
33938J-10-6	FLEXION THERAPEUTICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	64.000	778		728							728		50	50			

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		09/23/2020	Various	2,055.000	21,797		20,263							20,263		1,534	1,534			
302445-10-1	FLIR SYSTEMS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	2,471.000	85,285		100,151							100,151		(14,866)	(14,866)	608		
343498-10-1	FLOWERS INDUSTRIES, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	347.000	8,635		8,000							8,000		635	635			
34354P-10-5	FLOWSERVE CORPORATION		07/22/2020	Various	58.000	1,651		1,568							1,568		83	83	12		
343873-10-5	FLUSHING FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	798.000	7,896		8,685							8,685		(789)	(789)	168		
31620R-30-3	FNF GROUP INC		09/03/2020	GOLDMAN, SACHS & CO.	3,815.000	125,606		112,829							112,829		12,777	12,777	1,259		
344849-10-4	FOOT LOCKER INC		08/05/2020	GOLDMAN, SACHS & CO.	98.000	2,710		2,743							2,743		(33)	(33)			
345370-86-0	FORD MTR C O DEL COM PAR U		07/27/2020	GOLDMAN, SACHS & CO.	9,552.000	66,146		54,902	23,910	(4,242)			(4,242)		54,902		11,245	11,245	386		
346232-10-1	FORESTAR GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	108.000	1,977		1,805							1,805		172	172			
346563-10-9	FORRESTER RESEARCH INC		08/26/2020	CITIGROUP GLOBAL MARKETS	39.000	1,412		1,225							1,225		187	187			
34959E-10-9	FORTINET INC		09/23/2020	Various	1,940.000	234,269		238,493							238,493		(4,224)	(4,224)			
S23472-00-4	FORTIS INC COM	B	09/03/2020	GOLDMAN, SACHS & CO.	9,018.000	360,699		341,262							341,262	9,844	9,594	19,438	2,943		
34959J-10-8	FORTIVE CORP		09/03/2020	GOLDMAN, SACHS & CO.	1,272.000	93,229		86,064							86,064		7,166	7,166	89		
X2978Z-11-8	FORTUM OYJ EUR3.40	B	09/23/2020	CITIGROUP GLOBAL MARKETS	437.000	8,755		8,297							8,297	388	70	458			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		09/28/2020	Various	2,614.000	207,784		113,056	85,530						113,056		94,729	94,729	1,553		
350392-10-6	FOUNDATION BUILDING MATERIALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	21.000	335		318							318		18	18			
35086T-10-9	FOUR CORNERS PROPERTY TRUST INC		08/05/2020	Various	499.000	12,074		11,334							11,334		740	740	94		
F6866T-10-0	FRANCE TELECOM	B	09/23/2020	CITIGROUP GLOBAL MARKETS	29,177.000	314,797		347,483							347,483	17,401	(50,087)	(32,686)	1,457		
353469-10-9	FRANKLIN COVEY COMPANY		08/05/2020	Various	187.000	3,614		3,272							3,272		342	342			
35352P-10-4	FRANKLIN FINANCIAL NETWORK INC		08/05/2020	GOLDMAN, SACHS & CO.	97.000	2,569		2,531							2,531		38	38			
35471R-10-6	FRANKLIN STREET PROPERTIES		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,401.000	6,676		7,103							7,103		(428)	(428)			
D27348-12-3	FRESENIUS SE & CO KGAA	B	09/23/2020	Various	4,315.000	195,600		213,823							213,823	9,828	(28,052)	(18,223)	3,160		
G36738-10-5	FRESH DEL MONTE PRODUCE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	117.000	2,627		2,875							2,875		(248)	(248)	17		
35905A-10-9	FRONTDOOR INC		08/05/2020	GOLDMAN, SACHS & CO.	54.000	2,200		1,878							1,878		322	322			
302941-10-9	FTI CONSULTING INC		08/26/2020	Various	37.000	4,237		4,235							4,235		2	2			
363569-45-3	FUJITSU LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	700.000	92,459		76,126							76,126	1,592	14,741	16,333			
SB1FW7-51-5	GALP ENERGIA SGPS SA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	15,151.000	146,802		171,365							171,365	6,863	(31,426)	(24,563)	1,100		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		08/05/2020	Various	674.000	24,855		18,739							18,739		6,117	6,117	840		
366651-10-7	GARTNER GROUP INC NEW		09/03/2020	GOLDMAN, SACHS & CO.	1,323.000	173,728		160,193							160,193		13,535	13,535			
E5499B-12-3	GAS NATURAL SDG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	6,206.000	123,168		112,638							112,638	5,674	4,855	10,529	1,852		
G39108-10-8	GATES INDUSTRIAL PLC		09/15/2020	Various	604.000	7,451		4,458	3,770	(236)			(236)		4,458		2,993	2,993			
361448-10-3	GATX CORP.		07/22/2020	CITIGROUP GLOBAL MARKETS	31.000	1,948		1,890							1,890		57	57	15		
36164V-30-5	GCI LIBERTY INC CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	71.000	5,422		4,045							4,045		1,377	1,377			
36164Y-10-1	GCP APPLIED TECHNOLOGIES INC		09/29/2020	Various	3,287.000	84,913		58,439	73,013	(452)			(452)		58,439		26,474	26,474			
SB1WGG-93-8	GEBERIT AG	B	09/03/2020	GOLDMAN, SACHS & CO.	385.000	216,734		192,673							192,673	10,568	13,493	24,061			
F4268U-17-1	GECINA	B	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2,245.000	274,274		258,469							258,469	10,767	5,037	15,804	5,363		
368736-10-4	GENERAC HOLDINGS INC		09/29/2020	Various	2,136.000	348,145		199,011	107,531						199,011		149,134	149,134			
369550-10-8	GENERAL DYNAMICS CORP		09/23/2020	Various	1,740.000	242,840		259,450							259,450		(16,610)	(16,610)	1,914		
369604-10-3	GENERAL EL EC CO COM		09/23/2020	Various	91,268.000	565,615		622,512	20,066						622,512		(56,897)	(56,897)	949		
370334-10-4	GENERAL MLS INC		09/23/2020	Various	6,243.000	379,904		384,010							384,010		(4,106)	(4,106)	3,059		
37045V-10-0	GENERAL MOTORS CO		09/03/2020	GOLDMAN, SACHS & CO.	10,231.000	297,039		259,358							259,358		37,681	37,681			
S45957-39-6	GENMAB	B	09/03/2020	GOLDMAN, SACHS & CO.	191.000	68,753		55,826							55,826	3,375	9,552	12,927			
371901-10-9	GENTEX CORP		08/05/2020	Various	790.000	21,096		17,506							17,506		3,590	3,590	190		

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
37253A-10-3	GENTHERM INC		08/05/2020	Various	387.000	15,904		15,157							15,157		747	747			
372460-10-5	GENUINE PARTS CO		09/03/2020	GOLDMAN, SACHS & CO.	1,356.000	127,015		117,931							117,931		9,085	9,085	437		
37247D-10-6	GENWORTH FINL INC		08/05/2020	GOLDMAN, SACHS & CO.	2,536.000	5,617		5,786							5,786		(169)	(169)			
36162J-10-6	GEO GROUP REIT INC		08/05/2020	Various	1,206.000	13,746		13,804							13,804		(58)	(58)	225		
S29566-62-7	GEORGE WESTON LTD.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	3,357.000	247,851		240,930							240,930	4,635	2,285	6,921	971		
374297-10-9	GETTY REALTY CORP		08/05/2020	GOLDMAN, SACHS & CO.	63.000	1,864		1,896							1,896		(33)	(33)			
375558-10-3	GILEAD SCIENCES INC		09/23/2020	Various	8,643.000	574,688		650,554	20,989	(517)			(517)		650,554		(75,867)	(75,867)	8,276		
37637Q-10-5	GLACIER BANCORP INC		08/05/2020	Various	443.000	15,534		15,598							15,598		(64)	(64)	104		
S09252-88-3	GLAXOSMITHKLINE PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	13,889.000	271,670		280,861							280,861	13,382	(22,573)	(9,191)			
SB4T3B-W6-4	GLENCORE INTERNATIONAL PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	24,348.000	52,916		51,511							51,511	105	1,300	1,405			
37890U-10-8	GLOBAL BLOOD THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	42.000	2,852		2,146							2,146		706	706			
G3933F-10-5	GLOBAL INDEMNITY LTD CLASS A		08/05/2020	Various	152.000	3,408		3,565							3,565		(157)	(157)	36		
37954A-20-4	GLOBAL MEDICAL REIT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	214.000	2,717		2,538							2,538		179	179			
379378-20-1	GLOBAL NET LEASE INC		08/05/2020	Various	1,740.000	29,050		25,921							25,921		3,129	3,129	120		
37940X-10-2	GLOBAL PAYMENTS INC.		09/23/2020	Various	2,566.000	450,533		435,245							435,245		15,288	15,288	788		
37959E-10-2	GLOBE LIFE INC		07/27/2020	GOLDMAN, SACHS & CO.	634.000	50,443		47,039							47,039		3,404	3,404	105		
379577-20-8	GLOBUS MEDICAL INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	304.000	13,851		12,909							12,909		943	943			
36251C-10-3	GMS INC		08/26/2020	Various	244.000	5,976		5,012							5,012		964	964			
S45010-93-1	GN STORE NORD	B	09/03/2020	GOLDMAN, SACHS & CO.	962.000	69,471		51,232							51,232	2,544	15,696	18,240			
380237-10-7	GODADDY INC CLASS A		07/27/2020	GOLDMAN, SACHS & CO.	87.000	5,963		4,969	5,909	(169)			(169)		4,969		995	995			
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/23/2020	Various	2,108.000	414,552		416,729							416,729		(2,177)	(2,177)	2,091		
384109-10-4	GRACO, INC.		08/05/2020	Various	516.000	27,625		24,763							24,763		2,862	2,862	181		
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		07/22/2020	CITIGROUP GLOBAL MARKETS	1,140.000	16,319		13,947							13,947		2,372	2,372	168		
389375-10-6	GRAY TELEVISION INC		08/05/2020	Various	172.000	2,346		1,937							1,937		408	408			
390607-10-9	GREAT LAKES DREDGE DOCK CO		08/26/2020	Various	508.000	4,597		4,543							4,543		54	54			
391416-10-4	GREAT WESTERN BANCORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	405.000	5,676		5,573							5,573		103	103	65		
392709-10-1	GREEN BRICK PARTNERS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	401.000	5,652		4,311							4,311		1,341	1,341			
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		07/22/2020	CITIGROUP GLOBAL MARKETS	332.000	2,292		2,165							2,165		128	128			
397624-20-6	GREIF INC CLASS B		08/26/2020	CITIGROUP GLOBAL MARKETS	24.000	1,041		999							999		42	42			
397624-10-7	GREIF INC.		08/05/2020	GOLDMAN, SACHS & CO.	128.000	4,745		4,753							4,753		(7)	(7)			
398905-10-9	GROUP 1 AUTOMOTIVE		07/22/2020	Various	81.000	5,697		3,585							3,585		2,112	2,112	24		
SB1Y9T-B3-1	GROUPE DANONE	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,271.000	145,845		157,019							157,019	5,620	(16,795)	(11,175)	4,634		
40131M-10-9	GUARDANT HEALTH INC		08/05/2020	Various	12.000	1,012		974							974		38	38			
401617-10-5	GUESS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	502.000	4,586		3,659							3,659		927	927			
093671-10-5	H&R BLOCK INC		07/22/2020	Various	1,032.000	14,530		14,224							14,224		306	306	408		
404609-10-9	HACKETT GROUP INC/THE		08/05/2020	GOLDMAN, SACHS & CO.	305.000	4,085		4,383							4,383		(297)	(297)			
S04052-07-2	HALMA PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	6,249.000	181,252		177,821							177,821	10,564	(7,133)	3,431			
G42730-10-7	HAMMERSON	B	09/03/2020	EXCHANGE	454.800	2,422		2,239							2,239	183		183			
410120-10-9	HANCOCK HLDG CO		08/26/2020	CITIGROUP GLOBAL MARKETS	79.000	1,550		1,413							1,413		137	137			
410345-10-2	HANESBRANDS, INC		07/22/2020	CITIGROUP GLOBAL MARKETS	442.000	6,208		4,760							4,760		1,447	1,447			
Y30327-10-3	HANG SENG BANK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	6,300.000	92,540		103,440							103,440		(10,900)	(10,900)	650		
41043F-20-8	HANGER INC		08/05/2020	GOLDMAN, SACHS & CO.	92.000	1,748		1,524							1,524		225	225			
S64086-64-8	HANKYU HANSHIN HOLDINGS INC	B	09/23/2020	Various	8,500.000	285,933		287,181							287,181	6,550	(7,797)	(1,248)			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
410495-20-4	HANMI FINANCIAL CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	966.000	8,370		8,624							8,624		(254)	(254)			
41068X-10-0	HANNON ARMSTRONG SUSTAINABLE INFRA		08/05/2020	Various	481.000	15,839		13,458							13,458		2,381	2,381	152		
410867-10-5	HANOVER INS GROUP INC CO		08/26/2020	CITIGROUP GLOBAL MARKETS	100.000	10,189		10,128							10,128		61	61	27		
415864-10-7	HARSCO CORP.		07/22/2020	Various	89.000	1,287		620							620		666	666			
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/23/2020	Various	4,334.000	163,519		161,967							161,967		1,553	1,553	400		
418056-10-7	HASBRO INC COM		09/23/2020	Various	551.000	43,562		41,297							41,297		2,265	2,265	375		
419596-10-1	HAVERTY FURNITURE		08/05/2020	GOLDMAN, SACHS & CO.	296.000	4,279		4,183							4,183		96	96			
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		08/05/2020	Various	359.000	12,757		12,946							12,946		(188)	(188)	200		
419879-10-1	HAWAIIAN HOLDINGS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	423.000	5,421		5,562							5,562		(142)	(142)			
420877-20-1	HAYN INTERNATIONAL		08/26/2020	CITIGROUP GLOBAL MARKETS	740.000	15,265		16,117							16,117		(852)	(852)	47		
40412C-10-1	HCA Healthcare Inc		09/03/2020	GOLDMAN, SACHS & CO.	1,215.000	165,272		117,928							117,928		47,344	47,344			
42225T-10-7	HEALTH CATALYST INC		08/26/2020	CITIGROUP GLOBAL MARKETS	116.000	3,586		3,760							3,760		(174)	(174)			
421946-10-4	HEALTHCARE REALTY TRUST INC		08/26/2020	CITIGROUP GLOBAL MARKETS	352.000	9,843		10,114							10,114		(270)	(270)	106		
421906-10-8	HEALTHCARE SERVICES GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	662.000	15,708		16,666							16,666		(957)	(957)	182		
42225P-50-1	HEALTHCARE TRUST OF AMERICA REIT C		08/05/2020	Various	11,290.000	303,044		275,349	314,488	(1,761)			(1,761)		275,349		27,695	27,695	10,061		
42226A-10-7	HEALTHEQUITY INC		07/22/2020	Various	161.000	9,063		8,242							8,242		821	821			
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/23/2020	Various	20,704.000	556,656		513,362							513,362		43,295	43,295	6,952		
42222N-10-3	HEALTHSTREAM INC		08/26/2020	CITIGROUP GLOBAL MARKETS	293.000	6,005		6,450							6,450		(445)	(445)			
422347-10-4	HEARTLAND EXPRESS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	242.000	5,107		4,887							4,887		220	220			
422819-10-2	HEIDRICK & STRUGGLES		08/26/2020	CITIGROUP GLOBAL MARKETS	62.000	1,303		1,305							1,305		(2)	(2)	9		
SB0CCH-46-3	HEINEKEN HOLDING	B	09/23/2020	Various	3,679.000	294,095		301,021							301,021	13,607	(20,533)	(6,926)			
S77925-59-2	HEINEKEN NV	B	09/23/2020	Various	2,849.000	258,374		262,580							262,580	12,316	(16,522)	(4,206)			
G4388N-10-6	HELEN OF TROY LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	10.000	1,918		1,440							1,440		478	478			
42365Q-10-3	HEMISPHERE MEDIA GROUP INC CLASS A		08/05/2020	Various	361.000	3,089		3,289							3,289		(200)	(200)			
S50024-65-2	HENKEL AG	B	09/03/2020	GOLDMAN, SACHS & CO.	192.000	17,170		15,990							15,990	763	417	1,180	289		
426281-10-1	HENRY JACK & ASSOCIATES		07/27/2020	Various	281.000	50,786		47,849	10,051						47,849		2,937	2,937	60		
426927-10-9	HERITAGE COMMERCE CORP.		08/05/2020	Various	3,380.000	22,607		24,284							24,284		(1,677)	(1,677)	245		
42726M-10-6	HERITAGE CRYSTAL INC		08/26/2020	Various	1,118.000	16,825		17,670							17,670		(846)	(846)			
42722X-10-6	HERITAGE FINANCIAL CORP		08/05/2020	Various	247.000	4,803		4,726							4,726		76	76	70		
427866-10-8	HERSHEY COMPANY		09/03/2020	Various	1,074.000	151,652		139,212	10,583	(359)			(359)		139,212		12,441	12,441	684		
42809H-10-7	HESS CORP		09/23/2020	Various	1,828.000	75,679		94,709							94,709		(19,030)	(19,030)	783		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		07/27/2020	GOLDMAN, SACHS & CO.	5,942.000	57,903		57,703	26,407	(4,023)			(4,023)		57,703		201	201	1,057		
428291-10-8	HEXCEL CORP.		08/05/2020	Various	160.000	6,542		6,170							6,170		372	372			
428567-10-1	HIBBETT SPORTS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	252.000	5,447		4,425							4,425		1,022	1,022			
431284-10-8	HIGHWOODS PROPERTIES		08/26/2020	CITIGROUP GLOBAL MARKETS	191.000	7,060		6,803							6,803		257	257	139		
431475-10-2	HILL ROM HOLDINGS INC		08/05/2020	GOLDMAN, SACHS & CO.	242.000	23,049		24,345							24,345		(1,296)	(1,296)	106		
432748-10-1	HILLTOP HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	359.000	7,250		5,617							5,617		1,633	1,633	59		
43283X-10-5	HILTON GRAND VACATIONS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	696.000	13,784		11,419							11,419		2,365	2,365			
J20454-12-0	HITACHI	B	09/03/2020	GOLDMAN, SACHS & CO.	3,000.000	100,271		94,629							94,629	2,171	3,472	5,643			
436106-10-8	HOLLYFRONTIER CORP		07/27/2020	GOLDMAN, SACHS & CO.	1,606.000	42,791		45,048	16,278						45,048		(2,257)	(2,257)	225		
436440-10-1	HOLOGIC, INC.		09/03/2020	GOLDMAN, SACHS & CO.	953.000	56,421		51,160							51,160		5,261	5,261			
437076-10-2	HOME DEPOT INC		07/27/2020	GOLDMAN, SACHS & CO.	979.000	261,793		229,923	52,411						229,923		31,871	31,871	720		

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43785V-10-2	HOMESTREET INC.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	9.000	202		195							195		7	7	1		
437872-10-4	HOMETRUST BANCSHARES INC		08/05/2020	Various	580.000	8,003		8,382							8,382		(379)	(379)			
J22302-11-1	HONDA MOTOR CO., LTD.	B	09/23/2020	Various	14,900.000	371,308		380,562							380,562	9,670	(18,925)	(9,254)	1,387		
438516-10-6	HONEYWELL INTERNATIONAL INC		09/03/2020	GOLDMAN, SACHS & CO.	610.000	101,438		88,200							88,200		13,238	13,238	549		
S64365-57-0	HONG KONG AND CHINA GAS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	140,000.000	201,886		216,761							216,761	34	(14,909)	(14,875)	4,720		
S62673-59-5	HONG KONG EXCHANGES AND CLEARING L	B	09/03/2020	GOLDMAN, SACHS & CO.	6,000.000	298,885		226,013							226,013	6	72,866	72,873	2,872		
440327-10-4	HORACE MANN EDUCATORS		08/05/2020	GOLDMAN, SACHS & CO.	107.000	4,148		4,099							4,099		49	49			
440452-10-0	HORMEL FOODS CORP		07/27/2020	GOLDMAN, SACHS & CO.	1,072.000	54,183		49,620	8,120	(798)			(798)		49,620		4,563	4,563	364		
44107P-10-4	HOST HOTELS & RESORTS INC		07/27/2020	Various	17,148.000	188,532		185,283	108,592	(9,517)			(9,517)		185,283		3,249	3,249	2,634		
44109J-10-6	HOSTESS BRANDS INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	859.000	10,913		9,884							9,884		1,030	1,030			
441593-10-0	HOULIHAN LOKEY INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	123.000	7,047		6,165							6,165		882	882	31		
44267D-10-7	HOWARD HUGHES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	19.000	1,097		1,013							1,013		84	84			
J22848-10-5	HOYA CORPORATION	B	09/03/2020	GOLDMAN, SACHS & CO.	1,100.000	112,039		101,142							101,142	2,069	8,828	10,897			
40434L-10-5	HP INC		07/06/2020	CITIGROUP GLOBAL MARKETS	3,340.000	58,298		56,764							56,764		1,535	1,535	748		
S05405-28-7	HSBC HOLDINGS PLC CMN STK	B	09/23/2020	Various	204,775.000	785,178		957,934							957,934	13,756	(186,512)	(172,756)			
443573-10-0	HUBSPOT INC		07/21/2020	Various	1,059.000	237,632		141,048							141,048		96,584	96,584			
444097-10-9	HUDSON PACIFIC PROPERTIES IN		08/05/2020	Various	523.000	12,166		10,445							10,445		1,721	1,721	86		
444859-10-2	HUMANA INC COM		09/03/2020	Various	761.000	314,457		294,318							294,318		20,139	20,139	476		
445658-10-7	HUNT TRANSPORT SVC		07/27/2020	Various	404.000	52,630		45,248							45,248		7,382	7,382	29		
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/03/2020	GOLDMAN, SACHS & CO.	956.000	149,646		166,721							166,721		(17,075)	(17,075)	889		
447011-10-7	HUNTSMAN		08/26/2020	CITIGROUP GLOBAL MARKETS	253.000	5,468		3,651							3,651		1,818	1,818	82		
447462-10-2	HURON CONSULTING GR INC		08/26/2020	CITIGROUP GLOBAL MARKETS	46.000	2,000		2,077							2,077		(76)	(76)			
449172-10-5	HYSTER YALE MATERIALS HANDLING INC CL A		08/26/2020	CITIGROUP GLOBAL MARKETS	20.000	842		747							747		95	95			
449253-10-3	IAA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	132.000	6,655		3,955							3,955		2,700	2,700			
44891N-10-9	IAC/INTERACTIVE CORP		09/03/2020	GOLDMAN, SACHS & CO.	31.000	4,024		3,308							3,308		716	716			
44919P-50-8	IAC/INTERACTIVE CORP		07/01/2020	MERGER	1,065.000	356,550		259,319							259,319		97,231	97,231			
SB288C-92-0	IBERDROLA	B	09/03/2020	GOLDMAN, SACHS & CO.	5,020.000	63,492		56,517							56,517	3,160	3,815	6,975	1,109		
450828-10-8	IBERIABANK CORP		07/02/2020	MERGER	4,979.000	214,543		180,041	372,579						180,041		34,502	34,502	6,921		
44925C-10-3	ICF INTERNATIONAL INC		07/22/2020	Various	105.000	6,596		6,798							6,798		(202)	(202)	21		
44930G-10-7	ICU MEDICAL		08/26/2020	Various	85.000	15,445		15,671							15,671		(226)	(226)			
451107-10-6	IDACORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	508.000	45,621		45,577							45,577		44	44	106		
45167R-10-4	IDEX CORP		07/27/2020	GOLDMAN, SACHS & CO.	312.000	52,900		49,336							49,336		3,564	3,564	156		
45168D-10-4	IDEXX LABS CORP		09/03/2020	GOLDMAN, SACHS & CO.	508.000	193,683		165,029							165,029		28,655	28,655			
449585-10-8	IGM BIOSCIENCES INC		08/05/2020	GOLDMAN, SACHS & CO.	48.000	2,617		3,299							3,299		(683)	(683)			
G47567-10-5	IHS MARKIT LTD		09/03/2020	Various	2,700.000	216,205		196,191							196,191		20,014	20,014	319		
902104-10-8	II VI INC		08/26/2020	CITIGROUP GLOBAL MARKETS	22.000	966		1,039							1,039		(73)	(73)			
452308-10-9	ILLINOIS TOOL WKS INC		09/03/2020	GOLDMAN, SACHS & CO.	2,181.000	421,248		381,379							381,379		39,869	39,869	2,322		
452327-10-9	ILLUMINA INC		09/23/2020	Various	1,138.000	342,789		407,444							407,444		(64,655)	(64,655)			
45245E-10-9	IMAX CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	824.000	9,546		8,337							8,337		1,209	1,209			
45337C-10-2	INCYTE CORPORATION		09/23/2020	CITIGROUP GLOBAL MARKETS	1,115.000	95,849		110,195							110,195		(14,347)	(14,347)			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	396.000	4,572		4,586							4,586		(14)	(14)			
453836-10-8	INDEPENDENT BANK CORP MA		08/05/2020	Various	256.000	16,173		16,701							16,701		(529)	(529)	124		
453838-60-9	INDEPENDENT BANK CORP. (MICHIGAN)		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	480.000	6,012		6,458							6,458		(446)	(446)			

