

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2020</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2020 or fiscal plan year beginning <u>01/01/2020</u> and ending <u>12/31/2020</u>	
A This return/report is for:	☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B This return/report is:	☐ the first return/report ☐ the final return/report ☒ an amended return/report ☐ a short plan year return/report (less than 12 months)
C If the plan is a collectively-bargained plan, check here.	☐
D Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)

Part II	Basic Plan Information —enter all requested information				
1a Name of plan <u>TRUIST FINANCIAL CORPORATION PENSION PLAN</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;">1b Three-digit plan number (PN) ▶</td> <td style="width: 20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan <u>10/01/1944</u></td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan <u>10/01/1944</u>	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan <u>10/01/1944</u>					
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>TRUIST FINANCIAL CORPORATION</u> <u>214 N. TRYON STREET</u> <u>CHARLOTTE, NC 28202</u>	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>56-0939887</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>800-716-2455</u></td> </tr> <tr> <td>2d Business code (see instructions) <u>522110</u></td> </tr> </table>	2b Employer Identification Number (EIN) <u>56-0939887</u>	2c Plan Sponsor's telephone number <u>800-716-2455</u>	2d Business code (see instructions) <u>522110</u>	
2b Employer Identification Number (EIN) <u>56-0939887</u>					
2c Plan Sponsor's telephone number <u>800-716-2455</u>					
2d Business code (see instructions) <u>522110</u>					

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	11/22/2021	STEVE REEDER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2020)
v. 200204

3a Plan administrator's name and address ☐ Same as Plan Sponsor EMPLOYEE BENEFITS PLAN COMMITTEE, TRUIST FINANCIAL CORPORATION 214 N. TRYON STREET CHARLOTTE, NC 28202		3b Administrator's EIN 56-0939887
		3c Administrator's telephone number 800-716-2455
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN
5 Total number of participants at the beginning of the plan year		5 76850
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).		
a(1) Total number of active participants at the beginning of the plan year.....		6a(1) 44683
a(2) Total number of active participants at the end of the plan year		6a(2) 43824
b Retired or separated participants receiving benefits.....		6b 27679
c Other retired or separated participants entitled to future benefits		6c 33329
d Subtotal. Add lines 6a(2) , 6b , and 6c		6d 104832
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.		6e 1788
f Total. Add lines 6d and 6e		6f 106620
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)		6g
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested		6h 1475
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....		7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 3F 3H		
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:		
9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor		9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)		
a Pension Schedules (1) ☒ R (Retirement Plan Information) (2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary		b General Schedules (1) ☒ H (Financial Information) (2) ☐ I (Financial Information – Small Plan) (3) ☐ <u>0</u> A (Insurance Information) (4) ☒ C (Service Provider Information) (5) ☒ D (DFE/Participating Plan Information) (6) ☐ G (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2020 Form M-1 annual report. If the plan was not required to file the 2020 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2020 or fiscal plan year beginning	01/01/2020	and ending	12/31/2020
▶ Round off amounts to nearest dollar.			
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.			

A Name of plan TRUIST FINANCIAL CORPORATION PENSION PLAN		B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF TRUIST FINANCIAL CORPORATION		D Employer Identification Number (EIN) 56-0939887	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500	

Part I Basic Information			
1 Enter the valuation date: Month 01 Day 01 Year 2020			
2 Assets:			
a Market value		2a	8243994396
b Actuarial value		2b	8243994396
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	15816	1334700568	1334700568
b For terminated vested participants.....	16368	647456794	647456794
c For active participants	44671	1485242192	1595658181
d Total.....	76855	3467399554	3577815543
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
a Funding target disregarding prescribed at-risk assumptions		4a	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....		4b	
5 Effective interest rate	5	5.55 %	
6 Target normal cost.....	6	269990619	

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

<div>SIGN HERE</div>			08/02/2021
Signature of actuary		Date	
ERIC E. MALACANE, EA, ASA		20-07105	
Type or print name of actuary		Most recent enrollment number	
AON CONSULTING, INC.		336-728-2233	
Firm name		Telephone number (including area code)	
100 NORTH MAIN STREET SUITE 2200 WINSTON - SALEM, NC 27101			
Address of the firm			

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	971887481	2339362184
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	971887481	2339362184
10	Interest on line 9 using prior year's actual return of <u>23.37</u> %	227130104	546708942
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		722680361
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> %		41192781
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		763873142
d	Portion of (c) to be added to prefunding balance		763873142
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1199017585	3649944268

Part III Funding Percentages			
14	Funding target attainment percentage	14	94.89 %
15	Adjusted funding target attainment percentage	15	230.41 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	110.96 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
01/07/2020	305000000	0			
08/28/2020	68367837	0			
Totals ►			18(b)	373367837	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:			
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0	
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0	
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 370718719	
20 Quarterly contributions and liquidity shortfalls:			
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No	
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☒ Yes ☐ No	
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
3.64 %2nd segment:
5.21 %3rd segment:
5.94 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

1

22 Weighted average retirement age**22**

62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined☒ Prescribed - separate☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 269990619**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:**a** Net shortfall amortization installment Outstanding Balance 0 Installment 0**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33) **34** 269990619

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0

36 Additional cash requirement (line 34 minus line 35) **36** 269990619**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) **37** 370718719**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 100728100**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2020
		This Form is Open to Public Inspection.

For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan TRUIST FINANCIAL CORPORATION PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUIST FINANCIAL CORPORATION	D Employer Identification Number (EIN) 56-0939887	

Part I	Service Provider Information (see instructions)
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You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
GMO	
04-6506648	

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
STERLING CAPITAL MANAGEMENT LLC	4350 CONGRESS ST #1000 CHARLOTTE, NC 28209

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
VANGUARD	P.O. BOX 1101 VALLEY FORGE, PA 19482-1101

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

AON CONSULTING

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	4499313	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BRANCH BANKING AND TRUST COMPANY

56-1074313

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	SUBSIDIARY	2325402	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

LEGAL & GENERAL INVESTMENT MANAGEME

71 SOUTH WACKER DRIVE
SUITE 800
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	893745	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GENESIS ADVISORS LLC

26-0594575

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	263955	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CONDUENT

100 CAMPUS DRIVE, SUITE 200
FLORHAM PARK, NC 07932

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	255100	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KILPATRICK TOWNSEND ATTORNEYS

58-0511774

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	151785	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
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(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection.
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

A Name of plan <u>TRUIST FINANCIAL CORPORATION PENSION PLAN</u>	B Three-digit plan number (PN) <u>001</u>	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>TRUIST FINANCIAL CORPORATION</u>	D Employer Identification Number (EIN) <u>56-0939887</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GENESIS EMERGING MARKETS FUND</u>		
b Name of sponsor of entity listed in (a): <u>GENESIS ASSET MANAGERS, LLP</u>		
c EIN-PN <u>22-3163872-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>199541272</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LEGAL & GENERAL MSCI EAFE</u>		
b Name of sponsor of entity listed in (a): <u>RELIANCE TRUST COMPANY OF DELAWARE</u>		
c EIN-PN <u>35-7085469-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>710061260</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LEGAL & GENERAL EMERGING MKT</u>		
b Name of sponsor of entity listed in (a): <u>RELIANCE TRUST COMPANY OF DELAWARE</u>		
c EIN-PN <u>35-7085469-003</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>171684312</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LEGAL & GENERAL S&P 500</u>		
b Name of sponsor of entity listed in (a): <u>RELIANCE TRUST COMPANY OF DELAWARE</u>		
c EIN-PN <u>35-7085469-005</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1711984647</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TS&W INTERNATIONAL LARGE CAP</u>		
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY - TS&W</u>		
c EIN-PN <u>26-6773274-003</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>173036208</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>LEGAL & GENERAL RUSSELL 1000 GROWTH</u>		
b Name of sponsor of entity listed in (a): <u>RELIANCE TRUST COMPANY</u>		
c EIN-PN <u>35-7085469-030</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1344240708</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>TRUIST INTL DEVELOPED GROWTH INDEX</u>		
b Name of sponsor of entity listed in (a): <u>INVESCO TRUST COMPANY</u>		
c EIN-PN <u>20-2583973-304</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>261152097</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: TRUIST INTL DEVELOPED VALUE INDX TR

b Name of sponsor of entity listed in (a): INVESCO TRUST COMPANY

c EIN-PN 20-2583973-305	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 227666223
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection
For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020		
A Name of plan TRUIST FINANCIAL CORPORATION PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 TRUIST FINANCIAL CORPORATION	D Employer Identification Number (EIN) 56-0939887	

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....		1a	118389440140861630
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions		1b(1)	
(2) Participant contributions.....		1b(2)	
(3) Other		1b(3)	2801787840195273
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)		1c(1)	77928879148872708
(2) U.S. Government securities		1c(2)	15871864602892305795
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred		1c(3)(A)	12714807752053318594
(B) All other.....		1c(3)(B)	
(4) Corporate stocks (other than employer securities):			
(A) Preferred		1c(4)(A)	
(B) Common		1c(4)(B)	13750638372977177940
(5) Partnership/joint venture interests		1c(5)	
(6) Real estate (other than employer real property)		1c(6)	0115600682
(7) Loans (other than to participants).....		1c(7)	
(8) Participant loans		1c(8)	
(9) Value of interest in common/collective trusts		1c(9)	25508873894799366727
(10) Value of interest in pooled separate accounts		1c(10)	
(11) Value of interest in master trust investment accounts		1c(11)	
(12) Value of interest in 103-12 investment entities		1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)		1c(13)	187947189225949693
(14) Value of funds held in insurance company general account (unallocated contracts).....		1c(14)	
(15) Other.....		1c(15)	10558306711278970883

		(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:		
(1)	Employer securities.....	1d(1)	
(2)	Employer real property.....	1d(2)	
e	Buildings and other property used in plan operation	1e	
f	Total assets (add all amounts in lines 1a through 1e)	1f	8252732518 14672619925
Liabilities			
g	Benefit claims payable	1g	
h	Operating payables	1h	797201 292807
i	Acquisition indebtedness.....	1i	
j	Other liabilities.....	1j	8738122 0
k	Total liabilities (add all amounts in lines 1g through 1j)	1k	9535323 292807
Net Assets			
l	Net assets (subtract line 1k from line 1f).....	1l	8243197195 14672327118

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

		(a) Amount	(b) Total
Income			
a	Contributions:		
(1)	Received or receivable in cash from: (A) Employers	2a(1)(A)	373367837
	(B) Participants	2a(1)(B)	
	(C) Others (including rollovers).....	2a(1)(C)	
(2)	Noncash contributions	2a(2)	
(3)	Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)	373367837
b	Earnings on investments:		
(1)	Interest:		
	(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	2895
	(B) U.S. Government securities	2b(1)(B)	45824000
	(C) Corporate debt instruments	2b(1)(C)	55987274
	(D) Loans (other than to participants)	2b(1)(D)	
	(E) Participant loans.....	2b(1)(E)	
	(F) Other	2b(1)(F)	12822577
	(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)	114636746
(2)	Dividends: (A) Preferred stock.....	2b(2)(A)	
	(B) Common stock	2b(2)(B)	33182316
	(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	16041031
	(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)	49223347
(3)	Rents	2b(3)	
(4)	Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	
	(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	
	(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)	0
(5)	Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)	
	(B) Other	2b(5)(B)	1216388692
	(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)	1216388692

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		558155332
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		32477492
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		2344249446

Expenses**e** Benefit payment and payments to provide benefits:

(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)	182524488	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other.....	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		182524488
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions).....	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees	2i(1)	7235574	
(2) Contract administrator fees	2i(2)		
(3) Investment advisory and management fees	2i(3)	1157700	
(4) Other.....	2i(4)	5688169	
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		14081443
j Total expenses. Add all expense amounts in column (b) and enter total.....	2j		196605931

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2147643515
l Transfers of assets:			
(1) To this plan.....	2l(1)		4281486408
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: CROWE LLP

(2) EIN: 35-0921680

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a		X	

	Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)			
4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)			
4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)			
4d		X	
e Was this plan covered by a fidelity bond?	X		250000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		X	
4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		X	
4k		X	
l Has the plan failed to provide any benefit when due under the plan?		X	
4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4321721.

<div>SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Retirement Plan Information</div> <div>This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2020</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

<div>A Name of plan TRUIST FINANCIAL CORPORATION PENSION PLAN</div>	<div>B Three-digit plan number (PN) ▶ 001</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 TRUIST FINANCIAL CORPORATION</div>	<div>D Employer Identification Number (EIN) 56-0939887</div>

Part I	Distributions
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All references to distributions relate only to payments of benefits during the plan year.

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 56-1368984		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.			
3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	20269

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
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4	Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.				
5	If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6	a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
	b Enter the amount contributed by the employer to the plan for this plan year	6b		
	c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.				
7	Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8	If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
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9	If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☒ Increase	☐ Decrease	☐ Both	☐ No
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Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
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10	Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11	a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
	b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12	Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2020
v. 200204

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:		
a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....	14a	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	14b	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....	14c	
15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:		
a The corresponding number for the plan year immediately preceding the current plan year	15a	
b The corresponding number for the second preceding plan year	15b	
16 Information with respect to any employers who withdrew from the plan during the preceding plan year:		
a Enter the number of employers who withdrew during the preceding plan year	16a	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b	
17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐		

Part VI	Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans
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18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐	
19 If the total number of participants is 1,000 or more, complete lines (a) through (c)	
a Enter the percentage of plan assets held as: Stock: <u>57.8</u> % Investment-Grade Debt: <u>39.8</u> % High-Yield Debt: <u>0.1</u> % Real Estate: <u>1.8</u> % Other: <u>0.5</u> %	
b Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☒ 15-18 years ☐ 18-21 years ☐ 21 years or more	
c What duration measure was used to calculate line 19(b)? ☒ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):	
20 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.	
a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No	
b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:	
☐ Yes.	
☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.	
☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.	
☐ No. Other. Provide explanation _____	

Truist Financial Corporation Pension Plan

**Financial Statements and Supplemental Schedules
December 31, 2020 and 2019**

Truist Financial Corporation Pension Plan

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December 31, 2020 and 2019

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2020	
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* Other schedules required by Section 2520-103.10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.

INDEPENDENT AUDITOR'S REPORT

To the Plan Administrator of the
Truist Financial Corporation Pension Plan
Charlotte, North Carolina

We have audited the accompanying financial statements of the Truist Financial Corporation Pension Plan (the "Plan"), which comprise the statements of net assets available for benefits as of December 31, 2020 and 2019, and the related statement of changes in net assets available for benefits for the year ended December 31, 2020 and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

Auditors' Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the Plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the financial status of the Truist Financial Corporation Pension Plan as of December 31, 2020 and 2019, and the changes in its financial status for the year ended December 31, 2020 in accordance with accounting principles generally accepted in the United States of America.

Other Matter

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. The information included in the 2020 supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) and Schedule H, Line 4j - Schedule of Reportable Transactions is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the Plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

A handwritten signature in black ink that reads "Crowe LLP". The signature is written in a cursive, flowing style.

Crowe LLP

Oak Brook, Illinois
November 19, 2021

Truist Financial Corporation Pension Plan
Statements of Net Assets Available for Benefits
December 31, 2020 and 2019

	<u>2020</u>	<u>2019</u>
Assets		
Investments, at fair value	\$14,491,563,022	\$ 8,106,325,200
Noninterest bearing cash	140,861,630	118,389,440
Due from brokers for securities sold	434,167	-
Interest and dividends receivable	39,761,106	28,017,878
Total cash and receivables	<u>181,056,903</u>	<u>146,407,318</u>
Total assets	<u>14,672,619,925</u>	<u>8,252,732,518</u>
Liabilities		
Due to brokers for securities purchased	-	8,738,122
Accrued expenses and other payables	<u>292,807</u>	<u>797,201</u>
Total liabilities	<u>292,807</u>	<u>9,535,323</u>
Net assets available for benefits	<u>\$14,672,327,118</u>	<u>\$ 8,243,197,195</u>

The accompanying notes are an integral part of these financial statements.

Truist Financial Corporation Pension Plan
Statement of Changes in Net Assets Available for Benefits
Year Ended December 31, 2020

Additions to net assets available for benefits attributed to:

Investment income:	
Net appreciation	\$ 1,814,427,158
Interest	133,438,594
Dividends	<u>23,015,857</u>
Net investment income	1,970,881,609
Employer contributions	<u>373,367,837</u>
Total additions	<u>2,344,249,446</u>

Deductions from net assets available for benefits attributed to:

Benefits paid to participants	(182,524,488)
Administrative expenses	<u>(14,081,443)</u>
Total deductions	<u>196,605,931</u>
Net increase prior to plan merger	2,147,643,515
Plan merger	4,281,486,408
Net Increase	6,429,129,923
Net assets available for benefits:	
Beginning of year	<u>8,243,197,195</u>
End of year	<u>\$14,672,327,118</u>

The accompanying notes are an integral part of these financial statements.

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

1. Description of the Plan

The following brief description of the Truist Financial Corporation Pension Plan (the “Plan”), and provides only general information. Participants should refer to the Plan document for a more complete description of the Plan’s provisions.

General

The Plan is a non-contributory defined benefit pension plan sponsored by Truist Financial Corporation (the “Company”, “Corporation” or “Bank”) that was most recently restated effective October 1, 2020. The primary purpose of the Plan is to provide retirement benefits, based on compensation and length of credited service, to members who attain normal retirement age. In addition, the Plan provides early and late retirement benefits to eligible members and beneficiaries of deceased members. It is subject to the provisions of the Employee Retirement Income Security Act of 1974 (“ERISA”), as amended.

The Board of Directors (the “Board”) is responsible for oversight of the Plan, including the appropriateness of the Plan’s investment offerings, and monitoring of investment performance. In accordance with the Plan Document, certain of the Board’s responsibilities have been delegated to the Employee Benefits Plan Committee.

Effective September 30, 2020, the Company merged the SunTrust Banks, Inc. Retirement Plan into the Plan. As a result of the merger, all remaining assets and liabilities, including all future obligations, were transferred to this Plan. All participants in the SunTrust Plan became participants in this Plan beginning October 1, 2020.

Eligibility and Vesting

Under the terms of the Plan, an employee becomes eligible to participate in the Plan after attaining the age of 21 and completing one year of service with the Corporation during which the employee worked at least 1,000 hours. The majority of employees of the Corporation based in the United States, other than employees of certain subsidiaries as outlined in the Summary Plan Description, are eligible to participate in the Plan.

For eligibility purposes, one year of service is defined as twelve consecutive months of service and begins on the date the employee first performs an hour of service. An employee becomes fully vested at the earlier of completion of at least five years of creditable service (1,000 hours in a calendar year) or upon normal retirement age as defined by the Plan.

Retirement Benefits

An employee is eligible for normal pension benefits upon reaching retirement age of 65. The amount of monthly retirement benefit to be provided for each participant who retires on their normal retirement date is equal to 1% of the participant’s average monthly compensation multiplied by the participant’s creditable years of service with the Corporation (not exceeding 35 years) plus one-half percent of the participant’s average compensation in excess of their covered compensation multiplied by years of creditable service (not exceeding 35 years). The Plan provides a minimum annual benefit of \$2,000. Covered compensation is defined as the average of the Social Security taxable wage bases for each year during the 35-year period ending with the year in which the participant attains their Social Security retirement age.

In addition, the Plan provides for early retirement and delayed retirement benefits. A reduced early retirement benefit is available at age 55 with 10 years of service to the Corporation with a reduction for each year that the benefits begin before age 65. A delayed retirement benefit is available for

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

participants who work beyond the normal retirement age and the benefit is the greater of 1) the accrued benefit as of the delayed retirement date based on the participant's final average compensation and years of credited service as of the delayed retirement date; or 2) the accrued benefit as of normal retirement date based on final average compensation and years of credited service as of their normal retirement date, increased actuarially to the delayed retirement date.

Participants may elect to receive their accumulated plan benefits as a single life annuity, a ten-year certain and life annuity, a joint and survivor annuity, or a level income annuity. The Plan provides for lump sum distributions to be made to participants who terminate employment and whose actuarially determined present value of vested benefits is less than or equal to \$5,000.

Death and Disability Benefits

If an active participant dies prior to normal retirement age, a death benefit equal to the value of the participant's accumulated pension benefits is paid to the participant's beneficiary. Disability benefits are paid until normal retirement age, at which time disabled participants begin receiving normal retirement benefits computed as though they had been employed to normal retirement age with their annual compensation remaining the same as at the time they became disabled.

2. Summary of Accounting Policies

Basis of Accounting

The financial statements of the Plan have been prepared using the accrual basis of accounting.

Contributions

Contributions from the Corporation are recognized based upon amounts required to be funded under provisions of ERISA or, if greater, amounts actually contributed for the year. The Corporation contributes such amounts as are necessary on an actuarial basis to provide the Plan with assets sufficient to meet the benefits to be paid to Plan participants. The contributions of the Corporation are designed to fund normal service cost on a current basis and to fund the estimated prior service costs over a period of 25 to 30 years. The Corporation funding policy is to meet or exceed the minimum funding required under ERISA. Corporation contributions for 2020 exceeded the minimum funding requirements of ERISA.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is 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. The Board Compensation Committee, which is appointed by the Board, determines the Plan's valuation policies, utilizing information provided by its investment advisers and custodian. See Note 5 for a discussion of fair value measurements. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold, as well as held during the year.

Cash and Cash Equivalents

Cash and cash equivalents includes interest-bearing deposits held with the Bank, and carrying amount is considered a reasonable estimate of fair value.

Payment of Benefits

Benefits are recorded when paid.

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

Administrative Expenses

The Plan Sponsor may elect, but is not required, to pay administrative expenses incurred by the Plan. The Plan Sponsor has elected to pay audit fees, trustee fees, and certain investment management and actuarial administration fees related to professional services provided to the Plan. Other administrative expenses and fees, including other investment management fees, actuarial consulting fees, and other miscellaneous expenses, are paid out of the assets of the Plan. In addition, certain investment expenses are included in net investment income (loss) presented in the accompanying Statement of Changes in Net Assets Available for Benefits.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of net assets available for benefits and accumulated plan benefits at the dates of the financial statements and the reported amounts of changes in net assets available for benefits and changes in accumulated plan benefits during the reporting periods. Actual results could differ from those estimates, with the most significant estimate being the determination of the actuarial present value of accumulated Plan benefits.

3. Actuarial Assumptions

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions, that are attributable under the Plan's provisions to the service employees have rendered to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries. The accumulated plan benefits for active employees are based on the number of credited service years ended on the date for which the benefit information is presented (the "valuation date"). Accumulated plan benefits for retired or terminated employees are based on the number of credited service years as of their retirement or termination date.

Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits is determined by an independent actuary and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money and the probability of payment between the valuation date and the expected date of payment.

The significant actuarial assumptions underlying the actuarial computations of the present value of the accumulated plan benefits as of December 31, 2020 and 2019 (the "valuation date"), are as follows:

Expected long-term rate of return
on plan assets

6.7% at December 31, 2020 and 6.9% at December 31,
2019

Mortality basis

85% Pri-2012 White Collar mortality table for Males and
Females with a Fully Generational Projection using scale
MP-2020 in 2020 and RP-2014 White Collar mortality table
for Males and Aggregate for Females with a Fully
Generational Projection using scale MP-2019 in 2019

December 31, 2020 and 2019

Graded rates of retirement based on age starting at 6% for age 55 and 100% at age 70

At December 31, 2020, the mortality table changed from the RP-2014 White Collar mortality table for Males and Aggregate for Females with a Fully Generational Projection using scale MP-2019 to 85% Pri-2012 White Collar mortality table for Males and Females with a Fully Generational Projection using scale MP-2020 which had the impact of increasing the actuarial present value of accumulated plan benefits by \$51,650,511. The change in interest rate had an impact of increasing the accumulated plan benefits by \$88,805,671. The actuarial assumptions are based on the presumption that the Plan will continue. If the Plan were to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The computations of the actuarial present value of plan benefits were made as of January 1, 2021 and 2020. Had the valuations been performed as of December 31, there would be no material differences.

4. Actuarial Present Value of Accumulated Plan Benefits

The accumulated Plan benefit information as of the end of the Plan year is as follows:

Statements of Accumulated Plan Benefit

	December 31, 2020	December 31, 2019
Actuarial present value of accumulated plan benefits:		
Vested benefits:		
Participants currently receiving payments	\$ 2,292,013,851	\$ 1,201,966,664
Other vested participants	<u>3,029,055,145</u>	<u>1,766,306,798</u>
	<u>5,321,068,996</u>	<u>2,968,273,462</u>
Nonvested benefits	<u>108,028,072</u>	<u>92,256,867</u>
Total actuarial present value of accumulated plan benefits	\$ 5,429,097,068	\$ 3,060,530,329

Statement of Changes in Accumulated Plan Benefits

	Year Ended December 31, 2020
Actuarial present value of accumulated plan benefits, beginning of year	\$ 3,060,530,329
Increase (decrease) during the year attributed to:	
Benefits accumulated	238,584,149
Increase for interest due to the decrease in the discount period	236,304,679
Merger of Benefits from SunTrust Banks, Inc. Retirement Plan	1,935,746,217
Benefits paid to participants	(182,524,488)
Change in actuarial assumptions	140,456,182
Net increase	<u>2,368,566,739</u>
Actuarial present value of accumulated plan benefits, end of year	\$ 5,429,097,068

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

5. Fair Value of Financial Instruments

The framework for measuring fair value provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (level 1) and the lowest priority to unobservable inputs (level 3). The three levels of the fair value hierarchy are described as follows:

Level 1

Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2

Inputs to the valuation methodology include

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from, or corroborated by, observable market data by correlation or other means for substantially the full term of the asset or liability.

Level 3

Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The assets or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques maximize the use of relevant observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at December 31, 2020 and 2019.

Mutual funds, real estate investment trust and equity exchange-traded funds: Valued at the daily closing price as reported by the fund. Mutual funds and equity exchange-traded funds held by the Plan are open-end funds that are registered with the Securities and Exchange Commission. These funds are required to publish their daily Net Asset Value ("NAV") and to transact at that price. The mutual funds, managed real estate trust and equity exchange-traded funds held by the Plan are deemed to be actively traded.

Short-term investment fund: The fund operates as a government money market fund. It is valued daily at \$1.

Common stock, preferred stock, and foreign stock: Valued at the closing price reported on the active market on which the individual securities are traded.

Collective trust funds: The fair value of the collective trust funds is based on NAV, as provided by the trustee. The NAV is based on the fair value of the underlying investments held by the fund, less its liabilities. Transactions (purchases and sales) may occur daily. The collective trusts have a readily determinable fair value in that NAV is determined and made available to the Plan daily or monthly and is the basis for current transactions. Were the Plan to initiate a full redemption of the collective trust, the investment adviser reserves the right to temporarily delay withdrawal from the trust in order to ensure that securities liquidations at the then current NAV will be carried out in an

Truist Financial Corporation Pension Plan **Notes to Financial Statements** **December 31, 2020 and 2019**

orderly business manner. The collective trusts have a daily or monthly redemption frequency, and a redemption notice period of 10 to 120 days.

The Genesis Emerging Markets Fund is a large Guernsey-incorporated, London-based closed-end investment fund focused predominantly on holdings in the stock markets of emerging economies. Established in July 1989, the fund is a constituent of the Financial Times Stock Exchange 250 Index. The fund is managed under the auspices of Genesis Investment Management.

Significant investment strategies have not been disclosed for other collective trust funds measured at NAV which represent investments filing Form 5500 as direct filing entities.

Corporate bonds, municipal bonds, foreign bonds, United States Government agency securities, and CMOs/Asset backed securities: Valued based on closing prices at the end of the Plan year. Closing prices are obtained from third party pricing vendors. When quoted prices are unavailable, pricing vendors use matrix pricing, which is based on quoted prices for securities with similar coupons, ratings, and maturities.

Real estate funds, private equity funds, hedge funds and managed partnerships: Valued at NAV of units held. The NAV is used as a practical expedient to estimate fair value. The NAV is based on the fair value of the underlying investments held by the fund, less its liability. This practical expedient is not used when it is determined to be probable that the fund will sell the investment for an amount different than the reported NAV.

The preceding methods may produce a fair value calculation that may not be indicative of the net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

Assets and liabilities measured at fair value on a recurring basis are summarized below:

	Fair Value Measurements for Assets Measured on a Recurring Basis as of December 31, 2020		
	Total	Level 1	Level 2
Mutual funds	\$ 225,949,693	\$ 225,949,693	\$ -
Collective Trust Funds	4,799,366,727	-	4,799,366,727
Short-Term Investment Fund	148,872,708	148,872,708	-
US Treasury/US Government Agency Securities	2,892,305,795	-	2,892,305,795
Municipal Bonds	185,311,525	-	185,311,525
CMOs/Asset Backed Securities	151,375,389	-	151,375,389
Corporate Bonds	1,901,943,205	-	1,901,943,205
Real Estate Investment Trust	115,600,682	115,600,682	-
Common Stocks	2,745,140,606	2,745,140,606	-
Foreign Stocks	232,037,334	232,037,334	-
Foreign Bonds	226,068,450	-	226,068,450
Equity Exchange-Traded Funds	409,612,574	409,612,574	-
Subtotal	<u>14,033,584,687</u>	<u>3,877,213,597</u>	<u>10,156,371,091</u>
Investments measured at NAV using the NAV practical expedient*	457,978,334		
Total investments at fair value	<u>\$14,491,563,022</u>		

Truist Financial Corporation Pension Plan
Notes to Financial Statements
December 31, 2020 and 2019

	Fair Value Measurements for Assets Measured on a Recurring Basis as of December 31, 2019		
	Total	Level 1	Level 2
Mutual funds	\$ 187,947,189	\$ 187,947,189	\$ -
Collective Trust Funds	2,550,887,389	-	2,550,887,389
US Treasury/US Government Agency Securities	1,587,186,461	-	1,587,186,461
Municipal Bonds	124,106,937	-	124,106,937
CMOs/Asset Backed Securities	200,753,970	-	200,753,970
Corporate Bonds	1,070,726,805	-	1,070,726,805
Common Stocks	1,209,980,392	1,209,980,392	-
Foreign Stocks	165,083,445	165,083,445	-
Foreign Bonds	111,195,002	-	111,195,002
Equity Exchange-Traded Funds	<u>479,576,073</u>	<u>479,576,073</u>	-
Subtotal	<u>7,687,443,663</u>	<u>2,042,587,099</u>	<u>5,644,856,564</u>
Investments measured at NAV using the NAV practical expedient*	<u>340,952,659</u>		
Total investments at fair value, excluding cash and cash equivalents of \$77,928,878	<u>\$ 8,028,396,322</u>		

(*) See below for more information related to investments measured at fair value using (NAV) per share (or its equivalent) as a practical expedient.

Fair Value of Investments in Entities that Use NAV

The following table summarizes investments measured at fair value based on NAV per share as of December 31, 2020 and 2019:

December 31, 2020	Fair Value	Unfunded Commitments	Redemption Frequency (if currently eligible)	Redemption Notice Period
Hedge Funds (a)	\$ 177,948,562	\$ -	n/a	n/a
Private equity (b)	124,961,024	147,745,292	n/a	n/a
Real Estate Funds (c)	<u>155,068,750</u>	<u>59,359,717</u>		
	<u>\$ 457,978,335</u>	<u>\$ 207,105,009</u>		
December 31, 2019	Fair Value	Unfunded Commitments	Redemption Frequency (if currently eligible)	Redemption Notice Period
Hedge Funds (a)	\$ 123,727,558	\$ -	n/a	n/a
Private equity (b)	92,918,398	97,394,494	n/a	n/a
Real Estate Funds (c)	<u>124,306,703</u>	<u>26,673,933</u>		
	<u>\$ 340,952,659</u>	<u>\$ 124,068,427</u>		

(a) *Hedge funds*: These funds seek to generate strong risk-adjusted returns over a full market cycle by investing in a broad range of strategies, including long/short equity,

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

global macro, arbitrage, event driven and other “skill based” strategies that do not rely on broad based exposures to specific asset classes. These funds also seek to achieve long-term capital growth by investing in emerging markets of all capitalizations.

- (b) *Private equity funds*: These funds directly take ownership either in part or in full of private companies or conduct buyouts of public companies that result in a delisting of public equity. The private equity manager seeks to impart a substantial amount of influence over the purchased entity to improve operations, restructure the firm’s balance sheet and/or expand the business into new markets.
- (c) *Real estate funds*: These funds take an active role in purchasing real estate assets in the retail, office, multi-family or hotel sector among others. The goal is either to manage the existing property, renovate the property or enhance the existing property by improving the occupancy of it. Real estate funds rely on both the income that many properties generate, as well as capital appreciation.

6. Derivative Instruments

The Plan may use derivative instruments to manage interest rate exposure and better match investments with the investment policies of the Plan. The derivatives consist primarily of futures. The fair value of derivatives and the realized and unrealized gain or loss on the derivatives were not material to the Plan as of December 31, 2020. As of December 31, 2020 and 2019, derivative instruments had a notional value of \$254,738,266 and \$0.

7. Tax Status

The Internal Revenue Service has determined and informed the Corporation by a letter dated August 15, 2013, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (“IRC”). The Plan has been amended since receiving the determination letter. However, the Plan Administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require Plan management to evaluate tax positions taken by the Plan and recognize a tax liability or asset if the organization has taken an uncertain position that more likely than not would be sustained upon examination by the Internal Revenue Service. The Plan Administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2020 and 2019, there are no uncertain positions taken or expected to be taken that would require recognition of a liability or asset or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Sponsor believes it is no longer subject to income tax examinations for years prior to 2017.

8. Plan Termination

While the Corporation has not expressed any intent to discontinue its contributions, it is free to do so at any time, subject to penalties set forth under ERISA. In the event such discontinuance results in the termination of the Plan: (a) the net assets of the Plan shall be allocated among the participants and beneficiaries of the Plan in the order provided for in ERISA; and, (b) whether a participant’s accumulated plan benefit will be paid depends on both the priority of those benefits and the level of the benefits guaranteed by the Pension Benefit Guaranty Corporation (“PBGC”) at that time. Some benefits may be fully or partially provided for by the then existing assets and the PBGC guaranty while other benefits may not be provided for at all.

Truist Financial Corporation Pension Plan

Notes to Financial Statements

December 31, 2020 and 2019

9. Party-in-Interest Transactions

Parties-in-interest are defined under Department of Labor (“DOL”) regulations as any fiduciary of the Plan, any party rendering service to the Plan, the employer, and certain others. Certain administrative functions are performed by officers or employees of the Company. No such officer or employee receives compensation from the Plan. Some administrative expenses of the Plan are paid directly by the Corporation. Included in Plan assets are investments in Bank interest-bearing cash accounts of \$0 and \$77,928,878, mutual funds and common stock advised by a subsidiary of the Corporation of \$175,543,218 and \$187,947,189, common stock advised by a subsidiary of the Corporation of Company common stock of the Corporation with a value of \$2,514,264 and \$0 and Bank non-interest-bearing cash accounts of \$0 and \$118,389,440, at December 31, 2020 and 2019, respectively. Investments in, and transactions with, the Bank or Corporation are considered party-in-interest transactions.

The cost of administrative services rendered by the Bank’s Trust division and paid by the Plan for the year ended December 31, 2020 was \$292,807.

10. Risks and Uncertainties

Contributions to the Plan and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee compensation and demographics. Due to the changing nature of these assumptions, it is at least reasonably possible that changes in these assumptions will occur in the near term and, due to the uncertainties inherent in setting assumptions, that the effect of such changes could be material to the financial statements.

The Plan invests in various investment securities. Investment securities are exposed to various risks such as interest rate, market and credit risk. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could affect employer contributions and could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

Concentrations of credit risk that arise from financial instruments exist when they have similar economic characteristics that would cause their ability to meet contractual obligations to be similarly affected by changes in economic or other conditions.

On January 30, 2020, the World Health Organization (“WHO”) announced a global health emergency stemming from a new strain of coronavirus (“COVID-19”). On March 11, 2020, the WHO classified the COVID-19 outbreak as a pandemic, triggering volatility in financial markets and a significant negative impact on the global economy. Although economic conditionals have improved, the values of the Plan’s individual investments may continue to fluctuate in response to changing market conditions.

11. Subsequent Events

The Plan has evaluated subsequent events and determined that there were no additional events requiring adjustment or disclosure through November 19, 2021, the date the financial statements were available to be issued.

Supplemental Schedules

Truist Financial Corporation Pension Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2020

Name of Plan Sponsor: Truist Financial Corporation
Employer Identification Number: 56-0939887
Three-Digit Plan Number: 001

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d) Cost	(e) Current Value
Short-term investment fund				
	FEDERATED HERMES TREASURY OBLIGATION 7980508		136,642	136,641
	FEDERATED HERMES TREASURY OBLIGATION 7980509		205,657	205,657
	FEDERATED HERMES TREASURY OBLIGATION 7980510		62,069,968	62,069,968
	FEDERATED HERMES TREASURY OBLIGATION 7980511		1,239,241	1,239,241
	FEDERATED HERMES TREASURY OBLIGATION 7980512		147,825	147,825
	FEDERATED HERMES TREASURY OBLIGATION 7980513		1,226,166	1,226,166
	FEDERATED HERMES TREASURY OBLIGATION 7980514		182,845	182,845
	FEDERATED HERMES TREASURY OBLIGATION 7980515		179,424	179,424
	FEDERATED HERMES TREASURY OBLIGATION 7980516		27,929,208	27,929,208
	FEDERATED HERMES TREASURY OBLIGATION 7980517		1,683,318	1,683,318
	FEDERATED HERMES TREASURY OBLIGATION 7980518		19,777,540	19,777,540
	FEDERATED HERMES TREASURY OBLIGATION 7980519		1,819,692	1,819,692
	FEDERATED HERMES TREASURY OBLIGATION 7980520		7,066,849	7,066,849
	FEDERATED HERMES TREASURY OBLIGATION 7980521		1,466,445	1,466,445
	FEDERATED HERMES TREASURY OBLIGATION 7980522		5,095,124	5,095,124
	FEDERATED HERMES TREASURY OBLIGATION 7980523		14,789,421	14,789,421
	FEDERATED HERMES TREASURY OBLIGATION 7980526		3,857,344	3,857,344
			148,872,709	148,872,708
US Government Agency Bonds/Notes				
	UNITED STATES TREASURY BONDS DTD 02/15/2006 4.500% 02/15/2036 7980508		24,577,324	24,215,727
	UNITED STATES TREASURY BONDS DTD 02/15/2012 3.125% 02/15/2042 7980518		40,451,145	43,163,728
	UNITED STATES TREASURY BONDS DTD 08/15/2012 2.750% 08/15/2042 7980518		66,620,300	78,946,322
	UNITED STATES TREASURY BONDS DTD 02/15/2013 3.125% 02/15/2043 7980518		131,620,015	145,743,812
	UNITED STATES TREASURY BONDS DTD 05/15/2013 2.875% 05/15/2043 7980518		84,852,376	103,520,655
	UNITED STATES TREASURY BONDS DTD 08/15/2014 3.125% 08/15/2044 7980518		115,289,110	134,093,470
	UNITED STATES TREASURY BONDS DTD 11/15/2014 3.000% 11/15/2044 7980518		125,214,964	140,966,442
	UNITED STATES TREASURY BONDS DTD 02/15/2015 2.500% 02/15/2045 7980518		127,065,421	150,966,381
	UNITED STATES TREASURY BONDS DTD 11/15/2015 3.000% 11/15/2045 7980508		89,082,019	87,842,475
	UNITED STATES TREASURY BONDS DTD 02/15/2016 2.500% 02/15/2046 7980518		122,537,143	139,934,040
	UNITED STATES TREASURY BONDS DTD 05/15/2016 2.500% 05/15/2046 7980518		122,127,475	145,975,120
	UNITED STATES TREASURY BONDS DTD 08/15/2016 2.250% 08/15/2046 7980518		125,376,538	149,733,639
	UNITED STATES TREASURY BONDS DTD 11/15/2017 2.750% 11/15/2047 7980516		28,034,269	27,250,588
	UNITED STATES TREASURY BONDS DTD 11/15/2017 2.750% 11/15/2047 7980518		91,234,464	116,933,446
	UNITED STATES TREASURY BONDS DTD 02/15/2018 3.000% 02/15/2048 7980516		40,567,669	39,696,955
	UNITED STATES TREASURY BONDS DTD 05/15/2018 3.125% 05/15/2048 7980516		33,950,818	33,209,492
	UNITED STATES TREASURY BONDS DTD 08/15/2018 3.000% 08/15/2048 7980518		87,948,637	115,689,764
	UNITED STATES TREASURY BONDS DTD 02/15/2019 3.000% 02/15/2049 7980518		84,347,350	101,831,432
	UNITED STATES TREASURY BONDS DTD 05/15/2019 2.875% 05/15/2049 7980516		28,019,359	27,203,266
	UNITED STATES TREASURY BONDS DTD 05/15/2019 2.875% 05/15/2049 7980518		56,479,458	67,237,385
	UNITED STATES TREASURY BONDS DTD 08/15/2019 2.250% 08/15/2049 7980516		28,164,497	27,294,179
	UNITED STATES TREASURY BONDS DTD 08/15/2019 2.250% 08/15/2049 7980518		65,445,248	65,953,950
	UNITED STATES TREASURY BONDS DTD 11/15/2019 2.375% 11/15/2049 7980516		28,026,174	27,153,884
	UNITED STATES TREASURY BONDS DTD 02/15/2020 2.000% 02/15/2050 7980518		132,550,516	122,793,335
	UNITED STATES TREASURY BONDS DTD 05/15/2020 1.250% 05/15/2050 7980508		21,405,744	20,974,233
	UNITED STATES TREASURY BONDS DTD 05/15/2020 1.250% 05/15/2050 7980518		125,327,446	118,135,370
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980508		39,794,024	39,054,552
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980516		3,569,030	3,578,596
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980518		78,347,338	76,887,081
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.125% 08/15/2040 7980508		50,823,944	49,608,128
	UNITED STATES TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030 7980508		6,291,376	6,230,250
	UNITED STATES TREASURY NOTES DTD 09/30/2020 0.375% 09/30/2027 7980516		14,166,265	14,081,639
	UNITED STATES TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030 7980516		2,925,846	2,930,357
	UNITED STATES TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026 7980516		26,726,353	26,567,048
	UNITED STATES TREASURY NOTES DTD 05/15/2018 2.875% 05/15/2028 7980516		28,118,952	27,794,574
	UNITED STATES TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029 7980516		28,285,211	27,912,891
	FEDERAL FARM CREDIT BANK DTD 08/03/2011 4.720% 08/03/2034 NON CALLABLE 7980518		7,901,810	9,808,890
	FEDERAL HOME LOAN MORTGAGE CORP DTD 10/25/2000 6.750% 03/15/2031 NON CALLABLE 7980518		19,907,945	20,800,935
	FEDERAL HOME LOAN MORTGAGE CORP DTD 02/20/2002 6.250% 07/15/2032 NON CALLABLE 7980518		31,507,192	34,160,392
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 11/15/2017 ZERO CPN 11/15/2047 7980516		28,292,435	27,342,488
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 02/15/2018 ZERO CPN 02/15/2048 7980516		28,463,049	27,349,774
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 05/15/2018 ZERO CPN 05/15/2048 7980516		28,504,879	27,324,580
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/15/2018 ZERO CPN 08/15/2048 7980516		28,190,710	27,303,730
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 02/15/2019 ZERO CPN 02/15/2049 7980516		28,210,465	27,285,906
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 05/15/2019 ZERO CPN 05/15/2049 7980516		28,187,977	27,249,412
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/15/2019 ZERO CPN 08/15/2049 7980516		28,165,895	27,161,670
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 11/15/2019 ZERO CPN 11/15/2049 7980516		28,214,548	27,131,235
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/17/2020 ZERO CPN 08/15/2050 7980508		4,090,418	3,994,997
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 02/15/2000 ZERO CPN 11/15/2029 7980516		28,522,066	28,018,016
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 02/15/2000 ZERO CPN 05/15/2030 7980516		32,878,464	32,295,964
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 08/15/2007 ZERO CPN 05/15/2032 7980516		14,272,467	13,973,600
			2,670,674,138	2,892,305,795
Municipal Bonds				
	SAN JOSE CALIFORNIA REDEV AGY TAX REVENUE BONDS DTD 12/21/2017 3.375% 08/01/2034 CALLABLE 7		199,267	198,786

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AMERICAN MUNI PWR OHIO INC OHR UTILITIES REVENUE DTD 12/21/2010 8.084% 02/15/2050 NON CALL		388,495	431,788
	BAY AREA TOLL AUTH CALIFORNIA TRANSPORTATION REVENUE DTD 11/05/2009 6.263% 04/01/2049 NON		3,930,275	5,184,936
	BAY AREA CALIFORNIA TOLL AUTH REVENUE BONDS DTD 07/01/2010 7.043% 04/01/2050 NON CALLABLE		716,932	851,248
	BAY AREA CALIFORNIA TOLL AUTH REVENUE BONDS DTD 11/04/2010 6.907% 10/01/2050 NON CALLABLE		9,019	9,229
	BAY AREA CALIFORNIA TOLL AUTH TOLL TRANSPORTATION REVENUE DTD 09/26/2019 2.574% 04/01/2031		173,333	172,547
	CALIFORNIA STATE GENERAL OBLIGATION DTD 04/28/2009 7.550% 04/01/2039 NON CALLABLE 7980516		2,200,085	2,537,131
	CALIFORNIA STATE GENERAL OBLIGATION DTD 11/10/2009 7.350% 11/01/2039 NON CALLABLE 7980516		212,909	215,922
	CALIFORNIA STATE GENERAL OBLIGATION DTD 04/01/2010 7.625% 03/01/2040 NON CALLABLE 7980518		2,242,507	3,826,844
	CALIFORNIA STATE GENERAL OBLIGATION DTD 12/01/2010 7.600% 11/01/2040 NON CALLABLE 7980516		379,235	379,844
	CMWLTH FING AUTH PENNSYLVANIA REVENUE BONDS DTD 10/31/2016 4.144% 06/01/2038 NON CALLABL		23,160	24,426
	CONNECTICUT STATE GENERAL OBLIGATION DTD 08/28/2014 3.500% 09/01/2027 NON CALLABLE 7980518		9,980,853	11,397,502
	CURATORS OF THE UNIV OF MISSOURI HIGHER EDUCATION DTD 11/06/2014 4.237% 11/01/2054 NON CAI		5,000,000	6,802,450
	DALLAS COUNTY TEXAS HOSP DIST GENERAL OBLIGATION DTD 09/17/2009 5.621% 08/15/2044 NON CALL		244,795	250,055
	DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 1.946% 12/01/2031 CALLABL		2,500,000	2,525,100
	DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.046% 12/01/2032 CALLABL		2,035,000	2,057,466
	DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.096% 12/01/2033 CALLABL		2,000,000	2,013,440
	DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.146% 12/01/2034 CALLABL		2,780,000	2,787,756
	DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.196% 12/01/2035 CALLABL		1,850,000	1,836,181
	DIST OF COLUMBIA WTR & SWR AUT WATER REVENUE DTD 07/23/2014 4.814% 10/01/2114 NON CALLABL		138,367	156,078
	FLORIDA STATE BRD OF ADMIN FIN REVENUE BONDS DTD 09/16/2020 2.154% 07/01/2030 NON CALLABLE		576,840	599,765
	GREAT LAKES MICHIGAN WTR AUTH SEWAGE WATER REVENUE DTD 06/16/2020 3.056% 07/01/2039 NON		162,140	159,893
	ILLINOIS STATE GENERAL OBLIGATION DTD 06/12/2003 5.100% 06/01/2033 NON CALLABLE 7980516		498,331	532,724
	JOBSONHO BEVERAGE OHIO STATE REVENUE BONDS DTD 02/05/2020 2.833% 01/01/2038 NON CALLABLE		298,894	302,025
	LOS ANGELES CALIFORNIA CMNTY CLG GENERAL OBLIGATION DTD 11/10/2020 2.106% 08/01/2032 CALLA		876,482	906,671
	LOS ANGELES CALIFORNIA GENERAL OBLIGATION DTD 10/15/2009 5.750% 07/01/2034 NON CALLABLE 798		97,472	98,756
	MARYLAND STATE HLTH & HGR EDUCNL MEDICAL FACILITIES DTD 07/22/2020 3.052% 07/01/2040 CALLA		358,806	368,032
	MARYLAND STATE HEALTH HOSPITAL REVENUE DTD 07/22/2020 3.197% 07/01/2050 NON CALLABLE 79805		282,147	290,265
	MASSACHUSETTS STATE GENERAL OBLIGATION DTD 09/12/2019 2.900% 09/01/2049 NON CALLABLE 79805		414,000	441,226
	MASSACHUSETTS STATE DEV FIN AGY EDUCATION REVENUE DTD 01/14/2014 4.844% 09/01/2043 NON CA		7,000,000	9,223,410
	MICHIGAN STATE FIN AUTH REVENUE MEDICAL FACILITIES DTD 12/18/2019 3.384% 12/01/2040 NON CALL		176,921	197,222
	MICHIGAN STATE FIN AUTH REVENUE MEDICAL FACILITIES DTD 12/18/2019 3.384% 12/01/2040 NON CALL		1,779,320	1,983,485
	MISSOURI STATE HLTH EDUCNL FAC HIGHER EDUCATION DTD 08/12/2014 4.072% 10/15/2044 NON CALL		2,500,000	3,335,575
	MISSOURI STATE HLTH & EDUCNL FAC HIGHER EDUCATION DTD 02/26/2016 3.651% 01/15/2046 NON CALL		229,661	238,841
	MISSOURI STATE HLTH & EDUCNL FAC HIGHER EDUCATION DTD 02/26/2016 3.651% 01/15/2046 NON CALL		10,000,000	12,570,600
	MISSOURI STATE HEALTH & EDL FACS REVENUE BONDS DTD 07/06/2017 3.652% 08/15/2057 NON CALLAB		265,487	315,950
	MISSOURI STATE HEALTH & EDL FACS REVENUE BONDS DTD 07/06/2017 3.652% 08/15/2057 NON CALLAB		1,533,498	1,883,062
	MUNICIPAL ELEC AUTH GA POWER REVENUE DTD 03/11/2010 6.637% 04/01/2057 NON CALLABLE 7980516		641,742	661,526
	MUNI ELEC AUTH OF GEORGIA REVENUE BONDS DTD 03/12/2010 6.655% 04/01/2057 NON CALLABLE 79805		197,258	200,933
	NEW JERSEY STATE TPK AUTH TRANSPORTATION REVENUE DTD 04/28/2009 7.414% 01/01/2040 CALLABL		977,528	1,064,895
	NEW JERSEY STATE TPK AUTH TPK REV TRANSPORTATION REVENUE DTD 12/15/2010 7.102% 01/01/2041		88,461	106,139
	NEW JERSEY STATE TPK AUTH TPK REV TRANSPORTATION REVENUE DTD 12/15/2010 7.102% 01/01/2041		3,558,860	4,270,034
	NEW YORK NEW YORK GENERAL OBLIGATION DTD 10/15/2009 5.206% 10/01/2031 NON CALLABLE 798051		161,802	163,939
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 11/03/2010 5.572% 11/01/2038 NON CALL		348,508	346,930
	NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 12/19/2019 3.000% 11/01/2033 CALLAB		10,000,000	10,772,900
	NEW YORK STATE DORM AUTH HIGHER EDUCATION DTD 08/31/2009 5.628% 03/15/2039 NON CALLABLE		1,129,490	1,377,508
	NEW YORK STATE THRUWAY AUTH TRANSPORTATION REVENUE DTD 10/30/2019 2.900% 01/01/2035 NON CALL		337,167	341,517
	NEW YORK STATE URBAN DEV CORP REV REVENUE BONDS DTD 12/01/2009 5.770% 03/15/2039 NON CALL		676,651	681,612
	NORTH CAROLINA STATE UNIV HIGHER EDUCATION DTD 03/06/2013 3.825% 10/01/2033 NON CALLABLE		2,320,653	3,089,580
	NORTH TEXAS TOLLWAY AUTH REVENUE REVENUE BOND DTD 08/12/2009 6.718% 01/01/2049 NON CALLA		283,966	364,169
	OHIO STATE UNIVERSITY GEN RCPTS HIGHER EDUCATION DTD 03/09/2016 3.798% 12/01/2046 NON CALL		7,018,870	8,571,220
	OHIO UNIVERSITY GEN RECPTS ATHENS HIGHER EDUCATION DTD 11/14/2014 5.590% 12/01/2114 NON CALL		300,119	306,220
	OREGON STATE DEPT OF TRANSPRTN HI TRANSPORTATION REVENUE DTD 04/08/2010 5.834% 11/15/2033		137,715	137,829
	PENNSYLVANIA STATE UNIV HIGHER EDUCATION DTD 05/12/2020 2.790% 09/01/2043 NON CALLABLE 798		383,945	387,312
	PENNSYLVANIA STATE UNIV EDUCATION REVENUE DTD 05/12/2020 2.840% 09/01/2050 NON CALLABLE 798		246,428	242,931
	PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 10/10/2012 4.458% 10/01/20		447,994	532,136
	PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 01/30/2014 4.960% 08/01/20		3,500,000	4,783,135
	PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 10/21/2014 4.426% 10/15/20		10,000,000	10,949,200
	PORT AUTH OF NEW YORK TRANSPORTATION REVENUE DTD 10/20/2015 4.810% 10/15/2065 NON CALLAB		86,049	90,124
	PORT AUTH OF NEW YORK TRANSPORTATION REVENUE DTD 10/20/2015 4.810% 10/15/2065 NON CALLAB		3,000,000	4,159,560
	RED RIVER TEXAS EDU FIN CORP EDU HIGHER EDUCATION DTD 01/30/2020 2.962% 03/15/2035 CALLABLE		2,000,000	2,133,540
	REEDY CREEK FLORIDA IMPT DIST GENERAL OBLIGATION DTD 02/27/2020 2.547% 06/01/2035 NON CALL		3,965,000	4,210,315
	RIVERSIDE CNTY CALIFORNIA PENSN REVENUE BONDS DTD 05/06/2020 3.818% 02/15/2038 NON CALLABL		158,796	154,652
	SALES TAX SECURITIZATION ILLINOIS REVENUE BONDS DTD 12/14/2017 3.587% 01/01/2043 NON CALLAB		293,096	294,846
	SALES TAX SECURITIZATION CO ILLINOIS REVENUE BONDS DTD 02/22/2018 3.820% 01/01/2048 NON CAL		286,852	289,324
	SALES TAX SECURITIZATION ILLINOIS REVENUE BONDS DTD 01/30/2020 3.107% 01/01/2035 NON CALLAB		11,010,000	11,035,984
	SAN ANTONIO TEXAS ELEC & GAS REV UTILITIES REVENUE DTD 11/05/2020 2.905% 02/01/2048 CALLABLE		136,239	142,281
	SAN ANTONIO TEXAS UTILITIES REVENUE DTD 06/12/2009 5.985% 02/01/2039 NON CALLABLE 7980516		268,494	302,438
	SOUTH CAROLINA STATE PUB SVC AUTH POWER REVENUE DTD 12/21/2010 6.454% 01/01/2050 NON CALL		47,995	49,751
	TEXAS STATE GENERAL OBLIGATION DTD 12/11/2019 3.211% 04/01/2044 CALLABLE 7980516		690,099	710,171
	TEXAS STATE TRANSN COMM REV TRANSPORTATION REVENUE DTD 08/05/2010 5.178% 04/01/2030 NON		649,915	651,218
	TEXAS STATE TRANSPRTN COMMISSIONS TRANSPORTATION REVENUE DTD 07/01/2020 4.000% 10/01/203		238,509	240,227
	UNIV OF CALIFORNIA RGTS MED REVENUE BONDS DTD 12/17/2009 6.583% 05/15/2049 NON CALLABLE 79		242,174	250,942
	UNIV OF CALIFORNIA RGTS MED MEDICAL FACILITIES DTD 11/18/2010 6.548% 05/15/2048 NON CALLABL		525,871	543,702
	UNIVERSITY OF CALIFORNIA HIGHER EDUCATION DTD 04/08/2015 4.767% 05/15/2115 NON CALLABLE 798		393,563	491,215
	UNIV OF CALIFORNIA REVENUES HIGHER EDUCATION 100YR BD DTD 03/01/2012 4.858% 05/15/2112 NON		206,108	315,759
	UNIV OF CALIFORNIA REVENUES HIGHER EDUCATION DTD 03/14/2013 3.380% 05/15/2028 NON CALLABLE		2,000,000	2,307,580
	UNIV OF MICHIGAN HIGHER EDUCATION DTD 06/16/2020 2.437% 04/01/2040 CALLABLE 7980516		502,447	516,592
	UNIV OF NORTH CAROLINA HIGHER EDUCATION DTD 10/09/2014 3.847% 12/01/2034 NON CALLABLE 79805		12,614,450	15,668,250
	UNIVERSITY VIRGINIA UNIVERSITY HIGHER EDUCATION DTD 04/22/2009 6.200% 09/01/2039 CALLABLE 798		65,635	63,540
	UNIVERSITY OF VIRGINIA HIGHER EDUCATION DTD 09/28/2017 4.179% 09/01/2117 CALLABLE 7980516		187,170	239,908
	VIRGINIA STATE CMWLTH UNIV HLTH MEDICAL FACILITIES DTD 02/06/2014 4.956% 01/01/2044 NON CALL		5,000,000	6,555,400
	WEST VIRGINIA STATE UNIV REVENUES HIGHER EDUCATION DTD 09/30/2014 4.471% 10/01/2042 NON CALL		5,000,000	6,355,600
	WISCONSIN STATE GEN FUND ANNUAL REVENUE BONDS DTD 02/13/2020 2.499% 05/01/2032 NON CALLA		1,000,000	1,080,710
			157,379,850	185,311,525

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d) Cost	(e) Current Value
CMO's / Asset Backed				
	FEDERAL NATIONAL MORTGAGE ASSN CMO SER 2016-7 CL GY DTD 02/01/2016 3.500% 03/25/2036 NON C		8,688,038	9,097,286
	FEDERAL NATIONAL MORTGAGE ASSN CMO SER 2018-94 CL ZE DTD 12/01/2018 3.500% 01/25/2049 NON C		6,947,398	8,144,866
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K154 CL A3 DTD 01/01/2018 3.459% 11/25/2032 NON C		7,518,847	8,694,227
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4753 CL BD DTD 01/01/2018 3.000% 01/15/2048 NON C		9,586,798	11,106,286
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4758 CL Z DTD 01/01/2018 4.000% 02/15/2048 NON C		11,386,314	12,830,788
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4801 CL BZ DTD 05/01/2018 4.500% 05/15/2048 NON C		5,999,833	6,635,907
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K155 CL A3 DTD 06/01/2018 3.750% 04/25/2033 NON C		17,929,010	21,795,479
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4834 CL AZ DTD 09/01/2018 3.500% 10/15/2048 NON C		15,506,805	17,731,079
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K158 CL A2 DTD 11/01/2018 VAR CPN 12/25/2030 NON C		4,509,810	5,590,585
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K-1510 CL A3 DTD 02/01/2019 3.794% 01/25/2034 NON C		4,621,875	4,951,840
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4772 CL ZG DTD 02/01/2018 4.500% 12/15/2047 NON C		4,647,635	5,094,830
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4772 CL ZK DTD 02/01/2018 4.500% 12/15/2047 NON C		4,563,459	5,192,191
	CITIBANK CREDIT CARD ISSUANCE ASSET BCKD SEC SER 2007-A3 CL A3 DTD 06/15/2007 6.150% 06/15/2020		30,641,502	34,289,449
	JOHN SEVIER COMB CYCLE DTD 01/17/2012 4.626% 01/15/2042 NON CALLABLE 7980516		252,011	220,576
			132,799,335	151,375,389
Corporate Bonds				
	AFLAC INC DTD 09/19/2016 4.000% 10/15/2046 CALLABLE 7980516		106,174	108,269
	AFLAC INC DTD 10/31/2018 4.750% 01/15/2049 CALLABLE 7980516		458,498	488,422
	AEP TEXAS INC DTD 07/01/2020 2.100% 07/01/2030 CALLABLE 7980516		347,862	350,226
	AGL CAPITAL CORP DTD 05/16/2013 4.400% 06/01/2043 CALLABLE 7980516		212,119	257,851
	AT&T INC DTD 05/04/2015 4.500% 05/15/2035 CALLABLE 7980516		131,306	151,680
	AT&T INC DTD 05/04/2015 4.500% 05/15/2035 CALLABLE 7980518		4,170,267	4,817,357
	AT&T INC DTD 05/04/2015 4.750% 05/15/2046 CALLABLE 7980518		1,019,540	1,233,510
	AT&T INC DTD 09/07/2016 4.500% 03/09/2048 CALLABLE 7980516		191,269	191,384
	AT&T INC DTD 09/07/2016 4.550% 03/09/2049 CALLABLE 7980516		151,097	156,763
	AT&T INC DTD 02/09/2017 5.450% 03/01/2047 CALLABLE 7980516		120,788	128,610
	AT&T INC DTD 02/19/2019 4.850% 03/01/2039 CALLABLE 7980508		1,148,863	1,326,415
	AT&T INC DTD 02/19/2019 4.850% 03/01/2039 CALLABLE 7980516		268,608	310,120
	AT&T INC DTD 06/15/2019 4.900% 06/15/2042 CALLABLE 7980516		410,891	422,878
	AT&T INC DTD 06/01/2019 4.650% 06/01/2044 CALLABLE 7980516		150,725	156,133
	AT&T INC DTD 05/28/2020 3.500% 06/01/2041 CALLABLE 7980516		772,883	808,575
	AT&T INC DTD 05/28/2020 3.650% 06/01/2051 CALLABLE 7980508		2,662,300	2,617,725
	AT&T INC DTD 05/28/2020 3.650% 06/01/2051 CALLABLE 7980516		122,164	125,651
	AT&T INC DTD 05/28/2020 3.850% 06/01/2060 CALLABLE 7980518		2,409,691	2,536,717
	AT&T INC DTD 08/04/2020 3.100% 02/01/2043 CALLABLE 7980516		193,444	197,919
	AT&T INC DTD 08/04/2020 3.500% 02/01/2061 CALLABLE 7980516		328,736	333,653
	AT&T INC DTD 08/04/2020 2.250% 02/01/2032 CALLABLE 7980516		1,042,482	1,060,069
	ABBOTT LABORATORIES DTD 05/27/2010 5.300% 05/27/2040 NON CALLABLE 7980518		2,903,600	3,681,075
	ABBOTT LABORATORIES DTD 11/22/2016 4.900% 11/30/2046 CALLABLE 7980516		625,501	756,075
	ABBOTT LABORATORIES DTD 10/15/2016 4.750% 04/15/2043 CALLABLE 7980516		1,003,666	1,277,858
	ABBVIE INC DTD 05/06/2013 4.400% 11/06/2042 NON CALLABLE 7980518		5,253,756	6,900,401
	ABBVIE INC DTD 05/14/2015 4.500% 05/14/2035 CALLABLE 7980518		2,865,725	3,560,958
	ABBVIE INC DTD 05/12/2016 4.300% 05/14/2036 CALLABLE 7980516		168,529	172,281
	ABBVIE INC DTD 09/18/2018 4.875% 11/14/2048 CALLABLE 7980516		679,354	784,433
	ABBVIE INC DTD 09/18/2018 4.875% 11/14/2048 CALLABLE 7980518		2,462,396	3,536,709
	ABBVIE INC DTD 05/21/2020 4.050% 11/21/2039 CALLABLE 7980516		2,332,454	2,511,227
	ABBVIE INC DTD 05/21/2020 4.250% 11/21/2049 CALLABLE 7980508		2,666,067	2,701,982
	ABBVIE INC DTD 05/21/2020 4.250% 11/21/2049 CALLABLE 7980518		6,927,362	8,337,903
	ABBVIE INC DTD 10/01/2020 4.625% 10/01/2042 CALLABLE 7980516		135,700	139,675
	ABBVIE INC DTD 09/15/2020 4.750% 03/15/2045 CALLABLE 7980518		3,839,570	4,574,220
	ACE INA HOLDINGS INC DTD 05/22/2006 6.700% 05/15/2036 NON CALLABLE 7980516		293,047	296,706
	ACE INA HOLDINGS DTD 03/13/2013 4.150% 03/13/2043 NON CALLABLE 7980516		127,359	129,752
	ACE INA HOLDINGS DTD 11/03/2015 4.350% 11/03/2045 CALLABLE 7980516		361,317	372,928
	ACTIVISION BLIZZARD DTD 08/10/2020 2.500% 09/15/2050 CALLABLE 7980516		221,543	234,576
	ADVOCATE HEALTH CORP DTD 08/16/2018 4.272% 08/15/2048 CALLABLE 7980516		103,261	124,270
	ADVOCATE HEALTH CORP DTD 11/14/2019 3.387% 10/15/2049 CALLABLE 7980516		150,000	170,288
	AETNA INC DTD 05/04/2012 4.500% 05/15/2042 CALLABLE 7980518		3,154,087	3,552,886
	AETNA INC DTD 11/07/2012 4.125% 11/15/2042 CALLABLE 7980516		319,106	320,169
	AETNA INC DTD 03/07/2014 4.750% 03/15/2044 CALLABLE 7980516		156,928	160,883
	AETNA INC DTD 08/10/2017 3.875% 08/15/2047 CALLABLE 7980516		435,164	441,288
	AIR PRODUCTS & CHEMICALS DTD 04/30/2020 2.700% 05/15/2040 CALLABLE 7980518		1,757,885	1,832,158
	AIR PRODUCTS & CHEMICALS DTD 04/30/2020 2.800% 05/15/2050 CALLABLE 7980516		210,017	236,311
	ALABAMA POWER CO DTD 03/10/2011 5.500% 03/15/2041 NON CALLABLE 7980518		2,283,660	2,814,580
	ALABAMA POWER CO DTD 12/05/2012 3.850% 12/01/2042 NON CALLABLE 7980516		187,095	190,028
	ALABAMA POWER CO DTD 08/26/2014 4.150% 08/15/2044 CALLABLE 7980516		249,680	253,736
	ALABAMA POWER CO DTD 01/13/2016 4.300% 01/02/2046 CALLABLE 7980516		172,625	178,195
	ALABAMA POWER CO DTD 09/17/2019 3.450% 10/01/2049 CALLABLE 7980516		120,705	123,191
	ALBEMARLE CORP DTD 11/24/2014 5.450% 12/01/2044 CALLABLE 7980518		4,733,098	5,088,908
	ALEXANDRIA REAL ESTATE DTD 07/15/2019 3.375% 08/15/2031 CALLABLE 7980516		400,200	440,525
	ALEXANDRIA REAL ESTATE DTD 07/15/2019 4.000% 02/01/2050 CALLABLE 7980518		4,789,884	5,715,454
	ALEXANDRIA REAL ESTATE DTD 03/26/2020 4.900% 12/15/2030 CALLABLE 7980516		168,280	171,798
	ALLINA HEALTH SYSTEM DTD 05/29/2019 3.887% 04/15/2049 NON CALLABLE 7980516		155,000	176,134
	ALLSTATE CORP DTD 06/07/2013 4.500% 06/15/2043 NON CALLABLE 7980516		354,965	361,406
	ALLSTATE CORP DTD 12/08/2016 4.200% 12/15/2046 CALLABLE 7980516		179,301	184,891
	ALLSTATE CORP DTD 06/10/2019 3.850% 08/10/2049 CALLABLE 7980516		37,021	37,611
	ALPHABET INC DTD 08/05/2020 1.900% 08/15/2040 CALLABLE 7980516		81,933	83,424
	ALPHABET INC DTD 08/05/2020 2.050% 08/15/2050 CALLABLE 7980508		1,507,906	1,527,088
	ALPHABET INC DTD 08/05/2020 2.050% 08/15/2050 CALLABLE 7980516		1,187,465	1,202,582
	ALPHABET INC DTD 08/05/2020 2.250% 08/15/2060 CALLABLE 7980516		304,106	319,100
	ALPHABET INC DTD 08/05/2020 2.250% 08/15/2060 CALLABLE 7980518		2,912,422	2,900,910
	ALTRIA GROUP INC DTD 05/02/2013 4.500% 05/02/2043 NON CALLABLE 7980516		738,317	887,941
	ALTRIA GROUP INC DTD 10/31/2013 5.375% 01/31/2044 NON CALLABLE 7980508		1,296,335	1,648,749

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALTRIA GROUP INC DTD 09/16/2016 3.875% 09/16/2046 CALLABLE 7980516		140,911	142,599
	ALTRIA GROUP INC DTD 02/14/2019 5.800% 02/14/2039 CALLABLE 7980508		721,762	770,778
	ALTRIA GROUP INC DTD 02/14/2019 5.800% 02/14/2039 CALLABLE 7980516		908,876	948,650
	ALTRIA GROUP INC DTD 02/14/2019 5.950% 02/14/2049 CALLABLE 7980518		4,976,480	5,603,840
	ALTRIA GROUP INC DTD 05/06/2020 4.450% 05/06/2050 CALLABLE 7980508		1,651,594	1,655,122
	AMAZON.COM INC DTD 12/05/2014 4.950% 12/05/2044 CALLABLE 7980516		240,109	322,742
	AMAZON.COM INC DTD 02/22/2018 3.875% 08/22/2037 CALLABLE 7980516		580,334	667,396
	AMAZON.COM INC DTD 02/22/2018 4.050% 08/22/2047 CALLABLE 7980508		1,950,323	2,079,709
	AMAZON.COM INC DTD 02/22/2018 4.050% 08/22/2047 CALLABLE 7980516		759,775	798,872
	AMAZON.COM INC DTD 02/22/2018 4.250% 08/22/2057 CALLABLE 7980508		1,201,577	1,211,191
	AMAZON.COM INC DTD 02/22/2018 4.250% 08/22/2057 CALLABLE 7980516		1,531,702	1,702,791
	AMAZON.COM INC DTD 06/03/2020 2.500% 06/03/2050 CALLABLE 7980516		56,543	57,066
	AMAZON.COM INC DTD 06/03/2020 2.700% 06/03/2060 CALLABLE 7980516		372,386	384,962
	AMAZON.COM INC DTD 06/03/2020 2.700% 06/03/2060 CALLABLE 7980518		10,776,018	11,548,872
	AMEREN ILLINOIS CO DTD 12/14/2015 4.150% 03/15/2046 CALLABLE 7980516		106,749	107,701
	AMEREN ILLINOIS CO DTD 11/28/2017 3.700% 12/01/2047 CALLABLE 7980516		275,776	337,169
	AMEREN ILLINOIS CO DTD 11/26/2019 3.250% 03/15/2050 CALLABLE 7980516		39,803	40,903
	AMERICAN EXPRESS CO DTD 03/19/2008 8.150% 03/19/2038 NON CALLABLE 7980518		3,130,603	3,637,080
	AMERICAN INTL GROUP DTD 04/20/2006 6.250% 05/01/2036 NON CALLABLE 7980516		289,853	369,097
	AMERICAN INTL GROUP DTD 07/16/2014 4.500% 07/16/2044 CALLABLE 7980518		4,084,885	4,484,830
	AMERICAN INTL GROUP DTD 05/11/2020 4.375% 06/30/2050 CALLABLE 7980516		136,338	150,578
	AMERICAN TOWER CORP DTD 10/03/2019 3.700% 10/15/2049 CALLABLE 7980518		3,138,192	3,522,406
	AMERICAN WATER CAPITAL C DTD 11/17/2016 4.000% 12/01/2046 CALLABLE 7980508		406,589	517,682
	AMERICAN WATER CAPITAL C DTD 11/17/2016 4.000% 12/01/2046 CALLABLE 7980516		79,334	101,011
	AMERICAN WATER CAPITAL DTD 08/10/2017 3.750% 09/01/2047 CALLABLE 7980516		211,328	257,208
	AMERICAN WATER CAPITAL CORP DTD 08/09/2018 4.200% 09/01/2048 CALLABLE 7980518		1,998,920	2,629,500
	AMGEN INC DTD 09/16/2010 4.950% 10/01/2041 NON CALLABLE 7980516		765,096	777,883
	AMGEN INC DTD 11/10/2011 5.150% 11/15/2041 CALLABLE 7980516		82,194	83,645
	AMGEN INC DTD 11/10/2011 5.150% 11/15/2041 CALLABLE 7980518		2,325,355	3,139,491
	AMGEN INC DTD 12/15/2016 4.663% 06/15/2051 CALLABLE 7980516		136,422	163,685
	AMGEN INC DTD 02/21/2020 3.150% 02/21/2040 CALLABLE 7980516		708,399	726,535
	ANHEUSER-BUSCH CO DTD 02/01/2019 4.700% 02/01/2036 CALLABLE 7980516		3,068,499	3,143,968
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980508		1,418,736	1,430,253
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980516		1,626,489	1,774,814
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980518		9,504,868	11,520,038
	ANHEUSER-BUSCH INBEV DTD 01/15/2011 8.200% 01/15/2039 NON CALLABLE 7980516		149,842	155,489
	ANHEUSER-BUSCH INBEV WOR DTD 07/16/2012 3.750% 07/15/2042 NON CALLABLE 7980516		213,489	221,842
	ANHEUSER-BUSCH INBEV WOR DTD 01/23/2019 5.450% 01/23/2039 CALLABLE 7980516		837,766	869,466
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 01/23/2019 5.550% 01/23/2049 CALLABLE 7980516		427,836	433,670
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 01/23/2019 5.800% 01/23/2059 CALLABLE 7980518		4,527,723	6,285,289
	ANHEUSER-BUSCH INBEV FIN DTD 01/27/2014 4.625% 02/01/2044 NON CALLABLE 7980516		120,160	124,177
	ANHEUSER-BUSCH INBEV WOR DTD 07/15/2016 4.950% 01/15/2042 NON CALLABLE 7980516		473,099	499,217
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.375% 04/15/2038 CALLABLE 7980516		106,156	111,438
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.600% 04/15/2048 CALLABLE 7980508		1,599,166	1,645,020
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.600% 04/15/2048 CALLABLE 7980516		585,087	607,392
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.500% 06/01/2050 CALLABLE 7980516		509,484	511,215
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.600% 06/01/2060 CALLABLE 7980516		448,492	462,208
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.600% 06/01/2060 CALLABLE 7980518		15,855,684	15,792,093
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/2016 4.700% 02/01/2036 NON CALLABLE 7980516		212,442	219,473
	ANTHEM INC DTD 11/21/2017 4.375% 12/01/2047 CALLABLE 7980518		4,234,400	5,155,680
	ANTHEM INC DTD 09/09/2019 3.700% 09/15/2049 CALLABLE 7980516		630,982	627,312
	AON CORP DTD 05/15/2020 2.800% 05/15/2030 CALLABLE 7980516		1,079,953	1,096,425
	APPALACHIAN POWER CO DTD 09/29/2005 5.800% 10/01/2035 NON CALLABLE 7980518		7,594,845	9,141,447
	APPALACHIAN POWER CO DTD 03/06/2019 4.500% 03/01/2049 CALLABLE 7980516		335,189	345,486
	APPALACHIAN POWER CO DTD 05/14/2020 3.700% 05/01/2050 CALLABLE 7980516		214,470	222,041
	APPLE INC DTD 05/03/2013 3.850% 05/04/2043 NON CALLABLE 7980516		359,696	360,069
	APPLE INC DTD 05/03/2013 3.850% 05/04/2043 NON CALLABLE 7980518		3,290,967	4,333,462
	APPLE INC DTD 02/09/2015 3.450% 02/09/2045 NON CALLABLE 7980516		495,146	631,077
	APPLE INC DTD 05/13/2015 4.375% 05/13/2045 NON CALLABLE 7980516		554,878	767,463
	APPLE INC DTD 02/23/2016 4.500% 02/23/2036 CALLABLE 7980508		1,234,516	1,541,422
	APPLE INC DTD 02/23/2016 4.500% 02/23/2036 CALLABLE 7980516		59,300	74,042
	APPLE INC DTD 02/23/2016 4.650% 02/23/2046 CALLABLE 7980516		801,376	959,486
	APPLE INC DTD 08/04/2016 3.850% 08/04/2046 CALLABLE 7980516		464,066	482,239
	APPLE INC DTD 08/04/2016 3.850% 08/04/2046 CALLABLE 7980518		7,538,441	9,554,757
	APPLE INC DTD 09/12/2017 3.750% 09/12/2047 CALLABLE 7980516		625,658	639,300
	APPLE INC DTD 11/13/2017 3.750% 11/13/2047 CALLABLE 7980518		2,439,170	3,153,400
	APPLE INC DTD 09/11/2019 2.950% 09/11/2049 CALLABLE 7980516		765,286	835,696
	APPLE INC DTD 05/11/2020 2.650% 05/11/2050 CALLABLE 7980508		1,073,040	1,061,350
	APPLE INC DTD 05/11/2020 2.650% 05/11/2050 CALLABLE 7980516		858,348	870,307
	APPLE INC DTD 08/20/2020 2.400% 08/20/2050 CALLABLE 7980516		442,896	450,305
	APPLIED MATERIALS INC DTD 06/08/2011 5.850% 06/15/2041 NON CALLABLE 7980516		136,300	141,769
	APPLIED MATERIALS INC DTD 03/31/2017 4.350% 04/01/2047 CALLABLE 7980518		1,996,340	2,772,240
	APPLIED MATERIALS INC DTD 05/29/2020 1.750% 06/01/2030 CALLABLE 7980516		242,629	243,874
	APPLIED MATERIALS INC DTD 05/29/2020 2.750% 06/01/2050 CALLABLE 7980516		264,503	271,998
	ARCH CAPITAL GRP US INC DTD 12/13/2013 5.144% 11/01/2043 NON CALLABLE 7980508		690,000	929,126
	ARCH CAPITAL FINANCE LLC DTD 12/08/2016 5.031% 12/15/2046 CALLABLE 7980508		1,029,690	1,023,510
	ARCHER-DANIELS-MIDLAND CO DTD 03/27/2020 3.250% 03/27/2030 CALLABLE 7980516		92,429	92,519
	ARIZONA PUBLIC SERVICE DTD 05/06/2016 3.750% 05/15/2046 CALLABLE 7980516		289,168	352,782
	ASCENSION HEALTH DTD 05/11/2016 3.945% 11/15/2046 NON CALLABLE 7980516		109,344	128,930
	ASCENSION HEALTH DTD 10/23/2019 3.106% 11/15/2039 CALLABLE 7980518		2,017,000	2,246,232
	AT&T INC DTD 03/01/2011 5.350% 09/01/2040 NON CALLABLE 7980508		1,099,570	1,311,290
	ATMOS ENERGY CORP DTD 10/15/2014 4.125% 10/15/2044 CALLABLE 7980518		4,436,829	5,370,336
	ATMOS ENERGY CORP DTD 10/02/2019 3.375% 09/15/2049 CALLABLE 7980516		60,437	69,815
	AVALONBAY COMMUNITIES MEDIUM TERM NOTE DTD 10/05/2016 3.900% 10/15/2046 CALLABLE 7980516		167,320	172,250
	AVALONBAY COMMUNITIES INC MEDIUM TERM NOTE DTD 05/15/2019 3.300% 06/01/2029 CALLABLE 7980		163,245	164,861

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AVALONBAY COMMUNITIES MEDIUM TERM NOTE DTD 02/25/2020 2.300% 03/01/2030 CALLABLE 7980516		347,837	351,962
	AXIS SPECIALTY FINANCE DTD 12/10/2019 VAR CPN 01/15/2040 CALLABLE 7980518		4,597,140	4,715,539
	BAT CAPITAL CORP DTD 08/15/2018 4.390% 08/15/2037 CALLABLE 7980508		1,652,679	1,797,312
	BAT CAPITAL CORP DTD 08/15/2018 4.390% 08/15/2037 CALLABLE 7980516		754,035	820,024
	BAT CAPITAL CORP DTD 08/15/2018 4.540% 08/15/2047 CALLABLE 7980516		330,728	338,687
	BAT CAPITAL CORP DTD 08/15/2018 4.540% 08/15/2047 CALLABLE 7980518		6,641,484	8,050,763
	BAT CAPITAL CORP DTD 09/06/2019 4.758% 09/06/2049 CALLABLE 7980516		161,497	168,107
	BAT CAPITAL CORP DTD 09/25/2020 2.726% 03/25/2031 CALLABLE 7980516		155,682	160,540
	BAT CAPITAL CORP DTD 09/25/2020 3.734% 09/25/2040 CALLABLE 7980508		1,045,370	1,043,040
	BAT CAPITAL CORP DTD 09/25/2020 3.734% 09/25/2040 CALLABLE 7980516		80,771	83,443
	BAT CAPITAL CORP DTD 09/25/2020 3.984% 09/25/2050 CALLABLE 7980516		562,434	589,600
	BAKER HUGHES LLC DTD 12/11/2017 4.080% 12/15/2047 CALLABLE 7980516		88,226	96,044
	BAKER HUGHES LLC DTD 12/11/2017 4.080% 12/15/2047 CALLABLE 7980518		4,427,309	4,802,203
	BALTIMORE GAS & ELECTRIC DTD 09/12/2019 3.200% 09/15/2049 CALLABLE 7980516		147,314	150,765
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 02/07/2012 5.875% 02/07/2042 NON CALLABLE 7980516		8,497,355	10,961,399
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 01/20/2017 VAR CPN 01/20/2028 CALLABLE 7980508		4,683,702	4,938,937
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 01/20/2017 VAR CPN 01/20/2048 CALLABLE 7980516		1,260,804	1,588,320
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/24/2017 VAR CPN 04/24/2038 CALLABLE 7980518		3,044,820	3,695,760
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 03/15/2019 VAR CPN 03/15/2050 CALLABLE 7980516		136,601	137,757
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 03/15/2019 VAR CPN 03/15/2050 CALLABLE 7980518		4,607,050	4,591,895
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/23/2019 VAR CPN 04/23/2040 CALLABLE 7980516		1,625,639	1,643,732
	BANK OF AMERICA CORP DTD 03/20/2020 VAR CPN 03/20/2051 CALLABLE 7980516		1,255,799	1,269,184
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 06/19/2020 VAR CPN 06/19/2041 CALLABLE 7980508		4,116,231	4,167,600
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 06/19/2020 VAR CPN 06/19/2041 CALLABLE 7980516		3,151,161	3,214,262
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 10/21/2020 VAR CPN 10/24/2051 CALLABLE 7980516		72,410	73,015
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 10/21/2020 VAR CPN 10/24/2051 CALLABLE 7980518		1,575,000	1,642,835
	BANNER HEALTH DTD 05/14/2020 3.181% 01/01/2050 CALLABLE 7980516		107,284	110,782
	BAPTIST HEALTHCARE DTD 10/21/2020 3.540% 08/15/2050 CALLABLE 7980516		131,205	145,022
	BARRICK NA FINANCE LLC DTD 05/02/2013 5.750% 05/01/2043 NON CALLABLE 7980516		254,319	284,415
	BAXALTA INC DTD 12/23/2015 5.250% 06/23/2045 CALLABLE 7980518		2,384,124	2,506,386
	BAYCARE HEALTH SYSTEM DTD 04/16/2020 3.831% 11/15/2050 CALLABLE 7980516		160,939	162,548
	BECTON DICKINSON AND CO DTD 12/15/2014 4.685% 12/15/2044 CALLABLE 7980516		80,986	83,903
	BECTON DICKINSON AND CO DTD 11/15/2014 4.875% 05/15/2044 CALLABLE 7980516		72,959	74,108
	BECTON DICKINSON AND CO DTD 11/15/2014 4.875% 05/15/2044 CALLABLE 7980518		2,202,230	2,716,051
	BECTON DICKINSON AND CO DTD 06/06/2017 4.669% 06/06/2047 CALLABLE 7980516		575,596	597,442
	BECTON DICKINSON AND CO DTD 05/20/2020 3.794% 05/20/2050 CALLABLE 7980516		325,164	338,540
	BERKLEY (WR) CORPORATION DTD 05/12/2020 4.000% 05/12/2050 CALLABLE 7980518		2,839,911	3,263,152
	BERKSHIRE HATHAWAY FIN DTD 05/15/2013 4.300% 05/15/2043 NON CALLABLE 7980516		211,584	284,849
	BERKSHIRE HATHAWAY FIN DTD 08/15/2018 4.200% 08/15/2048 CALLABLE 7980516		910,636	924,371
	BERKSHIRE HATHAWAY FIN DTD 08/15/2018 4.200% 08/15/2048 CALLABLE 7980518		3,979,720	5,282,120
	BERKSHIRE HATHAWAY FIN CORP DTD 01/11/2019 4.250% 01/15/2049 CALLABLE 7980516		1,579,077	1,600,722
	BERKSHIRE HATHAWAY FIN CORP DTD 10/15/2020 2.850% 10/15/2050 CALLABLE 7980508		1,082,990	1,070,970
	BERKSHIRE HATHAWAY FIN CORP DTD 10/15/2020 2.850% 10/15/2050 CALLABLE 7980516		457,121	471,227
	BERKSHIRE HATHAWAY INC DTD 02/11/2013 4.500% 02/11/2043 NON CALLABLE 7980508		1,247,921	1,650,912
	BIOGEN INC DTD 04/30/2020 3.150% 05/01/2050 CALLABLE 7980516		361,408	373,295
	BIOGEN INC DTD 04/30/2020 3.150% 05/01/2050 CALLABLE 7980518		3,966,960	4,147,720
	BLACK HILLS CORP DTD 10/03/2019 3.875% 10/15/2049 CALLABLE 7980516		324,901	339,230
	BOEING CO DTD 05/18/2016 3.375% 06/15/2046 CALLABLE 7980516		722,639	775,769
	BOEING CO DTD 02/15/2019 3.200% 03/01/2029 CALLABLE 7980508		3,220,896	3,325,235
	BOEING CO DTD 05/02/2019 3.600% 05/01/2034 CALLABLE 7980516		542,875	563,323
	BOEING CO DTD 07/31/2019 3.750% 02/01/2050 CALLABLE 7980516		125,206	141,965
	BOEING CO DTD 07/31/2019 3.950% 08/01/2059 CALLABLE 7980516		1,131,614	1,145,178
	BOEING CO DTD 05/04/2020 5.805% 05/01/2050 CALLABLE 7980516		428,639	489,243
	BOEING CO DTD 05/04/2020 5.930% 05/01/2060 CALLABLE 7980516		285,288	319,183
	BON SECOURS HLTH DTD 10/15/2020 3.205% 06/01/2050 CALLABLE 7980516		187,492	197,565
	BOSTON SCIENTIFIC CORP DTD 02/25/2019 4.550% 03/01/2039 CALLABLE 7980516		113,854	114,770
	BOSTON SCIENTIFIC CORP DTD 05/18/2020 2.650% 06/01/2030 CALLABLE 7980516		561,213	562,328
	BP CAP MARKETS AMERICA DTD 08/10/2020 2.772% 11/10/2050 CALLABLE 7980516		70,569	74,743
	BRIGHTHOUSE FINANCIAL INC DTD 12/22/2017 4.700% 06/22/2047 CALLABLE 7980516		116,144	121,133
	BRISTOL-MYERS SQUIBB CO DTD 06/15/2020 4.125% 06/15/2039 CALLABLE 7980516		423,398	471,439
	BRISTOL-MYERS SQUIBB CO DTD 05/15/2020 4.625% 05/15/2044 CALLABLE 7980518		9,202,658	10,116,762
	BRISTOL-MYERS SQUIBB CO DTD 02/15/2020 5.000% 08/15/2045 CALLABLE 7980516		946,506	954,611
	BRISTOL-MYERS SQUIBB CO DTD 05/15/2020 4.350% 11/15/2047 CALLABLE 7980516		570,927	639,768
	BRISTOL-MYERS SQUIBB CO DTD 02/20/2020 4.550% 02/20/2048 CALLABLE 7980516		91,149	104,616
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.350% 11/13/2040 CALLABLE 7980516		265,289	271,858
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.550% 11/13/2050 CALLABLE 7980508		2,305,771	2,297,138
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.550% 11/13/2050 CALLABLE 7980516		333,635	342,018
	BROADCOM INC DTD 05/08/2020 4.150% 11/15/2030 CALLABLE 7980516		355,670	364,694
	BROADCOM INC DTD 05/08/2020 4.300% 11/15/2032 CALLABLE 7980518		5,798,350	5,927,450
	BURLINGTON NORTH SANTA FE DTD 05/19/2011 5.400% 06/01/2041 CALLABLE 7980516		91,746	94,671
	BURLINGTON NORTHERN SANTA FE DTD 08/22/2011 4.950% 09/15/2041 CALLABLE 7980516		114,413	117,893
	BURLINGTON NORTHERN SANTA FE DTD 08/22/2011 4.950% 09/15/2041 CALLABLE 7980518		4,516,277	5,303,812
	BURLINGTON NORTHN SANTA FE DTD 03/02/2012 4.400% 03/15/2042 CALLABLE 7980516		142,219	145,834
	BURLINGTON NORTH SANTA FE DTD 08/22/2013 5.150% 09/01/2043 CALLABLE 7980516		1,123,310	1,632,398
	BURLINGTN NORTH SANTA FE DTD 03/09/2015 4.150% 04/01/2045 CALLABLE 7980508		1,962,480	2,089,744
	BURLINGTON NORTH SANTA FE DTD 08/02/2018 4.150% 12/15/2048 CALLABLE 7980518		2,977,560	4,011,750
	CBS CORP DTD 08/19/2014 4.900% 08/15/2044 CALLABLE 7980518		3,170,760	3,741,510
	CBS CORP DTD 01/12/2015 4.600% 01/15/2045 CALLABLE 7980516		73,089	77,804
	CIGNA CORP DTD 08/15/2019 4.800% 08/15/2038 CALLABLE 7980516		188,708	195,426
	CIGNA CORP DTD 08/15/2019 4.800% 08/15/2038 CALLABLE 7980518		4,991,950	6,514,200
	CIGNA CORP DTD 04/15/2020 3.875% 10/15/2047 CALLABLE 7980516		672,114	698,879
	CIGNA CORP DTD 01/15/2020 4.800% 07/15/2046 CALLABLE 7980508		934,533	1,054,472
	CIGNA CORP DTD 03/16/2020 3.200% 03/15/2040 CALLABLE 7980516		434,415	444,103
	CIGNA CORP DTD 03/16/2020 3.400% 03/15/2050 CALLABLE 7980508		1,008,045	1,012,725
	CIGNA CORP DTD 03/16/2020 3.400% 03/15/2050 CALLABLE 7980516		235,554	247,555

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CME GROUP INC DTD 09/09/2013 5.300% 09/15/2043 CALLABLE 7980518		1,361,263	2,015,604
	CMS ENERGY CORP DTD 03/22/2013 4.700% 03/31/2043 CALLABLE 7980518		3,541,063	4,531,811
	CSX CORP GLOBAL SR UNSEC MTN DTD 09/20/06 6.000% DUE 10/01/36 CALLABLE 7980518		4,649,605	5,829,141
	CSX CORP DTD 10/21/2010 5.500% 04/15/2041 CALLABLE 7980516		513,140	517,456
	CSX CORP DTD 11/01/2011 4.750% 05/30/2042 CALLABLE 7980516		161,357	164,575
	CSX CORP DTD 04/21/2015 3.950% 05/01/2050 CALLABLE 7980516		111,753	112,815
	CSX CORP DTD 10/18/2016 3.800% 11/01/2046 CALLABLE 7980516		129,887	131,773
	CSX CORP DTD 02/20/2018 4.650% 03/01/2068 CALLABLE 7980516		167,925	175,270
	CSX CORP DTD 11/15/2018 4.750% 11/15/2048 CALLABLE 7980516		218,199	219,469
	CSX CORP DTD 02/28/2019 4.500% 03/15/2049 CALLABLE 7980516		99,299	101,669
	CSX CORP DTD 03/30/2020 3.800% 04/15/2050 CALLABLE 7980518		2,986,080	3,717,540
	CVS CAREMARK CORP DTD 12/05/2013 5.300% 12/05/2043 CALLABLE 7980516		292,192	304,769
	CVS HEALTH CORP DTD 07/20/2015 5.125% 07/20/2045 CALLABLE 7980516		337,916	350,054
	CVS HEALTH CORP DTD 03/09/2018 4.780% 03/25/2038 CALLABLE 7980516		1,183,803	1,387,343
	CVS HEALTH CORP DTD 03/09/2018 4.780% 03/25/2038 CALLABLE 7980518		2,162,198	2,533,960
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980508		2,465,016	2,575,032
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980516		152,728	155,857
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980518		15,589,816	19,392,702
	CVS HEALTH CORP DTD 03/31/2020 4.125% 04/01/2040 CALLABLE 7980516		723,521	749,775
	CVS HEALTH CORP DTD 08/21/2020 2.700% 08/21/2040 CALLABLE 7980516		85,482	85,990
	CAMDEN PROPERTY TRUST DTD 04/20/2020 2.800% 05/15/2030 CALLABLE 7980516		306,825	310,957
	CAMPBELL SOUP CO DTD 03/16/2018 4.800% 03/15/2048 CALLABLE 7980516		79,397	80,251
	CAMPBELL SOUP CO DTD 04/24/2020 2.375% 04/24/2030 CALLABLE 7980516		611,236	617,941
	CARDINAL HEALTH INC DTD 11/19/2014 4.500% 11/15/2044 CALLABLE 7980516		106,125	111,244
	CARGILL INC DTD 11/23/2015 4.760% 11/23/2045 NON CALLABLE 144A PRIVATE PLACEMENT 7980518		1,738,978	2,306,969
	CARRIER GLOBAL CORP DTD 10/05/2020 3.377% 04/05/2040 CALLABLE 7980516		791,974	811,802
	CARRIER GLOBAL CORP DTD 10/05/2020 3.577% 04/05/2050 CALLABLE 7980516		418,616	430,823
	CATERPILLAR INC DTD 08/15/2012 3.803% 08/15/2042 NON CALLABLE 7980518		911,519	1,302,754
	CATERPILLAR INC DTD 05/08/2014 4.750% 05/15/2064 CALLABLE 7980516		543,117	547,767
	CATERPILLAR INC DTD 09/19/2019 3.250% 09/19/2049 CALLABLE 7980516		80,614	82,113
	CATERPILLAR INC DTD 04/09/2020 3.250% 04/09/2050 CALLABLE 7980508		1,772,625	1,771,605
	CATHOLIC HEALTH SERVICES DTD 09/02/2020 3.368% 07/01/2050 CALLABLE 7980516		96,945	105,168
	CELGENE CORP DTD 05/15/2014 4.625% 05/15/2044 CALLABLE 7980518		4,583,716	5,282,226
	CENTERPOINT ENERGY RES DTD 08/23/2017 4.100% 09/01/2047 CALLABLE 7980516		154,096	190,072
	CENTERPOINT ENERGY HOUSTON DTD 02/28/2018 3.950% 03/01/2048 CALLABLE 7980516		295,714	371,263
	CENTERPOINT ENERGY DTD 01/15/2019 4.250% 02/01/2049 CALLABLE 7980516		65,428	66,301
	CENTERPOINT ENERGY DTD 01/15/2019 4.250% 02/01/2049 CALLABLE 7980518		3,031,487	4,044,331
	CENTERPOINT ENERGY RES DTD 10/01/2020 1.750% 10/01/2030 CALLABLE 7980516		157,621	156,494
	CHARTER COMM OPT LLC/CAP DTD 10/23/2016 6.484% 10/23/2045 CALLABLE 7980518		20,478,200	24,328,712
	CHARTER COMM OPT LLC DTD 11/01/2017 5.375% 05/01/2047 CALLABLE 7980516		93,308	93,608
	CHARTER COMM OPT LLC DTD 04/17/2018 5.375% 04/01/2038 CALLABLE 7980516		86,024	99,915
	CHARTER COMM OPT LLC DTD 04/17/2018 5.375% 04/01/2038 CALLABLE 7980518		2,247,372	2,610,285
	CHARTER COMM OPT LLC DTD 04/17/2018 5.750% 04/01/2048 CALLABLE 7980516		2,018,343	2,368,276
	CHARTER COMM OPT LLC DTD 07/10/2019 5.125% 07/01/2049 CALLABLE 7980516		121,116	122,051
	CHEVRON USA INC DTD 08/12/2020 2.343% 08/12/2050 CALLABLE 7980516		80,945	84,096
	CHEVRON CORP DTD 05/11/2020 2.978% 05/11/2040 CALLABLE 7980516		596,411	603,353
	CHEVRON CORP DTD 05/11/2020 3.078% 05/11/2050 CALLABLE 7980516		85,617	89,302
	CHILDREN'S HOSPITAL CORP DTD 07/07/2020 2.585% 02/01/2050 CALLABLE 7980516		113,274	114,976
	CHILDRENS HEALTH SYS TX DTD 08/04/2020 2.511% 08/15/2050 CALLABLE 7980516		115,000	112,045
	CHOICE HOTELS INTL INC DTD 07/23/2020 3.700% 01/15/2031 CALLABLE 7980508		1,832,625	1,882,784
	CHUBB CORP DTD 05/06/2008 6.500% 05/15/2038 NON CALLABLE 7980518		3,403,600	3,991,875
	CHUBB INA HOLDINGS INC DTD 09/17/2020 1.375% 09/15/2030 CALLABLE 7980516		471,778	479,126
	CIMAREX ENERGY CO DTD 04/10/2017 3.900% 05/15/2027 CALLABLE 7980508		2,882,022	2,975,778
	CINTAS CORPORATION NO. 2 DTD 08/22/2006 6.150% 08/15/2036 NON CALLABLE 7980518		3,591,330	4,020,472
	CISCO SYSTEMS INC DTD 02/17/2009 5.900% 02/15/2039 NON CALLABLE 7980516		456,429	462,621
	CISCO SYSTEMS INC DTD 11/17/2009 5.500% 01/15/2040 NON CALLABLE 7980518		2,052,886	2,544,390
	CITIGROUP INC DTD 02/15/1998 6.875% 02/15/2098 NON CALLABLE 7980516		91,613	125,033
	CITIGROUP INC DTD 06/06/2002 6.625% 06/15/2032 NON CALLABLE 7980516		443,694	446,541
	CITIGROUP INC DTD 01/26/2012 5.875% 01/30/2042 NON CALLABLE 7980518		5,202,938	6,834,735
	CITIGROUP INC DTD 05/06/2014 5.300% 05/06/2044 NON CALLABLE 7980518		8,493,816	11,273,171
	CITIGROUP INC DTD 07/30/2015 4.650% 07/30/2045 NON CALLABLE 7980516		281,907	287,771
	CITIGROUP INC DTD 04/25/2017 VAR CPN 04/24/2048 CALLABLE 7980516		209,978	215,874
	CITIGROUP INC DTD 01/24/2018 VAR CPN 01/24/2039 CALLABLE 7980516		139,127	143,003
	CITIGROUP INC DTD 04/23/2018 VAR CPN 04/23/2029 CALLABLE 7980508		1,133,016	1,172,880
	CITIGROUP INC DTD 07/23/2018 4.650% 07/23/2048 CALLABLE 7980516		81,806	82,826
	CITIGROUP INC DTD 03/26/2020 VAR CPN 03/26/2041 CALLABLE 7980516		866,537	880,075
	CLEVELAND CLINIC FOUND DTD 09/18/2014 4.858% 01/01/2114 NON CALLABLE 7980516		85,672	119,978
	COCA-COLA CO/THE DTD 05/01/2020 2.750% 06/01/2060 CALLABLE 7980518		5,259,717	5,667,480
	COCA-COLA CO/THE DTD 09/18/2020 2.500% 03/15/2051 CALLABLE 7980516		477,053	494,645
	COCA-COLA CO/THE DTD 09/18/2020 1.375% 03/15/2031 CALLABLE 7980516		754,713	754,290
	COMCAST CORP DTD 11/14/2005 6.500% 11/15/2035 NON CALLABLE 7980516		279,938	316,891
	COMCAST CORP DTD 08/23/2007 6.950% 08/15/2037 NON CALLABLE 7980516		104,088	104,734
	COMCAST CORP DTD 01/14/2013 4.500% 01/15/2043 NON CALLABLE 7980516		596,537	607,991
	COMCAST CORP DTD 08/12/2014 4.200% 08/15/2034 CALLABLE 7980518		4,306,469	5,599,700
	COMCAST CORP DTD 05/27/2015 4.600% 08/15/2045 CALLABLE 7980516		606,730	621,386
	COMCAST CORP DTD 05/27/2015 4.600% 08/15/2045 CALLABLE 7980518		15,794,815	19,857,348
	COMCAST CORP DTD 10/19/2017 3.969% 11/01/2047 CALLABLE 7980516		484,462	576,803
	COMCAST CORP DTD 10/19/2017 3.999% 11/01/2049 CALLABLE 7980516		373,211	385,029
	COMCAST CORP DTD 10/19/2017 4.049% 11/01/2052 CALLABLE 7980516		817,137	844,120
	COMCAST CORP DTD 02/08/2018 3.900% 03/01/2038 CALLABLE 7980516		345,358	446,698
	COMCAST CORP DTD 02/08/2018 3.900% 03/01/2038 CALLABLE 7980518		2,412,776	3,120,767
	COMCAST CORP DTD 10/05/2018 4.600% 10/15/2038 CALLABLE 7980516		3,007,015	3,558,141
	COMCAST CORP DTD 10/05/2018 4.700% 10/15/2048 CALLABLE 7980508		3,394,407	3,492,850
	COMCAST CORP DTD 11/05/2019 3.250% 11/01/2039 CALLABLE 7980516		242,689	244,109
	COMCAST CORP DTD 03/27/2020 3.750% 04/01/2040 CALLABLE 7980516		164,102	199,325

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	COMCAST CORP DTD 05/28/2020 2.800% 01/15/2051 CALLABLE 7980516		99,613	104,249
	COMCAST CORP DTD 05/28/2020 2.800% 01/15/2051 CALLABLE 7980518		15,450,750	15,637,350
	COMCAST CORP DTD 05/28/2020 1.950% 01/15/2031 CALLABLE 7980516		306,282	308,082
	COMCAST CORP DTD 08/25/2020 2.650% 08/15/2062 CALLABLE 7980508		2,029,420	2,002,220
	COMMONSPIRIT HEALTH DTD 10/28/2020 3.910% 10/01/2050 CALLABLE 7980516		431,572	484,942
	COMMONWEALTH EDISON DTD 08/19/2013 4.600% 08/15/2015 CALLABLE 7980516		997,740	1,318,630
	COMMONWEALTH EDISON CO DTD 08/23/2017 3.750% 08/15/2047 CALLABLE 7980516		90,245	90,293
	COMMONWEALTH EDISON CO DTD 02/20/2018 4.000% 03/01/2048 CALLABLE 7980516		211,253	208,976
	COMMONWEALTH EDISON CO DTD 02/19/2019 4.000% 03/01/2049 CALLABLE 7980518		2,975,580	3,840,360
	COMMONWEALTH EDISON CO DTD 02/25/2020 3.000% 03/01/2050 CALLABLE 7980516		205,561	207,330
	COMMUNITY HEALTH NETWORK DTD 08/25/2020 3.099% 05/01/2050 CALLABLE 7980516		190,884	202,000
	CONAGRA BRANDS INC DTD 10/22/2018 5.300% 11/01/2038 CALLABLE 7980516		86,578	86,899
	CONCHO RESOURCES INC DTD 09/26/2017 4.875% 10/01/2047 CALLABLE 7980508		582,710	743,727
	CONCHO RESOURCES INC DTD 09/26/2017 4.875% 10/01/2047 CALLABLE 7980516		344,329	439,475
	CONNECTICUT LIGHT & POWER DTD 03/28/2018 4.000% 04/01/2048 CALLABLE 7980518		2,593,682	3,366,688
	CONOCOPHILLIPS COMPANY DTD 11/12/2014 4.300% 11/15/2044 CALLABLE 7980516		604,375	641,249
	CONS EDISON CO OF NEW YORK DTD 12/04/2009 5.500% 12/01/2039 NON CALLABLE 7980516		342,665	411,447
	CONSOLIDATED EDISON CO DTD 02/28/2013 3.950% 03/01/2043 CALLABLE 7980516		194,900	194,654
	CONS EDISON CO OF NY DTD 03/06/2014 4.450% 03/15/2044 CALLABLE 7980516		207,693	207,095
	CONSOLIDATED EDISON CO DTD 11/24/2014 4.625% 12/01/2054 CALLABLE 7980516		282,860	359,627
	CONSOLIDATED EDISON CO DTD 11/17/2015 4.500% 12/01/2045 CALLABLE 7980516		459,832	466,592
	CONSOLIDATED EDISON CO DTD 06/17/2016 3.850% 06/15/2046 CALLABLE 7980516		230,512	227,859
	CONSOLIDATED EDISON CO DTD 06/08/2017 3.875% 06/15/2047 CALLABLE 7980516		368,646	366,972
	CONSOLIDATED EDISON CO DTD 11/16/2017 4.000% 11/15/2057 CALLABLE 7980518		4,403,501	5,282,722
	CON EDISON CO OF NY INC DTD 11/08/2019 3.700% 11/15/2059 CALLABLE 7980516		146,117	144,594
	CON EDISON CO OF NY INC DTD 11/13/2020 3.000% 12/01/2060 CALLABLE 7980516		105,460	107,009
	CONSTELLATION BRANDS INC DTD 05/09/2017 4.500% 05/09/2047 CALLABLE 7980516		86,959	88,349
	CONSTELLATION BRANDS INC DTD 10/29/2018 5.250% 11/15/2048 CALLABLE 7980516		69,387	77,387
	CONSTELLATION BRANDS INC DTD 10/29/2018 5.250% 11/15/2048 CALLABLE 7980518		5,224,557	6,980,276
	CONSUMERS ENERGY CO DTD 08/10/2016 3.250% 08/15/2046 CALLABLE 7980508		447,557	569,965
	CONSUMERS ENERGY CO DTD 11/13/2018 4.350% 04/15/2049 CALLABLE 7980508		196,357	224,318
	CONSUMERS ENERGY CO DTD 11/13/2018 4.350% 04/15/2049 CALLABLE 7980516		815,179	931,258
	CONSUMERS ENERGY CO DTD 09/03/2019 3.100% 08/15/2050 CALLABLE 7980518		4,526,935	5,201,865
	CONSUMERS ENERGY CO DTD 03/26/2020 3.500% 08/01/2051 CALLABLE 7980516		96,363	97,867
	CORNING INC DTD 11/19/2019 5.450% 11/15/2079 CALLABLE 7980516		417,245	439,290
	COSTCO WHOLESALE CORP DTD 04/20/2020 1.750% 04/20/2032 CALLABLE 7980516		336,500	342,979
	CROWN CASTLE INTL CORP DTD 02/11/2019 5.200% 02/15/2049 CALLABLE 7980518		6,439,512	7,898,324
	CUMMINS INC DTD 08/24/2020 2.600% 09/01/2050 CALLABLE 7980516		156,762	163,285
	DTE ELECTRIC CO DTD 07/02/2014 4.300% 07/01/2044 CALLABLE 7980516		317,831	406,719
	DTE ELECTRIC CO DTD 08/09/2017 3.750% 08/15/2047 CALLABLE 7980516		48,478	50,130
	DAIMLERCHRYSLER NA HOLDINGS DTD 01/18/2001 8.500% 01/18/2031 NON CALLABLE 7980516		328,239	332,031
	DANAHER CORP DTD 10/06/2020 2.600% 10/01/2050 CALLABLE 7980516		321,646	327,065
	DARDEN RESTAURANTS INC DTD 02/22/2018 4.550% 02/15/2048 CALLABLE 7980516		92,692	99,169
	DEERE & COMPANY DTD 09/06/2019 2.875% 09/07/2049 CALLABLE 7980518		3,498,600	3,886,365
	DEERE & CO DTD 03/30/2020 3.750% 04/15/2050 CALLABLE 7980508		823,719	952,369
	DEERE & CO DTD 03/30/2020 3.750% 04/15/2050 CALLABLE 7980516		128,881	149,010
	DEVON ENERGY CORPORATION DTD 07/12/2011 5.600% 07/15/2041 CALLABLE 7980516		639,811	703,214
	DEVON ENERGY CORP DTD 05/14/2012 4.750% 05/15/2042 CALLABLE 7980516		66,613	79,021
	DEVON ENERGY CORPORATION DTD 06/16/2015 5.000% 06/15/2045 CALLABLE 7980518		4,042,640	4,711,520
	WALT DISNEY COMPANY/THE MEDIUM TERM NOTE DTD 08/22/2011 4.375% 08/16/2041 NON CALLABLE 7980516		4,376,970	5,297,725
	WALT DISNEY COMPANY DTD 12/02/2011 4.125% 12/01/2041 NON CALLABLE 7980516		96,876	100,694
	WALT DISNEY COMPANY/THE DTD 06/15/2019 6.400% 12/15/2035 NON CALLABLE 7980516		976,290	1,093,984
	WALT DISNEY COMPANY DTD 10/01/2019 5.400% 10/01/2043 NON CALLABLE 7980516		105,286	109,706
	WALT DISNEY COMPANY/THE DTD 09/15/2019 4.750% 09/15/2044 CALLABLE 7980516		103,936	109,791
	WALT DISNEY COMPANY/THE DTD 09/15/2019 4.750% 09/15/2044 CALLABLE 7980518		3,183,345	4,037,571
	WALT DISNEY COMPANY/THE DTD 11/15/2019 4.750% 11/15/2046 CALLABLE 7980516		78,557	81,517
	WALT DISNEY COMPANY/THE DTD 09/06/2019 2.750% 09/01/2049 CALLABLE 7980516		456,544	486,671
	WALT DISNEY COMPANY DTD 03/23/2020 4.625% 03/23/2040 CALLABLE 7980516		283,264	293,792
	WALT DISNEY COMPANY DTD 05/13/2020 3.500% 05/13/2040 CALLABLE 7980516		420,674	429,054
	WALT DISNEY COMPANY DTD 05/13/2020 3.500% 05/13/2040 CALLABLE 7980518		3,457,599	3,526,470
	WALT DISNEY COMPANY/THE DTD 05/13/2020 3.600% 01/13/2051 CALLABLE 7980516		2,215,474	2,281,793
	WALT DISNEY COMPANY DTD 05/13/2020 3.800% 05/13/2060 CALLABLE 7980508		509,500	635,260
	WALT DISNEY COMPANY DTD 05/13/2020 3.800% 05/13/2060 CALLABLE 7980516		71,286	76,231
	DISCOVERY COMMUNICATIONS LLC DTD 05/21/2019 5.300% 05/15/2049 CALLABLE 7980518		2,381,589	2,770,719
	DISCOVERY COMMUNICATIONS DTD 05/18/2020 3.625% 05/15/2030 CALLABLE 7980516		619,650	635,758
	DOLLAR GENERAL CORP DTD 04/03/2020 4.125% 04/03/2050 CALLABLE 7980516		122,529	126,557
	DOMINION GAS HLDGS LLC DTD 05/01/2014 4.800% 11/01/2043 CALLABLE 7980518		6,297,418	7,609,774
	DOMINION RESOURCES INC DTD 06/17/2008 7.000% 06/15/2038 NON CALLABLE 7980516		423,529	465,464
	DOMINION RESOURCES INC DTD 09/13/2012 4.050% 09/15/2042 CALLABLE 7980516		77,451	78,198
	DOW CHEMICAL CO DTD 05/13/2009 9.400% 05/15/2039 NON CALLABLE 7980516		164,316	170,535
	DOW CHEMICAL CO/THE DTD 11/14/2012 4.375% 11/15/2042 CALLABLE 7980516		709,902	845,071
	DOW CHEMICAL CO/THE DTD 11/14/2012 4.375% 11/15/2042 CALLABLE 7980518		7,587,703	9,056,952
	DOW CHEMICAL CO DTD 08/26/2020 3.600% 11/15/2050 CALLABLE 7980516		107,895	117,973
	DOWDUPONT INC DTD 11/28/2018 5.319% 11/15/2038 CALLABLE 7980516		1,039,878	1,076,756
	DOWDUPONT INC DTD 11/28/2018 5.419% 11/15/2048 CALLABLE 7980518		4,543,832	6,393,904
	DUKE ENERGY INDIANA INC DTD 03/23/2009 6.450% 04/01/2039 NON CALLABLE 7980516		765,421	776,920
	DUKE ENERGY CAROLINAS DTD 06/05/2007 6.100% 06/01/2037 NON CALLABLE 7980518		13,260,603	15,542,267
	DUKE ENERGY CAROLINAS DTD 12/08/2011 4.250% 12/15/2041 NON CALLABLE 7980508		1,995,180	2,547,440
	DUKE ENERGY CAROLINAS DTD 12/08/2011 4.250% 12/15/2041 NON CALLABLE 7980516		219,470	280,218
	DUKE ENERGY CAROLINAS DTD 09/21/2012 4.000% 09/30/2042 CALLABLE 7980516		79,881	80,300
	DUKE ENERGY CAROLINAS DTD 03/01/2018 3.950% 03/15/2048 CALLABLE 7980508		2,517,640	2,505,080
	DUKE ENERGY OHIO INC DTD 06/23/2016 3.700% 06/15/2046 CALLABLE 7980516		334,681	337,785
	DUKE ENERGY PROGRESS INC DTD 03/06/2014 4.375% 03/30/2044 CALLABLE 7980516		729,499	841,380
	DUKE ENERGY PROGRESS INC DTD 11/20/2014 4.150% 12/01/2044 CALLABLE 7980518		4,437,984	5,285,427
	DUKE ENERGY PROGRESS LLC DTD 09/16/2016 3.700% 10/15/2046 CALLABLE 7980516		227,017	235,494

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	DUKE ENERGY PROGRESS LLC DTD 09/08/2017 3.600% 09/15/2047 CALLABLE 7980516		265,399	266,563
	DUKE ENERGY PROGRESS LLC DTD 09/08/2017 3.600% 09/15/2047 CALLABLE 7980518		2,599,628	2,907,960
	DUKE ENERGY PROGRESS LLC DTD 08/20/2020 2.500% 08/15/2050 CALLABLE 7980516		94,463	95,657
	DUKE UNIVERSITY HEALTH SYSTEMS INC DTD 06/06/2017 3.920% 06/01/2047 CALLABLE 7980516		60,461	73,729
	DUKE UNIVERSITY HEALTH SYSTEMS INC DTD 06/06/2017 3.920% 06/01/2047 CALLABLE 7980518		1,879,319	2,291,731
	DUKE ENERGY INDIANA LLC DTD 09/27/2019 3.250% 10/01/2049 CALLABLE 7980516		61,600	62,290
	DUKE ENERGY INDIANA DTD 03/12/2020 2.750% 04/01/2050 CALLABLE 7980516		499,669	488,715
	DUKE ENERGY FLORIDA LLC DTD 09/09/2016 3.400% 10/01/2046 CALLABLE 7980516		425,713	428,201
	DUKE ENERGY FLORIDA LLC DTD 06/21/2018 4.200% 07/15/2048 CALLABLE 7980516		343,938	347,412
	EOG RESOURCES, INC DTD 04/14/2020 4.950% 04/15/2050 CALLABLE 7980516		348,837	359,194
	ERP OPERATING LP DTD 06/19/2014 4.500% 07/01/2044 CALLABLE 7980516		699,570	726,979
	ERP OPERATING LP DTD 06/19/2014 4.500% 07/01/2044 CALLABLE 7980518		3,624,341	4,824,497
	EASTMAN CHEMICAL CO DTD 05/15/2014 4.650% 10/15/2044 CALLABLE 7980516		112,567	120,262
	ECOLAB INC DTD 12/08/2011 5.500% 12/08/2041 NON CALLABLE 7980518		1,619,545	1,933,947
	ECOLAB INC DTD 11/27/2017 3.950% 12/01/2047 CALLABLE 7980516		89,044	89,587
	ECOLAB INC DTD 11/27/2017 3.950% 12/01/2047 CALLABLE 7980518		2,355,615	3,583,468
	EL PASO ENERGY CORP MEDIUM TERM NOTE DTD 07/30/2001 7.800% 08/01/2031 NON CALLABLE 7980516		111,613	114,246
	EL PASO NATURAL GAS DTD 06/15/2003 8.375% 06/15/2032 NON CALLABLE 7980516		465,014	464,719
	ENABLE MIDSTREAM PARTNERS LP DTD 09/13/2019 4.150% 09/15/2029 CALLABLE 7980516		168,088	178,598
	ENBRIDGE ENERGY PARTNERS DTD 09/13/2010 5.500% 09/15/2040 NON CALLABLE 7980516		284,041	290,157
	ENERGY TRANSFER PARTNERS DTD 03/28/2008 7.500% 07/01/2038 NON CALLABLE 7980518		6,084,994	6,783,520
	ENERGY TRANSFER PARTNERS DTD 01/17/2012 6.500% 02/01/2042 CALLABLE 7980516		1,387,313	1,415,188
	ENERGY TRANSFER PARTNERS DTD 09/19/2013 5.950% 10/01/2043 CALLABLE 7980516		218,936	243,543
	ENERGY TRANSFER PARTNERS DTD 03/12/2015 4.900% 03/15/2035 CALLABLE 7980516		55,348	60,553
	ENERGY TRANSFER PARTNERS DTD 03/12/2015 5.150% 03/15/2045 CALLABLE 7980518		2,932,248	3,521,993
	ENERGY TRANSFER PARTNERS DTD 06/23/2015 6.125% 12/15/2045 CALLABLE 7980508		701,111	779,658
	ENERGY TRANSFER PARTNERS DTD 06/23/2015 6.125% 12/15/2045 CALLABLE 7980516		419,605	466,614
	ENERGY TRANSFER PARTNERS DTD 06/07/2018 6.000% 06/15/2048 CALLABLE 7980508		513,239	530,249
	ENERGY TRANSFER PARTNERS LP DTD 12/01/2018 5.500% 06/01/2027 CALLABLE 7980508		2,026,456	2,118,600
	ENTERGY LOUISIANA LLC DTD 11/21/2014 4.950% 01/15/2045 CALLABLE 7980518		4,625,470	4,965,975
	ENTERGY LOUISIANA LLC DTD 03/12/2019 4.200% 04/01/2050 CALLABLE 7980516		194,433	193,482
	ENTERGY LOUISIANA LLC DTD 03/06/2020 2.900% 03/15/2051 CALLABLE 7980516		84,070	85,410
	ENTERGY LOUISIANA LLC DTD 11/13/2020 1.600% 12/15/2030 CALLABLE 7980516		134,949	136,374
	ENTERGY TEXAS INC DTD 01/08/2019 4.500% 03/30/2039 CALLABLE 7980516		330,635	334,589
	ENTERGY TEXAS INC DTD 10/01/2020 1.750% 03/15/2031 CALLABLE 7980516		385,585	385,897
	ENTERGY ARKANSAS LLC DTD 09/11/2020 2.650% 06/15/2051 CALLABLE 7980516		222,610	225,553
	ENTERGY MISSISSIPPI INC DTD 06/05/2019 3.850% 06/01/2049 CALLABLE 7980516		199,819	224,934
	ENTERPRISE PRODUCTS OPER LLC DTD 10/05/2009 6.125% 10/15/2039 NON CALLABLE 7980516		72,877	97,431
	ENTERPRISE PRODUCTS OPER LLC DTD 10/05/2009 6.125% 10/15/2039 NON CALLABLE 7980518		2,550,711	3,410,082
	ENTERPRISE PRODUCTS OPERATING LLC DTD 10/15/2009 7.550% 04/15/2038 NON CALLABLE 7980516		407,408	434,978
	ENTERPRISE PRODUCTS OPER DTD 05/20/2010 6.450% 09/01/2040 NON CALLABLE 7980518		9,312,861	10,992,384
	ENTERPRISE PRODUCTS OPERATING LLC DTD 08/24/2011 5.700% 02/15/2042 NON CALLABLE 7980516		96,242	102,968
	ENTERPRISE PRODUCTS OPERATING LLC DTD 02/15/2012 4.850% 08/15/2042 CALLABLE 7980516		611,161	652,864
	ENTERPRISE PRODUCTS OPER DTD 08/13/2012 4.450% 02/15/2043 CALLABLE 7980516		187,083	193,931
	ENTERPRISE PRODUCTS OPER DTD 03/18/2013 4.850% 03/15/2044 CALLABLE 7980516		404,678	434,193
	ENTERPRISE PRODUCTS OPER DTD 10/14/2014 4.950% 10/15/2054 CALLABLE 7980516		439,212	521,524
	ENTERPRISE PRODUCTS OPER LLC DTD 05/07/2015 4.900% 05/15/2046 CALLABLE 7980516		234,056	254,560
	ENTERPRISE PRODUCTS OPERATING LLC DTD 02/15/2018 4.250% 02/15/2048 CALLABLE 7980516		290,668	310,707
	ENTERPRISE PRODUCTS OPER DTD 01/15/2020 3.700% 01/31/2051 CALLABLE 7980516		81,490	82,559
	ENTERPRISE PRODUCTS OPER DTD 10/04/2004 6.650% 10/15/2034 NON CALLABLE 7980516		135,875	140,321
	ESSENTIAL UTILITIES INC DTD 04/15/2020 2.704% 04/15/2030 CALLABLE 7980516		171,893	173,454
	ESSENTIAL UTILITIES INC DTD 04/15/2020 3.351% 04/15/2050 CALLABLE 7980516		242,567	245,183
	EVERSOURCE ENERGY DTD 08/14/2020 1.650% 08/15/2030 CALLABLE 7980516		234,457	234,048
	EXELON GENERATION CO LLC DTD 09/30/2010 5.750% 10/01/2041 CALLABLE 7980518		2,212,921	2,368,882
	EXELON CORP DTD 06/09/2005 5.625% 06/15/2035 NON CALLABLE 7980516		242,831	243,457
	EXELON CORP DTD 12/15/2015 4.950% 06/15/2035 CALLABLE 7980516		125,815	125,974
	EXELON CORP DTD 12/15/2015 5.100% 06/15/2045 CALLABLE 7980516		172,130	176,121
	EXELON CORP DTD 04/07/2016 4.450% 04/15/2046 CALLABLE 7980516		93,576	95,633
	EXELON CORP DTD 04/07/2016 4.450% 04/15/2046 CALLABLE 7980518		1,707,120	2,040,176
	EXXON MOBIL CORPORATION DTD 03/03/2016 4.114% 03/01/2046 CALLABLE 7980516		91,345	92,506
	EXXON MOBIL CORPORATION DTD 03/03/2016 4.114% 03/01/2046 CALLABLE 7980518		3,705,694	4,193,594
	EXXON MOBIL CORPORATION DTD 03/19/2020 4.227% 03/19/2040 CALLABLE 7980516		299,555	305,111
	EXXON MOBIL CORPORATION DTD 04/15/2020 3.452% 04/15/2051 CALLABLE 7980516		1,433,962	1,480,043
	FMC CORP DTD 09/20/2019 3.450% 10/01/2029 CALLABLE 7980516		342,728	347,221
	FMC CORP DTD 09/20/2019 4.500% 10/01/2049 CALLABLE 7980516		91,535	110,201
	FMC CORP DTD 09/20/2019 4.500% 10/01/2049 CALLABLE 7980518		2,398,776	3,111,552
	FEDERAL EXPRESS CORP DTD 07/01/1997 7.600% 07/01/2097 NON CALLABLE 7980516		275,940	283,448
	FEDEX CORP DTD 07/27/2012 3.875% 08/01/2042 NON CALLABLE 7980516		154,407	157,473
	FEDEX CORP DTD 04/11/2013 4.100% 04/15/2043 NON CALLABLE 7980516		285,748	289,585
	FEDEX CORP DTD 01/09/2015 4.100% 02/01/2045 NON CALLABLE 7980518		3,165,530	3,716,591
	FEDEX CORP DTD 01/09/2015 4.500% 02/01/2065 NON CALLABLE 7980516		109,487	114,354
	FEDEX CORP DTD 01/31/2018 4.050% 02/15/2048 CALLABLE 7980516		95,322	96,700
	FEDEX CORP DTD 10/17/2018 4.950% 10/17/2048 CALLABLE 7980516		338,579	348,144
	FEDEX CORPORATION DTD 04/07/2020 5.250% 05/15/2050 CALLABLE 7980516		153,968	155,807
	FIDELITY NATIONAL INFORMATION SVCS DTD 05/16/2018 4.750% 05/15/2048 CALLABLE 7980516		59,089	59,433
	FIFTH THIRD BANCORP DTD 03/04/2008 8.250% 03/01/2038 NON CALLABLE 7980518		3,419,288	4,146,304
	FISERV INC DTD 06/24/2019 4.400% 07/01/2049 CALLABLE 7980518		3,149,341	4,152,388
	FLORIDA POWER & LIGHT DTD 06/07/2005 4.950% 06/01/2035 NON CALLABLE 7980516		111,960	110,619
	FLORIDA POWER & LIGHT CO DTD 04/17/2007 5.850% 05/01/2037 NON CALLABLE 7980518		4,522,805	5,081,650
	FLORIDA POWER & LIGHT DTD 12/06/2010 5.250% 02/01/2041 CALLABLE 7980516		283,980	285,030
	FLORIDA POWER & LIGHT DTD 12/13/2011 4.125% 02/01/2042 CALLABLE 7980518		2,996,190	3,806,220
	FLORIDA POWER & LIGHT CO DTD 11/16/2017 3.700% 12/01/2047 CALLABLE 7980508		1,010,620	1,239,640
	FLORIDA POWER & LIGHT CO DTD 11/16/2017 3.700% 12/01/2047 CALLABLE 7980516		308,239	378,090
	DUKE ENERGY FLORIDA LLC DTD 11/20/2012 3.850% 11/15/2042 CALLABLE 7980516		154,593	155,146
	FORD FOUNDATION DTD 06/25/2020 2.815% 06/01/2070 CALLABLE 7980516		115,000	123,132

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		FORTIVE CORPORATION DTD 06/15/2017 4.300% 06/15/2046 CALLABLE 7980518	3,997,205	4,689,144
		FOX CORP DTD 01/25/2020 5.476% 01/25/2039 CALLABLE 7980516	290,026	294,834
		FOX CORP DTD 01/25/2020 5.576% 01/25/2049 CALLABLE 7980516	574,246	599,313
		GENERAL MOTORS ACCEPTANCE CORP LLC DTD 12/31/2008 8.000% 11/01/2031 NON CALLABLE 7980516	250,358	264,217
		GENERAL ELEC CO DTD 10/09/2012 4.125% 10/09/2042 NON CALLABLE 7980516	150,060	169,978
		GENERAL ELECTRIC CO DTD 04/22/2020 4.250% 05/01/2040 CALLABLE 7980516	918,855	1,058,078
		GENERAL ELECTRIC CO DTD 04/22/2020 4.250% 05/01/2040 CALLABLE 7980518	8,035,140	9,457,680
		GENERAL ELECTRIC CO DTD 04/22/2020 4.350% 05/01/2050 CALLABLE 7980516	503,067	547,268
		GENERAL ELEC CAP CORP MEDIUM TERM NOTE DTD 03/20/2002 6.750% 03/15/2032 NON CALLABLE 7980518	964,437	1,065,566
		GENERAL ELEC CAP CORP MEDIUM TERM NOTE DTD 01/14/2008 5.875% 01/14/2038 NON CALLABLE 7980518	668,891	758,990
		GENERAL ELECTRIC CO DTD 04/22/2020 4.350% 05/01/2050 CALLABLE 7980516	614,197	691,878
		GENERAL MILLS INC DTD 04/03/2020 2.875% 04/15/2030 CALLABLE 7980516	427,209	432,428
		GENERAL MOTORS CO DTD 08/07/2017 5.150% 04/01/2038 CALLABLE 7980516	814,838	883,727
		GENERAL MOTORS CO DTD 08/07/2017 5.150% 04/01/2038 CALLABLE 7980518	6,390,078	7,518,295
		GENERAL MOTORS FINL CO DTD 01/17/2017 4.350% 01/17/2027 CALLABLE 7980508	4,016,529	4,098,204
		GEORGE WASHINGTON UNIVERSITY DTD 02/26/2013 4.363% 09/15/2043 NON CALLABLE 7980518	5,000,000	6,070,950
		GEORGETOWN UNIVERSITY DTD 04/29/2014 5.061% 04/01/2044 CALLABLE 7980518	2,000,000	2,189,260
		GEORGIA POWER COMPANY DTD 03/06/2012 4.300% 03/15/2042 NON CALLABLE 7980516	140,179	146,035
		GEORGIA POWER CO DTD 01/10/2020 3.700% 01/30/2050 CALLABLE 7980516	116,011	119,671
		GILEAD SCIENCES INC DTD 12/13/2011 5.650% 12/01/2041 CALLABLE 7980516	144,125	144,292
		GILEAD SCIENCES INC DTD 03/07/2014 4.800% 04/01/2044 CALLABLE 7980516	723,699	725,808
		GILEAD SCIENCES INC DTD 11/17/2014 4.500% 02/01/2045 CALLABLE 7980516	243,846	248,522
		GILEAD SCIENCES INC DTD 09/14/2015 4.750% 03/01/2046 CALLABLE 7980516	323,524	324,723
		GILEAD SCIENCES INC DTD 09/14/2015 4.750% 03/01/2046 CALLABLE 7980518	3,460,260	3,976,200
		GILEAD SCIENCES INC DTD 09/14/2015 4.600% 09/01/2035 CALLABLE 7980516	316,370	374,605
		GILEAD SCIENCES INC DTD 09/30/2020 2.600% 10/01/2040 CALLABLE 7980516	716,150	721,893
		GILEAD SCIENCES INC DTD 09/30/2020 2.800% 10/01/2050 CALLABLE 7980516	238,737	238,183
		GOLDMAN SACHS GROUP INC DTD 07/08/2014 4.800% 07/08/2044 CALLABLE 7980518	3,711,510	4,150,110
		GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE DTD 10/03/2007 6.750% 10/01/2037 NON CALLABLE 7980518	14,097,985	18,377,222
		GOLDMAN SACHS GROUP INC DTD 04/23/2018 VAR CPN 04/23/2039 CALLABLE 7980508	1,464,955	1,655,515
		GOLDMAN SACHS GROUP INC DTD 04/23/2018 VAR CPN 04/23/2039 CALLABLE 7980516	1,485,500	1,776,962
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980508	1,225,270	1,220,340
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980516	174,060	219,661
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980518	3,577,895	4,515,258
		WW GRAINGER INC DTD 05/22/2017 4.200% 05/15/2047 CALLABLE 7980516	195,668	240,639
		HCA INC DTD 06/22/2017 5.500% 06/15/2047 CALLABLE 7980518	5,486,680	6,678,550
		HALLIBURTON COMPANY DTD 03/13/2009 7.450% 09/15/2039 NON CALLABLE 7980516	104,540	107,792
		HALLIBURTON CO DTD 11/13/2015 4.850% 11/15/2035 CALLABLE 7980516	398,481	437,636
		HALLIBURTON CO DTD 11/13/2015 5.000% 11/15/2045 CALLABLE 7980516	825,561	915,353
		HARRIS CORPORATION DTD 04/27/2015 5.054% 04/27/2045 CALLABLE 7980518	4,110,095	5,184,900
		HARTFORD FINL SVCS GROUP INC DTD 03/15/2018 4.400% 03/15/2048 CALLABLE 7980516	81,611	85,734
		HARTFORD HEALTHCARE CORP DTD 01/29/2020 3.447% 07/01/2054 NON CALLABLE 7980516	155,338	163,522
		HEALTHCARE REALTY TRUST DTD 10/02/2020 2.050% 03/15/2031 CALLABLE 7980508	1,493,342	1,506,765
		HEALTH CARE REIT INC DTD 03/14/2011 6.500% 03/15/2041 CALLABLE 7980518	3,932,858	5,040,331
		HERSHEY COMPANY DTD 10/31/2019 3.125% 11/15/2049 CALLABLE 7980518	3,760,353	4,315,127
		HESS CORP DTD 12/14/2009 6.000% 01/15/2040 NON CALLABLE 7980518	3,088,620	3,706,080
		HP ENTERPRISE CO DTD 10/15/2016 6.350% 10/15/2045 CALLABLE 7980516	374,686	382,243
		HOME DEPOT INC DTD 04/05/2013 4.200% 04/01/2043 CALLABLE 7980516	679,721	838,990
		HOME DEPOT INC DTD 04/05/2013 4.200% 04/01/2043 CALLABLE 7980518	1,686,130	2,081,216
		HOME DEPOT INC DTD 06/12/2014 4.400% 03/15/2045 CALLABLE 7980516	105,386	106,346
		HOME DEPOT INC DTD 06/02/2015 4.250% 04/01/2046 CALLABLE 7980516	757,258	776,073
		HOME DEPOT INC DTD 06/05/2017 3.900% 06/15/2047 CALLABLE 7980516	168,352	172,409
		HOME DEPOT INC DTD 12/06/2018 4.500% 12/06/2048 CALLABLE 7980516	495,266	512,383
		HOME DEPOT INC DTD 01/13/2020 3.125% 12/15/2049 CALLABLE 7980516	908,409	934,513
		HOME DEPOT INC DTD 01/13/2020 3.125% 12/15/2049 CALLABLE 7980518	9,978,660	10,383,480
		HOME DEPOT INC DTD 03/30/2020 3.300% 04/15/2040 CALLABLE 7980518	2,230,065	2,651,850
		HOME DEPOT INC DTD 03/30/2020 3.350% 04/15/2050 CALLABLE 7980508	582,028	595,035
		HOME DEPOT INC DTD 03/30/2020 3.350% 04/15/2050 CALLABLE 7980516	168,788	172,560
		HONEYWELL INTERNATIONAL DTD 05/18/2020 2.800% 06/01/2050 CALLABLE 7980518	2,978,250	3,285,540
		HUMANA INC DTD 08/15/2019 3.950% 08/15/2049 CALLABLE 7980516	189,046	189,484
		IDAHO POWER CO DTD 03/16/2018 4.200% 03/01/2048 CALLABLE 7980516	139,482	181,399
		INDIANA MICHIGAN POWER DTD 03/03/2016 4.550% 03/15/2046 CALLABLE 7980516	117,443	117,736
		INDIANA UNIV HEALTH INC DTD 04/17/2018 3.970% 11/01/2048 CALLABLE 7980516	235,660	279,096
		ING US INC DTD 07/26/2013 5.700% 07/15/2043 NON CALLABLE 7980518	1,735,104	2,198,237
		INTEL CORP DTD 12/11/2012 4.250% 12/15/2042 NON CALLABLE 7980516	406,056	405,534
		INTEL CORP DTD 06/08/2018 3.734% 12/08/2047 CALLABLE 7980518	3,593,100	3,585,180
		INTEL CORP DTD 11/21/2019 3.250% 11/15/2049 CALLABLE 7980516	1,694,549	1,729,257
		INTEL CORP DTD 03/25/2020 4.600% 03/25/2040 CALLABLE 7980518	2,611,392	2,680,006
		INTEL CORP DTD 03/25/2020 4.750% 03/25/2050 CALLABLE 7980516	413,804	411,690
		INTEL CORP DTD 03/25/2020 4.750% 03/25/2050 CALLABLE 7980518	3,788,250	4,186,680
		INTERCONTINENTAL EXCHANGE INC DTD 08/13/2018 4.250% 09/21/2048 CALLABLE 7980518	1,960,048	2,523,114
		INTERCONTINENTAL EXCHANGE INC DTD 05/26/2020 3.000% 06/15/2050 CALLABLE 7980516	170,579	170,554
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 1.850% 09/15/2032 CALLABLE 7980516	593,375	599,522
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 1.850% 09/15/2032 CALLABLE 7980518	3,020,700	3,022,800
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 2.650% 09/15/2040 CALLABLE 7980516	535,378	540,587
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 3.000% 09/15/2060 CALLABLE 7980516	304,337	310,886
		IBM CORP DTD 11/30/2009 5.600% 11/30/2039 NON CALLABLE 7980516	115,240	118,116
		IBM CORP DTD 05/15/2019 4.150% 05/15/2039 NON CALLABLE 7980516	445,750	455,796
		IBM CORP DTD 05/15/2019 4.250% 05/15/2049 NON CALLABLE 7980516	181,380	190,404
		IBM CORP DTD 05/15/2019 4.250% 05/15/2049 NON CALLABLE 7980518	4,677,966	6,040,398
		IBM CORP DTD 05/07/2020 2.950% 05/15/2050 CALLABLE 7980516	284,279	293,098
		IBM CORP DTD 05/07/2020 2.950% 05/15/2050 CALLABLE 7980518	2,677,617	2,877,687
		INTL FLAVOR & FRAGRANCES DTD 09/26/2018 5.000% 09/26/2048 CALLABLE 7980516	57,442	60,576
		INTERNATIONAL PAPER CO DTD 06/10/2014 4.800% 06/15/2044 CALLABLE 7980516	335,147	356,613
		INTERNATIONAL PAPER CO DTD 05/26/2015 5.150% 05/15/2046 CALLABLE 7980516	502,022	519,814

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		INTERNATIONAL PAPER CO DTD 08/11/2016 4.400% 08/15/2047 CALLABLE 7980518	2,181,160	2,616,620
		INTERPUBLIC GROUP COS DTD 09/21/2018 5.400% 10/01/2048 CALLABLE 7980518	1,342,038	1,712,713
		INTERSTATE POWER & LIGHT DTD 09/15/2016 3.700% 09/15/2046 CALLABLE 7980516	595,399	600,428
		JPMORGAN CHASE & CO DTD 10/21/2010 5.500% 10/15/2040 NON CALLABLE 7980516	276,433	279,393
		JPMORGAN CHASE & CO DTD 07/21/2011 5.600% 07/15/2041 NON CALLABLE 7980516	313,164	317,688
		JPMORGAN CHASE & CO DTD 02/22/2017 VAR CPN 02/22/2048 CALLABLE 7980516	527,540	536,969
		JPMORGAN CHASE & CO DTD 02/22/2017 VAR CPN 02/22/2048 CALLABLE 7980518	12,761,407	15,820,934
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980508	1,063,094	1,217,820
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980516	834,921	943,811
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980518	7,080,921	8,829,195
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2048 CALLABLE 7980516	111,719	114,072
		JP MORGAN CHASE & CO MEDIUM TERM NOTE DTD 11/10/2017 VAR CPN 11/15/2048 CALLABLE 7980516	1,533,251	2,026,233
		JPMORGAN CHASE & CO DTD 01/23/2018 VAR CPN 01/23/2029 CALLABLE 7980508	4,917,540	5,311,144
		JPMORGAN CHASE & CO DTD 01/23/2018 VAR CPN 01/23/2049 CALLABLE 7980516	348,127	352,990
		JPMORGAN CHASE & CO DTD 04/22/2020 VAR CPN 04/22/2041 CALLABLE 7980516	1,534,344	1,559,289
		JPMORGAN CHASE & CO DTD 04/22/2020 VAR CPN 04/22/2051 CALLABLE 7980508	900,016	890,736
		JPMORGAN CHASE & CO DTD 11/19/2020 VAR CPN 11/19/2041 CALLABLE 7980516	1,181,668	1,205,914
		JEFFERIES GROUP INC DTD 01/18/2013 6.500% 01/20/2043 NON CALLABLE 7980518	3,174,073	4,148,242
		JEFFERIES GROUP LLC DTD 10/07/2020 2.750% 10/15/2032 CALLABLE 7980508	1,441,205	1,469,286
		JOHNS HOPKINS UNIVERSITY DTD 02/18/2015 3.753% 07/01/2045 NON CALLABLE 7980518	2,675,000	3,139,434
		JOHNS HOPKINS UNIVERSITY DTD 03/16/2020 2.813% 01/01/2060 CALLABLE 7980516	110,000	115,999
		JOHNSON & JOHNSON DTD 05/20/2011 4.850% 05/15/2041 NON CALLABLE 7980516	187,750	236,876
		JOHNSON & JOHNSON DTD 03/03/2017 3.625% 03/03/2037 CALLABLE 7980516	1,233,804	1,454,942
		JOHNSON & JOHNSON DTD 03/03/2017 3.750% 03/03/2047 CALLABLE 7980516	502,349	500,390
		JOHNSON & JOHNSON DTD 11/10/2017 3.400% 01/15/2038 CALLABLE 7980516	120,812	145,171
		JOHNSON & JOHNSON DTD 11/10/2017 3.400% 01/15/2038 CALLABLE 7980518	1,882,657	2,262,251
		JOHNSON & JOHNSON DTD 11/10/2017 3.500% 01/15/2048 CALLABLE 7980516	111,552	111,495
		JOHNSON & JOHNSON DTD 08/25/2020 2.100% 09/01/2040 CALLABLE 7980516	70,272	70,590
		JOHNSON & JOHNSON DTD 08/25/2020 2.250% 09/01/2050 CALLABLE 7980516	732,857	738,285
		JOHNSON & JOHNSON DTD 08/25/2020 2.450% 09/01/2060 CALLABLE 7980508	2,045,658	2,080,400
		JPMORGAN CHASE & CO MEDIUM TERM NOTE DTD 12/22/2011 5.400% 01/06/2042 NON CALLABLE 798051	168,357	171,181
		KLA CORP DTD 02/28/2020 3.300% 03/01/2050 CALLABLE 7980516	154,387	163,625
		KAISER FOUNDATION HOSPITAL DTD 05/03/2017 4.150% 05/01/2047 CALLABLE 7980516	331,418	429,799
		KANSAS CITY SOUTHERN DTD 05/15/2016 4.300% 05/15/2043 CALLABLE 7980518	987,124	1,258,277
		KANSAS CITY SOUTHERN DTD 11/18/2019 4.200% 11/15/2069 CALLABLE 7980518	3,167,610	3,509,520
		KANSAS CITY SOUTHERN DTD 04/22/2020 3.500% 05/01/2050 CALLABLE 7980516	137,258	138,975
		KENTUCKY UTILITIES CO DTD 09/28/2015 4.375% 10/01/2045 CALLABLE 7980516	488,136	500,623
		KEURIG DR PEPPER INC DTD 05/25/2019 5.085% 05/25/2048 CALLABLE 7980516	160,703	232,815
		KIMBERLY-CLARK CORP DTD 02/07/2020 2.875% 02/07/2050 CALLABLE 7980516	239,232	270,415
		KIMCO REALTY CORP DTD 03/30/2015 4.250% 04/01/2045 CALLABLE 7980516	118,597	124,438
		KIMCO REALTY CORP DTD 03/30/2015 4.250% 04/01/2045 CALLABLE 7980518	3,562,020	4,072,500
		KIMCO REALTY CORP DTD 11/10/2016 4.125% 12/01/2046 CALLABLE 7980516	164,577	172,983
		KIMCO REALTY CORP DTD 08/10/2017 4.450% 09/01/2047 CALLABLE 7980516	110,327	117,426
		KINDER MORGAN ENERGY PARTNERS DTD 01/30/2007 6.500% 02/01/2037 NON CALLABLE 7980516	88,308	90,847
		KINDER MORGAN ENERGY PARTNERS DTD 06/21/2007 6.950% 01/15/2038 NON CALLABLE 7980516	1,157,774	1,190,430
		KINDER MORGAN ENER PART DTD 09/16/2009 6.500% 09/01/2039 NON CALLABLE 7980516	171,768	176,113
		KINDER MORGAN ENERGY PARTNERS DTD 05/19/2010 6.550% 09/15/2040 NON CALLABLE 7980516	523,986	532,555
		KINDER MORGAN ENERGY PART DTD 08/17/2011 5.625% 09/01/2041 NON CALLABLE 7980518	10,318,224	12,015,720
		KINDER MORGAN ENERGY PARTNERS DTD 02/24/2014 5.500% 03/01/2044 CALLABLE 7980516	365,646	398,103
		KINDER MORGAN INC/DELAWARE DTD 11/26/2014 5.300% 12/01/2034 CALLABLE 7980516	250,826	258,800
		KROGER CO/THE DTD 07/25/2013 5.150% 08/01/2043 CALLABLE 7980516	320,014	328,774
		KROGER CO DTD 01/14/2019 5.400% 01/15/2049 CALLABLE 7980516	120,177	123,209
		KROGER CO DTD 01/13/2020 3.950% 01/15/2050 CALLABLE 7980516	159,285	163,953
		LYB INT FINANCE III DTD 10/10/2019 4.200% 10/15/2049 CALLABLE 7980516	459,477	485,102
		LYB INT FINANCE III DTD 04/20/2020 3.375% 05/01/2030 CALLABLE 7980516	109,160	112,037
		LYB INT FINANCE III DTD 04/20/2020 4.200% 05/01/2050 CALLABLE 7980516	254,871	268,028
		LYB INT FINANCE III DTD 10/08/2020 3.375% 10/01/2040 CALLABLE 7980516	191,728	200,403
		LYB INT FINANCE III DTD 10/08/2020 3.625% 04/01/2051 CALLABLE 7980516	250,738	273,183
		LYB INT FINANCE III DTD 10/08/2020 3.800% 10/01/2060 CALLABLE 7980516	265,409	289,977
		LAM RESEARCH CORP DTD 05/05/2020 2.875% 06/15/2050 CALLABLE 7980518	5,712,263	5,656,980
		LEAR CORP DTD 05/01/2019 5.250% 05/15/2049 CALLABLE 7980516	80,529	86,413
		ELI LILLY & CO DTD 02/22/2019 3.950% 03/15/2049 CALLABLE 7980516	259,817	282,056
		ELI LILLY & CO DTD 02/22/2019 4.150% 03/15/2059 CALLABLE 7980516	534,832	659,466
		ELI LILLY & CO DTD 05/05/2020 2.250% 05/15/2050 CALLABLE 7980516	400,595	407,891
		LOCKHEED MARTIN CORP DTD 08/30/2006 6.150% 09/01/2036 NON CALLABLE 7980516	82,618	83,603
		LOCKHEED MARTIN CORP DTD 12/14/2012 4.070% 12/15/2042 NON CALLABLE 7980516	460,779	467,809
		LOCKHEED MARTIN CORP DTD 11/23/2015 4.700% 05/15/2046 CALLABLE 7980516	136,818	140,838
		LOCKHEED MARTIN CORPORATION DTD 05/20/2020 2.800% 06/15/2050 CALLABLE 7980508	535,089	540,590
		LOCKHEED MARTIN CORPORATION DTD 05/20/2020 2.800% 06/15/2050 CALLABLE 7980516	160,527	162,177
		LOUISVILLE GAS & ELEC DTD 11/14/2013 4.650% 11/15/2043 CALLABLE 7980516	102,986	103,426
		LOUISVILLE GAS & ELEC DTD 04/01/2019 4.250% 04/01/2049 CALLABLE 7980516	234,180	239,005
		LOWE'S COMPANIES INC DTD 04/23/2012 4.650% 04/15/2042 CALLABLE 7980518	3,674,278	4,479,534
		LOWE'S COS INC DTD 09/10/2014 4.250% 09/15/2044 CALLABLE 7980516	35,066	33,520
		LOWE'S COS INC DTD 09/16/2015 4.375% 09/15/2045 CALLABLE 7980516	150,163	150,702
		LOWE'S COS INC DTD 05/03/2017 4.050% 05/03/2047 CALLABLE 7980516	122,591	125,182
		LOWE'S COS INC DTD 03/26/2020 5.000% 04/15/2040 CALLABLE 7980518	5,118,466	5,144,858
		LOWE'S COS INC DTD 10/22/2020 1.700% 10/15/2030 CALLABLE 7980516	259,431	263,427
		LOWES COS INC DTD 10/22/2020 3.000% 10/15/2050 CALLABLE 7980516	263,034	272,753
		MPLX LP DTD 06/01/2016 4.875% 06/01/2025 CALLABLE 7980508	1,567,845	1,732,605
		MPLX LP DTD 02/10/2017 4.125% 03/01/2027 CALLABLE 7980508	907,376	922,672
		MPLX LP DTD 02/10/2017 5.200% 03/01/2047 CALLABLE 7980516	306,661	358,862
		MPLX LP DTD 02/08/2018 4.500% 04/15/2038 CALLABLE 7980516	119,719	131,539
		MPLX LP DTD 02/08/2018 4.700% 04/15/2048 CALLABLE 7980508	944,808	1,067,292
		MPLX LP DTD 02/08/2018 4.700% 04/15/2048 CALLABLE 7980516	266,566	320,188
		MPLX LP DTD 02/08/2018 4.900% 04/15/2058 CALLABLE 7980516	66,671	77,255