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45384B-10-6	INDEPENDENT BANK GROUP INC		07/22/2020	Various	80.000	3,111		1,894							1,894		1,217	1,217	20		
SBP9DL-90-1	INDITEX SA	B	09/03/2020	GOLDMAN, SACHS & CO.	7,266.000	203,665		192,350							192,350	10,948	367	11,315			
S64169-80-8	INDUSTRIAL BUILDINGS CORPORATION	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	2,658.000	5,220		4,792							4,792	(21)	449	428			
456237-10-6	INDUSTRIAL LOGISTICS PROPERTIES TR		08/05/2020	Various	414.000	8,688		8,084							8,084		604	604	137		
D35415-10-4	INFINEON TECHNOLOGIES AG	B	09/03/2020	GOLDMAN, SACHS & CO.	2,880.000	78,016		67,524							67,524	3,224	7,269	10,492			
45667G-10-3	INFINERA CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	747.000	5,658		3,933							3,933		1,725	1,725			
SBZ573-90-5	ING GROEP NV	B	09/23/2020	Various	17,390.000	139,079		121,057							121,057	7,007	11,015	18,022			
45687V-10-6	INGERSOLL RAND INC		09/03/2020	GOLDMAN, SACHS & CO.	1,485.000	52,546		41,758							41,758		10,787	10,787			
45688C-10-7	INGEVITY CORP		08/05/2020	GOLDMAN, SACHS & CO.	185.000	10,609		10,991							10,991		(382)	(382)			
457030-10-4	INGLES MARKETS INC CL A		08/05/2020	GOLDMAN, SACHS & CO.	2.000	80		85							85		(6)	(6)			
457187-10-2	INGREDION INC		07/27/2020	GOLDMAN, SACHS & CO.	535.000	47,151		43,479							43,479		3,673	3,673	405		
E64515-39-3	INMOBILIARIA COLONIAL SA	B	07/10/2020	DISTRIBUTION	0.000	38		38							38						
45768S-10-5	INNOSPEC INC		08/26/2020	CITIGROUP GLOBAL MARKETS	184.000	13,826		13,476							13,476		351	351	46		
45781M-10-1	INNOVIVA INC		08/05/2020	Various	395.000	5,311		4,759							4,759		552	552			
45780L-10-4	INOGEN INC		08/05/2020	GOLDMAN, SACHS & CO.	121.000	4,200		4,287							4,287		(87)	(87)			
45781D-10-1	INOVALON HOLDINGS INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	398.000	8,505		7,746							7,746		759	759			
45773H-20-1	INOVIO PHARMACEUTICALS INC		08/05/2020	GOLDMAN, SACHS & CO.	456.000	9,934		11,943							11,943		(2,009)	(2,009)			
45765U-10-3	INSIGHT ENTERPRISES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	154.000	6,838		6,488							6,488		350	350			
457669-30-7	INSMED INC		08/26/2020	CITIGROUP GLOBAL MARKETS	452.000	12,076		8,217							8,217		3,859	3,859			
45774W-10-8	INSTEEL INDS INC		08/05/2020	Various	432.000	8,003		7,625							7,625		378	378	9		
049361-10-0	INSURANCE AUSTRALIA GRP.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	42,782.000	141,189		168,729							168,729	9,709	(37,248)	(27,540)			
45826H-10-9	INTEGER HOLDINGS CORP		08/05/2020	Various	253.000	16,520		17,296							17,296		(776)	(776)			
457985-20-8	INTEGRA LIFE SCIENCES		08/26/2020	CITIGROUP GLOBAL MARKETS	694.000	33,136		32,286							32,286		851	851			
458140-10-0	INTEL CORP		09/23/2020	Various	22,812.000	1,136,426		1,354,511	46,922	(9,324)			(9,324)		1,354,511		(218,085)	(218,085)	6,813		
45826J-10-5	INTELLIA THERAPEUTICS INC		08/05/2020	Various	53.000	1,159		1,109							1,109		50	50			
458334-10-9	INTER PARFUMS INC		07/22/2020	Various	92.000	4,056		4,277							4,277		(221)	(221)	11		
G48040-11-0	INTERCONTINENTAL HOTELS GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	3,855.000	228,242		169,905							169,905	9,179	49,159	58,338			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		09/03/2020	GOLDMAN, SACHS & CO.	2,352.000	242,756		215,443							215,443		27,313	27,313	706		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/23/2020	Various	8,747.000	1,066,607		1,049,801	89,137	(367)			(367)		1,049,801		16,806	16,806	14,774		
460146-10-3	INTERNATIONAL PAPER CO		07/27/2020	GOLDMAN, SACHS & CO.	1,423.000	52,429		48,781	11,374	(1,045)			(1,045)		48,781		3,648	3,648	350		
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	2,793.000	45,232		45,302							45,302		(71)	(71)	712		
46071F-10-3	INTERSECT ENT INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	331.000	6,026		3,626							3,626		2,400	2,400			
46116V-10-5	INTL FCSTONE INC		07/06/2020	EXCHANGE	87.000	2,734		2,734							2,734						
46116X-10-1	INTRA CELLULAR THERAPIES INC		07/22/2020	Various	308.000	6,827		4,956							4,956		1,871	1,871			
461202-10-3	INTUIT INC.		09/03/2020	Various	1,285.000	422,155		373,739							373,739		48,416	48,416	670		
46120E-60-2	INTUITIVE SURGICAL INC		09/03/2020	GOLDMAN, SACHS & CO.	332.000	246,207		189,184							189,184		57,024	57,024			
S56795-91-7	INVESTOR B	B	09/03/2020	GOLDMAN, SACHS & CO.	3,102.000	197,183		163,713							163,713	9,420	24,049	33,470	2,539		
46146L-10-1	INVESTORS BANCORP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	588.000	4,566		4,830							4,830		(264)	(264)	141		
46187W-10-7	INVITATION HOMES INC		08/07/2020	CITIGROUP GLOBAL MARKETS	7,024.000	207,793		150,103	210,509	(15,171)			(15,171)		150,103		57,690	57,690	2,107		
462222-10-0	IONIS PHARMACEUTICALS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,481.000	73,049		84,150							84,150		(11,102)	(11,102)			
46266C-10-5	IQVIA HOLDINGS INC		09/03/2020	GOLDMAN, SACHS & CO.	631.000	103,983		89,526							89,526		14,457	14,457			
45031U-10-1	ISTAR FINANCIAL		08/05/2020	Various	71.000	821		825							825		(4)	(4)			
46565G-10-4	ITEOS THERAPEUTICS INC		07/24/2020	STERN BROTHERS	200.000	3,813		3,800							3,800		13	13			
J2501P-10-4	ITOCHU CORP JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	7,900.000	209,810		169,994							169,994	2,821	36,994	39,815			
465741-10-6	ITRON INC		08/05/2020	Various	364.000	24,125		23,653							23,653		472	472			

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
466032-10-9	J & J SNACK FOODS CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	8.000	1,060		1,026							1,026		34	34			
48123V-10-2	J2 GLOBAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	165.000	9,559		10,430							10,430		(871)	(871)			
466313-10-3	JABIL CIRC UIT INC COM		08/26/2020	CITIGROUP GLOBAL MARKETS	272.000	9,358		6,686							6,686		2,672	2,672	44		
469814-10-7	JACOBS ENGINEERING GROUP INC		09/23/2020	Various	3,274.000	290,819		271,975	11,588	(1,749)			(1,749)		271,975		18,844	18,844	720		
47074L-10-5	JAMF HOLDING CORP		07/22/2020	GOLDMAN, SACHS & CO.	100.000	4,597		2,600							2,600		1,997	1,997			
G4474Y-21-4	JANUS HENDERSON GROUP PLC	D	08/05/2020	Various	540.000	11,765		8,273							8,273		3,493	3,493	389		
G50736-10-0	JARDINE MATHESON (USD)	D	09/23/2020	CITIGROUP GLOBAL MARKETS	2,600.000	107,860		107,926							107,926		(66)	(66)	1,408		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		07/27/2020	GOLDMAN, SACHS & CO.	408.000	46,325		44,047							44,047		2,278	2,278			
46590V-10-0	JBG SMITH PROPERTIES		08/26/2020	CITIGROUP GLOBAL MARKETS	551.000	15,282		15,526							15,526		(244)	(244)	215		
47580P-10-3	JELD WEN HOLDING INC		07/22/2020	Various	210.000	3,734		2,769							2,769		965	965			
476405-10-5	JERNIGAN CAPITAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	306.000	5,277		4,629							4,629		648	648			
800422-10-7	JOHN B. SANFILIPPO & SON INC		08/26/2020	CITIGROUP GLOBAL MARKETS	43.000	3,465		3,835							3,835		(371)	(371)	108		
477839-10-4	JOHN BEAN TECH		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	160.000	12,972		11,786							11,786		1,186	1,186	29		
478160-10-4	JOHNSON & JOHNSON		07/27/2020	Various	2,242.000	329,846		309,068	73,810	(8,506)			(8,506)		309,068		20,778	20,778	1,068		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		07/06/2020	CITIGROUP GLOBAL MARKETS	1,723.000	59,830		54,688	19,419						54,688		5,142	5,142	696		
G51604-16-6	JOHNSON MATTHEY PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,881.000	86,815		92,595							92,595	(4,030)	(1,750)	(5,780)			
480200-10-7	JONES LANG LASALLE INC.		07/27/2020	GOLDMAN, SACHS & CO.	417.000	41,026		45,040							45,040		(4,015)	(4,015)			
46625H-10-0	JP MORGAN CHASE & CO		07/27/2020	GOLDMAN, SACHS & CO.	2,742.000	265,680		255,387							255,387		10,294	10,294	2,886		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	5,309.000	244,841		218,361							218,361	11,575	14,904	26,480	211		
48203R-10-4	JUNIPER NETWORKS INC		07/27/2020	GOLDMAN, SACHS & CO.	2,300.000	57,763		52,020	6,650						52,020		5,743	5,743	108		
48273U-10-2	K12		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	187.000	6,065		3,522							3,522		2,543	2,543			
483007-70-4	KAISER ALUMINUM CORP		08/05/2020	GOLDMAN, SACHS & CO.	107.000	6,936		6,604							6,604		332	332	113		
485170-30-2	KANSAS CITY SOUTHERN		09/03/2020	GOLDMAN, SACHS & CO.	945.000	167,120		139,077	10,721	(488)			(488)		139,077		28,044	28,044	195		
J30642-16-9	KAO CORP	B	09/23/2020	Various	4,100.000	316,619		324,549							324,549	9,662	(17,593)	(7,931)	2,437		
48238T-10-9	KAR AUCTION SERVICES INC		08/05/2020	Various	3,677.000	49,608		44,937	33,905	(72)			(72)		44,937		4,670	4,670	1,254		
48576A-10-0	KARUNA THERAPEUTICS INC		08/26/2020	Various	54.000	4,171		4,934							4,934		(763)	(763)			
48576U-10-6	KARYOPHARM THERAPEUTICS INC		08/05/2020	Various	251.000	4,225		4,641							4,641		(417)	(417)			
48666K-10-9	KB HOME COM		08/05/2020	GOLDMAN, SACHS & CO.	8.000	273		265							265		8	8	1		
B5337G-16-2	KBC GROUP NV	B	09/23/2020	Various	2,104.000	115,139		120,660							120,660	6,112	(11,633)	(5,521)			
48242W-10-6	KBR INC		08/26/2020	CITIGROUP GLOBAL MARKETS	109.000	2,626		2,483							2,483		143	143			
S62489-90-1	KDDI CORP JPY5000	B	09/23/2020	Various	12,800.000	347,851		377,640							377,640	10,964	(40,753)	(29,789)			
487836-10-8	KELLOGG CO.		09/23/2020	Various	4,887.000	318,311		319,929							319,929		(1,618)	(1,618)	2,432		
488401-10-0	KEMPER CORP		09/22/2020	CITIGROUP GLOBAL MARKETS	299.000	21,150		21,769							21,769		(619)	(619)	212		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		08/27/2020	Various	12,080.000	175,531		162,247							162,247		13,284	13,284	5,269		
Y4722Z-12-0	KEPPEL CORP	B	09/23/2020	Various	35,200.000	109,463		150,383							150,383	3,505	(44,425)	(40,920)	2,960		
SB12RQ-H4-9	KEPPEL REIT	B	08/28/2020	DISTRIBUTION	0.000	8		8							8						
F5433L-10-3	KERING SA	B	09/03/2020	GOLDMAN, SACHS & CO.	213.000	140,006		115,848							115,848	5,530	18,628	24,159	914		
G52416-10-7	KERRY A	B	09/03/2020	GOLDMAN, SACHS & CO.	800.000	107,764		97,550							97,550	4,657	5,556	10,213			
493267-10-8	KEYCORP NEW COM		09/23/2020	CITIGROUP GLOBAL MARKETS	11,746.000	135,487		143,066							143,066		(7,579)	(7,579)	2,173		
J32491-10-2	KEYENCE CORP JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	400.000	167,788		166,956							166,956	3,830	(2,998)	832			
49338L-10-3	KEYSIGHT TECHNOLOGIES		09/23/2020	Various	2,686.000	261,040		271,251							271,251		(10,212)	(10,212)			
493732-10-1	KFORCE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	208.000	5,430		5,792							5,792		(362)	(362)	42		
49427F-10-8	KILROY REALTY CORPORATION		08/05/2020	Various	228.000	13,050		13,384							13,384		(333)	(333)	148		

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										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	NAIC Designation and Administrative Symbol
49428J-10-9	KIMBALL ELECTRONICS INC		08/05/2020	GOLDMAN, SACHS & CO.	188.000	2,522		2,499							2,499		23	23			
494274-10-3	KIMBALL INTERNATIONAL INC CL B		08/05/2020	GOLDMAN, SACHS & CO.	656.000	7,131		7,196							7,196		(66)	(66)			
494368-10-3	KIMBERLY-CLARK CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,735.000	413,756		386,016							386,016		27,740	27,740	2,923		
49446R-10-9	KIMCO REALTY CORP		08/05/2020	GOLDMAN, SACHS & CO.	228.000	2,580		2,700							2,700		(120)	(120)			
				CITIGROUP GLOBAL MARKETS																	
49456B-10-1	KINDER MORGAN INC DEL		09/23/2020		24,335.000	309,104		368,551							368,551		(59,448)	(59,448)	5,358		
G52654-10-3	KINGSPAN GROUP	B	09/03/2020	GOLDMAN, SACHS & CO.	1,571.000	128,032		100,179							100,179	5,805	22,048	27,853			
49714P-10-8	KINSALE CAPITAL GROUP INC		09/01/2020	Various	528.000	97,956		54,437	26,737						54,437		43,519	43,519	105		
497266-10-6	KIRBY CORP		07/22/2020	Various	676.000	33,758		30,769							30,769		2,989	2,989			
				CITIGROUP GLOBAL MARKETS																	
S64937-45-1	KIRIN HOLDINGS CO	B	09/23/2020		4,100.000	76,697		86,439							86,439	2,964	(12,706)	(9,742)	1,128		
SBD4G3-49-8	KIRKLAND LAKE GOLD LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	882.000	46,277		35,202							35,202	1,901	9,174	11,075	93		
49803T-30-0	KITE REALTY GROUP TRUST REIT		08/05/2020	Various	813.000	8,207		8,213							8,213		(5)	(5)	47		
48251K-10-0	KKR REAL ESTATE FINANCE INC TRUST		08/05/2020	Various	200.000	3,087		3,310							3,310		(222)	(222)	69		
482480-10-0	KLA CORP		09/03/2020	GOLDMAN, SACHS & CO.	598.000	120,438		114,236							114,236		6,202	6,202	538		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		09/09/2020	Various	1,580.000	71,074		59,224	8,709						59,224		11,850	11,850	180		
				CITIGROUP GLOBAL MARKETS																	
498904-20-0	KNOLL INC		07/22/2020		76.000	933		804							804		129	129			
				CITIGROUP GLOBAL MARKETS																	
49926D-10-9	KNOWLES CORP		07/22/2020		407.000	6,152		5,569							5,569		582	582			
50015M-10-9	KODIAK SCIENCES INC		08/26/2020	Various	136.000	7,166		6,455							6,455		712	712			
500255-10-4	KOHLS CORP		08/05/2020	GOLDMAN, SACHS & CO.	308.000	6,414		6,610							6,610		(196)	(196)			
				CITIGROUP GLOBAL MARKETS																	
N4297B-14-6	KON KPN NV EURO.24	B	09/23/2020		75,455.000	179,597		190,569							190,569	8,288	(19,261)	(10,973)	4,624		
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	B	09/03/2020	GOLDMAN, SACHS & CO.	4,764.000	141,880		127,273							127,273	6,076	8,531	14,607	2,387		
SB0HZL-93-0	KONINKLIJKE DSM NV EUR1.5	B	09/03/2020	GOLDMAN, SACHS & CO.	841.000	133,744		110,635							110,635	5,333	17,775	23,108	680		
500643-20-0	KORN/FERRY INTERNATIONAL		08/05/2020	GOLDMAN, SACHS & CO.	482.000	14,332		14,581							14,581		(249)	(249)			
500754-10-6	KRAFT HEINZ ORD		09/03/2020	GOLDMAN, SACHS & CO.	2,467.000	82,754		78,673							78,673		4,081	4,081	987		
				CITIGROUP GLOBAL MARKETS																	
50077B-20-7	KRATOS DEFENSE & SECURITY		08/26/2020		342.000	6,585		5,345							5,345		1,240	1,240			
501044-10-1	KROGER CO		09/03/2020	Various	4,979.000	177,298		163,160							163,160		14,138	14,138	638		
501147-10-2	KRYSTAL BIOTECH INC		07/22/2020	Various	70.000	2,933		2,899							2,899		34	34			
				CITIGROUP GLOBAL MARKETS																	
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.	D	07/22/2020		278.000	6,740		5,791							5,791		949	949	61		
				CITIGROUP GLOBAL MARKETS																	
S64995-50-9	KYOWA KIRIN LTD	B	09/23/2020		2,200.000	60,229		57,689							57,689	1,978	561	2,539	411		
				CITIGROUP GLOBAL MARKETS																	
501797-10-4	L BRANDS INC		07/22/2020		242.000	4,696		2,798							2,798		1,898	1,898	73		
502431-10-9	L3HARRIS TECHNOLOGIES INC		09/23/2020	Various	2,347.000	417,132		398,367							398,367		18,765	18,765	947		
F01764-10-3	L'AIR LIQUIDE S.A.	B	09/03/2020	GOLDMAN, SACHS & CO.	315.000	52,369		44,542							44,542	2,491	5,336	7,827			
				CITIGROUP GLOBAL MARKETS																	
511656-10-0	LAKELAND FINANCIAL CORP		08/26/2020		76.000	3,508		3,618							3,618		(110)	(110)			
512807-10-8	LAM RESEARCH CORP.		09/03/2020	GOLDMAN, SACHS & CO.	555.000	190,353		162,789	7,018	(3,750)			(3,750)		162,789		27,565	27,565	693		
512816-10-9	LAMAR ADVERTISING COMPANY ORD CLAS		08/05/2020	Various	154.000	10,143		7,897							7,897		2,246	2,246	231		
				CITIGROUP GLOBAL MARKETS																	
513272-10-4	LAMB WESTON HOLDINGS INC		09/23/2020		189.000	12,006		11,943							11,943		63	63	43		
				CITIGROUP GLOBAL MARKETS																	
513847-10-3	LANCASTER COLONY CORP.		07/22/2020		9.000	1,423		1,302							1,302		122	122	13		
				CITIGROUP GLOBAL MARKETS																	
SBYWQP-06-3	LAND SECURITIES GROUP REIT PLC	B	09/23/2020		17,884.000	113,731		126,460							126,460	417	(13,145)	(12,728)			
515098-10-1	LANDSTAR SYSTEMS INC		09/09/2020	Various	217.000	29,009		20,802	12,184	(177)			(177)		20,802		8,207	8,207	560		
517834-10-7	LAS VEGAS SANDS CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,044.000	102,524		93,084							93,084		9,441	9,441			
S65062-67-1	LASERTEC CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	1,600.000	121,301		136,093							136,093	3,031	(17,823)	(14,792)	368		
518415-10-4	LATTICE SEMICONDUCTOR		07/13/2020	Various	2,242.000	67,546		39,952							39,952		27,594	27,594			
518613-20-3	LAUREATE EDUCATION INC CLASS A		08/05/2020	Various	463.000	4,707		4,614							4,614		93	93			
50189K-10-3	LCI INDUSTRIES		08/26/2020	Various	1,020.000	122,953		68,735	59,457	(2,044)			(2,044)		68,735		54,218	54,218	1,314		
521865-20-4	LEAR CORP		07/27/2020	GOLDMAN, SACHS & CO.	422.000	50,202		42,973							42,973		7,229	7,229	84		
524901-10-5	LEGG MASON INC COM		08/03/2020	MERGER	311.000	15,550		12,676							12,676		2,874	2,874	249		

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
525327-10-2	LEIDOS HOLDINGS INC		07/27/2020	GOLDMAN, SACHS & CO.	624.000	56,255		54,453	11,649	(4,040)			(4,040)		54,453		1,803	1,803	223		
525558-20-1	LEMAITRE VASCULAR INC.		08/05/2020	Various	189.000	5,373		5,122							5,122		251	251	8		
52567D-10-7	LEMONADE INC		07/02/2020	GOLDMAN, SACHS & CO.	100.000	5,003		2,900							2,900		2,103	2,103			
52603B-10-7	LENDINGTREE INC		08/05/2020	GOLDMAN, SACHS & CO.	28.000	9,388		9,952							9,952		(564)	(564)			
526057-10-4	LENNAR COR P CL A		09/03/2020	GOLDMAN, SACHS & CO.	1,850.000	137,321		114,276							114,276		23,044	23,044	231		
526107-10-7	LENNOX INTERNATIONAL INC		09/03/2020	GOLDMAN, SACHS & CO.	288.000	80,262		67,101							67,101		13,161	13,161	222		
529043-10-1	LEXINGTON REALTY TRUST		07/22/2020	CITIGROUP GLOBAL MARKETS	605.000	6,688		6,018							6,018		670	670	124		
50187A-10-7	LHC GROUP INC		09/24/2020	SANFORD C. BERNSTEIN & CO., LLC	632.000	122,176		88,606							88,606		33,570	33,570			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		07/27/2020	GOLDMAN, SACHS & CO.	161.000	21,272		20,331							20,331		941	941			
G5480U-10-4	LIBERTY GLOBAL PLC SERIES A	C	07/06/2020	CITIGROUP GLOBAL MARKETS	1,016.000	23,647		20,641							20,641		3,006	3,006			
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	D	07/06/2020	CITIGROUP GLOBAL MARKETS	1,218.000	27,752		24,297	7,149						24,297		3,455	3,455			
G9001E-10-2	LIBERTY LATIN AMERICA LTD CLASS A	D	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	603.000	5,762		5,785							5,785		(23)	(23)			
G9001E-12-8	LIBERTY LATIN AMERICA LTD CLASS C	D	08/26/2020	CITIGROUP GLOBAL MARKETS	606.000	5,772		5,721							5,721		51	51			
531229-85-4	LIBERTY MEDIA FORMULA ONE CORP SER		09/03/2020	GOLDMAN, SACHS & CO.	1,036.000	39,766		32,852							32,852		6,914	6,914			
531229-88-8	LIBERTY MEDIA LIBERTY BRAVES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	206.000	4,043		3,449							3,449		593	593			
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		07/27/2020	GOLDMAN, SACHS & CO.	634.000	22,041		21,493	5,559	(1,327)			(1,327)		21,493		547	547			
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/03/2020	GOLDMAN, SACHS & CO.	3,429.000	121,527		117,686	6,162	(1,428)			(1,428)		117,686		3,841	3,841			
53223X-10-7	LIFE STORAGE INC		09/24/2020	Various	493.000	49,994		47,572							47,572		2,421	2,421	642		
533900-10-6	LINCOLN ELEC HLDGS		08/11/2020	Various	530.000	49,952		39,368	18,089	(58)			(58)		39,368		10,584	10,584	478		
534187-10-9	LINCOLN NA TL CORP IN COM		09/23/2020	CITIGROUP GLOBAL MARKETS	1,127.000	34,299		41,313							41,313		(7,013)	(7,013)	451		
G5494J-10-3	LINDE PLC	D	09/03/2020	Various	2,203.000	549,453		459,644							459,644		89,810	89,810	1,717		
535555-10-6	LINDSAY CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	44.000	4,368		3,897							3,897		471	471	14		
537008-10-4	LITTLEFUSE INC		08/05/2020	Various	57.000	10,061		9,585							9,585		477	477	4		
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/23/2020	Various	1,843.000	98,892		81,700							81,700		17,192	17,192			
53803X-10-5	LIVE OAK BANCSHARES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	289.000	3,865		3,796							3,796		70	70	8		
53814L-10-8	LIVENT CORP		07/22/2020	Various	753.000	4,945		4,011							4,011		934	934			
501889-20-8	LKQ CORP		07/27/2020	GOLDMAN, SACHS & CO.	1,817.000	50,375		47,531							47,531		2,844	2,844			
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	818,171.000	255,914		310,800							310,800	4,164	(59,050)	(54,886)			
539830-10-9	LOCKHEED MARTIN CORP		09/23/2020	Various	1,470.000	565,603		534,573							534,573		31,030	31,030	2,966		
54142L-10-9	LOGMELN INC		08/31/2020	Various	208.000	17,895		17,322							17,322		573	573			
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	09/10/2020	BANK OF AMERICA/MERRILL LYNCH	102,321.000	311,108		278,449							278,449	14,025	18,634	32,659			
S73333-78-3	LONZA GROUP AG	B	09/03/2020	GOLDMAN, SACHS & CO.	225.000	135,654		111,938							111,938	6,140	17,576	23,716			
F58149-13-3	L'OREAL CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	873.000	287,896		263,985							263,985	15,521	8,390	23,911	3,224		
546347-10-5	LOUISIANA-PACIFIC CORP.		09/22/2020	Various	1,698.000	51,213		30,613							30,613		20,600	20,600	603		
548661-10-7	LOWES COS INC USD0.50		09/03/2020	GOLDMAN, SACHS & CO.	2,318.000	374,383		307,923							307,923		66,460	66,460	1,275		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/05/2020	Various	200.000	15,723		10,886							10,886		4,837	4,837	100		
502175-10-2	LTC PROPERTIES INC		08/26/2020	Various	378.000	13,652		13,759							13,759		(107)	(107)	121		
550021-10-9	LULULEMON ATHLETICA INC	C	09/23/2020	Various	704.000	242,530		212,201							212,201		30,328	30,328			
156700-10-6	Lumen Technologies Inc		09/23/2020	Various	10,890.000	109,159		108,940							108,940		220	220	2,723		
55024U-10-9	LUMENTUM HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	13.000	1,122		958							958		164	164			
550550-10-7	LUTHER BURBANK CORP		08/05/2020	GOLDMAN, SACHS & CO.	112.000	1,094		1,089							1,089		5	5			
F58485-11-5	LVMH MOET HENNESSY EURO.30	B	09/03/2020	GOLDMAN, SACHS & CO.	729.000	352,414		319,732							319,732	15,264	17,418	32,682	1,819		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	1,678.000	118,116		109,485							109,485		8,631	8,631	1,762		
55261F-10-4	M & T BANK CORP		09/23/2020	Various	2,800.000	283,758		290,074							290,074		(6,316)	(6,316)	2,644		