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	MPLEX LP DTD 11/15/2018 5.500% 02/15/2049 CALLABLE 7980516		265,135	302,866
	MPLEX LP DTD 12/01/2019 5.200% 12/01/2047 CALLABLE 7980518		4,027,571	4,869,248
	MAGELLAN MIDSTREAM PARTNERS LP DTD 10/10/2013 5.150% 10/15/2043 CALLABLE 7980516		327,399	411,024
	MAGELLAN MIDSTREAM PARTN DTD 09/13/2016 4.250% 09/15/2046 CALLABLE 7980516		89,770	97,906
	MAGELLAN MIDSTREAM PARTN DTD 08/19/2019 3.950% 03/01/2050 CALLABLE 7980516		170,491	174,683
	MARATHON OIL CORP DTD 03/04/2002 6.800% 03/15/2032 NON CALLABLE 7980516		144,486	166,412
	MARATHON OIL CORP DTD 09/27/2007 6.600% 10/01/2037 NON CALLABLE 7980516		358,557	426,448
	MARATHON PETROLEUM CORP DTD 09/01/2011 6.500% 03/01/2041 CALLABLE 7980508		1,995,166	2,148,160
	MARATHON PETROLEUM CORP DTD 09/01/2011 6.500% 03/01/2041 CALLABLE 7980516		96,491	107,408
	MARATHON PETROLEUM CORP DTD 09/05/2014 5.000% 09/15/2054 CALLABLE 7980516		193,018	214,976
	MARATHON PETROLEUM CORP DTD 12/14/2015 5.850% 12/15/2045 CALLABLE 7980516		167,087	179,179
	MARATHON PETROLEUM CORP DTD 04/01/2019 4.500% 04/01/2048 CALLABLE 7980516		135,978	149,648
	MARS INC DTD 03/29/2019 3.950% 04/01/2049 CALLABLE 144A PRIVATE PLACEMENT 7980516		153,204	159,283
	MARSH & MCLENNAN COS INC DTD 03/01/2018 4.200% 03/01/2048 CALLABLE 7980516		134,487	138,132
	MARSH & MCLENNAN COS INC DTD 01/15/2019 4.900% 03/15/2049 CALLABLE 7980516		345,431	355,150
	MARTIN MARIETTA MATERIALS DTD 12/20/2017 4.250% 12/15/2047 CALLABLE 7980518		3,875,944	4,660,812
	MASS INSTITUTE OF TECH DTD 04/08/2014 4.678% 07/01/2114 NON CALLABLE 7980516		439,924	586,374
	MASS INSTITUTE OF TECH DTD 08/02/2016 3.885% 07/01/2116 NON CALLABLE 7980516		51,684	63,387
	MASS INSTITUTE OF TECH DTD 08/02/2016 3.885% 07/01/2116 NON CALLABLE 7980518		3,653,880	4,563,828
	MASS INSTITUTE OF TECH DTD 12/20/2019 2.989% 07/01/2050 CALLABLE 7980508		962,000	1,115,603
	MASS INSTITUTE OF TECH DTD 12/20/2019 2.989% 07/01/2050 CALLABLE 7980516		65,000	75,379
	MASTERCARD INC DTD 11/21/2016 3.800% 11/21/2046 CALLABLE 7980508		984,589	1,261,290
	MASTERCARD INC DTD 11/21/2016 3.800% 11/21/2046 CALLABLE 7980516		241,224	309,016
	MASTERCARD INC DTD 05/31/2019 3.650% 06/01/2049 CALLABLE 7980516		86,477	86,963
	MASTERCARD INC DTD 03/26/2020 3.850% 03/26/2050 CALLABLE 7980508		970,418	968,040
	MASTERCARD INC DTD 03/26/2020 3.850% 03/26/2050 CALLABLE 7980516		389,710	471,113
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/02/2010 4.875% 07/15/2040 NON CALLABLE 7980516		223,565	225,330
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 02/07/2012 3.700% 02/15/2042 NON CALLABLE 7980516		147,933	152,458
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 05/06/2013 3.625% 05/01/2043 NON CALLABLE 7980516		450,140	454,771
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 12/09/2015 4.875% 12/09/2045 CALLABLE 7980518		4,384,051	5,537,817
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 03/09/2017 4.450% 03/01/2047 CALLABLE 7980516		164,868	168,914
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/15/2018 4.450% 09/01/2048 CALLABLE 7980516		102,111	104,726
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/12/2019 3.625% 09/01/2049 CALLABLE 7980516		125,603	129,087
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/12/2019 3.625% 09/01/2049 CALLABLE 7980518		1,739,348	2,053,660
	MCKESSON CORP DTD 11/30/2018 4.750% 05/30/2029 CALLABLE 7980516		107,812	129,194
	MEDTRONIC INC DTD 03/15/2015 4.625% 03/15/2045 NON CALLABLE 7980516		135,984	184,440
	MEMORIAL SLOAN-KETTERING DTD 12/08/2011 5.000% 07/01/2042 NON CALLABLE 7980516		230,907	239,379
	MEMORIAL SLOAN-KETTERING DTD 06/16/2020 2.955% 01/01/2050 CALLABLE 7980516		125,000	133,010
	MERCK & CO INC DTD 05/20/2013 4.150% 05/18/2043 NON CALLABLE 7980516		1,559,872	1,970,439
	MERCK & CO INC DTD 02/10/2015 3.700% 02/10/2045 CALLABLE 7980518		3,813,169	4,521,250
	MERCK & CO INC DTD 03/07/2019 3.900% 03/07/2039 CALLABLE 7980516		533,673	675,614
	MERCK & CO INC DTD 03/07/2019 3.900% 03/07/2039 CALLABLE 7980518		2,968,740	3,788,490
	MERCK & CO INC DTD 03/07/2019 4.000% 03/07/2049 CALLABLE 7980516		129,398	131,983
	MERCK & CO INC DTD 06/24/2020 2.450% 06/24/2050 CALLABLE 7980516		147,398	150,129
	METHODIST HOSPITAL/THE DTD 08/27/2020 2.705% 12/01/2050 CALLABLE 7980516		249,310	255,018
	METLIFE INC DTD 08/06/2010 5.875% 02/06/2041 NON CALLABLE 7980516		338,972	350,348
	METLIFE INC DTD 11/13/2013 4.875% 11/13/2043 NON CALLABLE 7980516		3,765,102	4,694,778
	METLIFE INC DTD 09/15/2014 4.721% 12/15/2044 NON CALLABLE 7980516		296,723	308,747
	METLIFE INC DTD 03/05/2015 4.050% 03/01/2045 NON CALLABLE 7980508		985,048	1,025,720
	METLIFE INC DTD 03/05/2015 4.050% 03/01/2045 NON CALLABLE 7980516		246,262	256,430
	MICROSOFT CORP DTD 11/07/2012 3.500% 11/15/2042 NON CALLABLE 7980508		856,795	1,224,994
	MICROSOFT CORP DTD 11/07/2012 3.500% 11/15/2042 NON CALLABLE 7980516		650,131	929,518
	MICROSOFT CORP DTD 02/12/2015 4.000% 02/12/2055 CALLABLE 7980516		227,161	226,614
	MICROSOFT CORP DTD 08/08/2016 3.700% 08/08/2046 CALLABLE 7980516		241,300	240,918
	MICROSOFT CORP DTD 08/08/2016 3.950% 08/08/2056 CALLABLE 7980516		260,698	267,788
	MICROSOFT CORP DTD 02/06/2017 4.100% 02/06/2037 CALLABLE 7980516		64,565	72,184
	MICROSOFT CORP DTD 02/06/2017 4.500% 02/06/2057 CALLABLE 7980516		73,848	73,801
	MICROSOFT CORP DTD 06/01/2020 2.525% 06/01/2050 CALLABLE 7980508		1,603,860	1,581,810
	MICROSOFT CORP DTD 06/01/2020 2.525% 06/01/2050 CALLABLE 7980516		1,649,591	1,657,737
	MICROSOFT CORP DTD 06/01/2020 2.675% 06/01/2060 CALLABLE 7980516		1,501,981	1,571,365
	MICROSOFT CORP DTD 06/01/2020 2.675% 06/01/2060 CALLABLE 7980518		22,895,029	26,665,522
	MIDAMERICAN ENERGY CO DTD 09/19/2013 4.800% 09/15/2043 CALLABLE 7980518		9,993,868	12,681,916
	MIDAMERICAN ENERGY CO DTD 02/01/2018 3.650% 08/01/2048 CALLABLE 7980508		947,400	1,222,660
	MIDAMERICAN ENERGY CO DTD 02/01/2018 3.650% 08/01/2048 CALLABLE 7980516		682,128	880,315
	MISSISSIPPI POWER CO DTD 03/09/2012 4.250% 03/15/2042 NON CALLABLE 7980516		136,908	138,589
	MOLSON COORS BREWING CO DTD 05/03/2012 5.000% 05/01/2042 NON CALLABLE 7980516		133,643	143,921
	MOLSON COORS BREWING CO DTD 07/07/2016 4.200% 07/15/2046 CALLABLE 7980516		220,324	235,229
	MONDELEZ INTERNATIONAL INC DTD 09/04/2020 2.625% 09/04/2050 CALLABLE 7980508		2,042,286	2,082,985
	MOODY'S CORPORATION DTD 12/17/2018 4.875% 12/17/2048 CALLABLE 7980516		368,319	371,428
	MORGAN STANLEY DTD 07/24/2017 VAR CPN 07/22/2038 CALLABLE 7980516		212,283	246,496
	MORGAN STANLEY DTD 07/24/2017 VAR CPN 07/22/2038 CALLABLE 7980518		1,592,125	1,848,720
	MORGAN STANLEY MEDIUM TERM NOTE DTD 01/23/2018 VAR CPN 01/24/2029 CALLABLE 7980508		2,160,189	2,318,580
	MORGAN STANLEY DEAN WITTER DTD 04/03/2002 7.250% 04/01/2032 NON CALLABLE 7980518		7,948,205	9,298,081
	MORGAN STANLEY DTD 01/20/2017 4.375% 01/22/2047 NON CALLABLE 7980516		381,337	510,503
	MORGAN STANLEY DTD 01/27/2015 4.300% 01/27/2045 NON CALLABLE 7980518		2,173,257	2,840,570
	MORGAN STANLEY MEDIUM TERM NOTE DTD 07/24/2012 6.375% 07/24/2042 NON CALLABLE 7980516		533,847	800,253
	MT SINAI HOSPITAL DTD 12/21/2017 3.981% 07/01/2048 NON CALLABLE 7980516		190,000	215,399
	MT SINAI HOSPITAL DTD 11/21/2019 3.737% 07/01/2049 CALLABLE 7980516		92,786	103,135
	NYU HOSPITALS CENTER DTD 11/25/2014 4.784% 07/01/2044 NON CALLABLE 7980516		75,000	93,475
	NYU HOSPITALS CENTER DTD 05/31/2017 4.368% 07/01/2047 CALLABLE 7980516		165,000	201,518
	NYU HOSPITALS CENTER DTD 02/04/2020 3.380% 07/01/2055 CALLABLE 7980516		40,967	41,855
	NATIONAL RETAIL PROPERTIES INC DTD 09/27/2018 4.800% 10/15/2048 CALLABLE 7980518		2,957,610	3,659,730
	NATIONAL RETAIL PROP INC DTD 03/03/2020 2.500% 04/15/2030 CALLABLE 7980516		120,414	123,530
	NATIONAL RURAL UTIL COOP DTD 01/31/2019 4.300% 03/15/2049 CALLABLE 7980516		84,782	85,657
	NATIONAL RURAL UTIL COOP DTD 01/31/2019 4.300% 03/15/2049 CALLABLE 7980518		3,767,089	4,085,180

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NBCUNIVERSAL MEDIA LLC DTD 10/05/2012 4.450% 01/15/2043 NON CALLABLE 7980516		103,064	104,762
	NEVADA POWER CO DTD 10/01/2006 6.650% 04/01/2036 NON CALLABLE 7980516		628,023	771,150
	NEVADA POWER CO DTD 01/30/2020 3.125% 08/01/2050 CALLABLE 7980516		81,197	83,054
	NY & PRESBYTERIAN HOSPIT DTD 06/28/2016 4.763% 08/01/2116 NON CALLABLE 7980516		264,984	340,064
	NY & PRESBYTERIAN HOSPIT DTD 10/29/2019 3.954% 08/01/2119 CALLABLE 7980516		280,000	326,088
	NEWMONT MINING CORP DTD 09/18/2009 6.250% 10/01/2039 NON CALLABLE 7980516		366,054	454,053
	NEWMONT MINING CORP DTD 03/08/2012 4.875% 03/15/2042 CALLABLE 7980516		56,567	68,032
	NEWMONT CORP DTD 03/18/2020 2.250% 10/01/2030 CALLABLE 7980516		261,510	263,108
	NIKE INC DTD 10/29/2015 3.875% 11/01/2045 CALLABLE 7980516		226,331	298,545
	NIKE INC DTD 10/21/2016 3.375% 11/01/2046 CALLABLE 7980516		471,578	622,193
	NIKE INC DTD 03/27/2020 3.250% 03/27/2040 CALLABLE 7980518		4,009,440	4,652,760
	NIKE INC DTD 03/27/2020 3.375% 03/27/2050 CALLABLE 7980508		1,141,065	1,156,726
	NISOURCE FINANCE CORP DTD 06/10/2011 5.950% 06/15/2041 CALLABLE 7980516		453,089	514,688
	NISOURCE FINANCE CORP DTD 04/12/2013 4.800% 02/15/2044 CALLABLE 7980518		3,641,365	4,584,125
	NISOURCE FINANCE CORP DTD 10/10/2013 5.650% 02/01/2045 CALLABLE 7980516		432,133	625,721
	NISOURCE FINANCE CORP DTD 05/22/2017 4.375% 05/15/2047 CALLABLE 7980516		156,775	158,589
	NOBLE ENERGY INC DTD 02/18/2011 6.000% 03/01/2041 NON CALLABLE 7980516		352,465	471,575
	NOBLE ENERGY INC DTD 11/08/2013 5.250% 11/15/2043 CALLABLE 7980516		379,595	517,122
	NOBLE ENERGY INC DTD 11/07/2014 5.050% 11/15/2044 NON CALLABLE 7980518		3,607,535	4,566,526
	NOBLE ENERGY INC DTD 10/01/2019 4.200% 10/15/2049 CALLABLE 7980516		309,493	332,303
	NORFOLK SOUTHERN CORP DTD 09/07/2012 3.950% 10/01/2042 CALLABLE 7980518		5,459,358	7,187,937
	NORFOLK SOUTHERN CORP DTD 05/01/2018 3.942% 11/01/2047 CALLABLE 7980516		182,770	182,894
	NORFOLK SOUTHERN CORP DTD 05/08/2019 4.100% 05/15/2049 CALLABLE 7980516		112,542	113,190
	NORFOLK SOUTHERN CORP DTD 05/11/2020 3.050% 05/15/2050 CALLABLE 7980516		191,322	196,108
	NORFOLK SOUTHERN CORP DTD 05/15/2020 3.155% 05/15/2055 CALLABLE 7980516		904,194	992,273
	NORTHERN STATES PWR-MINN DTD 05/13/2014 4.125% 05/15/2044 CALLABLE 7980508		618,196	801,493
	NORTHERN STATES PWR-MINN DTD 08/11/2015 4.000% 08/15/2045 CALLABLE 7980516		472,162	621,907
	NORTHERN STATES PWR DTD 06/15/2020 2.600% 06/01/2051 CALLABLE 7980516		72,499	74,151
	NORTHROP GRUMMAN CORP DTD 05/31/2013 4.750% 06/01/2043 NON CALLABLE 7980516		145,386	146,697
	NORTHROP GRUMMAN CORP DTD 03/23/2020 5.150% 05/01/2040 CALLABLE 7980516		727,895	794,765
	NORTHROP GRUMMAN CORP DTD 03/23/2020 5.250% 05/01/2050 CALLABLE 7980516		622,434	631,780
	NORTHWELL HEALTHCARE INC DTD 09/27/2016 3.979% 11/01/2046 CALLABLE 7980516		49,311	51,588
	NORTHWESTERN UNIVERSITY DTD 10/29/2013 4.643% 12/01/2044 NON CALLABLE 7980516		52,495	66,137
	NOVARTIS CAPITAL CORP DTD 11/20/2015 4.000% 11/20/2045 CALLABLE 7980516		662,021	668,090
	NOVARTIS CAPITAL CORP DTD 02/14/2020 2.200% 08/14/2030 CALLABLE 7980516		420,553	429,440
	NOVARTIS CAPITAL CORP DTD 02/14/2020 2.750% 08/14/2050 CALLABLE 7980508		2,063,807	2,082,153
	NOVARTIS CAPITAL CORP DTD 02/14/2020 2.750% 08/14/2050 CALLABLE 7980516		212,006	219,174
	NUCOR CORP DTD 05/22/2020 2.700% 06/01/2030 CALLABLE 7980516		184,323	186,937
	NVIDIA CORP DTD 03/31/2020 3.500% 04/01/2040 CALLABLE 7980516		367,594	408,313
	NVIDIA CORP DTD 03/31/2020 3.500% 04/01/2050 CALLABLE 7980516		65,012	66,720
	NVIDIA CORP DTD 03/31/2020 3.700% 04/01/2060 CALLABLE 7980516		198,238	205,582
	NUTRITION & BIOSCIENCES DTD 09/16/2020 2.300% 11/01/2030 CALLABLE 144A PRIVATE PLACEMENT 79		259,520	262,655
	OCHSNER CLINIC FOUNDATION DTD 06/24/2015 5.897% 05/15/2045 CALLABLE 7980516		221,519	233,339
	OGLETHORPE POWER CORP DTD 11/30/2012 4.200% 12/01/2042 NON CALLABLE 7980516		336,455	339,078
	OGLETHORPE POWER CORP DTD 04/01/2019 5.050% 10/01/2048 CALLABLE 7980516		191,638	203,170
	OHIO POWER COMPANY DTD 05/22/2019 4.000% 06/01/2049 CALLABLE 7980516		136,037	138,731
	OHIOHEALTH CORP DTD 05/29/2020 3.042% 11/15/2050 CALLABLE 7980516		95,000	103,992
	ONCOR ELECTRIC DELIVERY DTD 03/30/2011 5.250% 09/30/2040 NON CALLABLE 7980516		161,591	163,804
	ONCOR ELECTRIC DELIVERY DTD 06/01/2012 4.550% 12/01/2041 CALLABLE 7980516		122,902	125,802
	ONCOR ELECTRIC DELIVERY DTD 11/15/2018 4.100% 11/15/2048 CALLABLE 7980516		453,048	557,048
	ONCOR ELECTRIC DELIVERY DTD 05/23/2019 3.800% 06/01/2049 CALLABLE 7980516		88,032	86,953
	ONEOK INC DTD 07/02/2018 5.200% 07/15/2048 CALLABLE 7980516		525,224	595,272
	ORACLE CORP DTD 05/05/2015 4.125% 05/15/2045 CALLABLE 7980516		344,797	425,868
	ORACLE CORP DTD 05/05/2015 4.125% 05/15/2045 CALLABLE 7980518		4,145,074	5,091,900
	ORACLE CORP DTD 05/05/2015 4.375% 05/15/2055 CALLABLE 7980516		256,316	262,582
	ORACLE CORP DTD 07/07/2016 4.000% 07/15/2046 CALLABLE 7980516		837,099	865,359
	ORACLE CORP DTD 07/07/2016 4.000% 07/15/2046 CALLABLE 7980518		8,447,046	9,973,113
	ORACLE CORP DTD 04/01/2020 3.600% 04/01/2040 CALLABLE 7980508		799,885	890,104
	ORACLE CORP DTD 04/01/2020 3.600% 04/01/2040 CALLABLE 7980516		2,799,597	3,115,365
	ORACLE CORP DTD 04/01/2020 3.600% 04/01/2050 CALLABLE 7980508		873,323	873,810
	ORACLE CORP DTD 04/01/2020 3.600% 04/01/2050 CALLABLE 7980516		684,098	687,397
	ORACLE CORP DTD 04/01/2020 3.850% 04/01/2060 CALLABLE 7980516		803,309	866,953
	ORLANDO HEALTH OBLIGATED GROUP DTD 10/07/2020 3.327% 10/01/2050 CALLABLE 7980516		162,676	171,875
	PECO ENERGY CO DTD 09/23/2013 4.800% 10/15/2043 CALLABLE 7980518		3,018,880	4,042,929
	PECO ENERGY CO DTD 09/15/2014 4.150% 10/01/2044 CALLABLE 7980516		94,303	96,552
	PECO ENERGY CO DTD 09/18/2017 3.700% 09/15/2047 CALLABLE 7980516		230,446	232,906
	PECO ENERGY CO DTD 02/23/2018 3.900% 03/01/2048 CALLABLE 7980516		264,237	264,842
	PECO ENERGY CO DTD 09/10/2019 3.000% 09/15/2049 CALLABLE 7980516		103,199	104,786
	PPL ELECTRIC UTILITIES DTD 06/05/2014 4.125% 06/15/2044 CALLABLE 7980516		261,892	331,573
	PPL CAPITAL FUNDING INC DTD 03/10/2014 5.000% 03/15/2044 CALLABLE 7980516		151,368	174,284
	PPL CAPITAL FUNDING INC DTD 04/03/2020 4.125% 04/15/2030 CALLABLE 7980516		195,871	197,388
	PSEG POWER LLC DTD 10/15/2001 8.625% 04/15/2031 NON CALLABLE 7980516		155,121	160,137
	PACIFIC GAS & ELEC DTD 11/29/2017 3.950% 12/01/2047 CALLABLE 7980516		526,316	559,618
	PACIFIC GAS & ELECTRIC DTD 06/19/2020 3.500% 08/01/2050 CALLABLE 7980516		118,427	124,239
	PACIFIC GAS & ELECTRIC DTD 07/02/2020 4.550% 07/01/2030 CALLABLE 7980516		718,246	746,097
	PACIFIC GAS & ELECTRIC DTD 07/02/2020 4.950% 07/01/2050 CALLABLE 7980508		236,570	238,322
	PACIFIC GAS & ELECTRIC DTD 07/02/2020 4.950% 07/01/2050 CALLABLE 7980516		1,336,007	1,441,848
	PACIFIC GAS & ELECTRIC DTD 07/02/2020 4.500% 07/01/2040 NON CALLABLE 7980508		1,089,342	1,080,763
	PACIFIC GAS & ELECTRIC DTD 07/02/2020 4.500% 07/01/2040 NON CALLABLE 7980516		95,104	100,597
	PACIFICORP DTD 10/03/2007 6.250% 10/15/2037 NON CALLABLE 7980516		112,778	112,009
	PACIFICORP DTD 01/08/2009 6.000% 01/15/2039 NON CALLABLE 7980516		532,810	646,932
	PACIFICORP DTD 01/06/2012 4.100% 02/01/2042 CALLABLE 7980516		77,954	79,905
	PACIFICORP DTD 07/13/2018 4.125% 01/15/2049 CALLABLE 7980516		419,259	430,723
	PACIFICORP DTD 03/01/2019 4.150% 02/15/2050 CALLABLE 7980516		558,275	574,033
	PACIFICORP DTD 04/08/2020 3.300% 03/15/2051 CALLABLE 7980516		107,379	108,976

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	PAYPAL HOLDINGS INC DTD 05/18/2020 3.250% 06/01/2050 CALLABLE 7980518		3,984,720	4,614,280
	PEACEHEALTH OBLIGATED GR DTD 10/08/2020 3.218% 11/15/2050 CALLABLE 7980516		122,401	130,306
	PEPSICO INC DTD 03/05/2012 4.000% 03/05/2042 NON CALLABLE 7980516		246,486	349,399
	PEPSICO INC DTD 07/17/2015 4.600% 07/17/2045 CALLABLE 7980516		241,873	244,976
	PEPSICO INC DTD 10/14/2015 4.450% 04/14/2046 CALLABLE 7980518		2,787,890	3,592,563
	PEPSICO INC DTD 10/06/2016 3.450% 10/06/2046 CALLABLE 7980518		4,567,515	5,568,090
	PEPSICO INC DTD 07/29/2019 3.375% 07/29/2049 CALLABLE 7980516		1,294,383	1,340,840
	PEPSICO INC DTD 03/19/2020 3.875% 03/19/2060 CALLABLE 7980516		140,465	167,471
	PEPSICO INC DTD 10/07/2020 1.400% 02/25/2031 CALLABLE 7980516		306,559	307,150
	PFIZER INC DTD 03/24/2009 7.200% 03/15/2039 NON CALLABLE 7980516		1,398,304	1,599,011
	PFIZER INC DTD 06/03/2013 4.300% 06/15/2043 NON CALLABLE 7980516		714,289	872,906
	PFIZER INC DTD 03/11/2019 4.000% 03/15/2049 CALLABLE 7980516		153,960	157,720
	PFIZER INC DTD 05/28/2020 2.700% 05/28/2050 CALLABLE 7980516		219,000	225,605
	PHILIP MORRIS INTL INC DTD 11/15/2011 4.375% 11/15/2041 NON CALLABLE 7980516		277,433	355,737
	PHILIP MORRIS INTL INC DTD 11/15/2011 4.375% 11/15/2041 NON CALLABLE 7980518		7,934,476	9,361,500
	PHILIP MORRIS INTL INC DTD 03/20/2012 4.500% 03/20/2042 NON CALLABLE 7980516		213,655	215,193
	PHILIP MORRIS INTL INC DTD 03/04/2013 4.125% 03/04/2043 NON CALLABLE 7980516		221,075	226,470
	PHILIP MORRIS INTL INC DTD 11/12/2013 4.875% 11/15/2043 NON CALLABLE 7980516		130,711	134,108
	PHILIP MORRIS INTL INC DTD 11/02/2020 1.750% 11/01/2030 CALLABLE 7980516		504,263	516,334
	PHILLIPS 66 DTD 11/17/2014 4.650% 11/15/2034 CALLABLE 7980516		231,732	242,308
	PHILLIPS 66 DTD 11/17/2014 4.875% 11/15/2044 CALLABLE 7980516		75,914	88,288
	PHILLIPS 66 DTD 11/17/2014 4.875% 11/15/2044 CALLABLE 7980518		6,421,735	7,031,525
	PHILLIPS 66 DTD 06/10/2020 2.150% 12/15/2030 CALLABLE 7980516		528,143	548,192
	PIEDMONT NATURAL GAS CO DTD 08/01/2013 4.650% 08/01/2043 CALLABLE 7980516		97,403	96,696
	PLAINS ALL AMER PIPELINE DTD 07/15/2007 6.650% 01/15/2037 NON CALLABLE 7980516		222,187	250,244
	PLAINS ALL AMER PIPELINE DTD 03/22/2012 5.150% 06/01/2042 CALLABLE 7980516		463,229	531,368
	PLAINS ALL AMER PIPELINE DTD 12/10/2012 4.300% 01/31/2043 CALLABLE 7980516		94,307	108,229
	PLAINS ALL AMER PIPELINE DTD 12/09/2014 4.900% 02/15/2045 CALLABLE 7980518		3,001,530	3,183,900
	POTOMAC ELECTRIC POWER DTD 03/18/2013 4.150% 03/15/2043 CALLABLE 7980516		393,157	473,303
	PRESIDENTS & FELLOWS OF HARVARD DTD 01/30/2008 5.625% 10/01/2038 NON CALLABLE 7980508		2,508,740	2,941,760
	PRES & FELLOWS OF HARVAR DTD 04/21/2020 2.517% 10/15/2050 CALLABLE 7980516		36,457	37,301
	PRINCIPAL FINANCIAL GROUP DTD 09/10/2012 4.625% 09/15/2042 NON CALLABLE 7980508		483,133	652,412
	PROCTER & GAMBLE CO/THE DTD 10/29/2020 1.200% 10/29/2030 NON CALLABLE 7980516		671,335	675,905
	PROGRESS ENERGY INC DTD 11/19/2009 6.000% 12/01/2039 NON CALLABLE 7980516		83,053	84,987
	PROGRESSIVE CORP DTD 04/06/2017 4.125% 04/15/2047 CALLABLE 7980516		100,935	98,384
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980508		1,594,994	1,653,586
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980516		278,455	298,294
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980518		5,127,600	5,187,720
	PROLOGIS LP DTD 02/18/2020 3.000% 04/15/2050 CALLABLE 7980516		528,355	558,187
	PROLOGIS LP DTD 08/20/2020 2.125% 10/15/2050 CALLABLE 7980516		425,968	422,345
	PROLOGIS LP DTD 08/20/2020 2.125% 10/15/2050 CALLABLE 7980518		5,283,245	5,105,265
	PROVIDENCE ST JOSEPH HLTH OBLIG DTD 10/01/2019 2.532% 10/01/2029 CALLABLE 7980516		239,515	240,755
	PRUDENTIAL FINANCIAL INC MEDIUM TERM NOTE DTD 03/27/2018 4.418% 03/27/2048 CALLABLE 7980516		342,020	362,298
	PRUDENTIAL FINANCIAL INC DTD 11/19/2012 VAR CPN 06/15/2043 CALLABLE 7980518		3,962,400	4,118,131
	PRUDENTIAL FINANCIAL INC DTD 12/07/2017 3.905% 12/07/2047 CALLABLE 7980516		119,426	126,373
	PRUDENTIAL FINANCIAL INC DTD 12/07/2017 3.935% 12/07/2049 CALLABLE 7980516		310,630	328,064
	PUBLIC SERVICE COLORADO DTD 06/13/2016 3.550% 06/15/2046 CALLABLE 7980516		108,178	110,944
	PUBLIC SERVICE COLORADO DTD 06/19/2017 3.800% 06/15/2047 CALLABLE 7980516		363,208	371,853
	PUBLIC SERVICE COLORADO DTD 03/13/2019 4.050% 09/15/2049 CALLABLE 7980516		128,124	130,110
	PUBLIC SERVICE COLORADO DTD 08/13/2019 3.200% 03/01/2050 CALLABLE 7980516		114,019	115,949
	PUBLIC SERVICE CO DTD 06/28/2019 3.600% 07/01/2049 CALLABLE 7980516		89,787	109,355
	PUB SVC ELEC & GAS MEDIUM TERM NOTE DTD 11/24/2009 5.375% 11/01/2039 NON CALLABLE 7980518		4,179,812	4,822,073
	PUB SVC ELEC & GAS MEDIUM TERM NOTE DTD 05/11/2012 3.950% 05/01/2042 CALLABLE 7980516		93,751	92,339
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 03/03/2016 3.800% 03/01/2046 CALLABLE 7980508		1,294,418	1,473,732
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 03/03/2016 3.800% 03/01/2046 CALLABLE 7980516		264,277	300,887
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE 12/06/2017 3.600% 12/01/2047 CALLABLE 7980516		87,137	108,355
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 05/08/2019 3.850% 05/01/2049 CALLABLE 7980516		217,115	245,749
	PUBLIC SERVICE ELECTRIC GAS CO MEDIUM TERM NOTE DTD 05/08/2020 2.700% 05/01/2050 CALLABLE 7		1,598,595	1,585,575
	PUGET SOUND ENERGY INC DTD 03/25/2011 5.638% 04/15/2041 CALLABLE 7980518		5,280,852	5,871,721
	PUGET SOUND ENERGY INC DTD 06/14/2018 4.223% 06/15/2048 CALLABLE 7980516		126,232	127,846
	PUGET SOUND ENERGY INC DTD 08/30/2019 3.250% 09/15/2049 CALLABLE 7980516		231,876	233,285
	QUALCOMM INC DTD 05/20/2015 4.650% 05/20/2035 CALLABLE 7980516		228,508	307,671
	QUALCOMM INC DTD 05/26/2017 4.300% 05/20/2047 CALLABLE 7980518		2,199,648	2,982,936
	QUEST DIAGNOSTICS INC DTD 03/10/2015 4.700% 03/30/2045 CALLABLE 7980516		71,231	89,454
	RPM INTERNATIONAL INC DTD 12/20/2017 4.250% 01/15/2048 CALLABLE 7980516		86,000	88,162
	RAYTHEON TECHNOLOGIES CORP DTD 06/15/2020 4.800% 12/15/2043 CALLABLE 7980516		549,396	525,255
	RAYTHEON TECHNOLOGIES CORP DTD 10/15/2020 4.350% 04/15/2047 CALLABLE 7980516		555,938	577,861
	REGENCY CENTERS LP DTD 08/20/2019 2.950% 09/15/2029 CALLABLE 7980516		219,151	224,421
	REYNOLDS AMERICAN INC DTD 09/17/2013 6.150% 09/15/2043 NON CALLABLE 7980516		406,742	414,029
	REYNOLDS AMERICAN INC DTD 06/12/2015 5.700% 08/15/2035 CALLABLE 7980516		257,666	297,005
	REYNOLDS AMERICAN INC DTD 08/04/2015 7.000% 08/04/2041 NON CALLABLE 7980518		2,928,750	3,720,387
	ROPER TECHNOLOGIES INC DTD 09/01/2020 1.750% 02/15/2031 CALLABLE 7980516		600,642	597,690
	RWJ BARNABAS HEALTH DTD 11/02/2016 3.949% 07/01/2046 CALLABLE 7980516		45,571	54,810
	RWJ BARNABAS HEALTH DTD 11/02/2016 3.949% 07/01/2046 CALLABLE 7980518		6,027,873	7,326,210
	RWJ BARNABAS HEALTH DTD 10/30/2019 3.477% 07/01/2049 CALLABLE 7980516		210,000	237,010
	S&P GLOBAL INC DTD 11/26/2019 3.250% 12/01/2049 CALLABLE 7980516		94,891	105,147
	S&P GLOBAL INC DTD 08/13/2020 2.300% 08/15/2060 CALLABLE 7980516		32,563	33,311
	SEMPRA ENERGY DTD 01/12/2018 3.800% 02/01/2038 CALLABLE 7980518		6,241,246	7,107,329
	SEMPRA ENERGY DTD 01/12/2018 4.000% 02/01/2048 CALLABLE 7980518		2,622,998	3,217,131
	SHERWIN-WILLIAMS CO DTD 03/17/2020 3.300% 05/15/2050 CALLABLE 7980516		364,381	370,363
	SIMON PROPERTY GROUP LP DTD 01/25/2010 6.750% 02/01/2040 CALLABLE 7980518		3,474,877	4,282,930
	SIMON PROPERTY GROUP LP DTD 03/13/2012 4.750% 03/15/2042 CALLABLE 7980516		223,778	238,590
	SIMON PROPERTY GROUP LP DTD 11/23/2016 4.250% 11/30/2046 CALLABLE 7980516		76,475	81,290
	SIMON PROPERTY GROUP LP DTD 09/13/2019 3.250% 09/13/2049 CALLABLE 7980516		116,288	128,020
	SNAP-ON INC DTD 02/26/2018 4.100% 03/01/2048 CALLABLE 7980518		4,766,855	6,007,408

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		SNAP-ON INC DTD 04/30/2020 3.100% 05/01/2050 CALLABLE 7980518	3,633,179	4,150,655
		SOUTH CAROLINA ELEC&GAS DTD 01/27/2011 5.450% 02/01/2041 CALLABLE 7980516	238,410	244,062
		SOUTH CAROLINA ELEC&GAS DTD 05/22/2015 5.100% 06/01/2065 CALLABLE 7980516	465,960	527,930
		SOUTH CAROLINA ELEC&GAS DTD 05/22/2015 5.100% 06/01/2065 CALLABLE 7980518	4,541,903	5,121,708
		SOUTHERN BAPTIST HOSPITAL DTD 06/01/2015 4.857% 07/15/2045 CALLABLE 7980516	88,469	91,557
		SOUTHERN CAL EDISON DTD 01/14/2004 6.000% 01/15/2034 NON CALLABLE 7980516	422,828	452,394
		SOUTHERN CALIFORNIA EDISON DTD 01/22/2008 5.950% 02/01/2038 NON CALLABLE 7980516	103,180	108,686
		SOUTHERN CAL EDISON DTD 10/02/2013 4.650% 10/01/2043 CALLABLE 7980516	605,803	755,882
		SOUTHERN CAL EDISON DTD 03/24/2017 4.000% 04/01/2047 CALLABLE 7980516	87,770	88,095
		SOUTHERN CAL EDISON DTD 03/05/2018 4.125% 03/01/2048 CALLABLE 7980516	73,198	77,465
		SOUTHERN CAL EDISON DTD 01/09/2020 3.650% 02/01/2050 CALLABLE 7980508	1,192,735	1,272,107
		SOUTHERN CAL EDISON DTD 01/09/2020 3.650% 02/01/2050 CALLABLE 7980516	179,145	204,446
		SOUTHERN CALIF GAS CO DTD 03/13/2014 4.450% 03/15/2044 CALLABLE 7980516	730,539	920,911
		SOUTHERN CO DTD 05/24/2016 4.250% 07/01/2036 CALLABLE 7980516	727,569	858,599
		SOUTHERN CO DTD 05/24/2016 4.400% 07/01/2046 CALLABLE 7980518	4,813,450	6,289,500
		SOUTHERN COPPER CORP DTD 07/27/2005 7.500% 07/27/2035 NON CALLABLE 7980516	201,868	205,901
		SOUTHERN COPPER CORP DTD 11/08/2012 5.250% 11/08/2042 NON CALLABLE 7980516	369,878	382,060
		SOUTHERN COPPER CORP DTD 04/23/2015 5.875% 04/23/2045 NON CALLABLE 7980516	325,962	390,339
		SOUTHERN COPPER CORP DTD 04/23/2015 5.875% 04/23/2045 NON CALLABLE 7980518	6,944,301	9,078,996
		SOUTHWESTERN ELEC POWER DTD 03/26/2015 3.900% 04/01/2045 CALLABLE 7980516	230,829	286,942
		SOUTHWESTERN ELEC POWER DTD 01/22/2018 3.850% 02/01/2048 CALLABLE 7980516	371,458	429,937
		SOUTHWESTERN PUBLIC SERV DTD 10/06/2006 6.000% 10/01/2036 NON CALLABLE 7980516	183,360	184,241
		SOUTHWESTERN PUBLIC SERV DTD 08/09/2017 3.700% 08/15/2047 CALLABLE 7980516	117,078	141,718
		SOUTHWESTERN PUBLIC SERV DTD 06/18/2019 3.750% 06/15/2049 CALLABLE 7980516	131,244	134,038
		SOUTHWESTERN PUBLIC SERV DTD 05/18/2020 3.150% 05/01/2050 CALLABLE 7980516	485,776	543,900
		SPECTRA ENERGY PARTNERS DTD 03/12/2015 4.500% 03/15/2045 NON CALLABLE 7980516	150,861	157,757
		SPECTRA ENERGY PARTNERS DTD 03/12/2015 4.500% 03/15/2045 NON CALLABLE 7980518	2,887,710	3,505,710
		SPIRIT REALTY LP DTD 08/06/2020 3.200% 02/15/2031 CALLABLE 7980516	183,571	196,592
		STANFORD HEALTH CARE DTD 01/17/2018 3.795% 11/15/2048 CALLABLE 7980516	243,025	313,583
		STANFORD UNIVERSITY DTD 04/11/2017 3.647% 05/01/2048 CALLABLE 7980518	2,015,960	2,554,232
		STANFORD UNIVERSITY DTD 06/04/2020 2.413% 06/01/2050 CALLABLE 7980516	274,968	284,262
		STANLEY BLACK & DECKER I DTD 11/02/2020 2.750% 11/15/2050 CALLABLE 7980516	134,341	141,334
		STARBUCKS CORP DTD 11/22/2017 3.750% 12/01/2047 CALLABLE 7980516	201,702	210,240
		STARBUCKS CORP DTD 08/10/2018 4.500% 11/15/2048 CALLABLE 7980516	302,036	313,325
		STARBUCKS CORP DTD 05/07/2020 3.500% 11/15/2050 CALLABLE 7980518	3,795,085	4,024,160
		STRYKER CORP DTD 06/04/2020 2.900% 06/15/2050 CALLABLE 7980516	235,246	238,788
		SUNOCO LOGISTICS PARTNER DTD 01/10/2013 4.950% 01/15/2043 CALLABLE 7980516	154,230	155,112
		SUNOCO LOGISTICS PARTNER DTD 11/17/2014 5.350% 05/15/2045 CALLABLE 7980516	228,461	253,370
		SUTTER HEALTH DTD 10/29/2020 3.361% 08/15/2050 CALLABLE 7980516	297,298	321,119
		SYSCO CORPORATION DTD 09/22/2005 5.375% 09/21/2035 NON CALLABLE 7980516	130,916	132,850
		SYSCO CORPORATION DTD 09/28/2015 4.850% 10/01/2045 CALLABLE 7980516	375,369	399,111
		SYSCO CORP DTD 03/19/2018 4.450% 03/15/2048 CALLABLE 7980516	120,660	128,163
		SYSCO CORP DTD 04/02/2020 6.600% 04/01/2040 CALLABLE 7980516	644,989	672,870
		SYSCO CORP DTD 04/02/2020 6.600% 04/01/2050 CALLABLE 7980516	290,956	308,032
		TAMPA ELECTRIC DTD 06/05/2012 4.100% 06/15/2042 CALLABLE 7980516	135,814	169,238
		TARGET CORP DTD 06/26/2012 4.000% 07/01/2042 NON CALLABLE 7980518	3,642,577	4,772,727
		TARGET CORP DTD 10/20/2017 3.900% 11/15/2047 CALLABLE 7980516	332,800	334,782
		TEXAS HEALTH RESOURCES DTD 08/11/2020 2.328% 11/15/2050 CALLABLE 7980516	180,000	169,621
		TEXAS INSTRUMENTS INC DTD 05/07/2018 4.150% 05/15/2048 CALLABLE 7980516	167,705	167,246
		TEXAS INSTRUMENTS INC DTD 09/04/2019 2.250% 09/04/2029 CALLABLE 7980516	264,517	263,997
		3M COMPANY MEDIUM TERM NOTE DTD 10/02/2017 3.625% 10/15/2047 CALLABLE 7980516	89,938	89,428
		TIME WARNER CABLE INC DTD 11/15/2010 5.875% 11/15/2040 CALLABLE 7980516	1,177,024	1,468,236
		TIME WARNER CABLE INC DTD 09/12/2011 5.500% 09/01/2041 CALLABLE 7980516	309,829	321,213
		TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOTE DTD 04/01/2020 3.375% 04/01/2030 NON CALLABLE	104,643	105,295
		TRANSATLANTIC HOLDINGS DTD 11/23/2009 8.000% 11/30/2039 NON CALLABLE 7980518	2,709,785	3,206,588
		TRAVELERS COS INC DTD 08/25/2015 4.300% 08/25/2045 CALLABLE 7980516	95,152	99,147
		TRAVELERS COS INC DTD 05/11/2016 3.750% 05/15/2046 CALLABLE 7980516	316,320	331,573
		TRAVELERS COS INC DTD 05/22/2017 4.000% 05/30/2047 CALLABLE 7980516	375,901	395,777
		TRAVELERS COS INC DTD 03/07/2018 4.050% 03/07/2048 CALLABLE 7980518	3,441,969	4,595,273
		TRAVELERS COS INC DTD 03/04/2019 4.100% 03/04/2049 CALLABLE 7980508	508,659	526,708
		TRAVELERS COS INC DTD 04/27/2020 2.550% 04/27/2050 CALLABLE 7980508	782,828	789,525
		TRAVELERS COS INC DTD 04/27/2020 2.550% 04/27/2050 CALLABLE 7980516	296,429	315,810
		PRINCETON UNIVERSITY DTD 06/15/2020 2.516% 07/01/2050 CALLABLE 7980516	105,011	104,818
		DARTMOUTH COLLEGE DTD 04/12/2016 3.474% 06/01/2046 NON CALLABLE 7980518	2,999,850	3,375,540
		BOSTON UNIVERSITY DTD 08/17/2018 4.061% 10/01/2048 CALLABLE 7980516	97,785	94,959
		TUFTS UNIVERSITY DTD 03/29/2012 5.017% 04/15/2112 NON CALLABLE 7980516	36,369	52,181
		TYSON FOODS INC DTD 09/28/2018 5.100% 09/28/2048 CALLABLE 7980518	4,274,513	5,398,613
		UDR INC DTD 08/15/2019 3.000% 08/15/2031 CALLABLE 7980516	135,387	137,879
		UDR INC MEDIUM TERM NOTE DTD 10/11/2019 3.100% 11/01/2034 CALLABLE 7980518	3,683,609	4,162,981
		UDR INC MEDIUM TERM NOTE DTD 12/14/2020 1.900% 03/15/2033 CALLABLE 7980516	158,392	160,035
		UNILEVER CAPITAL CORP DTD 11/12/2002 5.900% 11/15/2032 NON CALLABLE 7980516	133,233	132,515
		UNION ELECTRIC CO DTD 09/11/2012 3.900% 09/15/2042 CALLABLE 7980516	350,863	353,974
		UNION ELECTRIC CO DTD 04/06/2015 3.650% 04/15/2045 CALLABLE 7980516	82,304	82,794
		UNION ELECTRIC CO DTD 04/06/2018 4.000% 04/01/2048 CALLABLE 7980516	106,927	107,131
		UNION ELECTRIC CO DTD 10/01/2019 3.250% 10/01/2049 CALLABLE 7980516	475,910	487,471
		UNION PACIFIC CORP DTD 08/12/2014 4.150% 01/15/2045 CALLABLE 7980516	226,655	229,628
		UNION PACIFIC CORP DTD 01/29/2015 3.375% 02/01/2035 CALLABLE 7980516	794,044	936,232
		UNION PACIFIC CORP DTD 10/29/2015 4.050% 11/15/2045 CALLABLE 7980516	163,222	166,100
		UNION PACIFIC CORP DTD 10/29/2015 4.375% 11/15/2065 CALLABLE 7980508	745,641	978,260
		UNION PACIFIC CORP DTD 10/29/2015 4.375% 11/15/2065 CALLABLE 7980516	1,005,864	1,319,666
		UNION PACIFIC CORP DTD 08/08/2016 3.350% 08/15/2046 CALLABLE 7980516	238,965	240,048
		UNION PACIFIC CORP DTD 09/19/2017 3.600% 09/15/2037 CALLABLE 7980516	202,178	204,134
		UNION PACIFIC CORP DTD 09/19/2017 3.600% 09/15/2037 CALLABLE 7980518	6,820,034	8,077,874
		UNION PACIFIC CORP DTD 06/08/2018 4.375% 09/10/2038 CALLABLE 7980516	137,599	138,309
		UNION PACIFIC CORP MEDIUM TERM NOTE DTD 08/05/2019 3.550% 08/15/2039 CALLABLE 7980516	121,305	121,539

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	UNION PACIFIC CORP DTD 08/05/2019 3.950% 08/15/2059 CALLABLE 7980516		151,054	154,033
	UNION PACIFIC CORP DTD 03/20/2020 3.839% 03/20/2060 CALLABLE 7980516		327,505	340,406
	UNION PACIFIC CORP DTD 01/31/2020 3.750% 02/05/2070 CALLABLE 7980508		1,191,550	1,209,590
	UNITED PARCEL SERVICE DTD 11/12/2010 4.875% 11/15/2040 CALLABLE 7980516		95,237	96,133
	UNITED PARCEL SERVICE DTD 11/14/2017 3.750% 11/15/2047 CALLABLE 7980518		3,989,960	5,071,560
	UNITED PARCEL SERVICE DTD 08/16/2019 3.400% 09/01/2049 CALLABLE 7980516		463,998	483,405
	UNITED PARCEL SERVICE DTD 03/24/2020 5.200% 04/01/2040 CALLABLE 7980516		353,980	355,105
	UNITED PARCEL SERVICE DTD 03/24/2020 5.300% 04/01/2050 CALLABLE 7980516		211,546	218,508
	UNITED TECHNOLOGIES CORP DTD 04/29/2005 5.400% 05/01/2035 NON CALLABLE 7980516		649,358	749,353
	UNITED TECHNOLOGIES CORP DTD 06/01/2012 4.500% 06/01/2042 NON CALLABLE 7980516		528,246	534,644
	UNITED TECHNOLOGIES CORP DTD 05/04/2015 4.150% 05/15/2045 NON CALLABLE 7980516		475,359	632,960
	UNITED TECHNOLOGIES CORP DTD 11/01/2016 3.750% 11/01/2046 CALLABLE 7980516		123,018	124,604
	UNITED TECHNOLOGIES CORP DTD 05/04/2017 4.050% 05/04/2047 CALLABLE 7980516		343,283	348,807
	UNITED TECHNOLOGIES CORP DTD 08/16/2018 4.450% 11/16/2038 CALLABLE 7980518		5,569,130	6,304,750
	UNITED TECHNOLOGIES CORP DTD 08/16/2018 4.625% 11/16/2048 CALLABLE 7980518		5,653,200	6,788,000
	UNITEDHEALTH GROUP INC DTD 12/15/2007 6.500% 06/15/2037 NON CALLABLE 7980516		96,304	111,988
	UNITEDHEALTH GROUP INC MEDIUM TERM NOTE DTD 11/10/2011 4.625% 11/15/2041 CALLABLE 7980516		79,555	82,036
	UNITEDHEALTH GROUP INC DTD 03/08/2012 4.375% 03/15/2042 CALLABLE 7980516		108,912	131,732
	UNITEDHEALTH GROUP INC DTD 07/23/2015 4.750% 07/15/2045 NON CALLABLE 7980518		2,589,314	3,657,992
	UNITEDHEALTH GROUP INC DTD 12/20/2016 4.200% 01/15/2047 CALLABLE 7980516		135,206	138,693
	UNITEDHEALTH GROUP INC DTD 06/19/2018 4.250% 06/15/2048 CALLABLE 7980516		1,188,678	1,221,836
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.500% 08/15/2039 CALLABLE 7980516		492,605	517,485
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.875% 08/15/2059 CALLABLE 7980516		235,523	245,991
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.875% 08/15/2059 CALLABLE 7980518		2,477,800	3,236,725
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980508		1,398,197	1,411,616
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980516		209,941	215,894
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980518		2,635,868	2,687,053
	UNITEDHEALTH GROUP INC DTD 05/18/2020 3.125% 05/15/2060 CALLABLE 7980516		273,357	290,213
	UNIVERSITY OF CHICAGO DTD 09/13/2018 4.003% 10/01/2053 CALLABLE 7980516		51,273	52,918
	UNIVERSITY OF CHICAGO DTD 09/02/2020 2.547% 04/01/2050 CALLABLE 7980516		420,000	420,974
	UNIVERSITY OF PENNSYLVANIA DTD 08/06/2019 3.610% 02/15/2119 CALLABLE 7980516		181,364	197,094
	UNIVERSITY OF PENNSYLVANIA TRUSTEES DTD 07/14/2020 2.396% 10/01/2050 CALLABLE 7980516		45,669	45,902
	UNIV OF SOUTHERN CALIFORNIA DTD 04/18/2017 3.841% 10/01/2047 CALLABLE 7980516		145,567	183,740
	VALERO ENERGY CORP DTD 06/08/2007 6.625% 06/15/2037 NON CALLABLE 7980516		557,624	598,586
	VENTAS REALTY LP DTD 01/14/2015 4.375% 02/01/2045 CALLABLE 7980518		3,210,970	3,906,735
	VERIZON COMMUNICATIONS DTD 02/21/2015 5.012% 08/21/2054 NON CALLABLE 7980518		16,410,688	21,946,619
	VERIZON COMMUNICATIONS DTD 07/15/2015 4.272% 01/15/2036 NON CALLABLE 7980508		1,026,366	1,240,280
	VERIZON COMMUNICATIONS DTD 03/13/2015 4.522% 09/15/2048 NON CALLABLE 7980516		105,980	104,326
	VERIZON COMMUNICATIONS DTD 08/01/2016 4.125% 08/15/2046 CALLABLE 7980516		101,269	98,156
	VERIZON COMMUNICATIONS DTD 02/03/2017 4.812% 03/15/2039 NON CALLABLE 7980516		869,773	867,572
	VERIZON COMMUNICATIONS DTD 02/03/2017 4.812% 03/15/2039 NON CALLABLE 7980518		7,973,709	8,502,209
	VERIZON COMMUNICATIONS INC DTD 03/16/2017 5.500% 03/16/2047 NON CALLABLE 7980516		130,708	131,107
	VERIZON COMMUNICATIONS INC DTD 08/10/2017 4.500% 08/10/2033 NON CALLABLE 7980516		931,517	1,186,101
	VERIZON COMMUNICATIONS DTD 03/20/2020 4.000% 03/22/2050 CALLABLE 7980516		1,938,927	1,881,643
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.650% 11/20/2040 CALLABLE 7980508		3,352,311	3,327,192
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.650% 11/20/2040 CALLABLE 7980516		1,959,243	1,964,003
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.875% 11/20/2050 CALLABLE 7980516		1,276,492	1,249,424
	VERIZON COMMUNICATIONS DTD 11/20/2020 3.000% 11/20/2060 CALLABLE 7980508		4,130,063	4,156,315
	VERIZON COMMUNICATIONS DTD 11/20/2020 3.000% 11/20/2060 CALLABLE 7980516		1,053,225	1,020,140
	VERISK ANALYTICS INC DTD 05/15/2015 5.500% 06/15/2045 CALLABLE 7980518		3,492,142	4,959,535
	VIACOM INC DTD 04/12/2006 6.875% 04/30/2036 NON CALLABLE 7980516		329,108	361,608
	VIACOM INC DTD 03/15/2013 4.375% 03/15/2043 NON CALLABLE 7980518		5,512,044	6,945,862
	VIACOM INC DTD 03/11/2014 5.250% 04/01/2044 CALLABLE 7980516		82,865	110,457
	VIRGINIA ELEC & POWER CO DTD 12/04/2007 6.350% 11/30/2037 NON CALLABLE 7980516		162,599	196,117
	VIRGINIA ELEC & POWER CO DTD 11/06/2008 8.875% 11/15/2038 NON CALLABLE 7980516		679,614	723,122
	VISA INC DTD 12/14/2015 4.150% 12/14/2035 CALLABLE 7980516		147,936	181,971
	VISA INC DTD 12/14/2015 4.300% 12/14/2045 CALLABLE 7980516		834,438	856,088
	VISA INC DTD 12/14/2015 4.300% 12/14/2045 CALLABLE 7980518		10,264,089	12,019,469
	VISA INC DTD 09/11/2017 3.650% 09/15/2047 CALLABLE 7980516		167,503	169,197
	VISA INC DTD 04/02/2020 2.700% 04/15/2040 CALLABLE 7980508		3,274,579	3,274,890
	VISA INC DTD 08/17/2020 2.000% 08/15/2050 CALLABLE 7980516		656,622	678,086
	VULCAN MATERIALS CO DTD 06/15/2017 4.500% 06/15/2047 CALLABLE 7980518		5,046,983	6,323,972
	WEC ENERGY GROUP INC DTD 10/09/2020 1.800% 10/15/2030 CALLABLE 7980516		306,703	305,900
	WRKCO INC DTD 06/03/2020 3.000% 06/15/2033 CALLABLE 7980516		241,945	241,707
	WACHOVIA BANK NA MEDIUM TERM NOTE DTD 12/07/2007 6.600% 01/15/2038 NON CALLABLE 7980516		251,605	259,072
	WAL-MART STORES INC DTD 10/25/2010 5.000% 10/25/2040 NON CALLABLE 7980516		85,770	85,706
	WAL-MART STORES INC DTD 04/18/2011 5.625% 04/15/2041 NON CALLABLE 7980516		183,742	183,649
	WAL-MART STORES INC DTD 04/11/2013 4.000% 04/11/2043 CALLABLE 7980508		942,954	1,111,317
	WAL-MART STORES INC DTD 04/11/2013 4.000% 04/11/2043 CALLABLE 7980516		147,166	173,443
	WALMART INC DTD 06/27/2018 3.950% 06/28/2038 CALLABLE 7980516		376,213	484,736
	WALMART INC DTD 06/27/2018 4.050% 06/29/2048 CALLABLE 7980516		285,067	291,766
	WALMART INC DTD 06/27/2018 4.050% 06/29/2048 CALLABLE 7980518		2,657,874	3,528,330
	WALMART INC DTD 09/24/2019 2.950% 09/24/2049 CALLABLE 7980516		1,250,143	1,377,823
	WALMART INC DTD 09/24/2019 2.950% 09/24/2049 CALLABLE 7980518		4,926,400	5,764,950
	WALGREENS BOOTS ALLIANCE INC DTD 04/15/2020 4.100% 04/15/2050 CALLABLE 7980516		88,590	89,971
	WASHINGTON GAS LIGHT CO MEDIUM TERM NOTE DTD 09/16/2016 3.796% 09/15/2046 CALLABLE 798051		494,485	506,847
	WASHINGTON GAS LIGHT CO MEDIUM TERM NOTE DTD 09/13/2019 3.650% 09/15/2049 CALLABLE 798051		110,137	114,404
	WASTE MANAGEMENT INC DTD 02/26/2015 3.900% 03/01/2035 CALLABLE 7980516		372,165	367,338
	WASTE MANAGEMENT INC DTD 02/26/2015 4.100% 03/01/2045 CALLABLE 7980518		4,636,446	5,807,455
	WASTE MANAGEMENT INC DTD 05/22/2019 4.150% 07/15/2049 CALLABLE 7980516		133,342	139,935
	WASTE MGMT INC DTD 11/17/2020 2.500% 11/15/2050 CALLABLE 7980508		1,476,150	1,497,354
	WASTE MANAGEMENT INC DTD 11/17/2020 1.500% 03/15/2031 CALLABLE 7980516		1,122,921	1,124,320
	ANTHEM INC DTD 08/12/2014 4.850% 08/15/2054 CALLABLE 7980516		86,478	89,248
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 11/04/2014 4.650% 11/04/2044 NON CALLABLE 798		434,415	481,020
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 11/17/2015 4.900% 11/17/2045 NON CALLABLE 798		323,379	332,978

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 06/14/2016 4.400% 06/14/2046 NON CALLABLE 798		2,870,643	3,442,533
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 12/08/2016 4.750% 12/07/2046 NON CALLABLE 798		865,016	1,099,342
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 12/08/2016 4.750% 12/07/2046 NON CALLABLE 798		2,648,776	3,402,724
	WELLS FARGO & COMPANY DTD 02/07/2005 5.375% 02/07/2035 NON CALLABLE 7980516		116,762	143,649
	WELLS FARGO & COMPANY DTD 11/26/2013 5.606% 01/15/2044 NON CALLABLE 7980516		83,215	85,038
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/30/2020 VAR CPN 04/04/2031 CALLABLE 7980516		1,248,770	1,259,227
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/30/2020 VAR CPN 04/04/2051 CALLABLE 7980516		1,071,139	1,094,339
	WELLS FARGO & COMPANY DTD 04/30/2020 VAR CPN 04/30/2041 CALLABLE 7980508		1,056,484	1,087,800
	WELLS FARGO & COMPANY DTD 04/30/2020 VAR CPN 04/30/2041 CALLABLE 7980516		2,475,408	2,550,891
	EVERGY KANSAS CENTRAL DTD 11/13/2015 4.250% 12/01/2045 CALLABLE 7980516		506,807	536,362
	WESTLAKE CHEMICAL CORP DTD 02/15/2017 5.000% 08/15/2046 CALLABLE 7980516		124,674	136,240
	WESTLAKE CHEMICAL CORP DTD 11/28/2017 4.375% 11/15/2047 CALLABLE 7980508		435,890	475,508
	WESTLAKE CHEMICAL CORP DTD 11/28/2017 4.375% 11/15/2047 CALLABLE 7980518		5,238,620	6,153,074
	WEYERHAEUSER CO DTD 09/15/2002 7.375% 03/15/2032 NON CALLABLE 7980518		3,214,792	3,539,056
	WILLIAMS PARTNERS LP MEDIUM TERM NOTE DTD 03/03/2015 5.100% 09/15/2045 CALLABLE 7980518		7,022,228	8,390,932
	WILLIAMS PARTNERS LP DTD 03/05/2018 4.850% 03/01/2048 CALLABLE 7980516		68,032	73,750
	WILLIAMS PARTNERS DTD 03/04/2014 5.400% 03/04/2044 CALLABLE 7980516		707,164	778,119
	WILLIS NORTH AMERICA INC DTD 09/10/2019 3.875% 09/15/2049 CALLABLE 7980516		87,831	103,641
	WILLIS-KNIGHTON MED CTR DTD 10/25/2018 4.813% 09/01/2048 CALLABLE 7980516		202,792	220,526
	WISCONSIN PUBLIC SERVICE DTD 11/21/2013 4.752% 11/01/2044 NON CALLABLE 7980516		245,000	331,755
	WISCONSIN PUBLIC SERVICE DTD 08/14/2019 3.300% 09/01/2049 CALLABLE 7980516		39,501	40,276
	WYETH DTD 11/14/2005 6.000% 02/15/2036 NON CALLABLE 7980516		328,860	402,781
	WYETH DTD 03/27/2007 5.950% 04/01/2037 NON CALLABLE 7980518		8,558,238	10,036,809
	YALE UNIVERSITY DTD 06/09/2020 1.482% 04/15/2030 CALLABLE 7980516		162,582	164,229
	YALE UNIVERSITY DTD 06/09/2020 2.402% 04/15/2050 CALLABLE 7980516		272,141	278,988
	ZOETIS INC DTD 08/01/2013 4.700% 02/01/2043 CALLABLE 7980516		166,642	171,171
	ZOETIS INC DTD 08/01/2013 4.700% 02/01/2043 CALLABLE 7980518		2,408,449	3,387,821
	ZOETIS INC DTD 08/20/2018 4.450% 08/20/2048 CALLABLE 7980516		663,830	677,973
	ZOETIS INC DTD 05/12/2020 3.000% 05/15/2050 CALLABLE 7980516		107,613	110,251
	AT&T INC DTD 09/18/2020 3.500% 09/15/2053 144A PRIVATE PLACEMENT 7980516		1,323,433	1,353,987
	AT&T INC DTD 09/18/2020 3.500% 09/15/2053 144A PRIVATE PLACEMENT 7980518		3,478,301	3,602,288
	AT&T INC DTD 09/18/2020 3.550% 09/15/2055 144A PRIVATE PLACEMENT 7980516		4,118,251	4,121,979
	AT&T INC DTD 09/18/2020 3.550% 09/15/2055 144A PRIVATE PLACEMENT 7980518		10,936,284	12,726,710
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980508		1,376,778	1,413,636
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980516		175,962	176,705
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980518		23,711,310	29,293,567
	AT&T INC DTD 12/07/2020 3.800% 12/01/2057 CALLABLE 144A PRIVATE PLACEMENT 7980516		1,235,245	1,237,209
	AMERICAN TRANSMISSION SY DTD 09/25/2014 5.000% 09/01/2044 CALLABLE 144A PRIVATE PLACEMENT ;		299,648	287,363
	AMGEN INC DTD 08/17/2020 2.770% 09/01/2053 CALLABLE 144A PRIVATE PLACEMENT 7980518		3,086,326	3,148,667
	BAYER US FINANCE II LLC DTD 06/25/2018 4.625% 06/25/2038 CALLABLE 144A PRIVATE PLACEMENT 7980		569,263	583,397
	BAYER US DTD 07/15/2018 4.700% 07/15/2064 NON CALLABLE 144A PRIVATE PLACEMENT 7980508		798,885	958,856
	BAYER US DTD 07/15/2018 4.700% 07/15/2064 NON CALLABLE 144A PRIVATE PLACEMENT 7980516		179,749	215,743
	BERKSHIRE HATHAWAY ENERG DTD 03/27/2020 4.250% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT		96,385	97,154
	BERKSHIRE HATHAWAY ENERG DTD 03/27/2020 4.250% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT		2,016,252	2,325,207
	BERKSHIRE HATHAWAY ENERGY CO DTD 10/29/2020 2.850% 05/15/2051 CALLABLE 144A PRIVATE PLACEM		2,220,978	2,242,501
	BERKSHIRE HATHAWAY ENERGY CO DTD 10/29/2020 2.850% 05/15/2051 CALLABLE 144A PRIVATE PLACEM		604,448	627,489
	BLACKSTONE HOLDINGS FINA DTD 08/17/2012 6.250% 08/15/2042 NON CALLABLE 144A PRIVATE PLACEM		4,786,849	6,033,700
	CAMERON LNG LLC DTD 12/13/2019 3.402% 01/15/2038 CALLABLE 144A PRIVATE PLACEMENT 7980516		471,067	463,386
	CAMERON LNG LLC DTD 12/13/2019 3.701% 01/15/2039 CALLABLE 144A PRIVATE PLACEMENT 7980516		292,992	293,179
	CARLYLE HOLDINGS II FIN DTD 03/28/2013 5.625% 03/30/2043 NON CALLABLE 144A PRIVATE PLACEMENT		4,367,013	5,323,684
	CATERPILLAR INC DTD 08/15/2012 3.803% 08/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 798051		2,833,108	3,227,795
	DELL INT LLC / EMC CORP DTD 03/20/2019 5.300% 10/01/2029 CALLABLE 144A PRIVATE PLACEMENT 798C		324,549	343,266
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.100% 07/15/2036 CALLABLE 144A PRIVATE PLACEMENT 7		291,450	317,959
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.350% 07/15/2046 CALLABLE 144A PRIVATE PLACEMENT 7		701,803	763,974
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.350% 07/15/2046 CALLABLE 144A PRIVATE PLACEMENT 7		1,595,673	2,344,871
	DISCOVERY COMMUNICATIONS LLC DTD 09/21/2020 4.000% 09/15/2055 CALLABLE 144A PRIVATE PLACEM		526,209	576,440
	DISCOVERY COMMUNICATIONS LLC DTD 09/21/2020 4.000% 09/15/2055 CALLABLE 144A PRIVATE PLACEM		4,689,581	6,243,455
	ERAC USA FINANCE LLC DTD 03/15/2012 5.625% 03/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 7		174,244	175,536
	ERAC USA FINANCE LLC DTD 03/15/2012 5.625% 03/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 7		6,389,697	8,369,568
	EAST OHIO GAS CO DTD 06/16/2020 2.000% 06/15/2030 CALLABLE 144A PRIVATE PLACEMENT 7980516		98,514	98,462
	EAST OHIO GAS CO DTD 06/16/2020 3.000% 06/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516		115,716	119,906
	EMPOWER FINANCE 2020 LP DTD 09/17/2020 3.075% 09/17/2051 CALLABLE 144A PRIVATE PLACEMENT 79		269,883	282,356
	GE CAPITAL FUNDING LLC DTD 05/18/2020 4.050% 05/15/2027 CALLABLE 144A PRIVATE PLACEMENT 798C		3,090,942	3,203,172
	GUARDIAN LIFE INSURANCE DTD 06/19/2014 4.875% 06/19/2064 NON CALLABLE 144A PRIVATE PLACEME		2,940,118	3,936,923
	GUARDIAN LIFE INSURANCE DTD 01/22/2020 3.700% 01/22/2070 CALLABLE 144A PRIVATE PLACEMENT 79		106,139	112,104
	JOHNSON (S.C.) & SON INC DTD 10/16/2015 4.750% 10/15/2046 CALLABLE 144A PRIVATE PLACEMENT 79		5,544,033	6,088,430
	KKR GROUP FINANCE CO III DTD 05/29/2014 5.125% 06/01/2044 CALLABLE 144A PRIVATE PLACEMENT 79		4,183,967	5,434,371
	KEYSPAN GAS EAST CORP DTD 03/31/2011 5.819% 04/01/2041 NON CALLABLE 144A PRIVATE PLACEMENT		174,661	175,674
	LIBERTY MUTUAL GROUP INC DTD 09/27/2019 3.951% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7		3,607,925	5,412,700
	MASSACHUSETTS ELECTRIC DTD 11/24/2020 1.729% 11/24/2030 CALLABLE 144A PRIVATE PLACEMENT 79		241,034	240,408
	MOTIVA ENTERPRISES LLC DTD 01/11/2010 6.850% 01/15/2040 NON CALLABLE 144A PRIVATE PLACEMENT		354,802	372,444
	NARRAGANSETT ELECTRIC DTD 04/09/2020 3.395% 04/09/2030 CALLABLE 144A PRIVATE PLACEMENT 798		80,083	79,389
	NATIONWIDE MUTUAL INSURANCE DTD 04/30/2020 4.350% 04/30/2050 CALLABLE 144A PRIVATE PLACEMI		3,142,661	3,700,368
	NEW ENGLAND POWER CO DTD 12/05/2017 3.800% 12/05/2047 CALLABLE 144A PRIVATE PLACEMENT 79		282,996	283,322
	NEW ENGLAND POWER CO DTD 12/05/2017 3.800% 12/05/2047 CALLABLE 144A PRIVATE PLACEMENT 79		3,476,410	4,131,785
	NEW ENGLAND POWER CO DTD 10/06/2020 2.807% 10/06/2050 CALLABLE 144A PRIVATE PLACEMENT 79		117,588	121,415
	NEW YORK LIFE INSURANCE DTD 10/08/2009 6.750% 11/15/2039 NON CALLABLE 144A PRIVATE PLACEME		160,683	162,793
	NEW YORK LIFE INSURANCE DTD 10/08/2009 6.750% 11/15/2039 NON CALLABLE 144A PRIVATE PLACEME		2,556,573	3,031,052
	NEW YORK LIFE INSURANCE DTD 04/04/2019 4.450% 05/15/2069 CALLABLE 144A PRIVATE PLACEMENT 79		100,715	107,497
	NEW YORK LIFE INSURANCE DTD 04/04/2019 4.450% 05/15/2069 CALLABLE 144A PRIVATE PLACEMENT 79		2,978,340	4,031,130
	NORTHWESTERN MUTUAL LIFE DTD 09/26/2017 3.850% 09/30/2047 CALLABLE 144A PRIVATE PLACEMENT		1,799,743	2,366,019
	NORTHWESTERN MUTUAL LIFE DTD 09/20/2019 3.625% 09/30/2059 CALLABLE 144A PRIVATE PLACEMENT		268,583	313,713
	NUCOR CORP DTD 12/07/2020 2.979% 12/15/2055 CALLABLE 144A PRIVATE PLACEMENT 7980516		251,786	244,503
	NUCOR CORP DTD 12/07/2020 2.979% 12/15/2055 CALLABLE 144A PRIVATE PLACEMENT 7980518		4,392,863	4,265,804
	NUTRITION & BIOSCIENCES DTD 09/16/2020 3.268% 11/15/2040 CALLABLE 144A PRIVATE PLACEMENT 79		145,508	150,444