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										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	NAIC Designation and Administrative Symbol
553777-10-3	M T S SYSTEMS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	378.000	5,842		6,146							6,146		(304)	(304)			
SBKFB1-C6-1	M&G PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	22,450.000	43,391		47,441							47,441	(2,065)	(1,985)	(4,050)			
554382-10-1	MACERICH COMPANY		08/26/2020	Various	955.000	7,505		6,458	9,368						6,458		1,047	1,047	444		
554489-10-4	MACK-CALI REALTY CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	430.000	6,340		6,557							6,557		(217)	(217)	146		
057085-10-4	MACQUARIE GROUP LT COMMON STOCK	B	09/23/2020	Various	1,521.000	142,910		124,199							124,199	5,726	12,985	18,711			
55616P-10-4	MACYS INC		08/05/2020	Various	547.000	3,610		2,686							2,686		924	924	207		
55826T-10-2	MADISON SQUARE GARDEN ENTERTAINMEN		08/05/2020	Various	71.000	4,952		5,325							5,325		(373)	(373)			
55825T-10-3	MADISON SQUARE GARDEN SPORTS CORP		08/05/2020	Various	157.000	24,156		23,663							23,663		493	493			
559079-20-7	MAGELLAN HEALTH SERVICES INC		08/05/2020	Various	57.000	4,181		2,916							2,916		1,265	1,265			
S25544-75-0	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,105.000	48,790		49,052							49,052	461	(723)	(262)	376		
565558-05-8	MAKITA CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	2,900.000	132,188		104,488							104,488	2,062	25,639	27,701			
56117J-10-0	MALIBU BOATS CLASS A INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	98		92							92		7	7			
563571-40-5	MANITOWOC INC		08/05/2020	GOLDMAN, SACHS & CO.	281.000	3,146		3,240							3,240		(94)	(94)			
56418H-10-0	MANPOWERGROUP		08/26/2020	CITIGROUP GLOBAL MARKETS	51.000	3,778		3,506							3,506		272	272			
564563-10-4	MANTECH INTL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	169.000	11,964		11,093							11,093		870	870	26		
S24925-19-0	MANULIFE FINANCIAL CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,529.000	129,529		129,222							129,222	600	(292)	307	1,705		
565849-10-6	MARATHON OIL CORP		08/05/2020	Various	560.000	3,262		3,186							3,186		75	75			
56585A-10-2	MARATHON PETROLEUM CORP		09/23/2020	Various	4,280.000	133,414		157,826	8,977	(651)			(651)		157,826		(24,412)	(24,412)	2,547		
566324-10-9	MARCUS & MILLICHAP INC		08/05/2020	Various	168.000	4,536		4,682							4,682		(146)	(146)			
567908-10-8	MARINEMAX INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	327.000	7,405		5,507							5,507		1,898	1,898			
570535-10-4	MARKEL CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	184.000	175,003		165,919							165,919		9,084	9,084			
57060D-10-8	MARKETAXESS HOLDINGS INC		09/23/2020	Various	375.000	178,367		186,351							186,351		(7,984)	(7,984)	177		
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/23/2020	CITIGROUP GLOBAL MARKETS	1,723.000	160,123		147,713							147,713		12,411	12,411			
57164Y-10-7	MARRIOTT VACATIONS WORLD		08/26/2020	CITIGROUP GLOBAL MARKETS	31.000	2,781		2,549							2,549		233	233			
571748-10-2	MARSH + MCLENNAN COS INC		09/03/2020	GOLDMAN, SACHS & CO.	2,488.000	288,557		267,146							267,146		21,410	21,410	1,157		
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/03/2020	GOLDMAN, SACHS & CO.	3,984.000	148,238		141,448							141,448		6,790	6,790	239		
574599-10-6	MASCO CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,700.000	154,315		129,289							129,289		25,027	25,027	365		
574795-10-0	MASIMO CORP		07/27/2020	GOLDMAN, SACHS & CO.	209.000	49,261		49,031							49,031		230	230			
575385-10-9	MASONITE INTERNATIONAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	117.000	9,487		5,012							5,012		4,474	4,474			
576323-10-9	MASTEC INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	32.000	1,457		1,340							1,340		117	117			
57636Q-10-4	MASTERCARD INC CLASS A		07/27/2020	Various	395.000	121,939		111,658							111,658		10,281	10,281	189		
57667L-10-7	MATCH GROUP INC		09/03/2020	Various	124.700	13,773		13,177							13,177		596	596			
57686G-10-5	MATSON INC		08/05/2020	GOLDMAN, SACHS & CO.	32.000	1,202		1,149							1,149		53	53	7		
577081-10-2	MATTEL INC COM		07/22/2020	CITIGROUP GLOBAL MARKETS	1,446.000	16,419		12,700							12,700		3,719	3,719			
577128-10-1	MATTHEWS INTL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	77.000	1,650		1,391							1,391		258	258	16		
57778K-10-5	MAXAR TECHNOLOGIES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	57.000	945		609							609		337	337	1		
Y58473-10-2	MAXEON SOLAR TECHNOLOGIES LTD WHEN	D	09/14/2020	VARIOUS	0.250	4		4							4		1	1			
57772K-10-1	MAXIM INTEGRATED PRODUCTS		07/27/2020	GOLDMAN, SACHS & CO.	854.000	58,844		48,781							48,781		10,062	10,062	107		
577933-10-4	MAXIMUS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	137.000	10,428		9,572							9,572		857	857	38		
580135-10-1	MCDONALDS CORP		09/03/2020	Various	2,793.000	594,554		513,339	11,461	(1,443)			(1,443)		513,339		81,215	81,215	3,478		

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
58039P-10-7	MCEWEN MINING INC		07/22/2020	CITIGROUP GLOBAL MARKETS	756.000	1,009		832							832		178	178			
581550-10-3	MCKESSON CORP		09/23/2020	Various	734.000	110,974		112,207							112,207		(1,232)	(1,232)	18		
552676-10-8	MDC HOLDINGS INC		08/05/2020	Various	190.000	7,614		4,408							4,408		3,206	3,206	63		
584021-10-9	MEDALLIA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	343.000	10,257		8,815							8,815		1,442	1,442			
059210-10-9	MEDIBANK PRIVATE LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	46,660.000	86,702		90,200							90,200	(1,798)	(1,700)	(3,499)			
58463J-30-4	MEDICAL PPTYS TRUST INC		09/23/2020	Various	25,397.000	431,794		470,071							470,071		(38,277)	(38,277)	5,394		
G5960L-10-3	MEDTRONIC PLC		09/03/2020	Various	4,141.000	421,436		379,210	27,682	(1,191)			(1,191)		379,210		42,226	42,226	2,718		
587376-10-4	MERCANTILE BANK CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	390.000	7,665		8,459							8,459		(794)	(794)	109		
588056-10-1	MERCER INTERNATIONAL INC	A	08/05/2020	GOLDMAN, SACHS & CO.	628.000	4,468		4,814							4,814		(346)	(346)			
58933Y-10-5	MERCK & CO. INC.		09/03/2020	Various	11,309.000	951,298		873,333	43,838	(5,877)			(5,877)		873,333		77,965	77,965	7,595		
589400-10-0	MERCURY GENERAL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	46.000	2,071		1,902							1,902		169	169			
589378-10-8	MERCURY SYSTEMS INC		08/05/2020	Various	108.000	8,514		7,705							7,705		810	810			
59045L-10-6	MERSANA THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	199.000	4,140		4,446							4,446		(306)	(306)			
N5749R-10-0	MERUS NV	D	08/26/2020	CITIGROUP GLOBAL MARKETS	77.000	925		1,047							1,047		(122)	(122)			
591520-20-0	METHODE ELECTRONICS CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	147.000	4,302		3,576							3,576		725	725	29		
59156R-10-8	METLIFE INC COM		09/03/2020	GOLDMAN, SACHS & CO.	4,605.000	175,884		168,175							168,175		7,709	7,709	2,118		
59156R-52-3	METRO INC -CL A	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,839.000	229,949		198,843							198,843	3,699	27,407	31,106	854		
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/03/2020	GOLDMAN, SACHS & CO.	81.000	78,000		65,250							65,250		12,751	12,751			
55272X-10-2	MFA FINANCIAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	4,659.000	10,785		7,819							7,819		2,966	2,966			
55277P-10-4	MGE ENERGY INC		08/05/2020	Various	187.000	11,872		12,370							12,370		(498)	(498)	49		
55303A-10-5	MGM GROWTH PROPERTIES CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	34.000	933		925							925		8	8	17		
552953-10-1	MGM RESORTS INTERNATIONAL		09/03/2020	GOLDMAN, SACHS & CO.	2,301.000	53,071		38,657							38,657		14,415	14,415			
595112-10-3	MICRON TEC HNOLOGY INC COM		09/23/2020	Various	4,592.000	224,153		227,489							227,489		(3,336)	(3,336)			
594918-10-4	MICROSOFT CORP		09/03/2020	Various	26,388.000	5,659,355		4,902,463	171,735	(44,536)			(44,536)		4,902,463		756,892	756,892	11,847		
594972-40-8	MICROSTRATEGY INC CL A		07/22/2020	CITIGROUP GLOBAL MARKETS	34.000	4,121		4,022							4,022		99	99			
59522J-10-3	MID AMERICA APT		07/27/2020	Various	1,486.000	166,491		155,782	10,417	(2,150)			(2,150)		155,782		10,709	10,709	1,694		
596680-10-8	MIDDLESEX WATER CO		08/05/2020	GOLDMAN, SACHS & CO.	142.000	9,334		9,535							9,535		(201)	(201)			
598511-10-3	MIDWESTONE FINANCIAL GROUP I		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	388.000	6,660		7,237							7,237		(577)	(577)	68		
566424-06-0	MINEBEA MITSUMI INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	5,200.000	100,072		94,134							94,134	3,228	2,710	5,938			
603158-10-6	MINERAL TECH INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	99.000	4,267		4,595							4,595		(327)	(327)	5		
S61619-78-9	MIRVAC GROUP STAPLED UNITS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	194,766.000	289,245		310,906							310,906	(6,199)	(15,462)	(21,661)			
J43873-11-6	MITSUBISHI ELECTRIC CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	24,900.000	348,545		321,426							321,426	9,996	17,123	27,119			
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	B	09/03/2020	GOLDMAN, SACHS & CO.	44,800.000	185,981		175,072							175,072	4,016	6,893	10,909			
S65973-02-6	MITSUI & CO NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	12,300.000	227,566		181,789							181,789	3,312	42,464	45,776			
J4509L-10-1	MITSUI FUDOSAN CO JPY50	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,600.000	85,371		81,417							81,417	2,792	1,162	3,954			
55306N-10-4	MKS INSTRUMENTS		08/26/2020	CITIGROUP GLOBAL MARKETS	29.000	3,521		3,468							3,468		53	53	7		
SB0BV8-96-9	MOBIMO HOLDING AG-REG	B	07/15/2020	DISTRIBUTION	0.000	138		137							137	1		1			
60770K-10-7	MODERNA INC		09/03/2020	GOLDMAN, SACHS & CO.	641.000	41,558		37,325							37,325		4,233	4,233			
60855R-10-0	MOLINA HEALTHCARE INC		09/25/2020	Various	1,297.000	207,423		167,767							167,767		39,656	39,656			
609207-10-5	MONDELEZ INTERNATIONAL INC		07/27/2020	Various	1,284.000	66,783		64,481	20,490	(1,785)			(1,785)		64,481		2,302	2,302	597		
60937P-10-6	MONGODB INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	342.000	75,900		77,408							77,408		(1,508)	(1,508)			

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609720-10-7	MONMOUTH REIT-CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	1,214.000	17,359		16,561							16,561		798	798	265		
610236-10-1	MONRO MUFFLER BRAKE INC		08/28/2020	Various	1,877.000	96,317		86,449							86,449		9,867	9,867	853		
61174X-10-9	MONSTER BEVERAGE CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,326.000	189,786		162,050							162,050		27,736	27,736			
615369-10-5	MOODYS CORP		09/23/2020	Various	1,034.000	292,677		278,700	16,144	(2,842)			(2,842)		278,700		13,977	13,977	508		
615394-20-2	MOOG, INC. CLASS A		08/05/2020	Various	36.000	2,005		1,907							1,907		98	98			
617446-44-8	MORGAN STANLEY		07/27/2020	GOLDMAN, SACHS & CO.	1,877.000	96,316		89,330	7,821	(1,755)			(1,755)		89,330		6,986	6,986	107		
620076-30-7	MOTOROLA SOLUTIONS INC		09/03/2020	GOLDMAN, SACHS & CO.	665.000	102,085		93,186							93,186		8,899	8,899	426		
553498-10-6	MSA SAFETY INC		08/26/2020	Various	60.000	6,880		6,092							6,092		788	788	35		
553530-10-6	MSC INDL DIRECT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	51.000	3,273		3,488							3,488		(215)	(215)			
55354G-10-0	MSCI INC A		09/03/2020	Various	459.000	171,209		144,953	10,327	(2,340)			(2,340)		144,953		26,257	26,257	268		
624758-10-8	MUELLER WATER PRODUCTS INC CL A		08/05/2020	Various	1,041.000	10,098		9,625							9,625		473	473	15		
55405W-10-4	MYR GROUP INC DELAWARE		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1.000	29		27							27		2	2			
366198-64-9	NAGOYA RAILROAD LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	9,600.000	268,792		270,647							270,647	3,818	(5,674)	(1,855)			
631103-10-8	NASDAQ OMX GROUP		07/27/2020	Various	422.000	55,061		49,013							49,013		6,048	6,048	207		
635017-10-6	NATIONAL BEVERAGE CORP		08/05/2020	GOLDMAN, SACHS & CO.	28.000	1,758		1,869							1,869		(111)	(111)			
636180-10-1	NATIONAL FUEL GAS CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	136.000	6,068		5,681							5,681		386	386	27		
3BDR05-C0-9	NATIONAL GRID PLC	B	09/23/2020	Various	39,565.000	432,099		471,954							471,954	11,416	(51,271)	(39,855)	16,692		
63633D-10-4	NATIONAL HEALTH INVESTORS		08/05/2020	Various	145.000	8,947		7,829							7,829		1,117	1,117	108		
635906-10-0	NATIONAL HEALTHCARE CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	59.000	3,611		3,743							3,743		(132)	(132)	31		
636518-10-2	NATIONAL INSTRUMENTS CORP		08/05/2020	GOLDMAN, SACHS & CO.	525.000	19,018		17,951							17,951		1,067	1,067	202		
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	43.000	3,923		3,791							3,791		132	132			
637372-20-2	NATIONAL RESEARCH CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2.000	109		105							105		4	4			
637417-10-6	NATIONAL RETAIL PROPERTIES		09/23/2020	CITIGROUP GLOBAL MARKETS	107.000	3,595		3,970							3,970		(375)	(375)			
63845R-10-7	NATIONAL VISION HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	46.000	1,758		893							893		865	865			
065336-11-9	NATL AUSTRALIA BK COMMON STOCK	B	09/23/2020	Various	21,015.000	267,956		263,622							263,622	11,924	(7,590)	4,334			
G7S86Z-17-2	NATWEST GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	47,053.000	58,750		70,697							70,697	858	(12,805)	(11,947)			
63947U-10-7	NCINO INC		07/14/2020	RBC DOMINION SECURITIES	200.000	17,230		6,200							6,200		11,030	11,030			
366404-00-5	NEC CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	900.000	46,957		40,862							40,862	937	5,158	6,095			
640079-10-9	NEENAH PAPER		08/05/2020	Various	180.000	8,166		7,833							7,833		333	333	38		
640268-10-8	NEKTAR THERAPEUTICS		08/05/2020	Various	665.000	14,715		11,870							11,870		2,845	2,845			
64031N-10-8	NELNET INC CL A		08/05/2020	GOLDMAN, SACHS & CO.	2.000	124		119							119		6	6			
640491-10-6	NEOGEN CORP		08/05/2020	GOLDMAN, SACHS & CO.	11.000	885		727							727		158	158			
64051T-10-0	NEOPHOTONICS CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	309.000	2,112		2,688							2,688		(576)	(576)			
64110D-10-4	NETAPP INC		07/27/2020	GOLDMAN, SACHS & CO.	142.000	6,260		5,920	8,840	(1,383)			(1,383)		5,920		340	340	204		
64110L-10-6	NETFLIX INC		09/23/2020	Various	1,118.000	534,438		477,153	15,208	(2,630)			(2,630)		477,153		57,284	57,284			
64115T-10-4	NETSCOUT SYSTEMS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	395.000	10,311		9,430							9,430		881	881			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		09/23/2020	Various	572.000	60,221		68,023							68,023		(7,802)	(7,802)			
64157F-10-3	NEVRO CORP		08/05/2020	Various	48.000	6,499		5,172							5,172		1,327	1,327			
646025-10-6	NEW JERSEY RESOURCES CORP.		07/22/2020	Various	464.000	14,770		14,814							14,814		(43)	(43)	152		
651587-10-7	NEW MARKET CORP		08/05/2020	Various	34.000	13,032		13,018							13,018		14	14	129		
64829B-10-0	NEW RELIC INC		08/26/2020	CITIGROUP GLOBAL MARKETS	11.000	690		708							708		(19)	(19)			
64828T-20-1	NEW RESIDENTIAL INVESTMENT REIT CO		08/05/2020	GOLDMAN, SACHS & CO.	276.000	2,196		2,205							2,205		(10)	(10)			
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/05/2020	Various	1,626.000	16,387		15,268							15,268		1,119	1,119	276		
650111-10-7	NEW YORK T IMES CO CL A		07/24/2020	Various	1,933.000	86,850		59,362							59,362		27,487	27,487	216		

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651229-10-6	NEWELL RUBBERMAID INC		07/06/2020	CITIGROUP GLOBAL MARKETS	2,942.000	47,056		41,946							41,946		5,110	5,110	183		
65158N-10-2	NEWMARK GROUP INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	1,800.000	7,641		7,596							7,596		45	45	18		
651639-10-6	NEWMONT CORP		09/03/2020	Various	3,854.000	258,174		215,901							215,901		42,273	42,273			
65249B-10-9	NEWS CORP CLASS A		07/27/2020	GOLDMAN, SACHS & CO.	3,666.000	47,199		40,562	13,348	(2,250)			(2,250)		40,562		6,637	6,637	104		
65336K-10-3	NEXSTAR BROADCASTING GROUP-A		08/26/2020	Various	255.000	22,217		17,137							17,137		5,080	5,080	143		
65339F-10-1	NEXTERA ENERGY INC		09/03/2020	GOLDMAN, SACHS & CO.	1,627.000	454,951		390,838							390,838		64,113	64,113	1,883		
62914B-10-0	NIC INC		08/05/2020	GOLDMAN, SACHS & CO.	43.000	938		953							953		(15)	(15)			
G6518L-10-8	NIELSEN HOLDINGS PLC		09/23/2020	CITIGROUP GLOBAL MARKETS	7,711.000	104,443		112,579							112,579		(8,135)	(8,135)	463		
654106-10-3	NIKE INC CL B		09/03/2020	GOLDMAN, SACHS & CO.	6,469.000	709,287		635,125							635,125		74,162	74,162	36		
J51699-10-6	NINTENDO CO LTD COM STK	B	09/03/2020	GOLDMAN, SACHS & CO.	300.000	170,990		124,879							124,879	2,865	43,246	46,111			
S66413-73-3	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	09/23/2020	Various	8,800.000	197,716		204,397							204,397	4,325	(11,006)	(6,680)			
65473P-10-5	NISOURCE I NC		07/06/2020	CITIGROUP GLOBAL MARKETS	1,845.000	42,960		41,955							41,955		1,005	1,005			
J58214-10-7	NITORI HOLDINGS CO LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	800.000	168,089		147,645							147,645	3,387	17,057	20,444			
J58472-11-9	NITTO DENKO CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	1,800.000	109,849		100,479							100,479	2,084	7,287	9,371			
65487C-10-0	NLIGHT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	29.000	658		667							667		(10)	(10)			
655044-10-5	NOBLE ENER GY INC COM		07/22/2020	CITIGROUP GLOBAL MARKETS	253.000	2,746		2,267							2,267		479	479			
S59029-41-3	NOKIA OYJ EURO.06	B	09/23/2020	Various	35,658.000	146,335		154,838							154,838	7,380	(15,884)	(8,504)			
655664-10-0	NORDSTROM INC		07/27/2020	GOLDMAN, SACHS & CO.	380.000	5,367		5,886							5,886		(519)	(519)			
655844-10-8	NORFOLK SOUTHERN CORP		09/03/2020	GOLDMAN, SACHS & CO.	1,281.000	269,753		224,905							224,905		44,848	44,848	1,204		
S63626-52-7	NORSTAR HOLDINGS INC	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	173.000	855		854							854	(4)	5	1			
665859-10-4	NORTHERN TRUST CORP		09/23/2020	Various	1,995.000	161,289		158,283							158,283		3,006	3,006	1,397		
66611T-10-8	NORTHFIELD BANCORP INC NJ		08/05/2020	GOLDMAN, SACHS & CO.	328.000	3,203		3,221							3,221		(18)	(18)	36		
666807-10-2	NORTHROP GRUMMAN CORP		09/03/2020	GOLDMAN, SACHS & CO.	590.000	193,356		181,165	19,606						181,165		12,191	12,191	651		
667340-10-3	NORTHWEST BANCSHARES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	340.000	3,398		3,388							3,388		10	10			
66765N-10-5	NORTHWEST NATURAL HOLDING COMPANY		08/26/2020	CITIGROUP GLOBAL MARKETS	359.000	18,686		19,389							19,389		(703)	(703)	51		
668074-30-5	NORTHWESTERN CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	120.000	6,192		6,609							6,609		(416)	(416)	47		
668771-10-8	NortonLife Lock Inc		09/23/2020	CITIGROUP GLOBAL MARKETS	8,150.000	165,645		154,319							154,319		11,326	11,326	1,685		
G66721-10-4	NORWEGIAN CRUISE LINE		08/26/2020	CITIGROUP GLOBAL MARKETS	1,777.000	26,781		27,238							27,238		(457)	(457)			
S65341-61-2	NOVA MEASURING INSTRUMENTS LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	104.000	4,930		5,029							5,029	(22)	(77)	(99)			
H5820Q-15-0	NOVARTIS AG-REG CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	7,075.000	614,979		615,399							615,399	30,647	(31,067)	(420)			
G6674U-10-8	NOVOCURE LTD		08/05/2020	Various	217.000	16,041		12,868							12,868		3,173	3,173			
SBHC8X-90-3	NOVO-NORDISK B ORD	B	09/03/2020	GOLDMAN, SACHS & CO.	5,651.000	372,090		365,666							365,666	18,159	(11,734)	6,424	2,147		
SB798F-W0-4	NOVOZYMES CLASS B	B	09/03/2020	GOLDMAN, SACHS & CO.	2,007.000	121,089		114,244							114,244	5,987	858	6,845			
67011P-10-0	NOW INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,585.000	12,767		10,542							10,542		2,225	2,225			
629377-50-8	NRG ENERGY INC		07/27/2020	GOLDMAN, SACHS & CO.	1,431.000	48,274		47,266							47,266		1,008	1,008			
67018T-10-5	NU SKIN ASIA PAC INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1.000	48		47							47		1	1			
670346-10-5	NUCOR CORP.		07/27/2020	GOLDMAN, SACHS & CO.	1,224.000	53,641		49,195							49,195		4,446	4,446	452		
67080M-10-3	NURIX THERAPEUTICS INC		07/24/2020	STERN BROTHERS	900.000	17,031		17,100							17,100		(69)	(69)			
67059N-10-8	NUTANIX INC CLASS A		08/05/2020	Various	574.000	13,362		9,554							9,554		3,808	3,808			
SBDRJL-N0-2	NUTRIEN LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	2,659.000	99,244		85,158							85,158	2,035	12,051	14,086	1,021		
670704-10-5	NUVASIVE, INC.		08/05/2020	GOLDMAN, SACHS & CO.	246.000	12,586		12,868							12,868		(282)	(282)			
629445-20-6	NVE CORP		08/05/2020	Various	115.000	6,569		6,615							6,615		(46)	(46)	74		

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G6700G-10-7	NVENT ELECTRIC PLC	D	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	950.000	16,933		16,720							16,720		213	213	113		
67066G-10-4	NVIDIA CORP		09/23/2020	Various	958.000	432,791		327,567	7,765	(3,359)			(3,359)		327,567		105,224	105,224	228		
62944T-10-5	NVR INC		07/06/2020	CITIGROUP GLOBAL MARKETS	14.000	46,289		43,554	11,425	(914)			(914)		43,554		2,736	2,736			
G6718L-10-6	OCADO GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	1,099.000	34,667		27,539							27,539	1,312	5,816	7,128			
SB0F9V-20-4	OCBC BANK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	33,700.000	208,343		217,412							217,412	5,364	(14,433)	(9,068)			
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	10,666.000	110,977		160,051							160,051		(49,073)	(49,073)	107		
676079-10-6	ODONATE THERAPEUTICS INC		08/26/2020	Various	139.000	2,487		4,063							4,063		(1,576)	(1,576)			
676220-10-6	OFFICE DEPOT INC		07/02/2020	EXCHANGE	273.800	4,733		649							649		4,084	4,084	60		
SB1S05-81-3	OIL REFINERIES LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	12,625.000	2,370		2,331							2,331	(10)	50	39			
679295-10-5	OKTA INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	399.000	83,299		77,889							77,889		5,411	5,411			
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/03/2020	Various	712.000	137,156		112,850	7,528	(897)			(897)		112,850		24,306	24,306	85		
680033-10-7	OLD NATL BANCORP IND		08/05/2020	GOLDMAN, SACHS & CO.	660.000	9,415		9,369							9,369		46	46			
680223-10-4	OLD REPUBLIC INTL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	580.000	9,294		9,256							9,256		38	38	119		
680665-20-5	OLIN CORP.		08/26/2020	CITIGROUP GLOBAL MARKETS	974.000	11,235		11,054							11,054		181	181	342		
S66588-01-3	OLYMPUS CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	300.000	5,945		5,771							5,771	121	52	173			
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/23/2020	CITIGROUP GLOBAL MARKETS	1,135.000	33,521		33,744							33,744		(222)	(222)	760		
681919-10-6	OMNICOM GROUP		07/27/2020	GOLDMAN, SACHS & CO.	1,023.000	58,315		55,849	24,630	(3,550)			(3,550)		55,849		2,466	2,466	1,028		
68235P-10-8	ONE GAS INC		08/05/2020	Various	163.000	12,445		11,995							11,995		450	450	143		
682406-10-3	ONE LIBERTY PROPERTIES INC		08/05/2020	Various	654.000	11,321		11,452							11,452		(130)	(130)			
68268W-10-3	ONEMAIN HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	332.000	9,373		7,806							7,806		1,567	1,567	629		
682680-10-3	ONEOK INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,918.000	47,057		63,164							63,164		(16,107)	(16,107)	1,793		
68287N-10-0	ONESPAN INC		08/26/2020	CITIGROUP GLOBAL MARKETS	79.000	1,776		2,315							2,315		(539)	(539)			
683344-10-5	ONTO INNOVATION INC		08/26/2020	CITIGROUP GLOBAL MARKETS	275.000	8,867		9,789							9,789		(922)	(922)			
683373-10-4	ONTRAK INC		08/05/2020	GOLDMAN, SACHS & CO.	43.000	1,691		1,484							1,484		207	207			
68389X-10-5	ORACLE CORP COM		09/03/2020	Various	11,289.000	640,122		607,474	11,497	(79)			(79)		607,474		32,649	32,649	2,794		
67103H-10-7	OREILLY AUTOMOTIVE INC		09/03/2020	GOLDMAN, SACHS & CO.	268.000	126,156		111,016	6,574	(1,730)			(1,730)		111,016		15,140	15,140			
S66488-91-7	ORIENTAL LAND LTD	B	09/23/2020	Various	1,100.000	156,431		145,192							145,192	4,331	6,908	11,239			
68621T-10-2	ORIGIN BANCORP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	515.000	9,381		10,044							10,044		(664)	(664)			
J61933-12-3	ORIX CORP COMMON STOCK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	24,800.000	326,600		305,388							305,388	9,749	11,463	21,212			
686688-10-2	ORMAT TECHNOLOGIES INC		08/05/2020	Various	114.000	6,941		7,238							7,238		(297)	(297)			
SBMFFS-H6-1	ORORA LTD	B	07/03/2020	EXCHANGE	2,315.000	4,080		4,030							4,030	50		50			
K3192G-10-4	ORSTED	B	09/03/2020	GOLDMAN, SACHS & CO.	941.000	132,407		108,536							108,536	6,562	17,309	23,871			
68752M-10-8	ORTHOFIX MEDICAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	36.000	1,090		1,131							1,131		(41)	(41)			
68752L-10-0	ORTHOPEDIATRICS CORP		08/26/2020	Various	86.000	4,406		3,689							3,689		717	717			
688239-20-1	OSHKOSH CORP		08/05/2020	Various	222.000	17,454		14,427							14,427		3,027	3,027	61		
671044-10-5	OSI SYSTEMS INC		07/22/2020	Various	85.000	5,855		5,990							5,990		(134)	(134)			
689648-10-3	OTTER TAIL POWER CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	614.000	23,734		23,899							23,899		(165)	(165)	258		
69007J-10-6	OUTFRONT MEDIA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	238.000	3,897		3,372							3,372		525	525			
690742-10-1	OWENS CORNING INC		07/27/2020	GOLDMAN, SACHS & CO.	824.000	52,376		45,847							45,847		6,529	6,529	198		

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
377316-10-4	P H GLATFELTER CORP CO		08/26/2020	CITIGROUP GLOBAL MARKETS	83.000	1,275		1,330							1,330		(54)	(54)			
693718-10-8	PACCAR INC		09/03/2020	Various	2,832.000	242,252		207,697	11,232	(2,861)			(2,861)		207,697		34,555	34,555	1,106		
69404D-10-8	PACIFIC BIOSCIENCES CAL		07/22/2020	CITIGROUP GLOBAL MARKETS	157.000	619		603							603		16	16			
695127-10-0	PACIRA PHARMACEUTICALS INC.		08/05/2020	GOLDMAN, SACHS & CO.	13.000	729		491							491		238	238			
695156-10-9	PACKAGING CORPORATION OF AMERICA		07/27/2020	GOLDMAN, SACHS & CO.	482.000	49,898		47,537							47,537		2,361	2,361	345		
J1235L-10-8	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	500.000	11,103		10,979							10,979	230	(106)	124	51		
J41121-10-4	PANASONIC CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	35,200.000	310,516		291,719							291,719	8,878	9,919	18,797			
69924R-10-8	PARAMOUNT GROUP REIT INC		07/22/2020	CITIGROUP GLOBAL MARKETS	1,743.000	12,645		12,765							12,765		(120)	(120)	173		
700144-10-4	PARK AEROSPACE CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	315.000	3,479		3,466							3,466		13	13	16		
700517-10-5	PARK HOTELS RESORTS INC		08/05/2020	GOLDMAN, SACHS & CO.	513.000	4,301		4,725							4,725		(423)	(423)			
701094-10-4	PARKER HAN NIFIN CORP COM		09/03/2020	GOLDMAN, SACHS & CO.	398.000	82,108		72,941							72,941		9,166	9,166	350		
701877-10-2	PARSLEY ENERGY INC		08/26/2020	CITIGROUP GLOBAL MARKETS	371.000	4,053		2,126							2,126		1,927	1,927	37		
70202L-10-2	PARSONS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	263.000	9,073		8,509							8,509		564	564			
702712-10-0	PASSAGE BIO INC		08/05/2020	GOLDMAN, SACHS & CO.	169.000	2,548		3,772							3,772		(1,225)	(1,225)			
703343-10-3	PATRICK INDUSTRIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1.000	60		66							66		(6)	(6)			
70432V-10-2	PAYCOM SOFTWARE INC		09/23/2020	Various	418.000	116,607		128,843							128,843		(12,236)	(12,236)			
70438V-10-6	PAYLOCITY HOLDING CORP		08/05/2020	Various	77.000	10,607		6,801							6,801		3,806	3,806			
70450Y-10-3	PAYPAL HOLDINGS INC		09/03/2020	GOLDMAN, SACHS & CO.	4,268.000	865,403		667,018	3,461	(147)			(147)		667,018		198,385	198,385			
M7846U-10-2	PAZ OIL CO. LTD.	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	71.000	5,619		5,642							5,642	(25)	3	(22)			
69318J-10-0	PC CONNECTION INC		08/26/2020	CITIGROUP GLOBAL MARKETS	40.000	1,749		1,694							1,694		55	55			
69329Y-10-4	PDL BIOPHARMA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	751.000	2,474		2,381							2,381		93	93			
704699-10-7	PEAPACK GLADSTONE FINL CORP		08/05/2020	GOLDMAN, SACHS & CO.	300.000	4,921		4,818							4,818		103	103			
70509V-10-0	PEBBLEBROOK HOTEL TRUST		07/22/2020	CITIGROUP GLOBAL MARKETS	821.000	8,707		8,382							8,382		324	324	10		
707569-10-9	PENN NATIONAL GAMING INC		08/05/2020	Various	594.000	18,795		9,929							9,929		8,866	8,866			
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	370.000	6,318		4,169							4,169		2,148	2,148			
70959W-10-3	PENSKE AUTO GROUP INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	377.000	14,855		11,417							11,417		3,439	3,439	58		
712704-10-5	PEOPLES UNITED FINANCIAL INC		07/06/2020	CITIGROUP GLOBAL MARKETS	3,570.000	40,536		41,305							41,305		(768)	(768)			
713448-10-8	PEPSICO INC.		09/03/2020	Various	5,637.000	779,344		744,176	8,064	(67)			(67)		744,176		35,168	35,168	10,336		
71363P-10-6	PERDOCEO EDUCATION CORP		08/05/2020	Various	258.000	4,104		3,092							3,092		1,012	1,012			
71377A-10-3	PERFORMANCE FOOD GROUP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	522.000	13,193		12,868							12,868		326	326			
S46823-29-0	PERNOD RICARD NPV	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,565.000	248,241		246,170							246,170	8,811	(6,740)	2,071	1,777		
G97822-10-3	PERRIGO PLC		07/27/2020	GOLDMAN, SACHS & CO.	841.000	47,646		45,975							45,975		1,671	1,671	44		
S06825-38-4	PERSIMMON PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	2,118.000	74,389		59,825							59,825	3,554	11,010	14,564	1,091		
715347-10-0	PERSPECTA INC		07/22/2020	CITIGROUP GLOBAL MARKETS	602.000	13,433		11,250							11,250		2,183	2,183	75		
716382-10-6	PETMED EXPRESS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	20.000	739		633							633		106	106			
717081-10-3	PFIZER INC		09/03/2020	GOLDMAN, SACHS & CO.	21,116.000	774,302		695,776	20,726	(1,719)			(1,719)		695,776		78,527	78,527	6,492		
SBMW2G-T8-7	PHARMA MAR SA	B	07/28/2020	VARIOUS	0.833	112		89							89	1	22	23			
SBYVOM-C2-6	PHARMA MAR SA	B	07/23/2020	EXCHANGE	39.830	4,245		4,118							4,118	128		128			

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
717420-10-6	PHIBRO ANIMAL HEALTH CORP CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	137.000	3,268		3,369							3,369		(101)	(101)			
718172-10-9	PHILIP MORRIS INTL.		09/03/2020	Various	5,267.000	416,428		368,709	9,956	(1,384)			(1,384)		368,709		47,719	47,719	6,436		
S59866-22-8	PHILIPS ELECTRONICS ORD	B	09/03/2020	Various	2,388.780	121,242		118,872							118,872	5,338	(2,968)	2,371			
718546-10-4	PHILLIPS 66		09/23/2020	Various	6,009.000	342,259		427,314	20,722	(3,919)			(3,919)		427,314		(85,054)	(85,054)	4,937		
719405-10-2	PHOTRONICS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	284.000	3,256		3,026							3,026		230	230			
71944F-10-6	PHREESIA INC		08/26/2020	Various	47.000	1,403		1,329							1,329		74	74			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		07/22/2020	CITIGROUP GLOBAL MARKETS	702.000	12,394		9,928							9,928		2,465	2,465	313		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		07/22/2020	CITIGROUP GLOBAL MARKETS	493.000	7,861		8,189							8,189		(328)	(328)	144		
72341T-10-3	PING IDENTITY HOLDING CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	58.000	2,034		2,147							2,147		(112)	(112)			
723460-10-4	PINNACLE FINANCIAL PARTNERS		08/05/2020	Various	439.000	17,718		17,320							17,320		397	397	25		
72352L-10-6	PINTEREST INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	1,805.000	64,843		39,618							39,618		25,225	25,225			
723787-10-7	PIONEER NA T RES CO COM		09/03/2020	GOLDMAN, SACHS & CO.	1,402.000	137,919		136,975							136,975		943	943	771		
724078-10-0	PIPER JAFFRAY COS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	7.000	388		414							414		(26)	(26)			
72651A-20-7	PLAINS GP HOLDINGS CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	381.000	2,665		3,158							3,158		(493)	(493)	69		
72703H-10-1	PLANET FITNESS INC CLASS A		08/05/2020	Various	347.000	17,405		17,491							17,491		(86)	(86)			
72941B-10-6	PLURALSIGHT INC CLASS A		08/26/2020	Various	145.000	3,026		2,617							2,617		409	409			
693475-10-5	PNC FINL SVCS GROUP INC		09/03/2020	GOLDMAN, SACHS & CO.	2,146.000	234,727		210,562	250,459	(72,609)			(72,609)		210,562		24,165	24,165	6,097		
69349H-10-7	PNM RESOURCES INC		08/05/2020	Various	604.000	24,311		23,105							23,105		1,206	1,206	77		
73278L-10-5	POOL CORP		09/29/2020	Various	2,616.000	809,951		514,750	278,005	(5,362)			(5,362)		514,750		295,201	295,201	3,826		
733174-70-0	POPULAR INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	499.000	17,213		17,134							17,134		78	78	326		
736508-84-7	PORTLAND GENERAL ELECTRIC CO		07/22/2020	Various	253.000	10,296		10,578							10,578		(282)	(282)	195		
737010-10-8	PORTOLA PHARMACEUTICALS INC		07/02/2020	MERGER	391.000	7,038		2,704							2,704		4,334	4,334			
73730P-10-8	POSEIDA THERAPEUTICS INC		07/10/2020	BANK OF AMERICA/MERRILL LYNCH	100.000	1,572		1,600							1,600		(28)	(28)			
737446-10-4	POST HOLDINGS INC		08/05/2020	Various	180.000	16,157		14,935							14,935		1,223	1,223			
737630-10-3	POTLATCH CORP.		09/16/2020	Various	2,950.000	124,926		92,873							92,873		32,053	32,053	2,706		
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	21,500.000	115,936		116,925							116,925	14	(1,003)	(989)	3,576		
69351T-10-6	PPL CORP		09/23/2020	Various	6,876.000	189,857		177,676							177,676		12,181	12,181	1,445		
73943T-10-3	PQ GROUP HOLDINGS INC		09/28/2020	Various	540.000	6,309		6,317	5,463	(195)			(195)		6,317		(8)	(8)			
69354N-10-6	PRA GROUP INC		08/06/2020	Various	735.000	32,035		20,374							20,374		11,661	11,661			
69354M-10-8	PRA HEALTH SCIENCES INC		08/05/2020	Various	98.000	10,034		9,372							9,372		662	662			
74039L-10-3	PREFERRED APARTMENT COMMUNITIES RE		08/26/2020	CITIGROUP GLOBAL MARKETS	1,409.000	9,236		9,937							9,937		(701)	(701)			
74112D-10-1	PRESTIGE BRANDS		09/22/2020	Various	583.000	21,529		21,746							21,746		(217)	(217)			
74164M-10-8	PRIMERICA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	78.000	9,578		8,121							8,121		1,457	1,457	31		
74257L-10-8	PRINCIPIA BIOPHARMA INC		09/28/2020	Various	246.000	19,952		19,638							19,638		314	314			
742718-10-9	PROCTER & GAMBLE CO		07/27/2020	GOLDMAN, SACHS & CO.	2,268.000	286,476		256,287	68,071	(13,082)			(13,082)		256,287		30,189	30,189	2,767		
743312-10-0	PROGRESS SOFTWARE CORP.		07/22/2020	CITIGROUP GLOBAL MARKETS	156.000	5,571		5,218							5,218		353	353	34		
743315-10-3	PROGRESSIVE CORP		07/27/2020	GOLDMAN, SACHS & CO.	949.000	82,841		74,414							74,414		8,427	8,427	94		
74340W-10-3	PROLOGIS INC		09/23/2020	Various	3,007.000	305,385		280,697							280,697		24,688	24,688	1,756		
743424-10-3	PROOFPOINT INC		08/05/2020	Various	162.000	18,452		16,620							16,620		1,832	1,832			
743606-10-5	PROSPERITY BANCSHARES INC		08/05/2020	Various	375.000	20,920		19,552							19,552		1,368	1,368	285		
SBJDS7-L3-4	PROSUS NV	B	09/03/2020	GOLDMAN, SACHS & CO.	1,157.000	113,644		99,294							99,294	4,740	9,610	14,351			
G72800-10-8	PROTHENA PLC	D	07/22/2020	CITIGROUP GLOBAL MARKETS	116.000	1,470		1,401							1,401		68	68			
744320-10-2	PRUDENTIAL FINL INC		09/03/2020	GOLDMAN, SACHS & CO.	1,748.000	118,870		106,453							106,453		12,417	12,417	1,923		
69360J-10-7	PS BUSINESS PKS INC CALIF COM		08/28/2020	Various	2,008.000	255,475		266,646							266,646		(11,171)	(11,171)	2,038		
69370C-10-0	PTC INC		09/03/2020	GOLDMAN, SACHS & CO.	1,721.000	158,538		133,051							133,051		25,487	25,487			

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
69366J-20-0	PTC THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	394.000	18,761		18,458							18,458		303	303			
74460D-10-9	PUBLIC STORAGE		09/23/2020	Various	3,182.000	671,271		610,682	2,556	(38)			(38)		610,682		60,589	60,589	10,676		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/23/2020	Various	5,234.000	270,502		257,303							257,303		13,199	13,199	2,565		
74624M-10-2	PURE STORAGE INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	285.000	4,288		3,810							3,810		478	478			
693656-10-0	PVH CORP		08/05/2020	Various	48.000	2,411		2,286							2,286		125	125			
74736K-10-1	QORVO INC		07/27/2020	GOLDMAN, SACHS & CO.	444.000	51,123		45,591							45,591		5,533	5,533			
747316-10-7	QUAKER CHEMICAL CORP.		09/30/2020	Various	617.000	119,185		80,073	52,811	(1,427)			(1,427)		80,073		39,112	39,112	682		
747525-10-3	QUALCOMM INC		09/03/2020	GOLDMAN, SACHS & CO.	3,309.000	385,242		296,983							296,983		88,259	88,259	2,151		
747619-10-4	QUANEX BUILDING PRODUCTS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	472.000	5,931		5,386							5,386		545	545	38		
74762E-10-2	QUANTA SERVICES		07/22/2020	CITIGROUP GLOBAL MARKETS	59.000	2,414		1,872							1,872		542	542	6		
747666-10-1	QUANTERIX CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	16.000	440		438							438		2	2			
74834L-10-0	QUEST DIAGNOSTICS INC		09/03/2020	GOLDMAN, SACHS & CO.	1,118.000	128,256		127,460							127,460		796	796	626		
74874Q-10-0	QUINSTREET INC		08/26/2020	CITIGROUP GLOBAL MARKETS	68.000	902		692							692		210	210			
74915M-10-0	QURATE RETAIL INC SERIES A		09/15/2020	DISTRIBUTION	0.000	2,904		2,904							2,904						
749607-10-7	R L I CORP.		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	157.000	11,856		12,890							12,890		(1,034)	(1,034)	69		
749397-10-5	R1 RCM INC		07/22/2020	CITIGROUP GLOBAL MARKETS	13.000	171		165							165		7	7			
750236-10-1	RADIAN GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	357.000	5,310		4,623							4,623		687	687	124		
750917-10-6	RAMBUS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	534.000	7,174		6,228							6,228		946	946			
75281A-10-9	RANGE RESOURCES CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	114.000	743		260							260		483	483			
754907-10-3	RAYONIER INC		08/05/2020	Various	339.000	9,464		7,983							7,983		1,480	1,480	183		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	6,586.000	384,120		405,829							405,829		(21,709)	(21,709)	3,128		
75524B-10-4	RBC BEARING INS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	106.000	13,186		12,110							12,110		1,075	1,075			
75574U-10-1	READY CAPITAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	676.000	5,202		4,196							4,196		1,006	1,006	169		
75605Y-10-6	REALOGY HOLDINGS CORP		07/22/2020	Various	447.000	3,343		1,345							1,345		1,998	1,998			
75606N-10-9	REALPAGE INC		08/05/2020	GOLDMAN, SACHS & CO.	45.000	2,828		2,963							2,963		(134)	(134)			
75615P-10-3	REATA PHARMACEUTICALS INC CLASS A		08/05/2020	Various	71.000	10,757		10,248							10,248		509	509			
G74079-10-7	RECKITT BENCKISER GROUP PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	1,414.000	136,108		126,030							126,030	7,753	2,325	10,078	1,325		
SBQRRZ-00-3	RECRUIT HOLDINGS LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	2,300.000	87,034		78,497							78,497	1,801	6,737	8,537			
SBD6FX-N3-0	RED ELECTRICA SA	B	09/23/2020	CITIGROUP GLOBAL MARKETS	10,161.000	189,473		186,374							186,374	9,030	(5,930)	3,099	7,578		
758075-40-2	REDWOOD TRUST INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	910.000	5,574		4,083							4,083		1,490	1,490	256		
758750-10-3	REGAL BELOIT CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	110.000	9,472		8,237							8,237		1,235	1,235	39		
758849-10-3	REGENCY CENTERS CORPORATION		09/23/2020	Various	3,525.000	137,881		160,681							160,681		(22,800)	(22,800)	2,097		
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/23/2020	Various	620.000	364,531		373,473							373,473		(8,942)	(8,942)			
7591EP-10-0	REGIONS FINANCIAL CORP		09/23/2020	Various	15,415.000	164,987		169,943							169,943		(4,957)	(4,957)	1,677		
759351-60-4	REINSURANCE GROUP AMERICA INC		09/03/2020	Various	1,019.000	87,007		79,930							79,930		7,077	7,077	628		
759509-10-2	RELIANCE STEEL & ALUMINUM		08/26/2020	CITIGROUP GLOBAL MARKETS	161.000	16,946		14,102							14,102		2,844	2,844	302		
75955J-40-2	RELMADA THERAPEUTICS INC		08/05/2020	GOLDMAN, SACHS & CO.	70.000	2,650		2,919							2,919		(269)	(269)			
G74570-12-1	RELX PLC	B	09/23/2020	Various	16,930.000	380,253		391,180							391,180	10,395	(21,322)	(10,927)	3,063		
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		07/27/2020	GOLDMAN, SACHS & CO.	272.000	48,193		45,026	12,349	(794)			(794)		45,026		3,167	3,167	111		

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75972A-30-1	RENEWABLE ENERGY INC		07/22/2020	CITIGROUP GLOBAL MARKETS	181.000	4,763		3,877							3,877		885	885			
76009N-10-0	RENT-A-CENTER INC		07/22/2020	Various	62.000	1,656		877							877		780	780	36		
76029L-10-0	REPAY HOLDINGS CORP CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	133.000	3,239		3,257							3,257		(18)	(18)			
76029N-10-6	REPLIMUNE GROUP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	153.000	3,485		3,183							3,183		302	302			
759910-10-2	REPRO MED SYSTEM INC		08/26/2020	CITIGROUP GLOBAL MARKETS	243.000	2,183		2,224							2,224		(41)	(41)			
S56693-54-2	REPSOL YPF SA EUR1	B	09/28/2020	Various	39,166.720	277,559		321,711							321,711	6,499	(50,652)	(44,152)	9,326		
760281-20-4	REPUBLIC BANCORP INC CL A		08/05/2020	GOLDMAN, SACHS & CO.	173.000	5,386		5,277							5,277		110	110			
760759-10-0	REPUBLIC S VCS INC COM		09/03/2020	GOLDMAN, SACHS & CO.	1,837.000	166,042		149,417	13,176	(1,470)			(1,470)		149,417		16,625	16,625	848		
76118Y-10-4	RESIDEO TECHNOLOGIES INC		07/22/2020	Various	267.000	3,141		1,292							1,292		1,849	1,849			
761152-10-7	RESMED INC.		09/03/2020	GOLDMAN, SACHS & CO.	774.000	137,657		124,843							124,843		12,814	12,814	367		
761220-10-5	RESOURCES CONNECTION INC		08/05/2020	GOLDMAN, SACHS & CO.	282.000	3,439		3,339							3,339		100	100			
SBTF8H-83-0	RESTAURANTS BRANDS INTERNATIONAL I	B	09/03/2020	GOLDMAN, SACHS & CO.	1,321.000	74,725		71,666							71,666	1,974	1,085	3,059	582		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		08/26/2020	Various	1,895.000	19,674		18,497							18,497		1,177	1,177			
76131V-20-2	RETAIL PROPERTIES OF AMERICA REIT		08/26/2020	Various	218.000	1,388		1,251							1,251		137	137	20		
761330-10-9	REVANCE THERAPEUTICS INC		07/22/2020	Various	59.000	1,449		873							873		576	576			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	707.000	31,477		31,516							31,516		(39)	(39)	144		
76169B-10-2	REXNORD CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	512.000	15,362		11,659							11,659		3,703	3,703	72		
SBMGJQ-51-3	RIB SOFTWARE V	B	07/10/2020	TENDER OFFER	102.000	3,348		3,327							3,327	21		21			
762544-10-4	RIBBON COMMUNICATIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	724.000	3,001		2,919							2,919		82	82			
766559-60-3	RIGEL PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2,000.000	3,630		3,660							3,660		(30)	(30)			
76680R-20-6	RINGCENTRAL INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	251.000	70,207		68,003							68,003		2,203	2,203			
S07188-75-8	RIO TINTO CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	3,501.000	209,658		196,782							196,782	9,376	3,499	12,875	5,428		
081437-10-7	RIO TINTO LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	2,120.000	152,568		142,783							142,783	7,499	2,285	9,784	3,344		
74965L-10-1	RLJ LODGING TRUST		08/07/2020	Various	8,456.000	71,100		66,207	121,541	(619)			(619)		66,207		4,893	4,893	2,401		
74967R-10-6	RMR GROUP INC CLASS A		08/26/2020	CITIGROUP GLOBAL MARKETS	19.000	538		572							572		(34)	(34)	7		
770323-10-3	ROBERT HALF INTL INC		07/27/2020	GOLDMAN, SACHS & CO.	874.000	45,722		46,148							46,148		(426)	(426)			
77313F-10-6	ROCKET PHARMACEUTICALS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	47.000	1,113		859							859		254	254			
773903-10-9	ROCKWELL AUTOMATION INC		09/03/2020	GOLDMAN, SACHS & CO.	1,231.000	281,705		262,643							262,643		19,062	19,062	973		
77543R-10-2	ROKU INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	271.000	45,228		30,691							30,691		14,537	14,537			
BRSBXV-K4-1	ROLLS ROYCE HOLDINGS PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	31,430.000	64,926		106,475							106,475	74	(41,624)	(41,550)			
776696-10-6	ROPER TECHNOLOGIES INC		07/27/2020	GOLDMAN, SACHS & CO.	37.000	15,565		14,548							14,548		1,017	1,017	19		
777780-10-7	ROSETTA STONE INC		08/05/2020	Various	85.000	1,763		1,680							1,680		83	83			
778296-10-3	ROSS STORES, INC.		09/23/2020	Various	3,572.000	323,592		304,292	15,484	(3,685)			(3,685)		304,292		19,301	19,301	49		
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	3,582.000	266,965		242,245							242,245	6,671	18,049	24,720	2,490		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		09/23/2020	Various	1,596.000	104,368		70,361							70,361		34,007	34,007			
SB03ML-X2-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	09/23/2020	Various	42,020.000	563,552		668,210	222,002	(64,987)			(64,987)	(5,250)	668,210	10,481	(115,139)	(104,657)	10,069		
SB03MM-40-4	ROYAL DUTCH SHELL 'B'SHS	B	09/23/2020	Various	38,105.000	508,329		576,291							576,291	22,685	(90,647)	(67,961)	7,443		
781846-20-9	RUSH ENTERPRISES CL A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	77.000	3,130		2,688							2,688		442	442	6		
781846-30-8	RUSH ENTERPRISES INC CL B		08/05/2020	Various	252.000	8,870		9,087							9,087		(217)	(217)			
783549-10-8	RYDER SYSTEM INC		08/05/2020	Various	88.000	3,383		2,400							2,400		983	983	49		
78377T-10-7	RYMAN HOSPITALITY PROPERTIES		08/05/2020	Various	54.000	1,740		1,868							1,868		(128)	(128)	17		
783859-10-1	S T BANCORP INC		07/22/2020	Various	325.000	7,196		7,446							7,446		(250)	(250)	50		
78409V-10-4	S&P GLOBAL INC		09/03/2020	Various	1,048.000	369,919		334,538	19,387	(4,924)			(4,924)		334,538		35,381	35,381	605		
78573L-10-6	SABRA HEALTHCARE REIT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	21.000	308		308							308				6		
78648T-10-0	SAFETY INS GROUP INC		08/05/2020	GOLDMAN, SACHS & CO.	55.000	4,181		3,727							3,727		454	454	50		