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		NUTRITION & BIOSCIENCES DTD 09/16/2020 3.468% 12/01/2050 CALLABLE 144A PRIVATE PLACEMENT 79	106,650	108,628
		ONCOR ELEC DELIVERY CO LLC DTD 09/23/2020 5.350% 10/01/2052 CALLABLE 144A PRIVATE PLACEMENT	83,945	83,698
		PACIFIC LIFECORP DTD 09/15/2020 3.350% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980518	5,390,282	6,035,495
		POLAR TANKERS INC DTD 05/10/2007 5.951% 05/10/2037 NON CALLABLE 144A PRIVATE PLACEMENT 7980	4,001,200	4,337,410
		SABAL TRAIL TRANSMISSION DTD 04/30/2018 4.682% 05/01/2038 CALLABLE 144A PRIVATE PLACEMENT 7	388,494	406,191
		SECURIAN FINANCIAL GROUP DTD 04/05/2018 4.800% 04/15/2048 NON CALLABLE 144A PRIVATE PLACEMI	3,754,654	4,675,810
		T-MOBILE USA INC DTD 04/09/2020 4.375% 04/15/2040 CALLABLE 144A PRIVATE PLACEMENT 7980518	3,093,515	3,343,814
		T-MOBILE USA INC DTD 04/09/2020 4.500% 04/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	471,731	499,523
		T-MOBILE USA INC DTD 04/09/2020 4.500% 04/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	106,367	111,005
		T-MOBILE USA, INC DTD 06/24/2020 2.550% 02/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980508	3,259,381	3,260,467
		T-MOBILE USA INC DTD 10/06/2020 3.000% 02/15/2041 CALLABLE 144A PRIVATE PLACEMENT 7980516	830,367	870,845
		T-MOBILE USA INC DTD 10/06/2020 3.300% 02/15/2051 CALLABLE 144A PRIVATE PLACEMENT 7980516	770,474	802,487
		T-MOBILE USA INC DTD 10/28/2020 2.250% 11/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980516	238,534	246,322
		T-MOBILE USA INC DTD 10/28/2020 3.600% 11/15/2060 CALLABLE 144A PRIVATE PLACEMENT 7980516	213,820	228,210
		TEACHERS INSUR & ANNUITY DTD 12/16/2009 6.850% 12/16/2039 NON CALLABLE 144A PRIVATE PLACEMI	378,800	457,740
		TEACHERS INSUR & ANNUITY DTD 09/18/2014 4.900% 09/15/2044 NON CALLABLE 144A PRIVATE PLACEMI	552,298	683,669
		TEACHERS INSUR & ANNUITY DTD 05/07/2020 3.300% 05/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7	89,347	92,626
		TEXAS EASTERN TRANSMISSION DTD 01/09/2018 4.150% 01/15/2048 CALLABLE 144A PRIVATE PLACEMEN	347,065	399,791
		TRISTATE GENERATION & TRANSMISSION DTD 06/08/2010 6.000% 06/15/2040 NON CALLABLE 144A PRIV	124,404	124,046
		UPJOHN INC DTD 06/22/2020 3.850% 06/22/2040 CALLABLE 144A PRIVATE PLACEMENT 7980508	770,133	790,069
		UPJOHN INC DTD 06/22/2020 3.850% 06/22/2040 CALLABLE 144A PRIVATE PLACEMENT 7980516	577,600	592,552
		UPJOHN INC DTD 06/22/2020 4.000% 06/22/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	3,315,155	3,437,070
		VERIZON COMMUNICATIONS INC DTD 10/06/2020 2.987% 10/30/2056 NON CALLABLE 144A PRIVATE PLAC	669,370	659,330
		VERIZON COMMUNICATIONS INC DTD 10/06/2020 2.987% 10/30/2056 NON CALLABLE 144A PRIVATE PLAC	7,063,791	8,145,488
		WEA FINANCE LLC/WESTFIELD DTD 09/17/2014 4.750% 09/17/2044 CALLABLE 144A PRIVATE PLACEMENT	3,488,905	3,785,285
			1,640,390,418	1,901,943,205

Foreign Bonds

AMERICA MOVIL SAB DE CV DTD 02/25/2005 6.375% 03/01/2035 CALLABLE 7980516	184,066	187,917
AMERICA MOVIL SAB DE CV DTD 02/25/2005 6.375% 03/01/2035 CALLABLE 7980518	4,616,298	5,261,760
AMERICA MOVIL SAB DE CV DTD 03/30/2010 6.125% 03/30/2040 NON CALLABLE 7980516	331,778	334,478
AMERICA MOVIL SAB DE CV DTD 07/16/2012 4.375% 07/16/2042 NON CALLABLE 7980516	179,564	181,640
AMERICA MOVIL SAB DE CV DTD 04/22/2019 4.375% 04/22/2049 CALLABLE 7980516	522,147	525,284
ARCH CAPITAL GROUP LTD DTD 05/04/2004 7.350% 05/01/2034 NON CALLABLE 7980518	2,079,147	2,278,575
ARCH CAPITAL GROUP LTD DTD 06/30/2020 3.635% 06/30/2050 CALLABLE 7980508	549,310	581,885
ASTRAZENECA PLC DTD 09/12/2007 6.450% 09/15/2037 CALLABLE 7980516	928,107	933,739
ASTRAZENECA PLC DTD 09/18/2012 4.000% 09/18/2042 NON CALLABLE 7980516	515,462	512,280
ASTRAZENECA PLC DTD 08/06/2020 1.375% 08/06/2030 CALLABLE 7980516	557,200	559,254
AUST & NZ BANKING GROUP DTD 11/25/2020 VAR CPN 11/25/2035 CALLABLE 144A PRIVATE PLACEMENT 7	1,240,305	1,254,809
BAE SYSTEMS PLC DTD 09/15/2020 3.000% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	2,197,336	2,191,182
BAE SYSTEMS PLC DTD 09/15/2020 3.000% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	160,467	161,730
BAE SYSTEMS PLC DTD 09/15/2020 1.900% 02/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980516	120,866	121,314
BHP BILLITON FIN USA LTD DTD 09/30/2013 5.000% 09/30/2043 NON CALLABLE 7980516	304,420	316,250
BACARDI LTD DTD 04/30/2018 5.150% 05/15/2038 CALLABLE 144A PRIVATE PLACEMENT 7980518	3,043,500	3,837,270
BARCLAYS BANK PLC DTD 01/10/2017 4.950% 01/10/2047 NON CALLABLE 7980516	370,374	443,781
BARCLAYS PLC DTD 09/23/2020 VAR CPN 09/23/2035 CALLABLE 7980516	267,655	292,556
BARRICK GOLD CORP DTD 04/03/2012 5.250% 04/01/2042 NON CALLABLE 7980516	360,811	379,313
BARRICK AUSTRALIA FINANCE DTD 10/16/2009 5.950% 10/15/2039 NON CALLABLE 7980516	884,984	1,058,202
BELL CANADA DTD 05/13/2019 4.300% 07/29/2049 CALLABLE 7980516	689,597	713,705
BRITISH COLUMBIA DTD 08/29/1996 7.250% 09/01/2036 NON CALLABLE 7980516	216,076	198,874
CANADIAN NATL RAILWAY DTD 02/06/2018 3.650% 02/03/2048 CALLABLE 7980516	155,856	196,398
CANADIAN NATL RESOURCES DTD 09/16/2002 6.450% 06/30/2033 NON CALLABLE 7980516	447,757	525,608
CANADIAN NATL RESOURCES DTD 12/01/2004 5.850% 02/01/2035 NON CALLABLE 7980516	169,002	169,987
CANADIAN NATL RESOURCES DTD 03/19/2007 6.250% 03/15/2038 NON CALLABLE 7980516	522,920	590,854
CANADIAN NATL RESOURCES DTD 01/17/2008 6.750% 02/01/2039 NON CALLABLE 7980516	118,753	131,667
CANADIAN NATL RESOURCES MEDIUM TERM NOTE DTD 05/30/2017 4.950% 06/01/2047 CALLABLE 798051	2,997,660	3,810,180
CANADIAN PACIFIC RR CO DTD 05/08/2007 5.950% 05/15/2037 NON CALLABLE 7980516	132,009	133,799
CANADIAN PACIFIC RR CO DTD 09/11/2015 4.800% 09/15/2035 CALLABLE 7980516	126,144	124,997
CANADIAN PACIFIC RR CO DTD 09/11/2015 6.125% 09/15/2115 CALLABLE 7980508	712,784	1,004,580
CANADIAN PACIFIC RR CO DTD 09/11/2015 6.125% 09/15/2115 CALLABLE 7980516	95,038	133,944
CHILE REP SR GLBL NT DTD 06/25/2019 3.500% 01/25/2050 CALLABLE 7980516	579,703	568,017
REPUBLIC OF CHILE DTD 01/27/2020 2.550% 01/27/2032 CALLABLE 7980516	638,917	645,000
CHINA (PEOPLE'S) DTD 10/21/2020 2.250% 10/21/2050 NON CALLABLE 144A PRIVATE PLACEMENT 798051	384,592	391,832
COCA-COLA FEMSA SAB CV DTD 11/26/2013 5.250% 11/26/2043 NON CALLABLE 7980516	209,059	211,364
COCA-COLA FEMSA SAB CV DTD 01/22/2020 2.750% 01/22/2030 CALLABLE 7980516	425,972	419,461
COLOMBIA REPUBLIC DTD 10/20/2009 6.125% 01/18/2041 NON CALLABLE 7980516	250,800	254,600
REPUBLIC OF COLOMBIA DTD 01/28/2014 5.625% 02/26/2044 CALLABLE 7980516	767,126	764,050
COLOMBIA REPUBLIC DTD 01/28/2015 5.000% 06/15/2045 CALLABLE 7980516	231,325	231,800
REPUBLIC OF COLUMBIA DTD 01/30/2020 3.000% 01/30/2030 CALLABLE 7980516	261,004	262,003
COLOMBIA REP OF DTD 06/04/2020 3.125% 04/15/2031 CALLABLE 7980516	546,648	551,850
COLOMBIA REPUBLIC DTD 06/04/2020 4.125% 05/15/2051 CALLABLE 7980516	789,434	804,750
CONOCOPHILLIPS CANADA DTD 10/13/2006 5.950% 10/15/2036 NON CALLABLE 7980516	185,489	211,995
COOPERATIVE CENTRALE DTD 08/04/2015 5.250% 08/04/2045 NON CALLABLE 7980518	3,825,810	4,284,630
COOPERATIVE CENTRALE MEDIUM TERM NOTE DTD 05/24/2011 5.250% 05/24/2041 NON CALLABLE 7980	254,492	324,386
CRED SUIS GP FUN LTD DTD 05/21/2015 4.875% 05/15/2045 NON CALLABLE 144A PRIVATE PLACEMENT 7	3,486,805	4,902,170
CRED SUIS GP FUN LTD DTD 11/15/2015 4.875% 05/15/2045 NON CALLABLE 7980516	179,969	189,084
DH EUROPE FINANCE II DTD 11/07/2019 3.250% 11/15/2039 CALLABLE 7980516	332,805	335,990
DH EUROPE FINANCE II DTD 11/07/2019 3.250% 11/15/2039 CALLABLE 7980518	4,631,944	5,282,450
DEUTSCHE TELEKOM INT FIN DTD 05/29/2002 9.250% 06/01/2032 NON CALLABLE 7980516	416,069	412,810
DEUTSCHE TELEKOM AG DTD 01/21/2020 3.625% 01/21/2050 CALLABLE 144A PRIVATE PLACEMENT 79805	3,462,690	4,022,935
ELECTRICITE DE FRANCE SA DTD 01/22/2014 4.875% 01/22/2044 NON CALLABLE 144A PRIVATE PLACEME	3,604,343	4,513,795
ELECTRICITE DE FRANCE SA DTD 01/22/2014 6.000% 01/22/2114 NON CALLABLE 144A PRIVATE PLACEME	441,488	454,315
ECOPETROL SA DTD 05/28/2014 5.875% 05/28/2045 NON CALLABLE 7980516	98,188	102,893
ECOPETROL SA DTD 04/29/2020 6.875% 04/29/2030 CALLABLE 7980508	2,009,219	2,059,145

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date <u>Rate of Interest, Par or Maturity Value</u>	(d)	(e)
			<u>Cost</u>	<u>Current Value</u>
	ENBRIDGE INC DTD 06/04/2014	4.500% 06/10/2044 CALLABLE 7980516	142,285	146,125
	ENBRIDGE INC DTD 11/15/2019	4.000% 11/15/2049 CALLABLE 7980516	110,737	113,270
	ENCANA CORP DTD 12/04/2007	6.500% 02/01/2038 NON CALLABLE 7980518	5,071,270	4,715,655
	EQUINOR ASA DTD 11/18/2019	3.250% 11/18/2049 CALLABLE 7980516	787,837	883,484
	EQUINOR ASA DTD 04/06/2020	3.700% 04/06/2050 CALLABLE 7980516	537,574	554,364
	FOMENTO ECONOMICO MEX DTD 01/16/2020	3.500% 01/16/2050 CALLABLE 7980516	806,105	823,472
	FRANCE TELECOM DTD 09/01/2001	8.500% 03/01/2031 NON CALLABLE 7980516	769,213	773,108
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	1,158,910	1,193,550
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	1,817,700	2,017,100
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	13,775,060	15,158,085
	GRUPO TELEvisa SAB DTD 05/13/2014	5.000% 05/13/2045 CALLABLE 7980518	3,017,790	3,617,700
	HSBC HOLDINGS PLC DTD 05/17/2005	7.625% 05/17/2032 NON CALLABLE 7980516	233,871	240,854
	HSBC HOLDINGS PLC DTD 05/27/2008	6.800% 06/01/2038 NON CALLABLE 7980518	2,921,975	3,665,647
	HSBC HOLDINGS PLC DTD 11/17/2011	6.100% 01/14/2042 NON CALLABLE 7980516	404,093	418,913
	HSBC HOLDINGS PLC DTD 03/12/2014	5.250% 03/14/2044 NON CALLABLE 7980516	226,911	250,655
	REPUBLIC OF INDONESIA DTD 12/11/2017	4.350% 01/11/2048 NON CALLABLE 7980516	485,303	482,047
	INDONESIA (REP) DTD 10/30/2019	3.700% 10/30/2049 NON CALLABLE 7980516	376,663	371,073
	INDONESIA (REP) DTD 04/15/2020	4.450% 04/15/2070 NON CALLABLE 7980516	247,369	244,626
	INGERSOLL-RAND DTD 03/21/2019	4.500% 03/21/2049 CALLABLE 7980516	64,292	65,182
	STATE OF ISRAEL DTD 04/03/2020	3.875% 07/03/2050 NON CALLABLE 7980516	806,752	804,134
	STATE OF ISRAEL DTD 01/15/2020	3.375% 01/15/2050 NON CALLABLE 7980516	469,567	464,318
	STATE OF ISRAEL DLR INTL SVGS BD DEV SER 43 DTD 01/31/2013	4.500% 01/30/2043 NON CALLABLE 7980516	118,613	118,644
	JOHNSON CONTROLS INTERNATIONAL PLC DTD 07/15/2016	6.000% 01/15/2036 NON CALLABLE 7980516	100,581	120,525
	JOHNSON CONTROLS INTERNATIONAL PLC DTD 07/02/2016	4.950% 07/02/2064 CALLABLE 7980516	372,372	480,473
	LLOYDS BANKING GROUP DTD 01/09/2018	4.344% 01/09/2048 NON CALLABLE 7980518	2,788,437	3,553,486
	MEIJI YASUDA LIFE INSURANCE DTD 10/20/2015	VAR CPN 10/20/2045 CALLABLE 144A PRIVATE PLACEMENT 7980516	2,330,000	2,673,232
	MITSUBISHI UFJ FINL GRP DTD 03/07/2019	4.153% 03/07/2039 NON CALLABLE 7980516	343,146	353,998
	MITSUBISHI UFJ FINL DTD 07/18/2019	3.751% 07/18/2039 NON CALLABLE 7980518	4,684,080	4,872,200
	NUTRIEN LTD DTD 01/15/2018	6.125% 01/15/2041 CALLABLE 7980516	208,406	287,010
	REPUBLIC OF PANAMA DTD 07/23/2019	3.870% 07/23/2060 CALLABLE 7980516	1,439,345	1,424,787
	PANAMA DTD 04/01/2020	4.500% 04/01/2056 CALLABLE 7980516	1,631,256	1,622,250
	REPUBLIC OF PERU DTD 04/23/2020	2.783% 01/23/2031 CALLABLE 7980516	836,721	833,348
	REPUBLIC OF PERU DTD 12/01/2020	2.780% 12/01/2060 CALLABLE 7980516	445,950	454,050
	REPUBLIC OF PERU DTD 12/01/2020	3.230% 07/28/2121 CALLABLE 7980516	427,668	428,925
	PETRO-CANADA DTD 05/16/2005	5.950% 05/15/2035 NON CALLABLE 7980516	1,572,037	1,612,138
	PHILIPPINES(REP) DTD 01/17/2007	6.375% 01/15/2032 NON CALLABLE 7980516	286,615	285,584
	PHILIPPINES(REP) DTD 10/23/2009	6.375% 10/23/2034 NON CALLABLE 7980516	1,078,860	1,070,406
	PHILIPPINES(REP) DTD 01/20/2015	3.950% 01/20/2040 NON CALLABLE 7980516	1,415,012	1,388,778
	PHILIPPINES(REP) DTD 02/02/2017	3.700% 02/02/2042 NON CALLABLE 7980516	236,907	231,578
	PHILIPPINES(REP) DTD 05/05/2020	2.950% 05/05/2045 NON CALLABLE 7980516	609,300	589,770
	PHILIPPINES(REP) DTD 12/10/2020	2.650% 12/10/2045 NON CALLABLE 7980516	269,055	273,399
	ROGERS COMMUNICATIONS INC DTD 02/08/2018	4.300% 02/15/2048 CALLABLE 7980516	99,853	102,199
	ROGERS COMMUNICATIONS INC DTD 04/30/2019	4.350% 05/01/2049 CALLABLE 7980516	512,118	530,868
	ROYALTY PHARMA PLC DTD 09/02/2020	2.200% 09/02/2030 CALLABLE 144A PRIVATE PLACEMENT 7980516	206,146	210,511
	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE DTD 04/16/2019	4.375% 04/16/2049 NON CALLABLE 144A PRIVATE PLACEMENT 7980516	2,445,954	2,988,206
	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE DTD 11/24/2020	3.250% 11/24/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	1,111,363	1,137,787
	SHELL INTERNATIONAL FIN DTD 03/25/2010	5.500% 03/25/2040 NON CALLABLE 7980516	48,265	50,511
	SHELL INTERNATIONAL FIN DTD 08/21/2012	3.625% 08/21/2042 NON CALLABLE 7980516	391,106	408,335
	SHELL INTERNATIONAL FIN DTD 08/12/2013	4.550% 08/12/2043 NON CALLABLE 7980516	289,525	305,578
	SHELL INTERNATIONAL FIN DTD 08/12/2013	4.550% 08/12/2043 NON CALLABLE 7980518	11,325,417	13,286,000
	SHELL INTERNATIONAL FIN DTD 05/11/2015	4.375% 05/11/2045 NON CALLABLE 7980516	296,580	316,231
	SHELL INTERNATIONAL FINANCE DTD 09/12/2016	3.750% 09/12/2046 NON CALLABLE 7980516	118,040	120,890
	SHELL INTERNATIONAL FIN DTD 11/07/2019	3.125% 11/07/2049 CALLABLE 7980516	376,160	397,656
	SHELL INTERNATIONAL FIN DTD 04/06/2020	3.250% 04/06/2050 CALLABLE 7980516	736,944	776,742
	SIEMENS FINANCIERS DTD 09/15/2016	3.300% 09/15/2046 NON CALLABLE 144A PRIVATE PLACEMENT 7980516	4,143,600	4,697,800
	STATOIL ASA DTD 08/17/2010	5.100% 08/17/2040 NON CALLABLE 7980518	2,831,078	3,455,925
	STATOIL ASA DTD 05/15/2013	3.950% 05/15/2043 NON CALLABLE 7980516	214,920	280,674
	SUMITOMO MITSUI FINL GROUP DTD 07/16/2019	3.040% 07/16/2029 NON CALLABLE 7980516	180,795	182,906
	SUMITOMO MITSUI FINL GRP DTD 09/17/2019	3.202% 09/17/2029 NON CALLABLE 7980516	207,016	207,993
	SUNCOR ENERGY INC DTD 06/06/2008	6.850% 06/01/2039 NON CALLABLE 7980516	98,195	105,560
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.025% 07/09/2040 CALLABLE 7980516	240,000	253,274
	TAKEDA PHARMACEUTICAL DTD 07/09/2020	3.175% 07/09/2050 CALLABLE 7980516	567,632	581,117
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.375% 07/09/2060 NON CALLABLE 7980516	212,919	221,768
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.375% 07/09/2060 NON CALLABLE 7980518	2,500,000	2,772,100
	TECK RESOURCES LIMITED DTD 08/17/2010	6.000% 08/15/2040 CALLABLE 7980518	5,026,226	5,763,570
	TECK RESOURCES LIMITED DTD 08/08/2012	5.400% 02/01/2043 CALLABLE 7980516	86,868	107,492
	TELEFONICA EMISIONES SAU DTD 03/08/2017	5.213% 03/08/2047 NON CALLABLE 7980516	589,167	628,087
	TELEFONICA EMISIONES SAU DTD 03/08/2017	5.213% 03/08/2047 NON CALLABLE 7980518	6,498,134	7,819,041
	TELEFONICA EMISIONES DTD 03/06/2018	4.895% 03/06/2048 NON CALLABLE 7980516	625,092	671,206
	TELEFONICA EMISIONES SAU DTD 03/01/2019	5.520% 03/01/2049 CALLABLE 7980516	517,139	553,250
	TELUS CORP DTD 06/12/2018	4.600% 11/16/2048 CALLABLE 7980516	166,316	170,765
	TOTAL CAPITAL DTD 06/29/2020	2.986% 06/29/2041 CALLABLE 7980516	432,719	443,604
	TRANS-CANADA PIPELINES DTD 03/20/2006	5.850% 03/15/2036 NON CALLABLE 7980516	207,360	209,262
	TRANS-CANADA PIPELINES DTD 10/05/2007	6.200% 10/15/2037 NON CALLABLE 7980516	350,184	355,067
	TRANSCANADA PIPELINES LTD DTD 05/07/2018	4.750% 05/15/2038 CALLABLE 7980516	482,781	500,408
	TRANSCANADA PIPELINES DTD 04/06/2020	4.100% 04/15/2030 CALLABLE 7980516	217,186	218,824
	TRANS-CANADA PIPELINES DTD 06/01/2010	6.100% 06/01/2040 NON CALLABLE 7980516	141,377	144,397
	MEXICAN UTD STS MEDIUM TERM NOTE DTD 09/27/2004	6.750% 09/27/2034 NON CALLABLE 7980516	187,650	190,183
	UNITED MEXICAN MEDIUM TERM NOTE DTD 01/11/2008	6.050% 01/11/2040 NON CALLABLE 7980516	465,506	475,696
	UNITED MEXICAN STATES MEDIUM TERM NOTE DTD 03/08/2012	4.750% 03/08/2044 NON CALLABLE 7980516	1,042,349	1,080,634
	UNITED MEXICAN STATES MEDIUM TERM NOTE DTD 03/08/2012	4.750% 03/08/2044 NON CALLABLE 7980518	10,208,518	12,939,109
	UNITED MEXICAN STATES DTD 10/10/2017	4.600% 02/10/2048 NON CALLABLE 7980516	2,192,342	2,268,807
	UNITED MEXICAN STATES DTD 07/31/2019	4.500% 01/31/2050 CALLABLE 7980516	223,029	234,250
	UNITED MEXICAN STATES DTD 04/27/2020	5.000% 04/27/2051 CALLABLE 7980516	557,517	591,375
	UNITED MEXICAN STATES DTD 11/24/2020	2.659% 05/24/2031 CALLABLE 7980516	1,045,047	1,070,080

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		UNITED MEXICAN DTD 11/24/2020 3.771% 05/24/2061 CALLABLE 7980516	153,373	161,433
		VALE OVERSEAS LIMITED DTD 07/08/2020 3.750% 07/08/2030 CALLABLE 7980508	2,184,727	2,225,020
		VALE OVERSEAS LIMITED DTD 07/08/2020 3.750% 07/08/2030 CALLABLE 7980516	784,926	817,695
		VALE SA DTD 09/11/2012 5.625% 09/11/2042 NON CALLABLE 7980516	186,262	201,002
		VODAFONE GROUP PLC DTD 06/19/2019 5.125% 06/19/2059 NON CALLABLE 7980516	92,044	96,608
		VODAFONE GROUP PLC DTD 09/17/2019 4.250% 09/17/2050 NON CALLABLE 7980518	9,060,051	10,403,904
		WPP FINANCE 2010 DTD 09/07/2012 5.125% 09/07/2042 NON CALLABLE 7980518	4,707,090	5,328,128
		WASTE CONNECTIONS INC DTD 03/13/2020 3.050% 04/01/2050 CALLABLE 7980516	132,332	135,694
		WASTE CONNECTIONS INC DTD 03/13/2020 3.050% 04/01/2050 CALLABLE 7980518	3,941,000	4,342,200
		WESTPAC BANKING CORP DTD 11/16/2020 VAR CPN 11/15/2035 CALLABLE 7980516	276,155	283,294
		WESTPAC BANKING GROUP DTD 11/16/2020 2.963% 11/16/2040 NON CALLABLE 7980518	3,000,000	3,194,610
		XSTRATA FINANCE CANADA DTD 10/25/2012 5.550% 10/25/2042 NON CALLABLE 144A PRIVATE PLACEMEN	2,733,494	3,409,336
		XLIT LTD DTD 03/30/2015 5.500% 03/31/2045 NON CALLABLE 7980518	3,271,966	4,616,700
			200,176,475	226,068,450
Mutual Funds				
		ARIEL INTERNATIONAL FUND 7980510	50,847,579	50,798,254
*		STERLING CAPITAL BEHAVIORAL INTERNATIONAL EQUITY FUND 7980510	82,023,133	76,808,497
*		STERLING CAPITAL BEHAVIORAL SMALL CAP VALUE EQUITY FUND 7980510	86,295,615	87,212,874
*		STERLING CAPITAL ULTRA SHORT BOND FUND 7980510	11,297,507	11,130,068
			230,463,834	225,949,693
Common Stock				
		ADAMS RESOURCES & ENERGY INC 7980515	3,772	4,351
		ANTERO RESOURCES CORP 7980515	102,029	110,548
		ANTERO MIDSTREAM CORP 7980511	73,974	85,481
		ANTERO MIDSTREAM CORP 7980513	138,664	159,805
		ANTERO MIDSTREAM CORP 7980519	362,078	1,135,683
		APACHE CORP 7980511	265,171	207,131
		APACHE CORP 7980513	512,798	387,259
		ARCH RESOURCES INC 7980515	89,095	55,457
		ARCH RESOURCES INC 7980521	1,723,971	1,079,456
		ARCHROCK INC 7980515	94,481	93,831
		ASPEN AEROGELS INC 7980514	1,357	2,103
		ASPEN AEROGELS INC 7980515	16,909	26,203
		BAKER HUGHES CO 7980511	483,284	529,277
		BAKER HUGHES CO 7980513	908,821	989,499
		BERRY CORP 7980515	48,752	20,910
		BONANZA CREEK ENERGY INC 7980515	33,949	30,522
		BRIGHAM MINERALS INC CL A 7980515	47,059	39,025
		BRISTOW GROUP INC 7980515	14,451	14,134
		CNX RESOURCES CORPORATION 7980515	187,563	200,761
		CNX RESOURCES CORPORATION 7980520	4,450,517	4,568,292
		CNX RESOURCES CORPORATION 7980521	1,696,266	1,741,036
		CVR ENERGY INC 7980515	88,157	37,012
		CABOT OIL & GAS CORP 7980511	286,449	246,772
		CABOT OIL & GAS CORP 7980513	538,989	461,343
		CACTUS INC CL A 7980514	45,976	41,894
		CACTUS INC CL A 7980515	60,997	55,581
		CHAMPIONX CORP 7980515	234,147	237,563
		CHENIERE ENERGY INC 7980512	494,288	502,151
		CHEVRON CORP 7980511	8,751,171	6,329,274
		CIMAREX ENERGY CO 7980511	165,295	145,614
		CIMAREX ENERGY CO 7980513	314,664	272,210
		CIMAREX ENERGY CO 7980519	969,762	1,044,654
		CLEAN ENERGY FUELS CORP 7980515	27,590	85,713
		COMSTOCK RESOURCES INC 7980515	13,319	8,954
		CONCHO RESOURCES INC ACQUIRED BY COP US ON 2021/01/19 7980511	522,524	440,251
		CONCHO RESOURCES INC ACQUIRED BY COP US ON 2021/01/19 7980513	996,377	823,143
		CONOCOPHILLIPS 7980511	2,515,249	1,663,464
		CONSOL ENERGY INC 7980515	35,339	20,743
		CONTANGO OIL & GAS 7980514	2,713	2,611
		CONTANGO OIL & GAS 7980515	15,134	14,562
		CONTINENTAL RESOURCES INC 7980511	79,441	47,107
		CONTINENTAL RESOURCES INC 7980513	154,014	88,085
		DELEK US HOLDINGS INC 7980515	143,788	84,239
		DEVON ENERGY CORP 7980511	262,392	233,371
		DEVON ENERGY CORP 7980513	503,351	436,293
		DIAMONDBACK ENERGY INC 7980511	392,906	294,804
		DIAMONDBACK ENERGY INC 7980513	761,837	551,082
		DRIL-QUIP INC 7980515	117,118	86,402
		EOG RESOURCES INC 7980511	1,790,830	1,124,219
		EOG RESOURCES INC 7980517	2,382,328	2,809,426
		EOG RESOURCES INC 7980519	3,148,599	2,952,304
		EQT CORPORATION 7980511	149,068	135,069
		EQT CORPORATION 7980513	256,490	234,194
		EARTHSTONE ENERGY INC CL A 7980515	11,171	10,409
		EQUITRANS MIDSTREAM CORP 7980511	144,584	115,165
		EQUITRANS MIDSTREAM CORP 7980512	14,018	10,910
		EQUITRANS MIDSTREAM CORP 7980513	276,627	215,303
		EVOLUTION PETROLEUM 7980515	8,515	6,760
		EXTERRAN CORP 7980515	20,483	9,662
		EXXON MOBIL CORP 7980511	11,196,013	6,787,986
		FALCON MINERALS CORP 7980515	18,615	10,093

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	GOODRICH PETROLEUM CORP 7980514		3,760	3,673
	GOODRICH PETROLEUM CORP 7980515		3,636	3,552
	GREEN PLAINS INC 7980515		45,085	37,772
	HALLIBURTON CO 7980511		660,407	640,200
	HALLIBURTON CO 7980513		1,260,227	1,196,899
	HELIX ENERGY SOLUTIONS GROUP 7980515		88,361	50,287
	HELMERICH & PAYNE INC 7980511		133,597	93,543
	HELMERICH & PAYNE INC 7980513		258,848	174,881
	HESS CORPORATION 7980511		544,378	560,630
	HESS CORPORATION 7980513		1,028,636	1,048,093
	HOLLYFRONTIER CORP 7980511		215,475	149,206
	HOLLYFRONTIER CORP 7980513		416,032	278,973
	KLX ENERGY SERVICES HOLDINGS INC 7980521		3,114,195	243,878
	KINDER MORGAN INC 7980511		1,442,182	1,029,201
	KOSMOS ENERGY LTD 7980515		137,350	79,501
	LIBERTY OILFIELD SERVICES INC CL A 7980515		67,769	64,046
	MAGNOLIA OIL & GAS CORP 7980514		82,703	58,040
	MAGNOLIA OIL & GAS CORP 7980515		8,883	6,234
	MARATHON OIL CORP 7980511		291,502	203,188
	MARATHON OIL CORP 7980513		564,414	379,883
	MARATHON PETROLEUM CORPORATION 7980511		1,170,576	1,035,530
	MARATHON PETROLEUM CORPORATION 7980513		2,216,560	1,932,960
	MATADOR RESOURCES CO 7980515		142,049	111,169
	MATRIX SERVICE CO 7980515		43,589	23,957
	MURPHY OIL CORP 7980511		104,711	68,002
	MURPHY OIL CORP 7980513		203,750	127,147
	NATIONAL OILWELL VARCO INC CUSIP CHG #62955J103 EFF 01/04/2021 7980511		270,234	205,950
	NATIONAL OILWELL VARCO INC CUSIP CHG #62955J103 EFF 01/04/2021 7980513		520,777	385,044
	NEWPARK RESOURCES INC 7980515		22,228	14,321
	NEXTIER OILFIELD SOLUTIONS INC 7980515		78,622	46,712
	NOW INC/DE 7980515		95,873	65,999
	OCCIDENTAL PETE CORP 7980511		920,790	562,004
	OCCIDENTAL PETE CORP 7980513		1,797,327	1,050,717
	OCEANEERING INTL INC 7980515		101,126	66,224
	OIL STS INTL INC 7980515		77,462	25,366
	ONEOK INC 7980511		867,565	665,202
	ONEOK INC 7980513		1,639,503	1,217,337
	OVERSEAS SHIPHOLDING GROUP INC CL A 7980515		10,247	11,853
	OVINTIV INC 7980515		197,573	314,010
	PBF ENERGY INC 7980515		194,934	57,524
	PDC ENERGY INC 7980515		195,031	170,892
	PAR PACIFIC HOLDINGS INC 7980515		53,124	46,945
	PARSLEY ENERGY INC ACQUIRED BY PXD US ON 2021/01/13 7980511		170,716	165,217
	PARSLEY ENERGY INC ACQUIRED BY PXD US ON 2021/01/13 7980513		324,757	308,878
	PATTERSON-UTI ENERGY INC 7980515		145,790	80,383
	PEABODY ENERGY CORP 7980515		42,962	12,689
	PENN VIRGINIA CORP 7980515		28,164	11,601
	PHILLIPS 66 7980511		1,711,068	1,181,077
	PHILLIPS 66 7980517		2,377,272	1,857,886
	PIONEER NATURAL RESOURCES CO 7980511		745,752	723,202
	PIONEER NATURAL RESOURCES CO 7980513		1,418,228	1,351,874
	PRIMEENERGY RESOURCES CORP 7980515		2,922	1,856
	PROPETRO HOLDING CORP 7980515		64,166	49,705
	RPC INC 7980515		27,721	15,186
	RANGE RESOURCES CORP 7980515		127,513	119,488
	RENEWABLE ENERGY GROUP INC 7980515		104,909	225,987
	SM ENERGY COMPANY 7980515		98,835	58,611
	SEACOR HLDGS INC 7980515		63,563	66,735
	SELECT ENERGY SERVICES INC CL A 7980515		42,864	20,270
	SOLARIS OILFIELD INFRASTRUCTURE INC 7980515		26,297	19,674
	SOUTHWESTERN ENERGY CO 7980515		163,749	165,132
	TALOS ENERGY INC 7980515		29,552	8,520
	TARGA RESOURCES 7980511		261,045	234,940
	TARGA RESOURCES 7980513		469,140	412,530
	TELLURIAN INC 7980515		53,133	17,619
	TIDEWATER INC 7980515		54,612	28,745
	URANIUM ENERGY 7980514		4,747	8,272
	URANIUM ENERGY 7980515		9,901	17,253
	VALERO ENERGY CORP 7980511		1,325,796	892,165
	W&T OFFSHORE INC 7980515		40,267	17,167
	WHITING PETROLEUM CORP 7980515		78,627	2,500
	WILLIAMS COS INC 7980511		1,019,538	943,112
	WILLIAMS COS INC 7980513		1,889,445	1,737,312
	WORLD FUEL SVCS CORP 7980515		132,879	162,437
	WORLD FUEL SVCS CORP 7980523		1,903,417	2,073,106
	WPX ENERGY INC ACQUIRED BY DVN US ON 2021/01/07 7980511		140,488	126,684
	WPX ENERGY INC ACQUIRED BY DVN US ON 2021/01/07 7980513		269,386	236,839
	ADVANCED EMISSIONS SOLUTIONS INC 7980515		9,861	7,310
	ADVANSIX INC 7980515		48,926	45,917
	AGROFRESH SOLUTIONS INC 7980514		282	252
	AGROFRESH SOLUTIONS INC 7980515		6,218	5,557
	AIR PRODUCTS & CHEMICALS INC 7980511		1,636,359	2,040,134
	ALBEMARLE CORP 7980511		351,169	602,029
	ALBEMARLE CORP 7980513		637,548	1,125,283
	ALCOA CORP 7980515		330,201	366,011

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALLEGHENY TECHNOLOGIES INC 7980515		198,475	177,611
	AMERICAN VANGUARD CORP 7980514		6,978	6,084
	AMERICAN VANGUARD CORP 7980515		34,977	30,497
	AMYRIS INC 7980514		2,423	4,440
	AMYRIS INC 7980515		27,344	50,104
	APTARGROUP INC 7980511		285,380	340,035
	APTARGROUP INC 7980513		529,606	635,443
	ASHLAND GLOBAL HOLDINGS INC 7980511		162,605	169,409
	ASHLAND GLOBAL HOLDINGS INC 7980513		303,728	316,642
	AVIENT CORP 7980515		238,051	307,457
	BALCHEM CORP 7980514		211,066	244,843
	BALCHEM CORP 7980515		21,925	25,464
	BALL CORP 7980511		54,977	73,612
	BALL CORP 7980512		727,241	999,169
	BALL CORP 7980513		99,830	137,627
	BALL CORP 7980522		2,043,040	2,938,990
	BERRY GLOBAL GROUP INC 7980511		161,464	190,428
	BERRY GLOBAL GROUP INC 7980512		77,128	91,702
	BERRY GLOBAL GROUP INC 7980513		299,345	355,907
	BERRY GLOBAL GROUP INC 7980519		721,075	859,707
	CF INDUSTRIES HOLDINGS INC 7980511		315,971	319,590
	CF INDUSTRIES HOLDINGS INC 7980513		599,765	597,450
	CABOT CORP 7980511		95,640	96,627
	CABOT CORP 7980513		179,631	180,597
	CARPENTER TECHNOLOGY CORP 7980515		159,791	115,519
	CELANESE CORP 7980511		532,014	591,877
	CELANESE CORP 7980513		954,104	1,069,406
	CELANESE CORP 7980526		4,840,137	5,547,139
	CENTURY ALUMINUM COMPANY 7980515		34,413	46,745
	THE CHEMOURS COMPANY 7980511		126,625	156,524
	THE CHEMOURS COMPANY 7980513		234,526	292,596
	CLEARWATER PAPER CORP 7980515		41,293	50,925
	CLEVELAND-CLIFFS INC 7980515		273,679	481,266
	COEUR MINING INC 7980515		134,725	209,370
	COMMERCIAL METALS CO 7980515		213,901	204,065
	COMPASS MINERALS INTERNATIONAL INC 7980514		141,027	151,646
	CORTEVA INC 7980511		917,348	1,123,616
	CORTEVA INC 7980513		1,675,739	2,073,030
	CORTEVA INC 7980520		8,586,708	12,934,687
	CROWN HOLDINGS INC 7980511		331,841	450,499
	CROWN HOLDINGS INC 7980512		34,825	48,296
	CROWN HOLDINGS INC 7980513		607,334	842,281
	CROWN HOLDINGS INC 7980520		7,255,910	14,208,661
	DOMTAR CORPORATION 7980515		171,092	145,020
	DOW INC 7980511		1,514,430	1,594,238
	DOW INC 7980519		2,330,829	3,166,275
	DUPONT DE NEMOURS INC 7980511		1,886,841	2,023,862
	EAGLE MATERIALS INC 7980511		141,587	161,653
	EAGLE MATERIALS INC 7980513		264,772	302,226
	EASTMAN CHEMICAL CO 7980511		425,494	525,868
	EASTMAN CHEMICAL CO 7980513		787,475	983,045
	ECOLAB INC 7980511		1,412,146	1,671,381
	ELEMENT SOLUTIONS INC 7980511		98,406	148,737
	ELEMENT SOLUTIONS INC 7980513		182,875	278,077
	FMC CORP 7980511		397,803	462,134
	FMC CORP 7980512		90,522	105,965
	FMC CORP 7980513		737,921	863,814
	FERRO CORP 7980514		66,816	64,226
	FERRO CORP 7980515		27,183	26,129
	FORTERRA INC 7980514		28,497	35,972
	FREEPORT-MCMORAN INC 7980511		813,941	1,459,410
	FREEPORT-MCMORAN INC 7980513		1,515,598	2,738,137
	H.B. FULLER CO 7980514		119,718	125,601
	H.B. FULLER CO 7980515		74,917	78,598
	FUTUREFUEL CORP 7980515		28,275	27,559
	GCP APPLIED TECHNOLOGIES INC 7980514		65,973	65,392
	GCP APPLIED TECHNOLOGIES INC 7980515		21,426	21,238
	GATOS SILVER INC 7980514		4,255	6,020
	GATOS SILVER INC 7980515		13,215	18,698
	GLATFELTER CORP 7980515		59,331	60,213
	GOLD RESOURCE CORP 7980515		22,852	15,947
	WR GRACE & CO 7980511		78,350	76,474
	WR GRACE & CO 7980512		40,952	39,854
	WR GRACE & CO 7980513		146,852	142,916
	GRAPHIC PACKAGING CORP 7980511		124,463	142,364
	GRAPHIC PACKAGING CORP 7980512		32,478	37,099
	GRAPHIC PACKAGING CORP 7980513		207,813	237,380
	GRAPHIC PACKAGING CORP 7980519		0	-
	GREIF INC-CL A 7980515		96,568	100,558
	GREIF INC CL B 7980515		24,949	24,287
	HAWKINS INC 7980514		17,226	19,825
	HAWKINS INC 7980515		16,953	19,512
	HAWKINS INC 7980521		545,759	651,207
	HAYNES INTERNATIONAL INC 7980515		37,755	24,960
	HECLA MNG CO 7980515		142,129	282,522

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	HUNTSMAN CORP 7980511		183,415	194,634
	HUNTSMAN CORP 7980513		342,455	363,876
	INGEVITY CORP 7980514		254,077	226,206
	INNOSPEC INC 7980514		125,174	130,107
	INNOSPEC INC 7980515		34,130	35,475
	INTERNATIONAL FLAVORS & FRAGRANCES 7980511		511,537	450,271
	INTERNATIONAL FLAVORS & FRAGRANCES 7980513		964,817	841,769
	INTERNATIONAL PAPER CO 7980511		682,656	756,142
	INTERNATIONAL PAPER CO 7980513		1,268,023	1,413,589
	INTREPID POTASH INC 7980515		15,155	19,489
	KAISER ALUMINUM CORP 7980515		124,185	129,460
	KOPPERS HOLDINGS INC 7980514		27,250	28,200
	KOPPERS HOLDINGS INC 7980515		20,415	21,126
	KRATON CORP 7980515		67,466	72,754
	KRONOS WORLDWIDE INC 7980515		23,969	27,986
	LANDEC CORP 7980515		26,318	23,599
	LIVENT CORP 7980515		115,819	230,903
	LOUISIANA PAC CORP 7980514		221,951	293,866
	MARRONE BIO INNOVATIONS INC 7980514		5,014	5,646
	MARRONE BIO INNOVATIONS INC 7980515		463	521
	MARTIN MARIETTA MATLS INC 7980511		626,802	682,664
	MARTIN MARIETTA MATLS INC 7980513		1,169,663	1,275,877
	MATERION CORP 7980514		26,011	28,547
	MATERION CORP 7980515		68,685	75,381
	MINERALS TECHNOLOGIES INC 7980515		161,454	176,607
	MOSAIC CO NEW 7980511		284,604	307,276
	MOSAIC CO NEW 7980513		539,016	574,468
	MYERS INDUSTRIES INC 7980514		16,311	19,845
	MYERS INDUSTRIES INC 7980515		32,469	39,503
	NEENAH INC 7980515		89,907	77,835
	NEWMARKET CORP 7980511		19,877	18,321
	NEWMARKET CORP 7980512		89,923	81,649
	NEWMARKET CORP 7980513		37,724	34,253
	NEWMONT CORP 7980511		1,287,106	1,861,860
	NEWMONT CORP 7980519		3,426,870	3,416,725
	NUCOR CORP 7980511		613,697	619,876
	NUCOR CORP 7980513		1,150,406	1,158,904
	O-I GLASS INC 7980514		111,570	104,625
	O-I GLASS INC 7980515		37,715	35,367
	OLIN CORP 7980511		96,595	135,350
	OLIN CORP 7980513		177,126	253,066
	OLYMPIC STEEL INC 7980515		13,091	10,211
	PPG INDUSTRIES INC 7980511		1,180,848	1,316,296
	PPG INDUSTRIES INC 7980513		2,172,020	2,440,202
	PPG INDUSTRIES INC 7980519		1,063,584	1,117,705
	PACKAGING CORP OF AMERICA 7980511		404,523	499,372
	PACKAGING CORP OF AMERICA 7980513		748,017	933,651
	PACTIV EVERGREEN INC 7980514		9,636	10,431
	PACTIV EVERGREEN INC 7980515		44,696	48,379
	PQ GROUP HOLDINGS INC 7980514		6,781	6,374
	PQ GROUP HOLDINGS INC 7980515		40,989	38,531
	QUAKER CHEMICAL CORP 7980514		181,404	242,241
	RPM INTERNATIONAL INC 7980511		61,410	73,532
	RPM INTERNATIONAL INC 7980512		288,875	350,683
	RPM INTERNATIONAL INC 7980513		113,217	137,441
	RPM INTERNATIONAL INC 7980526		4,775,929	6,888,386
	RANPAK HOLDINGS CORP CL A 7980515		16,857	32,646
	RAYONIER ADVANCED MATERIALS 7980515		28,953	33,891
	RELIANCE STEEL & ALUMINUM CO 7980511		270,704	293,627
	RELIANCE STEEL & ALUMINUM CO 7980513		503,690	548,934
	ROYAL GOLD INC 7980511		79,615	76,473
	ROYAL GOLD INC 7980512		187,018	180,387
	ROYAL GOLD INC 7980513		148,313	143,054
	RYERSON HOLDING CORP 7980515		14,612	18,319
	SCHNITZER STEEL INDS INC-A 7980515		49,514	69,085
	SCHWEITZER-MAUDUIT INTL INC 7980515		98,612	104,265
	SCOTTS MIRACLE-GRO COMPANY CL A 7980511		11,370	19,715
	SCOTTS MIRACLE-GRO COMPANY CL A 7980512		151,579	273,220
	SCOTTS MIRACLE-GRO COMPANY CL A 7980513		20,218	36,443
	SEALED AIR CORP NEW 7980511		239,381	275,152
	SEALED AIR CORP NEW 7980513		445,276	514,359
	SENSIENT TECHNOLOGIES CORP 7980514		81,242	92,803
	SENSIENT TECHNOLOGIES CORP 7980515		135,037	154,253
	SILGAN HOLDINGS INC 7980511		103,269	112,723
	SILGAN HOLDINGS INC 7980513		192,574	210,763
	SILGAN HOLDINGS INC 7980519		705,266	908,460
	SONOCO PRODUCTS CO 7980511		218,920	229,416
	SONOCO PRODUCTS CO 7980513		409,727	428,911
	SOUTHERN COPPER CORP 7980511		126,632	207,733
	SOUTHERN COPPER CORP 7980519		2,165,419	3,269,024
	STEEL DYNAMICS INC 7980511		259,599	285,743
	STEEL DYNAMICS INC 7980513		484,947	534,209
	STEPAN COMPANY 7980514		12,162	14,796
	STEPAN COMPANY 7980515		162,322	197,475
	SUMMIT MATERIALS INC 7980515		192,684	192,206

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SUNCOKE ENERGY INC 7980515		38,185	30,311
	TIMKENSTEEL CORPORATION 7980515		25,921	17,620
	TRECORA RESOURCES 7980515		15,142	14,169
	UFP TECHNOLOGIES INC 7980514		1,605	1,724
	UFP TECHNOLOGIES INC 7980515		23,127	24,838
	US CONCRETE INC 7980515		53,814	53,560
	US SILICA HOLDINGS INC 7980515		42,505	43,433
	UNITED STATES LIME & MINERALS INC 7980514		615	798
	UNITED STATES LIME & MINERALS INC 7980515		14,054	18,240
	UNITED STATES STEEL CORP 7980515		227,003	306,975
	VALVOLINE INC 7980511		147,765	165,775
	VALVOLINE INC 7980513		274,536	309,891
	VERITIV CORP 7980515		24,042	22,495
	VERSO CORP CL A 7980515		49,091	31,589
	VULCAN MATERIALS CO 7980511		718,509	758,161
	VULCAN MATERIALS CO 7980513		1,342,331	1,417,250
	WARRIOR MET COAL INC 7980515		77,541	91,996
	WESTLAKE CHEMICAL CORP 7980511		91,748	106,978
	WESTLAKE CHEMICAL CORP 7980513		170,475	199,838
	WESTROCK CO 7980511		402,362	431,818
	WESTROCK CO 7980513		751,217	807,220
	WORTHINGTON INDS INC 7980515		131,069	156,382
	AAON INC 7980514		149,066	196,825
	AAR CORP 7980515		104,841	101,344
	ACCO BRANDS CORP 7980515		70,370	65,488
	ADT INC 7980511		48,567	46,802
	ADT INC 7980513		91,278	87,488
	ABM INDUSTRIES INC 7980515		202,261	211,639
	AGCO CORP 7980511		181,136	246,179
	AGCO CORP 7980513		334,398	460,194
	API GROUP CORP 7980515		150,215	212,337
	ASGN INC 7980514		209,730	252,929
	ASGN INC 7980515		50,910	61,729
	ASGN INC 7980520		6,150,670	9,261,890
	ASGN INC 7980521		2,901,249	3,799,446
	AZZ INC 7980515		96,287	103,182
	AZZ INC 7980521		3,540,940	3,963,043
	ACUITY BRANDS INC 7980511		177,061	184,057
	ACUITY BRANDS INC 7980513		294,698	303,573
	AECOM 7980511		253,019	294,100
	AECOM 7980513		469,234	549,870
	AEGION CORP 7980515		51,882	48,273
	AEROJET ROCKETDYNE HOLDINGS INC 7980514		218,104	274,556
	AEROJET ROCKETDYNE HOLDINGS INC 7980523		2,717,231	3,044,636
	ADVANCED DRAINAGE SYSTEMS INC 7980514		256,830	338,666
	ADVANCED DRAINAGE SYSTEMS INC 7980523		2,423,129	3,554,825
	AEROVIRONMENT INC 7980514		109,830	136,346
	AIR LEASE CORP 7980511		158,072	182,877
	AIR LEASE CORP 7980513		297,681	341,856
	AIR LEASE CORP 7980520		3,806,214	6,394,126
	AIR LEASE CORP 7980521		2,336,112	3,643,551
	AIR TRANSPORT SERVICES GRP INC 7980514		96,125	132,537
	AKOUSTIS TECHNOLOGIES INC 7980514		19,341	27,505
	AKERNA CORP 7980514		3,029	2,106
	ALAMO GROUP INC 7980514		64,671	80,149
	ALAMO GROUP INC 7980515		17,364	21,520
	ALASKA AIR GROUP INC 7980511		256,410	241,124
	ALASKA AIR GROUP INC 7980513		486,535	450,736
	ALBANY INTL CORP - CL A 7980514		136,139	134,799
	ALBANY INTL CORP - CL A 7980515		33,664	33,333
	ALLEGiant TRAVEL 7980514		16,896	21,195
	ALLEGiant TRAVEL 7980515		145,127	182,049
	ALLIED MOTION TECHNOLOGIES INC 7980514		22,095	24,068
	ALLIED MOTION TECHNOLOGIES INC 7980515		3,190	3,475
	ALLISON TRANSMISSION HOLDINGS INC 7980511		68,847	66,118
	ALLISON TRANSMISSION HOLDINGS INC 7980512		119,422	113,777
	ALLISON TRANSMISSION HOLDINGS INC 7980513		129,744	123,611
	ALPHA PRO TECH LTD 7980514		15,558	9,879
	ALTA EQUIPMENT GROUP INC 7980515		11,403	14,119
	ALTRA INDUSTRIAL MOTION CORPORATION 7980515		190,376	298,823
	ALTRA INDUSTRIAL MOTION CORPORATION 7980523		2,801,805	2,833,914
	AMERCO 7980511		125,220	156,616
	AMERCO 7980513		231,679	292,350
	AMERESCO INC CL A 7980514		38,812	92,413
	AMERICAN AIRLINES GROUP INC 7980511		414,893	332,589
	AMERICAN AIRLINES GROUP INC 7980513		773,873	599,213
	AMERICAN SUPERCONDUCTOR CORP 7980515		36,396	53,070
	AMERICAN WOODMARK CORP 7980515		132,798	132,235
	AMETEK INC 7980511		880,699	1,072,254
	AMETEK INC 7980513		1,607,364	1,983,416
	AMETEK INC 7980526		4,575,520	7,354,361
	APOGEE ENTERPRISES INC 7980514		10,429	8,839
	APOGEE ENTERPRISES INC 7980515		68,555	58,101
	APPLIED INDL TECHNOLOGIES INC 7980514		71,020	86,491
	APPLIED INDL TECHNOLOGIES INC 7980515		124,686	151,847

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ARCBEST CORP 7980515		67,257	90,162
	ARCOSA INC 7980515		169,136	222,851
	ARCOSA INC 7980521		1,512,606	2,601,155
	ARCONIC CORP 7980515		157,764	247,489
	ARGAN INC 7980515		51,034	54,990
	ARMSTRONG WORLD INDUSTRIES INC 7980511		94,952	86,367
	ARMSTRONG WORLD INDUSTRIES INC 7980512		52,572	47,386
	ARMSTRONG WORLD INDUSTRIES INC 7980513		179,008	161,352
	ARRAY TECHNOLOGIES INC 7980511		82,254	84,468
	ARRAY TECHNOLOGIES INC 7980512		6,007	6,169
	ARRAY TECHNOLOGIES INC 7980513		133,715	137,315
	ASTEC INDS INC COM 7980515		85,797	108,120
	ASTRONICS CORP 7980515		51,189	25,957
	ATKORE INTERNATIONAL GROUP INC 7980514		89,476	140,021
	ATKORE INTERNATIONAL GROUP INC 7980523		3,268,646	4,430,260
	ATLAS AIR WORLDWIDE HLDGS INC 7980514		5,197	6,599
	ATLAS AIR WORLDWIDE HLDGS INC 7980515		86,330	109,625
	AVERY DENNISON CORP 7980511		236,468	293,468
	AVERY DENNISON CORP 7980512		152,323	192,181
	AVERY DENNISON CORP 7980513		434,962	548,779
	AVIS BUDGET GROUP 7980514		118,912	141,255
	AXON ENTERPRISE INC 7980512		161,707	277,040
	AZEK CO INC 7980511		84,146	88,973
	AZEK CO INC 7980512		18,630	19,379
	AZEK CO INC 7980513		138,921	148,225
	AZEK CO INC 7980526		4,154,291	4,247,687
	BG STAFFING INC 7980515		16,791	10,414
	BWX TECHNOLOGIES INC 7980511		75,898	79,630
	BWX TECHNOLOGIES INC 7980512		126,893	132,797
	BWX TECHNOLOGIES INC 7980513		142,099	148,711
	BADGER METER INC 7980514		131,965	197,244
	BARNES GROUP INC 7980515		213,348	198,908
	BARRETT BUSINESS SVCS INC 7980514		3,166	2,728
	BARRETT BUSINESS SVCS INC 7980515		46,704	40,244
	BEACON ROOFING SUPPLY INC 7980515		149,946	183,226
	BELDEN INC 7980515		168,148	154,234
	BILL.COM HOLDINGS INC 7980512		263,446	359,132
	BLOOM ENERGY CORP CL A 7980514		53,255	172,075
	BLOOM ENERGY CORP CL A 7980515		3,894	12,582
	BLUE BIRD CORP 7980514		7,658	7,852
	BLUE BIRD CORP 7980515		14,106	14,462
	BOEING CO 7980511		6,679,320	4,446,882
	BOISE CASCADE CO 7980514		17,908	23,135
	BOISE CASCADE CO 7980515		99,900	129,060
	BRADY CORP CL A 7980514		130,074	135,114
	BRADY CORP CL A 7980515		50,443	52,397
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980511		104,969	122,477
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980512		220,287	259,658
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980513		194,310	229,039
	BRIGHTVIEW HOLDINGS INC 7980515		51,602	51,877
	BRINKS CO 7980514		203,594	254,880
	BRINKS CO 7980523		3,907,517	4,296,312
	BUILDERS FIRSTSOURCE 7980514		184,771	307,952
	BUILDERS FIRSTSOURCE 7980515		323,711	338,641
	CAI INTERNATIONAL INC 7980514		5,666	6,748
	CAI INTERNATIONAL INC 7980515		29,561	35,207
	CBIZ INC 7980514		15,594	16,285
	CBIZ INC 7980515		90,403	94,412
	CECO ENVIRONMENTAL CORP 7980515		20,714	18,089
	CH ROBINSON WORLDWIDE INC 7980511		392,039	405,612
	CH ROBINSON WORLDWIDE INC 7980512		68,079	70,590
	CH ROBINSON WORLDWIDE INC 7980513		731,120	758,094
	CRA INTERNATIONAL INC 7980514		20,155	20,932
	CRA INTERNATIONAL INC 7980515		7,601	7,894
	CSW INDUSTRIALS INC 7980514		69,470	111,015
	CSX CORP 7980511		2,169,406	2,695,547
	CSX CORP 7980519		629,894	839,438
	CARLISLE COS INC 7980511		287,790	326,260
	CARLISLE COS INC 7980513		504,515	573,181
	CASELLA WASTE SYSTEMS INC CL A 7980514		181,602	192,479
	CASELLA WASTE SYSTEMS INC CL A 7980515		29,925	31,842
	CASELLA WASTE SYSTEMS INC CL A 7980523		2,034,279	3,233,171
	CATERPILLAR INC 7980511		2,974,457	3,837,710
	CHART INDUSTRIES INC 7980515		221,370	360,555
	CHART INDUSTRIES INC 7980523		3,305,130	5,559,217
	CHASE CORP 7980514		59,760	53,939
	CIRCOR INTL INC 7980515		61,854	64,349
	CINTAS CORP 7980511		105,857	137,849
	CINTAS CORP 7980512		743,949	992,162
	CINTAS CORP 7980513		192,418	257,319
	CLEAN HARBORS INC 7980511		140,385	151,363
	CLEAN HARBORS INC 7980513		261,859	282,940
	COLFAX CORP 7980511		122,809	146,459
	COLFAX CORP 7980513		228,658	273,760
	COLUMBUS MCKINNON CORP NY 7980515		74,825	74,727

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	COMFORT SYSTEMS USA INC 7980514		38,933	39,864
	COMFORT SYSTEMS USA INC 7980515		109,443	112,060
	CONCRETE PUMPING HOLDINGS INC 7980515		9,029	8,602
	CONSTRUCTION PARTNERS INC CL A 7980514		15,436	25,005
	CONSTRUCTION PARTNERS INC CL A 7980515		21,834	35,369
	COPART INC 7980512		635,917	943,304
	CORNERSTONE BUILDING BRANDS INC 7980514		12,364	11,990
	CORNERSTONE BUILDING BRANDS INC 7980515		20,786	20,156
	COSTAR GROUP INC 7980512		850,233	1,294,916
	COSTAR GROUP INC 7980526		5,714,710	7,366,512
	COVANTA HOLDING CORP 7980514		46,408	44,445
	COVANTA HOLDING CORP 7980515		82,658	79,161
	COVENANT LOGISTICS GROUP INC CL A 7980515		17,500	14,455
	CRANE CO 7980511		130,857	146,078
	CRANE CO 7980513		246,964	273,130
	CUBIC CORP 7980514		16,128	15,882
	CUBIC CORP 7980515		146,223	143,995
	CUMMINS INC 7980511		1,107,772	1,295,151
	CUMMINS INC 7980513		2,019,605	2,399,312
	CUMMINS INC 7980519		2,362,607	3,304,305
	CURTISS WRIGHT CORP 7980511		187,972	186,625
	CURTISS WRIGHT CORP 7980513		354,244	348,817
	DMC GLOBAL INC 7980514		20,699	21,020
	DMC GLOBAL INC 7980515		27,939	28,372
	DXP ENTERPRISES INC 7980515		50,389	30,588
	DASEKE INC 7980514		11,260	19,185
	DEERE & CO 7980511		1,884,919	2,953,362
	DEERE & CO 7980519		3,314,096	4,089,560
	DELTA AIR LINES INC 7980511		1,101,321	991,619
	DELTA AIR LINES INC 7980513		2,098,870	1,865,020
	DELUXE CORP 7980515		152,085	101,762
	DONALDSON INC 7980511		236,634	246,040
	DONALDSON INC 7980512		25,389	26,375
	DONALDSON INC 7980513		442,638	459,837
	DOUGLAS DYNAMICS 7980514		72,520	64,497
	DOUGLAS DYNAMICS 7980515		6,973	6,202
	DOVER CORP 7980511		606,301	701,571
	DOVER CORP 7980513		1,124,194	1,311,611
	DUCOMMUN INC 7980515		42,351	48,491
	DUN & BRADSTREET HLDGS INC 7980511		46,486	42,031
	DUN & BRADSTREET HLDGS INC 7980512		42,050	37,923
	DUN & BRADSTREET HLDGS INC 7980513		87,165	78,609
	DYCOM INDUSTRIES INC 7980514		86,272	120,832
	DYCOM INDUSTRIES INC 7980515		39,038	54,676
	EVI INDUSTRIES INC 7980514		8,730	10,532
	EASTERN CO 7980515		13,076	10,893
	ECHO GLOBAL LOGISTICS INC 7980515		46,707	58,977
	EMCOR GROUP INC 7980514		27,064	30,548
	EMCOR GROUP INC 7980515		337,127	380,199
	EMERSON ELEC CO 7980511		1,662,330	1,851,966
	ENCORE WIRE CORP 7980515		93,219	103,090
	ENERGY RECOVERY INC 7980514		25,852	39,665
	ENERSYS COM 7980514		21,378	23,423
	ENERSYS COM 7980515		244,706	267,785
	ENERPAC TOOL GROUP CORP 7980514		36,295	33,305
	ENERPAC TOOL GROUP CORP 7980515		70,052	64,280
	ENNIS INC 7980515		43,559	38,378
	ENPRO INDUSTRIES INC 7980515		113,851	130,650
	EQUIFAX INC 7980511		170,141	232,758
	EQUIFAX INC 7980512		452,937	625,766
	EQUIFAX INC 7980513		314,892	435,047
	ESCO TECHNOLOGIES INC 7980514		142,089	174,855
	ESCO TECHNOLOGIES INC 7980515		14,261	17,651
	EXONE CO 7980514		8,817	6,055
	EXONE CO 7980515		3,151	2,164
	EXPEDITORS INTL WASH INC 7980511		201,433	236,348
	EXPEDITORS INTL WASH INC 7980512		296,086	349,910
	EXPEDITORS INTL WASH INC 7980513		373,749	441,691
	EXPONENT INC 7980514		272,314	332,571
	EXPONENT INC 7980523		3,921,397	5,583,931
	FRP HOLDINGS INC 7980515		25,621	24,187
	FTI CONSULTING INC 7980511		148,930	155,626
	FTI CONSULTING INC 7980513		253,350	264,106
	FASTENAL CO 7980511		159,471	204,402
	FASTENAL CO 7980512		623,726	812,824
	FASTENAL CO 7980513		292,655	382,095
	FEDERAL SIGNAL CORP 7980514		120,580	132,614
	FEDERAL SIGNAL CORP 7980515		11,793	12,969
	FEDEX CORPORATION 7980511		1,678,644	2,442,505
	FEDEX CORPORATION 7980519		3,471,056	3,271,212
	FEDEX CORPORATION 7980522		2,788,865	4,520,503
	FLUOR CORP 7980515		238,262	187,903
	FLOWSERVE CORP 7980511		200,065	185,319
	FLOWSERVE CORP 7980513		379,653	346,464
	FORTIVE CORP 7980511		755,592	814,855

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	FORTIVE CORP 7980513		1,382,398	1,498,339
	FORTUNE BRANDS HOME & SECURITY, INC 7980511		383,709	456,459
	FORTUNE BRANDS HOME & SECURITY, INC 7980513		708,995	853,343
	FORWARD AIR CORP 7980514		74,611	93,130
	FORWARD AIR CORP 7980515		53,927	67,312
	FOSTER LB COMPANY 7980515		17,191	12,732
	FOUNDATION BUILDING MATERIALS INC 7980514		5,661	6,032
	FOUNDATION BUILDING MATERIALS INC 7980515		24,286	25,876
	FRANKLIN ELECTRIC CO INC 7980514		168,689	212,959
	FRANKLIN ELECTRIC CO INC 7980515		14,914	18,964
	FUELCELL ENERGY INC 7980514		54,262	153,599
	FUELCELL ENERGY INC 7980515		32,008	90,254
	GATX CORP 7980515		230,163	241,721
	GP STRATEGIES CORP 7980515		13,020	12,987
	GENCOR INDUSTRIES INC 7980514		888	873
	GENCOR INDUSTRIES INC 7980515		8,544	8,401
	GENERAC HOLDINGS INC 7980511		24,617	47,301
	GENERAC HOLDINGS INC 7980512		221,621	458,004
	GENERAC HOLDINGS INC 7980513		42,696	88,235
	GENERAL DYNAMICS CORP 7980511		1,737,071	1,461,264
	GENERAL DYNAMICS CORP 7980522		1,961,226	1,973,651
	GENERAL ELECTRIC CORP 7980511		3,382,049	3,655,087
	GENERAL FINANCE CORP 7980515		9,645	7,489
	GIBALTAR INDUSTRIES INC 7980514		28,905	38,416
	GIBALTAR INDUSTRIES INC 7980515		113,835	151,290
	GORMAN RUPP CO 7980514		6,890	6,101
	GORMAN RUPP CO 7980515		46,106	40,822
	GRACO INC 7980511		175,036	231,014
	GRACO INC 7980512		160,599	215,892
	GRACO INC 7980513		321,198	431,785
	GRAFTECH INTERNATIONAL LTD 7980511		26,819	27,983
	GRAFTECH INTERNATIONAL LTD 7980513		50,886	52,309
	GRAHAM CORP 7980515		19,100	12,281
	GRAINGER W W INC 7980511		155,866	187,020
	GRAINGER W W INC 7980512		396,131	482,250
	GRAINGER W W INC 7980513		287,120	349,539
	GRANITE CONSTRUCTION INC 7980514		11,042	9,776
	GRANITE CONSTRUCTION INC 7980515		105,293	93,218
	GREAT LAKES DREDGE & DOCK CORP 7980515		55,453	70,222
	GREENBRIER COS INC 7980515		92,632	97,935
	GRIFFON CORP 7980515		72,585	73,633
	H&E EQUIPMENT SERVICES INC 7980515		77,334	80,129
	HC2 HOLDINGS INC 7980514		11,019	13,115
	HNI CORP 7980515		134,052	122,402
	HARSCO CORPORATION 7980515		136,605	117,463
	HAWAIIAN HOLDINGS INC 7980515		105,044	67,561
	HEALTHCARE SVCS GROUP INC 7980514		146,924	150,953
	HEARTLAND EXPRESS INC 7980515		84,744	73,957
	HEICO CORP 7980511		37,656	44,884
	HEICO CORP 7980512		142,527	171,723
	HEICO CORP 7980513		69,560	83,809
	HEICO CORP CL A 7980511		54,032	68,948
	HEICO CORP CL A 7980512		203,332	264,556
	HEICO CORP CL A 7980513		99,147	129,000
	HEIDRICK & STRUGGLES INTL INC 7980515		50,313	47,272
	HELIOS TECHNOLOGIES INC 7980514		43,918	53,130
	HELIOS TECHNOLOGIES INC 7980515		63,961	77,377
	HERC HOLDINGS INC 7980514		4,469	6,442
	HERC HOLDINGS INC 7980515		88,178	127,109
	HERITAGE-CRYSTAL CLEAN INC 7980515		29,030	26,780
	HEXCEL CORP 7980511		184,601	156,283
	HEXCEL CORP 7980513		351,982	292,104
	HONEYWELL INTERNATIONAL INC 7980511		4,610,305	5,810,964
	HONEYWELL INTERNATIONAL INC 7980517		2,548,165	5,554,235
	HOWMET AEROSPACE INC 7980511		326,286	435,577
	HOWMET AEROSPACE INC 7980513		608,038	814,332
	HUB GROUP INC 7980515		136,737	155,724
	HUBBELL INC 7980511		294,830	327,534
	HUBBELL INC 7980513		546,170	612,108
	JB HUNT TRANSPORT SERVICES INC 7980511		288,193	323,451
	JB HUNT TRANSPORT SERVICES INC 7980512		99,207	111,780
	JB HUNT TRANSPORT SERVICES INC 7980513		536,785	604,813
	HUNTINGTON INGALLS INDUSTRIES 7980511		275,341	236,115
	HUNTINGTON INGALLS INDUSTRIES 7980512		27,464	23,185
	HUNTINGTON INGALLS INDUSTRIES 7980513		522,823	441,373
	HURCO COMPANIES INC 7980515		20,029	15,660
	HURON CONSULTING GROUP 7980514		8,661	8,725
	HURON CONSULTING GROUP 7980515		100,713	101,453
	HYSTER-YALE MATERIALS HANDLING INC CL A 7980515		49,220	49,486
	ICF INTERNATIONAL INC 7980514		46,086	48,686
	ICF INTERNATIONAL INC 7980515		54,036	57,085
	ICF INTERNATIONAL INC 7980523		2,517,681	2,633,438
	IAA INC 7980511		195,754	257,061
	IAA INC 7980512		55,831	74,987
	IAA INC 7980513		357,770	480,527