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78667J-10-8	SAGE THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	32.000	1,506		1,622							1,622		(116)	(116)			
79466L-30-2	SALESFORCE.COM INC		09/03/2020	GOLDMAN, SACHS & CO.	2,551.000	659,870		444,232	5,855	(825)			(825)		444,232		215,638	215,638			
S52260-38-7	SAMPO PLC	B	09/03/2020	GOLDMAN, SACHS & CO.	2,806.000	111,900		96,501							96,501	5,674	9,725	15,399			
801056-10-2	SANMINA CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	482.000	13,049		11,850							11,850		1,199	1,199			
S56717-35-8	SANOFI S.A.	B	09/03/2020	GOLDMAN, SACHS & CO.	2,958.000	295,551		301,164							301,164	14,377	(19,991)	(5,614)			
D66992-10-4	SAP AG	B	09/03/2020	GOLDMAN, SACHS & CO.	2,589.000	420,829		353,089							353,089	16,856	50,884	67,740			
SBFZXZ-36-4	SAPIENS INTERNATIONAL NV	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	160.000	4,393		4,305							4,305	(19)	107	88			
804395-10-1	SAUL CENTERS		08/26/2020	Various	528.000	14,972		15,965							15,965		(993)	(993)	206		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		09/23/2020	CITIGROUP GLOBAL MARKETS	431.000	131,506		128,404							128,404		3,102	3,102	200		
806407-10-2	SCHEIN HENRY INC		07/27/2020	GOLDMAN, SACHS & CO.	802.000	53,753		47,735							47,735		6,018	6,018			
S48341-08-5	SCHNEIDER ELECTRIC	B	09/03/2020	GOLDMAN, SACHS & CO.	2,354.000	291,181		251,858							251,858	14,721	24,602	39,323			
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	451.000	7,096		6,969							6,969		127	127			
80706P-10-3	SCHOLAR ROCK HOLDING CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	165.000	2,040		2,236							2,236		(196)	(196)			
80810D-10-3	SCHRODINGER INC		08/05/2020	Various	47.000	3,962		4,393							4,393		(431)	(431)			
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	120.000	3,785		3,906							3,906		(121)	(121)	53		
808625-10-7	SCIENCE APPLICATIONS INTERNATIONAL CORP		07/22/2020	Various	195.000	14,589		14,553							14,553		36	36	126		
811543-10-7	SEABOARD		08/05/2020	GOLDMAN, SACHS & CO.	4.000	10,965		11,528							11,528		(563)	(563)			
G7945M-10-7	SEAGATE TECHNOLOGY		07/27/2020	GOLDMAN, SACHS & CO.	128.000	6,345		6,196							6,196		149	149	83		
81282V-10-0	SEAWORLD ENTERTAINMENT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	72.000	1,414		1,066							1,066		348	348			
81374A-10-5	SECUREWORKS CLASS A CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	139.000	1,670		1,589							1,589		81	81			
816300-10-7	SELECTIVE INSURANCE GROUP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	248.000	12,728		12,368							12,368		360	360	57		
S27953-71-0	SEMAFO INC	B	07/07/2020	MERGER	908.000	3,190		3,087							3,087	8	95	103			
Y79711-15-9	SEMBCORP INDUSTRIES	B	09/09/2020	DISTRIBUTION	0.000	1,868		1,868							1,868						
816851-10-9	SEMPRA ENERGY		09/23/2020	Various	2,604.000	309,334		305,267							305,267		4,067	4,067	2,721		
81752R-10-0	SERITAGE GROWTH PROPERTIES		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	676.000	6,655		5,604							5,604		1,051	1,051			
817565-10-4	SERVICE CORP. INTERNATIONAL		08/05/2020	Various	444.000	19,030		17,267							17,267		1,762	1,762	169		
81761L-10-2	SERVICE PROPERTIES TRUST		08/05/2020	Various	839.000	5,849		5,502							5,502		347	347	8		
81761R-10-9	SERVICEMASTER GLOBAL HOLDINGS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	45.000	1,707		1,215							1,215		492	492			
81762P-10-2	SERVICENOW INC		09/03/2020	GOLDMAN, SACHS & CO.	546.000	255,978		212,301							212,301		43,677	43,677			
SB0FS5-D6-5	SEVEN & I HOLDINGS NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	9,200.000	296,842		300,171							300,171	6,260	(9,590)	(3,330)			
824348-10-6	SHERWIN WILLIAMS CO		09/03/2020	GOLDMAN, SACHS & CO.	301.000	204,325		173,933							173,933		30,392	30,392	403		
S68043-69-4	SHIMADZU CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	1,400.000	44,235		37,217							37,217	468	6,550	7,018			
J72262-10-8	SHIMANO	B	09/03/2020	GOLDMAN, SACHS & CO.	100.000	21,171		19,233							19,233	188	1,750	1,938	66		
J72810-12-0	SHIN ETSU CHEMICAL CO.	B	09/03/2020	GOLDMAN, SACHS & CO.	1,200.000	153,586		140,094							140,094	3,214	10,278	13,492			
S68046-82-0	SHIONOGI & CO	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,100.000	60,428		65,857							65,857	2,258	(7,688)	(5,430)			
J74358-14-4	SHISEIDO CO. LTD.	B	09/23/2020	Various	3,600.000	211,902		228,076							228,076	7,018	(23,192)	(16,174)	610		
824889-10-9	SHOE CARNIVAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	193.000	5,048		4,698							4,698		350	350	17		
SBX865-C7-8	SHOPIFY SUBORDINATE VOTING INC CLA	B	09/03/2020	GOLDMAN, SACHS & CO.	227.000	230,017		173,228							173,228	4,770	52,019	56,789			
S68605-43-5	SHUFERSAL LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	641.000	4,175		4,184							4,184	(19)	10	(9)			
825690-10-0	SHUTTERSTOCK INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	32.000	1,198		1,029							1,029		169	169	5		
S73917-63-5	SIEGFRIED HOLDING AG	B	07/06/2020	DISTRIBUTION	0.000	30		29							29						
D69671-21-8	SIEMANS AG	B	09/28/2020	Various	1,226.000	250,202		224,895							224,895	6,887	18,420	25,307			

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H7631K-27-3	SIKA AG	B	09/03/2020	GOLDMAN, SACHS & CO.	641.000	148,969		117,358							117,358	6,169	25,442	31,612			
826919-10-2	SILICON LABORATORIES		08/05/2020	Various	108.000	11,032		9,224							9,224		1,807	1,807			
82710M-10-0	SILK ROAD MEDICAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	8.000	452		400							400		52	52			
828730-20-0	SIMMONS FIRST NATL CORP CL A		08/26/2020	CITIGROUP GLOBAL MARKETS	543.000	9,364		9,212							9,212		152	152	153		
Y79985-20-9	SINGAPORE TELECOM SGD0.15 (POST RE-ORG)	B	09/23/2020	CITIGROUP GLOBAL MARKETS	160,700.000	258,661		282,761							282,761	7,859	(31,959)	(24,100)	6,415		
82968B-10-3	SIRIUS XM HOLDINGS INC		07/27/2020	GOLDMAN, SACHS & CO.	1,147.000	6,865		5,699	7,736	(1,648)			(1,648)		5,699		1,165	1,165	29		
82981J-10-9	SITE CENTERS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	43,425.000	357,188		280,519							280,519		76,669	76,669			
82982L-10-3	SITEONE LANDSCAPE SUPPLY INC		08/05/2020	GOLDMAN, SACHS & CO.	3.000	365		359							359		7	7			
784305-10-4	SJW CORP		08/05/2020	GOLDMAN, SACHS & CO.	188.000	12,023		12,335							12,335		(311)	(311)			
830830-10-5	SKYLINE CORP.		07/22/2020	Various	85.000	2,155		1,333							1,333		822	822			
830879-10-2	SKYWEST INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	181.000	5,083		4,877							4,877		207	207	13		
83088M-10-2	SKYWORKS SOLUTIONS INC		09/03/2020	GOLDMAN, SACHS & CO.	1,236.000	171,525		153,133							153,133		18,392	18,392	510		
78440X-10-1	SL GREEN REALTY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	8.000	377		377							377		(1)	(1)			
83125X-10-3	SLEEP NUMBER CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	12.000	549		557							557		(9)	(9)			
G8232Y-10-1	SMART GLOBAL HOLDINGS INC		08/05/2020	GOLDMAN, SACHS & CO.	112.000	3,154		3,213							3,213		(59)	(59)			
83200N-10-3	SMARTSHEET INC CLASS A		08/05/2020	Various	30.000	1,440		1,462							1,462		(22)	(22)			
S09223-20-7	SMITH & NEPHEW ORD USD0.20	B	09/23/2020	Various	11,044.000	212,359		205,440							205,440	4,728	2,192	6,919			
831865-20-9	SMITH (A.O.)		07/27/2020	GOLDMAN, SACHS & CO.	951.000	50,245		43,524							43,524		6,721	6,721			
G82401-11-1	SMITHS GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	9,460.000	172,315		151,552							151,552	2,636	18,127	20,763			
832696-40-5	SMUCKER J M CO COM NEW		07/27/2020	GOLDMAN, SACHS & CO.	470.000	51,165		49,733							49,733		1,432	1,432	86		
T8578L-10-7	SNAM RETE GAS	B	09/23/2020	CITIGROUP GLOBAL MARKETS	47,445.000	242,068		230,464							230,464	9,822	1,781	11,603	4,690		
83304A-10-6	SNAP INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	2,403.000	55,736		47,411							47,411		8,325	8,325			
833034-10-1	SNAP ON IN C COM		09/03/2020	Various	744.000	108,003		103,051							103,051		4,951	4,951	459		
F43638-14-1	SOCIETE GENERALE COMMON STOCK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	11,452.000	154,274		190,152							190,152	8,394	(44,273)	(35,878)			
F84941-12-3	SODEXO	B	09/03/2020	GOLDMAN, SACHS & CO.	1,429.000	108,696		96,620							96,620	5,222	6,854	12,076			
J75963-10-8	SOFTBANK GROUP CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	3,200.000	197,216		157,900							157,900	3,622	35,694	39,316			
835495-10-2	SONOCO PRODUCTS CO.		08/05/2020	Various	313.000	16,798		14,508							14,508		2,290	2,290	269		
S68215-06-0	SONY GROUP CORPORATION	B	09/03/2020	GOLDMAN, SACHS & CO.	3,200.000	253,934		210,740							210,740	4,834	38,360	43,194			
838518-10-8	SOUTH JERSEY INDUSTRIES INC		07/22/2020	Various	358.000	8,463		8,664							8,664		(201)	(201)	163		
842587-10-7	SOUTHERN CO		09/23/2020	Various	7,302.000	383,965		377,693	7,071	(2,231)			(2,231)		377,693		6,272	6,272	4,739		
844895-10-2	SOUTHWEST GAS CORP.		08/05/2020	GOLDMAN, SACHS & CO.	113.000	7,791		7,803							7,803		(12)	(12)	126		
847215-10-0	SPARTANNASH ORD		08/26/2020	CITIGROUP GLOBAL MARKETS	21.000	438		453							453		(15)	(15)			
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	180.000	598		596							596		3	3			
84857L-10-1	SPIRE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	471.000	28,306		29,415							29,415		(1,109)	(1,109)	178		
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	159.000	3,236		3,312							3,312		(76)	(76)			
84860W-30-0	SPIRIT REALTY CAPITAL REIT INC		08/05/2020	Various	45.000	1,491		1,341							1,341		150	150	30		
848637-10-4	SPLUNK INC		09/23/2020	Various	705.000	141,257		132,458							132,458		8,799	8,799			
85205L-10-7	SPRINGWORKS THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	26.000	1,167		1,179							1,179		(12)	(12)			
78463M-10-7	SPS COMMERCE INC		08/05/2020	GOLDMAN, SACHS & CO.	25.000	1,926		1,163							1,163		763	763			
78469X-10-7	SPX FLOW INC		08/26/2020	CITIGROUP GLOBAL MARKETS	86.000	3,826		2,444							2,444		1,382	1,382			
852234-10-3	SQUARE INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	1,150.000	175,779		102,960							102,960		72,820	72,820			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/03/2020	GOLDMAN, SACHS & CO.	3,105.000	192,056		173,927	7,000	(1,121)			(1,121)		173,927		18,128	18,128	447		

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SBF7MP-L9-4	SSR MINING INC	B	09/25/2020	VARIOUS	0.630	12		14							14		(2)	(2)			
852312-30-5	STAAR SURGICAL CO		08/26/2020	CITIGROUP GLOBAL MARKETS	65.000	3,029		4,018							4,018		(989)	(989)			
85254J-10-2	STAG INDUSTRIAL INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	207.000	6,592		5,908							5,908		684	684	47		
S04082-84-8	STANDARD CHARTERED ORD USD0.50	B	09/23/2020	CITIGROUP GLOBAL MARKETS	17,492.000	78,497		93,855							93,855	1,248	(16,606)	(15,358)			
85512C-10-5	STAR GROUP UNITS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	915.000	7,672		6,954							6,954		718	718			
855244-10-9	STARBUCKS CORP		09/03/2020	GOLDMAN, SACHS & CO.	3,492.000	300,291		256,325	7,297	(1,417)			(1,417)		256,325		43,966	43,966	1,431		
SBDG1M-J0-8	STARS GROUP INC	B	07/01/2020	MERGER	1,900.000	50,557		48,040							48,040	741	1,776	2,517			
855707-10-5	STATE AUTO FINANCIAL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	116.000	1,809		1,868							1,868		(59)	(59)			
857477-10-3	STATE STREET CORPORATION		09/03/2020	GOLDMAN, SACHS & CO.	3,187.000	210,210		201,481	8,147	(2,373)			(2,373)		201,481		8,730	8,730	1,743		
858119-10-0	STEEL DYNAMICS INC		07/27/2020	GOLDMAN, SACHS & CO.	1,750.000	49,638		44,949							44,949		4,689	4,689	396		
858155-20-3	STEELCASE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	536.000	5,577		5,744							5,744		(167)	(167)	73		
858586-10-0	STEPAN CO		08/05/2020	Various	31.000	3,039		2,910							2,910		129	129	11		
858912-10-8	STERICYCLE INC		08/05/2020	Various	211.000	13,140		10,250							10,250		2,890	2,890			
G8473T-10-0	STERIS		09/03/2020	GOLDMAN, SACHS & CO.	562.000	89,273		85,799							85,799		3,474	3,474	181		
85917A-10-0	STERLING BANCORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,263.000	12,295		13,341							13,341		(1,046)	(1,046)	82		
859241-10-1	STERLING CONSTRUCTION CO		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	390.000	3,500		3,506							3,506		(6)	(6)			
556269-10-8	STEVEN MADDEN LTD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	449.000	9,885		10,632							10,632		(747)	(747)	31		
860630-10-2	STIFEL FINANCIAL CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	333.000	15,023		14,176							14,176		847	847	87		
862121-10-0	STORE CAPITAL CORP		08/05/2020	Various	614.000	14,972		11,151							11,151		3,821	3,821	282		
86272C-10-3	STRATEGIC EDUCATION INC		08/05/2020	GOLDMAN, SACHS & CO.	87.000	9,948		12,187							12,187		(2,239)	(2,239)	88		
S63041-15-6	STRAUSS-ELITE LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	175.000	4,842		4,851							4,851	(22)	13	(9)			
863667-10-1	STRYKER CORP		09/23/2020	Various	1,356.000	271,528		244,338							244,338		27,190	27,190	780		
J14406-13-6	SUBARU CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	800.000	15,754		16,621							16,621	348	(1,216)	(868)			
S68588-49-0	SUMITOMO METAL MINING LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	100.000	3,317		3,207							3,207	36	74	110			
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	09/03/2020	GOLDMAN, SACHS & CO.	8,400.000	246,901		236,074							236,074	5,415	5,412	10,827			
J77841-11-2	SUMITOMO REALTY & JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	2,700.000	80,582		74,154							74,154	1,701	4,727	6,428			
866082-10-0	SUMMIT HOTEL PPTYS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,129.000	5,978		4,910							4,910		1,068	1,068			
86646P-10-3	SUMO LOGIC INC		09/17/2020	BANK OF NEW YORK	42.000	1,091		924							924		167	167			
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	B	09/23/2020	CITIGROUP GLOBAL MARKETS	14,500.000	183,190		181,935	15,311	(3,099)			(3,099)	79	181,935	3	1,252	1,255	161		
SB3NB1-P2-8	SUNCOR ENERGY INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	12,024.000	150,131		202,077							202,077	1,439	(53,385)	(51,946)	1,601		
08802S-10-3	SUNCORP GROUP LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	13,306.000	81,715		84,558							84,558	3,283	(6,125)	(2,842)			
867652-40-6	SUNPOWER CORP	C	08/27/2020	Various	102.000	35,453		34,966							34,966		487	487			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/22/2020	CITIGROUP GLOBAL MARKETS	1,299.000	9,736		10,469							10,469		(733)	(733)	33		
868459-10-8	SUPERNUS PHARMACEUTICALS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	163.000	3,670		3,790							3,790		(120)	(120)			
J78529-13-8	SUZUKI MOTOR CORP JPY50	B	09/03/2020	GOLDMAN, SACHS & CO.	1,400.000	59,794		47,456							47,456	1,089	11,249	12,338			
784860-10-1	SVB FINANCIAL GROUP		09/03/2020	GOLDMAN, SACHS & CO.	352.000	91,164		75,867							75,867		15,298	15,298			
78489X-10-3	SVMK INC		07/29/2020	Various	3,120.000	72,388		42,151							42,151		30,237	30,237			
H8404J-16-2	SWISS LIFE HOLDING	B	09/03/2020	Various	151.000	64,869		58,279							58,279	3,087	3,502	6,589			

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871237-10-3	SYKES ENTERPRISES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	127.000	4,284		3,468							3,468		816	816			
87166B-10-2	SYNEOS HEALTH INC CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	50.000	3,129		1,971							1,971		1,158	1,158			
87162W-10-0	SYNNEX CORP		08/05/2020	Various	107.000	13,503		7,822							7,822		5,682	5,682			
871607-10-7	SYNOPSYS INC		07/27/2020	Various	328.000	64,684		55,269	10,022	(776)			(776)		55,269		9,415	9,415			
871829-10-7	SYSCO CORP		09/03/2020	GOLDMAN, SACHS & CO.	1,494.000	90,183		81,662							81,662		8,521	8,521	672		
871851-10-1	SYSTEMAX INC		07/22/2020	CITIGROUP GLOBAL MARKETS	35.000	667		696							696		(29)	(29)			
74144T-10-8	T. ROWE PRICE GROUP		09/03/2020	GOLDMAN, SACHS & CO.	1,951.000	263,086		237,747	13,524	(541)			(541)		237,747		25,339	25,339	1,853		
873379-10-1	TABULA RASA HEALTHCARE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	85.000	4,870		4,393							4,393		477	477			
S68701-00-2	TAISEI CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	6,100.000	215,499		201,660							201,660	4,311	9,528	13,839	1,484		
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	3,000.000	110,414		107,003							107,003	2,455	957	3,412			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/03/2020	Various	793.000	128,684		103,980							103,980		24,705	24,705			
875465-10-6	TANGER FACTORY OUTLETS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,224.000	7,937		7,217							7,217		721	721	218		
876030-10-7	TAPESTRY INC		08/26/2020	CITIGROUP GLOBAL MARKETS	488.000	7,244		6,481							6,481		764	764			
87612G-10-1	TARGA RES CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	85.000	1,453		1,555							1,555		(102)	(102)	9		
87612E-10-6	TARGET CORP		09/03/2020	GOLDMAN, SACHS & CO.	1,937.000	265,900		227,465	14,872	(2,574)			(2,574)		227,465		38,434	38,434	1,060		
876664-10-3	TAUBMAN CENTERS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	22.000	817		842							842		(25)	(25)			
872307-10-3	TCF FINANCIAL CORP		08/05/2020	Various	457.000	12,881		10,356							10,356		2,526	2,526	160		
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/23/2020	CITIGROUP GLOBAL MARKETS	3,498.000	131,644		123,668							123,668		7,976	7,976	1,377		
H84989-10-4	TE CONNECTIVITY LTD		09/03/2020	GOLDMAN, SACHS & CO.	1,171.000	114,551		95,495							95,495		19,055	19,055	562		
G87110-10-5	TECHNIPFMC PLC	D	07/22/2020	CITIGROUP GLOBAL MARKETS	631.000	4,944		4,316							4,316		628	628			
SB0190-C7-7	TECHTRONIC INDUSTRIES CO	B	09/03/2020	GOLDMAN, SACHS & CO.	14,000.000	176,063		135,484							135,484	(3)	40,582	40,580	957		
87901J-10-5	TEGNA INC		08/26/2020	CITIGROUP GLOBAL MARKETS	586.000	7,445		6,364							6,364		1,081	1,081	82		
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/23/2020	Various	650.000	201,781		201,479							201,479		303	303			
879382-10-9	TELEFONICA DE ESPANA	B	09/28/2020	Various	72,838.960	268,074		332,339							332,339	19,507	(83,772)	(64,264)	10,528		
S23810-93-0	TELUS CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	15,577.000	274,203		260,417							260,417	2,142	11,644	13,785	2,137		
S71478-92-9	TEMENOS GROUP AG	B	09/23/2020	Various	1,805.000	262,077		264,363							264,363	12,176	(14,462)	(2,286)	94		
88023U-10-1	TEMPUR SEALY INTERNATIONAL INC		08/26/2020	CITIGROUP GLOBAL MARKETS	31.000	2,712		2,660							2,660		52	52			
88025T-10-2	TENABLE HOLDINGS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	25.000	918		745							745		173	173			
880345-10-3	TENNANT CO		08/05/2020	Various	93.000	6,028		5,304							5,304		724	724	13		
88076W-10-3	TERADATA C ORP DEL COM		08/26/2020	CITIGROUP GLOBAL MARKETS	202.000	4,970		4,039							4,039		931	931			
880770-10-2	TERADYNE I NC COM		07/06/2020	CITIGROUP GLOBAL MARKETS	661.000	58,249		45,054							45,054		13,195	13,195	19		
88104R-20-9	TERRAFORM POWER INC CLASS A		07/31/2020	MERGER	380.000	8,107		6,176							6,176		1,930	1,930	116		
88146M-10-1	TERRENO REALTY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	164.000	9,441		9,270							9,270		171	171	43		
S68850-74-2	TERUMO CORP	B	09/23/2020	Various	7,100.000	285,002		268,574							268,574	7,823	8,606	16,428			
G87621-10-1	TESCO	B	09/23/2020	CITIGROUP GLOBAL MARKETS	128,858.000	366,829		363,174							363,174	4,452	(797)	3,655			
88160R-10-1	TESLA INC		09/23/2020	Various	1,371.000	553,913		268,670							268,670		285,243	285,243			
88162G-10-3	TETRA TECH INC		08/05/2020	Various	247.000	21,695		18,491							18,491		3,205	3,205	27		
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	D	09/23/2020	CITIGROUP GLOBAL MARKETS	8,671.000	74,872		92,549	42,022	(686)			(686)		92,549		(17,676)	(17,676)			

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	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 Recog-nized	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	NAIC Desig-nation and Admini-strative Symbol
882508-10-4	TEXAS INST RS INC COM		09/03/2020	GOLDMAN, SACHS & CO.	3,881.000	539,762		490,531	9,622	(1,884)			(1,884)		490,531		49,231	49,231	2,683		
882610-10-8	TEXAS PACIFIC LAND TRUST		08/05/2020	GOLDMAN, SACHS & CO.	19.000	11,438		10,903							10,903		535	535			
882681-10-9	TEXAS RODAHOUSE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	138.000	8,481		5,699							5,699		2,781	2,781	50		
883203-10-1	TEXTRON IN C COM		09/03/2020	GOLDMAN, SACHS & CO.	1,373.000	53,553		45,185							45,185		8,367	8,367	27		
87240R-10-7	TFS FINANCIAL CORP		08/05/2020	Various	188.000	2,634		2,666							2,666		(31)	(31)	76		
F9156M-10-8	THALES S.A.	B	09/23/2020	CITIGROUP GLOBAL MARKETS	144.000	10,572		11,413							11,413	(130)	(711)	(841)			
Q27740-10-4	THE A2 MILK COMPANY LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	15,128.000	183,408		184,124							184,124	8,614	(9,329)	(716)			
88337F-10-5	THE ODP CORP		08/05/2020	Various	55.800	1,129		1,323							1,323		(194)	(194)			
G8807B-10-6	THERAVANCE BIOPHARMA INC		08/05/2020	GOLDMAN, SACHS & CO.	225.000	4,584		4,751							4,751		(167)	(167)			
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/03/2020	Various	1,760.000	725,237		610,593	3,898	(460)			(460)		610,593		114,644	114,644	393		
886547-10-8	TIFFANY + CO NEW COM		07/27/2020	Various	435.000	54,012		49,694							49,694		4,318	4,318	252		
88688T-10-0	TILRAY INC CLASS	A	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	443.000	3,280		1,617							1,617		1,663	1,663			
887389-10-4	TIMKEN CO.		07/22/2020	Various	21.000	994		679							679		314	314	6		
88870R-10-2	TIVITY HEALTH INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	428.000	4,616		2,849							2,849		1,767	1,767			
872540-10-9	TJX COMPANIES INC		09/03/2020	GOLDMAN, SACHS & CO.	3,452.000	191,186		174,494							174,494		16,692	16,692			
872590-10-4	T-MOBILE US INC		09/03/2020	GOLDMAN, SACHS & CO.	665.000	75,764		67,135							67,135		8,629	8,629			
S68954-04-9	TOKYO ELECTRIC POWER HOLDINGS INC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	28,400.000	81,130		87,134							87,134	2,199	(8,203)	(6,003)			
J86957-11-5	TOKYO ELECTRON	B	09/03/2020	GOLDMAN, SACHS & CO.	400.000	106,157		86,697							86,697	1,989	17,472	19,460			
S68965-48-2	TOKYU CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	21,600.000	295,359		303,723							303,723	7,460	(15,824)	(8,364)			
889478-10-3	TOLL BROTHERS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	31.000	995		852							852		142	142	3		
890110-10-9	TOMPKINS FINANCIAL CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	60.000	3,864		3,837							3,837		26	26	24		
S68971-43-1	TORAY INDUSTRIES	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,600.000	35,794		35,751							35,751	1,226	(1,183)	43			
891092-10-8	TORO CO.		09/29/2020	Various	1,263.000	101,869		82,211	37,365						82,211		19,658	19,658	742		
J89752-11-7	TOSHIBA CORP NPV	B	09/03/2020	GOLDMAN, SACHS & CO.	6,000.000	176,866		167,781							167,781	2,723	6,363	9,086	135		
SB15C5-57-0	TOTAL SA EUR 2.5	B	09/23/2020	Various	13,665.000	498,556		521,443							521,443	23,217	(46,104)	(22,887)	9,029		
M87915-27-4	TOWER SEMICONDUCTOR LTD	D	07/28/2020	UNION BANK OF SWITZERLAND	445.000	10,272		7,084							7,084		3,188	3,188			
S63206-05-6	TOWER SEMICONDUCTOR LTD	B	07/01/2020	BANK OF AMERICA/MERRILL LYNCH	288.000	5,520		5,497							5,497	(24)	48	23			
89214P-10-9	TOWNE BANK		08/26/2020	CITIGROUP GLOBAL MARKETS	246.000	4,459		4,450							4,450		9	9			
J92676-11-3	TOYOTA MOTOR	B	09/03/2020	GOLDMAN, SACHS & CO.	7,300.000	480,631		457,548							457,548	10,330	12,752	23,083			
892356-10-6	TRACTOR SUPPLY CO		09/03/2020	GOLDMAN, SACHS & CO.	731.000	106,413		89,504							89,504		16,909	16,909	292		
88339J-10-5	TRADE DESK INC CLASS A		09/03/2020	Various	138.000	64,110		49,178							49,178		14,932	14,932			
G8994E-10-3	TRANE TECHNOLOGIES PLC		09/03/2020	GOLDMAN, SACHS & CO.	1,035.000	122,257		92,094							92,094		30,162	30,162	549		
893641-10-0	TRANSDIGM GROUP INC		09/23/2020	CITIGROUP GLOBAL MARKETS	54.000	25,880		23,871							23,871		2,010	2,010			
89374L-10-4	TRANSLATE BIO INC		08/05/2020	GOLDMAN, SACHS & CO.	82.000	1,244		1,426							1,426		(182)	(182)			
89417E-10-9	TRAVELERS COS INC		09/23/2020	CITIGROUP GLOBAL MARKETS	1,747.000	187,772		199,245							199,245		(11,473)	(11,473)	2,970		
894650-10-0	TREDEGAR CO.		08/26/2020	Various	173.000	2,880		2,674							2,674		206	206	6		
89469A-10-4	TREEHOUSE FOODS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	241.000	10,402		10,358							10,358		44	44			
S61252-86-2	TREND MICRO INC	B	09/03/2020	GOLDMAN, SACHS & CO.	3,800.000	236,199		205,303							205,303	4,199	26,696	30,896			
87265H-10-9	TRI POINTE GROUP INC		08/05/2020	Various	543.000	8,836		4,762							4,762		4,074	4,074			
89609W-10-7	TRIBUNE PUBLISHING		07/22/2020	CITIGROUP GLOBAL MARKETS	287.000	2,802		2,643							2,643		159	159			
896215-20-9	TRIMAS CORP		08/05/2020	Various	149.000	3,454		3,440							3,440		15	15			

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896239-10-0	TRIMBLE NAVIGATION		09/03/2020	GOLDMAN, SACHS & CO.	865.000	44,023		36,520							36,520		7,503	7,503			
896288-10-7	TRINET GROUP INC		07/21/2020	Various	1,653.000	102,466		62,252							62,252		40,214	40,214			
896522-10-9	TRINITY INDS INC		08/05/2020	Various	534.000	10,548		8,952							8,952		1,596	1,596	132		
896749-10-8	TRIPLE-S MANAGEMENT CORP B		07/22/2020	CITIGROUP GLOBAL MARKETS	16.000	310		304							304		5	5			
G9101W-10-1	TRITAX BIG BOX REIT PLC	B	07/06/2020	CITIGROUP GLOBAL MARKETS	220,270.000	400,300		266,792							266,792	1,245	132,263	133,508	3,363		
G9078F-10-7	TRITON INTERNATIONAL LTD		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	62.000	1,824		1,482							1,482		342	342	32		
896818-10-1	TRIUMPH GROUP INC		08/05/2020	Various	230.000	1,751		1,555							1,555		196	196	8		
89785X-10-1	TRUEBLUE INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	68.000	1,111		960							960		151	151			
89785L-10-7	TRUECAR INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	1,098.000	3,102		2,833							2,833		269	269			
898320-10-9	TRUIST FINANCIAL CORP		09/23/2020	Various	5,591.000	209,198		208,931							208,931		267	267	2,429		
898402-10-2	TRUSTMARK CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	278.000	6,377		6,448							6,448		(71)	(71)	64		
87305R-10-9	TTM TECHNOLOGIES INC		07/22/2020	CITIGROUP GLOBAL MARKETS	434.000	5,089		4,571							4,571		517	517			
898697-20-6	TUCOWS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	21.000	1,352		1,491							1,491		(139)	(139)			
90041L-10-5	TURNING POINT BRANDS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	33.000	941		1,002							1,002		(61)	(61)			
90041T-10-8	TURNING POINT THERAPEUTICS INC		09/04/2020	Various	397.000	26,771		22,114							22,114		4,657	4,657			
90138F-10-2	TWILIO INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	312.000	77,494		62,650							62,650		14,845	14,845			
90184L-10-2	TWITTER INC		09/03/2020	GOLDMAN, SACHS & CO.	2,353.000	97,941		70,096							70,096		27,846	27,846			
902252-10-5	TYLER TECHNOLOGIES		09/25/2020	Various	556.000	192,385		168,930	62,104	(2,047)			(2,047)		168,930		23,455	23,455			
902494-10-3	TYSON FOODS INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	1,312.000	80,863		78,340							78,340		2,524	2,524	551		
90353T-10-0	UBER TECHNOLOGIES INC		09/03/2020	GOLDMAN, SACHS & CO.	2,718.000	90,793		84,475							84,475		6,317	6,317			
H42097-10-7	UBS GROUP AG	B	09/03/2020	GOLDMAN, SACHS & CO.	16,243.000	199,711		186,935							186,935	10,254	2,523	12,777			
902653-10-4	UDR INC		09/03/2020	Various	10,962.000	382,638		399,392							399,392		(16,753)	(16,753)	3,946		
90385V-10-7	ULTRA CLEAN HOLDINGS		08/26/2020	Various	294.000	7,228		6,017							6,017		1,211	1,211			
902788-10-8	UMB FINL CORP		08/05/2020	Various	109.000	5,058		5,125							5,125		(66)	(66)	34		
903002-10-3	UMH PROPERTIES INC		08/26/2020	CITIGROUP GLOBAL MARKETS	566.000	7,870		7,086							7,086		784	784	102		
B95505-18-4	UMICORE SA	B	09/23/2020	Various	3,794.000	169,786		167,827							167,827	8,018	(6,059)	1,959	785		
904214-10-3	UMPQUA HOLDINGS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	703.000	7,898		7,480							7,480		418	418	177		
SBYMXP-S7-5	UNICREDIT	B	09/23/2020	CITIGROUP GLOBAL MARKETS	20,806.000	164,222		191,339							191,339	8,940	(36,058)	(27,118)			
904708-10-4	UNIFIRST CORP.		08/05/2020	Various	23.000	4,185		3,475							3,475		710	710	12		
SB1527-V7-8	UNILEVER NV	B	09/03/2020	GOLDMAN, SACHS & CO.	4,734.000	279,228		251,228							251,228	14,771	13,229	28,000	1,950		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	09/03/2020	GOLDMAN, SACHS & CO.	3,512.000	210,970		188,982							188,982	11,813	10,175	21,988	1,688		
907818-10-8	UNION PACIFIC CORP		09/03/2020	GOLDMAN, SACHS & CO.	2,062.000	392,085		348,239	2,531	(263)			(263)		348,239		43,846	43,846	1,970		
N90064-10-1	UNIQURE NV	D	07/09/2020	BANK OF AMERICA/MERRILL LYNCH	145.000	6,910		6,534							6,534		376	376			
909907-10-7	UNITED BANKSHARES		08/26/2020	CITIGROUP GLOBAL MARKETS	582.000	15,309		13,832							13,832		1,477	1,477	349		
910710-10-2	UNITED INSURANCE HOLDINGS CORP.		08/05/2020	Various	776.000	5,820		6,042							6,042		(221)	(221)	16		
V96194-12-7	UNITED OVERSEAS BANK	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,000.000	97,870		101,509							101,509	1,910	(5,548)	(3,638)			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/03/2020	GOLDMAN, SACHS & CO.	1,896.000	299,590		192,686							192,686		106,904	106,904	3,562		
911363-10-9	UNITED RENTALS INC		07/27/2020	GOLDMAN, SACHS & CO.	325.000	53,066		48,448							48,448		4,618	4,618			
911922-10-2	UNITED STATES LIME AND MINERALS IN		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	21.000	1,742		1,709							1,709		33	33	3		
912909-10-8	UNITED STATES STEEL CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	674.000	5,301		4,253							4,253		1,048	1,048	13		

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91307C-10-2	UNITED THERAPEUTICS CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	94.000	9,873		10,629							10,629		(756)	(756)			
91324P-10-2	UNITEDHEALTH GROUP INC		07/27/2020	Various	703.000	211,011		200,538	6,468	(1,687)			(1,687)		200,538		10,472	10,472	1,023		
913259-10-7	UNITIL CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	64.000	2,967		2,868							2,868		99	99	24		
91336L-10-7	UNIVAR SOLUTIONS INC		08/05/2020	Various	652.000	11,667		8,170							8,170		3,498	3,498			
913456-10-9	UNIVERSAL CORP VA		07/22/2020	Various	137.000	5,666		5,824							5,824		(158)	(158)	148		
91347P-10-5	UNIVERSAL DISPLAY CORP		08/26/2020	CITIGROUP GLOBAL MARKETS	26.000	4,358		4,536							4,536		(178)	(178)			
913483-10-3	UNIVERSAL ELECTRONICS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	18.000	792		702							702		90	90			
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		07/22/2020	CITIGROUP GLOBAL MARKETS	62.000	4,327		4,574							4,574		(247)	(247)	46		
913903-10-0	UNIVERSAL HEALTH SERVICES INC		07/27/2020	GOLDMAN, SACHS & CO.	497.000	54,353		47,126							47,126		7,228	7,228			
91529Y-10-6	UNUM GROUP		08/26/2020	CITIGROUP GLOBAL MARKETS	196.000	3,591		3,148							3,148		443	443	51		
91544A-10-9	UPLAND SOFTWARE INC		08/26/2020	Various	124.000	4,575		4,297							4,297		278	278			
91704F-10-4	URBAN EDGE PROPERTIES ORD		08/26/2020	Various	11,143.000	112,347		91,068							91,068		21,279	21,279			
917286-20-5	URSTADT BIDDLE CL A		08/05/2020	GOLDMAN, SACHS & CO.	913.000	8,778		9,573							9,573		(795)	(795)			
902973-30-4	US BANCORP		09/23/2020	Various	14,266.000	512,220		524,006	24,487	(5,421)			(5,421)		524,006		(11,786)	(11,786)	6,390		
912008-10-9	US FOODS HOLDING CORP		08/05/2020	Various	765.000	16,348		13,548							13,548		2,800	2,800			
90328M-10-7	USANA HEALTH SCIENCES INC		08/05/2020	GOLDMAN, SACHS & CO.	7.000	583		575							575		8	8			
91879Q-10-9	VAIL RESORTS INC		09/03/2020	GOLDMAN, SACHS & CO.	259.000	55,954		47,177							47,177		8,778	8,778			
91913Y-10-0	VALERO ENERGY CORP		09/23/2020	Various	5,667.000	278,701		332,889							332,889		(54,188)	(54,188)	4,514		
92047W-10-1	VALVOLINE INC		08/26/2020	CITIGROUP GLOBAL MARKETS	186.000	3,894		2,458							2,458		1,436	1,436	40		
922107-10-7	VAPOTHERM INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	11.000	524		285							285		239	239			
92214X-10-6	VAREX IMAGING CORP		07/22/2020	Various	216.000	3,425		3,272							3,272		152	152			
922280-10-2	VARONIS SYSTEMS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	3.000	371		357							357		13	13			
92240M-10-8	VECTOR GROUP LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	502.000	4,450		4,822							4,822		(372)	(372)	172		
92242T-10-1	VECTRUS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	114.000	4,901		5,120							5,120		(219)	(219)			
922417-10-0	VEECO INSTRUMENTS		08/26/2020	CITIGROUP GLOBAL MARKETS	332.000	4,085		4,526							4,526		(440)	(440)			
922475-10-8	VEEVA SYSTEMS INC CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	429.000	120,617		100,566							100,566		20,051	20,051			
92276F-10-0	VENTAS INC		09/03/2020	Various	7,666.000	281,868		224,862							224,862		57,005	57,005	3,450		
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	B	09/23/2020	CITIGROUP GLOBAL MARKETS	7,483.000	160,946		165,191							165,191	8,425	(12,669)	(4,244)	1,132		
92337F-10-7	VERACYTE INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	35.000	1,034		826							826		208	208			
92339V-10-0	VEREIT INC		08/07/2020	CITIGROUP GLOBAL MARKETS	158,106.000	1,021,479		787,625							787,625		233,855	233,855	12,174		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/03/2020	GOLDMAN, SACHS & CO.	415.000	77,717		67,599							67,599		10,118	10,118			
92343V-10-4	VERIZON COMMUNICATIONS		07/27/2020	GOLDMAN, SACHS & CO.	3,951.000	224,669		217,368	26,156	(439)			(439)		217,368		7,301	7,301	2,954		
92511U-10-2	VERRA MOBILITY CORP CLASS A		07/22/2020	CITIGROUP GLOBAL MARKETS	571.000	6,152		4,382							4,382		1,770	1,770			
92531L-20-7	VERSO CORP CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	316.000	3,879		3,959							3,959		(81)	(81)			
92538J-10-6	VERTEX INC CLASS A		07/29/2020	GOLDMAN, SACHS & CO.	100.000	2,437		1,900							1,900		537	537			
92532F-10-0	VERTEX PHARMACEUTICALS		09/23/2020	Various	1,715.000	463,307		466,859							466,859		(3,552)	(3,552)			
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	1,002.000	154,347		101,983							101,983	5,064	47,300	52,364			
92556H-20-6	VIACOMCBS INC CLASS B		09/03/2020	GOLDMAN, SACHS & CO.	3,446.000	97,330		80,103							80,103		17,227	17,227	827		
92552V-10-0	VIASAT INC		07/22/2020	Various	274.000	10,342		10,205							10,205		138	138			
925550-10-5	VIAVI SOLUTIONS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,488.000	20,018		18,499							18,499		1,519	1,519			
H9150Q-10-3	VIFOR PHARMA AG	B	09/03/2020	GOLDMAN, SACHS & CO.	914.000	124,820		137,503							137,503	7,360	(20,042)	(12,683)	148		

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92686J-10-6	VIKING THERAPEUTICS INC		08/26/2020	CITIGROUP GLOBAL MARKETS	454.000	3,680		3,365							3,365		314	314			
927107-40-9	VILLAGE SUPER MARKET CL A		08/26/2020	CITIGROUP GLOBAL MARKETS	30.000	754		717							717		38	38	8		
F5879X-10-8	VINCI	B	09/23/2020	CITIGROUP GLOBAL MARKETS	2,374.000	200,020		218,641							218,641	7,826	(26,448)	(18,622)	2,883		
92828Q-10-9	VIRTUS INVESTMENT PARTNERS		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	6.000	732		406							406		326	326	4		
92826C-83-9	VISA INC		07/27/2020	Various	1,469.000	289,261		266,818	57,685	(12,692)			(12,692)		266,818		22,443	22,443	209		
928298-10-8	VISHAY INTERTECHNOLOGY, INC		08/26/2020	CITIGROUP GLOBAL MARKETS	1,119.000	17,846		17,915							17,915		(69)	(69)	74		
92839U-20-6	VISTEON CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	11.000	736		514							514		222	222			
92840M-10-2	VISTRA CORP		09/23/2020	Various	9,879.000	177,965		171,288							171,288		6,678	6,678	2,215		
928563-40-2	VM WARE INC		09/03/2020	GOLDMAN, SACHS & CO.	486.000	69,990		71,510							71,510		(1,520)	(1,520)			
92857F-10-7	VOCERA COMMUNICATIONS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	66.000	1,346		1,359							1,359		(13)	(13)			
SBH4HK-S3-2	VODAFONE GROUP PLC	B	09/23/2020	CITIGROUP GLOBAL MARKETS	204,282.000	271,335		325,257							325,257	2,619	(56,542)	(53,922)	10,877		
SBBJPF-Y1-4	VONOVIA SE	B	09/03/2020	GOLDMAN, SACHS & CO.	2,518.000	183,244		152,924							152,924	8,551	21,769	30,320	4,637		
929042-10-9	VORNADO RLTY TR		09/23/2020	CITIGROUP GLOBAL MARKETS	6,750.000	217,581		251,707							251,707		(34,125)	(34,125)	4,638		
929089-10-0	VOYA FINANCIAL INC		07/06/2020	CITIGROUP GLOBAL MARKETS	920.000	43,354		42,294							42,294		1,060	1,060	35		
92915B-10-6	VOYAGER THERAPEUTICS INC		08/26/2020	Various	558.000	7,315		6,824							6,824		491	491			
929160-10-9	VULCAN MAT LS CO COM		07/27/2020	GOLDMAN, SACHS & CO.	64.000	8,200		6,340							6,340		1,860	1,860	22		
38388F-10-8	W R GRACE & CO NEW		08/05/2020	GOLDMAN, SACHS & CO.	178.000	8,178		6,815							6,815		1,363	1,363	74		
929740-10-8	WABTEC		09/03/2020	GOLDMAN, SACHS & CO.	2,254.000	153,167		129,763							129,763		23,404	23,404	270		
930059-10-0	WADDELL & REED FINANCIAL		08/26/2020	CITIGROUP GLOBAL MARKETS	245.000	3,835		3,682							3,682		153	153			
931427-10-8	WALGREENS BOOTS ALLIANCE		09/23/2020	Various	8,582.000	308,701		363,791							363,791		(55,090)	(55,090)	4,012		
931142-10-3	WALMART INC		09/03/2020	GOLDMAN, SACHS & CO.	5,989.000	846,833		716,380	12,597	(105)			(105)		716,380		130,453	130,453	2,644		
93627C-10-1	WARRIOR MET COAL INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	61.000	904		867							867		37	37			
938824-10-9	WASHINGTON FEDERAL		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	343.000	8,055		8,842							8,842		(787)	(787)	74		
939653-10-1	WASHINGTON REAL ESTATE		08/26/2020	CITIGROUP GLOBAL MARKETS	822.000	18,360		18,701							18,701		(340)	(340)	110		
94106B-10-1	WASTE CONNECTIONS INC		09/03/2020	GOLDMAN, SACHS & CO.	1,735.000	174,504		161,909							161,909		12,595	12,595	173		
94106L-10-9	WASTE MGMT INC DEL		09/23/2020	CITIGROUP GLOBAL MARKETS	2,159.000	241,209		228,660							228,660		12,549	12,549	1,177		
941848-10-3	WATERS CORPORATION		07/27/2020	GOLDMAN, SACHS & CO.	34.000	7,733		6,134							6,134		1,599	1,599			
G94787-10-1	WATFORD HOLDINGS LTD		07/22/2020	CITIGROUP GLOBAL MARKETS	21.000	358		312							312		46	46			
942749-10-2	WATTS WATER TECHNOLOGIES INC		09/22/2020	MORGAN STANLEY	1,894.000	183,917		153,414							153,414		30,503	30,503	1,307		
Y95308-10-5	WAVE LIFE SCIENCES LTD		08/05/2020	GOLDMAN, SACHS & CO.	247.000	2,224		2,466							2,466		(242)	(242)			
929236-10-7	WD-40 CO.		08/26/2020	CITIGROUP GLOBAL MARKETS	15.000	3,054		2,960							2,960		94	94			
948741-10-3	WEINGARTEN REALTY		08/26/2020	CITIGROUP GLOBAL MARKETS	287.000	4,978		5,054							5,054		(76)	(76)			
949746-10-1	WELLS FARGO CO		09/23/2020	Various	20,195.000	461,603		513,726	9,038	(1,089)			(1,089)		513,726		(52,123)	(52,123)	1,876		
95040Q-10-4	WELLTOWER INC		09/23/2020	Various	3,892.000	217,418		201,411							201,411		16,007	16,007	2,374		
95058W-10-0	WENDY'S COMPANY (THE)		08/26/2020	CITIGROUP GLOBAL MARKETS	66.000	1,401		982							982		419	419	11		
95082P-10-5	WESCO INTERNATIONAL INC		07/22/2020	CITIGROUP GLOBAL MARKETS	52.000	2,275		1,824							1,824		452	452			
S69579-95-1	WEST JAPAN RAILWAY	B	09/03/2020	GOLDMAN, SACHS & CO.	3,700.000	192,489		207,352							207,352	3,540	(18,403)	(14,864)	529		
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/22/2020	Various	1,898.000	506,144		295,651	132,591	(2,283)			(2,283)		295,651		210,493	210,493	634		

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958102-10-5	WESTERN DIGITAL CORP.		09/23/2020	Various	2,899.000	111,238		127,991							127,991		(16,753)	(16,753)			
959802-10-9	WESTERN UN CO COM		07/27/2020	GOLDMAN, SACHS & CO.	2,519.000	57,293		50,918	13,979	(4,787)			(4,787)		50,918		6,376	6,376	724		
097417-10-1	WESTPAC BANKING CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	14,447.000	186,131		178,544							178,544	8,587	(1,000)	7,587			
96145D-10-5	WESTROCK		07/06/2020	CITIGROUP GLOBAL MARKETS	1,507.000	43,363		42,053							42,053		1,310	1,310	69		
962166-10-4	WEYERHAEUSER CO		09/03/2020	GOLDMAN, SACHS & CO.	8,797.000	261,925		190,088	35,364	(7,893)			(7,893)		190,088		71,837	71,837	398		
SBFYM4-60-8	WFD UNIBAIL RODAMCO STAPLED UNITS	B	09/23/2020	Various	2,208.000	89,028		124,155							124,155	7,057	(42,184)	(35,127)			
G96007-10-2	WH GROUP LTD	B	09/23/2020	CITIGROUP GLOBAL MARKETS	160,500.000	131,528		137,450							137,450	25	(5,948)	(5,923)	3,607		
963320-10-6	WHIRLPOOL CORP COM		07/27/2020	GOLDMAN, SACHS & CO.	354.000	58,662		41,799	13,278	(825)			(825)		41,799		16,863	16,863	223		
G9618E-10-7	WHITE MTNS INS GROUP LTD		08/26/2020	CITIGROUP GLOBAL MARKETS	5.000	4,380		4,435							4,435		(55)	(55)			
96758W-10-1	WIDEOPENWEST INC		08/26/2020	CITIGROUP GLOBAL MARKETS	366.000	2,249		2,061							2,061		188	188			
968223-20-6	WILEY JOHN & SONS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	174.000	6,014		6,522							6,522		(508)	(508)	113		
G96629-10-3	WILLIS TOWERS WATSON PLC		09/23/2020	CITIGROUP GLOBAL MARKETS	666.000	135,851		131,169							131,169		4,682	4,682	453		
971375-12-6	WILLSCOT CORP		07/02/2020	EXCHANGE	34,040.000	344,825		344,825	315,014	(12,269)			(12,269)		344,825						
974250-10-2	WINMARK CORP		08/05/2020	Various	17.000	2,766		2,394							2,394		372	372			
974637-10-0	WINNEBAGO INDUSTRIES, INC.		08/26/2020	CITIGROUP GLOBAL MARKETS	37.000	2,224		2,105							2,105		120	120	4		
97717P-10-4	WISDOMTREE INVESTMENTS INC		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	2,536.000	8,610		7,277							7,277		1,332	1,332			
978097-10-3	WOLVERINE WORLD WIDE, INC.		07/22/2020	Various	395.000	9,062		6,458							6,458		2,604	2,604	72		
980228-10-0	WOODSIDE PETROLEUM	B	09/23/2020	CITIGROUP GLOBAL MARKETS	4,032.000	53,023		60,101							60,101	1,634	(8,712)	(7,078)	1,068		
980745-10-3	WOODWARD INC		08/26/2020	CITIGROUP GLOBAL MARKETS	178.000	14,840		10,580							10,580		4,260	4,260	79		
S69812-39-4	WOOLWORTHS GROUP LTD	B	09/03/2020	GOLDMAN, SACHS & CO.	3,483.000	100,890		89,210							89,210	4,420	7,260	11,680			
98138H-10-1	WORKDAY INC.		09/03/2020	GOLDMAN, SACHS & CO.	184.000	41,030		33,076							33,076		7,954	7,954			
98139A-10-5	WORKIVA INC CLASS A		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	12.000	668		498							498		170	170			
981419-10-4	WORLD ACCEPTANCE CORP		07/09/2020	BANK OF AMERICA/MERRILL LYNCH	75.000	4,662		4,551							4,551		111	111			
981475-10-6	WORLD FUEL SERVICES CORP		07/22/2020	Various	347.000	8,077		7,988							7,988		89	89	59		
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		08/05/2020	Various	22.000	1,004		861							861		143	143	4		
929328-10-2	WSFS FINANCIAL CORP		07/22/2020	CITIGROUP GLOBAL MARKETS	103.000	2,820		2,564							2,564		256	256			
98262P-10-1	WW INTERNATIONAL INC		08/05/2020	Various	139.000	3,558		2,350							2,350		1,208	1,208			
98311A-10-5	WYNDHAM HOTELS RESORTS INC		08/05/2020	Various	280.000	13,181		8,823							8,823		4,358	4,358	112		
983134-10-7	WYNN RESOR TS LTD COM		09/23/2020	Various	1,970.000	150,682		143,281							143,281		7,400	7,400			
98389B-10-0	XCEL ENERGY INC		09/03/2020	Various	4,943.000	342,276		308,641							308,641		33,635	33,635	1,455		
98401F-10-5	XENCOR INC		08/05/2020	GOLDMAN, SACHS & CO.	232.000	7,149		7,432							7,432		(283)	(283)			
984017-10-3	XENIA HOTELS RESORTS REIT INC		08/26/2020	CITIGROUP GLOBAL MARKETS	110.000	985		908							908		78	78			
98419M-10-0	XYLEM		07/06/2020	CITIGROUP GLOBAL MARKETS	694.000	46,598		45,082							45,082		1,515	1,515			
984241-10-9	Y MABS THERAPEUTICS INC		08/05/2020	Various	120.000	4,640		5,153							5,153		(513)	(513)			
J95732-10-3	YAMAHA CORP	B	09/23/2020	CITIGROUP GLOBAL MARKETS	1,300.000	63,133		61,093							61,093	2,095	(55)	2,040			
R9900C-10-6	YARA INTL ASA CMN STK	B	09/03/2020	GOLDMAN, SACHS & CO.	2,523.000	103,815		87,326							87,326	5,494	10,995	16,489			
985817-10-5	YELP INC		08/26/2020	CITIGROUP GLOBAL MARKETS	330.000	7,707		6,254							6,254		1,453	1,453			
98585N-10-6	YEXT INC		08/26/2020	Various	132.000	2,342		2,295							2,295		47	47			
988498-10-1	YUM! BRANDS INC		09/03/2020	GOLDMAN, SACHS & CO.	2,102.000	202,471		182,685							182,685		19,786	19,786	988		
J95402-10-3	Z HOLDINGS CORP	B	09/03/2020	GOLDMAN, SACHS & CO.	11,000.000	72,414		46,296							46,296	1,062	25,056	26,118			