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	IES HOLDINGS INC 7980514		6,421	9,576
	IES HOLDINGS INC 7980515		13,614	20,304
	ITT INC 7980511		216,993	257,401
	ITT INC 7980513		403,179	481,067
	ITT INC 7980523		2,804,581	4,404,697
	IDEX CORP 7980511		503,201	580,270
	IDEX CORP 7980513		932,837	1,084,644
	IDEX CORP 7980526		5,300,243	5,545,728
	ILLINOIS TOOL WKS INC 7980511		1,145,627	1,384,345
	INGERSOLL-RAND INC 7980511		465,048	610,550
	INGERSOLL-RAND INC 7980513		854,273	1,141,369
	INSTEEL INDS 7980515		37,453	34,652
	INSPERITY INC 7980514		111,252	104,706
	INSPERITY INC 7980515		130,717	123,026
	INTERFACE INC 7980514		11,316	7,812
	INTERFACE INC 7980515		61,327	42,336
	JACOBS ENGINEERING GROUP INC 7980511		444,344	527,584
	JACOBS ENGINEERING GROUP INC 7980513		825,723	986,197
	JACOBS ENGINEERING GROUP INC 7980520		7,115,441	12,521,247
	JELD-WEN HOLDING INC 7980515		131,595	143,538
	JETBLUE AIRWAYS CORP 7980511		186,654	174,015
	JETBLUE AIRWAYS CORP 7980513		348,794	324,038
	JOHN BEAN TECHNOLOGIES CORP 7980514		231,633	256,549
	KAR AUCTION SERVICES INC 7980515		224,606	200,765
	KADANT INC 7980514		85,312	116,872
	KAMAN CORP 7980514		12,006	11,769
	KAMAN CORP 7980515		120,523	118,145
	KANSAS CITY SOUTHERN 7980511		584,195	748,545
	KANSAS CITY SOUTHERN 7980513		1,041,706	1,353,382
	KELLY SERVICES INC 7980515		61,830	58,049
	KENNAMETAL INC 7980515		254,456	251,252
	KFORCE INC 7980514		54,226	60,189
	KIMBALL INTL INC CL B 7980515		53,240	36,149
	KIRBY CORP 7980511		141,918	119,364
	KIRBY CORP 7980513		270,463	223,076
	KNOLL INC 7980515		91,373	61,700
	KNIGHT-SWIFT TRANSN HLDGS INC 7980511		182,985	202,074
	KNIGHT-SWIFT TRANSN HLDGS INC 7980513		340,311	377,802
	KORN FERRY 7980515		182,241	198,534
	KRATOS DEFENSE & SECURITY SOLUTIONS INC 7980514		179,223	239,546
	KRATOS DEFENSE & SECURITY SOLUTIONS INC 7980523		2,886,823	4,507,160
	LSI INDUSTIES INC 7980515		13,502	18,404
	L3 HARRIS TECHNOLOGIES INC 7980511		1,524,635	1,538,623
	L3 HARRIS TECHNOLOGIES INC 7980517		2,833,024	3,055,319
	LANDSTAR SYSTEMS INC 7980511		32,249	37,301
	LANDSTAR SYSTEMS INC 7980512		129,110	150,685
	LANDSTAR SYSTEMS INC 7980513		59,651	69,619
	LAWSON PRODUCTS INC 7980514		10,332	9,877
	LAWSON PRODUCTS INC 7980515		7,723	7,382
	LEIDOS HOLDINGS INC 7980511		412,211	493,854
	LEIDOS HOLDINGS INC 7980512		41,066	49,512
	LEIDOS HOLDINGS INC 7980513		765,790	923,269
	LENNOX INTERNATIONAL INC 7980511		353,424	366,298
	LENNOX INTERNATIONAL INC 7980513		655,188	684,651
	LINCOLN ELEC HLDGS INC 7980511		120,267	147,289
	LINCOLN ELEC HLDGS INC 7980512		82,146	102,068
	LINCOLN ELEC HLDGS INC 7980513		221,457	275,164
	LINDSAY CORPORATION 7980514		75,580	100,841
	LUNA INNOVATIONS INC 7980514		12,126	20,946
	LYDALL INC 7980515		29,073	43,093
	LYDALL INC 7980521		1,400,919	2,143,241
	LYFT INC CL A 7980511		364,198	474,792
	LYFT INC CL A 7980513		655,708	861,593
	MRC GLOBAL INC 7980515		83,204	43,712
	MSA SAFETY INC 7980511		142,926	163,433
	MSA SAFETY INC 7980512		37,852	43,622
	MSA SAFETY INC 7980513		265,093	305,503
	MSC INDL DIRECT INC CL A 7980511		127,433	145,742
	MSC INDL DIRECT INC CL A 7980513		236,249	272,327
	MYR GROUP INC 7980514		24,788	45,075
	MYR GROUP INC 7980515		16,492	29,990
	MACQUARIE INFRASTRUCTURE CORP 7980511		101,072	106,604
	MACQUARIE INFRASTRUCTURE CORP 7980513		191,105	199,278
	MANITOWOC COMPANY INC 7980515		47,068	37,854
	MANPOWERGROUP INC 7980511		187,545	201,913
	MANPOWERGROUP INC 7980513		350,033	377,313
	MARTEN TRANSPORT LTD 7980514		31,195	35,976
	MARTEN TRANSPORT LTD 7980515		38,067	43,902
	MASCO CORP 7980511		500,915	558,254
	MASCO CORP 7980513		928,671	1,043,615
	MASTEC INC 7980514		15,212	18,954
	MASTEC INC 7980515		242,290	300,878
	MASTECH DIGITAL INC 7980514		5,961	4,563
	MATSON INC 7980515		150,995	203,554
	MAXAR TECHNOLOGIES LTD 7980515		93,144	196,848

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	MCGRATH RENTCORP 7980514		68,220	66,496
	MCGRATH RENTCORP 7980515		60,304	58,780
	MERITOR INCORPORATED 7980514		84,992	107,481
	MERITOR INCORPORATED 7980515		30,059	38,013
	MESA AIR GROUP INC 7980515		16,093	16,538
	MIDDLEBY CORP 7980511		234,912	274,600
	MIDDLEBY CORP 7980513		432,467	513,102
	MILLER HERMAN INC 7980515		199,677	166,397
	MILLER INDUSTRIES INC/TENN 7980515		31,067	35,397
	MISTRAS GROUP INC 7980515		18,678	11,803
	MISTRAS GROUP INC 7980521		2,483,608	991,588
	MONTROSE ENVIRONMENTAL GROUP INC 7980514		7,354	9,381
	MONTROSE ENVIRONMENTAL GROUP INC 7980515		13,785	17,585
	MOOG INC 7980515		204,458	196,981
	MUELLER INDUSTRIES INC 7980515		137,974	163,823
	MUELLER WATER PRODUCTS INC CL A 7980514		7,517	8,295
	MUELLER WATER PRODUCTS INC CL A 7980515		138,017	152,286
	NL INDUSTRIES INC 7980515		3,585	3,360
	NN INC 7980515		26,521	23,140
	NV5 GLOBAL INC 7980514		41,065	57,431
	NV5 GLOBAL INC 7980515		3,887	5,436
	NACCO INDS INC 7980515		9,869	8,258
	NAVISTAR INTERNATIONAL CORP 7980515		143,553	183,181
	NESCO HOLDINGS INC 7980515		4,948	8,195
	NORDSON CORP 7980511		67,089	81,787
	NORDSON CORP 7980512		274,515	340,811
	NORDSON CORP 7980513		122,852	152,521
	NORFOLK SOUTHERN CORP 7980511		1,851,777	2,355,190
	NORTHROP GRUMMAN CORPORATION 7980511		159,234	149,618
	NORTHWEST PIPE CO 7980515		25,509	22,838
	OLD DOMINION FREIGHT LINE INC 7980511		71,326	101,494
	OLD DOMINION FREIGHT LINE INC 7980512		401,309	587,101
	OLD DOMINION FREIGHT LINE INC 7980513		129,191	190,105
	OMEGA FLEX INC 7980514		23,436	30,660
	ORION ENERGY SYSTEMS INC 7980514		17,307	19,345
	OSHKOSH CORP 7980511		213,629	225,331
	OSHKOSH CORP 7980513		402,467	421,313
	OTIS WORLDWIDE CORP 7980511		1,083,752	1,066,412
	OTIS WORLDWIDE CORP 7980513		2,010,954	1,973,271
	OWENS CORNING 7980511		276,728	313,116
	OWENS CORNING 7980513		515,942	585,322
	PAE INC 7980514		39,599	39,300
	P.A.M. TRANSPORTATION SERVICES INC 7980514		1,088	833
	P.A.M. TRANSPORTATION SERVICES INC 7980515		8,384	6,419
	PGT INNOVATIONS INC 7980514		26,311	31,425
	PGT INNOVATIONS INC 7980515		51,022	60,939
	PACCAR INC 7980511		1,070,779	1,132,166
	PACCAR INC 7980513		1,966,356	2,095,827
	PACCAR INC 7980519		1,246,478	1,194,978
	PARK AEROSPACE CORP 7980515		25,509	22,127
	PARK-OHIO HLDGS CORP 7980515		24,222	22,619
	PARKER HANNIFIN CORP 7980511		1,026,095	1,349,247
	PARKER HANNIFIN CORP 7980513		1,865,179	2,501,813
	PARKER HANNIFIN CORP 7980519		2,880,669	3,228,059
	PARSONS CORP 7980514		44,232	42,855
	PARSONS CORP 7980515		19,805	19,188
	PATRICK INDS INC 7980514		74,814	104,507
	PATRICK INDS INC 7980515		5,040	7,040
	PITNEY BOWES INC 7980514		20,542	29,704
	PITNEY BOWES INC 7980515		38,157	55,175
	PLUG POWER INC 7980514		210,357	919,978
	POWELL INDS INC 7980515		28,140	22,147
	PREFORMED LINE PRODUCTS CO 7980515		13,255	17,315
	PRIMORIS SERVICES CORP 7980514		43,780	54,254
	PRIMORIS SERVICES CORP 7980515		39,035	48,373
	PROTO LABS INC 7980514		220,342	294,988
	QUAD GRAPHICS INC 7980515		15,641	10,650
	QUANEX BUILDING PRODUCTS 7980515		51,399	61,101
	QUANTA SERVICES INC 7980511		207,102	303,852
	QUANTA SERVICES INC 7980512		47,537	71,804
	QUANTA SERVICES INC 7980513		376,004	567,950
	QUANTA SERVICES INC 7980519		593,832	1,328,769
	REV GROUP INC 7980514		2,737	2,106
	REV GROUP INC 7980515		23,221	17,867
	RADIANT LOGISTICS INC 7980515		17,493	19,036
	RAVEN INDUSTRIES INC 7980514		7,050	7,048
	RAVEN INDUSTRIES INC 7980515		90,330	90,303
	RAYTHEON TECHNOLOGIES CORP 7980511		4,515,661	3,969,163
	RBC BEARINGS INC 7980514		242,715	317,438
	RBC BEARINGS INC 7980523		2,510,038	3,383,319
	RED VIOLET INC 7980514		11,050	12,846
	REGAL BELOIT CORP 7980511		151,306	192,198
	REGAL BELOIT CORP 7980513		279,718	359,219
	REGAL BELOIT CORP 7980519		871,942	1,160,555
	REGAL BELOIT CORP 7980523		3,383,162	4,264,823

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	REPUBLIC SERVICES INC 7980511		735,804	781,860
	REPUBLIC SERVICES INC 7980513		1,341,942	1,440,359
	RESIDEO TECHNOLOGIES INC 7980515		167,726	250,847
	RESOURCES CONNECTION INC 7980515		41,584	32,167
	REXNORD CORP 7980514		21,114	26,853
	REXNORD CORP 7980515		289,148	366,823
	ROBERT HALF INTL INC 7980511		258,206	269,726
	ROBERT HALF INTL INC 7980513		480,670	504,151
	ROCKWELL AUTOMATION INC 7980511		483,279	578,117
	ROCKWELL AUTOMATION INC 7980512		422,046	510,900
	ROCKWELL AUTOMATION INC 7980513		892,782	1,080,740
	ROCKWELL AUTOMATION INC 7980526		6,350,562	8,748,253
	ROLLINS INC 7980511		29,709	41,961
	ROLLINS INC 7980512		188,083	274,740
	ROLLINS INC 7980513		53,721	78,472
	ROPER TECHNOLOGIES INC 7980511		1,197,236	1,498,038
	RUSH ENTERPRISES INC 7980515		130,368	141,284
	RUSH ENTERPRISES INC 7980523		1,929,655	2,869,453
	RUSH ENTERPRISES INC CL B 7980515		26,249	21,067
	RYDER SYSTEM INC 7980511		104,210	125,126
	RYDER SYSTEM INC 7980513		193,705	233,885
	SPX CORP 7980514		114,734	125,933
	SPX CORP 7980515		46,410	50,940
	SPX CORP 7980523		3,306,635	3,753,716
	SP PLUS CORPORATION 7980515		70,617	55,671
	SPX FLOW INC 7980515		159,077	205,990
	SAIA INC 7980514		186,561	341,893
	SCHNEIDER NATIONAL INC CL B 7980511		52,226	47,196
	SCHNEIDER NATIONAL INC CL B 7980513		98,026	88,223
	SCHNEIDER NATIONAL INC CL B 7980519		0	-
	SIMPSON MANUFACTURING CO INC 7980514		239,972	292,966
	SITEONE LANDSCAPE SUPPLY INC 7980514		289,813	501,271
	SKYWEST INC 7980515		217,695	165,916
	SMITH A O CORPORATION 7980511		262,021	281,281
	SMITH A O CORPORATION 7980513		487,031	525,779
	SOUTHWEST AIRLINES CO 7980511		1,021,572	1,062,615
	SOUTHWEST AIRLINES CO 7980513		1,900,090	1,971,137
	SPIRIT AEROSYSTEMS HLDGS INC 7980511		208,011	158,432
	SPIRIT AEROSYSTEMS HLDGS INC 7980513		402,513	296,146
	SPIRIT AIRLINES INC 7980515		260,772	200,294
	STANDEX INTL CORP 7980515		80,222	79,923
	STANLEY BLACK & DECKER INC 7980511		972,384	1,065,110
	STANLEY BLACK & DECKER INC 7980513		1,783,646	1,970,231
	STEELCASE INC 7980515		121,820	97,614
	STERICYCLE INC 7980511		219,753	244,804
	STERICYCLE INC 7980513		406,089	457,717
	STERLING CONSTRUCTION CO INC 7980514		4,541	5,918
	STERLING CONSTRUCTION CO INC 7980515		27,875	36,327
	SUMO LOGIC INC 7980514		24,865	23,293
	SUMO LOGIC INC 7980515		7,109	6,659
	SUNRUN INC 7980514		262,581	756,242
	TPI COMPOSITES INC 7980514		52,376	115,958
	TEAM INC 7980515		40,171	27,435
	TEAM INC 7980521		1,905,961	1,506,391
	TELEDYNE TECHNOLOGIES INC 7980511		450,228	549,556
	TELEDYNE TECHNOLOGIES INC 7980513		832,086	1,026,988
	TELEDYNE TECHNOLOGIES INC 7980526		4,588,320	5,969,855
	TENNANT CO 7980514		95,003	92,975
	TEREX CORP 7980515		161,409	196,221
	TERMINIX GLOBAL HOLDINGS INC 7980511		218,806	260,865
	TERMINIX GLOBAL HOLDINGS INC 7980513		404,675	487,656
	TETRA TECH INC 7980514		325,011	448,879
	TEXTRON INC 7980511		378,026	425,497
	TEXTRON INC 7980513		708,109	795,512
	THERMON GROUP HOLDINGS INC 7980515		56,835	42,936
	THERMON GROUP HOLDINGS INC 7980521		3,247,517	3,129,564
	3-D SYSTEMS CORP 7980515		93,381	106,257
	3M CO 7980511		1,294,521	1,293,796
	TIMKEN CO 7980511		135,801	189,455
	TIMKEN CO 7980513		248,668	354,077
	TIMKEN CO 7980519		748,361	1,276,440
	TITAN MACHINERY 7980515		26,494	31,221
	TOPBUILD CORP 7980514		252,108	438,110
	TORO CO 7980511		31,782	38,884
	TORO CO 7980512		267,410	330,138
	TORO CO 7980513		58,690	72,458
	TRANSCAT INC 7980514		15,734	17,444
	TRANSDIGM GROUP INC 7980511		790,280	972,213
	TRANSDIGM GROUP INC 7980512		208,934	259,298
	TRANSDIGM GROUP INC 7980513		1,483,143	1,831,177
	TRANSDIGM GROUP INC 7980526		6,441,580	10,199,886
	TRANSUNION 7980511		53,916	64,890
	TRANSUNION 7980512		512,010	620,820
	TRANSUNION 7980513		99,996	121,247
	TRANSUNION 7980526		4,508,772	6,108,777

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	TREDEGAR CORPORATION 7980515		44,624	36,657
	TREX COMPANY INC 7980512		195,164	349,950
	TRIMAS CORP 7980515		100,568	108,406
	TRINET GROUP INC 7980514		166,759	238,818
	TRINITY INDUSTRIES INC 7980511		76,511	92,576
	TRINITY INDUSTRIES INC 7980513		142,724	173,092
	TRINITY INDUSTRIES INC 7980520		6,030,469	7,297,891
	TRINITY INDUSTRIES INC 7980521		2,712,717	3,227,840
	TRIUMPH GROUP INC 7980515		55,365	54,284
	TRUEBLUE INC 7980515		68,638	54,612
	TUTOR PERINI CORP 7980515		49,585	44,315
	II-VI INC 7980514		239,624	494,120
	II-VI INC 7980515		35,622	76,416
	UFP INDUSTRIES INC 7980514		163,774	201,480
	UFP INDUSTRIES INC 7980515		35,358	43,773
	US XPRESS ENTERPRISES INC CL A 7980515		9,221	12,716
	UBER TECHNOLOGIES INC 7980511		390,864	628,932
	ULTRALIFE CORP 7980515		5,066	4,937
	UNION PAC CORP 7980511		2,219,146	2,698,739
	UNION PAC CORP 7980519		379,313	478,906
	UNITED AIRLINES HOLDINGS INC 7980511		654,660	485,308
	UNITED AIRLINES HOLDINGS INC 7980513		1,255,473	907,255
	UNITED PARCEL SERVICE CL B 7980511		1,127,678	1,593,569
	UNITED PARCEL SERVICE CL B 7980517		3,153,877	5,994,703
	UNITED PARCEL SERVICE CL B 7980519		3,008,642	3,182,760
	UNITED RENTALS INC 7980511		475,950	645,637
	UNITED RENTALS INC 7980513		875,533	1,207,092
	UNITED RENTALS INC 7980519		841,337	1,275,505
	UNIVAR SOLUTIONS INC 7980511		132,112	122,576
	UNIVAR SOLUTIONS INC 7980513		250,000	229,147
	UNIVERSAL LOGISTICS HOLDINGS INC 7980514		9,086	7,927
	UNIVERSAL LOGISTICS HOLDINGS INC 7980515		4,649	4,056
	UPWORK INC 7980514		93,271	230,352
	US ECOLOGY INC 7980515		125,484	95,693
	VSE CORP 7980515		26,226	28,637
	VALMONT INDUSTRIES 7980511		115,768	141,693
	VALMONT INDUSTRIES 7980513		214,413	264,844
	VECTRUS INC 7980514		14,682	15,413
	VECTRUS INC 7980515		28,463	29,882
	VERISK ANALYTICS INC 7980512		879,726	1,192,605
	VERISK ANALYTICS INC 7980522		1,641,836	4,572,793
	VIAD CORP 7980515		88,866	61,236
	VICOR CORP 7980514		70,598	127,909
	VIRGIN GALACTIC HOLDINGS INC 7980511		6,236	8,614
	VIRGIN GALACTIC HOLDINGS INC 7980512		34,998	49,406
	VIRGIN GALACTIC HOLDINGS INC 7980513		11,380	16,065
	WABASH NATL CORP 7980515		66,836	76,467
	WABTEC CORP 7980511		491,206	512,254
	WABTEC CORP 7980513		920,389	957,676
	WASTE MANAGEMENT INC 7980511		1,552,527	1,679,441
	WATSCO INC 7980511		253,288	285,453
	WATSCO INC 7980513		467,387	533,299
	WATTS WATER TECHNOLOGIES INC 7980514		84,717	107,218
	WATTS WATER TECHNOLOGIES INC 7980515		122,219	154,681
	WELBILT INC 7980514		35,378	35,033
	WELBILT INC 7980515		104,321	103,303
	WERNER ENTERPRISES INC 7980514		149,456	152,330
	WERNER ENTERPRISES INC 7980515		22,395	22,826
	WESCO INTERNATIONAL INC 7980515		208,007	322,007
	WILLDAN GROUP INC 7980514		14,963	21,642
	WILLDAN GROUP INC 7980515		7,611	11,009
	WILLIS LEASE FINANCE CORP 7980515		8,435	7,463
	WILLSCOT MOBILE MINI HOLDINGS CORP 7980514		66,390	94,256
	WILLSCOT MOBILE MINI HOLDINGS CORP 7980515		142,049	201,672
	WOODWARD, INC 7980511		215,667	261,411
	WOODWARD, INC 7980513		403,085	488,794
	XPO LOGISTICS INC 7980511		290,041	397,651
	XPO LOGISTICS INC 7980512		14,045	19,549
	XPO LOGISTICS INC 7980513		534,137	743,450
	XYLEM INC 7980511		577,660	704,081
	XYLEM INC 7980513		1,069,864	1,316,348
	THE AARONS COMPANY INC 7980514		6,023	5,916
	THE AARONS COMPANY INC 7980515		47,269	46,357
	ABERCROMBIE & FITCH CO-CL A 7980515		87,288	105,974
	ACADEMY SPORTS & OUTDOORS INC 7980514		4,549	5,120
	ACADEMY SPORTS & OUTDOORS INC 7980515		22,176	24,959
	ACCEL ENTERTAINMENT INC 7980514		33,146	36,572
	ACUSHNET HOLDINGS CORP 7980514		17,668	23,554
	ACUSHNET HOLDINGS CORP 7980515		66,932	89,229
	ADTALEM GLOBAL EDUCATION INC 7980515		165,267	147,343
	ADVANCED AUTO PARTS 7980511		407,300	405,588
	ADVANCED AUTO PARTS 7980513		725,331	721,711
	AMERICAN AXLE & MFG HLDGS INC 7980515		93,565	78,663
	AMERICAN EAGLE OUTFITTERS INC 7980515		204,092	252,762
	AMERICAN OUTDOOR BRANDS INC 7980515		14,254	19,482

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AMERICAN PUBLIC EDUCATION INC 7980515		36,179	36,881
	AMERICA'S CAR-MART INC 7980514		33,874	38,114
	AMERICA'S CAR-MART INC 7980515		12,398	13,950
	ARAMARK 7980511		318,191	339,586
	ARAMARK 7980513		596,274	634,882
	ASBURY AUTOMOTIVE GROUP 7980514		57,698	79,720
	ASBURY AUTOMOTIVE GROUP 7980515		102,948	142,242
	ASPEN GROUP INC 7980514		18,141	21,436
	AT HOME GROUP INC 7980515		61,948	69,601
	AUTONATION INC 7980511		115,803	154,724
	AUTONATION INC 7980513		213,240	289,140
	AUTOZONE INC 7980511		415,977	438,613
	AUTOZONE INC 7980512		553,581	585,607
	AUTOZONE INC 7980513		772,614	817,954
	AUTOZONE INC 7980522		1,578,544	1,688,067
	BALLY'S CORP 7980514		33,008	65,199
	BEAZER HOMES USA INC 7980515		32,531	36,239
	BED BATH & BEYOND INC 7980515		179,161	188,167
	BEST BUY COMPANY INC 7980511		688,027	721,581
	BEST BUY COMPANY INC 7980512		139,943	149,086
	BEST BUY COMPANY INC 7980513		1,266,137	1,348,861
	BEST BUY COMPANY INC 7980519		1,385,325	1,172,533
	BIG LOTS INC 7980514		7,258	9,616
	BIG LOTS INC 7980515		97,621	129,348
	BIGLARI HOLDINGS INC CL B 7980515		8,505	8,562
	BIGLARI HOLDINGS INC CL A 7980515		2,952	3,510
	BJ'S RESTAURANTS 7980515		72,226	71,245
	BLOCK H & R INC 7980511		49,589	35,146
	BLOCK H & R INC 7980512		111,373	77,746
	BLOCK H & R INC 7980513		94,106	65,692
	BLOCK H & R INC 7980519		976,292	840,580
	BLOOMIN BRANDS INC 7980514		130,052	123,200
	BLUEGREEN VACATIONS CORP 7980515		2,312	3,438
	BLUEGREEN VACATIONS HOLDING CORP 7980515		9,705	14,031
	BOOT BARN HOLDINGS INC 7980514		70,210	82,167
	BOOT BARN HOLDINGS INC 7980515		7,447	8,715
	BORGWARNER INC 7980511		332,659	318,896
	BORGWARNER INC 7980512		44,565	42,581
	BORGWARNER INC 7980513		623,949	596,177
	BOYD GAMING CORP 7980515		200,658	291,384
	BRINKER INTL INC 7980514		85,966	121,852
	BRINKER INTL INC 7980515		50,566	71,674
	BRUNSWICK CORP 7980511		181,517	232,456
	BRUNSWICK CORP 7980513		334,590	434,568
	THE BUCKLE INC 7980515		58,295	70,985
	BURLINGTON STORES INC 7980511		56,110	69,834
	BURLINGTON STORES INC 7980512		439,174	548,993
	BURLINGTON STORES INC 7980513		104,197	130,252
	CAESARS ENTERTAINMENT INC 7980514		407,818	564,749
	CAESARS ENTERTAINMENT INC 7980515		339,630	467,381
	CALERES INC 7980515		61,443	46,747
	CALLAWAY GOLF CO 7980515		156,234	187,278
	CAMPING WORLD HOLDINGS INC 7980514		45,163	61,921
	CARMAX INC 7980511		525,840	549,568
	CARMAX INC 7980512		39,756	41,657
	CARMAX INC 7980513		980,562	1,027,441
	CARMAX INC 7980520		5,855,808	8,368,684
	CARRIAGE SERVICES INC 7980515		36,678	43,284
	CARPARTS.COM INC 7980514		22,245	28,039
	CARPARTS.COM INC 7980515		1,202	1,722
	CARRIER GLOBAL CORP 7980511		597,986	812,187
	CARRIER GLOBAL CORP 7980512		304,312	425,293
	CARRIER GLOBAL CORP 7980513		1,070,720	1,496,390
	CARROLS RESTAURANT GROUP INC 7980515		23,992	18,601
	CARTERS INC 7980511		155,139	155,780
	CARTERS INC 7980513		292,292	291,147
	CARVANA CO CL A 7980512		224,700	486,506
	CASPER SLEEP INC 7980514		2,928	2,251
	CASPER SLEEP INC 7980515		13,592	10,449
	CATO CORP-CL A 7980515		24,490	17,118
	CAVCO INDUSTRIES INC 7980514		112,121	116,850
	CENTURY CASINOS INC 7980515		18,403	14,518
	CENTURY COMMUNITIES INC 7980515		78,193	106,911
	CHEESECAKE FACTORY INC 7980515		136,759	130,896
	CHEGG INC 7980512		189,568	395,284
	CHICOS FAS INC 7980515		37,997	15,857
	CHILDRENS PL INC NEW 7980514		33,457	36,172
	CHILDRENS PL INC NEW 7980515		16,265	17,585
	CHIPOTLE MEXICAN GRILL INC 7980512		861,242	1,397,804
	CHIPOTLE MEXICAN GRILL INC 7980519		522,618	693,355
	CHIPOTLE MEXICAN GRILL INC 7980526		7,998,330	10,612,492
	CHOICE HOTELS INTL INC 7980511		126,271	143,552
	CHOICE HOTELS INTL INC 7980513		234,840	268,212
	CHURCHILL DOWNS INC 7980514		358,057	532,556
	CHUY'S HOLDINGS INC 7980515		39,061	43,550

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CITI TRENDS INC 7980515		20,783	41,483
	CLARUS CORP 7980514		1,701	1,740
	CLARUS CORP 7980515		27,511	28,151
	COLLECTORS UNIVERSE INC 7980514		25,751	45,165
	COLLECTORS UNIVERSE INC 7980515		2,966	5,203
	COLUMBIA SPORTSWEAR CO 7980511		102,366	97,254
	COLUMBIA SPORTSWEAR CO 7980513		193,283	181,838
	COMPX INTERNATIONAL INC CL A 7980515		1,968	1,964
	CONNS INC 7980515		23,191	17,126
	CONTAINER STORE GROUP INC/THE 7980515		13,940	15,646
	COOPER-STANDARD HOLDING INC 7980515		47,764	48,677
	COOPER TIRE & RUBBER CO 7980515		135,475	170,343
	CORE-MARK HOLDINGS 7980514		82,011	88,521
	CORE-MARK HOLDINGS 7980515		7,020	7,577
	CRACKER BARREL 7980514		109,380	96,434
	CRACKER BARREL 7980515		169,830	149,729
	CRACKER BARREL 7980520		1,901,691	3,608,672
	CRACKER BARREL 7980521		493,953	873,574
	CROCS INC 7980514		219,305	300,956
	CROCS INC 7980523		2,296,678	3,430,510
	D R HORTON INC 7980511		799,622	881,142
	D R HORTON INC 7980513		1,459,080	1,628,235
	D R HORTON INC 7980519		1,198,970	1,109,612
	D R HORTON INC 7980526		4,542,722	4,935,361
	DANA INC 7980515		200,868	235,802
	DARDEN RESTAURANTS INC 7980511		540,190	599,054
	DARDEN RESTAURANTS INC 7980513		1,010,151	1,119,966
	DAVE & BUSTER'S ENTERTAINMENT 7980514		33,884	34,883
	DAVE & BUSTER'S ENTERTAINMENT 7980515		68,876	70,907
	DECKERS OUTDOOR CORP 7980514		338,045	577,288
	DEL TACO RESTAURANTS INC 7980515		19,716	22,668
	DENNY'S CORPORATION 7980514		52,507	43,086
	DENNY'S CORPORATION 7980515		32,435	26,615
	DESIGNER BRANDS INC CL A 7980515		88,613	39,573
	DICKS SPORTING GOODS INC 7980511		121,702	134,005
	DICKS SPORTING GOODS INC 7980513		226,588	250,472
	DICKS SPORTING GOODS INC 7980517		2,356,928	2,489,597
	DILLARDS INC 7980515		42,208	38,082
	DINE BRANDS GLOBAL INC 7980514		5,561	4,118
	DINE BRANDS GLOBAL INC 7980515		95,629	70,818
	DOLLAR TREE INC 7980511		439,056	512,002
	DOLLAR TREE INC 7980512		375,261	438,210
	DOLLAR TREE INC 7980513		819,727	957,234
	DOMINOS PIZZA INC 7980512		427,976	539,912
	DORMAN PRODUCTS 7980514		147,886	166,347
	DULUTH HOLDINGS INC 7980515		9,484	9,800
	EL POLLO LOCO HOLDINGS INC 7980514		1,412	1,611
	EL POLLO LOCO HOLDINGS INC 7980515		22,775	25,992
	EBAY INC 7980511		79,064	111,656
	EBAY INC 7980520		3,060,818	6,051,055
	ENVELA CORP 7980514		2,190	2,465
	ENVELA CORP 7980515		453	510
	ESCALADE INC 7980515		8,814	18,312
	ETHAN ALLEN INTERIORS INC 7980515		34,980	38,379
	ETSY INC 7980512		265,288	752,915
	ETSY INC 7980526		2,856,532	3,981,626
	EVERI HOLDINGS INC 7980514		19,469	29,098
	EVERI HOLDINGS INC 7980515		41,136	61,482
	EVERI HOLDINGS INC 7980523		4,087,903	4,971,089
	EXPEDIA GROUP INC 7980511		505,780	614,601
	EXPEDIA GROUP INC 7980512		59,044	72,290
	EXPEDIA GROUP INC 7980513		938,547	1,149,100
	EXPEDIA GROUP INC 7980526		3,875,656	5,045,764
	EXPRESS INC 7980515		20,860	4,855
	EXTENDED STAY AMERICA INC 7980511		96,500	101,315
	EXTENDED STAY AMERICA INC 7980513		181,860	189,405
	EXTENDED STAY AMERICA INC 7980521		2,604,330	2,458,801
	FIESTA RESTAURANT GROUP INC 7980515		15,961	17,214
	FIVE BELOW 7980512		236,484	345,236
	FLOOR & DECOR HOLDINGS INC CL A 7980512		230,860	314,947
	FLOOR & DECOR HOLDINGS INC CL A 7980523		785,489	1,683,742
	FOOT LOCKER INC 7980511		163,258	161,760
	FOOT LOCKER INC 7980513		307,114	302,329
	FORD MOTOR CO DEL 7980511		1,291,936	1,326,209
	FORD MOTOR CO DEL 7980513		2,430,232	2,487,113
	FORD MOTOR CO DEL 7980519		418,544	538,827
	FOSSIL GROUP INC 7980515		38,809	34,125
	FOX FACTORY HOLDING CORP 7980514		247,213	314,593
	FOX FACTORY HOLDING CORP 7980523		2,747,157	4,406,204
	FRANCHISE GROUP INC 7980514		4,257	5,451
	FRANCHISE GROUP INC 7980515		38,619	49,451
	FRONTDOOR INC 7980511		116,068	138,228
	FRONTDOOR INC 7980512		21,757	26,109
	FRONTDOOR INC 7980513		215,392	258,481
	FUNKO INC CL A 7980515		26,721	21,237

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	G-III APPAREL GROUP LTD 7980515		105,064	87,150
	GMS INC 7980515		88,151	105,948
	GAIA INC 7980515		11,459	10,028
	GAMESTOP CORP CL A 7980515		43,095	90,413
	GAP INC 7980511		137,626	142,481
	GAP INC 7980513		253,965	266,367
	GENERAL MOTORS CO 7980511		1,760,203	2,014,293
	GENERAL MOTORS CO 7980519		2,795,967	3,566,466
	GENESCO INC 7980515		51,329	35,777
	GENTEX CORP 7980511		260,317	321,758
	GENTEX CORP 7980513		481,574	601,613
	GENTEX CORP 7980520		5,779,137	11,768,044
	GENUINE PARTS CO 7980511		551,633	545,737
	GENUINE PARTS CO 7980513		1,034,186	1,020,168
	GENTHERM INC 7980514		106,256	153,658
	GOLDEN ENTERTAINMENT INC 7980514		8,549	9,050
	GOLDEN ENTERTAINMENT INC 7980515		16,498	17,463
	GOODYEAR TIRE & RUBBER CO 7980515		298,950	210,694
	GOPRO INC 7980514		40,037	64,874
	GOPRO INC 7980515		5,565	9,017
	GRAHAM HOLDINGS COMPANY 7980511		85,111	82,674
	GRAHAM HOLDINGS COMPANY 7980513		161,434	154,680
	GRAHAM HOLDINGS COMPANY 7980519		888,811	1,093,429
	GRAND CANYON EDUCATION INC 7980511		166,710	167,877
	GRAND CANYON EDUCATION INC 7980513		313,604	313,874
	GREEN BRICK PARTNERS INC 7980515		25,424	45,782
	GREENLANE HOLDINGS INC CL A 7980514		2,257	2,950
	GROUP 1 AUTOMOTIVE INC 7980515		144,675	190,546
	GROUPON INC 7980515		89,441	74,166
	GROWGENERATION CORP 7980514		22,925	110,323
	GUESS INC 7980515		62,775	74,578
	HAMILTON BEACH BRANDS HOLDING CL A 7980514		2,992	2,837
	HAMILTON BEACH BRANDS HOLDING CL A 7980515		7,092	6,724
	HANESBRANDS INC 7980511		209,574	195,445
	HANESBRANDS INC 7980513		396,966	365,389
	HARLEY DAVIDSON INC 7980511		202,493	217,007
	HARLEY DAVIDSON INC 7980513		378,489	405,682
	HASBRO INC 7980511		467,747	460,030
	HASBRO INC 7980513		880,513	860,100
	HAVERTY FURNITURE COMPANIES INC 7980515		30,400	37,687
	HIBBETT SPORTS INC 7980515		45,506	63,913
	HILLENBRAND INC 7980515		181,474	246,083
	HILTON GRAND VACATIONS INC 7980514		195,295	192,113
	HILTON WORLDWIDE HOLDINGS INC 7980511		1,014,250	1,174,794
	HILTON WORLDWIDE HOLDINGS INC 7980513		1,865,961	2,174,577
	HILTON WORLDWIDE HOLDINGS INC 7980520		5,160,698	7,852,508
	HOME DEPOT INC 7980511		4,464,672	5,552,520
	HOME DEPOT INC 7980517		4,134,226	5,884,811
	HOOKER FURNITURE 7980514		1,260	1,484
	HOOKER FURNITURE 7980515		25,336	29,831
	HOUGHTON MIFFLIN HARCOURT CO 7980515		51,282	29,494
	HYATT HOTELS CORP CL A 7980511		95,833	100,386
	HYATT HOTELS CORP CL A 7980513		180,083	187,481
	INSTALLED BUILDING PRODUCTS 7980514		120,246	167,573
	IROBOT CORP 7980514		128,588	159,376
	JACK IN THE BOX INC 7980514		14,858	17,075
	JACK IN THE BOX INC 7980515		135,418	155,626
	JOHNSON OUTDOORS INC CL A 7980514		14,560	20,949
	JOHNSON OUTDOORS INC CL A 7980515		17,222	24,779
	KB HOME COM 7980514		30,873	31,274
	KB HOME COM 7980515		208,368	211,075
	KOHL'S CORP 7980511		237,068	247,558
	KOHL'S CORP 7980513		456,593	462,849
	KONTOOR BRANDS INC 7980515		129,804	174,449
	KURA SUSHI USA INC CL A 7980515		4,205	5,499
	L BRANDS, INC 7980511		238,106	329,764
	L BRANDS, INC 7980513		436,001	616,536
	LGI HOMES INC 7980514		121,434	169,678
	LKQ CORP 7980511		380,557	412,625
	LKQ CORP 7980513		705,985	771,439
	LCI INDUSTRIES 7980514		175,957	229,923
	LA-Z-BOY INC 7980515		118,652	148,045
	LAKELAND INDUSTRIES INC 7980515		14,390	17,467
	LANDS' END INC 7980515		15,464	21,031
	LAS VEGAS SANDS CORP 7980511		462,857	438,656
	LAUREATE EDUCATION INC CL A 7980515		148,085	130,516
	LEAR CORP 7980511		305,216	368,473
	LEAR CORP 7980513		569,050	688,759
	LEGGETT & PLATT INC 7980511		232,658	226,107
	LEGGETT & PLATT INC 7980513		437,836	422,666
	LEGACY HOUSING CORP 7980514		2,265	2,191
	LEGACY HOUSING CORP 7980515		8,216	7,948
	LEGACY HOUSING CORP 7980521		1,199,254	1,453,899
	LENNAR CORP-CL A 7980511		702,876	797,823
	LENNAR CORP-CL A 7980513		1,279,813	1,467,732

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	LENNAR CORP-CL A 7980519		835,439	1,055,786
	LENNAR CORP-CL A 7980522		2,208,087	3,655,762
	LENNAR CORP - B SHS 7980511		34,673	37,087
	LENNAR CORP - B SHS 7980513		64,491	69,401
	LESLIE'S INC 7980511		25,862	31,191
	LESLIE'S INC 7980512		14,105	17,011
	LESLIE'S INC 7980513		33,179	40,016
	LIFETIME BRANDS INC 7980515		10,627	15,413
	LINDBLAD EXPEDITIONS HOLDINGS INC 7980514		26,460	31,946
	LITHIA MOTORS INC-CLASS A 7980514		164,458	267,793
	LITHIA MOTORS INC-CLASS A 7980515		202,204	328,083
	LIVEXLIVE MEDIA INC 7980514		875	1,276
	LIVEXLIVE MEDIA INC 7980515		7,670	11,182
	LOVESAC CO/THE 7980514		20,853	30,594
	LOWES COS INC 7980519		2,512,910	2,704,594
	LULULEMON ATHLETICA INC 7980512		928,552	1,432,491
	LUMBER LIQUIDATORS HOLDINGS INC 7980514		4,371	8,730
	LUMBER LIQUIDATORS HOLDINGS INC 7980515		31,827	63,570
	MDC HOLDINGS INC 7980515		178,961	212,576
	MGM RESORTS INTERNATIONAL 7980511		483,493	573,514
	MGM RESORTS INTERNATIONAL 7980513		910,589	1,072,222
	M/I HOMES INC 7980515		93,416	103,151
	MACY'S INC 7980515		434,820	293,333
	MADDEN STEVEN LTD 7980514		91,613	92,609
	MADDEN STEVEN LTD 7980515		134,554	136,017
	MADISON SQUARE GARDEN ENTERTAINMENT CORP 7980511		56,140	75,524
	MADISON SQUARE GARDEN ENTERTAINMENT CORP 7980513		105,273	141,279
	MAGNITE INC 7980514		31,037	131,285
	MAGNITE INC 7980515		28,583	120,905
	MALIBU BOATS INC 7980514		62,508	92,973
	MARCUS CORP DELEWARE 7980515		53,468	25,369
	MARINEMAX INC 7980515		36,763	60,602
	MARINE PRODUCTS CORP 7980514		8,320	7,561
	MARRIOT VACATIONS WORLDWIDE CORP 7980514		41,432	52,418
	MARRIOT VACATIONS WORLDWIDE CORP 7980515		325,329	409,327
	MARRIOTT INTERNATIONAL INC 7980511		1,417,147	1,371,572
	MASTERCRAFT BOAT HOLDINGS INC 7980514		25,114	33,360
	MASTERCRAFT BOAT HOLDINGS INC 7980521		868,154	1,295,654
	MATTEL INC 7980511		69,885	94,160
	MATTEL INC 7980512		95,042	128,764
	MATTEL INC 7980513		129,908	176,001
	MATTHEWS INTL CORP 7980515		91,167	75,205
	MAYVILLE ENGINEERING CO INC 7980515		5,784	8,267
	MCDONALDS CORP 7980511		4,908,465	5,323,730
	MERITAGE HOMES CORPORATION 7980514		10,061	11,760
	MERITAGE HOMES CORPORATION 7980515		209,079	243,408
	MICHAELS COS INC/THE 7980515		60,394	81,339
	MODINE MFG CO 7980515		35,160	52,199
	MOHAWK INDUSTRIES INC 7980511		272,647	316,574
	MOHAWK INDUSTRIES INC 7980513		510,393	591,708
	MOHAWK INDUSTRIES INC 7980520		4,662,018	8,446,570
	MOHAWK INDUSTRIES INC 7980521		2,067,190	3,385,901
	MONARCH CASINO & RESORT INC 7980514		30,156	39,977
	MONARCH CASINO & RESORT INC 7980515		13,946	18,488
	MONRO INC 7980514		83,966	62,681
	MONRO INC 7980515		100,317	74,887
	MOTORCAR PARTS 7980514		3,165	3,355
	MOTORCAR PARTS 7980515		25,488	27,017
	MOVADO GROUP INC 7980515		26,584	21,905
	MURPHY USA INC 7980514		215,095	254,280
	NVR INC 7980511		449,302	473,264
	NVR INC 7980512		46,153	48,958
	NVR INC 7980513		856,627	905,729
	NATHANS FAMOUS 7980515		16,512	13,087
	NATIONAL PRESTO INDS INC 7980514		2,173	2,034
	NATIONAL PRESTO INDS INC 7980515		37,796	35,372
	NATIONAL VISION HOLDINGS INC 7980514		179,683	217,030
	NATIONAL VISION HOLDINGS INC 7980515		43,294	52,582
	NATIONAL VISION HOLDINGS INC 7980523		2,867,548	3,222,293
	NAUTILUS INC 7980515		22,299	45,096
	NEWELL BRANDS INC 7980511		282,684	315,223
	NEWELL BRANDS INC 7980513		527,162	589,345
	NOODLES & CO 7980514		7,939	8,651
	NOODLES & CO 7980515		9,795	10,673
	NORDSTROM INC 7980511		122,756	131,706
	NORDSTROM INC 7980513		237,162	246,153
	O'REILLY AUTOMOTIVE INC 7980512		1,085,301	1,171,251
	O'REILLY AUTOMOTIVE INC 7980526		8,641,358	10,228,082
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980511		21,531	19,952
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980512		154,999	143,179
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980513		40,277	37,205
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980523		1,946,670	3,360,093
	1 800 FLOWERS COM INC 7980514		32,256	46,852
	ONEWATER MARINE INC 7980514		14,851	17,949
	OVERSTOCK.COM INC 7980514		91,776	120,549

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	OVERSTOCK.COM INC 7980515		23,049	31,085
	OXFORD INDS INC 7980515		95,274	90,076
	PVH CORP 7980511		229,242	254,911
	PVH CORP 7980513		435,029	476,492
	PAPA JOHNS INTL INC 7980514		134,389	169,955
	PAPA JOHNS INTL INC 7980515		27,256	34,704
	PELTON INTERACTIVE INC-A 7980511		887,984	1,132,135
	PELTON INTERACTIVE INC-A 7980512		262,553	336,970
	PELTON INTERACTIVE INC-A 7980513		1,653,578	2,115,432
	PENN NATL GAMING INC 7980514		215,405	490,927
	PENN NATL GAMING INC 7980515		251,318	565,810
	PENSKE AUTO GROUP 7980511		64,071	73,109
	PENSKE AUTO GROUP 7980513		118,381	136,597
	PERDOCEO EDUCATION CORP 7980514		82,479	63,365
	PETMED EXPRESS INC 7980514		36,063	45,429
	PLANET FITNESS INC CL A 7980511		91,565	103,947
	PLANET FITNESS INC CL A 7980512		111,679	127,701
	PLANET FITNESS INC CL A 7980513		169,861	194,230
	PLAYAGS INC 7980514		5,130	3,420
	PLAYAGS INC 7980515		18,155	12,103
	POLARIS INC 7980511		194,967	191,989
	POLARIS INC 7980512		20,836	20,485
	POLARIS INC 7980513		364,963	358,824
	POOL CORPORATION 7980512		309,649	521,873
	PULTE GROUP INC 7980511		432,277	445,947
	PULTE GROUP INC 7980513		806,614	833,682
	PULTE GROUP INC 7980519		845,561	1,103,872
	PURPLE INNOVATION INC 7980514		24,949	39,264
	QURATE RETAIL INC 7980511		107,132	161,467
	QURATE RETAIL INC 7980513		197,304	301,872
	RCI HOSPITALITY HOLDINGS INC 7980515		13,203	28,042
	RH 7980514		241,414	507,935
	RALPH LAUREN CORP 7980511		174,235	188,807
	RALPH LAUREN CORP 7980513		330,708	352,923
	RED ROBIN GOURMET BURGERS INC 7980515		28,971	24,961
	RED ROCK RESORTS INC CL A 7980514		82,222	89,593
	RED ROCK RESORTS INC CL A 7980515		31,712	34,555
	REGIS CORP 7980515		23,601	18,150
	RENT A CENTER INC 7980514		82,025	119,465
	RENT A CENTER INC 7980515		11,962	17,422
	REX AMERICAN RESOURCES CORPORATION 7980515		34,229	34,090
	ROCKY BRANDS INC 7980515		16,370	16,168
	ROKU INC 7980512		546,500	1,303,511
	ROKU INC 7980526		4,385,991	6,959,139
	ROSS STORES INC 7980511		273,738	316,973
	ROSS STORES INC 7980526		6,559,864	8,888,988
	RUTH'S HOSPITALITY GROUP INC 7980514		49,399	41,648
	SALLY BEAUTY CO INC 7980515		151,273	122,446
	SCIENTIFIC GAMES CORP 7980514		79,977	123,308
	SCIENTIFIC GAMES CORP 7980515		36,355	56,053
	SEAWORLD ENTERTAINMENT INC 7980514		45,341	50,955
	SEAWORLD ENTERTAINMENT INC 7980515		67,352	75,690
	SERVICE CORP INTERNATIONAL 7980511		305,407	326,564
	SERVICE CORP INTERNATIONAL 7980513		537,711	578,349
	SERVICE CORP INTERNATIONAL 7980519		900,653	959,905
	SHAKE SHACK INC - CLASS A 7980514		155,970	213,985
	SHOE CARNIVAL INC 7980515		28,610	30,560
	SHUTTERSTOCK INC 7980514		71,814	113,716
	SHYFT GROUP INC 7980514		43,308	70,922
	SIX FLAGS ENTERTAINMENT CORPORATION 7980511		110,081	100,629
	SIX FLAGS ENTERTAINMENT CORPORATION 7980513		209,701	188,130
	SKECHERS USA INC -CL A 7980511		181,088	185,846
	SKECHERS USA INC -CL A 7980513		340,858	347,432
	SKYLINE CHAMPION CORP 7980514		112,539	117,912
	SLEEP NUMBER CORP 7980514		35,494	61,559
	SLEEP NUMBER CORP 7980515		65,750	114,031
	SMITH & WESSON BRANDS INC 7980515		47,611	81,260
	SNAP-ON INC 7980511		339,219	355,971
	SNAP-ON INC 7980513		632,157	665,563
	SONIC AUTOMOTIVE INC CL A 7980515		58,843	74,903
	SONOS INC 7980514		75,503	135,639
	SPORTSMAN'S WAREHOUSE HOLDINGS 7980514		25,575	54,405
	STAMPS COM INC 7980514		156,037	239,940
	STANDARD MTR PRODS INC 7980514		12,041	9,387
	STANDARD MTR PRODS INC 7980515		77,850	60,690
	STARBUCKS CORP 7980511		1,604,562	2,048,988
	STARBUCKS CORP 7980517		1,876,492	3,369,121
	STITCH FIX INC CL A 7980514		103,724	215,444
	STITCH FIX INC CL A 7980515		22,348	45,978
	STONERIDGE INC 7980515		51,014	65,932
	STONERIDGE INC 7980523		4,021,061	4,763,825
	STRATEGIC EDUCATION INC 7980514		235,418	165,493
	STURM RUGER & CO INC 7980514		53,815	69,950
	STURM RUGER & CO INC 7980515		8,460	10,997
	SUPERIOR GROUP OF COS INC 7980514		2,863	3,068

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			Cost	Current Value
	SUPERIOR GROUP OF COS INC 7980515		16,202	17,360
	SYSTEMAX INC 7980514		15,524	21,462
	SYSTEMAX INC 7980515		9,008	12,454
	TJX COS INC 7980511		502,771	602,181
	TRI POINTE GROUP INC 7980515		165,557	181,901
	TAPESTRY INC 7980511		265,947	332,276
	TAPESTRY INC 7980513		496,502	621,227
	TARGET CORP 7980511		2,221,706	3,427,330
	TARGET CORP 7980519		1,700,381	3,971,925
	TARGET HOSPITALITY CORP 7980515		7,259	3,928
	TAYLOR MORRISON HOME CORP 7980514		20,693	23,444
	TAYLOR MORRISON HOME CORP 7980515		215,428	243,495
	TEMPUR SEALY INTERNATIONAL INC 7980511		38,151	51,192
	TEMPUR SEALY INTERNATIONAL INC 7980512		100,795	136,620
	TEMPUR SEALY INTERNATIONAL INC 7980513		70,437	95,472
	TEMPUR SEALY INTERNATIONAL INC 7980521		1,445,554	2,720,061
	TENNECO INC 7980515		70,996	45,389
	TEXAS ROADHOUSE INC CL A 7980514		283,456	369,384
	THE ODP CORP 7980515		110,360	127,455
	REALREAL INC 7980514		51,483	88,321
	THOR INDUSTRIES INC 7980511		169,927	198,255
	THOR INDUSTRIES INC 7980513		288,343	338,763
	TIFFANY & CO ACQUIRED BY MC FP ON 2021/01/07 7980511		558,847	615,580
	TIFFANY & CO ACQUIRED BY MC FP ON 2021/01/07 7980513		1,036,767	1,150,845
	TILLY'S INC-CL A 7980515		20,482	15,194
	TOLL BROTHERS INC 7980511		192,575	194,572
	TOLL BROTHERS INC 7980513		358,526	363,713
	TRACTOR SUPPLY CO 7980512		430,395	587,484
	TUPPERWARE BRANDS CORPORATION 7980515		77,263	132,410
	TURTLE BEACH CORP 7980515		16,611	24,352
	ULTA BEAUTY INC 7980511		37,916	41,925
	ULTA BEAUTY INC 7980512		471,005	520,047
	ULTA BEAUTY INC 7980513		70,742	78,108
	ULTA BEAUTY INC 7980526		6,697,904	7,785,482
	UNDER ARMOUR INC-CL A 7980511		124,291	124,980
	UNDER ARMOUR INC-CL A 7980513		234,993	233,632
	UNDER ARMOUR INC CL C 7980511		108,188	113,252
	UNDER ARMOUR INC CL C 7980513		203,774	211,742
	UNIFI INC 7980515		25,656	20,419
	UNIFIRST CORP MASS 7980514		11,930	12,913
	UNIFIRST CORP MASS 7980515		232,325	251,699
	UNIVERSAL ELECTRONICS INC 7980514		40,639	44,591
	UNIVERSAL ELECTRONICS INC 7980515		6,980	7,659
	UNIVERSAL TECHNICAL INSTITUTE INC 7980514		13,087	12,713
	UNIVERSAL TECHNICAL INSTITUTE INC 7980515		951	924
	URBAN OUTFITTERS INC 7980515		162,118	147,328
	V.F. CORP 7980511		966,312	1,003,311
	V.F. CORP 7980512		55,796	57,652
	V.F. CORP 7980513		1,795,210	1,854,934
	VOXX INTERNATIONAL CORP 7980515		14,634	21,220
	VAIL RESORTS INC 7980511		353,479	396,402
	VAIL RESORTS INC 7980512		28,511	32,080
	VAIL RESORTS INC 7980513		658,476	740,918
	VERA BRADLEY INC 7980515		20,846	13,691
	VISTA OUTDOOR INC 7980515		56,309	115,735
	VISTEON CORP 7980514		170,356	250,287
	VIVINT SMART HOME INC 7980514		19,290	22,991
	VIVINT SMART HOME INC 7980515		91,118	106,925
	VROOM INC 7980511		9,070	8,030
	VROOM INC 7980512		32,872	28,802
	VROOM INC 7980513		17,067	14,954
	WAITR HOLDINGS INC 7980514		21,777	16,863
	WAYFAIR INC 7980511		32,378	51,259
	WAYFAIR INC 7980512		331,022	525,234
	WAYFAIR INC 7980513		56,700	95,292
	WENDY'S CO/THE 7980512		137,008	142,064
	WEYCO GROUP INC 7980515		12,761	7,999
	WHIRLPOOL CORPORATION 7980511		395,923	425,776
	WHIRLPOOL CORPORATION 7980513		734,099	795,780
	WHIRLPOOL CORPORATION 7980519		982,910	911,475
	WILLIAMS-SONOMA INC 7980511		200,745	253,276
	WILLIAMS-SONOMA INC 7980512		35,966	46,032
	WILLIAMS-SONOMA INC 7980513		369,841	473,352
	WILLIAMS-SONOMA INC 7980526		5,389,908	5,514,636
	WINGSTOP INC 7980514		243,924	282,597
	WINGSTOP INC 7980523		310,804	868,600
	WINMARK CORP 7980514		11,237	11,334
	WINMARK CORP 7980515		33,344	33,630
	WINNEBAGO INDS INC 7980514		97,035	134,326
	WOLVERINE WORLD WIDE INC 7980515		219,459	214,969
	WORKHORSE GROUP INC 7980515		135,723	155,629
	WW INTERNATIONAL INC 7980514		29,889	20,008
	WW INTERNATIONAL INC 7980515		109,678	73,420
	WYNDHAM DESTINATIONS INC 7980511		134,609	145,660
	WYNDHAM DESTINATIONS INC 7980513		252,311	272,345

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WYNDHAM HOTELS & RESORTS INC 7980511		193,175	210,655
	WYNDHAM HOTELS & RESORTS INC 7980513		361,635	393,909
	WYNN RESORTS LTD 7980511		298,288	321,566
	WYNN RESORTS LTD 7980512		92,338	98,613
	WYNN RESORTS LTD 7980513		562,903	601,158
	XPEL INC 7980514		19,050	62,284
	XPEL INC 7980523		380,001	497,966
	YETI HOLDINGS INC 7980514		212,681	394,045
	YUM! BRANDS INC 7980511		1,066,757	1,170,928
	YUM CHINA HOLDINGS INC 7980511		712,971	823,523
	YUM CHINA HOLDINGS INC 7980512		48,661	57,033
	YUM CHINA HOLDINGS INC 7980513		1,296,952	1,520,078
	ZUMIEZ INC 7980515		50,509	64,549
	ALBERTSONS COS INC 7980511		15,211	19,549
	ALBERTSONS COS INC 7980512		8,433	10,917
	ALBERTSONS COS INC 7980513		28,219	36,531
	ALICO INC 7980515		15,147	13,525
	ALTRIA GROUP INC 7980511		2,013,570	1,665,912
	ALTRIA GROUP INC 7980519		2,071,505	2,632,200
	ANDERSONS INC 7980515		65,689	64,094
	ARCHER DANIELS MIDLAND CO 7980511		1,007,362	1,080,337
	ARCHER DANIELS MIDLAND CO 7980513		1,853,963	1,998,252
	B&G FOODS INC 7980514		84,630	112,556
	B&G FOODS INC 7980515		13,615	18,108
	BJ'S WHOLESALE CLUB HOLDINGS 7980514		268,226	367,283
	BELLRING BRANDS INC CL A 7980515		74,794	81,171
	BELLRING BRANDS INC CL A 7980523		3,571,491	4,139,142
	BEYOND MEAT INC 7980511		45,602	50,375
	BEYOND MEAT INC 7980512		166,275	185,625
	BEYOND MEAT INC 7980513		84,201	94,000
	BOSTON BEER INC 7980512		144,482	319,167
	BRIDGFORD FOODS CORP 7980514		1,169	1,130
	BRIDGFORD FOODS CORP 7980515		1,320	1,275
	BROWN FORMAN CORP CL A 7980511		15,742	18,955
	BROWN FORMAN CORP CL A 7980512		83,465	102,050
	BROWN FORMAN CORP CL A 7980513		29,023	35,486
	BROWN FORMAN CORP CL B 7980511		67,467	82,131
	BROWN FORMAN CORP CL B 7980512		357,431	441,949
	BROWN FORMAN CORP CL B 7980513		124,112	153,459
	CAL MAINE FOODS INC 7980514		37,653	33,786
	CAL MAINE FOODS INC 7980515		85,502	76,732
	CAL MAINE FOODS INC 7980520		7,445,120	6,694,170
	CAL MAINE FOODS INC 7980521		3,900,550	3,488,592
	CALAVO GROWERS INC 7980514		104,101	82,830
	CAMPBELL SOUP CO 7980511		178,474	183,730
	CAMPBELL SOUP CO 7980512		163,558	168,742
	CAMPBELL SOUP CO 7980513		346,880	356,726
	CASEYS GEN STORES INC 7980511		237,798	254,355
	CASEYS GEN STORES INC 7980513		438,927	475,129
	CELSIUS HOLDINGS INC 7980514		18,949	132,919
	CENTRAL GARDEN & PET CO 7980514		6,657	8,108
	CENTRAL GARDEN & PET CO 7980515		17,942	21,853
	CENTRAL GARDEN & PET CL A 7980514		25,463	31,316
	CENTRAL GARDEN & PET CL A 7980515		68,444	84,177
	CHEFS WAREHOUSE 7980515		67,783	65,073
	CHURCH & DWIGHT INC 7980512		657,580	782,802
	CLOROX COMPANY 7980511		245,544	286,726
	CLOROX COMPANY 7980512		548,136	646,952
	CLOROX COMPANY 7980513		453,129	536,098
	COCA-COLA CONSOLIDATED INC 7980514		89,634	90,532
	COCA COLA CO 7980511		3,310,629	3,412,474
	COCA COLA CO 7980517		2,556,488	3,160,649
	COLGATE PALMOLIVE CO 7980511		2,263,770	2,806,096
	CONAGRA BRANDS INC 7980511		627,284	683,646
	CONAGRA BRANDS INC 7980513		1,166,742	1,278,129
	CONSTELLATION BRANDS INC 7980511		1,168,158	1,352,415
	COSTCO WHOLESALE CORP 7980511		568,458	753,560
	COTY INC 7980511		78,812	78,203
	COTY INC 7980513		151,204	146,206
	DARLING INGREDIENTS INC 7980515		409,765	782,775
	ELF BEAUTY INC 7980514		54,595	82,548
	EDGEWELL PERSONAL CARE CO 7980515		150,311	157,270
	ENERGIZER HOLDINGS INC 7980511		22,825	20,837
	ENERGIZER HOLDINGS INC 7980512		82,065	75,038
	ENERGIZER HOLDINGS INC 7980513		42,578	38,932
	FARMER BROS CO 7980515		15,098	6,295
	FLOWERS FOODS INC 7980511		171,817	170,494
	FLOWERS FOODS INC 7980513		321,279	318,744
	FRESHPET INC 7980514		299,607	395,584
	FRESHPET INC 7980523		1,989,165	3,740,727
	GENERAL MLS INC 7980511		1,195,813	1,381,330
	GENERAL MLS INC 7980519		2,634,628	2,895,900
	GROCERY OUTLET HOLDING CORP 7980511		47,171	50,044
	GROCERY OUTLET HOLDING CORP 7980512		50,201	53,616
	GROCERY OUTLET HOLDING CORP 7980513		87,575	93,533

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	HF FOODS GROUP INC 7980515		31,579	22,425
	HAIN CELESTIAL GROUP INC 7980511		93,043	126,272
	HAIN CELESTIAL GROUP INC 7980513		171,608	236,042
	THE HERSHEY COMPANY 7980511		184,595	198,181
	THE HERSHEY COMPANY 7980512		575,451	621,506
	THE HERSHEY COMPANY 7980513		342,722	370,314
	HORMEL FOODS CORPORATION 7980511		508,299	503,108
	HORMEL FOODS CORPORATION 7980513		942,810	940,590
	HOSTESS BRANDS INC CL A 7980514		53,622	58,150
	HOSTESS BRANDS INC CL A 7980515		76,505	82,965
	INGLES MARKETS INC 7980515		48,909	51,064
	INGREDION INC 7980511		219,471	204,070
	INGREDION INC 7980513		414,712	381,628
	INTER PARFUMS INC 7980514		55,938	77,911
	INTER PARFUMS INC 7980523		3,697,237	4,793,893
	J & J SNACK FOODS CORP 7980514		48,142	44,902
	J & J SNACK FOODS CORP 7980515		152,587	142,319
	KELLOGG CO 7980511		419,169	399,330
	KELLOGG CO 7980512		200,928	191,482
	KELLOGG CO 7980513		783,339	746,511
	KEURIG DR PEPPER INC 7980511		486,569	554,656
	KIMBERLY CLARK CORP 7980511		1,730,315	1,773,149
	KRAFT HEINZ CO 7980511		780,472	868,268
	KRAFT HEINZ CO 7980519		2,816,533	3,237,244
	KROGER CO 7980511		932,130	951,180
	KROGER CO 7980513		1,718,897	1,758,202
	LAIRD SUPERFOOD INC 7980514		5,824	6,010
	LAIRD SUPERFOOD INC 7980515		4,723	4,874
	LAMB WESTON HOLDINGS INC 7980511		338,366	342,519
	LAMB WESTON HOLDINGS INC 7980512		94,333	95,118
	LAMB WESTON HOLDINGS INC 7980513		635,028	640,314
	LANCASTER COLONY CORP 7980514		220,473	250,424
	LAUDER ESTEE COS INC 7980511		173,564	241,967
	LIFEVANTAGE CORP 7980514		15,759	9,255
	LIMONEIRA CO 7980514		5,088	4,296
	LIMONEIRA CO 7980515		21,022	17,749
	MGP INGREDIENTS INC 7980514		36,656	32,895
	MGP INGREDIENTS INC 7980515		14,316	12,847
	MCCORMICK & CO INC 7980511		367,179	404,388
	MCCORMICK & CO INC 7980512		432,536	479,147
	MCCORMICK & CO INC 7980513		682,460	756,005
	MEDIFAST INC 7980514		96,751	159,624
	MISSION PRODUCE INC COM 7980514		4,247	4,470
	MISSION PRODUCE INC COM 7980515		3,789	3,988
	MOLSON COORS BEVERAGE CO CL B 7980511		316,210	304,942
	MOLSON COORS BEVERAGE CO CL B 7980513		595,428	570,072
	MONDELEZ INTERNATIONAL INC 7980511		2,869,841	3,213,511
	NATIONAL BEVERAGE CORP 7980514		52,457	72,759
	NATURAL GROCERS 7980514		4,973	5,661
	NATURAL GROCERS 7980515		3,452	3,930
	NATURES SUNSHINE PRODUCTS INC 7980515		9,218	11,123
	NEWAGE INC 7980514		8,795	8,087
	NEWAGE INC 7980515		12,544	11,535
	NU SKIN ENTERPRISES INC 7980511		99,151	108,331
	NU SKIN ENTERPRISES INC 7980513		184,831	202,513
	NU SKIN ENTERPRISES INC 7980519		714,282	1,117,184
	OIL-DRI CORP OF AMERICA 7980515		15,581	14,552
	PEPSICO INC 7980511		1,901,616	2,121,283
	PEPSICO INC 7980517		2,736,931	5,415,916
	PERFORMANCE FOOD GROUP CO 7980515		443,451	526,947
	PHILIP MORRIS INTL INC 7980511		5,067,151	5,010,368
	PILGRIM'S PRIDE 7980511		32,527	27,179
	PILGRIM'S PRIDE 7980512		14,083	11,570
	PILGRIM'S PRIDE 7980513		61,823	50,790
	POST HOLDINGS INC 7980511		242,810	248,889
	POST HOLDINGS INC 7980513		453,086	465,151
	PRESTIGE CONSUMER HEALTHCARE INC 7980514		49,652	44,913
	PRESTIGE CONSUMER HEALTHCARE INC 7980515		104,817	94,812
	PRESTIGE CONSUMER HEALTHCARE INC 7980520		4,439,952	5,487,701
	PRESTIGE CONSUMER HEALTHCARE INC 7980521		2,474,735	2,361,292
	PRICESMART INC 7980514		7,163	9,291
	PRICESMART INC 7980515		125,009	162,140
	PROCTER & GAMBLE CO 7980511		6,208,293	7,294,832
	REVLON INC 7980514		523	297
	REVLON INC 7980515		11,443	6,498
	REYNOLDS CONSUMER PRODUCTS INC 7980511		40,559	41,425
	REYNOLDS CONSUMER PRODUCTS INC 7980512		14,113	14,449
	REYNOLDS CONSUMER PRODUCTS INC 7980513		75,639	77,443
	RITE AID CORP 7980515		47,152	72,327
	SANDERSON FARMS INC 7980514		160,754	148,725
	SANDERSON FARMS INC 7980515		54,096	49,972
	JOHN B SANFILIPPO & SON 7980514		52,050	49,288
	SEABOARD CORP 7980511		36,331	30,310
	SEABOARD CORP 7980513		65,913	54,558
	SENECA FOODS CORP CL-A 7980515		21,010	21,785

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	SIMPLY GOOD FOODS CO 7980515		161,656	223,032
	SIMPLY GOOD FOODS CO 7980523		3,138,785	4,875,539
	JM SMUCKER CO 7980511		473,288	493,728
	JM SMUCKER CO 7980513		879,278	922,950
	SPARTANNASH CO 7980515		44,551	51,882
	SPECTRUM BRANDS HOLDINGS INC 7980511		93,688	129,448
	SPECTRUM BRANDS HOLDINGS INC 7980513		173,637	241,995
	SPECTRUM BRANDS HOLDINGS INC 7980519		927,173	1,164,955
	SPECTRUM BRANDS HOLDINGS INC 7980520		5,645,458	5,837,807
	SPECTRUM BRANDS HOLDINGS INC 7980521		1,314,053	1,554,563
	SPROUTS FARMERS MARKETS LLC 7980511		15,351	14,372
	SPROUTS FARMERS MARKETS LLC 7980512		77,458	72,179
	SPROUTS FARMERS MARKETS LLC 7980513		28,818	26,854
	SYS CO 7980511		413,153	401,301
	TOOTSIE ROLL INDS INC 7980514		32,760	28,958
	TOOTSIE ROLL INDS INC 7980515		7,358	6,504
	TREEHOUSE FOODS 7980511		99,356	92,331
	TREEHOUSE FOODS 7980513		187,949	172,594
	TURNING POINT BRANDS INC 7980514		22,601	38,322
	TYSON FOODS INC CL A 7980511		783,063	716,637
	TYSON FOODS INC CL A 7980513		1,478,656	1,339,772
	TYSON FOODS INC CL A 7980517		4,242,343	3,940,248
	USANA HEALTH SCIENCES INC 7980514		66,968	64,533
	UNITED NAT FOODS INC 7980515		63,227	73,063
	US FOODS HOLDING CORP 7980511		274,566	282,902
	US FOODS HOLDING CORP 7980513		517,688	528,963
	UNIVERSAL CORP VA 7980515		109,688	98,630
	VECTOR GROUP LTD 7980514		13,548	13,677
	VECTOR GROUP LTD 7980515		118,712	119,844
	VERU INC 7980514		10,434	33,303
	VILLAGE SUPER MKT INC CL A 7980515		18,094	15,883
	VITAL FARMS INC 7980514		12,028	7,897
	VITAL FARMS INC 7980515		19,275	12,655
	WD 40 CO 7980514		175,858	244,160
	WD 40 CO 7980515		13,653	19,129
	WALMART INC 7980511		6,309,263	7,811,344
	WALMART INC 7980519		1,595,551	1,693,763
	WALGREENS BOOTS ALLIANCE INC 7980511		1,721,035	1,117,597
	WEIS MARKETS INC 7980515		36,614	38,296
	ADMA BIOLOGICS INC 7980514		15,746	7,381
	ADMA BIOLOGICS INC 7980515		2,771	1,299
	ALX ONCOLOGY HOLDINGS INC 7980514		20,479	47,238
	ALX ONCOLOGY HOLDINGS INC 7980515		6,278	14,482
	AMN HEALTHCARE SVCS INC 7980514		208,911	229,047
	ANI PHARMACEUTICALS, INC 7980514		20,657	10,396
	ANI PHARMACEUTICALS, INC 7980515		21,522	10,832
	ABBOTT LABS 7980511		3,519,753	4,536,828
	ABBOTT LABS 7980517		2,070,659	5,950,782
	ABBOTT LABS 7980519		2,202,450	2,211,698
	ABBVIE INC 7980511		356,977	438,779
	ABBVIE INC 7980517		2,731,642	5,363,393
	ABBVIE INC 7980519		2,544,235	3,327,008
	ABEONA THERAPEUTICS INC 7980514		3,950	2,247
	ABEONA THERAPEUTICS INC 7980515		9,412	5,354
	ABIOMED INC 7980512		361,072	518,720
	ACADIA HEALTHCARE 7980511		112,990	170,733
	ACADIA HEALTHCARE 7980513		207,709	319,151
	ACADIA HEALTHCARE 7980523		1,572,338	3,917,264
	ACADIA PHARMACEUTICALS INC 7980512		156,082	213,733
	ACCELERATE DIAGNOSTICS INC 7980514		31,083	17,085
	ACCELERON PHARMA INC 7980511		8,765	15,225
	ACCELERON PHARMA INC 7980512		121,941	223,255
	ACCELERON PHARMA INC 7980513		15,513	28,403
	ACCOLADE INC 7980514		26,503	33,539
	ACCOLADE INC 7980515		5,794	7,787
	ACCURAY INC 7980514		20,956	27,055
	ACELRX PHARMACEUTICALS INC 7980514		3,040	1,753
	ACELRX PHARMACEUTICALS INC 7980515		10,916	6,295
	ACUTUS MEDICAL INC 7980514		18,745	16,335
	ACUTUS MEDICAL INC 7980515		5,521	4,811
	ADAPTIVE BIOTECHNOLOGIES CORP 7980512		87,251	162,903
	ADAPTHEALTH CORP CL A 7980514		47,611	68,021
	ADAPTHEALTH CORP CL A 7980523		2,251,774	4,859,776
	ADDUS HOMECARE CORP 7980514		105,028	124,935
	ADDUS HOMECARE CORP 7980523		1,945,134	3,460,244
	AERIE PHARMACEUTICALS INC 7980514		57,174	35,910
	AEGLA BIOTHERAPEUTICS INC 7980514		20,483	20,328
	AEGLA BIOTHERAPEUTICS INC 7980515		4,219	4,187
	ADVERUM BIOTECHNOLOGIES INC 7980514		67,437	58,764
	ADVERUM BIOTECHNOLOGIES INC 7980515		12,602	10,981
	AGENUS INC 7980514		40,572	34,964
	AGILE THERAPEUTICS INC 7980514		12,918	13,147
	AGILE THERAPEUTICS INC 7980515		1,105	1,125
	AGIOS PHARMACEUTICALS INC 7980511		95,624	93,030
	AGIOS PHARMACEUTICALS INC 7980512		9,489	9,186