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98936J-10-1	ZENDESK INC		08/26/2020	CITIGROUP GLOBAL MARKETS	17.000	1,583		1,088							1,088		495	495			
98954M-20-0	ZILLOW GROUP INC CLASS C		09/03/2020	GOLDMAN, SACHS & CO.	1,310.000	111,917		75,469							75,469		36,448	36,448			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		09/03/2020	GOLDMAN, SACHS & CO.	759.000	106,649		87,611							87,611		19,037	19,037			
989701-10-7	ZIONS BANCORPORATION NA		09/03/2020	GOLDMAN, SACHS & CO.	3,862.000	125,454		129,215							129,215		(3,761)	(3,761)	1,313		
98978V-10-3	ZOETIS INC		09/03/2020	GOLDMAN, SACHS & CO.	1,142.000	181,340		156,500							156,500		24,840	24,840	228		
98978L-20-4	ZOGENIX INC		08/05/2020	GOLDMAN, SACHS & CO.	273.000	6,673		6,688							6,688		(15)	(15)			
98980G-10-2	ZSCALER INC		08/26/2020	Various	205.000	28,635		12,461							12,461		16,174	16,174			
98983V-10-6	ZUORA INC CLASS A		08/05/2020	GOLDMAN, SACHS & CO.	843.000	10,482		10,604							10,604		(122)	(122)			
H9870Y-10-5	ZURICH INSURANCE GROUP AG	B	09/23/2020	CITIGROUP GLOBAL MARKETS	289.000	103,160		101,930							101,930	4,052	(2,822)	1,230			
98986M-10-3	ZYNEX INC		08/26/2020	CITIGROUP GLOBAL MARKETS	86.000	1,343		1,558							1,558		(215)	(215)			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						201,557,346	XXX	183,113,689	13,355,947	(3,665,904)			(3,665,904)	(71,048)	183,113,689	1,720,641	16,723,016	18,443,657	1,121,394	XXX	XXX
BASDE7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL		07/16/2020	DIRECT	41,969.000	4,197		42	252						42		4,155	4,155			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						4,197	XXX	42	252						42		4,155	4,155		XXX	XXX
46432F-84-2	ISHARES CORE MSCI EAFE ETF	C	09/04/2020	Jane Street Execution Services, LLC	241,000.000	14,476,550		14,756,650							14,756,650		(280,100)	(280,100)			
464287-20-0	ISHARES CORE S&P 500 ETF		09/17/2020	Various	169,083.000	57,238,296		45,339,313	34,031,677	(9,915,764)			(9,915,764)		45,339,313		11,898,983	11,898,983	293,974		
464286-50-9	ISHARES MSCI CANADA ETF	C	09/04/2020	BANK OF AMERICA/MERRILL LYNCH	43,000.000	1,199,462		1,222,490							1,222,490		(23,028)	(23,028)			
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		09/17/2020	BANK OF AMERICA/MERRILL LYNCH	10.000	36,297		36,385							36,385		(88)	(88)			
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/04/2020	Various	148,899.000	28,052,112		27,525,682	3,728,800	(830,317)			(830,317)		27,525,682		526,429	526,429	28,089		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/30/2020	Various	3,500.000	534,462		514,877							514,877		19,585	19,585	616		
78462F-10-3	SPDR S&P 500 ETF TRUST		07/27/2020	GOLDMAN, SACHS & CO.	397.000	128,314		102,327	40,233	(1,539)			(1,539)		102,327		25,987	25,987	1,297		
9499999. Subtotal - Common Stocks - Mutual Funds						101,665,493	XXX	89,497,724	37,800,709	(10,747,620)			(10,747,620)		89,497,724		12,167,769	12,167,769	323,976	XXX	XXX
9799997. Total - Common Stocks - Part 4						303,227,036	XXX	272,611,455	51,156,908	(14,413,523)			(14,413,523)	(71,048)	272,611,455	1,720,641	28,894,940	30,615,581	1,445,370	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						303,227,036	XXX	272,611,455	51,156,908	(14,413,523)			(14,413,523)	(71,048)	272,611,455	1,720,641	28,894,940	30,615,581	1,445,370	XXX	XXX
9899999. Total - Preferred and Common Stocks						303,227,036	XXX	272,611,455	51,156,908	(14,413,523)			(14,413,523)	(71,048)	272,611,455	1,720,641	28,894,940	30,615,581	1,445,370	XXX	XXX
9999999 - Totals						5,566,441,534	XXX	5,406,520,666	2,462,157,871	(16,976,482)	(51,952,061)		(68,928,543)	(71,048)	5,343,540,455	1,763,579	215,147,147	216,910,726	105,179,304	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-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
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON DEC20 SPX @2825	PENDING - CALL OPTION ON DEC20 SPX @2825, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	12/18/2020	6	1,991,682	2,825.00		339,991		301,356		333,000			(38,635)				
CALL OPTION ON DEC20 SPX @3125	PENDING - CALL OPTION ON DEC20 SPX @3125, effective 09/18/2020, attached to Cash Security - (912828VS6)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	12/18/2020	10	3,319,470	3,125.00		321,500		284,966		313,100			(36,534)				
CALL OPTION ON JUN21 SPX @2775	PENDING - CALL OPTION ON JUN21 SPX @2775, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	06/18/2021	7	2,323,629	2,775.00		474,358		456,789		466,025			(17,569)				
CALL OPTION ON MAR21 SPX @2400	PENDING - CALL OPTION ON MAR21 SPX @2400, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	03/19/2021	25	8,298,675	2,400.00		2,451,200		2,314,261		2,417,500			(136,939)				
CALL OPTION ON MAR21 SPX @2150	PENDING - CALL OPTION ON MAR21 SPX @2150, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	03/19/2021	6	1,991,682	2,150.00		727,583		686,936		720,030			(40,647)				
CALL OPTION ON SEP21 SPX @3000	PENDING - CALL OPTION ON SEP21 SPX @3000, effective 09/18/2020, attached to Cash Security - (912828N30)		Equity/Index.	CBOE 529900RLNSGA90UPEH54	09/18/2020	09/17/2021	9	2,987,523	3,000.00		479,350		466,072		468,675			(13,278)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants											4,793,983		4,510,381	XXX	4,718,330			(283,602)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											4,793,983		4,510,381	XXX	4,718,330			(283,602)			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											4,793,983		4,510,381	XXX	4,718,330			(283,602)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							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											4,793,983		4,510,381	XXX	4,718,330			(283,602)			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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
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
SINGLE NAME CDS ON KBH	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(190,278)	(51,203)		(51,203)	172,943		12,199			3FE	0001
SINGLE NAME CDS ON LEN	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(114,167)	(32,399)		(32,399)	52,663		57,566			3FE	0001
SINGLE NAME CDS ON COP	BOND PORTFOLIO	SCHEDULE D	CREDIT	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(133,194)	(32,258)		(32,258)	385,595		(256,572)			1FE	0001
SINGLE NAME CDS ON LPX	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(95,139)	(142,518)		(142,518)	20,431		64,673			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)	154,560		(13,700)	75,252		75,252	117,650		(23,210)			3FE	0001
SINGLE NAME CDS ON MUR	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)	258,243		(27,400)	150,505		150,505	229,022		(40,141)			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(333,348)		(66,978)	(180,022)		(180,022)	12,746		48,809			3FE	0001
SINGLE NAME CDS ON UVN	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(224,950)		(66,978)	(102,739)		(102,739)	51,785		32,937			4FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	11/03/2017	12/20/2022		1,760,000	credit event/(5.0000)	(267,119)		(66,978)	(166,895)		(166,895)	32,604		39,112			3FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/05/2018	06/20/2021		2,550,000	credit event/(5.0000)	(191,198)		(97,042)	(80,433)		(80,433)	24,971		51,418			4FE	0001
SINGLE NAME CDS ON MAT	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	09/24/2018	06/20/2021		5,950,000	credit event/(1.0000)	121,557		(45,286)	(13,822)		(13,822)	38,138		(33,320)			4FE	0001
SINGLE NAME CDS ON LB	BOND PORTFOLIO	SCHEDULE D	CREDIT	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	10/11/2018	12/20/2023		4,250,000	credit event/(1.0000)	440,856		(32,347)	212,469		212,469	116,974		(63,721)			4FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	CREDIT	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	11/20/2018	12/20/2023		7,000,000	credit event/(1.0000)	289,653		(53,278)	(93,552)		(93,552)	66,511		(42,759)			2FE	0001
SINGLE NAME CDS ON ENELIM	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	11/28/2018	12/20/2023		10,000,000	credit event/(1.0000)	170,399		(76,111)	(191,178)		(191,178)	51,479		(25,265)			2FE	0001
SINGLE NAME CDS ON DB	BOND PORTFOLIO	SCHEDULE D	CREDIT	BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	12/03/2018	12/20/2023		5,000,000	credit event/(1.0000)	280,445		(38,056)	(66,027)		(66,027)	59,458		(41,696)			2FE	0001
SINGLE NAME CDS ON XRX	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	01/23/2019	12/20/2022		2,600,000	credit event/(1.0000)	113,409		(19,789)	10,941		10,941	70,015		(21,778)			3FE	0001
SINGLE NAME CDS ON TDG	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	02/01/2019	12/20/2023		2,500,000	credit event/(5.0000)	(234,885)		(95,139)	(207,925)		(207,925)	158,575		36,116			4FE	0001
SINGLE NAME CDS ON NAB	BOND PORTFOLIO	SCHEDULE D	CREDIT	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(219,643)		(76,111)	(292,891)		(292,891)	(6,883)		31,494			1FE	0001
SINGLE NAME CDS ON WSTP	BOND PORTFOLIO	SCHEDULE D	CREDIT	CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	03/26/2019	06/20/2024		10,000,000	credit event/(1.0000)	(209,701)		(76,111)	(290,877)		(290,877)	(19,673)		30,069			1FE	0001
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(98,944)	(377,213)		(377,213)	60,091		73,759			3FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	06/20/2019	06/20/2021		5,000,000	credit event/(1.0000)	105,446		(38,056)	23,076		23,076	39,405		(39,597)			4FE	0001
SINGLE NAME CDS ON PBI	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	07/01/2019	06/20/2021		4,200,000	credit event/(1.0000)	89,674		(31,967)	19,384		19,384	34,036		(34,198)			4FE	0001
SINGLE NAME CDS ON NFLX	BOND PORTFOLIO	SCHEDULE D	CREDIT	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	09/30/2019	12/20/2024		2,800,000	credit event/(5.0000)	(455,935)		(106,556)	(438,408)		(438,408)	(7,793)		65,515			3FE	0001

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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 Quarter-end (b)
SINGLE NAME CDS ON BHCON	BOND PORTFOLIO	SCHEDULE D	CREDIT	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/04/2019	12/20/2024		1,800,000	credit event/(5.0000)	(198,991)		(68,500)	(212,176)		(212,176)	98,756		28,685			4FE	0001
SINGLE NAME CDS ON BHCON	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/10/2019	12/20/2024		1,800,000	credit event/(5.0000)	(210,830)		(68,500)	(215,778)		(215,778)	93,382		30,457			4FE	0001
SINGLE NAME CDS ON BHCON	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/21/2019	12/20/2024		2,600,000	credit event/(5.0000)	(359,892)		(98,944)	(303,532)		(303,532)	130,324		52,299			4FE	0001
SINGLE NAME CDS ON GIS	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(31,964)		(7,611)	(32,848)		(32,848)	(5,327)		4,821			2FE	0001
SINGLE NAME CDS ON MDLZ	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2019	12/20/2024		1,000,000	credit event/(1.0000)	(29,518)		(7,611)	(28,810)		(28,810)	(3,528)		4,452			2FE	0001
SINGLE NAME CDS ON DD	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/29/2020	06/20/2025		1,000,000	credit event/(1.0000)		(32,585)	(2,606)	(38,456)		(38,456)	(7,527)		1,657			1FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(671,235)	(32,585)	(1,913,375)	(3,100,333)	XXX	(3,100,333)	2,066,823		43,780			XXX	XXX
TR SWAP PAY (IBOXHY) RESET MAT / REC US0003M RESET QTR	BOND PORTFOLIO	SCHEDULE D	FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2020	12/20/2020		29,000,000	US0003M(IBOXHY)			6,664	424,726		424,726	424,726				68,307		0003
1149999999. Subtotal - Swaps - Hedging Other - Total Return												6,664	424,726	XXX	424,726	424,726				68,307	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(671,235)	(32,585)	(1,906,711)	(2,675,607)	XXX	(2,675,607)	2,491,549		43,780		68,307	XXX	XXX
SINGLE NAME CDS ON OLN	680665B#2 - SINGLE NAME CDS ON OLN, effective 06/28/2017, attached to Cash Security - (912828G38)		CREDIT	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)	(137,944)		34,250	(47,676)		(63,917)			20,796		4,500,000	3FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
CDS INDEX ON CDX.NA.IG.33.V1	126076FQ8, 126076FR6, 126076FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (023135BR6, 202795JR2, 254687FV3, 254687FW1, 384802AE4, 459200JG7, 459200KH3, 617446BQ5, 68389XBM6, 68389XBT1, 68389XBW4, 68389XBX2, 723484AH4, 842400GN7, 87612EBL9, 88579YBG5, 91159HHU7, 9128282A7, 9128282R0, 9128283F5, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284Z0, 9128285C0, 9128285M8, 9128285N6, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286S4, 9128286T2, 9128286X3, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828Y95, 912828YB0, 912828YG9, 912828YS3, 912828Z94, 912828ZB9, 912828ZL7, 912828ZN3, 912828ZQ6, 912828ZS2, 912828ZW3, 91282CAD3)		CREDIT	ICE CLEAR CREDIT	549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,157,089	1,541,667	5,387,453		1,959,250			(769,636)		250,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
CDS INDEX ON CDX.NA.IG.33.V1	126076FQ8, 126076FR6, 126076FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (023135BR6, 202795JR2, 254687FV3, 254687FW1, 384802AE4, 459200JG7, 459200KH3, 617446BQ5, 68389XBM6, 68389XBT1, 68389XBW4, 68389XBX2, 723484AH4, 842400GN7, 87612EBL9, 88579YBG5, 91159HHU7, 9128282A7, 9128282R0, 9128283F5, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284Z0, 9128285C0, 9128285M8, 9128285N6, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286S4, 9128286T2, 9128286X3, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828Y95, 912828YB0, 912828YG9, 912828YS3, 912828Z94, 912828ZB9, 912828ZL7, 912828ZN3, 912828ZQ6, 912828ZS2, 912828ZW3, 91282CAD3)		CREDIT	ICE CLEAR CREDIT	549300HWWR1D80TS2G29	02/21/2020	12/20/2024		250,000,000	1.0000/(credit event)		6,163,609	1,541,667	5,393,158		1,959,250			(770,451)		250,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
CDS INDEX ON CDX.NA.IG.33.V1	126076FQ8, 126076FR6, 126076FS4 - CDS INDEX ON CDX.NA.IG.33.V1, effective 02/21/2020, attached to Cash Security - (023135BR6, 202795JR2, 254687FV3, 254687FW1, 384802AE4, 459200JG7, 459200KH3, 617446BQ5, 68389XBM6, 68389XBT1, 68389XBW4, 68389XBX2, 723484AH4, 842400GN7, 87612EBL9, 88579YBG5, 91159HHU7, 9128282A7, 9128282R0, 9128283F5, 9128283W8, 9128284F4, 9128284M9, 9128284N7, 9128284R8, 9128284Z0, 9128285C0, 9128285M8, 9128285N6, 9128286A3, 9128286B1, 9128286F2, 9128286L9, 9128286S4, 9128286T2, 9128286X3, 912828J27, 912828K74, 912828M56, 912828P46, 912828R36, 912828U24, 912828V98, 912828X88, 912828XB1, 912828XZ8, 912828Y95, 912828YB0, 912828YG9, 912828YS3, 912828Z94, 912828ZB9, 912828ZL7, 912828ZN3, 912828ZQ6, 912828ZS2, 912828ZW3, 91282CAD3)		CREDIT	ICE CLEAR CREDIT	549300HWWR1D80TS2G29	03/04/2020	12/20/2024		250,000,000	.1.0000/(credit event)		5,090,008	2,513,889	4,482,158		1,959,250			(607,850)		250,000,000	2FE	
1189999999. Subtotal - Swaps - Replication - Credit Default										(137,944)	17,410,706	5,631,472	15,215,092	XXX	5,813,833			(2,127,142)		754,500,000	XXX	XXX
TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT	PENDING - TR SWAP PAY (US0003M) RESET QTR / REC IBOXHY RESET MAT, effective 09/16/2020, attached to Cash Security - (637432NM3, 912828XT2, 912828YT1, 91282BZU7)		FIXED INCOME/INDEX	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2020	12/20/2020		50,000,000	IBOXHY(US0003M)			(4,860)				(862,690)					117,770		
1209999999. Subtotal - Swaps - Replication - Total Return												(4,860)		XXX	(862,690)					117,770	XXX	XXX
1229999999. Subtotal - Swaps - Replication										(137,944)	17,410,706	5,626,612	15,215,092	XXX	4,951,142			(2,127,142)		754,617,770	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										(809,178)	17,378,120	3,718,097	12,114,759	XXX	2,713,500	2,066,823		(2,083,362)		754,500,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return												1,804	424,726	XXX	(437,964)	424,726				186,077	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(809,178)	17,378,120	3,719,901	12,539,485	XXX	2,275,535	2,491,549		(2,083,362)		754,686,077	XXX	XXX
FX FORWARD (0.7058 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/26/2018	03/24/2023		17,924,212	(0.70581 EUR) / 1 USD				2,742,917		2,742,917		150,559			141,120		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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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 Quarter-end (b)
FX FORWARD (0.734 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/08/2018	03/24/2023		2,524,387	(0.73403 EUR) / 1 USD				301,377		301,377		17,321			19,875		0002
FX FORWARD (0.7745 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,556,525	(0.77453 EUR) / 1 USD				1,176,019		1,176,019		(193,481)			54,964		0002
FX FORWARD (0.7746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/21/2018	05/28/2021		13,555,751	(0.77457 EUR) / 1 USD				1,169,402		1,169,402		(199,343)			54,961		0002
FX FORWARD (0.746 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/25/2018	03/24/2023		9,524,735	(0.74595 EUR) / 1 USD				1,001,867		1,001,867		59,166			74,990		0002
FX FORWARD (0.7788 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/23/2018	07/30/2021		16,756,930	(0.77878 EUR) / 1 USD				1,348,133		1,348,133		(207,605)			76,338		0002
FX FORWARD (0.7466 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	03/24/2023		3,999,572	(0.74657 EUR) / 1 USD				417,707		417,707		24,708			31,489		0002
FX FORWARD (0.7785 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2018	09/30/2021		26,870,677	(0.77854 EUR) / 1 USD				2,134,062		2,134,062		(278,671)			134,353		0002
FX FORWARD (0.7552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		13,902,695	(0.75524 EUR) / 1 USD				1,228,573		1,228,573		141,912			121,113		0002
FX FORWARD (0.7076 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/09/2018	10/13/2023		4,429,131	(0.70762 GBP) / 1 USD				344,319		344,319		211,020			38,584		0002
FX FORWARD (0.7996 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		11,032,152	(0.79962 EUR) / 1 USD				635,081		635,081		(176,827)			43,116		0002
FX FORWARD (0.7259 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/07/2018	05/11/2021		1,202,655	(0.72585 GBP) / 1 USD				72,603		72,603		41,647			4,700		0002
FX FORWARD (0.7399 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2018	11/30/2021		5,637,467	(0.73990 GBP) / 1 USD				231,773		231,773		216,248			30,452		0002
FX FORWARD (0.7801 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	03/24/2023		1,307,990	(0.78008 EUR) / 1 USD				84,360		84,360		5,691			10,298		0002
FX FORWARD (0.8148 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/07/2019	05/11/2021		391,163	(0.81476 EUR) / 1 USD				15,548		15,548		(6,549)			1,529		0002
FX FORWARD (0.8353 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2019	09/30/2021		12,241,207	(0.83533 EUR) / 1 USD				152,151		152,151		(160,259)			61,206		0002
FX FORWARD (0.8308 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2019	07/30/2021		551,284	(0.83078 EUR) / 1 USD				10,304		10,304		(8,459)			2,511		0002
FX FORWARD 0.8081 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	03/24/2023		480,490	0.80813 EUR / (1 USD)				(14,736)		(14,736)		(1,165)			3,783		0002
FX FORWARD (0.7528 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		247,407	(0.75280 GBP) / 1 USD				6,317		6,317		8,686			967		0002
FX FORWARD (0.8474 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	05/11/2021		470,132	(0.84744 EUR) / 1 USD				607		607		(8,597)			1,837		0002
FX FORWARD (0.8006 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	10/13/2023		394,840	(0.80060 EUR) / 1 USD				13,587		13,587		3,131			3,440		0002
FX FORWARD 0.7319 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/29/2019	10/13/2023		592,815	0.73188 GBP / (1 USD)				(31,215)		(31,215)		(31,840)			5,164		0002
FX FORWARD (0.749 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		2,961,449	(0.74903 GBP) / 1 USD				79,503		79,503		129,017			21,798		0002
FX FORWARD (0.8158 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/16/2019	11/30/2022		8,876,594	(0.81578 EUR) / 1 USD				219,371		219,371		(6,025)			65,337		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	05/11/2021		873,005	(0.84031 EUR) / 1 USD				8,450		8,450		(15,670)			3,412		0002
FX FORWARD (0.8373 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	07/30/2021		2,653,695	(0.83732 EUR) / 1 USD				30,441		30,441		(40,267)			12,089		0002
FX FORWARD (0.771 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	01/31/2023		20,104,672	(0.77096 GBP) / 1 USD				(40,714)		(40,714)		890,312			153,672		0002
FX FORWARD (0.8218 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		534,205	(0.82178 EUR) / 1 USD				9,621		9,621		(304)			3,932		0002
FX FORWARD (0.8443 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	09/30/2021		1,390,519	(0.84428 EUR) / 1 USD				2,596		2,596		(18,801)			6,953		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		272,741	(0.78829 GBP) / 1 USD				(3,692)		(3,692)		11,602			1,066		0002

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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 Quarter-end (b)
FX FORWARD (0.7767 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	11/30/2022		94,764	(0.77666 GBP) / 1 USD				(841)		(841)		4,132			698		0002
FX FORWARD (0.8517 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2019	05/11/2021		138,542	(0.85172 EUR) / 1 USD				(584)		(584)		(2,627)			541		0002
FX FORWARD (0.7944 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	11/30/2022		101,970	(0.79435 GBP) / 1 USD				(3,237)		(3,237)		4,448			751		0002
FX FORWARD (0.8024 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		185,686	(0.80242 GBP) / 1 USD				(7,169)		(7,169)		6,683			726		0002
FX FORWARD 0.8216 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	10/13/2023		86,419	0.82157 EUR / (1 USD)				(773)		(773)		(550)			753		0002
FX FORWARD (0.8403 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	11/30/2022		748,531	(0.84031 EUR) / 1 USD				(3,341)		(3,341)		(1,483)			5,510		0002
FX FORWARD (0.79 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/22/2019	10/13/2023		236,710	(0.78999 GBP) / 1 USD				(6,811)		(6,811)		11,104			2,062		0002
FX FORWARD (0.8668 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/22/2019	05/11/2021		1,194,011	(0.86682 EUR) / 1 USD				(25,694)		(25,694)		(22,926)			4,666		0002
FX FORWARD 0.8314 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/22/2019	03/24/2023		582,126	0.83143 EUR / (1 USD)				(1,678)		(1,678)		(665)			4,583		0002
FX FORWARD (0.8735 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2019	07/30/2021		954,753	(0.87352 EUR) / 1 USD				(29,776)		(29,776)		(16,132)			4,349		0002
FX FORWARD (0.793 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/05/2019	09/30/2022		27,874,611	(0.79301 GBP) / 1 USD				(632,418)		(632,418)		1,387,774			197,103		0002
FX FORWARD 0.8341 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/18/2019	03/24/2023		4,031,944	0.83408 EUR / (1 USD)				(513)		(513)		(5,675)			31,744		0002
FX FORWARD (0.78 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/18/2019	11/30/2022		437,163	(0.78002 GBP) / 1 USD				(5,780)		(5,780)		19,063			3,218		0002
FX FORWARD (0.8744 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2019	07/30/2021		3,397,612	(0.87443 EUR) / 1 USD				(109,618)		(109,618)		(57,555)			15,478		0002
FX FORWARD (0.8717 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2019	05/28/2021		1,017,535	(0.87171 EUR) / 1 USD				(28,128)		(28,128)		(19,197)			4,126		0002
FX FORWARD (0.7681 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	05/11/2021		795,433	(0.76813 GBP) / 1 USD				4,550		4,550		28,143			3,109		0002
FX FORWARD (0.88 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/14/2019	05/11/2021		2,893,277	(0.87997 EUR) / 1 USD				(107,016)		(107,016)		(57,349)			11,307		0002
FX FORWARD (0.8482 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/19/2019	11/30/2022		19,159,283	(0.84815 EUR) / 1 USD				(264,229)		(264,229)		(45,947)			141,023		0002
FX FORWARD 0.7578 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/26/2019	01/31/2023		2,045,367	0.75781 GBP / (1 USD)				(30,645)		(30,645)		(90,599)			15,634		0002
FX FORWARD 0.763 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/26/2019	11/30/2021		1,360,454	0.76298 GBP / (1 USD)				(15,355)		(15,355)		(52,576)			7,349		0002
FX FORWARD (0.9548 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2019	12/31/2020		2,169,116	(0.95476 CHF) / 1 USD				(91,388)		(91,388)		(67,916)			5,445		0002
FX FORWARD (0.8679 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	07/30/2021		1,901,107	(0.86791 EUR) / 1 USD				(46,725)		(46,725)		(31,614)			8,661		0002
FX FORWARD (0.8649 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/18/2019	09/30/2021		487,931	(0.86487 EUR) / 1 USD				(10,938)		(10,938)		(7,079)			2,440		0002
FX FORWARD (0.7417 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		1,016,558	(0.74171 GBP) / 1 USD				36,906		36,906		36,906			7,482		0002
FX FORWARD (6.9754 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	01/29/2021		16,267,917	(6.97535 CNH) / 1 USD				(236,816)		(236,816)		(236,816)			46,833		0002
FX FORWARD (0.8512 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/22/2020	11/30/2022		2,711,377	(0.85122 EUR) / 1 USD				(46,104)		(46,104)		(46,104)			19,957		0002
FX FORWARD 0.887 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2020	05/11/2021		2,313,453	0.88698 EUR / (1 USD)				104,667		104,667		104,667			9,041		0002
FX FORWARD 0.7968 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	05/11/2021		248,506	0.79676 GBP / (1 USD)				6,066		6,066		6,066			971		0002
FX FORWARD 0.7964 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		217,229	0.79639 GBP / (1 USD)				5,983		5,983		5,983			1,599		0002

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
FX FORWARD 0.7929 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	10/13/2023		235,843	0.79289 GBP / (1 USD)				6,066		6,066		6,066			2,055		0002
FX FORWARD 0.8691 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	11/30/2022		610,976	0.86910 EUR / (1 USD)				23,374		23,374		23,374			4,497		0002
FX FORWARD 0.8577 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	10/13/2023		1,393,251	0.85770 EUR / (1 USD)				47,285		47,285		47,285			12,137		0002
FX FORWARD 0.865 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/13/2020	03/24/2023		2,527,235	0.86497 EUR / (1 USD)				93,806		93,806		93,806			19,897		0002
FX FORWARD 0.8031 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/31/2020	11/30/2021		825,514	0.80313 GBP / (1 USD)				33,529		33,529		33,529			4,459		0002
FX FORWARD (0.9044 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/29/2022		16,551,472	(0.90440 EUR) / 1 USD				(1,232,205)		(1,232,205)		(1,232,205)			103,961		0002
FX FORWARD (0.9126 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/30/2021		5,308,814	(0.91262 EUR) / 1 USD				(399,057)		(399,057)		(399,057)			20,230		0002
FX FORWARD (0.9138 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/30/2021		686,144	(0.91380 EUR) / 1 USD				(52,526)		(52,526)		(52,526)			2,615		0002
FX FORWARD (0.906 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/29/2022		2,650,037	(0.90602 EUR) / 1 USD				(202,381)		(202,381)		(202,381)			16,645		0002
FX FORWARD 0.8116 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/20/2020	11/30/2021		1,521,614	0.81163 GBP / (1 USD)				78,523		78,523		78,523			8,219		0002
FX FORWARD (0.8186 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/22/2020	09/30/2022		875,888	(0.81859 GBP) / 1 USD				(54,803)		(54,803)		(54,803)			6,193		0002
FX FORWARD (0.7854 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		3,001,144	(0.78536 GBP) / 1 USD				(60,392)		(60,392)		(60,392)			22,090		0002
FX FORWARD (0.8586 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	10/13/2023		1,849,522	(0.85860 EUR) / 1 USD				(64,748)		(64,748)		(64,748)			16,112		0002
FX FORWARD 0.7812 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/08/2020	10/13/2023		424,998	0.78118 GBP / (1 USD)				4,534		4,534		4,534			3,702		0002
FX FORWARD (0.8637 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	03/24/2023		1,512,102	(0.86369 EUR) / 1 USD				(53,176)		(53,176)		(53,176)			11,905		0002
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2020	04/30/2021		737,502	(0.87864 EUR) / 1 USD				(26,303)		(26,303)		(26,303)			2,810		0002
FX FORWARD (0.8665 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	11/30/2022		890,988	(0.86645 EUR) / 1 USD				(31,282)		(31,282)		(31,282)			6,558		0002
FX FORWARD 0.9414 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/24/2020	12/31/2020		690,479	0.94137 CHF / (1 USD)				19,004		19,004		19,004			1,733		0002
FX FORWARD 0.7988 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/24/2020	11/30/2021		1,546,224	0.79884 GBP / (1 USD)				54,220		54,220		54,220			8,352		0002
FX FORWARD 0.803 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2020	01/31/2023		9,555,252	0.80301 GBP / (1 USD)				415,276		415,276		415,276			73,037		0002
FX FORWARD (0.7696 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2020	01/29/2021		11,036,522	(0.76958 GBP) / 1 USD				47,166		47,166		47,166			31,772		0002
FX FORWARD (0.7706 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/29/2020	10/30/2020		564,468	(0.77063 GBP) / 1 USD				2,017		2,017		2,017			809		0002
FX FORWARD (0.7704 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2020	10/30/2020		658,107	(0.77039 GBP) / 1 USD				2,561		2,561		2,561			943		0002
FX FORWARD (0.7702 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/29/2020	10/30/2020		624,503	(0.77021 GBP) / 1 USD				2,575		2,575		2,575			895		0002
FX FORWARD (0.7704 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/29/2020	10/30/2020		280,360	(0.77043 GBP) / 1 USD				2,964		2,964		2,964			402		0002
FX FORWARD (8.7473 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/29/2020	10/30/2020		227,613	(8.74731 SEK) / 1 USD				5,089		5,089		5,089			326		0002
FX FORWARD (8.7494 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/29/2020	10/30/2020		39,431	(8.74942 SEK) / 1 USD				872		872		872			57		0002
FX FORWARD (0.8481 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/29/2020	10/30/2020		496,415	(0.84808 EUR) / 1 USD				2,444		2,444		2,444			712		0002
FX FORWARD (0.7623 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/13/2020	08/31/2021		22,671,914	(0.76226 GBP) / 1 USD				289,319		289,319		289,319			108,601		0002

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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 Quarter-end (b)
FX FORWARD (0.8439 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2020	10/30/2020		40,290	(0.84387 EUR) / 1 USD				397		397		397			58		0002
FX FORWARD (8.6945 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2020	10/30/2020		20,243	(8.69451 SEK) / 1 USD				614		614		614			29		0002
FX FORWARD (8.739 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/26/2020	11/20/2020		3,830,676	(8.73900 SEK) / 1 USD				96,292		96,292		96,292			7,160		0002
FX FORWARD (0.7579 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/26/2020	11/20/2020		9,419,426	(0.75793 GBP) / 1 USD				187,387		187,387		187,387			17,605		0002
FX FORWARD (0.758 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/26/2020	11/20/2020		27,613,146	(0.75796 GBP) / 1 USD				548,124		548,124		548,124			51,609		0002
FX FORWARD (8.7235 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2020	11/20/2020		208,517	(8.72350 SEK) / 1 USD				5,171		5,171		5,171			390		0002
FX FORWARD (0.7573 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/26/2020	11/20/2020		10,827,690	(0.75731 GBP) / 1 USD				224,049		224,049		224,049			20,237		0002
FX FORWARD 0.8358 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/31/2020	10/30/2020		196,215	0.83581 EUR / (1 USD)				(3,710)		(3,710)		(3,710)			281		0002
FX FORWARD (0.7484 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/31/2020	10/30/2020		219,139	(0.74838 GBP) / 1 USD				7,087		7,087		7,087			314		0002
FX FORWARD (0.8291 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/01/2020	07/30/2021		4,332,623	(0.82905 EUR) / 1 USD				89,810		89,810		89,810			19,738		0002
FX FORWARD (0.8282 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/01/2020	09/30/2021		5,415,263	(0.82821 EUR) / 1 USD				112,788		112,788		112,788			27,076		0002
FX FORWARD (5.2553 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/16/2020	12/18/2020		6,224,526	(5.25534 BRL) / 1 USD				433,003		433,003		433,003			14,479		0002
FX FORWARD (1.3251 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/21/2020	03/31/2021		303,378	(1.32507 CAD) / 1 USD				2,239		2,239		2,239			1,071		0002
FX FORWARD (1.3244 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2020	03/31/2021		577,615	(1.32441 CAD) / 1 USD				4,550		4,550		4,550			2,039		0002
FX FORWARD 1.325 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	03/31/2021		838,892	1.32496 CAD / (1 USD)				(9,354)		(9,354)		(9,354)			2,962		0002
FX FORWARD (1.3245 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2020	03/31/2021		2,820,101	(1.32452 CAD) / 1 USD				21,974		21,974		21,974			9,957		0002
FX FORWARD (8.9434 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2020	10/02/2020		895	(8.94342 SEK) / 1 USD				3		3		3					0002
FX FORWARD (105.1531 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/23/2020	10/02/2020		951	(105.15308 JPY)/1 USD				3		3		3					0002
FX FORWARD (1.3339 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/23/2020	10/02/2020		825	(1.33392 CAD) / 1 USD				1		1		1					0002
FX FORWARD (0.8552 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2020	10/02/2020		935	(0.85520 EUR) / 1 USD				(3)		(3)		(3)					0002
FX FORWARD (0.7841 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/23/2020	10/02/2020		893	(0.78412 GBP) / 1 USD				(6)		(6)		(6)					0002
FX FORWARD (0.7825 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	05/11/2021		346,304	(0.78254 GBP) / 1 USD				(4,471)		(4,471)		(4,471)			1,353		0002
FX FORWARD (0.8546 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	05/11/2021		225,833	(0.85461 EUR) / 1 USD				(1,614)		(1,614)		(1,614)			883		0002
FX FORWARD 0.784 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/24/2020	11/20/2020		229,580	0.78403 GBP / (1 USD)				3,180		3,180		3,180			429		0002
FX FORWARD (1174.41 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	12/30/2020		25,483,580	(1174.41000 KRW)/1 USD				(205,239)		(205,239)		(205,239)			63,622		0002
FX FORWARD (0.7809 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	09/30/2022		1,555,807	(0.78094 GBP) / 1 USD				(11,183)		(11,183)		(11,183)			11,001		0002
FX FORWARD (0.8529 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	07/30/2021		990,756	(0.85288 EUR) / 1 USD				(6,802)		(6,802)		(6,802)			4,513		0002
FX FORWARD 0.8431 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2020	11/30/2022		1,548,981	0.84313 EUR / (1 USD)				11,432		11,432		11,432			11,401		0002
FX FORWARD (0.7815 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	09/24/2020	11/30/2022		1,541,822	(0.78154 GBP) / 1 USD				(23,403)		(23,403)		(23,403)			11,349		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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 Quarter-end (b)
FX FORWARD 1164.91000 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/30/2020	12/30/2020		12,391,637	1164.91000 KRW / (1 USD)				(1,187)		(1,187)		(1,187)			30,937		0002
1439999999. Subtotal - Forwards - Hedging Other													12,233,809	XXX	12,233,809		1,844,202			2,544,428	XXX	XXX
1479999999. Subtotal - Forwards													12,233,809	XXX	12,233,809		1,844,202			2,544,428	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										(671,235)	(32,585)	(1,906,711)	9,558,202	XXX	9,558,202	2,491,549	1,844,202	43,780		2,612,735	XXX	XXX
1719999999. Subtotal - Replication										(137,944)	22,204,689	5,626,612	19,725,473	XXX	9,669,472			(2,410,744)		754,617,770	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										(809,178)	22,172,103	3,719,901	29,283,675	XXX	19,227,675	2,491,549	1,844,202	(2,366,964)		757,230,506	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	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0003	Total return swap agreements are used to hedge exposure to the corporate bond and leveraged loan markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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 Quarter-end (b)	Value of One (1) Point
ESZ0	606	100,702,616	FUTURE S&P500 EMINI DEC 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/18/2020	CME LCZ7XYGSLJUHFXXNXD88	09/14/2020	3,323.5187	3,352.0000	552,975		862,984				862,984	7,272,000	100/100	50
FAZ0	114	21,080,585	FUTURE S&P MID 400 EMINI DEC 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/18/2020	CME LCZ7XYGSLJUHFXXNXD88	09/14/2020	1,849.1741	1,855.9000	140,220		76,675				76,675	1,539,000	100/100	100
MFSZ0	218	20,692,481	FUTURE MSCI EAFE INDEX DEC 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/18/2020	ICE 5493004R83R1LVX2IL36	09/14/2020	1,898.3928	1,853.2000	(114,450)		(492,601)				(492,601)	1,726,560	100/100	50
RTYZ0	482	35,894,353	FUTURE RUSSELL 2000 EMINI CME DEC 20	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/18/2020	CME LCZ7XYGSLJUHFXXNXD88	09/14/2020	1,489.3922	1,504.4000	(62,660)		361,688				361,688	2,795,600	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												516,085		808,745				808,745	13,333,160	XXX	XXX
TUZ0	150	300,000	FUTURE US 2YR NOTE DEC 20	91283#GX5 - FUTURE US 2YR NOTE DEC 20, effective 08/26/2020, attached to Cash Security - (912810RK6)		Interest Rate	12/31/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/26/2020	110.4241	110.4805	(1,173)					16,923	16,923	54,000		2,000
TYZ0	101	101,000	FUTURE US 10YR NOTE DEC 20	91283#HB2 - FUTURE US 10YR NOTE DEC 20, effective 08/26/2020, attached to Cash Security - (912810RK6)		Interest Rate	12/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/26/2020	139.0862	139.5313	(25,250)					44,952	44,952	156,550		1,000
1549999999. Subtotal - Long Futures - Replication												(26,423)					61,875	61,875	210,550	XXX	XXX
1579999999. Subtotal - Long Futures												489,662		808,745			61,875	870,619	13,543,710	XXX	XXX
RTYZ0	180	13,404,138	FUTURE RUSSELL 2000 EMINI CME SEP 20	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/18/2020	CME LCZ7XYGSLJUHFXXNXD88	09/14/2020	1,489.3486	1,504.4000	23,400					(135,463)	(135,463)	1,044,000	0002	50
TYZ0	450	450,000	FUTURE US 10YR NOTE SEP 20	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/21/2020	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/26/2020	139.0805	139.5313	112,500					(202,859)	(202,859)	697,500	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												135,900					(338,322)	(338,322)	1,741,500	XXX	XXX
1649999999. Subtotal - Short Futures												135,900					(338,322)	(338,322)	1,741,500	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												516,085		808,745				808,745	13,333,160	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												135,900					(338,322)	(338,322)	1,741,500	XXX	XXX
1719999999. Subtotal - Replication												(26,423)					61,875	61,875	210,550	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												625,562		808,745			(276,447)	532,298	15,285,210	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	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	5,811,727	(492,601)	5,811,727	5,547,425	(203,533)	5,547,425	15,285,210	15,285,210
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	210,000	212,469	(159,579)		212,469	(159,579)			
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,260,000	3,437,215	(2,310,256)		3,437,215	(2,310,256)		470,875	337,835
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		15,610	(656,027)		15,610	(656,027)		20,935	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		192,965	(582,169)		192,965	(582,169)			
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	10,700,000	11,441,389	(963,665)		11,441,389	(963,665)		990,551	768,275
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y		2,090,290	(3,207,717)		2,090,290	(4,086,649)		5,748,144	4,630,718
0299999999. Total NAIC 1 Designation				12,170,000	17,389,939	(7,879,412)		17,389,939	(8,758,344)		7,230,506	5,736,827
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				5,760,000	15,262,768		9,502,768	5,877,750		117,750	750,000,000	750,000,000
0999999999 - Gross Totals				17,930,000	38,464,434	(8,372,014)	15,314,495	28,815,114	(8,961,877)	5,665,175	772,515,716	771,022,037
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					38,464,434	(8,372,014)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	1,970,000	1,970,000	1,970,000		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		CASH	490,000	490,000	490,000		V
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Cash		CASH	563,365	563,365	563,365		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	Cash		CASH	28,395,511	28,395,511	28,395,511		I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-ZW-3	TREASURY NOTE	9,996,480	10,000,000	10,001,548	06/30/2025	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AG-6	TREASURY NOTE	8,599,665	8,600,000	8,598,010	08/31/2022	I
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AF-8	TREASURY NOTE	9,992,190	10,000,000	9,992,253	08/15/2023	I
0199999999 - Total				60,007,210	60,018,876	60,010,687	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Cash		CASH	210,000	210,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	10,700,000	10,700,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		CASH	1,260,000	1,260,000	XXX		V
JPMORGAN CHASE BANK, N.A. (ICE) 549300HWWR1D8OTS2G29	Cash		CASH	5,760,000	5,760,000	XXX		V
0299999999 - Total				17,930,000	17,930,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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 and 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
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		42,849,230	42,849,230	10/01/2020
9099999. Total - Cash (Schedule E Part 1 type)				42,849,230	42,849,230	XXX
9999999 - Totals				42,849,230	42,849,230	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 3,097,136 Book/Adjusted Carrying Value $ 3,097,136
2. Average balance for the year Fair Value $ 28,870,492 Book/Adjusted Carrying Value $ 28,870,492
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 42,849,230 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(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 and 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
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
09248U-61-9	TREASURY TEMP FUND			150,516,800	150,516,800	12/31/2020
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			299,636,832	299,714,943	12/31/2020
665279-80-8	NORRN CL INST TREASURY SHS			30,258,644	30,258,644	12/31/2020
29447L-K9-3	EQUINOR ASA			36,998,983	36,999,096	10/09/2020
63743C-K8-5	NATIONAL RURAL UTILITIES COOP FINA			32,999,340	32,999,393	10/08/2020
37737P-K1-3	GLAXOSMITHKLINE LLC			32,999,934	33,000,000	10/01/2020
90477D-K5-4	UNILEVER CAPITAL CORP			27,999,580	27,999,720	10/05/2020
64106G-KE-2	NESTLE FINANCE INTERNATIONAL LTD			32,999,208	32,999,047	10/14/2020
68236A-K1-7	ONE GAS INC			999,998	1,000,000	10/01/2020
64106G-K2-8	NESTLE FINANCE INTERNATIONAL LTD			9,999,970	9,999,978	10/02/2020
912796-2J-7	TREASURY BILL			36,000,000	36,000,000	10/01/2020
912796-4J-5	TREASURY BILL			65,097,396	65,097,527	10/20/2020
68323J-KD-6	ONTARIO (PROVINCE OF)			799,976	799,973	10/13/2020
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			284,222,481	284,217,672	12/31/2020
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				1,041,529,141	1,041,602,791	XXX
9999999 - Totals				1,041,529,141	1,041,602,791	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ (202,224,263) — Book/Adjusted Carrying Value $ (202,231,889)
2. Average balance for the year — Fair Value $ 1,066,492,772 — Book/Adjusted Carrying Value $ 1,066,454,616

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon ..... New York, New York		0.010	411	98	10,919,172	33,833,784	18,638,690	XXX
BNY Mellon ..... New York, New York					82	82	1,419,300	XXX
Bank of America, N.A ..... New York, New York					(805,258,893)	(820,777,858)	(892,969,424)	XXX
Bank of Oklahoma ..... Tulsa, Oklahoma					140,117	236,280	357,244	XXX
Citibank, N.A ..... New York, New York					51,018	72,216	113,709	XXX
Fifth Third Bank ..... Cincinati, Ohio					428,137	689,217	405,407	XXX
First Hawaiian Bank ..... Honolulu, Hawaii					52,576	130,033	167,223	XXX
Manufacturers and Traders Trust Co ..... Baltimore, Maryland					179,516	283,371	596,595	XXX
Branch Banking and Trust Co .. Richmond, Virginia					782,762	491,146	579,591	XXX
Capital One, N.A ..... New Orleans, Louisiana					432,562	543,715	423,095	XXX
Huntington National Bank ..... Columbus, Ohio					360,421	487,188	123,199	XXX
JP Morgan Chase Bank ..... New York, New York		0.050	33	5	45,637,473	197,168,945	41,214,038	XXX
KeyBank National Association ..... Cleveland, Ohio					564,431	284,605	407,380	XXX
HSBC Bank, USA ..... Buffalo, New York					115,662	177,625	103,486	XXX
Regions Bank ..... Birmingham, Alabama					706,194	1,146,936	808,971	XXX
U.S. Bank, N.A. ..... St. Paul, Minnesota					1,274,586	1,179,613	1,384,929	XXX
Wells Fargo Bank, N.A. ..... Charlotte, North Carolina .					(127,958,857)	(85,537,767)	(84,111,115)	XXX
Wells Fargo Bank, N.A. ..... Charlotte, North Carolina .					5,595,018	3,158,766	3,408,438	XXX
Northrim Bank ..... Anchorage, Alaska		1.000	1,344	89	266,709	266,709	266,709	XXX
Cash in company office						412,604	111,200	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX	1,788	191	(865,711,314)	(665,752,790)	(906,551,334)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	1,788	191	(865,711,314)	(665,752,790)	(906,551,334)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	1,788	191	(865,711,314)	(665,752,790)	(906,551,334)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		09/03/2020		10/01/2020	36,000,000		2,114
	TREASURY BILL		09/08/2020		11/12/2020	2,399,723		145
	TREASURY BILL		09/08/2020		11/19/2020	2,399,680		144
	TREASURY BILL		09/03/2020		11/27/2020	2,399,628		176
	TREASURY BILL		09/16/2020		12/10/2020	4,799,095		181
	TREASURY BILL		09/18/2020		12/17/2020	4,799,117		115
	TREASURY BILL		09/08/2020		10/06/2020	2,399,970		134
	TREASURY BILL		09/03/2020		10/13/2020	2,399,935		147
	TREASURY BILL		09/28/2020		10/20/2020	72,720,147		795
	TREASURY BILL		09/03/2020		10/27/2020	2,399,827		180
	TREASURY BILL		09/08/2020		11/03/2020	2,399,775		150
	TREASURY BILL		09/21/2020		11/17/2020	2,399,729		52
	TREASURY BILL		09/16/2020		12/03/2020	2,399,593		91
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						139,916,216		4,424
0599999. Total - U.S. Government Bonds						139,916,216		4,424
	ONTARIO (PROVINCE OF)		09/28/2020		10/13/2020	799,973		7
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						799,973		7
1099999. Total - All Other Government Bonds						799,973		7
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
	EQUINOR ASA		09/30/2020		10/09/2020	36,999,096		113
	GLAXOSMITHKLINE LLC		09/24/2020		10/01/2020	33,000,000		642
	NATIONAL RURAL UTILITIES COOP FINA		09/29/2020		10/08/2020	32,999,393		215
	NESTLE FINANCE INTERNATIONAL LTD		09/18/2020		10/02/2020	9,999,978		289
	NESTLE FINANCE INTERNATIONAL LTD		09/29/2020		10/14/2020	32,999,047		147
	ONE GAS INC		09/28/2020		10/01/2020	1,000,000		9
	UNILEVER CAPITAL CORP		09/21/2020		10/05/2020	27,999,720		700
	ALLSTATE SHORT TERM POOL LLC		09/30/2020		10/31/2020	524,201,760	3,443	75,785
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						699,198,994	3,443	77,900
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						699,198,994	3,443	77,900
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						839,915,183	3,443	82,330
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						839,915,183	3,443	82,330
09248U-71-8	BLCKRCK LQDTY T FUND CL INTL		09/30/2020	0.040		2,294,315	90	61
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						2,294,315	90	61
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		09/25/2020	0.150		284,222,481	43,264	202,841
09248U-55-1	BLACKROCK TREASURY TRUST		09/30/2020	0.020		376,839	4	108
09248U-61-9	TREASURY TEMP FUND		09/29/2020	0.130		150,516,800	9,169	76,670
26188J-20-6	DREYFUS CASH MANAGEMENT INST		09/25/2020	0.130				45,466
38141W-23-2	FINANCIAL SQUARE MONEY MARKET		09/04/2020	0.090				15
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		09/28/2020	0.160		299,636,832	40,700	121,033
665279-20-4	NORRN INST PRIME OBL CLACL SS		09/28/2020	0.060				11
665279-80-8	NORRN CL INST TREASURY SHS		09/30/2020	0.030		30,258,644	388	
857492-55-7	STATE ST INST TR PL MM-INST		09/30/2020					1,520
857492-70-6	STATE STR INSTI US GOVT CL INST		09/26/2020	0.030				10,866
85749P-10-1	STATE STREET CL INST LIQUID RSV		09/29/2020	0.110			7,094	163,802
90262Y-86-9	UBS SLCT PRIME PREFERRED		09/25/2020	0.080			6	48,043
8699999. Subtotal - All Other Money Market Mutual Funds						765,011,595	100,626	670,375
8899999 - Total Cash Equivalents						1,607,221,093	104,159	752,766