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	AGIOS PHARMACEUTICALS INC 7980513		179,622	173,883
	AKEBIA THERAPEUTICS INC 7980514		56,566	29,061
	AKOUOS INC 7980514		21,540	16,479
	AKOUOS INC 7980515		6,636	5,076
	AKERO THERAPEUTICS INC 7980514		23,216	25,284
	ALBIREO PHARMA INC 7980514		28,566	31,771
	ALBIREO PHARMA INC 7980515		14,381	16,017
	ALECTOR INC 7980514		68,308	50,761
	ALEXION PHARMACEUTICALS INC 7980511		816,937	1,087,587
	ALEXION PHARMACEUTICALS INC 7980512		138,147	185,144
	ALEXION PHARMACEUTICALS INC 7980513		1,497,354	2,006,747
	ALIGN TECHNOLOGY INC 7980512		747,865	1,510,158
	ALIGOS THERAPEUTICS INC 7980514		14,740	15,871
	ALIGOS THERAPEUTICS INC 7980515		4,930	5,309
	ALLAKOS INC 7980514		183,954	264,040
	ALLOGENE THERAPEUTICS INC 7980514		124,555	98,613
	ALLOVIR INC 7980514		30,359	39,439
	ALLOVIR INC 7980515		9,350	12,147
	ALLSCRIPTS HEALTHCARE SOLUTIONS INC 7980514		5,878	8,953
	ALLSCRIPTS HEALTHCARE SOLUTIONS INC 7980515		117,893	179,576
	ALNYLAM PHARMACEUTICALS INC 7980512		473,928	542,365
	ALPHATEC HOLDINGS INC 7980514		29,026	49,862
	ALPHATEC HOLDINGS INC 7980515		3,672	7,304
	AMEDISYS INC 7980512		237,613	334,690
	AMERICAN RENAL ASSOCIATES HOLDINGS 7980514		3,241	3,744
	AMERICAN RENAL ASSOCIATES HOLDINGS 7980515		8,176	9,446
	AMERICAN WELL CORP CL A 7980511		14,396	13,501
	AMERICAN WELL CORP CL A 7980512		31,195	29,256
	AMERICAN WELL CORP CL A 7980513		12,559	11,778
	AMERISOURCEBERGEN CORP 7980511		265,546	286,437
	AMERISOURCEBERGEN CORP 7980512		225,902	247,137
	AMERISOURCEBERGEN CORP 7980513		489,514	535,529
	AMGEN INC 7980519		2,325,837	2,425,656
	AMICUS THERAPEUTICS INC 7980514		202,170	427,096
	AMNEAL PHARMACEUTICALS INC CL A 7980514		50,675	32,849
	AMPHASTAR PHARMACEUTICALS INC 7980514		52,133	53,111
	ANAPTYSBIO INC 7980515		53,467	38,614
	ANAVEX LIFE SCIENCES CORP 7980514		13,885	20,542
	ANGIODYNAMICS INC 7980515		51,403	47,186
	ANIKA THERAPEUTICS INC 7980515		53,490	53,045
	ANNEXON INC 7980514		19,094	21,100
	ANNEXON INC 7980515		5,866	6,483
	ANTARES PHARMA INC 7980514		51,217	47,525
	ANTHEM INC 7980511		2,061,011	2,307,353
	ANTHEM INC 7980517		3,752,787	6,266,714
	ANTHEM INC 7980519		2,723,632	3,082,464
	APELLIS PHARMACEUTICALS INC 7980514		127,179	247,104
	APOLLO MEDICAL HOLDINGS INC 7980514		25,597	26,199
	APPLIED GENETIC TECHNOLOGIES CORP 7980515		11,552	8,348
	APPLIED MOLECULAR TRANSPORT IN 7980514		23,835	21,847
	APPLIED MOLECULAR TRANSPORT IN 7980515		7,318	6,708
	APPLIED THERAPEUTICS INC 7980514		33,055	21,724
	APREA THERAPEUTICS INC 7980514		13,609	2,563
	APTINX INC 7980515		10,912	9,868
	APYX MEDICAL CORP 7980514		1,678	1,634
	APYX MEDICAL CORP 7980515		18,778	18,295
	AQUESTIVE THERAPEUTICS INC 7980514		6,797	7,704
	ARAVIVE INC 7980514		4,405	4,969
	ARCUS BIOSCIENCES INC 7980514		42,084	79,282
	ARCUTIS BIOTHERAPEUTICS INC 7980514		43,023	41,914
	ARCTURUS THERAPEUTICS HOLDINGS 7980514		96,170	68,671
	ARDELYX INC 7980514		31,658	34,252
	ARENA PHARMACEUTICALS INC 7980514		19,962	26,506
	ARENA PHARMACEUTICALS INC 7980515		263,779	347,886
	ARROWHEAD PHARMACEUTICALS INC 7980514		339,378	553,991
	ARVINAS INC 7980514		95,150	211,136
	ASPIRA WOMEN'S HEALTH INC 7980514		26,325	36,496
	ASPIRA WOMEN'S HEALTH INC 7980515		1,704	2,362
	ASSEMBLY BIOSCIENCES INC 7980514		23,281	7,018
	ASSEMBLY BIOSCIENCES INC 7980515		24,706	7,448
	ATARA BIOTHERAPEUTICS INC 7980514		78,627	83,133
	ATARA BIOTHERAPEUTICS INC 7980515		29,053	30,878
	ATEA PHARMACEUTICALS INC 7980514		28,114	34,427
	ATEA PHARMACEUTICALS INC 7980515		8,189	10,027
	ATHENEX INC 7980514		68,168	56,384
	ATHERSYS INC 7980514		26,146	21,998
	ATHIRA PHARMA INC 7980514		22,593	25,003
	ATHIRA PHARMA INC 7980515		6,994	7,741
	ATRICURE INC 7980514		104,037	175,082
	ATRECA INC CL A 7980514		37,294	30,604
	ATRECA INC CL A 7980515		3,287	2,697
	ATRION CORP 7980514		74,367	65,508
	AVALON GLOBOCARE CORP 7980514		1,418	1,324
	AVALON GLOBOCARE CORP 7980515		344	321
	AVANOS MEDICAL INC 7980515		147,271	182,419

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AVANTOR INC 7980512		343,989	497,073
	AVEO PHARMACEUTICALS INC 7980514		6,059	5,412
	AVEO PHARMACEUTICALS INC 7980515		4,819	4,304
	AVENUE THERAPEUTICS INC 7980514		2,188	2,868
	AVID BIOSERVICES INC 7980514		26,319	42,479
	AVID BIOSERVICES INC 7980515		3,346	5,401
	AVIDITY BIOSCIENCES INC 7980514		32,394	24,423
	AVIDITY BIOSCIENCES INC 7980515		9,986	7,528
	AXCELLA HEALTH INC 7980514		5,019	5,273
	AXCELLA HEALTH INC 7980515		410	431
	AVROBIO INC 7980514		35,771	31,560
	AXOGEN INC 7980514		51,923	47,202
	AXSOME THERAPEUTICS INC 7980514		122,350	162,370
	AXONICS MODULATION TECHNOLOGIES INC 7980514		75,900	109,475
	AYTU BIOSCIENCE INC 7980515		2,074	1,148
	AZIYO BIOLOGICS INC 7980514		1,754	1,908
	AZIYO BIOLOGICS INC 7980515		915	995
	BAXTER INTL INC 7980511		929,031	919,310
	BEAM THERAPEUTICS INC 7980514		92,991	234,307
	BECTON DICKINSON & CO 7980511		2,785,787	2,689,365
	BELLEROPHON THERAPEUTICS INC 7980514		3,224	2,168
	BERKELEY LIGHTS INC 7980511		12,473	14,663
	BERKELEY LIGHTS INC 7980512		25,242	26,018
	BERKELEY LIGHTS INC 7980513		23,040	27,270
	BEYOND AIR INC 7980514		5,799	5,333
	BIO RAD LABORATORIES CL A 7980511		361,678	475,679
	BIO RAD LABORATORIES CL A 7980513		659,334	888,984
	BIOCRYST PHARMACEUTICALS INC 7980514		40,651	75,148
	BIOCRYST PHARMACEUTICALS INC 7980515		12,658	23,400
	BIODELIVERY SCIENCES INTL INC 7980514		38,888	27,313
	BIOMARIN PHARMACEUTICAL INC 7980511		54,988	56,911
	BIOMARIN PHARMACEUTICAL INC 7980512		505,502	519,300
	BIOMARIN PHARMACEUTICAL INC 7980513		103,627	106,456
	BIOMARIN PHARMACEUTICAL INC 7980526		8,100,851	8,453,316
	BIOLIFE SOLUTIONS INC 7980514		18,406	39,730
	BIOGEN INC 7980511		1,230,216	1,016,414
	BIOTELEMETRY INC 7980514		120,579	174,001
	BIO-TECHNE CORP 7980511		19,352	27,944
	BIO-TECHNE CORP 7980512		274,035	409,640
	BIO-TECHNE CORP 7980513		34,839	52,078
	BIOSIG TECHNOLOGIES INC 7980514		11,406	6,802
	BIOXCEL THERAPEUTICS INC 7980514		53,232	46,108
	BIODESIX INC 7980514		3,546	4,435
	BLACK DIAMOND THERAPEUTICS INC 7980514		50,042	41,986
	BLUEBIRD BIO INC 7980511		112,783	61,054
	BLUEBIRD BIO INC 7980512		88,307	46,299
	BLUEBIRD BIO INC 7980513		217,632	114,103
	BLUEPRINT MEDICINES CORP 7980514		303,068	446,469
	BOSTON SCIENTIFIC CORP 7980511		2,299,018	1,989,365
	BOSTON SCIENTIFIC CORP 7980522		4,002,480	3,555,563
	BRAINSTORM CELL THERAPEUTICS 7980514		31,718	9,362
	BRIDGEBIO PHARMA INC 7980514		160,840	372,545
	BRISTOL MYERS SQUIBB CO 7980511		3,366,711	3,485,652
	BRISTOL MYERS SQUIBB CO 7980519		3,892,162	3,759,018
	BRISTOL MYERS SQUIBB CO 7980522		5,441,152	6,180,793
	BROOKDALE SR LIVING INC 7980515		97,706	68,271
	BRUKER CORP 7980511		101,539	124,282
	BRUKER CORP 7980512		69,835	85,796
	BRUKER CORP 7980513		189,061	232,272
	C4 THERAPEUTICS INC 7980514		19,494	20,077
	C4 THERAPEUTICS INC 7980515		5,726	5,897
	CIGNA CORP 7980511		1,986,162	2,092,209
	CVS HEALTH CORP 7980511		3,705,814	3,478,382
	CVS HEALTH CORP 7980517		5,268,614	5,208,900
	CABALETTA BIO INC 7980515		12,227	13,516
	CALITHERA BIOSCIENCES INC 7980514		19,016	23,401
	CALYXT INC 7980514		3,896	2,941
	CALYXT INC 7980515		330	249
	CANTEL MEDICAL CORPORATION 7980514		199,814	215,209
	CARA THERAPEUTICS INC 7980514		51,457	45,133
	CARDINAL HEALTH INC 7980512		545,667	566,504
	CARDIOVASCULAR SYSTEM INC 7980514		114,350	122,616
	CAREDx INC 7980514		99,010	249,518
	CASI PHARMACEUTICALS INC 7980514		9,637	12,254
	CASI PHARMACEUTICALS INC 7980515		1,712	2,177
	CASSAVA SCIENCES INC 7980514		6,830	4,072
	CASSAVA SCIENCES INC 7980515		18,629	12,187
	CASTLE BIOSCIENCES INC 7980514		35,369	57,078
	CATABASIS PHARMACEUTICALS INC 7980514		6,205	2,131
	CATABASIS PHARMACEUTICALS INC 7980515		2,860	982
	CATALENT INC 7980511		451,799	653,872
	CATALENT INC 7980513		817,991	1,222,406
	CATALYST BIOSCIENCES INC 7980515		8,621	11,674
	CATALYST PHARMACEUTICALS INC 7980514		26,096	23,494
	CEL-SCI CORP 7980514		23,667	24,334

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CEL-SCI CORP 7980515		4,683	4,816
	CELLULAR BIOMEDICINE GROUP INC 7980514		9,379	10,403
	CELLULAR BIOMEDICINE GROUP INC 7980515		6,263	6,948
	CENTENE CORP 7980511		973,931	940,970
	CENTENE CORP 7980520		11,688,587	11,896,385
	CERECOR INC 7980514		6,541	6,935
	CERNER CORP 7980512		757,187	856,609
	CERNER CORP 7980522		3,353,953	4,693,732
	CERUS CORP 7980514		55,335	82,348
	CHAMPIONS ONCOLOGY INC 7980514		4,895	5,643
	CHANGE HEALTHCARE INC 7980511		32,373	46,327
	CHANGE HEALTHCARE INC 7980512		82,149	120,069
	CHANGE HEALTHCARE INC 7980513		59,219	86,555
	CHARLES RIV LABORATORIES INTL INC 7980511		36,656	53,970
	CHARLES RIV LABORATORIES INTL INC 7980512		256,605	390,781
	CHARLES RIV LABORATORIES INTL INC 7980513		66,120	100,694
	CHECKMATE PHARMACEUTICALS INC 7980514		3,575	4,217
	CHECKMATE PHARMACEUTICALS INC 7980515		1,101	1,299
	CHECKPOINT THERAPEUTICS INC 7980514		9,246	8,658
	CHEMBIO DIAGNOSTICS INC 7980514		6,282	6,028
	CHEMBIO DIAGNOSTICS INC 7980515		926	888
	CHEMED CORP 7980512		233,170	297,729
	CHEMOCENTRYX INC 7980514		120,159	220,869
	CHIASMA INC 7980514		19,753	15,795
	CHIMERIX INC 7980515		11,936	19,610
	CHINOOK THERAPEUTICS INC 7980514		13,802	13,085
	CHINOOK THERAPEUTICS INC 7980515		2,627	2,490
	CHROMADEX CORP 7980514		13,495	14,174
	CIDARA THERAPEUTICS INC 7980514		6,062	4,028
	CIDARA THERAPEUTICS INC 7980515		1,875	1,246
	CLOVIS ONCOLOGY 7980514		59,800	28,848
	CO-DIAGNOSTICS INC 7980514		34,499	17,884
	CODEXIS INC 7980514		63,964	84,831
	CODIAK BIOSCIENCES INC 7980514		4,989	10,207
	CODIAK BIOSCIENCES INC 7980515		1,800	3,682
	COHERUS BIOSCIENCES INC 7980514		72,549	72,926
	COHBAR INC 7980514		1,896	2,515
	COLLEGIUM PHARMACEUTICAL INC 7980514		50,237	49,815
	COMMUNITY HEALTH SYS INC 7980515		27,456	53,125
	COMPUTER PROGRAMS & SYSTEMS 7980515		29,004	28,960
	CONCERT PHARMACEUTICALS INC 7980515		26,568	30,336
	CONMED CORP 7980514		179,490	218,960
	CONSTELLATION PHARMACEUTICALS 7980514		73,792	64,051
	CONTRAFACT CORP 7980514		9,935	8,944
	COOPER COS INC 7980511		545,046	601,295
	COOPER COS INC 7980512		69,593	77,024
	COOPER COS INC 7980513		1,015,996	1,124,475
	COOPER COS INC 7980526		6,851,731	8,723,313
	CORBUS PHARMACEUTICALS HOLDINGS 7980514		23,272	6,765
	CORCEPT THERAPEUTICS INC 7980514		97,762	183,120
	CORMEDIX INC 7980514		13,770	15,454
	CORMEDIX INC 7980515		1,198	1,345
	CORTEXIME INC 7980514		52,863	29,530
	CORTEXIME INC 7980515		4,376	2,445
	CORVEL CORP 7980514		50,505	66,886
	COVETRUS INC 7980515		214,763	279,439
	CRINETICS PHARMACEUTICALS INC 7980514		36,730	27,670
	CROSS COUNTRY HEALTHCARE INC 7980514		2,565	2,430
	CROSS COUNTRY HEALTHCARE INC 7980515		25,141	23,825
	CRYOLIFE INC 7980514		58,606	51,021
	CRYOLIFE INC 7980515		15,892	13,835
	CRYOPORT INC 7980514		50,816	108,559
	CUE BIOPHARMA INC 7980514		35,032	26,071
	CUTERA INC 7980514		30,636	30,186
	CYCLERION THERAPEUTICS INC 7980515		19,482	5,689
	CYMABAY THERAPEUTICS INC 7980515		24,298	33,367
	CYTOKINETICS INC 7980514		56,870	87,733
	CYTOKINETICS INC 7980515		9,146	14,110
	CYTOSORBENTS CORP 7980514		29,254	23,719
	CYTOMX THERAPEUTICS INC 7980514		28,523	21,425
	DANAHER CORP 7980511		3,572,715	5,412,663
	DANAHER CORP 7980522		2,790,236	7,356,388
	DAVITA INC 7980511		195,680	289,156
	DAVITA INC 7980512		32,198	48,838
	DAVITA INC 7980513		343,114	520,434
	DAVITA INC 7980519		629,918	1,226,830
	DECIPHERA PHARMACEUTICALS INC 7980514		151,847	156,543
	DENALI THERAPEUTICS INC 7980514		98,576	378,846
	DENTSPLY SIRONA INC 7980511		415,623	442,651
	DENTSPLY SIRONA INC 7980513		776,134	827,497
	DERMTECH INC 7980514		6,968	19,010
	DEXCOM 7980526		4,272,482	6,943,342
	DICERNA PHARMACEUTICALS INC 7980514		108,331	103,717
	DURECT CORP 7980514		34,929	30,379
	DYADIC INTERNATIONAL INC 7980514		11,378	6,209

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	DYADIC INTERNATIONAL INC 7980515		2,771	1,512
	DYNAVAX TECHNOLOGIES CORP 7980514		49,637	28,987
	DYNAVAX TECHNOLOGIES CORP 7980515		10,462	6,110
	DYNE THERAPEUTICS INC 7980514		17,126	16,989
	DYNE THERAPEUTICS INC 7980515		5,737	5,691
	EAGLE PHARMACEUTICALS INC 7980514		41,839	34,788
	EARGO INC 7980514		21,777	20,528
	EARGO INC 7980515		6,800	6,409
	EDITAS MEDICINE INC 7980514		135,043	316,757
	EIDOS THERAPEUTICS INC 7980514		30,769	104,211
	EIGER BIOPHARMACEUTICALS INC 7980514		28,575	30,664
	89BIO INC 7980514		18,977	18,424
	ELANCO ANIMAL HEALTH INC 7980511		535,177	540,528
	ELANCO ANIMAL HEALTH INC 7980513		978,118	986,991
	ELECTROMED INC 7980514		4,472	4,934
	ELOXX PHARMACEUTICALS INC 7980514		13,247	7,685
	EMERGENT BIOSOLUTIONS INC 7980514		316,520	290,842
	EMERGENT BIOSOLUTIONS INC 7980523		3,307,159	3,885,773
	ENANTA PHARMACEUTICALS INC 7980514		7,508	4,968
	ENANTA PHARMACEUTICALS INC 7980515		92,900	61,466
	ENCOMPASS HEALTH CORP 7980511		145,067	172,491
	ENCOMPASS HEALTH CORP 7980512		111,687	132,883
	ENCOMPASS HEALTH CORP 7980513		270,981	322,408
	ENCOMPASS HEALTH CORP 7980517		1,601,122	2,106,114
	ENOCHIAN BIOSCIENCES INC 7980515		4,073	3,413
	ENSIGN GROUP INC 7980514		172,157	271,189
	ENZO BIOCHEM INC 7980515		9,802	9,392
	ENVISTA HOLDINGS CORP 7980511		151,383	208,080
	ENVISTA HOLDINGS CORP 7980513		278,637	389,008
	EPIZYME INC 7980514		61,772	44,222
	EPIZYME INC 7980515		42,006	30,071
	ESPERION THERAPEUTICS INC 7980514		89,410	48,776
	ETON PHARMACEUTICALS INC 7980514		7,405	8,675
	EVELO BIOSCIENCES INC 7980514		8,109	17,506
	EVOFEM BIOSCIENCES INC 7980514		14,585	12,440
	EVOFEM BIOSCIENCES INC 7980515		1,610	1,374
	EVOLENT HEALTH INC CL A 7980514		9,973	14,122
	EVOLENT HEALTH INC CL A 7980515		60,166	85,199
	EVOLENT HEALTH INC CL A 7980523		4,476,114	6,337,637
	EVOLUS INC 7980514		8,373	2,231
	EVOLUS INC 7980515		13,341	3,555
	EXACT SCIENCES 7980511		70,384	99,765
	EXACT SCIENCES 7980512		425,717	618,728
	EXACT SCIENCES 7980513		128,353	186,546
	EXAGEN INC 7980514		5,142	4,567
	EXELIXIS INC 7980511		153,282	150,164
	EXELIXIS INC 7980512		81,573	79,979
	EXELIXIS INC 7980513		286,314	280,719
	EXICURE INC 7980514		6,904	6,535
	EXICURE INC 7980515		1,313	1,243
	FATE THERAPEUTICS INC 7980514		134,410	468,562
	FIBROGEN INC 7980514		235,835	192,831
	FIBROGEN INC 7980515		45,647	37,201
	FIVEPRIME THERAPEUTICS INC 7980515		26,075	44,821
	FIVE STAR SENIOR LIVING INC COM NEW 7980515		8,099	10,937
	FLEXION THERAPEUTICS INC 7980514		52,306	36,605
	FLUIDIGM CORP 7980514		2,751	2,478
	FLUIDIGM CORP 7980515		36,244	32,652
	FOGHORN THERAPEUTICS INC 7980514		10,589	8,290
	FOGHORN THERAPEUTICS INC 7980515		2,925	2,291
	FONAR CORP 7980515		10,771	9,166
	FORMA THERAPEUTICS HOLDINGS INC 7980514		41,969	32,178
	FORMA THERAPEUTICS HOLDINGS INC 7980515		12,882	9,877
	FORTRESS BIOTECH INC 7980514		21,795	14,424
	FREQUENCY THERAPEUTICS INC 7980514		41,787	64,173
	FULCRUM THERAPEUTICS INC 7980514		22,761	12,132
	FULGENT GENETICS INC 7980514		23,541	50,798
	G1 THERAPEUTICS INC 7980514		32,460	20,796
	G1 THERAPEUTICS INC 7980515		42,766	27,399
	GALECTIN THERAPEUTICS INC 7980514		7,762	6,037
	GALERA THERAPEUTICS INC 7980514		7,640	6,486
	GENERATION BIO CO 7980514		20,779	19,902
	GENERATION BIO CO 7980515		6,394	6,124
	GENMARK DIAGNOSTICS INC 7980514		36,137	73,686
	GENPREX INC 7980514		8,123	8,578
	GERON CORP 7980515		41,946	38,330
	GILEAD SCIENCES INC 7980511		3,257,750	2,848,739
	GILEAD SCIENCES INC 7980522		2,570,869	1,964,119
	GLAUKOS CORP 7980514		172,120	231,199
	GLOBAL BLOOD THERAPEUTICS INC 7980512		132,081	91,644
	GLOBUS MEDICAL INC 7980511		157,987	186,855
	GLOBUS MEDICAL INC 7980513		295,061	349,253
	GLYCOMIMETICS INC 7980515		17,566	11,690
	GOSSAMER BIO INC 7980514		30,373	16,594
	GOSSAMER BIO INC 7980515		48,958	26,747

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	GRAYBUG VISION INC 7980514		9,468	10,766
	GRAYBUG VISION INC 7980515		2,960	3,366
	GRITSTONE ONCOLOGY INC 7980514		2,598	1,387
	GRITSTONE ONCOLOGY INC 7980515		15,638	8,349
	GUARDANT HEALTH INC 7980512		249,134	382,516
	HCA HEALTHCARE INC 7980511		695,218	812,926
	HCA HEALTHCARE INC 7980519		2,715,779	3,379,653
	HCA HEALTHCARE INC 7980520		3,572,009	7,565,489
	HCA HEALTHCARE INC 7980522		3,054,195	7,273,244
	HMS HLDGS CORP 7980514		195,239	232,922
	HAEMONETICS CORP 7980511		14,533	15,319
	HAEMONETICS CORP 7980512		189,996	199,381
	HAEMONETICS CORP 7980513		27,158	28,500
	HALOZYME THERAPEUTICS INC 7980514		185,736	408,521
	HANGER INC 7980514		7,368	6,839
	HANGER INC 7980515		65,053	60,385
	HARMONY BIOSCIENCES HOLDINGS 7980514		12,377	12,544
	HARMONY BIOSCIENCES HOLDINGS 7980515		3,817	3,868
	HARPOON THERAPEUTICS INC 7980514		12,999	12,723
	HARROW HEALTH INC 7980514		9,327	11,127
	HARVARD BIOSCIENCE INC 7980515		10,889	13,779
	HEALTHSTREAM INC 7980515		56,026	47,262
	HEALTH CATALYST INC 7980514		74,261	106,126
	HEALTHEQUITY INC 7980514		379,409	377,828
	HERON THERAPEUTICS INC 7980514		144,272	134,398
	HESKA CORP 7980514		17,705	26,363
	HESKA CORP 7980515		36,585	54,473
	HILL-ROM HOLDING 7980511		228,456	222,980
	HILL-ROM HOLDING 7980512		28,451	27,628
	HILL-ROM HOLDING 7980513		429,287	416,862
	HOLOGIC INC 7980511		167,275	218,126
	HOLOGIC INC 7980512		354,427	471,210
	HOLOGIC INC 7980513		306,658	407,702
	HOLOGIC INC 7980519		987,794	954,073
	HOLOGIC INC 7980522		4,335,969	7,214,467
	HOMOLOGY MEDICINES INC 7980514		45,615	27,807
	HOOKIPA PHARMA INC 7980514		8,392	9,316
	HOOKIPA PHARMA INC 7980515		699	776
	HUMANA INC 7980511		1,106,342	1,299,735
	ICU MED INC 7980511		108,147	117,755
	ICU MED INC 7980512		37,062	40,324
	ICU MED INC 7980513		202,266	220,067
	ICAD INC 7980514		14,555	19,232
	IGM BIOSCIENCES INC 7980514		35,959	45,381
	IRHYTHM TECHNOLOGIES INC 7980514		215,274	492,922
	IBIO INC 7980514		16,489	11,864
	IBIO INC 7980515		1,294	650
	IDEAYA BIOSCIENCES INC 7980514		3,158	3,066
	IDEAYA BIOSCIENCES INC 7980515		15,602	15,148
	IDEXX LABS INC 7980512		834,191	1,522,104
	IDEXX LABS INC 7980526		6,301,255	13,236,558
	IMARA INC 7980514		11,647	12,150
	IMMUNIC INC 7980514		4,912	3,685
	IMMUNIC INC 7980515		3,852	2,890
	IMMUNOGEN INC 7980514		30,870	40,390
	IMMUNOGEN INC 7980515		42,757	56,689
	IMMUNOME INC 7980514		847	823
	IMMUNOME INC 7980515		498	484
	IMMUNOVANT INC 7980514		93,128	124,574
	INARI MEDICAL INC 7980514		30,359	38,669
	INARI MEDICAL INC 7980515		8,977	11,435
	INCYTE CORPORATION 7980512		561,628	566,762
	INFUSYSTEM HOLDINGS INC 7980514		12,260	19,663
	INHIBRX INC 7980514		21,871	15,232
	INHIBRX INC 7980515		6,864	4,781
	INSMED INC 7980514		169,238	242,451
	INOVIO PHARMACEUTICALS INC 7980514		140,333	100,563
	INSPIRE MEDICAL SYSTEMS INC 7980514		152,981	354,173
	INOGEN INC 7980514		67,404	39,899
	INOGEN INC 7980515		38,570	22,831
	INNOVIVA INC 7980514		64,418	56,969
	INSULET CORP 7980512		399,966	599,452
	INSULET CORP 7980526		3,663,354	4,353,379
	INOZYME PHARMA INC 7980514		11,175	9,618
	INOZYME PHARMA INC 7980515		3,429	2,952
	INTEGRA LIFESCIENCES HOLDINGS CORP 7980511		150,949	179,049
	INTEGRA LIFESCIENCES HOLDINGS CORP 7980513		282,604	334,792
	INTEGER HOLDINGS CORPORATION 7980514		116,640	121,379
	INTEGER HOLDINGS CORPORATION 7980515		79,034	82,245
	INTELLIA THERAPEUTICS INC 7980514		62,962	196,058
	INTERCEPT PHARMACEUTICALS INC 7980514		177,190	46,411
	INTERSECT ENT INC 7980514		53,810	53,975
	INTRA-CELLULAR THERAPIES INC 7980514		37,098	57,240
	INTRA-CELLULAR THERAPIES INC 7980515		70,074	108,120
	INVACARE CORP 7980515		24,514	25,364

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	INTRICON CORP 7980515		11,713	12,833
	INVITAE CORP 7980514		199,990	347,148
	IONIS PHARMACEUTICALS INC 7980511		143,588	145,025
	IONIS PHARMACEUTICALS INC 7980512		131,226	131,342
	IONIS PHARMACEUTICALS INC 7980513		270,983	271,222
	IOVANCE BIOTHERAPEUTICS INC 7980512		126,641	231,072
	IRADIMED CORP 7980514		10,940	9,713
	IQVIA HOLDINGS INC 7980511		697,066	818,269
	IQVIA HOLDINGS INC 7980512		394,731	466,917
	IQVIA HOLDINGS INC 7980513		1,272,348	1,505,028
	IRONWOOD PHARMACEUTICALS INC 7980514		135,440	130,734
	ITEOS THERAPEUTICS INC 7980514		17,316	20,664
	ITEOS THERAPEUTICS INC 7980515		5,328	6,358
	IVERIC BIO INC 7980515		41,586	46,573
	JOHNSON & JOHNSON 7980511		12,636,945	13,965,429
	JOHNSON & JOHNSON 7980517		3,795,836	5,423,787
	THE JOINT CORP 7980514		17,087	25,236
	JOUNCE THERAPEUTICS INC 7980515		13,466	10,136
	KADMON HOLDINGS INC 7980514		50,258	51,883
	KALA PHARMACEUTICALS INC 7980514		15,005	19,452
	KALEIDO BIOSCIENCES INC 7980514		8,954	7,644
	KALVISTA PHARMACEUTICALS INC 7980514		2,523	3,570
	KALVISTA PHARMACEUTICALS INC 7980515		12,427	17,585
	KARUNA THERAPEUTICS INC 7980514		93,959	116,321
	KARYOPHARM THERAPEUTICS INC 7980514		76,012	78,654
	KEROS THERAPEUTICS INC 7980514		55,905	61,864
	KEROS THERAPEUTICS INC 7980515		4,886	5,291
	KEZAR LIFE SCIENCES INC 7980515		14,180	13,708
	KINDRED BIOSCIENCES INC 7980514		19,113	9,590
	KINDRED BIOSCIENCES INC 7980515		4,716	2,366
	KODIAK SCIENCES INC 7980514		152,821	340,537
	KRONOS BIO INC 7980514		29,232	24,792
	KRONOS BIO INC 7980515		8,699	7,378
	KRYSTAL BIOTECH INC 7980514		54,139	58,740
	KURA ONCOLOGY INC 7980514		94,810	144,521
	KYMERA THERAPEUTICS INC 7980514		40,980	35,526
	KYMERA THERAPEUTICS INC 7980515		12,802	11,098
	LHC GROUP INC 7980514		426,826	465,891
	LHC GROUP INC 7980523		1,379,505	3,139,430
	LA JOLLA PHARMACEUTICAL CO 7980514		11,545	5,067
	LABORATORY CORP AMERICA HOLDINGS 7980511		638,856	721,381
	LABORATORY CORP AMERICA HOLDINGS 7980512		34,272	39,082
	LABORATORY CORP AMERICA HOLDINGS 7980513		1,182,920	1,348,926
	LABORATORY CORP AMERICA HOLDINGS 7980519		986,793	977,040
	LABORATORY CORP AMERICA HOLDINGS 7980520		5,502,442	11,848,646
	LANNETT CO INC 7980515		25,232	17,408
	LANTHEUS HOLDINGS INC 7980514		79,781	64,873
	LEMAITRE VASCULAR INC 7980514		32,582	38,880
	LEMAITRE VASCULAR INC 7980515		9,537	11,381
	LENSAR INC 7980515		4,251	4,263
	LEXICON PHARMACEUTICALS INC 7980514		12,054	10,229
	LIGAND PHARMACEUTICALS INC 7980514		126,696	103,925
	LIQUIDIA CORP 7980514		20,396	5,791
	LOGICBIO THERAPEUTICS INC 7980514		11,610	12,620
	LUMINEX CORP DEL 7980514		76,965	72,042
	LYRA THERAPEUTICS INC 7980514		3,546	3,158
	LYRA THERAPEUTICS INC 7980515		282	251
	MEI PHARMA INC 7980514		14,194	16,804
	MEI PHARMA INC 7980515		2,899	3,432
	MACROGENICS INC 7980514		26,396	31,135
	MACROGENICS INC 7980515		58,078	67,734
	MADRIGAL PHARMACEUTICALS INC 7980514		66,646	70,482
	MAGELLAN HEALTH INC 7980514		56,645	61,881
	MAGELLAN HEALTH INC 7980515		85,233	93,112
	MAGENTA THERAPEUTICS INC 7980514		13,555	9,714
	MAGENTA THERAPEUTICS INC 7980515		3,293	2,360
	MANNKIND CORP 7980514		27,141	49,970
	MARINUS PHARMACEUTICALS INC 7980514		19,026	22,106
	MARKER THERAPEUTICS INC 7980514		5,196	2,269
	MARKER THERAPEUTICS INC 7980515		2,201	961
	MASIMO CORP 7980512		286,110	473,959
	MASIMO CORP 7980526		4,564,488	7,208,687
	MCKESSON CORP 7980511		227,478	277,055
	MCKESSON CORP 7980512		605,185	750,117
	MCKESSON CORP 7980513		417,507	518,108
	MCKESSON CORP 7980519		1,047,440	1,204,918
	MCKESSON CORP 7980520		7,703,059	9,289,415
	MEDICINOVA INC 7980514		23,874	16,059
	MEDNAX INC 7980515		172,985	152,590
	MEDPACE HOLDINGS INC 7980514		166,718	276,451
	MERCK & CO INC 7980511		1,049,350	1,008,839
	MERCK & CO INC 7980517		3,583,984	5,251,315
	MERIDIAN BIOSCIENCE INC 7980514		32,637	49,958
	MERIDIAN BIOSCIENCE INC 7980515		5,592	8,560
	MERIT MED SYSTEM INC 7980514		159,146	216,322

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	MERSANA THERAPEUTICS INC 7980514		25,649	102,635
	METACRINE INC 7980514		3,383	3,018
	METACRINE INC 7980515		890	794
	MILESTONE SCIENTIFIC INC 7980514		4,781	5,792
	MILESTONE SCIENTIFIC INC 7980515		669	810
	MINERVA NEUROSCIENCES INC 7980514		12,916	5,801
	MIRATI THERAPEUTICS INC 7980514		378,220	676,052
	MIRUM PHARMACEUTICALS INC 7980514		2,855	2,532
	MIRUM PHARMACEUTICALS INC 7980515		5,257	4,662
	MISONIX INC 7980514		5,856	4,613
	MISONIX INC 7980515		9,189	7,238
	MODERNA INC 7980512		387,756	1,080,533
	MODERNA INC 7980519		921,384	699,949
	MOLINA HEALTHCARE INC 7980511		115,263	158,447
	MOLINA HEALTHCARE INC 7980512		213,893	303,494
	MOLINA HEALTHCARE INC 7980513		208,797	296,263
	MOLECULAR TEMPLATES INC 7980514		21,654	18,010
	MORPHIC HOLDING INC 7980514		25,336	33,282
	MUSTANG BIO INC 7980514		11,564	13,709
	MYRIAD GENETICS INC 7980515		139,576	117,602
	NGM BIOPHARMACEUTICALS INC 7980514		29,516	48,836
	NGM BIOPHARMACEUTICALS INC 7980515		2,435	4,029
	NANTHEALTH INC 7980514		4,765	6,308
	NANTKWEST INC 7980514		18,759	25,967
	NANTKWEST INC 7980515		3,746	5,185
	NATERA INC 7980514		223,201	508,448
	NATERA INC 7980515		17,255	38,813
	NATIONAL HEALTHCARE CORP 7980515		85,969	69,863
	NATIONAL RESEARCH CORP 7980514		55,531	41,810
	NATUS MEDICAL INC 7980514		23,712	15,631
	NATUS MEDICAL INC 7980515		58,338	38,457
	NEKTAR THERAPEUTICS 7980511		142,636	113,883
	NEKTAR THERAPEUTICS 7980513		270,644	212,908
	NEMAURA MEDICAL INC 7980514		2,037	2,021
	NEOLEUKIN THERAPEUTICS INC 7980514		34,721	32,924
	NEOGENOMICS INC 7980514		202,161	405,954
	NEOGEN CORP 7980514		270,456	300,944
	NEOGEN CORP 7980523		2,881,186	3,241,943
	NEUROCRINE BIOSCIENCES INC 7980512		340,909	318,605
	NEUBASE THERAPEUTICS INC 7980514		10,369	8,507
	NEUROBO PHARMACEUTICALS INC 7980514		2,040	1,628
	NEVRO CORP 7980514		251,609	423,403
	NEXTGEN HEALTHCARE INC 7980515		69,156	84,944
	NEXTCURE INC 7980514		48,225	12,143
	NEXTCURE INC 7980515		3,983	1,003
	NKARTA INC 7980514		31,257	57,167
	NKARTA INC 7980515		9,579	17,519
	NOVAVAX INC 7980514		77,517	133,477
	NOVAVAX INC 7980515		236,075	419,835
	NUVASIVE INC 7980514		249,702	208,196
	NURIX THERAPEUTICS INC 7980514		21,891	20,912
	NURIX THERAPEUTICS INC 7980515		6,677	6,379
	OAK STREET HEALTH INC 7980511		14,446	19,082
	OAK STREET HEALTH INC 7980512		25,826	30,458
	OAK STREET HEALTH INC 7980513		26,748	35,656
	OCULAR THERAPEUTIX INC 7980514		44,422	102,134
	ODONATE THERAPEUTICS INC 7980514		39,882	25,498
	OMNICELL INC 7980514		242,365	366,661
	OMEROS CORP 7980514		58,334	61,183
	ONCOCYTE CORP 7980514		6,791	10,894
	ONCORUS INC 7980514		12,208	12,156
	ONCORUS INC 7980515		3,929	3,912
	1LIFE HEALTHCARE INC 7980514		151,240	246,841
	ONTRAK INC 7980514		9,728	35,653
	OPKO HEALTH INC 7980515		74,644	131,041
	OPTIMIZERX CORP 7980514		21,088	32,905
	OPTION CARE HEALTH INC 7980514		41,003	46,638
	OPTION CARE HEALTH INC 7980515		3,231	3,675
	OPTION CARE HEALTH INC 7980523		4,070,793	4,779,819
	OPTINOSE INC 7980514		10,284	10,487
	ORASURE TECHNOLOGIES INC 7980514		31,602	33,152
	ORASURE TECHNOLOGIES INC 7980515		23,580	24,737
	ORGENESIS INC 7980514		1,391	1,130
	ORGENESIS INC 7980515		6,787	5,513
	ORGANOGENESIS HOLDINGS INC 7980514		5,967	11,039
	ORIC PHARMACEUTICALS INC 7980514		47,724	50,504
	ORIC PHARMACEUTICALS INC 7980515		4,206	4,401
	ORTHOPEDIATRICS CORP 7980514		40,024	39,188
	ORTHOFIX MEDICAL INC 7980515		69,499	67,307
	OUTSET MEDICAL INC 7980514		30,403	32,399
	OUTSET MEDICAL INC 7980515		8,854	9,435
	OVID THERAPEUTICS INC 7980514		17,222	7,168
	OWENS & MINOR INC 7980515		83,332	163,788
	OYSTER POINT PHARMA INC 7980514		12,461	8,243
	PMV PHARMACEUTICALS INC 7980514		34,717	47,732

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	PMV PHARMACEUTICALS INC 7980515		10,827	14,885
	PRA HEALTH SCIENCES INC 7980511		38,951	45,660
	PRA HEALTH SCIENCES INC 7980512		207,648	243,479
	PRA HEALTH SCIENCES INC 7980513		72,639	85,174
	PPD INC 7980511		28,538	32,543
	PPD INC 7980512		145,016	167,199
	PPD INC 7980513		52,801	60,877
	PTC THERAPEUTICS INC 7980514		208,297	271,278
	PACIFIC BIOSCIENCES 7980514		93,235	289,023
	PACIFIC BIOSCIENCES 7980515		19,084	50,298
	PACIRA BIOSCIENCES INC 7980514		170,739	183,529
	PACIRA BIOSCIENCES INC 7980523		2,963,288	3,251,885
	PANDION THERAPEUTICS INC 7980514		4,982	6,356
	PANDION THERAPEUTICS INC 7980515		1,525	1,945
	PARATEK PHARMACEUTICALS INC 7980514		9,696	18,505
	PARATEK PHARMACEUTICALS INC 7980515		777	1,484
	PASSAGE BIO INC 7980514		30,182	28,204
	PASSAGE BIO INC 7980515		21,883	20,456
	PATTERSON COS INC 7980515		160,589	210,077
	PAVMED INC 7980514		5,320	5,612
	PENNANT GROUP INC 7980514		48,806	107,295
	PENUMBRA INC 7980512		193,680	208,425
	PERKINELMER INC 7980511		371,876	497,945
	PERKINELMER INC 7980512		82,282	111,930
	PERKINELMER INC 7980513		684,103	930,598
	PERSONALIS INC 7980514		22,355	62,859
	PETIQ INC 7980514		44,178	58,675
	PFIZER INC 7980511		8,103,094	7,961,009
	PHATHOM PHARMACEUTICALS INC 7980514		21,481	25,845
	PHASEBIO PHARMACEUTICALS INC 7980514		4,000	3,713
	PHIBRO ANIMAL HEALTH CORP 7980514		35,197	26,586
	PHIBRO ANIMAL HEALTH CORP 7980515		3,239	2,447
	PHREESIA INC 7980514		67,840	129,736
	PIERIS PHARMACEUTICALS INC 7980514		11,648	8,988
	PLIANT THERAPEUTICS INC 7980514		16,819	13,541
	PLIANT THERAPEUTICS INC 7980515		5,164	4,158
	POSEIDA THERAPEUTICS INC 7980514		7,534	8,425
	POSEIDA THERAPEUTICS INC 7980515		2,315	2,589
	PRAXIS PRECISION MEDICINES INC 7980514		27,907	34,498
	PRAXIS PRECISION MEDICINES INC 7980515		8,857	10,949
	PRECIGEN INC 7980514		22,338	39,015
	PRECIGEN INC 7980515		6,582	11,495
	PRECISION BIOSCIENCES INC 7980514		25,067	26,496
	PRECISION BIOSCIENCES INC 7980515		1,752	1,851
	PREMIER INC 7980511		167,028	165,497
	PREMIER INC 7980513		291,189	287,750
	PRELUDE THERAPEUTICS INC 7980514		39,729	37,349
	PRELUDE THERAPEUTICS INC 7980515		12,254	11,520
	PREVAIL THERAPEUTICS INC 7980514		15,204	23,877
	PROGENITY INC 7980514		2,294	1,333
	PROGYNY INC 7980514		44,582	82,025
	PROGYNY INC 7980523		2,087,370	2,163,458
	PROTARA THERAPEUTICS INC 7980514		9,764	10,507
	PROTAGONIST THERAPEUTICS INC 7980514		20,379	44,271
	PROVENTION BIO INC 7980514		49,493	58,426
	PROVIDENCE SERVICE CORP TICKER CHANGE: MODV US ON 2021/01/07 7980514		54,978	121,440
	PULMONX CORP 7980514		35,663	45,898
	PULMONX CORP 7980515		10,940	14,080
	PULSE BIOSCIENCES INC 7980514		15,670	23,693
	PUMA BIOTECHNOLOGY INC 7980514		27,441	22,705
	QUANTERIX CORP 7980514		42,309	70,820
	QUEST DIAGNOSTICS INC 7980511		570,001	616,109
	QUEST DIAGNOSTICS INC 7980513		1,055,998	1,151,778
	QUEST DIAGNOSTICS INC 7980526		5,699,236	6,062,178
	QUIDEL CORP 7980512		139,336	241,270
	R1 RCM INC 7980514		93,959	186,059
	RADIUS HEALTH INC 7980514		68,746	58,831
	RADNET INC 7980514		54,578	61,704
	RADNET INC 7980523		2,217,554	3,347,370
	RAPT THERAPEUTICS INC 7980514		21,902	15,701
	REATA PHARMACEUTICALS INC CL A 7980511		15,413	12,115
	REATA PHARMACEUTICALS INC CL A 7980512		120,722	96,053
	REATA PHARMACEUTICALS INC CL A 7980513		28,277	22,499
	RECRO PHARMA INC 7980514		17,803	4,001
	REGENERON PHARMACEUTICALS INC 7980519		2,934,347	2,415,550
	REGENXBIO INC 7980514		108,129	111,903
	RELAY THERAPEUTICS INC 7980514		81,214	76,554
	RELAY THERAPEUTICS INC 7980515		24,999	23,565
	RELMADA THERAPEUTICS INC 7980514		44,529	33,577
	REPRO-MED SYSTEMS INC 7980514		16,776	11,757
	REPLIGEN CORPORATION 7980512		183,398	361,606
	REPLIMUNE GROUP INC 7980514		42,077	65,275
	RESMED INC 7980512		775,333	1,104,037
	RETRACTABLE TECHNOLOGIES INC 7980514		8,315	9,612
	RETRACTABLE TECHNOLOGIES INC 7980515		715	827

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	REVANCE THERAPEUTICS INC 7980514		64,647	99,247
	REVANCE THERAPEUTICS INC 7980515		22,614	34,717
	REVOLUTION MEDICINES INC 7980514		83,990	110,654
	RHYTHM PHARMACEUTICALS INC 7980514		59,633	72,422
	RIGEL PHARMACEUTICALS INC 7980514		30,418	43,103
	ROCKET PHARMACEUTICALS INC 7980514		53,950	135,345
	ROCKET PHARMACEUTICALS INC 7980526		1,943,351	1,983,289
	ROCKWELL MEDICAL INC 7980514		8,037	4,560
	ROCKWELL MEDICAL INC 7980515		1,102	625
	RUBIUS THERAPEUTICS INC 7980514		6,509	3,484
	RUBIUS THERAPEUTICS INC 7980515		35,096	18,785
	SQZ BIOTECHNOLOGIES CO 7980514		6,262	7,332
	SQZ BIOTECHNOLOGIES CO 7980515		1,807	2,116
	SAGE THERAPEUTICS INC 7980511		143,647	158,486
	SAGE THERAPEUTICS INC 7980512		10,665	11,765
	SAGE THERAPEUTICS INC 7980513		268,510	296,210
	SANGAMO THERAPEUTICS INC 7980514		78,536	130,239
	SAREPTA THERAPEUTICS INC 7980512		348,543	458,618
	SATSUMA PHARMACEUTICALS INC 7980514		19,987	3,070
	SAVARA INC 7980515		5,212	4,646
	HENRY SCHEIN INC 7980511		354,400	368,532
	HENRY SCHEIN INC 7980513		663,127	688,992
	SCHOLAR ROCK HOLDING CORP 7980514		35,656	89,295
	SCHRODINGER INC 7980514		112,065	175,146
	SCPHARMACEUTICALS INC 7980514		4,215	2,677
	SEAGEN INC 7980512		540,669	799,339
	SEAGEN INC 7980526		8,686,613	10,630,998
	SEASPINE HOLDINGS CORP 7980515		21,601	38,739
	SELECT MEDICAL HOLDINGS CORPORATION 7980514		167,663	216,108
	SELECTA BIOSCIENCES INC 7980514		4,754	7,027
	SELECTA BIOSCIENCES INC 7980515		6,158	9,102
	SERES THERAPEUTICS INC 7980514		49,110	101,504
	SHARPS COMPLIANCE CORP 7980514		6,872	9,781
	SHATTUCK LABS INC 7980514		30,343	39,045
	SHATTUCK LABS INC 7980515		8,879	11,425
	SHOCKWAVE MEDICAL INC 7980514		112,387	212,211
	SI-BONE INC 7980514		37,811	62,132
	SIENTRA INC 7980514		21,147	10,452
	SIENTRA INC 7980515		6,154	3,042
	SIGA TECHNOLOGIES INC 7980514		21,157	27,466
	SILK ROAD MEDICAL INC 7980514		81,933	122,685
	SIMULATIONS PLUS INC 7980514		42,497	71,848
	SOLENO THERAPEUTICS INC 7980514		7,587	7,249
	SOLENO THERAPEUTICS INC 7980515		1,311	1,253
	SOLID BIOSCIENCES INC 7980514		1,597	1,584
	SOLID BIOSCIENCES INC 7980515		13,989	13,879
	SOLITON INC 7980514		4,049	3,863
	SORRENTO THERAPEUTICS INC 7980514		110,690	122,877
	SPECTRUM PHARMACEUTICALS INC 7980515		93,927	41,275
	SPERO THERAPEUTICS INC 7980514		16,637	25,459
	SPERO THERAPEUTICS INC 7980515		1,424	2,559
	SPRINGWORKS THERAPEUTICS INC 7980514		74,150	125,315
	SPRUCE BIOSCIENCES INC 7980514		8,498	9,627
	SPRUCE BIOSCIENCES INC 7980515		2,854	3,233
	STAAR SURGICAL CO 7980514		137,581	261,030
	STEREOTAXIS INC 7980514		14,798	16,303
	STOKE THERAPEUTICS INC 7980514		20,187	54,808
	STRYKER CORPORATION 7980511		1,805,797	2,216,142
	SUPERNUS PHARMACEUTICALS INC 7980514		21,489	19,826
	SUPERNUS PHARMACEUTICALS INC 7980515		86,719	80,009
	SURGERY PARTNERS INC 7980514		20,612	47,344
	SURGALIGN HOLDINGS INC 7980515		12,304	10,735
	SURMODICS INC 7980514		44,125	41,692
	SUTRO BIOPHARMA INC 7980514		24,687	41,032
	SUTRO BIOPHARMA INC 7980515		3,592	6,752
	SYNDAX PHARMACEUTICALS INC 7980514		20,739	43,390
	SYNEOS HEALTH INC CL A 7980511		153,817	177,138
	SYNEOS HEALTH INC CL A 7980512		15,417	18,191
	SYNEOS HEALTH INC CL A 7980513		281,029	328,046
	SYROS PHARMACEUTICALS INC 7980514		21,394	32,648
	TELA BIO INC 7980514		8,095	7,460
	TABULA RASA HEALTHCARE INC 7980514		74,447	63,532
	TACTILE SYSTEMS TECHNOLOGY INC 7980514		51,283	59,815
	TANDEM DIABETES CARE INC 7980511		18,167	23,920
	TANDEM DIABETES CARE INC 7980512		133,980	182,557
	TANDEM DIABETES CARE INC 7980513		32,723	44,587
	TARSUS PHARMACEUTICALS INC 7980514		17,321	14,424
	TARSUS PHARMACEUTICALS INC 7980515		4,913	4,092
	TAYSHA GENE THERAPIES INC 7980514		11,013	13,084
	TAYSHA GENE THERAPIES INC 7980515		3,865	4,591
	TCR2 THERAPEUTICS INC 7980514		2,073	3,619
	TCR2 THERAPEUTICS INC 7980515		35,351	61,705
	TELADOC HEALTH INC 7980511		29,646	53,189
	TELADOC HEALTH INC 7980512		524,705	724,055
	TELADOC HEALTH INC 7980513		52,778	99,580

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	TELEFLEX INC 7980511		232,026	274,106
	TELEFLEX INC 7980512		366,728	434,618
	TELEFLEX INC 7980513		432,364	512,405
	10X GENOMICS INC CL A 7980512		204,803	293,820
	TENET HEALTHCARE CORP 7980514		23,663	30,187
	TENET HEALTHCARE CORP 7980515		245,816	313,570
	TG THERAPEUTICS INC 7980514		108,240	367,781
	TG THERAPEUTICS INC 7980515		23,031	73,452
	THERAPEUTICSMD INC 7980514		38,462	17,628
	THERAPEUTICSMD INC 7980515		7,796	3,573
	THERMO FISHER SCIENTIFIC INC 7980511		1,986,108	2,958,635
	THERMO FISHER SCIENTIFIC INC 7980519		3,696,066	3,609,795
	TIVITY HEALTH INC 7980514		31,412	28,836
	TIVITY HEALTH INC 7980515		41,208	37,828
	TRANSLATE BIO INC 7980514		67,431	91,044
	TRANSMEDICS GROUP INC 7980514		30,118	36,258
	TRAVERE THERAPEUTICS INC 7980514		62,303	96,646
	TRICIDA INC 7980514		65,773	14,445
	TRIPLE-S MANAGEMENT CORP 7980514		2,638	2,861
	TRIPLE-S MANAGEMENT CORP 7980515		34,398	37,298
	TURNING POINT THERAPEUTICS INC 7980514		190,699	305,356
	TURNING POINT THERAPEUTICS INC 7980515		16,336	25,101
	TWIST BIOSCIENCE CORP 7980514		98,220	332,455
	TYME TECHNOLOGIES INC 7980514		5,005	5,987
	US PHYSICAL THERAPY INC 7980514		104,849	110,510
	ULTRAGENYX PHARMACEUTICAL INC 7980514		263,524	623,212
	UNITED THERAPEUTICS CORP DEL 7980511		171,940	254,552
	UNITED THERAPEUTICS CORP DEL 7980513		312,596	476,013
	UNITEDHEALTH GROUP INC 7980511		1,750,536	2,154,929
	UNITEDHEALTH GROUP INC 7980522		1,840,872	6,699,741
	UNITY BIOTECHNOLOGY INC 7980514		20,738	13,236
	UNIVERSAL HEALTH SERVICES INC CL B 7980511		363,363	391,463
	UNIVERSAL HEALTH SERVICES INC CL B 7980513		678,449	731,775
	UTAH MEDICAL PRODUCTS INC 7980514		19,035	16,354
	UTAH MEDICAL PRODUCTS INC 7980515		5,985	5,142
	VTV THERAPEUTICS INC CL A 7980514		1,357	1,402
	VANDA PHARMACEUTICALS 7980515		70,385	59,248
	VAPOTHERM INC 7980514		23,605	38,195
	VAREX IMAGING CORP 7980515		82,733	53,426
	VARIAN MEDICAL SYSTEMS INC 7980511		460,348	536,756
	VARIAN MEDICAL SYSTEMS INC 7980512		61,108	72,104
	VARIAN MEDICAL SYSTEMS INC 7980513		850,319	1,003,332
	VAXART INC 7980514		25,985	18,432
	VAXART INC 7980515		5,297	3,757
	VAXCYTE INC 7980514		52,517	27,686
	VAXCYTE INC 7980515		16,178	8,529
	VENUS CONCEPT INC 7980514		2,319	1,531
	VENUS CONCEPT INC 7980515		1,522	1,005
	VERASTEM INC 7980514		8,892	10,823
	VERASTEM INC 7980515		14,754	17,958
	VERACYTE INC 7980514		122,262	201,633
	VERICEL CORP 7980514		51,308	88,811
	VERICEL CORP 7980515		7,939	13,742
	VERRICA PHARMACEUTICALS INC 7980514		9,316	10,371
	VIATRIS INC 7980511		759,086	874,596
	VIATRIS INC 7980513		1,475,450	1,618,967
	VIELA BIO INC 7980514		64,419	56,365
	VIEWRAY INC 7980514		9,228	11,445
	VIEWRAY INC 7980515		18,117	22,469
	VIKING THERAPEUTICS INC 7980514		2,582	1,925
	VIKING THERAPEUTICS INC 7980515		38,543	28,741
	VIR BIOTECHNOLOGY INC 7980514		147,982	103,960
	VOCERA COMMUNICATIONS INC 7980514		59,087	96,723
	VOLITIONRX LTD 7980514		6,796	7,263
	VOLITIONRX LTD 7980515		473	506
	VOYAGER THERAPEUTICS INC 7980514		27,552	13,392
	VYNE THERAPEUTICS INC 7980514		2,588	2,310
	VYNE THERAPEUTICS INC 7980515		18,567	16,574
	WATERS CORP 7980511		469,009	542,097
	WATERS CORP 7980512		34,779	40,329
	WATERS CORP 7980513		873,964	1,013,432
	WEST PHARMACEUTICAL SVCS INC 7980512		433,486	745,105
	XENCOR INC 7980514		138,590	164,267
	XENCOR INC 7980515		9,571	11,344
	XOMA CORP 7980514		7,558	16,019
	XOMA CORP 7980515		1,853	3,928
	X4 PHARMACEUTICALS INC 7980515		12,060	8,674
	XERIS PHARMACEUTICALS INC 7980514		22,315	15,227
	XERIS PHARMACEUTICALS INC 7980515		1,976	1,348
	Y-MABS THERAPEUTICS INC 7980514		73,225	107,387
	ZENTALIS PHARMACEUTICALS INC 7980514		94,871	100,400
	ZENTALIS PHARMACEUTICALS INC 7980515		7,457	7,895
	ZIMMER BIOMET HOLDINGS INC 7980511		1,148,816	1,234,877
	ZIMMER BIOMET HOLDINGS INC 7980513		2,120,916	2,287,158
	ZIMMER BIOMET HOLDINGS INC 7980520		5,495,301	9,676,236

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ZIOPHARM ONCOLOGY INC 7980514		42,628	26,200
	ZIOPHARM ONCOLOGY INC 7980515		23,985	14,742
	ZOGENIX INC 7980514		158,059	80,520
	ZOETIS INC 7980511		213,342	289,460
	ZYNEX INC 7980514		12,578	18,184
	ACNB CORP 7980515		26,212	17,725
	AFLAC INC 7980511		1,335,753	1,199,890
	AFLAC INC 7980519		3,110,465	3,141,806
	A-MARK PRECIOUS METALS INC 7980515		15,211	10,542
	AFFILIATED MANAGERS GROUP INC 7980511		152,203	181,636
	AFFILIATED MANAGERS GROUP INC 7980513		261,741	312,321
	ALERUS FINANCIAL CORP 7980515		25,651	33,966
	ALLEGHANY CORP 7980511		328,270	294,601
	ALLEGHANY CORP 7980512		31,139	27,770
	ALLEGHANY CORP 7980513		587,584	524,003
	ALLEGIANCE BANCSHARES INC 7980515		54,545	54,164
	ALLSTATE CORP 7980511		1,220,179	1,294,975
	ALLY FINANCIAL INC 7980511		418,304	515,144
	ALLY FINANCIAL INC 7980513		782,422	963,105
	ALTABANCORP 7980514		1,853	1,675
	ALTABANCORP 7980515		39,001	35,263
	AMALGAMATED BANK 7980515		22,029	15,141
	AMBAC FINANCIAL GROUP INC 7980515		72,790	58,521
	AMERANT BANCORP INC CL A 7980515		37,622	28,926
	AMERICAN EQUITY INVT LIFE HLDG CO 7980515		242,744	209,690
	AMERICAN EXPRESS CO 7980511		3,045,561	3,077,885
	AMERICAN FINL GROUP INC OHIO 7980511		264,671	246,125
	AMERICAN FINL GROUP INC OHIO 7980513		471,959	436,260
	AMERICAN INTL GROUP INC 7980511		1,633,812	1,263,199
	AMERICAN NATIONAL GROUP INC 7980511		29,124	27,490
	AMERICAN NATIONAL GROUP INC 7980513		55,365	51,328
	AMERICAN NATIONAL BANKSHARES 7980515		30,237	23,406
	AMERISAFE INC 7980515		92,534	91,831
	AMERIPRISE FINANCIAL INC 7980511		746,745	889,448
	AMERIPRISE FINANCIAL INC 7980513		1,397,554	1,671,238
	AMERIS BANCORP 7980515		207,898	210,946
	AMES NATIONAL CORP 7980515		19,636	17,679
	APOLLO GLOBAL MANAGEMENT INC CL A 7980511		150,730	162,859
	APOLLO GLOBAL MANAGEMENT INC CL A 7980512		139,200	149,781
	APOLLO GLOBAL MANAGEMENT INC CL A 7980513		282,907	304,411
	ARES MANAGEMENT CORP CL A 7980512		124,784	166,792
	ARROW FINANCIAL CORPORATION 7980515		36,974	33,260
	ARTISAN PARTNERS 7980514		53,454	83,464
	ARTISAN PARTNERS 7980515		86,242	134,660
	ASSETMARK FINANCIAL HOLDINGS INC 7980514		13,512	12,124
	ASSETMARK FINANCIAL HOLDINGS INC 7980515		21,360	19,166
	ASSOCIATED BANC CORP 7980511		110,446	99,896
	ASSOCIATED BANC CORP 7980513		209,531	186,749
	ASSOCIATED CAPITAL GROUP INC 7980515		5,449	5,408
	ASSURANT INC 7980511		287,015	313,987
	ASSURANT INC 7980513		509,558	559,864
	ATLANTIC CAP BANCSHARES INC 7980515		31,251	26,937
	ATLANTIC UNION BANKSHARES CORP 7980515		224,599	214,505
	ATLANTICUS HOLDINGS CORP 7980514		4,993	8,990
	AUBURN NATIONAL BANCORP 7980515		7,268	8,130
	AXOS FINANCIAL INC 7980514		9,885	12,723
	AXOS FINANCIAL INC 7980515		128,042	164,794
	BCB BANCORP INC 7980515		13,929	13,350
	BGC PARTNERS CL A 7980515		136,336	102,316
	BOK FINANCIAL CORPORATION 7980511		89,994	83,066
	BOK FINANCIAL CORPORATION 7980513		169,316	155,176
	B. RILEY FINANCIAL INC 7980515		39,577	70,398
	BRP GROUP INC CL A 7980514		70,448	91,498
	BANCFIRST CORP 7980515		86,680	92,394
	BANCORP INC 7980515		50,257	59,036
	BANCORPSOUTH BANK 7980515		201,983	227,148
	BANCORPSOUTH BANK 7980523		2,447,156	2,724,353
	BANC OF CALIFORNIA, INC 7980515		59,112	55,104
	BANK OF AMERICA CORP 7980511		9,582,187	9,114,369
	BANK FIRST CORP 7980514		26,898	27,354
	BANK FIRST CORP 7980515		2,422	2,463
	BANK OF HAWAII CORP 7980511		114,797	116,692
	BANK OF HAWAII CORP 7980513		215,413	218,290
	BANK OF MARIN BANCORP 7980515		49,251	38,083
	BANK OF NEW YORK MELLON CORP 7980511		1,511,685	1,311,778
	BANK OZK 7980511		125,955	147,594
	BANK OZK 7980513		234,392	275,958
	BANK OZK 7980519		598,090	1,097,577
	BANK OF COMMERCE HOLDINGS 7980515		15,888	13,207
	THE BANK OF PRINCETON 7980515		13,135	11,190
	BANKFINANCIAL CORP 7980515		12,643	9,737
	BANKUNITED INC 7980515		252,831	266,519
	BANK7 CORP 7980514		856	1,221
	BANK7 CORP 7980515		1,373	1,960
	BANNER CORPORATION 7980515		116,599	134,831

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	BANKWELL FINANCIAL GROUP INC 7980515		15,129	10,870
	BAR HBR BANKSHARES 7980515		30,307	27,853
	BAYCOM CORP 7980514		4,729	3,246
	BAYCOM CORP 7980515		15,536	10,665
	WR BERKLEY CORP 7980511		352,204	357,605
	WR BERKLEY CORP 7980513		654,930	668,517
	BERKSHIRE HATHAWAY INC-CL B 7980511		16,151,979	16,963,145
	BERKSHIRE HILLS BANCORP INC 7980515		101,840	64,217
	BLACKROCK INC 7980511		2,849,868	4,134,424
	BLACKROCK INC 7980519		1,939,389	2,525,390
	BOGOTA FINANCIAL CORP 7980515		3,822	4,321
	BOSTON PRIVATE FINL HLDGS INC 7980515		40,631	58,094
	BRIDGE BANCORP 7980515		44,516	33,828
	BRIDGEWATER BANCSHARES INC 7980515		21,749	22,157
	BRIGHTHOUSE FINANCIAL INC 7980511		133,345	130,048
	BRIGHTHOUSE FINANCIAL INC 7980513		219,915	213,573
	BRIGHTSPHERE INVESTMENT GROUP INC 7980514		48,817	85,719
	BRIGHTSPHERE INVESTMENT GROUP INC 7980521		2,341,164	3,322,002
	BROADMARK REALTY CAPITAL INC 7980515		100,208	109,201
	BROADSTONE NET LEASE INC 7980514		6,575	6,598
	BROADSTONE NET LEASE INC 7980515		50,665	50,849
	BROOKLINE BANCORP INC 7980515		67,087	78,344
	BROWN & BROWN INC 7980511		363,925	409,101
	BROWN & BROWN INC 7980512		18,856	21,382
	BROWN & BROWN INC 7980513		674,521	764,866
	BRYN MAWR BK CORP 7980515		62,583	50,574
	BUSINESS FIRST BANCSHARES INC 7980515		34,480	32,942
	BYLINE BANCORP INC 7980515		37,910	31,456
	C & F FINANCIAL CORPORATION 7980515		12,982	10,799
	CB FINANCIAL SERVICES INC 7980515		8,574	8,264
	CBTX INC 7980515		44,475	37,806
	CBOE GLOBAL MARKETS INC 7980511		337,608	308,227
	CBOE GLOBAL MARKETS INC 7980512		88,838	80,269
	CBOE GLOBAL MARKETS INC 7980513		607,023	548,477
	CBRE GROUP INC 7980511		686,828	809,213
	CBRE GROUP INC 7980513		1,257,425	1,488,032
	CBRE GROUP INC 7980520		5,518,965	13,637,210
	CBRE GROUP INC 7980522		1,694,538	4,039,607
	CIT GROUP INC 7980515		321,482	295,852
	CME GROUP INC 7980511		2,737,562	2,516,841
	CNA FINANCIAL CORP 7980511		43,240	42,272
	CNA FINANCIAL CORP 7980513		81,587	78,972
	CNB FINANCIAL CORP PA 7980515		36,440	26,442
	CNO FINANCIAL GROUP, INC 7980515		214,766	257,334
	CVB FINANCIAL CORP 7980515		227,946	210,561
	CADENCE BANCORP 7980515		129,398	168,896
	CALIFORNIA BANCORP INC 7980515		8,020	9,881
	CAMBRIDGE BANCORP 7980514		6,835	6,626
	CAMBRIDGE BANCORP 7980515		30,435	29,504
	CAMDEN NATIONAL CORP 7980515		53,197	44,296
	CANNAE HOLDINGS INC 7980515		251,270	318,877
	CANNAE HOLDINGS INC 7980521		1,275,161	3,427,472
	CAPITAL CITY BANK GROUP 7980515		29,464	27,653
	CAPITAL BANCORP INC 7980515		9,710	9,277
	CAPITAL ONE FINANCIAL CORP 7980511		1,707,254	1,731,951
	CAPITAL ONE FINANCIAL CORP 7980522		3,855,552	5,524,628
	CAPITOL FEDERAL FINANCIAL INC 7980515		145,932	135,725
	CAPSTAR FINANCIAL HOLDINGS INC 7980515		20,730	19,765
	CARLYLE GROUP INC 7980511		108,975	128,244
	CARLYLE GROUP INC 7980512		10,549	12,450
	CARLYLE GROUP INC 7980513		203,103	239,699
	CARTER BANKSHARES INC 7980515		40,874	20,389
	CATHAY GENERAL BANCORP 7980515		220,736	204,181
	CENTRAL PACIFIC FINANCIAL CORP 7980515		33,908	43,761
	CENTRAL VALLEY COMMUNITY BANCORP 7980515		18,467	13,207
	CENTURY BANCORP INC CL A 7980514		1,869	1,702
	CENTURY BANCORP INC CL A 7980515		17,668	16,091
	CHEMUNG FINANCIAL CORP 7980515		10,837	9,744
	CHOICEONE FINANCIAL SERVICES INC 7980515		17,653	18,917
	CINCINNATI FINL CORP 7980511		528,025	505,785
	CINCINNATI FINL CORP 7980513		992,777	945,693
	CITIZENS & NORTHN CORP 7980515		27,586	22,221
	CITIGROUP INC 7980511		5,730,457	4,994,645
	CITIGROUP INC 7980517		2,527,775	3,584,542
	CITIGROUP INC 7980519		1,023,050	1,242,449
	CITIZENS FINANCIAL GROUP INC 7980511		557,472	589,325
	CITIZENS FINANCIAL GROUP INC 7980513		1,047,232	1,101,766
	CITIZENS FINANCIAL GROUP INC 7980519		882,856	1,222,992
	CITIZENS HOLDING CO 7980515		8,902	8,212
	CITIZENS INC CL A 7980515		29,411	23,837
	CITY HOLDING CO 7980515		80,680	89,580
	CIVISTA BANCSHARES INC 7980515		26,374	23,245
	COASTAL FINANCIAL CORP 7980514		969	1,218
	COASTAL FINANCIAL CORP 7980515		11,613	14,595
	CODORUS VALLEY BANCORP INC 7980515		18,134	13,314

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	COHEN & STEERS 7980514		103,674	131,585
	COLONY BANKCORP INC 7980515		10,472	9,493
	COLUMBIA BKG SYS INC 7980515		163,925	215,328
	COLUMBIA BKG SYS INC 7980523		2,014,087	2,514,975
	COLUMBIA FINANCIAL INC 7980514		16,676	15,793
	COLUMBIA FINANCIAL INC 7980515		46,809	44,330
	COMERICA INC 7980511		319,204	300,527
	COMERICA INC 7980513		603,722	561,784
	COMERICA INC 7980519		473,929	740,145
	COMMERCE BANCSHARES INC 7980511		243,230	268,187
	COMMERCE BANCSHARES INC 7980513		451,392	501,357
	COMMUNITY BANK SYSTEM INC 7980515		270,729	275,535
	COMMUNITY BANKERS 7980515		14,663	12,326
	COMMUNITY FINANCIAL CORP 7980515		9,548	11,519
	COMMUNITY TR BANCORP INC 7980515		56,159	48,276
	CONNECTONE BANCORP INC 7980515		66,358	61,567
	COUNTY BANCORP INC 7980515		8,224	9,075
	COWEN INC CL A 7980514		11,584	17,751
	COWEN INC CL A 7980515		23,642	36,230
	CRAWFORD & CO CL A 7980514		866	909
	CRAWFORD & CO CL A 7980515		8,589	9,016
	CREDIT ACCEP CORP MICH 7980511		140,305	122,880
	CREDIT ACCEP CORP MICH 7980512		9,230	7,961
	CREDIT ACCEP CORP MICH 7980513		266,069	229,491
	CROSSFIRST BANKSHARES INC 7980515		38,531	43,237
	CTO REALTY GROWTH INC 7980515		27,275	20,363
	CULLEN FROST BANKERS INC 7980511		183,813	188,766
	CULLEN FROST BANKERS INC 7980513		345,205	352,933
	CURO GROUP HOLDINGS CORP 7980514		17,331	19,002
	CUSTOMERS BANCORP INC 7980514		2,534	2,727
	CUSTOMERS BANCORP INC 7980515		37,732	40,614
	DIAMOND HILL INVESTMENT GRP 7980515		37,224	37,915
	DIME CMNTY BANCORP INC 7980515		44,444	37,927
	DISCOVER FINL SVCS 7980511		880,862	1,073,052
	DISCOVER FINL SVCS 7980513		1,663,551	2,015,198
	DISCOVER FINL SVCS 7980517		4,541,134	7,180,296
	DONEGAL GROUP INC 7980515		13,682	12,902
	DONNELLEY FINANCIAL SOLUTIONS INC 7980515		32,543	41,933
	EAGLE BANCORP INC 7980515		90,702	110,436
	EAGLE BANCORP MONTANA INC 7980515		10,139	11,183
	EAST WEST BANCORP INC 7980511		238,769	276,420
	EAST WEST BANCORP INC 7980513		446,380	516,684
	EASTERN BANKSHARES INC 7980514		32,497	33,484
	EASTERN BANKSHARES INC 7980515		181,622	187,141
	EATON VANCE CORP 7980511		224,809	290,808
	EATON VANCE CORP 7980513		412,823	543,576
	EHEALTH INC 7980514		156,840	130,487
	EMPLOYERS HOLDINGS INC 7980515		77,441	77,707
	ENCORE CAPITAL GROUP INC 7980515		97,829	101,504
	ENCORE CAPITAL GROUP INC 7980523		2,391,870	2,743,872
	ENOVA INTERNATIONAL INC 7980515		63,706	71,461
	ENTERPRISE BANCORP INC 7980515		25,210	19,239
	ENTERPRISE FINANCIAL SERVICE 7980515		86,391	70,529
	EQUITABLE HOLDINGS INC 7980511		356,466	402,300
	EQUITABLE HOLDINGS INC 7980513		634,918	721,152
	EQUITY BANCSHARES INC CL A 7980515		37,765	25,282
	ERIE INDEMNITY CO 7980511		77,622	102,170
	ERIE INDEMNITY CO 7980512		94,572	127,712
	ERIE INDEMNITY CO 7980513		141,131	190,586
	ESSA BANCORP INC 7980515		10,751	11,445
	ESQUIRE FINANCIAL HOLDINGS INC 7980514		3,423	2,706
	ESQUIRE FINANCIAL HOLDINGS INC 7980515		9,712	7,676
	EVANS BANCORP INC 7980515		15,062	10,988
	EVERCORE INC CL A 7980511		117,956	167,311
	EVERCORE INC CL A 7980513		218,711	312,803
	EXP WORLD HOLDINGS INC 7980514		46,384	111,407
	EZCORP INC CL A 7980515		26,907	19,237
	FBL FINANCIAL GROUP INC-CL A 7980515		49,150	42,323
	FNB CORPORATION 7980511		128,716	118,408
	FNB CORPORATION 7980513		243,760	221,388
	FB FINANCIAL CORP 7980515		91,454	90,645
	FNCB BANCORP INC 7980515		11,437	9,184
	FS BANCORP INC 7980514		1,514	1,315
	FS BANCORP INC 7980515		18,047	15,673
	FACTSET RESEARCH SYSTEM INC 7980512		364,497	445,883
	FARMERS & MERCHANTS BANCORP INC 7980515		24,533	19,504
	FARMERS NATL BANC CORP 7980515		30,021	28,889
	FATHOM HOLDINGS INC 7980514		2,359	4,217
	FATHOM HOLDINGS INC 7980515		5,322	9,515
	FEDERAL AGRIC MTG CORP-CL C 7980514		11,134	10,692
	FEDERAL AGRIC MTG CORP-CL C 7980515		45,928	44,105
	FEDERATED HERMES INC 7980514		60,769	57,693
	FEDERATED HERMES INC 7980515		171,077	162,420
	FEDNAT HOLDING CO 7980514		338	260
	FEDNAT HOLDING CO 7980515		7,567	5,825

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	FIDELITY D&D BANCORP INC 7980515		17,434	21,239
	FNF GROUP 7980511		410,178	415,409
	FNF GROUP 7980513		773,660	776,640
	FIFTH THIRD BANCORP 7980511		741,698	758,313
	FIFTH THIRD BANCORP 7980513		1,391,506	1,417,732
	FIFTH THIRD BANCORP 7980519		485,499	672,708
	FINANCIAL INSTITUTIONS INC 7980515		39,110	29,880
	FIRST AMERICAN FINANCIAL CORPORATION 7980511		232,246	216,536
	FIRST AMERICAN FINANCIAL CORPORATION 7980513		438,390	404,831
	FIRST BANCORP INC 7980515		25,084	21,539
	FIRST BANCORP PR 7980515		121,762	165,582
	FIRST BANCORP N C 7980515		86,378	79,906
	FIRST BANCSHARES INC 7980515		53,979	53,546
	FIRST BANK 7980515		13,457	12,597
	FIRST BUSEY CORP 7980515		105,890	90,661
	FIRST BUSINESS FINANCIAL SERVICES 7980515		17,765	12,574
	FIRST CAPITAL INC 7980515		18,974	16,533
	FIRST CTZNS BANCSHARES INC CL A 7980511		110,412	140,122
	FIRST CTZNS BANCSHARES INC CL A 7980513		203,117	261,293
	FIRST CHOICE BANCORP 7980515		20,523	16,086
	FIRST COMWLTH FINL CORP 7980515		70,216	87,093
	FIRST COMMUNITY BANKSHARES INC 7980515		44,463	31,377
	FIRST COMMUNITY CORP 7980515		8,430	10,194
	1ST CONSTITUTION BANCORP 7980515		13,829	12,045
	FIRST FINL BANKSHARES INC 7980514		316,616	335,921
	FIRST FINL BANCORP 7980515		128,423	141,677
	FIRST FINANCIAL CORP INDIANA 7980515		50,411	43,784
	FIRST FOUNDATION INC 7980514		10,969	13,320
	FIRST FOUNDATION INC 7980515		41,784	50,740
	FIRST GUARANTY BANCSHARES INC 7980515		6,652	5,420
	FIRST HAWAIIAN INC 7980511		116,165	118,136
	FIRST HAWAIIAN INC 7980513		218,696	220,850
	FIRST HORIZON CORP 7980511		294,901	269,172
	FIRST HORIZON CORP 7980513		558,062	503,242
	FIRST INTERSTATE BANCSYSTEM INC 7980515		134,309	137,721
	FIRST INTERNET BANCORP 7980515		19,246	22,791
	FIRST OF LONG ISLAND CORP 7980515		44,350	34,094
	FIRST MERCHANTS CORP 7980515		172,510	168,457
	FIRST MID BANCSHARES INC 7980515		41,175	41,200
	FIRST MIDWEST BANCORP INC 7980515		134,130	151,336
	FIRST NORTHWEST BANCORP 7980515		12,667	11,357
	FIRST REPUBLIC BANK 7980511		777,706	984,284
	FIRST REPUBLIC BANK 7980513		1,407,376	1,809,149
	FIRST SAVINGS FINANCIAL GROUP INC 7980515		8,332	10,140
	1ST SOURCE CORP 7980515		62,278	55,453
	FIRST UNITED CORP 7980515		7,336	8,727
	FIRST WESTERN FINANCIAL INC 7980515		7,236	10,255
	FIRSTCASH INC 7980514		233,586	204,937
	FIRSTCASH INC 7980523		2,761,685	2,783,039
	FLAGSTAR BANCORP 7980515		139,309	164,141
	FLUSHING FINL CORP 7980515		50,690	41,300
	FOCUS FINANCIAL PARTNERS INC CL A 7980514		63,065	99,180
	FORESTAR GROUP INC 7980515		28,778	28,191
	FRANKLIN COVEY 7980514		25,496	20,199
	FRANKLIN FINANCIAL SERVICES CORP 7980515		10,380	9,352
	FRANKLIN RESOURCES INC 7980511		266,988	261,745
	FRANKLIN RESOURCES INC 7980513		506,808	489,379
	FULTON FINL CORP PA 7980515		212,133	168,540
	FVCBANKCORP INC 7980515		17,164	14,568
	GAMCO INVESTORS INC CL A 7980514		4,176	6,103
	GAMCO INVESTORS INC CL A 7980515		680	993
	GWG HOLDINGS INC 7980514		2,091	1,615
	ARTHUR J GALLAGHER & CO 7980511		735,286	916,196
	ARTHUR J GALLAGHER & CO 7980513		1,329,386	1,683,817
	ARTHUR J GALLAGHER & CO 7980526		4,476,631	6,738,484
	GENWORTH FINANCIAL 7980515		184,056	159,206
	GERMAN AMERICAN BANCORP INC 7980515		67,806	68,364
	GLACIER BANCORP INC 7980514		29,935	33,495
	GLACIER BANCORP INC 7980515		294,431	329,478
	GLOBE LIFE INC 7980511		375,488	385,158
	GLOBE LIFE INC 7980513		669,828	686,751
	GOHEALTH INC 7980511		19,963	19,848
	GOHEALTH INC 7980512		1,928	1,912
	GOHEALTH INC 7980513		37,399	37,101
	GOLDMAN SACHS GROUP INC 7980511		2,775,277	3,400,013
	GOLDMAN SACHS GROUP INC 7980517		2,536,009	4,479,905
	GOLDMAN SACHS GROUP INC 7980519		3,549,236	4,298,473
	GOOSEHEAD INSURANCE INC CL A 7980514		6,433	14,846
	GOOSEHEAD INSURANCE INC CL A 7980515		53,741	120,393
	GREAT SOUTHN BANCORP INC 7980515		51,135	44,303
	GREAT WESTERN BANCORP INC 7980515		84,694	96,516
	GREAT WESTERN BANCORP INC 7980521		2,044,753	1,627,713
	GREEN DOT CORP CL A 7980514		14,712	17,689
	GREEN DOT CORP CL A 7980515		186,979	223,646
	GREENE COUNTY BANCORP INC 7980514		517	586

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	GREENE COUNTY BANCORP INC 7980515		5,123	5,812
	GREENHILL & CO 7980514		19,451	12,468
	GUARANTY BANCSHARES INC 7980515		19,059	17,521
	HBT FINANCIAL INC 7980515		10,332	12,423
	HCI GROUP INC 7980514		4,792	5,073
	HCI GROUP INC 7980515		19,661	20,815
	HAMILTON LANE INC CL A 7980514		157,464	180,217
	HAMILTON LANE INC CL A 7980523		3,012,927	3,419,761
	HANCOCK WHITNEY CORP 7980515		265,652	245,250
	HANMI FINANCIAL CORP 7980514		1,602	2,030
	HANMI FINANCIAL CORP 7980515		21,086	26,717
	HANOVER INSURANCE GROUP INC 7980511		171,018	171,171
	HANOVER INSURANCE GROUP INC 7980513		320,796	319,893
	HARBORONE BANCORP INC 7980515		44,410	48,229
	HARTFORD FINL SVCS GROUP INC 7980511		677,761	677,197
	HARTFORD FINL SVCS GROUP INC 7980513		1,274,664	1,266,133
	HAWTHORN BANCSHARES INC 7980515		11,427	10,731
	HEARTLAND FINANCIAL USA INC 7980515		134,218	117,154
	HERITAGE COMMERCE CORP 7980515		56,304	43,277
	HERITAGE FINL CORP WASH COM 7980515		70,957	70,685
	HERITAGE INSURANCE HOLDINGS IN 7980514		1,882	1,449
	HERITAGE INSURANCE HOLDINGS IN 7980515		25,517	19,642
	HILLTOP HOLDINGS INC 7980515		139,321	165,418
	HINGHAM INSTITUTION FOR SAVINGS 7980514		1,016	1,080
	HINGHAM INSTITUTION FOR SAVINGS 7980515		22,764	24,192
	HOME BANCORP INC 7980515		23,667	16,990
	HOME BANCSHARES 7980515		240,872	248,721
	HOMESTREET INC 7980515		51,931	59,839
	HOMETRUST BANCSHARES INC 7980515		32,591	25,315
	HOPE BANCORP INC 7980515		91,285	106,973
	HORACE MANN EDUCATORS CORP 7980515		123,240	145,248
	HORIZON BANCORP INC/IN 7980515		61,194	56,890
	HOULIHAN LOKEY INC CL A 7980514		189,428	250,365
	HOWARD BANCORP I 7980515		19,132	13,038
	THE HOWARD HUGHES CO 7980511		141,708	118,948
	THE HOWARD HUGHES CO 7980513		270,624	222,504
	HUNTINGTON BANCSHARES INC 7980511		498,563	493,290
	HUNTINGTON BANCSHARES INC 7980513		938,281	922,217
	HUNTINGTON BANCSHARES INC 7980519		740,567	1,290,155
	INDEPENDENCE HOLDING CO 7980515		16,261	15,908
	INDEPENDENT BK CORP MA 7980514		9,628	11,759
	INDEPENDENT BK CORP MA 7980515		153,028	186,909
	INDEPENDENT BANK CORP 7980515		37,407	32,729
	INDEPENDENT BANK GROUP INC 7980515		168,074	193,374
	INTERACTIVE BROKERS GROUP INC 7980511		143,057	172,708
	INTERACTIVE BROKERS GROUP INC 7980513		267,014	322,876
	INTERCONTINENTAL EXCHANGE INC 7980511		1,269,323	1,607,027
	INTERNATIONAL BANCSHARES CORP 7980515		165,882	166,683
	INVESTAR HOLDING CORP 7980515		20,252	13,182
	INVESTORS BANCORP INC 7980514		53,080	49,780
	INVESTORS BANCORP INC 7980515		155,433	145,770
	INVESTORS TITLE CO 7980514		1,742	1,683
	INVESTORS TITLE CO 7980515		15,199	14,688
	JP MORGAN CHASE & CO 7980511		14,883,374	14,958,680
	JP MORGAN CHASE & CO 7980519		3,075,361	3,367,355
	JEFFERIES FINANCIAL GROUP INC 7980511		182,038	215,594
	JEFFERIES FINANCIAL GROUP INC 7980513		304,045	363,613
	JEFFERIES FINANCIAL GROUP INC 7980520		7,149,014	8,240,336
	JONES LANG LASALLE INC 7980511		273,835	295,405
	JONES LANG LASALLE INC 7980513		514,194	552,233
	KKR & CO INC CL A 7980511		693,137	853,570
	KKR & CO INC CL A 7980513		1,288,149	1,600,448
	KKR & CO INC CL A 7980519		1,224,236	1,407,028
	KEARNY FINANCIAL CORP OF MARYLAND 7980514		19,936	16,357
	KEARNY FINANCIAL CORP OF MARYLAND 7980515		63,385	52,008
	KEMPER CORPORATION 7980511		176,309	183,393
	KEMPER CORPORATION 7980513		331,170	342,815
	KENNEDY-WILSON HOLDINGS INC 7980515		197,165	180,331
	KEYCORP 7980511		627,837	616,491
	KEYCORP 7980513		1,182,808	1,152,606
	KINSALE CAPITAL GROUP INC 7980514		278,320	304,598
	KINSALE CAPITAL GROUP INC 7980523		549,248	1,596,837
	LCNB CORPORATION 7980515		19,778	14,984
	LPL FINANCIAL HOLDINGS INC 7980511		235,392	291,399
	LPL FINANCIAL HOLDINGS INC 7980512		18,712	23,241
	LPL FINANCIAL HOLDINGS INC 7980513		438,598	544,758
	LAKELAND BANCORP INC 7980515		65,563	51,943
	LAKELAND FINL CORP 7980514		4,950	5,626
	LAKELAND FINL CORP 7980515		91,216	103,677
	LANDMARK BANCORP INC 7980515		7,568	7,746
	LEMONADE INC 7980511		28,031	60,270
	LEMONADE INC 7980513		52,177	112,333
	LENDINGCLUB CORP 7980515		73,065	62,526
	LENDINGTREE INC 7980511		4,607	4,381
	LENDINGTREE INC 7980512		104,647	102,124

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	LENDINGTREE INC 7980513		8,250	7,940
	LEVEL ONE BANCORP INC 7980515		10,682	8,679
	LIMESTONE BANCORP INC 7980515		4,785	5,514
	LINCOLN NATL CORP 7980511		323,411	328,172
	LINCOLN NATL CORP 7980512		43,281	43,367
	LINCOLN NATL CORP 7980513		612,361	613,581
	LINCOLN NATL CORP 7980520		1,992,764	3,511,034
	LINCOLN NATL CORP 7980521		1,175,809	1,953,336
	LIVE OAK BANCSHARES INC 7980515		48,422	111,721
	LOEWS CORPORATION 7980511		412,252	416,975
	LOEWS CORPORATION 7980513		735,377	739,814
	LUTHER BURBANK CORP 7980514		860	735
	LUTHER BURBANK CORP 7980515		16,643	14,220
	M & T BANK CORP 7980511		686,816	630,390
	M & T BANK CORP 7980513		1,298,294	1,178,416
	M & T BANK CORP 7980520		8,951,311	10,563,609
	MBIA INC 7980515		38,320	27,083
	MGIC INVESTMENT CORPORATION 7980511		159,677	163,840
	MGIC INVESTMENT CORPORATION 7980513		299,974	306,320
	MMA CAPITAL HOLDINGS INC 7980515		9,488	9,766
	MSCI INC 7980512		750,088	1,317,264
	MSCI INC 7980526		5,049,790	7,849,997
	MVB FINANCIAL CORP 7980515		18,905	18,756
	MACATAWA BANK CORP 7980515		24,442	18,414
	MACKINAC FINANCIAL CORP 7980515		9,962	9,557
	MAINSTREET BANCSHARES INC 7980515		9,450	9,064
	MARCUS & MILLICHAP INC 7980514		4,980	5,771
	MARCUS & MILLICHAP INC 7980515		57,031	66,083
	MARKEL CORPORATION 7980511		568,194	539,383
	MARKEL CORPORATION 7980513		1,066,436	1,008,501
	MARKEL CORPORATION 7980520		6,838,324	10,646,090
	MARKETAXESS HOLDINGS INC 7980512		481,261	753,710
	MARLIN BUSINESS SERVICES CORP 7980515		16,567	8,592
	MARSH & MCLENNAN COS INC 7980511		457,293	511,290
	MAUI LAND & PINEAPPLE CO INC 7980514		2,564	2,525
	MAUI LAND & PINEAPPLE CO INC 7980515		3,642	3,586
	MERCANTILE BK CORP 7980515		42,750	36,027
	MERCHANTS BANCORP 7980515		16,345	20,198
	MERCURY GENERAL CORP 7980511		49,516	55,082
	MERCURY GENERAL CORP 7980513		93,039	102,958
	MERIDIAN BANK 7980514		1,207	1,435
	MERIDIAN BANK 7980515		6,471	7,696
	MERIDIAN BANCORP INC 7980515		72,456	58,522
	META FINANCIAL GROUP 7980515		82,349	101,746
	METLIFE INC 7980511		1,439,249	1,397,983
	METLIFE INC 7980519		2,825,833	3,561,158
	METROCITY BANKSHARES INC 7980515		19,572	20,952
	METROPOLITAN BANK HOLDING CORP 7980515		26,303	21,290
	MID PENN BANCORP INC 7980515		12,816	12,746
	MIDDLEFIELD BANC CORP 7980515		10,753	11,295
	MIDLAND STATES BANCORP INC 7980515		49,759	32,112
	MIDWESTONE FINANCIAL GROUP 7980515		33,165	30,184
	MOELIS & CO 7980514		129,348	177,735
	MORGAN STANLEY 7980511		2,492,271	3,548,758
	MORGAN STANLEY 7980519		3,229,934	4,365,361
	MORNINGSTAR INC 7980511		21,312	31,262
	MORNINGSTAR INC 7980512		100,163	151,678
	MORNINGSTAR INC 7980513		38,383	58,124
	MR COOPER GROUP INC 7980515		100,676	195,737
	NBT BANCORP INC 7980515		108,935	114,051
	NMI HOLDINGS INC 7980514		8,763	7,384
	NMI HOLDINGS INC 7980515		174,236	146,817
	NASDAQ INC 7980511		499,555	587,507
	NASDAQ INC 7980513		923,213	1,098,291
	NASDAQ INC 7980517		1,471,911	2,732,320
	NATIONAL BANK HOLDINGS CORP CL A 7980514		15,428	16,708
	NATIONAL BANK HOLDINGS CORP CL A 7980515		56,840	61,556
	NATIONAL BANKSHARES INC 7980515		24,270	16,782
	NATIONAL GENERAL HOLDINGS CORP ACQUIRED BY ALL US ON 2021/01/05 7980514		0	-
	NATIONAL GENERAL HOLDINGS CORP ACQUIRED BY ALL US ON 2021/01/05 7980515		0	-
	NATIONAL WESTERN LIFE GROUP INC 7980515		57,192	44,385
	NAVIENT CORP 7980515		191,007	151,022
	NELNET INC-A 7980515		89,239	102,871
	NETSTREIT CORP 7980514		1,621	1,793
	NETSTREIT CORP 7980515		15,840	17,522
	NEW YORK CMNTY BANCORP INC 7980511		176,273	183,443
	NEW YORK CMNTY BANCORP INC 7980513		333,522	342,949
	NEWMARK GROUP INC CL A 7980515		117,592	87,385
	NI HOLDINGS INC 7980515		12,311	12,463
	NICOLET BANKSHARES INC 7980515		49,621	50,559
	NORTHEAST BANK 7980514		769	878
	NORTHEAST BANK 7980515		11,404	13,017
	NORTHERN TR CORP 7980511		709,340	691,937
	NORTHERN TR CORP 7980513		1,332,692	1,293,528
	NORTHERN TR CORP 7980517		2,757,311	3,592,410

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NORTHFIELD BANCORP INC 7980515		54,921	49,357
	NORTHRIM BANCORP INC 7980515		19,373	16,873
	NORTHWEST BANCSHARES INC 7980515		148,254	124,342
	NORWOOD FINANCIAL CORP 7980515		18,818	12,745
	OFG BANCORP 7980515		59,472	78,758
	OP BANCORP 7980515		10,291	7,885
	OAK VALLEY BANCORP 7980515		10,950	9,523
	OCEANFIRST FINANCIAL CORPORATION 7980515		111,839	92,274
	OCONEE FEDERAL FINANCIAL CORP 7980515		2,205	2,201
	OHIO VALLEY BANC CORP 7980515		10,775	8,496
	OLD NATL BANCORP 7980515		205,286	226,938
	OLD REPUBLIC INTERNATIONAL CORP 7980511		214,536	215,667
	OLD REPUBLIC INTERNATIONAL CORP 7980513		403,188	403,188
	OLD SECOND BANCORP INC 7980515		28,108	23,897
	ONEMAIN HOLDINGS INC 7980511		96,126	120,978
	ONEMAIN HOLDINGS INC 7980513		179,378	226,208
	ONEMAIN HOLDINGS INC 7980519		895,885	1,329,216
	OPORTUN FINANCIAL CORP 7980515		21,236	31,592
	OPPENHEIMER HOLDINGS INC 7980515		21,784	24,453
	ORIGIN BANCORP INC 7980515		62,143	51,208
	ORRSTOWN FINL SERVICES INC 7980515		20,274	15,094
	PDL COMMUNITY BANCORP 7980515		9,248	6,621
	PCB BANCORP 7980515		17,598	10,565
	PCSB FINANCIAL CORP 7980515		22,283	18,873
	PICO HOLDINGS INC 7980515		12,621	13,127
	PJT PARTNERS INC CL A 7980514		77,238	125,969
	PNC FINL SVCS GROUP INC 7980511		2,431,126	2,447,176
	PNC FINL SVCS GROUP INC 7980519		2,123,393	2,458,500
	PRA GROUP INC 7980515		145,025	149,201
	PRA GROUP INC 7980523		3,186,795	3,615,882
	PACIFIC PREMIER BANCORP 7980515		158,559	209,253
	PACIFIC PREMIER BANCORP 7980521		3,011,425	3,529,293
	PACWEST BANCORP 7980511		127,511	114,579
	PACWEST BANCORP 7980513		241,803	214,224
	PALOMAR HOLDINGS INC 7980514		119,657	130,417
	PALOMAR HOLDINGS INC 7980523		2,736,414	4,167,129
	PARK NATL CORP 7980515		115,367	125,697
	PARKE BANCORP INC 7980515		19,815	13,806
	PARTNERS BANCORP 7980515		4,604	5,382
	PEAPACK-GLADSTONE FINANCIAL CORP 7980515		44,486	34,914
	PENNS WOODS BANCORP INC 7980515		17,134	14,930
	PENNYMAC FINANCIAL SERVICES INC 7980514		18,101	24,345
	PENNYMAC FINANCIAL SERVICES INC 7980515		152,030	204,472
	PEOPLES BANC INC 7980515		45,405	41,041
	PEOPLES BANCORP OF NORTH CAROLINA 7980515		9,099	8,609
	PEOPLES FIN SVCS 7980515		25,874	20,659
	PEOPLES UNITED FINANCIAL, INC 7980511		227,292	211,418
	PEOPLES UNITED FINANCIAL, INC 7980513		427,952	395,244
	PINNACLE FINANCIAL PARTNERS INC 7980511		149,994	183,926
	PINNACLE FINANCIAL PARTNERS INC 7980513		281,098	343,832
	PINNACLE FINANCIAL PARTNERS INC 7980521		3,565,202	3,787,750
	PIONEER BANCORP INC 7980515		10,877	10,274
	PIPER SANDLER COS 7980515		103,105	146,608
	PLUMAS BANCORP 7980515		8,038	9,165
	POPULAR INC 7980511		157,953	180,618
	POPULAR INC 7980513		295,194	337,638
	POPULAR INC 7980521		2,347,560	3,829,760
	PREFERRED BANK 7980515		43,604	58,343
	PREMIER FINANCIAL BANCORP INC 7980515		18,155	14,553
	PREMIER FINANCIAL CORP 7980515		84,914	71,461
	T ROWE PRICE GROUP INC 7980511		826,790	988,425
	T ROWE PRICE GROUP INC 7980512		260,955	314,588
	T ROWE PRICE GROUP INC 7980513		1,534,350	1,845,747
	T ROWE PRICE GROUP INC 7980519		2,489,609	3,103,495
	PRIMERICA INC 7980511		72,706	76,876
	PRIMERICA INC 7980512		111,956	118,260
	PRIMERICA INC 7980513		136,046	143,707
	PRINCIPAL FINL GROUP INC 7980511		512,186	521,054
	PRINCIPAL FINL GROUP INC 7980513		962,409	974,192
	PROASSURANCE CORP 7980515		97,042	79,557
	PROFESSIONAL HOLDING CORP 7980515		12,922	13,856
	PROG HOLDINGS INC 7980514		29,643	33,669
	PROG HOLDINGS INC 7980515		233,412	264,717
	PROGRESSIVE CORP 7980511		1,168,583	1,593,649
	PROSIGHT GLOBAL INC 7980515		12,747	10,033
	PROSPERITY BANCSHARES INC 7980511		222,919	239,361
	PROSPERITY BANCSHARES INC 7980513		418,541	447,511
	PROTECTIVE INSURANCE CORP CL B 7980515		13,559	10,310
	PROVIDENT BANCORP INC 7980515		16,806	16,620
	PROVIDENT FINL SVCS INC 7980515		129,840	107,760
	PROVIDENT FINANCIAL HLDGS 7980515		11,395	7,886
	PRUDENTIAL BANCORP INC 7980515		12,209	9,266
	PRUDENTIAL FINL INC 7980511		1,258,526	1,195,252
	PRUDENTIAL FINL INC 7980513		2,341,231	2,206,180
	PRUDENTIAL FINL INC 7980519		3,152,099	3,157,932

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	QCR HLDGS INC 7980515		50,226	49,171
	PZENA INVESTMENT MANAGEMENT CL A 7980514		7,607	8,957
	RBB BANCORP 7980515		26,096	21,440
	RLI CORP 7980514		218,876	259,229
	RLI CORP 7980515		36,508	43,431
	RMR GROUP INC CL A 7980514		46,155	38,466
	RMR GROUP INC CL A 7980515		5,700	4,750
	RADIAN GROUP INC 7980515		353,218	323,656
	RADIAN GROUP INC 7980521		981,884	1,241,305
	RAFAEL HOLDINGS INC CL B 7980515		10,357	17,956
	RAYMOND JAMES FINANCIAL INC 7980511		397,513	454,050
	RAYMOND JAMES FINANCIAL INC 7980513		742,576	848,976
	RE/MAX HOLDINGS INC 7980515		55,637	54,277
	REALOGY HOLDINGS 7980515		114,911	125,427
	RED RIVER BANCSHARES INC 7980515		17,280	20,464
	REDFIN CORP 7980514		189,287	492,283
	REGIONAL MANAGEM 7980515		21,675	21,410
	REGIONS FINANCIAL CORP 7980511		564,960	598,955
	REGIONS FINANCIAL CORP 7980513		1,057,982	1,119,808
	REGIONS FINANCIAL CORP 7980519		884,533	1,275,898
	REINSURANCE GROUP OF AMERICA INC 7980511		346,474	303,426
	REINSURANCE GROUP OF AMERICA INC 7980513		655,574	567,446
	RELIANT BANCORP INC 7980514		1,072	1,005
	RELIANT BANCORP INC 7980515		23,701	22,232
	RENASANT CORP 7980515		153,804	152,941
	REPUBLIC BANCORP INC 7980515		38,452	29,397
	REPUBLIC FIRST BANCORP INC 7980515		11,248	10,867
	RICHMOND MUTUAL BANCORPORATION INC 7980515		15,970	14,083
	RIVERVIEW BANCORP INC 7980515		11,241	9,326
	ROCKET COS INC 7980511		48,318	44,019
	S & T BANCORP INC 7980515		110,196	80,531
	SB FINANCIAL GROUP INC 7980515		9,443	10,877
	S&P GLOBAL INC 7980511		976,789	1,257,064
	SEI INVESTMENTS COMPANY 7980511		264,387	256,316
	SEI INVESTMENTS COMPANY 7980513		462,913	446,369
	SLM CORP 7980511		103,944	137,864
	SLM CORP 7980512		28,866	38,706
	SLM CORP 7980513		192,210	257,737
	SLM CORP 7980520		7,433,696	8,438,160
	SLM CORP 7980521		3,132,545	4,275,888
	SVB FINANCIAL GROUP 7980511		518,846	771,006
	SVB FINANCIAL GROUP 7980513		950,334	1,440,788
	SAFEGUARD SCIENTIFICS INC 7980515		18,532	10,463
	SAFETY INSURANCE GROUP INC 7980515		104,865	93,168
	ST JOE COMPANY 7980514		23,527	49,836
	ST JOE COMPANY 7980515		27,996	59,303
	SALISBURY BANCORP INC 7980515		7,513	7,901
	SANDY SPRING BANCORP INC 7980515		110,285	123,481
	SANTANDER CONSUMER USA HOLDING 7980511		62,731	63,175
	SANTANDER CONSUMER USA HOLDING 7980513		117,096	118,115
	CHARLES SCHWAB CORP 7980511		2,497,616	2,837,852
	CHARLES SCHWAB CORP 7980522		3,066,619	4,212,914
	SCULPTOR CAPITAL MANAGEMENT INC CL A 7980515		28,414	23,575
	SEACOAST BANKING CORP FLORIDA 7980515		115,482	126,664
	SECURITY NATL FINL CORP CL A 7980515		5,737	6,672
	SELECT BANCORP INC 7980515		14,013	12,472
	SELECTIVE INS GROUP INC 7980515		315,679	330,814
	SELECTQUOTE INC 7980514		13,339	13,156
	SELECTQUOTE INC 7980515		39,324	38,782
	SERVISFIRST BANCSHARES INC 7980514		97,418	105,681
	SERVISFIRST BANCSHARES INC 7980515		38,997	42,305
	SHORE BANCSHARES INC 7980515		16,940	14,206
	SIEBERT FINANCIAL CORP 7980514		3,350	3,457
	SIERRA BANCORP 7980515		33,543	28,034
	SIGNATURE BANK 7980511		221,043	272,068
	SIGNATURE BANK 7980513		416,307	508,690
	SILVERCREST ASSET MANAGEMENT GROUP 7980514		4,480	4,903
	SILVERCREST ASSET MANAGEMENT GROUP 7980515		4,962	5,431
	SILVERGATE CAPITAL CORP 7980515		17,424	97,643
	SIMMONS 1ST NATL CORP CL A 7980515		209,886	195,152
	SMARTFINANCIAL INC 7980515		23,524	21,315
	SOUTH PLAINS FINANCIAL INC 7980515		13,006	16,847
	SOUTH STATE CORPORATION 7980515		393,782	428,378
	SOUTH STATE CORPORATION 7980520		7,235,393	7,073,037
	SOUTH STATE CORPORATION 7980521		3,941,171	4,151,249
	SOUTHERN FIRST BANCSHARES INC 7980515		25,718	21,528
	SOUTHERN MISSOURI BANCORP INC 7980515		21,975	19,634
	SOUTHERN NATIONAL BANCORP OF VA INC 7980515		25,346	20,127
	SOUTHSIDE BANCSHARES INC 7980515		88,982	82,323
	SPIRIT OF TEXAS BANCSHARES INC 7980515		21,727	18,463
	STANDARD AVB FINANCIAL CORP 7980515		10,598	10,527
	STATE AUTO FINL CORP 7980515		45,015	26,131
	STATE STREET CORP 7980511		973,884	991,045
	STATE STREET CORP 7980513		1,836,158	1,862,149
	STEPSTONE GROUP INC 7980514		21,930	25,432

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		STEPSTONE GROUP INC 7980515	30,201	35,024
*		STERLING BANCORP 7980511	129,079	134,365
*		STERLING BANCORP 7980513	243,218	251,181
*		STERLING BANCORP INC 7980515	9,776	6,233
		STEWART INFORMATION SVCS CORP 7980515	96,229	106,053
		STIFEL FINANCIAL CORPORATION 7980515	327,240	426,993
		STOCK YARDS BANCORP INC 7980514	7,843	8,622
		STOCK YARDS BANCORP INC 7980515	53,978	59,344
		STONEX GROUP INC 7980514	4,075	5,037
		STONEX GROUP INC 7980515	59,440	73,475
		STRATUS PROPERTIES INC 7980515	14,716	12,572
		SUMMIT FINANCIAL GROUP INC 7980515	22,648	20,932
		SYNOVUS FINANCIAL CORP 7980511	181,931	182,955
		SYNOVUS FINANCIAL CORP 7980513	342,436	342,119
		SYNOVUS FINANCIAL CORP 7980519	882,142	1,370,870
		SYNCHRONY FINANCIAL 7980511	710,607	782,537
		SYNCHRONY FINANCIAL 7980513	1,335,312	1,463,027
		SYNCHRONY FINANCIAL 7980520	4,565,562	6,136,797
		SYNCHRONY FINANCIAL 7980526	5,183,305	6,392,888
		TCF FINANCIAL CORP 7980511	188,376	215,901
		TCF FINANCIAL CORP 7980513	352,199	403,666
		TFS FINANCIAL CO 7980511	32,280	33,285
		TFS FINANCIAL CO 7980513	60,593	62,216
		TEJON RANCH CO 7980515	29,571	25,374
		TERRITORIAL BANCORP INC 7980515	17,555	15,812
		TEXAS CAPITAL BANCSHARES 7980515	225,297	251,269
		TIMBERLAND BANCORP INC 7980515	18,084	15,138
		TIPTREE INC CL A 7980515	16,937	10,306
		TOMPKINS FINANCIAL CORPORATION 7980515	95,972	84,791
		TOWNE BANK 7980515	146,452	130,948
		TRADEWEB MARKETS INC CL A 7980511	29,027	30,351
		TRADEWEB MARKETS INC CL A 7980512	153,257	160,559
		TRADEWEB MARKETS INC CL A 7980513	54,007	56,580
		TRADEWEB MARKETS INC CL A 7980526	4,988,051	7,042,487
		TRAVELERS COMPANIES INC 7980511	1,323,499	1,373,520
		TREAN INSURANCE GROUP INC 7980514	1,977	1,795
		TREAN INSURANCE GROUP INC 7980515	12,266	11,135
		TREAN INSURANCE GROUP INC 7980523	3,240,767	2,923,488
		TRICO BANCSHARES CO 7980515	83,523	78,286
		TRISTATE CAPITAL HOLDINGS INC 7980515	33,978	40,246
		TRISTATE CAPITAL HOLDINGS INC 7980523	4,143,775	3,404,293
		TRIUMPH BANCORP INC 7980515	73,885	91,954
		TRUPANION INC 7980514	82,262	259,412
*		TRUIST FINANCIAL CORP 7980511	2,786,997	2,514,264
		TRUSTCO BK CORP 7980515	49,198	53,013
		TRUSTMARK CORP 7980515	159,451	143,432
		UMB FINANCIAL CORP 7980515	237,773	251,193
		US BANCORP 7980511	2,990,002	2,466,288
		US BANCORP 7980519	3,464,707	3,566,465
		UMPQUA HLDGS CORP 7980511	133,832	128,735
		UMPQUA HLDGS CORP 7980513	252,301	240,696
		UMPQUA HLDGS CORP 7980519	892,551	1,198,331
		UNITED COMMUNITY BANK 7980515	125,034	185,400
		UNITED COMMUNITY BANK 7980523	1,357,472	1,374,676
		UNITED BANCSHARES INC W VA 7980515	349,899	340,362
		UNITED FIRE GROUP INC 7980515	76,895	44,126
		UNITED INSURANCE 7980515	24,254	9,770
		UNITED SECURITY BANCSHARES 7980515	9,980	7,959
		UNITY BANCORP INC 7980514	560	562
		UNITY BANCORP INC 7980515	10,734	10,758
		UNIVERSAL INSURANCE HLDGS INC 7980514	14,801	7,525
		UNIVERSAL INSURANCE HLDGS INC 7980515	49,900	25,370
		UNIVEST FINANCIAL CORP 7980515	59,602	49,680
		UNUM GROUP 7980511	203,616	180,308
		UNUM GROUP 7980513	386,038	337,103
		VALLEY NATL BANCORP 7980515	341,052	325,826
		VALUE LINE INC 7980514	1,802	2,176
		VALUE LINE INC 7980515	246	297
		VERITEX HOLDINGS INC 7980515	101,269	101,665
		VERITEX HOLDINGS INC 7980523	2,534,195	3,031,344
		VERICITY INC 7980515	1,711	1,552
		VERTIV HOLDINGS LLC 7980512	107,266	148,016
		VIRTU FINANCIAL INC CL A 7980511	5,337	6,595
		VIRTU FINANCIAL INC CL A 7980512	41,085	51,422
		VIRTU FINANCIAL INC CL A 7980513	9,854	12,333
		VIRTUS INVESTMENT PARTNERS 7980514	5,563	10,416
		VIRTUS INVESTMENT PARTNERS 7980515	64,319	120,435
		VOYA FINANCIAL INC 7980511	257,481	285,699
		VOYA FINANCIAL INC 7980513	480,438	534,112
		WSFS FINL CORP 7980515	168,899	188,047
		WADDELL & REED FINL INC 7980515	90,168	130,636
		WALKER & DUNLOP 7980514	10,906	16,380
		WALKER & DUNLOP 7980515	132,159	198,487
		WASHINGTON FEDERAL INC 7980515	206,325	162,162
		WASHINGTON TRUST BANCORP 7980515	68,407	64,154

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WATERSTONE FINANCIAL INC 7980514		1,580	1,675
	WATERSTONE FINANCIAL INC 7980515		30,033	31,843
	WEBSTER FINANCIAL CORP 7980511		151,820	145,881
	WEBSTER FINANCIAL CORP 7980513		287,050	272,626
	WELLS FARGO & CO 7980511		7,346,235	4,410,656
	WESBANCO INC 7980515		192,940	162,922
	WEST BANCORPORATION INC 7980514		3,678	3,358
	WEST BANCORPORATION INC 7980515		24,142	22,041
	WESTAMERICA BANCORPORATION 7980514		15,216	13,878
	WESTAMERICA BANCORPORATION 7980515		114,632	104,553
	WESTERN ALLIANCE BANCORPORATION 7980511		176,689	226,431
	WESTERN ALLIANCE BANCORPORATION 7980513		327,772	423,307
	WESTERN NEW ENGLAND BANCORP INC 7980515		18,978	13,194
	WESTWOOD HOLDINGS 7980515		20,135	9,498
	WINTRUST FINANCIAL CORP 7980511		116,968	134,826
	WINTRUST FINANCIAL CORP 7980513		218,955	251,996
	WINTRUST FINANCIAL CORP 7980523		2,551,805	3,865,286
	WISDOMTREE INVESTMENTS INC 7980515		60,502	62,488
	WORLD ACCEPTANCE CORP 7980515		34,518	37,106
	ZIONS BANCORPORATION NA 7980511		259,430	271,152
	ZIONS BANCORPORATION NA 7980513		488,856	506,945
	A10 NETWORKS INC 7980514		29,245	43,492
	AXT INC 7980515		11,404	31,361
	ACACIA RESEARCH CORP 7980515		12,698	15,591
	ACACIA COMMUNICATIONS INC 7980514		174,820	203,996
	ACI WORLDWIDE INC 7980514		275,238	316,625
	ADTRAN INC 7980515		42,137	59,272
	ADVANCED MICRO DEVICES INC 7980511		148,481	304,019
	ADVANCED ENERGY INDS INC 7980514		175,701	264,922
	AGILENT TECHNOLOGIES INC 7980511		998,819	1,296,044
	AGILENT TECHNOLOGIES INC 7980512		86,522	113,987
	AGILENT TECHNOLOGIES INC 7980513		1,858,777	2,430,941
	AGILYSYS INC 7980514		38,481	56,495
	AKAMAI TECHNOLOGIES INC 7980511		97,696	114,229
	AKAMAI TECHNOLOGIES INC 7980512		425,092	500,172
	AKAMAI TECHNOLOGIES INC 7980513		181,494	213,550
	AKAMAI TECHNOLOGIES INC 7980522		3,565,749	6,574,159
	ALARM.COM HOLDINGS INC 7980514		176,995	353,592
	ALLEGRO MICROSYSTEMS INC 7980511		16,667	17,516
	ALLEGRO MICROSYSTEMS INC 7980512		10,477	11,011
	ALLEGRO MICROSYSTEMS INC 7980513		16,312	17,142
	ALLIANCE DATA SYSTEMS CORP 7980511		163,168	134,047
	ALLIANCE DATA SYSTEMS CORP 7980513		311,753	250,606
	ALLIANCE DATA SYSTEMS CORP 7980519		987,958	1,018,875
	ALTAIR ENGINEERING INC 7980514		137,852	181,696
	ALTAIR ENGINEERING INC 7980523		1,645,606	2,614,784
	ALTERYX INC CL A 7980512		213,726	231,766
	AMERICAN SOFTWARE CLASS A 7980514		29,650	37,242
	AMKOR TECHNOLOGY INC 7980514		13,667	18,111
	AMKOR TECHNOLOGY INC 7980515		79,137	104,866
	AMPHENOL CORP 7980511		491,653	608,473
	AMPHENOL CORP 7980512		648,743	817,443
	AMPHENOL CORP 7980513		880,648	1,111,283
	ANALOG DEVICES INC 7980511		1,402,834	1,849,580
	ANALOG DEVICES INC 7980517		4,175,858	6,807,398
	ANAPLAN INC 7980512		249,600	348,904
	ANSYS INC 7980512		764,147	1,119,776
	APPIAN CORP CL A 7980514		126,187	414,950
	APPFOLIO INC CL A 7980514		128,328	211,187
	APPLE INC 7980519		1,388,513	2,660,435
	APPLIED MATERIALS INC 7980519		919,630	1,247,035
	APPLIED MATERIALS INC 7980526		4,238,999	6,548,444
	APPLIED OPTOELECTRONICS INC 7980515		21,417	15,446
	ARISTA NETWORKS INC 7980511		88,166	117,390
	ARISTA NETWORKS INC 7980512		374,262	506,754
	ARISTA NETWORKS INC 7980513		161,808	219,090
	ARLO TECHNOLOGIES INC 7980515		38,106	51,180
	ARROW ELECTRONICS, INC 7980511		242,690	289,468
	ARROW ELECTRONICS, INC 7980513		423,023	506,836
	ARROW ELECTRONICS, INC 7980519		979,605	1,070,300
	ASPEN TECHNOLOGY INC 7980511		20,683	23,185
	ASPEN TECHNOLOGY INC 7980512		264,018	296,579
	ASPEN TECHNOLOGY INC 7980513		38,379	43,113
	ASURE SOFTWARE INC 7980515		8,114	8,002
	ATOMERA INC 7980514		12,295	18,680
	AUTODESK INC 7980511		494,368	865,944
	AUTOMATIC DATA PROCESSING INC 7980511		378,894	410,722
	AVALARA INC 7980512		394,731	491,372
	AVALARA INC 7980523		622,618	1,866,225
	AVAYA HOLDINGS CORP 7980514		79,580	114,843
	AVID TECHNOLOGY INC 7980514		19,484	35,914
	AVNET INC 7980511		134,057	133,032
	AVNET INC 7980513		254,280	248,684
	AXCELIS TECHNOLOGIES INC 7980514		49,772	64,617
	AXCELIS TECHNOLOGIES INC 7980515		5,002	6,494

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	BEL FUSE INC CL B 7980515		14,356	12,640
	BENCHMARK ELECTRONICS INC 7980515		90,024	82,678
	BENEFITFOCUS INC 7980514		53,517	30,437
	BIGCOMMERCE HOLDINGS INC 7980511		4,692	3,721
	BIGCOMMERCE HOLDINGS INC 7980512		32,425	26,622
	BIGCOMMERCE HOLDINGS INC 7980513		8,801	6,928
	BLACK KNIGHT INC 7980512		356,688	483,186
	BLACKBAUD INC 7980514		268,015	204,626
	BLACKLINE INC 7980514		315,628	488,838
	BLACKLINE INC 7980523		859,933	1,976,958
	BLUCORA INC 7980515		90,339	64,308
	BOOZ ALLEN HAMILTON HLDG 7980512		334,163	426,223
	BOTTOMLINE TECHNOLOGIES DE INC 7980514		166,428	172,513
	BOX INC 7980514		173,668	183,695
	BRIGHTCOVE INC 7980514		27,961	52,606
	BROADRIDGE FINL SOLUTIONS INC 7980512		496,251	627,814
	BROADRIDGE FINL SOLUTIONS INC 7980522		1,295,186	1,962,186
	BROADCOM INC 7980511		235,553	344,150
	BROADCOM INC 7980519		2,390,819	3,289,567
	BROOKS AUTOMATION INC 7980514		208,644	354,516
	CDK GLOBAL HOLDINGS LLC 7980511		201,118	213,073
	CDK GLOBAL HOLDINGS LLC 7980512		27,413	28,973
	CDK GLOBAL HOLDINGS LLC 7980513		376,872	398,314
	CDK GLOBAL HOLDINGS LLC 7980522		2,705,673	2,838,677
	CDW CORP 7980512		635,361	670,284
	CMC MATERIALS INC 7980514		278,222	315,914
	CSG SYS INTL INC 7980514		114,162	106,771
	CTS CORP 7980515		76,389	91,215
	CACI INTERNATIONAL INC CLASS A 7980511		178,393	200,711
	CACI INTERNATIONAL INC CLASS A 7980512		31,787	35,904
	CACI INTERNATIONAL INC CLASS A 7980513		332,214	375,242
	CADENCE DESIGN SYSTEMS INC 7980512		717,687	1,362,117
	CALAMP CORP 7980514		18,516	15,862
	CALAMP CORP 7980515		11,140	9,543
	CALIX INC 7980514		41,115	113,505
	CARDLYTICS INC 7980514		114,068	268,836
	CARGURUS INC CL A 7980514		211,449	204,500
	CARS.COM INC 7980515		76,297	63,958
	CASA SYSTEMS INC 7980514		16,072	14,166
	CASS INFORMATION SYS INC 7980514		56,853	40,155
	CERENCE INC 7980515		142,213	308,675
	CERENCE INC 7980523		781,922	1,484,391
	CERIDIAN HCM HOLDING INC 7980511		101,437	145,561
	CERIDIAN HCM HOLDING INC 7980512		206,768	311,581
	CERIDIAN HCM HOLDING INC 7980513		158,745	245,834
	CEVA INC 7980514		43,289	71,572
	CHANNELADVISOR CORP 7980514		20,030	31,944
	CIENA CORP 7980511		240,760	312,291
	CIENA CORP 7980513		448,287	583,834
	CISCO SYSTEMS INC 7980511		7,566,176	7,392,253
	CISCO SYSTEMS INC 7980517		2,521,997	2,659,358
	CISCO SYSTEMS INC 7980522		1,849,764	3,107,261
	CIRRUS LOGIC INC 7980511		161,384	185,608
	CIRRUS LOGIC INC 7980513		300,226	347,048
	CIRRUS LOGIC INC 7980523		3,290,827	4,165,485
	CITRIX SYSTEMS INC 7980511		420,692	451,447
	CITRIX SYSTEMS INC 7980512		147,525	157,681
	CITRIX SYSTEMS INC 7980513		789,476	843,829
	CLEARFIELD INC 7980514		12,014	19,998
	CLOUDERA INC 7980514		78,807	100,569
	CLOUDERA INC 7980515		95,702	122,130
	CLOUDFLARE INC CL A 7980512		153,108	299,477
	COGNEX CORP 7980512		333,550	490,220
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980511		1,245,589	1,579,340
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980519		2,313,239	3,372,243
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980526		5,708,250	7,845,893
	COHERENT INC 7980511		22,842	24,303
	COHERENT INC 7980512		102,227	107,864
	COHERENT INC 7980513		43,081	45,456
	COHU INC 7980514		3,648	7,140
	COHU INC 7980515		62,569	122,443
	COMMSCOPE HOLDING CO INC 7980511		85,338	93,894
	COMMSCOPE HOLDING CO INC 7980512		5,352	5,802
	COMMSCOPE HOLDING CO INC 7980513		161,904	175,527
	COMMVault SYSTEM 7980514		145,495	167,660
	COMSCORE INC 7980515		16,905	12,380
	COMTECH TELECOMMUNICATIONS CORP 7980515		56,120	42,208
	CONCENTRIX CORP 7980511		114,271	158,414
	CONCENTRIX CORP 7980513		211,002	296,199
	CONDUENT INC 7980515		103,007	66,456
	CORELOGIC INC 7980511		160,435	224,615
	CORELOGIC INC 7980512		7,760	11,211
	CORELOGIC INC 7980513		270,597	390,930
	CORNERSTONE ONDEMAND INC 7980514		227,498	194,613
	CORNING INC 7980511		919,311	1,044,144

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CORNING INC 7980513		1,683,408	1,931,868
	CORNING INC 7980517		4,148,159	4,914,756
	CORSAIR GAMING INC 7980514		23,845	22,312
	CORSAIR GAMING INC 7980515		22,219	20,790
	COUPA SOFTWARE INC 7980512		399,765	839,141
	CREE INC 7980511		252,112	457,806
	CREE INC 7980513		438,211	828,244
	CROWDSTRIKE HOLDINGS INC CL A 7980511		188,656	340,395
	CROWDSTRIKE HOLDINGS INC CL A 7980512		463,385	843,467
	CROWDSTRIKE HOLDINGS INC CL A 7980513		349,692	636,519
	CYBEROPTICS CORP 7980514		16,593	11,685
	DHI GROUP INC 7980515		11,908	9,053
	DSP GROUP INC 7980514		22,004	24,271
	DSP GROUP INC 7980515		2,542	2,804
	DXC TECHNOLOGY CO 7980511		316,854	252,427
	DXC TECHNOLOGY CO 7980513		608,123	471,946
	DAKTRONICS INC 7980515		19,537	14,354
	DATADOG INC CL A 7980512		489,487	542,503
	DATTO HOLDING CORP 7980511		13,230	12,717
	DATTO HOLDING CORP 7980512		12,134	11,664
	DATTO HOLDING CORP 7980513		8,623	8,289
	DELL TECHNOLOGIES INC CL C 7980511		578,393	690,685
	DELL TECHNOLOGIES INC CL C 7980519		1,924,830	3,184,451
	DIEBOLD NIXDORF INC 7980514		21,528	21,629
	DIEBOLD NIXDORF INC 7980515		37,559	37,736
	DIGI INTL INC 7980515		37,991	45,473
	DIGIMARC CORP 7980514		25,256	37,839
	DIGIMARC CORP 7980515		2,333	3,496
	DIGITAL TURBINE INC 7980514		68,055	342,640
	DIODES INC 7980514		26,294	37,647
	DIODES INC 7980515		150,139	212,558
	DOCUSIGN INC 7980512		669,486	1,434,502
	DOLBY LABORATORIES INC 7980511		150,387	208,732
	DOLBY LABORATORIES INC 7980512		18,537	26,128
	DOLBY LABORATORIES INC 7980513		276,811	390,171
	DOMO INC CL B 7980514		57,953	117,847
	DROPBOX INC CL A 7980512		174,936	196,847
	DUCK CREEK TECHNOLOGIES INC 7980511		3,816	4,070
	DUCK CREEK TECHNOLOGIES INC 7980512		33,038	33,341
	DUCK CREEK TECHNOLOGIES INC 7980513		7,114	7,578
	DYNATRACE INC 7980512		208,772	286,145
	DZS INC 7980515		10,494	15,609
	EVO PAYMENTS INC CL A 7980514		75,201	79,842
	EVO PAYMENTS INC CL A 7980523		5,163,117	5,687,226
	EASTMAN KODAK CO 7980515		12,390	10,517
	EBIX INCORPORATED 7980514		35,110	40,058
	EBIX INCORPORATED 7980515		32,980	37,628
	ECHOSTAR HOLDING CORP 7980511		64,250	39,371
	ECHOSTAR HOLDING CORP 7980513		122,528	73,614
	EGAIN CORP 7980514		7,351	6,484
	EGAIN CORP 7980515		14,890	13,133
	8X8 INC 7980514		144,472	265,557
	8X8 INC 7980523		2,814,011	3,588,017
	ENDURANCE INTERNATIONAL GROUP 7980514		26,500	45,284
	ENPHASE ENERGY INC 7980512		142,067	670,120
	ENTEGRIS INC 7980511		18,022	31,905
	ENTEGRIS INC 7980512		233,715	435,525
	ENTEGRIS INC 7980513		31,922	59,486
	ENVESTNET INC 7980514		262,918	314,266
	EPAM SYSTEMS INC 7980512		408,692	682,298
	EPLUS INC 7980514		63,003	70,624
	EPLUS INC 7980515		14,515	16,271
	EURONET WORLDWIDE INC 7980511		237,609	281,580
	EURONET WORLDWIDE INC 7980513		445,669	526,205
	EURONET WORLDWIDE INC 7980520		6,138,115	11,920,974
	EURONET WORLDWIDE INC 7980521		1,994,016	3,437,792
	EVENTBRITE INC CL A 7980514		62,016	83,332
	EVERBRIDGE INC 7980512		104,175	184,698
	EVERTEC INC 7980514		139,249	170,295
	EVERQUOTE INC CL A 7980514		40,559	37,948
	EXLSERVICE HOLDINGS 7980514		161,045	202,609
	EXTREME NETWORKS INC 7980514		55,227	59,178
	FLIR SYSTEMS INC 7980511		224,258	220,991
	FLIR SYSTEMS INC 7980513		425,063	413,185
	FLIR SYSTEMS INC 7980522		1,928,691	2,368,749
	FAIR ISAAC CORP 7980512		340,902	517,172
	FARO TECHNOLOGIES INC 7980514		62,301	84,120
	FARO TECHNOLOGIES INC 7980515		5,754	7,769
	FASTLY INC CL A 7980512		263,832	249,092
	F5 NETWORKS INC 7980511		331,250	414,691
	F5 NETWORKS INC 7980513		612,647	775,016
	F5 NETWORKS INC 7980522		5,061,108	6,474,944
	FIDELITY NATL INFORMATION SVCS INC 7980511		3,225,820	3,393,342
	FIREEYE INC 7980511		100,382	153,049
	FIREEYE INC 7980512		27,455	41,762

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	FIREEYE INC 7980513		188,105	286,128
	FIRST SOLAR INC 7980511		238,903	351,067
	FIRST SOLAR INC 7980513		438,241	656,532
	FISERV INC 7980511		1,654,588	1,789,993
	FISERV INC 7980522		4,872,995	5,609,199
	FITBIT INC **ACQD BY GOOGL EFF 01/14/2021 7980514		74,756	80,689
	FITBIT INC **ACQD BY GOOGL EFF 01/14/2021 7980515		42,059	45,397
	FIVE9 INC 7980512		164,329	388,912
	FLEETCOR TECHNOLOGIES INC 7980512		794,154	807,031
	FLEETCOR TECHNOLOGIES INC 7980526		8,081,592	9,619,986
	FORMFACTOR INC 7980514		133,875	238,933
	FORRESTER RESEARCH INC 7980514		33,874	33,185
	FORTINET INC 7980512		481,648	706,854
	FORTINET INC 7980526		5,999,841	10,377,791
	GTT COMMUNICATIONS INC 7980514		44,079	8,243
	GTY TECHNOLOGY HOLDINGS INC 7980515		20,306	19,264
	GSI TECHNOLOGY INC 7980515		10,083	10,264
	GARTNER INC CL A 7980512		461,349	501,074
	GENASYS INC 7980514		12,561	15,720
	GLOBAL PAYMENTS INC 7980511		1,893,918	2,497,579
	GLOBAL PAYMENTS INC 7980526		10,921,403	14,368,514
	GODADDY INC - CLASS A 7980512		422,660	507,903
	GOGO INC 7980514		25,383	36,267
	GOGO INC 7980515		1,806	2,581
	GREENSKY INC CL A 7980514		22,380	20,849
	GRID DYNAMICS HOLDINGS INC 7980514		17,877	24,696
	GRUBHUB INC 7980511		206,407	238,704
	GRUBHUB INC 7980512		20,260	23,692
	GRUBHUB INC 7980513		381,568	446,214
	GUIDEWIRE SOFTWARE INC 7980511		278,652	334,827
	GUIDEWIRE SOFTWARE INC 7980512		60,984	73,376
	GUIDEWIRE SOFTWARE INC 7980513		520,292	626,014
	HP INC 7980511		1,089,367	1,311,827
	HP INC 7980513		2,050,704	2,452,951
	HACKETT GROUP 7980514		24,016	22,736
	HACKETT GROUP 7980515		4,074	3,857
	HARMONIC LIGHTWAVES INC 7980515		56,704	58,854
	JACK HENRY & ASSOC INC 7980511		96,046	103,512
	JACK HENRY & ASSOC INC 7980512		322,599	349,574
	JACK HENRY & ASSOC INC 7980513		178,790	193,740
	HEWLETT PACKARD ENTERPRISE COMPANY 7980511		643,430	591,208
	HEWLETT PACKARD ENTERPRISE COMPANY 7980513		1,223,768	1,105,309
	HUBSPOT INC 7980512		266,618	592,678
	HUBSPOT INC 7980526		3,616,305	6,319,254
	IPG PHOTONICS 7980511		207,662	286,899
	IPG PHOTONICS 7980512		12,980	18,351
	IPG PHOTONICS 7980513		379,263	536,201
	IMMERSSION CORP 7980514		6,571	10,522
	IMMERSSION CORP 7980515		2,517	4,031
	IMPINJ INC 7980514		32,403	51,081
	INFINERA CORP 7980514		37,505	60,470
	INFINERA CORP 7980515		48,849	75,435
	INFORMATION SERVICES GROUP INC 7980515		6,424	9,892
	INSIGHT ENTERPRISES INC 7980514		41,169	52,122
	INSIGHT ENTERPRISES INC 7980515		126,270	159,865
	INPHI CORP 7980512		129,946	277,292
	INOVALON HOLDINGS INC 7980514		98,348	97,119
	INSEEGO CORP 7980514		45,794	76,422
	INTEL CORP 7980511		8,595,921	7,942,005
	INTELLIGENT SYSTEMS CORP 7980514		23,973	21,780
	INTELLICHECK INC 7980514		9,380	14,838
	INTERDIGITAL INC 7980514		42,308	42,476
	INTERDIGITAL INC 7980515		106,616	107,040
	INTL BUSINESS MACHINES CORP 7980511		4,519,717	4,352,679
	INTERNATIONAL MONEY EXPRESS INC 7980514		31,009	31,940
	INTEVAC INC 7980514		2,192	2,812
	INTEVAC INC 7980515		8,368	10,736
	INTUIT INC 7980522		506,401	5,334,613
	ITERIS INC 7980514		15,832	16,504
	I3 VERTICALS INC CL A 7980514		36,142	44,256
	ITRON INC 7980514		208,817	276,767
	JABIL INC 7980511		166,702	195,766
	JABIL INC 7980512		36,455	42,913
	JABIL INC 7980513		310,935	366,013
	JAMF HOLDING CORP 7980511		13,205	11,759
	JAMF HOLDING CORP 7980512		22,536	19,867
	JAMF HOLDING CORP 7980513		24,681	21,991
	JAMF HOLDING CORP 7980523		2,750,105	2,429,265
	J2 GLOBAL INC 7980514		239,264	304,695
	J2 GLOBAL INC 7980523		790,955	1,332,199
	JUNIPER NETWORKS INC 7980511		305,412	286,102
	JUNIPER NETWORKS INC 7980513		575,540	534,905
	KBR INC 7980514		33,638	39,559
	KBR INC 7980515		274,153	322,167
	KLA CORP 7980512		918,165	1,455,851

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	KLA CORP 7980519		2,502,702	3,055,138
	KVH INDUSTRIES INC 7980515		13,972	15,969
	KEYSIGHT TECHNOLOGIES INC 7980511		474,697	634,560
	KEYSIGHT TECHNOLOGIES INC 7980512		221,731	300,241
	KEYSIGHT TECHNOLOGIES INC 7980513		876,194	1,186,432
	KIMBALL ELECTRONICS INC 7980515		31,319	32,268
	KNOWLES CORPORATION 7980515		134,132	135,977
	LATTICE SEMICONDUCTOR CORP 7980514		184,193	448,211
	LIBERTY TRIPADVISOR HLDGS INC 7980515		34,459	26,470
	LIMELIGHT NETWORKS INC 7980514		43,677	34,238
	LIQUIDITY SERVICES INC 7980515		23,097	37,118
	LITTELFUSE INC 7980511		172,780	231,741
	LITTELFUSE INC 7980513		318,955	433,177
	LIVEPERSON INC 7980514		171,775	279,102
	LIVERAMP HOLDINGS INC 7980514		184,077	272,486
	LIVERAMP HOLDINGS INC 7980515		51,080	75,971
	LORAL SPACE & COMMUNICATIONS 7980514		5,776	4,198
	LORAL SPACE & COMMUNICATIONS 7980515		24,404	17,737
	LUMENTUM HOLDINGS INC 7980511		192,546	244,774
	LUMENTUM HOLDINGS INC 7980512		21,317	27,397
	LUMENTUM HOLDINGS INC 7980513		356,113	457,694
	MKS INSTRUMENTS INC 7980511		58,920	78,384
	MKS INSTRUMENTS INC 7980512		166,186	223,418
	MKS INSTRUMENTS INC 7980513		109,000	146,538
	MKS INSTRUMENTS INC 7980523		395,449	728,178
	MTS SYS CORP 7980515		62,283	94,161
	MACOM TECHNOLOGY SOLUTIONS HLDGS INC 7980514		87,095	186,090
	MANHATTAN ASSOCS INC 7980511		20,836	27,768
	MANHATTAN ASSOCS INC 7980512		158,206	214,462
	MANHATTAN ASSOCS INC 7980513		38,329	51,959
	MANTECH INTERNATIONAL CORP CL A 7980514		60,234	74,354
	MANTECH INTERNATIONAL CORP CL A 7980515		94,313	116,422
	MAXIM INTEGRATED PRODS INC 7980511		448,605	608,139
	MAXIM INTEGRATED PRODS INC 7980512		204,446	282,528
	MAXIM INTEGRATED PRODS INC 7980513		822,724	1,136,936
	MAXLINEAR INC CL A 7980514		64,409	111,859
	MAXLINEAR INC CL A 7980515		50,115	87,035
	MAXIMUS INC 7980514		317,312	321,963
	MCAFFEE CORP 7980511		12,592	12,234
	MCAFFEE CORP 7980512		11,613	11,282
	MCAFFEE CORP 7980513		18,055	17,541
	MEDALLIA INC 7980512		77,363	100,391
	MERCURY SYSTEMS INC 7980511		27,746	34,608
	MERCURY SYSTEMS INC 7980512		113,544	141,424
	MERCURY SYSTEMS INC 7980513		51,894	64,636
	MESA LABS INC 7980514		85,167	98,318
	METHODE ELECTRONICS INC 7980514		16,355	17,685
	METHODE ELECTRONICS INC 7980515		89,562	96,848
	METTLER-TOLEDO INTERNATIONAL INC 7980511		44,606	62,682
	METTLER-TOLEDO INTERNATIONAL INC 7980512		622,249	907,185
	METTLER-TOLEDO INTERNATIONAL INC 7980513		79,424	116,247
	METTLER-TOLEDO INTERNATIONAL INC 7980526		5,873,478	9,939,149
	MICROSOFT CORP 7980517		1,800,694	6,989,771
	MICROSTRATEGY INC CL A 7980514		47,451	128,222
	MICROSTRATEGY INC CL A 7980515		32,497	87,812
	MICROCHIP TECHNOLOGY INC 7980511		246,565	334,641
	MICROCHIP TECHNOLOGY INC 7980512		671,394	932,795
	MICROCHIP TECHNOLOGY INC 7980513		431,594	604,784
	MICROCHIP TECHNOLOGY INC 7980526		6,089,498	8,941,241
	MICRON TECHNOLOGY INC 7980511		2,125,216	3,253,715
	MITEK SYSTEMS INC 7980514		37,570	51,989
	MODEL N INC COM 7980514		71,931	88,165
	MONEYGRAM INTERNATIONAL INC 7980515		16,965	28,440
	MONGODB INC CL A 7980512		313,731	663,865
	MONGODB INC CL A 7980526		4,609,380	7,722,950
	MONOLITHIC POWER 7980512		295,425	576,080
	MOTOROLA SOLUTIONS, INC 7980511		954,017	1,004,714
	MOTOROLA SOLUTIONS, INC 7980512		100,853	106,628
	MOTOROLA SOLUTIONS, INC 7980513		1,756,643	1,857,225
	MOTOROLA SOLUTIONS, INC 7980517		1,429,327	1,838,349
	NCR CORP 7980511		135,809	184,619
	NCR CORP 7980513		257,236	345,156
	NCR CORP 7980520		9,280,648	12,306,204
	NCR CORP 7980521		3,736,768	4,382,090
	NCR CORP 7980526		4,436,463	6,221,968
	NIC INC 7980514		95,475	123,183
	NVE CORP 7980514		22,168	17,641
	NVE CORP 7980515		2,542	2,022
	NANOSTRING TECHNOLOGIES INC COM 7980514		94,585	184,121
	NANOSTRING TECHNOLOGIES INC COM 7980515		17,203	33,106
	NAPCO SECURITY TECHNOLOGIES INC 7980514		25,324	22,103
	NATIONAL INSTRS CORP 7980511		201,652	218,909
	NATIONAL INSTRS CORP 7980513		381,088	409,213
	NCINO INC 7980511		7,007	6,879
	NCINO INC 7980512		28,569	27,733

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NCINO INC 7980513		7,160	6,807
	NEOPHOTONICS CORP 7980514		19,540	22,398
	NEOPHOTONICS CORP 7980515		10,016	11,481
	NETAPP INC 7980511		225,111	259,727
	NETAPP INC 7980512		251,734	287,349
	NETAPP INC 7980513		425,302	485,473
	NETGEAR INC 7980515		70,595	100,925
	NETSCOUT SYSTEMS INC 7980515		147,393	164,794
	NEW RELIC INC 7980512		127,761	120,990
	NLIGHT INC 7980514		50,026	82,409
	NORTONLIFELOCK INC 7980512		476,448	412,525
	NUANCE COMMUNICATIONS INC 7980511		268,041	479,258
	NUANCE COMMUNICATIONS INC 7980513		485,469	895,953
	NUTANIX INC CL A 7980512		218,562	225,640
	NUTANIX INC CL A 7980526		5,868,192	5,886,644
	OSI SYSTEMS INC 7980514		112,123	114,381
	OKTA INC CL A 7980512		557,128	1,050,348
	ON SEMICONDUCTOR CORP 7980511		376,086	513,501
	ON SEMICONDUCTOR CORP 7980513		694,288	960,036
	ONESPAN INC 7980514		42,647	50,025
	ONTO INNOVATION INC 7980514		28,544	40,322
	ONTO INNOVATION INC 7980515		100,239	141,604
	ORACLE CORPORATION 7980511		468,672	577,617
	ORACLE CORPORATION 7980519		2,537,510	3,244,204
	PC CONNECTION INC 7980514		2,195	2,459
	PC CONNECTION INC 7980515		36,478	40,859
	PCTEL INC 7980515		8,705	9,710
	PDF SOLUTIONS 7980514		32,462	41,861
	PDF SOLUTIONS 7980515		3,049	3,931
	PTC INC 7980512		296,551	451,049
	PTC INC 7980522		2,091,467	3,695,590
	PAGERDUTY INC 7980512		69,947	103,249
	PALO ALTO NETWORKS INC 7980512		740,124	1,198,375
	PALO ALTO NETWORKS INC 7980526		4,617,151	4,620,070
	PAR TECHNOLOGY CORP 7980514		50,028	86,022
	PARK CITY GROUP INC 7980514		1,018	886
	PARK CITY GROUP INC 7980515		4,505	3,923
	PAYCOM SOFTWARE INC 7980512		439,088	798,674
	PAYCHEX INC 7980511		214,022	242,827
	PAYCHEX INC 7980512		740,419	847,099
	PAYCHEX INC 7980513		396,711	454,066
	PAYLOCITY HOLDING CORP 7980512		174,950	283,126
	PAYSIGN INC 7980514		23,805	10,352
	PEGASYSYSTEMS INC 7980511		13,216	20,522
	PEGASYSYSTEMS INC 7980512		106,150	170,573
	PEGASYSYSTEMS INC 7980513		23,801	38,246
	PERFICIENT INC 7980514		92,842	112,454
	PERSPECTA INC 7980514		196,836	199,695
	PERSPECTA INC 7980515		47,778	48,401
	PFSWEB INC 7980514		6,509	5,559
	PFSWEB INC 7980515		2,971	2,537
	PHOTRONICS INC 7980515		54,801	59,204
	PING IDENTITY HOLDING CORP 7980514		90,740	76,011
	PING IDENTITY HOLDING CORP 7980523		3,718,605	4,577,474
	PIXELWORKS INC 7980514		5,823	6,988
	PIXELWORKS INC 7980515		954	1,145
	PLANTRONICS INC 7980514		21,902	21,894
	PLANTRONICS INC 7980515		52,214	52,195
	PLEXUS CORP 7980514		123,566	132,566
	PLEXUS CORP 7980515		32,441	34,803
	PLURALSIGHT INC CL A 7980512		55,462	63,697
	POWER INTEGRATIONS INC 7980514		198,001	347,168
	POWERFLEET INC 7980515		15,969	17,735
	PRIORITY TECHNOLOGY HOLDINGS INC 7980514		1,603	3,675
	PRIORITY TECHNOLOGY HOLDINGS INC 7980515		107	246
	PROGRESS SOFTWARE CORP 7980514		127,700	145,873
	PROOFPOINT INC 7980512		226,595	279,095
	PROS HOLDINGS INC 7980514		140,494	143,374
	PURE STORAGE INC 7980511		68,129	90,146
	PURE STORAGE INC 7980512		85,234	113,095
	PURE STORAGE INC 7980513		127,016	168,535
	QAD INC-A 7980514		40,636	52,882
	Q2 HOLDINGS INC 7980514		283,559	458,292
	QUALCOMM INC 7980519		1,557,876	2,117,526
	QUALYS INC 7980514		209,739	298,460
	QUANTUM CORP 7980514		1,877	2,344
	QUANTUM CORP 7980515		9,854	12,307
	QUINSTREET INC 7980514		16,924	23,670
	QUINSTREET INC 7980515		41,253	57,695
	QUOTIENT TECHNOLOGY INC 7980514		36,265	32,848
	QUOTIENT TECHNOLOGY INC 7980515		32,989	29,880
	RACKSPACE TECHNOLOGY INC 7980514		37,416	38,863
	RACKSPACE TECHNOLOGY INC 7980515		8,753	9,092
	RACKSPACE TECHNOLOGY INC 7980522		2,739,063	2,888,047
	RAMBUS INC 7980515		121,531	165,259

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	RAPID7 INC 7980514		193,313	335,485
	REALPAGE INC 7980511		24,163	37,339
	REALPAGE INC 7980512		155,372	242,091
	REALPAGE INC 7980513		44,792	69,792
	REPAY HOLDINGS CORP CL A 7980514		114,834	123,497
	RESEARCH FRONTIERS INC 7980514		5,574	5,401
	RESONANT INC 7980514		9,759	9,614
	RIBBON COMMUNICATIONS INC 7980515		23,624	37,523
	RIMINI STREET INC 7980514		5,392	7,216
	ROGERS CORP 7980514		25,579	36,338
	ROGERS CORP 7980515		140,463	199,548
	ROGERS CORP 7980523		3,432,148	4,556,519
	SPS COMMERCE INC 7980514		152,220	277,447
	SS&C TECHNOLOGIES HLDGS INC 7980511		409,897	500,011
	SS&C TECHNOLOGIES HLDGS INC 7980512		100,547	123,457
	SS&C TECHNOLOGIES HLDGS INC 7980513		761,244	934,692
	SS&C TECHNOLOGIES HLDGS INC 7980526		3,882,581	6,099,360
	SVMK INC 7980514		175,450	225,734
	SWK HOLDINGS CORP 7980515		4,497	4,288
	SABRE CORP 7980511		187,937	148,026
	SABRE CORP 7980513		340,570	254,896
	SAILPOINT TECHNOLOGIES HOLDINGS INC 7980514		179,863	337,169
	SALESFORCE COM INC 7980511		414,644	559,218
	SANMINA CORPORATION 7980515		164,360	170,675
	SCANSOURCE INC 7980515		75,749	56,005
	SCIENCE APPLICATIONS INTL CORP 7980511		160,444	184,832
	SCIENCE APPLICATIONS INTL CORP 7980512		22,078	25,553
	SCIENCE APPLICATIONS INTL CORP 7980513		298,624	345,625
	SEACHANGE INTERNATIONAL INC 7980515		2,985	3,542
	SECUREWORKS CORP CL A 7980514		615	626
	SECUREWORKS CORP CL A 7980515		9,723	9,897
	SEMTECH CORP 7980514		234,681	334,858
	SERVICESOURCE INTERNATIONAL 7980515		10,498	12,830
	SHOTSPOTTER INC 7980514		17,763	21,941
	SILICON LABORATORIES INC 7980514		328,318	397,046
	SITIME CORP 7980514		38,893	73,986
	SKYWORKS SOLUTIONS INC 7980511		804,132	986,229
	SKYWORKS SOLUTIONS INC 7980513		1,498,578	1,850,765
	SLACK TECHNOLOGIES INC CL A 7980512		446,739	582,236
	SMARTSHEET INC CL A 7980512		188,622	276,606
	SMITH MICRO SOFTWARE INC 7980514		9,453	13,447
	SOLAREEDGE TECHNOLOGIES INC 7980512		275,111	563,247
	SOLARWINDS CORP 7980511		36,018	26,895
	SOLARWINDS CORP 7980513		66,742	50,292
	SPLUNK INC 7980512		836,361	969,732
	SPLUNK INC 7980526		6,264,029	8,700,067
	SPROUT SOCIAL INC 7980514		66,530	89,594
	STARTEK INC 7980515		11,733	11,002
	STRIDE INC 7980515		80,132	71,121
	SUNPOWER CORPORATION 7980514		19,702	98,663
	SUNPOWER CORPORATION 7980515		10,056	50,357
	SUPER MICRO COMPUTER INC 7980514		26,442	29,792
	SUPER MICRO COMPUTER INC 7980515		73,875	83,234
	SWITCH INC CL A 7980512		40,198	41,727
	SYKES ENTERPRISES INC 7980514		5,324	5,801
	SYKES ENTERPRISES INC 7980515		104,609	113,989
	SYNCHRONOSS TECHNOLOGIES 7980515		12,560	15,021
	SYNAPTICS INC 7980514		144,222	226,154
	SYNAPTICS INC 7980515		9,494	15,038
	SYNOPSYS INC 7980511		62,885	108,103
	SYNOPSYS INC 7980512		738,985	1,314,088
	SYNOPSYS INC 7980513		113,002	201,948
	SYNNEX CORP 7980511		93,596	130,711
	SYNNEX CORP 7980513		172,826	244,401
	SYNNEX CORP 7980519		944,791	993,568
	TTM TECHNOLOGIES INC 7980515		112,391	115,188
	TECHTARGET INC 7980514		47,996	99,896
	TELENAV INC 7980514		4,283	4,357
	TELENAV INC 7980515		7,863	7,999
	TELOS CORP 7980523		645,577	759,167
	TENABLE HOLDINGS INC 7980514		151,121	267,101
	TERADATA CORP 7980511		26,984	22,021
	TERADATA CORP 7980512		84,304	67,365
	TERADATA CORP 7980513		51,516	41,165
	TERADYNE INC 7980512		374,351	717,062
	TEXAS INSTRUMENTS INC 7980511		2,186,574	2,945,149
	THE TRADE DESK INC CL A 7980512		454,627	1,198,296
	TRIMBLE INC 7980511		439,427	643,863
	TRIMBLE INC 7980513		805,400	1,203,863
	TRUECAR INC 7980515		51,660	35,923
	TTEC HOLDINGS INC 7980514		48,668	95,903
	TUCOWS INC CL A 7980514		40,056	50,097
	TWILIO INC CL A 7980511		150,446	301,265
	TWILIO INC CL A 7980512		688,230	1,421,023
	TWILIO INC CL A 7980513		267,161	562,926

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	TWILIO INC CL A 7980526		3,219,357	10,422,415
	2U INC 7980511		58,614	70,698
	2U INC 7980512		26,597	31,928
	2U INC 7980513		110,089	132,153
	TYLER TECHNOLOGIES INC 7980512		410,710	620,295
	UBIQUITI INC 7980511		10,615	16,989
	UBIQUITI INC 7980512		41,528	69,906
	UBIQUITI INC 7980513		18,861	31,750
	ULTRA CLEAN HOLDINGS 7980514		53,616	90,522
	UNISYS CORPORATION 7980514		4,889	8,561
	UNISYS CORPORATION 7980515		52,693	92,260
	UNITY SOFTWARE INC 7980511		29,978	29,159
	UNITY SOFTWARE INC 7980512		136,163	132,445
	UNITY SOFTWARE INC 7980513		40,076	38,981
	UNIVERSAL DISPLAY CORP 7980512		268,804	356,420
	UPLAND SOFTWARE INC 7980514		82,758	86,549
	UPLAND SOFTWARE INC 7980523		4,075,448	4,870,765
	VARONIS SYSTEMS INC 7980514		178,017	366,814
	VEECO INSTRUMENTS INC 7980515		50,698	70,864
	VEEVA SYSTEMS INC 7980512		803,468	1,325,585
	VERISIGN INC 7980511		309,998	348,188
	VERISIGN INC 7980512		410,794	463,096
	VERISIGN INC 7980513		551,693	621,934
	VERINT SYS INC 7980514		106,018	139,734
	VERINT SYS INC 7980515		156,057	204,227
	VERITONE INC 7980514		29,086	48,223
	VERRA MOBILITY CORP 7980514		110,041	129,087
	VERRA MOBILITY CORP 7980523		1,636,408	1,677,809
	VIASAT INC 7980511		124,252	73,658
	VIASAT INC 7980513		238,935	137,685
	VIAVI SOLUTIONS INC 7980514		221,454	246,174
	VIRNETX HOLDING 7980514		12,688	11,975
	VIRNETX HOLDING 7980515		13,665	12,897
	VIRTUSA CORP 7980514		92,886	107,987
	VISHAY INTERTECHNOLOGY INC 7980515		217,717	230,047
	VISHAY PRECISION GROUP 7980515		32,510	32,802
	VONTIER CORP 7980511		128,502	153,707
	VONTIER CORP 7980513		239,563	287,407
	WESTERN DIGITAL CORP 7980511		559,694	654,322
	WESTERN DIGITAL CORP 7980513		1,036,348	1,201,409
	WESTERN UNION CO 7980511		298,914	280,371
	WESTERN UNION CO 7980512		67,787	63,099
	WESTERN UNION CO 7980513		563,087	524,147
	WEX INC 7980511		274,619	316,693
	WEX INC 7980512		24,110	27,680
	WEX INC 7980513		515,708	592,069
	WORKIVA INC CL A 7980514		167,632	261,758
	WORKIVA INC CL A 7980523		3,254,770	6,392,144
	WRAP TECHNOLOGIES INC 7980514		5,109	3,999
	XPERI HOLDING CORP 7980514		9,124	10,826
	XPERI HOLDING CORP 7980515		151,388	169,604
	XILINX INC 7980512		869,395	1,244,599
	XILINX INC 7980526		7,512,948	8,759,968
	XEROX HOLDINGS CORP 7980511		179,103	151,523
	XEROX HOLDINGS CORP 7980513		316,633	263,369
	YELP INC 7980514		28,626	31,331
	YELP INC 7980515		145,190	158,907
	YEXT INC 7980514		114,699	115,212
	ZEBRA TECHNOLOGIES CORP 7980511		43,520	67,258
	ZEBRA TECHNOLOGIES CORP 7980512		416,247	666,428
	ZEBRA TECHNOLOGIES CORP 7980513		78,016	124,907
	ZENDESK INC 7980512		322,888	590,942
	ZENDESK INC 7980526		7,210,043	16,030,871
	ZILLOW GROUP INC CL A 7980511		132,017	269,161
	ZILLOW GROUP INC CL A 7980512		14,512	31,130
	ZILLOW GROUP INC CL A 7980513		234,596	503,250
	ZILLOW GROUP INC CL A 7980519		2,287,964	2,243,010
	ZILLOW GROUP INC CL C 7980511		359,849	648,740
	ZILLOW GROUP INC CL C 7980512		37,325	72,428
	ZILLOW GROUP INC CL C 7980513		652,314	1,219,211
	ZILLOW GROUP INC CL C 7980519		2,990,751	2,881,560
	ZIX CORPORATION 7980514		26,176	34,175
	ZSCALER INC 7980512		183,598	523,640
	ZUORA INC CL A 7980514		101,001	101,438
	AMC NETWORKS-A 7980514		34,147	29,546
	AMC NETWORKS-A 7980515		58,165	50,328
	AMC ENTERTAINMENT HOLDINGS INC 7980515		41,641	13,668
	AT&T INC 7980511		9,908,556	7,973,480
	ATN INTERNATIONAL INC 7980514		2,695	1,796
	ATN INTERNATIONAL INC 7980515		55,660	37,083
	ACTIVISION BLIZZARD INC 7980511		1,032,477	1,660,808
	ACTIVISION BLIZZARD INC 7980519		3,247,506	3,783,638
	ACTIVISION BLIZZARD INC 7980522		2,435,926	4,907,401
	ALASKA COMMUNICATIONS SYSTEMS GROUP 7980515		9,011	16,063
	ALPHABET INC CL C 7980511		3,312,365	4,434,008

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALPHABET INC CL C 7980522		3,737,329	9,433,874
	ALPHABET INC CL A 7980511		3,425,339	4,584,906
	ALTICE USA INC CL A 7980512		271,988	395,552
	ANTERIX INC 7980514		35,265	29,591
	BANDWIDTH INC CL A 7980514		120,393	212,065
	BOINGO WIRELESS INC 7980514		44,323	40,386
	BOSTON OMAHA CORP 7980515		22,744	30,498
	CABLE ONE INC 7980512		291,327	434,405
	CENTURYLINK INC 7980511		520,418	412,503
	CENTURYLINK INC 7980513		988,725	771,206
	CENTURYLINK INC 7980520		9,785,109	7,029,087
	CHARTER COMMUNICATIONS INC CL A 7980511		243,868	361,206
	CHARTER COMMUNICATIONS INC CL A 7980519		806,438	826,938
	CINCINNATI BELL INC 7980514		17,130	18,076
	CINCINNATI BELL INC 7980515		41,051	43,319
	CINEMARK HOLDING INC 7980515		253,931	155,175
	COGENT COMMUNICATIONS HOLDINGS INC 7980514		186,078	183,023
	COMCAST CORP-CL A 7980511		7,543,938	9,234,714
	COMCAST CORP-CL A 7980522		2,448,590	7,396,627
	CONSOLIDATED COMMUNICATIONS 7980514		3,025	2,469
	CONSOLIDATED COMMUNICATIONS 7980515		33,059	26,988
	DAILY JOURNAL CORP 7980514		17,269	26,260
	DAILY JOURNAL CORP 7980515		5,048	7,676
	DISNEY WALT CO NEW 7980511		9,299,892	12,727,351
	DISCOVERY INC SER A 7980511		161,171	181,533
	DISCOVERY INC SER A 7980513		304,984	339,385
	DISCOVERY INC SER C 7980511		302,136	315,170
	DISCOVERY INC SER C 7980513		551,578	567,171
	DISCOVERY INC SER C 7980522		1,671,099	1,584,181
	DISH NETWORK CORP CL A 7980511		301,750	307,230
	DISH NETWORK CORP CL A 7980513		566,075	574,423
	DISH NETWORK CORP CL A 7980519		918,331	897,435
	ELECTRONIC ARTS INC 7980511		965,249	1,365,636
	EMERALD HOLDING INC 7980515		21,587	11,111
	ENTERCOM COMMUNICATIONS CORP 7980515		47,138	24,307
	ENTRAVISION COMMUNICATIONS CORP 7980515		7,651	13,574
	FLUENT INC 7980515		9,790	18,633
	FOX CORP CL A 7980511		435,229	381,909
	FOX CORP CL A 7980513		787,952	682,485
	FOX CORP CL B 7980511		203,999	178,652
	FOX CORP CL B 7980513		386,469	333,968
	GANNETT CO INC 7980515		62,900	37,078
	GLU MOBILE INC 7980514		69,464	95,407
	GRAY TELEVISION INC 7980514		34,759	34,224
	GRAY TELEVISION INC 7980515		91,631	90,219
	HEMISPHERE MEDIA GROUP INC 7980515		19,085	14,245
	IAC/INTERACTIVECORP 7980512		212,271	513,328
	IDT CORP CL B 7980514		13,805	14,634
	IDT CORP CL B 7980515		5,098	5,636
	IHEARTMEDIA INC CL A 7980515		45,047	65,186
	INTERPUBLIC GROUP COS INC 7980511		316,224	353,341
	INTERPUBLIC GROUP COS INC 7980513		591,751	660,559
	IRIDIUM COMMUNICATIONS INC 7980514		136,603	214,243
	IRIDIUM COMMUNICATIONS INC 7980515		86,617	137,126
	LIBERTY BROADBAND - SER A 7980511		121,975	150,646
	LIBERTY BROADBAND - SER A 7980513		225,091	281,595
	LIBERTY BROADBAND - SER C 7980511		860,821	981,736
	LIBERTY BROADBAND - SER C 7980513		1,603,174	1,841,685
	LIBERTY BROADBAND - SER C 7980520		7,925,766	10,973,318
	LIBERTY SIRIUSXM GROUP CL A 7980511		115,087	122,487
	LIBERTY SIRIUSXM GROUP CL A 7980512		14,095	14,987
	LIBERTY SIRIUSXM GROUP CL A 7980513		215,327	228,950
	LIBERTY SIRIUSXM GROUP CL C 7980511		235,050	257,971
	LIBERTY SIRIUSXM GROUP CL C 7980512		28,782	31,632
	LIBERTY SIRIUSXM GROUP CL C 7980513		438,816	482,265
	LIBERTY BRAVES GROUP CL A 7980514		12,119	10,893
	LIBERTY BRAVES GROUP CL A 7980515		9,186	8,257
	LIBERTY FORMULA ONE CL C 7980511		300,636	326,401
	LIBERTY FORMULA ONE CL C 7980513		560,681	610,245
	LIBERTY FORMULA ONE CL A 7980511		35,716	36,736
	LIBERTY FORMULA ONE CL A 7980513		66,714	68,648
	LIBERTY BRAVES GROUP CL C 7980514		43,253	39,534
	LIBERTY BRAVES GROUP CL C 7980515		32,855	30,030
	LIVE NATION ENTERTAINMENT INC 7980512		305,877	376,732
	MSG NETWORKS INC 7980515		45,336	37,690
	MADISON SQUARE GARDEN SPORTS CORP 7980511		127,314	133,473
	MADISON SQUARE GARDEN SPORTS CORP 7980513		238,453	249,640
	MATCH GROUP INC 7980512		603,534	1,219,650
	MEDIAALPHA INC 7980514		22,088	21,293
	MEDIAALPHA INC 7980515		11,064	10,666
	MEREDITH CORP 7980514		51,370	27,917
	MEREDITH CORP 7980515		58,047	31,546
	NATIONAL CINEMEDIA INC 7980515		26,851	19,433
	NEW YORK TIMES CO 7980511		229,502	325,892
	NEW YORK TIMES CO 7980513		427,178	609,229

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NEWS CORP/NEW CL A 7980511		211,043	269,568
	NEWS CORP/NEW CL A 7980513		387,862	503,969
	NEWS CORP/NEW CL B 7980511		67,012	83,306
	NEWS CORP/NEW CL B 7980513		123,324	155,754
	NEWS CORP/NEW CL B 7980520		6,651,111	8,013,204
	NEXSTAR MEDIA GROUP INC 7980511		55,857	61,256
	NEXSTAR MEDIA GROUP INC 7980512		105,463	115,305
	NEXSTAR MEDIA GROUP INC 7980513		104,864	114,650
	NEXSTAR MEDIA GROUP INC 7980519		867,323	1,075,522
	OMNICOM GROUP 7980511		557,029	512,931
	OMNICOM GROUP 7980513		1,053,580	958,876
	OOMA INC 7980514		19,281	21,658
	ORBCOMM INC 7980514		3,524	5,209
	ORBCOMM INC 7980515		27,093	40,046
	PINTEREST INC CL A 7980511		75,914	174,042
	PINTEREST INC CL A 7980512		321,816	794,095
	PINTEREST INC CL A 7980513		130,386	325,348
	QORVO INC 7980511		516,567	733,583
	QORVO INC 7980513		946,243	1,371,561
	RINGCENTRAL INC 7980512		488,711	1,072,485
	RINGCENTRAL INC 7980526		5,287,636	7,200,430
	SAGA COMMUNICATIONS INC CL A 7980515		9,686	7,638
	SCHOLASTIC CORP 7980515		90,206	60,950
	EW SCRIPPS COMPANY CL A 7980515		63,585	71,909
	SHENANDOAH TELECOMMUNICATION 7980514		145,433	149,905
	SINCLAIR BROADCAST GROUP INC CL A 7980515		105,608	117,527
	SIRIUS XM HOLDINGS INC 7980511		117,036	115,584
	SIRIUS XM HOLDINGS INC 7980512		156,205	153,791
	SIRIUS XM HOLDINGS INC 7980513		219,482	216,090
	SPOK HOLDINGS INC 7980515		18,149	16,517
	T-MOBILE US INC 7980511		2,008,296	2,888,217
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980511		42,600	67,740
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980512		489,050	790,018
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980513		78,214	126,752
	TEGNA INC 7980515		268,373	255,955
	TELEPHONE AND DATA SYSTEMS INC 7980511		90,571	72,219
	TELEPHONE AND DATA SYSTEMS INC 7980513		171,863	135,004
	TRIBUNE PUBLISHING CO 7980515		16,637	17,933
	TRIPADVISOR INC 7980511		120,920	111,839
	TRIPADVISOR INC 7980513		229,356	209,087
	TWITTER INC 7980511		1,204,722	1,637,983
	TWITTER INC 7980513		2,232,125	3,054,006
	UNITED STATES CELLULAR CORP 7980511		18,316	17,217
	UNITED STATES CELLULAR CORP 7980513		34,388	32,225
	VERIZON COMMUNICATIONS INC 7980511		9,708,193	9,464,625
	VERIZON COMMUNICATIONS INC 7980517		4,097,757	5,076,059
	VERIZON COMMUNICATIONS INC 7980519		5,200,576	5,607,688
	VIACOMCBS INC CL A 7980511		15,478	15,771
	VIACOMCBS INC CL A 7980513		29,222	29,424
	VIACOMCBS INC CL B 7980511		758,187	781,901
	VIACOMCBS INC CL B 7980513		1,435,107	1,461,784
	VONAGE HOLDINGS CORP 7980514		87,925	121,463
	VONAGE HOLDINGS CORP 7980515		79,341	109,605
	WIDEOPENWEST INC 7980514		11,338	20,230
	WIDEOPENWEST INC 7980515		13,126	23,421
	WILEY JOHN & SONS INC CL A 7980511		69,524	76,161
	WILEY JOHN & SONS INC CL A 7980513		131,880	142,322
	WORLD WRESTLING ENTERTAINMENT, INC 7980512		100,535	79,715
	ZYNGA INC 7980511		40,561	59,921
	ZYNGA INC 7980512		173,659	260,489
	ZYNGA INC 7980513		74,690	112,034
	AES CORP 7980511		478,001	600,778
	AES CORP 7980513		884,226	1,123,206
	AES CORP 7980519		909,242	1,374,750
	ALLETE INC 7980515		323,675	269,501
	ALLETE INC 7980520		5,862,652	6,966,949
	ALLETE INC 7980521		3,513,159	4,063,016
	ALLIANT CORP 7980511		512,971	497,728
	ALLIANT CORP 7980513		953,154	930,580
	AMEREN CORP 7980511		745,641	743,443
	AMEREN CORP 7980513		1,388,512	1,389,936
	AMERICAN ELEC PWR INC 7980511		1,790,425	1,600,866
	AMERICAN STS WTR CO 7980514		215,964	210,940
	AMERICAN WATER WORKS CO INC 7980511		947,862	1,075,825
	AMERICAN WATER WORKS CO INC 7980513		1,727,537	1,993,422
	ARTESIAN RESOURCES CORP CL A 7980514		1,210	1,224
	ARTESIAN RESOURCES CORP CL A 7980515		23,328	23,583
	ATMOS ENERGY CORPORATION 7980511		491,614	461,595
	ATMOS ENERGY CORPORATION 7980513		931,717	875,570
	AVANGRID INC 7980511		113,256	99,581
	AVANGRID INC 7980513		211,804	186,163
	AVISTA CORP 7980515		264,856	230,685
	BLACK HILLS CORP 7980515		371,139	322,674
	CMS ENERGY CORP 7980511		688,438	674,099
	CMS ENERGY CORP 7980513		1,279,639	1,260,223

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			Cost	Current Value
	CADIZ INC 7980514		8,905	8,669
	CADIZ INC 7980515		7,975	7,764
	CALIFORNIA WTR SVC GROUP 7980514		162,128	177,326
	CALIFORNIA WTR SVC GROUP 7980515		15,746	17,236
	CENTERPOINT ENERGY INC 7980511		480,949	421,482
	CENTERPOINT ENERGY INC 7980513		900,907	788,021
	CHESAPEAKE UTILITIES CORP 7980514		108,219	125,632
	CHESAPEAKE UTILITIES CORP 7980515		7,304	8,549
	CLEARWAY ENERGY INC CL A 7980514		9,799	14,834
	CLEARWAY ENERGY INC CL A 7980515		45,755	69,265
	CLEARWAY ENERGY INC CL C 7980514		26,267	37,326
	CLEARWAY ENERGY INC CL C 7980515		127,811	179,319
	CONSOLIDATED EDISON INC 7980511		1,097,362	936,691
	CONSOLIDATED EDISON INC 7980513		2,034,049	1,731,661
	DTE ENERGY CO 7980511		914,823	902,198
	DTE ENERGY CO 7980513		1,683,269	1,667,202
	DOMINION ENERGY INC 7980511		2,530,457	2,381,058
	DUKE ENERGY CORP 7980511		2,600,609	2,619,898
	DUKE ENERGY CORP 7980519		3,209,299	3,520,482
	EDISON INTERNATIONAL 7980511		879,743	869,115
	EDISON INTERNATIONAL 7980513		1,625,302	1,604,360
	ENTERGY CORP 7980511		847,750	775,757
	ENTERGY CORP 7980513		1,563,450	1,431,406
	ESSENTIAL UTILITIES INC 7980511		370,907	408,917
	ESSENTIAL UTILITIES INC 7980513		689,242	764,585
	EVERGY INC 7980511		515,218	485,879
	EVERGY INC 7980513		965,208	908,421
	EVERSOURCE ENERGY 7980511		1,142,968	1,149,112
	EVERSOURCE ENERGY 7980513		2,099,976	2,127,021
	EVOQUA WATER TECHNOLOGIES CORP 7980514		117,872	177,232
	EXELON CORP 7980511		1,692,438	1,591,103
	FIRSTENERGY CORP 7980511		816,085	641,739
	FIRSTENERGY CORP 7980513		1,552,866	1,199,728
	GENIE ENERGY LTD CL B 7980514		7,642	6,878
	GLOBAL WATER RESOURCES INC 7980514		11,616	12,652
	GLOBAL WATER RESOURCES INC 7980515		741	807
	HAWAIIAN ELECTRIC INDS INC 7980511		165,654	146,373
	HAWAIIAN ELECTRIC INDS INC 7980513		311,445	273,635
	IDACORP INC 7980511		190,037	186,970
	IDACORP INC 7980513		356,065	349,549
	MDU RES GROUP INC 7980511		202,630	203,002
	MDU RES GROUP INC 7980513		380,227	379,507
	MGE ENERGY INC 7980514		50,925	49,511
	MGE ENERGY INC 7980515		160,267	155,817
	MIDDLESEX WATER CO 7980514		75,445	89,573
	NRG ENERGY INC 7980511		224,746	230,595
	NRG ENERGY INC 7980512		112,637	114,528
	NRG ENERGY INC 7980513		423,956	431,074
	NRG ENERGY INC 7980519		920,410	1,021,360
	NATIONAL FUEL GAS CO 7980511		151,351	138,156
	NATIONAL FUEL GAS CO 7980513		284,501	258,255
	NATIONAL FUEL GAS CO 7980519		967,317	935,708
	NEW JERSEY RESOURCES CORP 7980515		317,978	282,800
	NEXTERA ENERGY INC 7980511		4,403,190	5,876,901
	NEXTDECADE CORP 7980514		439	322
	NEXTDECADE CORP 7980515		4,517	3,313
	NISOURCE INC 7980511		375,433	339,535
	NISOURCE INC 7980513		703,422	634,796
	NORTHWEST NATURAL HOLDING CO 7980514		14,800	10,716
	NORTHWEST NATURAL HOLDING CO 7980515		144,000	104,259
	NORTHWESTERN CORP 7980515		279,386	247,526
	OGE ENERGY CORP 7980511		292,242	246,150
	OGE ENERGY CORP 7980513		550,605	460,186
	ONE GAS INC 7980514		37,455	33,241
	ONE GAS INC 7980515		335,102	297,791
	ORMAT TECHNOLOGIES INC 7980514		206,280	259,916
	OTTER TAIL CORPORATION 7980514		46,866	41,673
	OTTER TAIL CORPORATION 7980515		108,203	96,213
	PG & E CORP 7980511		576,237	639,896
	PG & E CORP 7980513		1,091,756	1,207,312
	PNM RES INC 7980515		319,045	321,948
	PPL CORPORATION 7980511		929,858	840,586
	PPL CORPORATION 7980513		1,723,745	1,551,536
	PPL CORPORATION 7980519		0	-
	PINNACLE WEST CAP CORP 7980511		375,735	347,862
	PINNACLE WEST CAP CORP 7980513		700,419	650,313
	PORTLAND GENERAL ELECTRIC CO 7980515		375,270	321,331
	PORTLAND GENERAL ELECTRIC CO 7980520		6,289,892	6,615,963
	PORTLAND GENERAL ELECTRIC CO 7980521		3,874,647	4,000,834
	PUBLIC SERVICE ENTERPRISE GROUP INC 7980511		1,134,506	1,139,474
	PUBLIC SERVICE ENTERPRISE GROUP INC 7980513		2,109,693	2,126,842
	PURE CYCLE CORP 7980514		17,786	15,789
	RGC RESOURCES INC 7980514		8,057	6,444
	RGC RESOURCES INC 7980515		9,633	7,705
	SJW GROUP 7980514		66,463	70,123

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SJW GROUP 7980515		68,501	72,273
	SEMPRA ENERGY 7980511		1,557,628	1,429,158
	SEMPRA ENERGY 7980519		3,217,236	3,115,175
	SOUTH JERSEY INDS INC 7980514		121,594	92,299
	SOUTH JERSEY INDS INC 7980515		99,479	75,511
	SOUTHERN COMPANY 7980511		2,426,833	2,527,722
	SOUTHWEST GAS HLDGS INC 7980514		25,000	20,169
	SOUTHWEST GAS HLDGS INC 7980515		322,517	260,739
	SPARK ENERGY INC CL A 7980514		8,531	8,297
	SPIRE INC 7980515		314,800	268,392
	SUNNOVA ENERGY INTERNATIONAL INC 7980514		9,413	21,031
	SUNNOVA ENERGY INTERNATIONAL INC 7980515		78,699	175,826
	UGI CORP 7980511		336,607	281,113
	UGI CORP 7980513		635,295	525,554
	UNITIL CORPORATION 7980515		65,082	54,806
	VISTRA CORP 7980511		393,290	370,866
	VISTRA CORP 7980513		738,512	693,369
	WEC ENERGY GROUP INC 7980511		1,135,768	1,124,607
	WEC ENERGY GROUP INC 7980513		2,083,268	2,082,363
	XCEL ENERGY INC 7980511		1,356,423	1,355,668
	XCEL ENERGY INC 7980513		2,494,284	2,515,792
	YORK WATER CO 7980514		39,993	43,851
	AMERICAN REALTY INVESTORS INC 7980515		862	992
	GRIFFIN INDUSTRIAL REALTY INC TICKER CHANGE: INDT US ON 2021/01/04 7980514		7,502	7,688
	GRIFFIN INDUSTRIAL REALTY INC TICKER CHANGE: INDT US ON 2021/01/04 7980515		4,513	4,625
			2,212,055,367	2,745,140,606
Foreign Stock				
	ADIENT PLC 7980515		170,052	255,239
	ALLEGION PLC 7980511		139,546	145,126
	ALLEGION PLC 7980512		242,199	251,963
	ALLEGION PLC 7980513		260,769	271,282
	ALKERMES PLC 7980511		130,802	121,715
	ALKERMES PLC 7980513		247,852	227,550
	AMCOR PLC 7980511		542,489	609,768
	AMCOR PLC 7980512		88,547	100,598
	AMCOR PLC 7980513		1,003,459	1,140,030
	AMDOCS LTD 7980511		333,218	363,729
	AMDOCS LTD 7980513		597,266	650,854
	AMDOCS LTD 7980517		2,705,917	3,129,573
	AMBARELLA INC 7980514		37,392	66,294
	AMBARELLA INC 7980515		99,903	177,121
	ARCH CAPITAL GROUP LTD 7980511		540,548	548,480
	ARCH CAPITAL GROUP LTD 7980513		1,012,285	1,025,362
	ARGO GROUP INTERNATIONAL 7980515		165,079	118,514
	ASSURED GUARANTY LTD 7980511		122,177	98,186
	ASSURED GUARANTY LTD 7980513		235,967	182,044
	ATHENE HOLDING LTD CL A 7980511		185,491	192,663
	ATHENE HOLDING LTD CL A 7980513		346,650	360,176
	AXIS CAPITAL HOLDINGS LTD 7980511		155,826	147,189
	AXIS CAPITAL HOLDINGS LTD 7980512		14,338	13,454
	AXIS CAPITAL HOLDINGS LTD 7980513		293,256	275,180
	AXALTA COATING SYSTEMS LTD 7980511		223,784	232,483
	AXALTA COATING SYSTEMS LTD 7980513		418,176	434,617
	AXALTA COATING SYSTEMS LTD 7980520		10,437,419	11,341,488
	AXALTA COATING SYSTEMS LTD 7980521		2,751,462	2,849,204
	BANK OF NT BUTTERFIELD & SON LTD 7980515		145,338	130,436
	BEYONDSRING INC 7980514		15,386	12,102
	BEYONDSRING INC 7980515		1,256	988
	BIOHAVEN PHARMACEUTICAL HOLDING CO 7980514		194,377	296,642
	ACCENTURE PLC CL A 7980517		2,263,608	6,637,085
	MIMECAST LTD ORD SHS 7980514		169,510	233,612
	BUNGE LIMITED 7980511		286,312	343,902
	BUNGE LIMITED 7980513		532,009	642,881
	CALEDONIA MINING CORP PLC 7980514		3,955	4,224
	CALEDONIA MINING CORP PLC 7980515		9,338	9,973
	CAMBium NETWORKS CORP 7980514		6,743	10,132
	CAPRI HOLDINGS LTD 7980511		172,291	230,412
	CAPRI HOLDINGS LTD 7980513		324,981	430,710
	CARDTRONICS PLC CL A 7980514		66,929	66,929
	CARDTRONICS PLC CL A 7980515		29,087	29,087
	CIMPRESS PLC 7980514		46,841	36,675
	CIMPRESS PLC 7980515		112,844	88,354
	CONSOLIDATED WATER CO INC 7980515		19,857	14,653
	CUSHMAN & WAKEFIELD PLC 7980514		47,974	40,516
	CUSHMAN & WAKEFIELD PLC 7980515		106,765	90,166
	EATON CORP PLC 7980511		1,395,212	1,860,368
	EATON CORP PLC 7980519		1,318,827	1,844,149
	ENDO INTERNATIONAL PLC 7980514		40,589	50,684
	ENDO INTERNATIONAL PLC 7980515		62,301	77,795
	ENSTAR GROUP LTD 7980515		192,878	205,710
	ENSTAR GROUP LTD 7980520		4,749,167	8,009,970
	ENSTAR GROUP LTD 7980521		3,651,791	4,521,922
	ESSENT GROUP LTD 7980515		431,584	398,261

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	EVEREST RE GROUP LTD 7980511		360,858	356,285
	EVEREST RE GROUP LTD 7980513		675,451	666,454
	FABRINET 7980514		160,520	204,915
	FRESH DEL MONTE PRODUCE INC 7980515		83,233	62,823
	FRONTLINE LTD 7980515		68,897	61,572
	GAN LTD 7980514		26,865	28,149
	GAN LTD 7980515		7,632	7,990
	EROS STX GLOBAL CORP 7980515		38,813	23,085
	GATES INDUSTRIAL CORP PLC 7980511		22,202	21,998
	GATES INDUSTRIAL CORP PLC 7980513		41,512	41,125
	GENPACT LIMITED 7980511		174,623	183,308
	GENPACT LIMITED 7980512		103,687	109,066
	GENPACT LIMITED 7980513		325,766	342,668
	GREENLIGHT CAPITAL RE LTD CL A 7980515		23,171	16,162
	HELEN OF TROY LIMITED 7980514		298,566	404,386
	HERBALIFE NUTRITION LTD 7980511		145,789	144,631
	HERBALIFE NUTRITION LTD 7980512		21,132	20,902
	HERBALIFE NUTRITION LTD 7980513		273,360	270,377
	HERBALIFE NUTRITION LTD 7980519		347,949	401,218
	HORIZON THERAPEUTICS PLC 7980511		24,674	40,818
	HORIZON THERAPEUTICS PLC 7980512		272,586	477,596
	HORIZON THERAPEUTICS PLC 7980513		43,545	76,295
	IBEX LTD 7980514		2,366	2,487
	IBEX LTD 7980515		4,412	4,638
	ICON PLC 7980526		4,105,059	5,459,440
	ICHOH HOLDINGS LTD 7980514		44,547	48,322
	IHS MARKIT LTD 7980511		510,873	627,642
	IHS MARKIT LTD 7980512		556,195	695,464
	IHS MARKIT LTD 7980513		936,807	1,173,359
	INTERNATIONAL GAME TECHNOLOGY PLC 7980515		116,639	140,331
	INVESCO LTD 7980511		235,750	254,077
	INVESCO LTD 7980513		442,605	475,037
	JAMES RIVER GROUP HOLDINGS LTD 7980514		79,851	93,090
	JAMES RIVER GROUP HOLDINGS LTD 7980515		13,196	15,384
	JAZZ PHARMACEUTICALS PLC 7980511		311,130	345,120
	JAZZ PHARMACEUTICALS PLC 7980513		581,713	644,850
	JOHNSON CONTROLS INTERNATIONAL PLC 7980511		1,158,002	1,314,444
	JOHNSON CONTROLS INTERNATIONAL PLC 7980513		2,121,701	2,421,608
	KINIKSA PHARMACEUTICALS LTD CL A 7980514		28,191	31,488
	KINIKSA PHARMACEUTICALS LTD CL A 7980515		2,832	3,163
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980511		145,128	164,928
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980513		271,222	308,240
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980519		899,431	1,112,490
	LINDE PLC 7980511		4,054,518	5,382,982
	LIVANOVA PLC 7980514		192,178	164,267
	LIVANOVA PLC 7980515		93,339	79,783
	LUXFER HOLDINGS PLC 7980514		2,083	1,773
	LUXFER HOLDINGS PLC 7980515		42,515	36,190
	MARVELL TECHNOLOGY GROUP LTD 7980511		847,438	1,228,766
	MARVELL TECHNOLOGY GROUP LTD 7980513		1,557,179	2,298,654
	MEDTRONIC PLC 7980511		5,648,112	6,113,888
	MEDTRONIC PLC 7980517		3,512,553	5,218,938
	MEIRAGTX HOLDINGS PLC 7980514		26,960	20,409
	MEIRAGTX HOLDINGS PLC 7980515		3,240	2,453
	OSMOTICA PHARMACEUTICALS PLC 7980514		4,157	2,736
	OSMOTICA PHARMACEUTICALS PLC 7980515		1,984	1,306
	APTIV PLC 7980511		966,372	1,350,065
	APTIV PLC 7980513		1,797,893	2,527,235
	APTIV PLC 7980522		2,037,278	4,041,596
	ALPHA & OMEGA SEMICONDUCTOR 7980515		23,846	40,732
	NABORS INDUSTRIES LTD 7980515		63,560	33,948
	NATIONAL ENERGY SERVICES REUNITED CO 7980515		12,911	17,209
	NIELSEN HLDGS PLC 7980511		250,229	287,505
	NIELSEN HLDGS PLC 7980513		472,843	537,486
	NORDIC AMERICAN TANKERS LIMITED 7980515		47,803	35,701
	NORWEGIAN CRUISE LINE HOLDINGS 7980511		385,187	310,755
	NORWEGIAN CRUISE LINE HOLDINGS 7980513		731,835	577,642
	NOVOCURE LTD 7980512		294,908	632,634
	NVENT ELECTRIC PLC 7980511		133,687	139,903
	NVENT ELECTRIC PLC 7980513		251,642	261,523
	PANGAEA LOGISTICS SOLUTIONS LTD 7980515		2,821	2,457
	PENTAIR PLC 7980511		298,581	338,820
	PENTAIR PLC 7980513		553,313	633,364
	SAPIENS INTERNATIONAL CORP 7980514		58,753	64,526
	PROTHENA CORP PLC 7980515		30,908	30,986
	QUOTIENT LTD 7980514		38,753	27,160
	RENAISSANCERE HOLDINGS LTD 7980511		231,119	214,737
	RENAISSANCERE HOLDINGS LTD 7980512		110,325	102,477
	RENAISSANCERE HOLDINGS LTD 7980513		432,375	401,616
	ROYALTY PHARMA PLC 7980511		95,783	113,764
	ROYALTY PHARMA PLC 7980512		69,742	83,283
	ROYALTY PHARMA PLC 7980513		181,541	211,912
	SFL CORP LTD 7980515		93,655	49,342
	SENSATA TECHNOLOGIES HOLDING PLC 7980511		290,621	314,647
	SENSATA TECHNOLOGIES HOLDING PLC 7980513		545,110	588,156

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SENSATA TECHNOLOGIES HOLDING PLC 7980520		8,003,485	10,809,854
	SIGNET JEWELERS LTD 7980515		112,571	118,434
	SMART GLOBAL HOLDINGS INC 7980514		28,945	36,501
	SMART GLOBAL HOLDINGS INC 7980515		1,880	2,371
	STERIS PLC 7980511		508,055	583,404
	STERIS PLC 7980512		26,280	30,516
	STERIS PLC 7980513		939,389	1,090,803
	STERIS PLC 7980526		3,994,851	5,599,012
	STONECO LTD CL A 7980512		342,595	609,427
	STRONGBRIDGE BIOPHARMA PLC 7980514		5,331	5,783
	STRONGBRIDGE BIOPHARMA PLC 7980515		500	542
	TEXTAINER GROUP HOLDINGS LTD 7980515		48,539	79,098
	THERAVANCE BIOPHARMA, INC 7980514		67,145	50,947
	THERAVANCE BIOPHARMA, INC 7980515		12,647	9,596
	THIRD POINT REINSURANCE LTD 7980515		63,805	64,346
	TRANE TECHNOLOGIES PLC 7980511		1,050,779	1,341,424
	TRANE TECHNOLOGIES PLC 7980513		1,910,321	2,487,462
	TRANE TECHNOLOGIES PLC 7980519		2,905,886	3,404,002
	TRANE TECHNOLOGIES PLC 7980526		3,958,850	6,115,591
	LIBERTY LATIN AMERICA LTD CL A 7980515		60,341	43,106
	LIBERTY LATIN AMERICA LTD CL C 7980515		180,083	143,471
	TRITON INTERNATIONAL LTD OF BERMUDA 7980515		189,956	244,830
	TRONOX HOLDINGS PLC CL A 7980514		21,521	33,085
	TRONOX HOLDINGS PLC CL A 7980515		46,494	71,477
	GOLAR LNG LTD 7980515		112,279	73,630
	WATFORD HOLDINGS LTD 7980515		42,966	49,720
	WHITE MOUNTAINS INSURANCE GROUP LTD 7980511		116,552	117,077
	WHITE MOUNTAINS INSURANCE GROUP LTD 7980513		218,700	218,144
	WILLIS TOWERS WATSON PLC 7980511		1,002,083	1,048,554
	WILLIS TOWERS WATSON PLC 7980513		1,851,828	1,938,888
	PERRIGO CO PLC 7980511		273,283	236,211
	PERRIGO CO PLC 7980513		514,389	441,610
	CHUBB LTD 7980511		2,615,435	2,694,524
	CHUBB LTD 7980517		5,209,611	6,531,595
	GARMIN LTD 7980511		547,667	692,113
	GARMIN LTD 7980513		1,007,231	1,293,884
	TRANSOCEAN LTD 7980515		247,376	112,488
	ALTISOURCE PORTFOLIO SOLUTIONS SA 7980514		377	258
	ALTISOURCE PORTFOLIO SOLUTIONS SA 7980515		6,790	4,637
	ARDAGH GROUP SA 7980511		11,575	12,288
	ARDAGH GROUP SA 7980513		21,504	22,958
	GLOBANT SA 7980512		211,375	302,913
	ORION ENGINEERED CARBONS SA 7980514		46,670	41,684
	ORION ENGINEERED CARBONS SA 7980515		43,005	38,411
	SPOTIFY TECHNOLOGY SA 7980512		774,264	1,490,859
	TRINSEO SA 7980514		33,726	44,399
	TRINSEO SA 7980515		85,386	112,406
	CAESARSTONE LTD 7980515		27,244	24,053
	JFROG LTD 7980511		6,064	5,529
	JFROG LTD 7980512		27,908	25,446
	JFROG LTD 7980513		8,820	8,042
	UROGEN PHARMA LTD 7980514		28,504	15,443
	UROGEN PHARMA LTD 7980515		21,087	11,425
	AFFIMED NV 7980514		26,228	34,303
	ELASTIC NV 7980512		189,856	344,428
	CENTOGENE NV 7980514		6,640	6,640
	CORE LABORATORIES NV 7980520		6,397,768	4,525,840
	FRANK'S INTERNATIONAL NV 7980515		54,608	35,625
	LYONDELLBASELL INDUSTRIES NV 7980511		840,290	909,267
	LYONDELLBASELL INDUSTRIES NV 7980513		1,591,058	1,707,809
	NXP SEMICONDUCTORS 7980522		4,113,089	7,761,914
	NXP SEMICONDUCTORS 7980526		2,359,946	3,566,594
	QIAGEN NV 7980511		396,167	459,531
	QIAGEN NV 7980513		739,485	859,130
	WRIGHT MEDICAL GROUP NV ESCROW CUSIP/TICKER WMGI ACQUIRED BY SYK US ON 2020/11/12 798051		0	-
	BANCO LATINOAMERICANO DE COMERCIO 7980515		50,330	41,111
	COPA HOLDINGS SA 7980511		94,271	93,603
	COPA HOLDINGS SA 7980513		177,712	174,926
	NYMOX PHARMACEUTICAL CORP 7980514		5,707	6,552
	NYMOX PHARMACEUTICAL CORP 7980515		968	1,111
	ONESPAWORLD HOLDINGS LTD 7980515		54,439	38,441
	ROYAL CARIBBEAN CRUISES LTD 7980511		672,485	531,643
	ROYAL CARIBBEAN CRUISES LTD 7980513		1,257,041	969,103
	ARDMORE SHIPPING CORP 7980514		2,274	1,089
	ARDMORE SHIPPING CORP 7980515		16,583	7,940
	COSTAMARE INC 7980515		36,260	34,470
	DHT HOLDINGS INC 7980515		63,153	48,932
	DIAMOND S SHIPPING INC 7980515		24,235	15,285
	DORIAN LPG LIMITED 7980514		4,373	4,864
	DORIAN LPG LIMITED 7980515		29,625	32,950
	EAGLE BULK SHIPPING INC 7980515		11,416	10,051
	GENCO SHIPPING & TRADING LTD 7980515		13,412	10,569
	INTERNATIONAL SEAWAYS INC 7980515		47,917	32,905
	MAXEON SOLAR TECHNOLOGIES LTD 7980514		8,357	13,618
	MAXEON SOLAR TECHNOLOGIES LTD 7980515		4,265	6,951

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SAFE BULKERS INC 7980515		4,745	5,659
	SCORPIO TANKERS INC 7980515		99,637	47,143
	SCORPIO BULKERS INC 7980515		26,018	12,698
	WAVE LIFE SCIENCES LTD 7980514		40,876	18,557
	ASCENDIS PHARMA A/S SPONSORED AMERICAN DEPOSITORY RECEIPT 7980526		5,515,800	7,671,880
	ATLANTIC PWR CORP 7980514		1,166	1,004
	ATLANTIC PWR CORP 7980515		16,455	14,162
	BROOKFIELD INFRASTRUCTURE-A 7980514		53,569	81,554
	BROOKFIELD INFRASTRUCTURE-A 7980515		63,447	96,593
	BROOKFIELD RENEWABLE CORP CL A 7980514		20,124	36,798
	BROOKFIELD RENEWABLE CORP CL A 7980515		257,064	462,809
	CANADA GOOSE HOLDINGS INC 7980523		985,915	1,322,741
	CARNIVAL CORP 7980511		556,979	406,970
	CARNIVAL CORP 7980513		1,053,043	736,960
	ENDAVA PLC SPONS AMERICAN DEPOSITORY RECEIPT RPSTG 1 SHS 1643377D LN 7980523		2,681,965	2,954,722
	ENERGY FUELS INC 7980515		18,404	44,547
	FENNEC PHARMACEUTICALS INC 7980514		11,579	11,533
	IMAX CORP 7980515		82,666	74,819
	LIGHTSPEED POS INC 7980526		2,770,015	4,447,944
	LIONS GATE ENTERTAINMENT CL A 7980511		21,374	26,106
	LIONS GATE ENTERTAINMENT CL A 7980513		39,992	48,789
	LIONS GATE ENTERTAINMENT CL B 7980511		43,142	45,932
	LIONS GATE ENTERTAINMENT CL B 7980513		81,396	85,863
	MASONITE INTERNATIONAL CORP 7980514		128,417	172,390
	NICE LTD SPONSORED AMERICAN DEPOSITORY RECEIPT 7980526		3,663,306	7,780,338
	NOVAGOLD RESOURCES INC 7980514		134,367	154,082
	NOVAGOLD RESOURCES INC 7980515		11,363	13,113
	NOVANTA INC 7980514		268,602	291,058
	NOVANTA INC 7980523		2,313,800	4,015,579
	PRIMO WATER CORP 7980515		180,654	204,671
	RESTAURANT BRANDS INTERNATIONAL INC 7980517		4,942,970	4,839,973
	SCHLUMBERGER LTD 7980511		2,022,739	1,173,232
	SCHLUMBERGER LTD 7980519		3,140,452	3,012,540
	TFI INTERNATIONAL INC 7980523		2,973,456	4,027,315
	VBI VACCINES INC 7980514		30,253	27,825
	VBI VACCINES INC 7980515		8,052	7,406
	VIEMED HEALTHCARE INC 7980514		25,831	19,633
	WNS HOLDINGS LTD SPONSORED AMERICAN DEPOSITORY RECEIPT 7980523		5,217,293	6,742,583
	WASTE CONNECTIONS INC 7980526		2,289,475	2,540,659
	XBIOTECH INC 7980515		20,033	18,717
			183,198,090	232,037,334
Equity ETF/Closed-End Funds				
	ISHARES	ISHARES RUSSELL MIDCAP VALUE ETF 7980510	228,872,896	276,875,292
	ISHARES	ISHARES RUSSELL 2000 VALUE ETF 7980510	48,391,342	53,259,015
	ISHARES	ISHARES RUSSELL 2000 VALUE ETF 7980521	3,380,977	4,584,900
	ISHARES	ISHARES RUSSELL 2000 GROWTH ETF 7980510	34,618,306	52,717,249
	ISHARES	ISHARES MSCI EAFE VALUE ETF 7980510	19,124,069	22,176,118
			334,387,590	409,612,574
Collective Investment Trusts				
	TS&W	TS&W INTERNATIONAL LARGE CAP EQUITY TR CL J 7980510	135,200,798	173,036,208
*	Invesco	TRUIST INTL DEVELOPED GROWTH INDEX TR FD #304 7980510	252,833,863	261,152,097
*	Invesco	TRUIST INTL DEVELOPED VALUE INDEX TR FD #305 7980510	224,147,114	227,666,223
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR EMERGING MKT NON-LENDING UNITARY FD #201 7980510	138,543,972	171,684,312
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR S&P 500 NON-LENDING UNITARY FD-451 7980510	1,158,824,233	1,711,984,647
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR MSCI EAFE NON-LENDING UNITARY FD-371 7980510	510,101,166	710,061,260
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR RUSSELL 1000 GROWTH CIT NON-LENDING UNITARY FD #640 79	1,048,599,390	1,344,240,708
	Genesis	GENESIS EMERGING MARKETS FD GROUP TR EMPLOYEE BENEFIT PLAN CATEGORY B 7980510	82,327,515	199,541,272
			3,550,578,051	4,799,366,727
Hedge Funds				
		COLLINS CAPITAL LOW VOLATILITY INSTL FD LTD 7980510	1	112,337
		COLLINS CAPITAL LOW VOLATILITY II OFFSHORE LTD 7980510	1	248,354
		CITY OF LONDON EMERGING FREE MARKETS COUNTRY FD 7980510	95,000,000	119,693,934
		DRZ EMERGING MARKETS LP 7980510	50,000,000	57,893,935
			145,000,002	177,948,560
Private Equity				
		NB CROSSROADS FUND XVIII 7980510	0	463,428
		CARLYLE US GROWTH FUND III 7980510	123,796	122,409
		CARLYLE PARTNERS V LP 7980510	361,718	946,220
		ADAMS STREET 2015 GLOBAL FUND LP 7980510	5,811,325	10,106,504
		PATHWAY PRIVATE EQUITY FD 7980510	6,887,065	12,202,679
		FIVE POINTS SMALL BUYOUT STRAT III LP 7980510	7,743,394	8,793,984
		GWL US PROPERTY FUND LP 7980510	17,832,667	22,448,742
		VENTURE INVT ASSOCIATES VIII LP 7980510	8,210,451	12,357,297
		PRIVATE MARKETS VII OFFSHORE INVESTORS LP 7980510	9,822,609	11,010,654
		ADAMS STREET 2017 GLOBAL FD LP 7980510	5,663,396	6,916,550
		HIPEP VIII PARTNERSHIP FEEDER FUND LP 7980510	4,328,058	5,298,928
		FIVE POINTS SMALL BUYOUT STRAT IV-A LP 7980510	4,006,063	4,050,510

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ADAMS STREET CO-INVESTMENT FD IV-A LP 7980510		8,394,247	9,885,247
	HARBOURVEST PARTNERS XI LP 7980510		5,065,648	5,982,174
	INVESCO STRATEGIC OPPORTUNITIES III 7980510		1,622,768	3,547,298
	TRUEBRIDGE DIRECT FUND II LP 7980510		5,250,000	6,756,663
	TRUEBRIDGE CAPITAL PARTNERS FD VI LP 7980510		750,000	732,190
	PEG GLOBAL PRIVATE EQUITY IX LP 7980510		1,104,972	1,104,972
	ADAMS STREET 2020 GLOBAL FUND LP 7980510		500,000	500,000
	SSC PARTNERS II GP LLC 7980510		689,814	689,814
	TWIN BRIDGE NARROW GATE FUND, L.P. 7980510		1,044,761	1,044,761
			95,212,752	124,961,024
Managed Real Estate				
	BLACKSTONE REAL ESTATE PARTNERS VI 7980510		1	385,151
	INVESCO US VALUE-ADD FD IV 7980510		2,204,174	4,778,365
	INVESCO CORE REAL ESTATE 7980510		21,825,316	25,444,663
	CARLYLE PROPERTY INVESTORS 7980510		28,859,899	31,642,539
	CLARION LION INDUSTRIAL TRUST 7980510		34,843,667	40,577,896
	NEUBERGER BERMAN REAL ESTATE SECONDARY OPPORTUNITIES FD LP 7980510		4,615,380	4,909,100
	AMERICAN STRATEGIC VALUE REALTY FD 7980510		9,809,892	12,137,245
	AMERICAN CORE REALTY FD LLC 7980510		33,929,118	35,193,791
			136,087,447	155,068,750
Real Estate Investment Trusts				
	AGNC INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980511		342,294	335,131
	AGNC INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980513		611,717	594,937
	ACADIA REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		155,821	100,550
	AGREE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980515		306,631	304,803
	ALEXANDER & BALDWIN INC REAL ESTATE INVESTMENT TRUST 7980515		111,893	103,406
	ALEXANDER'S INC REAL ESTATE INVESTMENT TRUST 7980514		46,425	40,216
	ALEXANDER'S INC REAL ESTATE INVESTMENT TRUST 7980515		3,522	3,051
	ALEXANDRIA REAL ESTATE EQUITIES INC REAL ESTATE INVESTMENT TRUST 7980511		817,815	925,675
	ALEXANDRIA REAL ESTATE EQUITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,493,650	1,699,328
	ALPINE INCOME PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		8,696	8,409
	AMERICAN ASSETS TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		163,033	121,007
	AMERICAN CAMPUS COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		222,051	226,339
	AMERICAN CAMPUS COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		415,803	423,124
	AMERICAN FINANCE TRUST INC CL A REAL ESTATE INVESTMENT TRUST 7980515		101,068	68,081
	AMERICAN HOMES 4 RENT REAL ESTATE INVESTMENT TRUST 7980511		285,676	317,340
	AMERICAN HOMES 4 RENT REAL ESTATE INVESTMENT TRUST 7980513		543,938	606,810
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		251,190	264,744
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980512		25,764	27,176
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		469,201	494,921
	ANNALY CAPITAL MANAGEMENT INC REAL ESTATE INVESTMENT TRUST 7980511		460,234	458,683
	ANNALY CAPITAL MANAGEMENT INC REAL ESTATE INVESTMENT TRUST 7980513		868,703	857,540
	ANWORTH MTG ASSET CORP REAL ESTATE INVESTMENT TRUST 7980515		25,744	22,290
	APARTMENT INVT & MGMT CO CL A REAL ESTATE INVESTMENT TRUST 7980511		286,811	29,652
	APARTMENT INVT & MGMT CO CL A REAL ESTATE INVESTMENT TRUST 7980513		552,211	56,184
	APARTMENT INCOME REIT CORP REAL ESTATE INVESTMENT TRUST 7980511		212,790	215,711
	APARTMENT INCOME REIT CORP REAL ESTATE INVESTMENT TRUST 7980513		403,187	408,721
	APOLLO COMMERCIAL REAL ESTATE REAL ESTATE INVESTMENT TRUST 7980515		199,991	131,638
	APPLE HOSPITALITY REIT INC REAL ESTATE INVESTMENT TRUST 7980511		109,915	104,610
	APPLE HOSPITALITY REIT INC REAL ESTATE INVESTMENT TRUST 7980513		207,238	195,574
	ARBOR REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		98,959	136,851
	ARES COMMERCIAL REAL ESTATE CORP REAL ESTATE INVESTMENT TRUST 7980515		39,758	30,728
	ARLINGTON ASSET INVESTMENT CORP CL A REAL ESTATE INVESTMENT TRUST 7980515		15,930	10,036
	ARMADA HOFFLER PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		77,055	54,170
	ARMOUR RESIDENTIAL REIT INC REAL ESTATE INVESTMENT TRUST 7980515		88,514	57,953
	AVALONBAY COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		997,473	873,381
	AVALONBAY COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,853,153	1,612,963
	BRT REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		14,225	13,422
	BLACKSTONE MTG TR INC REAL ESTATE INVESTMENT TRUST 7980515		371,590	316,567
	BLUEROCK RESIDENTIAL GROWTH REAL ESTATE INVESTMENT TRUST 7980514		6,704	7,729
	BLUEROCK RESIDENTIAL GROWTH REAL ESTATE INVESTMENT TRUST 7980515		14,034	16,180
	BOSTON PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		664,729	568,598
	BOSTON PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,259,664	1,063,084
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		83,281	77,570
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		158,179	145,028
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980519		988,868	962,924
	BRIXMOR PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		188,187	189,547
	BRIXMOR PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		354,550	354,336
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980511		3,015	2,600
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980512		26,033	22,276
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980513		5,640	4,826
	CIM COMMERCIAL TRUST CORP REAL ESTATE INVESTMENT TRUST 7980514		6,911	11,606
	CAMDEN PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		366,600	364,408
	CAMDEN PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		685,719	681,354
	CAPSTEAD MTG CORP REAL ESTATE INVESTMENT TRUST 7980515		59,360	46,480
	CARETRUST REIT INC REAL ESTATE INVESTMENT TRUST 7980514		19,291	21,182
	CARETRUST REIT INC REAL ESTATE INVESTMENT TRUST 7980515		138,774	152,377
	CATCHMARK TIMBER TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		3,861	3,435
	CATCHMARK TIMBER TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		38,545	34,295
	CENTERSPACE REAL ESTATE INVESTMENT TRUST 7980515		74,386	76,221
	CHATHAM LODGING REAL ESTATE INVESTMENT TRUST 7980515		61,229	42,012
	CHERRY HILL MORTGAGE INVT CORP REAL ESTATE INVESTMENT TRUST 7980515		18,131	11,654

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	CHIMERA INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980515		279,371	164,195
	CITY OFFICE REIT INC REAL ESTATE INVESTMENT TRUST 7980515		42,290	35,104
	CLIPPER REALTY INC REAL ESTATE INVESTMENT TRUST 7980514		8,514	6,169
	CLIPPER REALTY INC REAL ESTATE INVESTMENT TRUST 7980515		2,267	1,643
	COLONY CREDIT REAL ESTATE CL A REAL ESTATE INVESTMENT TRUST 7980515		88,964	52,913
	COLONY CAPITAL INC CL A REAL ESTATE INVESTMENT TRUST 7980515		180,910	192,944
	COLUMBIA PPTY TR INC REAL ESTATE INVESTMENT TRUST 7980515		175,037	136,861
	COMMUNITY HEALTHCARE TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		68,920	73,774
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980511		58,234	63,392
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980512		111,766	122,524
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980513		108,223	118,640
	COREENERGY INFRASTRUCTURE TRUST REAL ESTATE INVESTMENT TRUST 7980515		41,459	7,884
	CORECIVIC INC REAL ESTATE INVESTMENT TRUST 7980515		151,358	65,742
	COREPOINT LODGING INC REAL ESTATE INVESTMENT TRUST 7980515		29,547	22,663
	CORPORATE OFFICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980511		115,370	113,187
	CORPORATE OFFICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980513		216,915	211,561
	COUSINS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		194,027	191,687
	COUSINS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		365,089	358,350
	CROWN CASTLE INTERNATIONAL CORP REAL ESTATE INVESTMENT TRUST 7980511		144,607	171,607
	CROWN CASTLE INTERNATIONAL CORP REAL ESTATE INVESTMENT TRUST 7980517		1,655,019	2,871,947
	CUBESMART REAL ESTATE INVESTMENT TRUST 7980511		243,727	251,033
	CUBESMART REAL ESTATE INVESTMENT TRUST 7980513		454,431	469,229
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980511		326,414	340,879
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980513		588,821	616,728
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980519		33,596	36,575
	DIAMONDROCK HOSPITALITY CO REAL ESTATE INVT TR 7980515		153,994	137,346
	DIGITAL REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		1,374,016	1,511,730
	DIGITAL REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980519		0	-
	DIVERSIFIED HEALTHCARE TRUST REAL ESTATE INVESTMENT TRUST 7980515		150,467	82,000
	DOUGLAS EMMETT INC REAL ESTATE INVESTMENT TRUST 7980511		217,975	187,686
	DOUGLAS EMMETT INC REAL ESTATE INVESTMENT TRUST 7980513		410,980	350,860
	DUKE REALTY CORPORATION REAL ESTATE INVESTMENT TRUST 7980511		516,689	569,413
	DUKE REALTY CORPORATION REAL ESTATE INVESTMENT TRUST 7980513		957,759	1,064,561
	DYNEX CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980515		30,155	33,072
	EPR PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		145,156	92,983
	EPR PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		280,342	173,810
	EASTERLY GOVERNMENT PROPERTIES REAL ESTATE INVESTMENT TRUST 7980514		126,382	131,370
	EASTGROUP PPTYS INC REAL ESTATE INVESTMENT TRUST 7980514		341,376	368,896
	EASTGROUP PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		21,066	22,780
	ELLINGTON FINANCIAL INC REAL ESTATE INVESTMENT TRUST 7980515		57,070	51,391
	ELLINGTON RESIDENTIAL MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		8,550	9,858
	EMPIRE STATE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		60,160	51,884
	EMPIRE STATE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		115,332	97,012
	EQUITY COMMONWEALTH REAL ESTATE INVESTMENT TRUST 7980511		133,907	123,060
	EQUITY COMMONWEALTH REAL ESTATE INVESTMENT TRUST 7980513		252,092	230,080
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		257,214	251,349
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980512		167,557	163,279
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		482,188	469,878
	EQUITY RESIDENTIAL PPTYS TR REAL ESTATE INVESTMENT TRUST 7980511		968,826	842,843
	EQUITY RESIDENTIAL PPTYS TR REAL ESTATE INVESTMENT TRUST 7980513		1,835,311	1,586,926
	ESSENTIAL PROPERTIES REALTY REAL ESTATE INVESTMENT TRUST 7980515		189,145	184,101
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		655,341	598,773
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		1,229,647	1,119,198
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980526		5,003,348	5,859,526
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		153,777	167,302
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980512		338,902	371,795
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980513		284,936	312,590
	FARMLAND PARTNERS INC REAL ESTATE INVESTMENT TRUST 7980515		12,959	18,575
	FEDERAL REALTY INVESTMENT TRUST REAL ESTATE INVESTMENT TRUST 7980511		309,603	247,614
	FEDERAL REALTY INVESTMENT TRUST REAL ESTATE INVESTMENT TRUST 7980513		585,508	462,968
	FIRST INDUSTRIAL REALTY TR REAL ESTATE INVESTMENT TRUST 7980511		200,330	205,552
	FIRST INDUSTRIAL REALTY TR REAL ESTATE INVESTMENT TRUST 7980513		373,455	384,310
	FOUR CORNERS PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		145,472	157,394
	FRANKLIN STREET PPTYS CORP REAL ESTATE INVESTMENT TRUST 7980515		58,317	38,093
	FRONT YARD RESIDENTIAL CORP REAL ESTATE INVESTMENT TRUST ACQD BY MULTIPLE ACQUIRERS 01/1:		46,149	68,089
	THE GEO GROUP INC REAL ESTATE INVESTMENT TRUST 7980515		149,787	87,138
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		334,545	360,739
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		636,879	688,025
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		835,189	1,038,970
	GETTY REALTY CORP NEW REAL ESTATE INVESTMENT TRUST 7980515		88,908	78,985
	GLADSTONE COMMERCIAL CORP REAL ESTATE INVESTMENT TRUST 7980514		10,747	9,432
	GLADSTONE COMMERCIAL CORP REAL ESTATE INVESTMENT TRUST 7980515		45,450	39,888
	GLADSTONE LAND CORP REAL ESTATE INVESTMENT TRUST 7980514		8,531	9,765
	GLADSTONE LAND CORP REAL ESTATE INVESTMENT TRUST 7980515		11,115	12,722
	GLOBAL NET LEASE INC REAL ESTATE INVESTMENT TRUST 7980515		143,911	128,739
	GLOBAL MEDICAL REIT INC REAL ESTATE INVESTMENT TRUST 7980515		44,485	46,219
	GRANITE POINT MORTGAGE TRUST REAL ESTATE INVESTMENT TRUST 7980515		76,674	45,784
	GREAT AJAX CORP REAL ESTATE INVESTMENT TRUST 7980515		21,960	18,159
	HANNON ARMSTRONG SUSTAINABLE REAL ESTATE INVESTMENT TRUST 7980514		8,960	17,316
	HANNON ARMSTRONG SUSTAINABLE REAL ESTATE INVESTMENT TRUST 7980515		192,594	369,353
	HEALTHCARE RLTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		359,058	334,154
	HEALTHCARE TRUST OF AMER CL A REAL ESTATE INVESTMENT TRUST 7980511		232,891	231,419
	HEALTHCARE TRUST OF AMER CL A REAL ESTATE INVESTMENT TRUST 7980513		435,010	432,653
	HEALTHPEAK PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		626,273	630,477
	HEALTHPEAK PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,173,659	1,178,728

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	HERSHA HOSPITALITY TRUST REAL ESTATE INVESTMENT TRUST 7980515		36,928	22,534
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		163,351	157,569
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		308,428	294,530
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		143,746	108,983
	HOST HOTELS & RESORTS, INC REAL ESTATE INVESTMENT TRUST 7980511		411,366	395,464
	HOST HOTELS & RESORTS, INC REAL ESTATE INVESTMENT TRUST 7980513		778,239	739,327
	HUDSON PAC PPTYS INC REAL ESTATE INVESTMENT TRUST 7980511		169,669	139,460
	HUDSON PAC PPTYS INC REAL ESTATE INVESTMENT TRUST 7980513		320,953	260,713
	ISTAR INC REAL ESTATE INVESTMENT TRUST 7980515		74,045	89,323
	INDEPENDENCE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		100,308	106,325
	INDUSTRIAL LOGISTICS PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		115,785	125,952
	INNOVATIVE INDUSTRIAL PROP CL A REAL ESTATE INVESTMENT TRUST 7980514		60,859	116,837
	INNOVATIVE INDUSTRIAL PROP CL A REAL ESTATE INVESTMENT TRUST 7980515		103,265	194,850
	INVESCO MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		184,077	51,805
	INVITATION HOMES INC REAL ESTATE INVESTMENT TRUST 7980511		612,188	644,431
	INVITATION HOMES INC REAL ESTATE INVESTMENT TRUST 7980513		1,141,961	1,204,840
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980511		140,593	134,930
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980512		188,040	178,590
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980513		265,671	252,319
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980519		520,747	518,848
	JBG SMITH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		160,651	147,219
	JBG SMITH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		304,021	275,239
	KKR REAL ESTATE FINANCE TRUST REAL ESTATE INVESTMENT TRUST 7980515		47,217	42,972
	KILROY RLTY CORP REAL ESTATE INVESTMENT TRUST 7980511		296,596	254,971
	KILROY RLTY CORP REAL ESTATE INVESTMENT TRUST 7980513		558,626	476,592
	KIMCO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980511		251,914	239,680
	KIMCO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980513		474,663	448,094
	KITE REALTY GROUP TRUST REAL ESTATE INVESTMENT TRUST 7980515		109,967	103,792
	LTC PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980514		45,592	41,361
	LTC PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		87,195	79,104
	LADDER CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		136,668	86,289
	LAMAR ADVERTISING CO REAL ESTATE INVESTMENT TRUST 7980511		254,982	276,540
	LAMAR ADVERTISING CO REAL ESTATE INVESTMENT TRUST 7980513		477,735	516,796
	LEXINGTON REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		238,463	242,550
	LIFE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		194,788	215,260
	LIFE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980513		362,484	402,464
	MFA FINANCIAL INC REAL ESTATE INVESTMENT TRUST 7980515		247,532	147,233
	MACERICH CO COM REAL ESTATE INVESTMENT TRUST 7980515		306,955	133,247
	MACK CALI RLTY CORP REAL ESTATE INVESTMENT TRUST 7980515		134,088	90,310
	MEDICAL PROPERTIES TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		395,687	449,266
	MEDICAL PROPERTIES TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		718,721	819,086
	MID-AMER APARTMENT COMM REAL ESTATE INVESTMENT TRUST 7980511		548,475	558,069
	MID-AMER APARTMENT COMM REAL ESTATE INVESTMENT TRUST 7980513		1,021,016	1,043,165
	MONMOUTH CL A REAL ESTATE INVESTMENT TRUST 7980514		88,873	105,358
	MONMOUTH CL A REAL ESTATE INVESTMENT TRUST 7980515		13,514	16,021
	NATIONAL HEALTH INVS INC REAL ESTATE INVESTMENT TRUST 7980514		77,373	70,484
	NATIONAL HEALTH INVS INC REAL ESTATE INVESTMENT TRUST 7980515		183,523	167,184
	NATIONAL RETAIL PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		296,723	270,890
	NATIONAL RETAIL PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		559,317	506,467
	NATIONAL STORAGE AFFILIATES REAL ESTATE INVESTMENT TRUST 7980514		138,965	162,351
	NEW RESIDENTIAL INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980511		202,082	159,219
	NEW RESIDENTIAL INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980513		387,801	297,663
	NEW SENIOR INVESTMENT GROUP INC REAL ESTATE INVESTMENT TRUST 7980515		44,913	35,628
	NEW YORK MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		151,979	116,349
	NEXPOINT RESIDENTIAL TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		10,708	10,197
	NEXPOINT RESIDENTIAL TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		68,511	65,242
	OFFICE PROPERTIES INCOME TRUST REAL ESTATE INVESTMENT TRUST 7980515		127,465	90,698
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980511		313,020	315,911
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980513		587,058	590,636
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980519		904,132	1,080,520
	ONE LIBERTY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		30,584	27,034
	ORCHID ISLAND CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980515		33,051	29,143
	OUTFRONT MEDIA INC REAL ESTATE INVESTMENT TRUST 7980511		115,182	108,675
	OUTFRONT MEDIA INC REAL ESTATE INVESTMENT TRUST 7980513		217,629	203,189
	PS BUSINESS PKS INC/CA REAL ESTATE INVESTMENT TRUST 7980514		222,832	192,130
	PARAMOUNT GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		79,877	66,128
	PARAMOUNT GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		152,739	123,613
	PARK HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980511		177,053	155,842
	PARK HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980513		338,891	291,327
	PEBBLEBROOK HOTEL REAL ESTATE INVESTMENT TRUST 7980515		266,823	204,412
	PENNYMAC MORTGAGE INVT TRUST REAL ESTATE INVESTMENT TRUST 7980515		165,992	143,974
	PHYSICIANS REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		317,610	310,183
	PIEDMONT OFFICE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		197,934	170,967
	PLYMOUTH INDUSTRIAL REIT INC REAL ESTATE INVESTMENT TRUST 7980514		22,350	26,475
	POTLATCHDELTIC CORP REAL ESTATE INVESTMENT TRUST 7980515		233,167	273,609
	PREFERRED APARTMENT COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980515		48,850	29,533
	PROLOGIS INC REAL ESTATE INVESTMENT TRUST 7980511		2,410,123	2,856,355
	PUBLIC STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		433,379	467,402
	PUBLIC STORAGE INC REAL ESTATE INVESTMENT TRUST 7980519		2,612,031	2,713,428
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		276,154	269,364
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		18,225	17,760
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980523		4,564,751	4,393,604
	RLJ LODGING TRUST REAL ESTATE INVESTMENT TRUST 7980515		218,110	193,982
	RPT REALTY REAL ESTATE INVESTMENT TRUST 7980515		83,216	58,569
	RAYONIER INC REAL ESTATE INVESTMENT TRUST 7980511		151,614	149,779

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	RAYONIER INC REAL ESTATE INVESTMENT TRUST 7980513		285,233	279,991
	READY CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		49,716	43,712
	REALTY INCOME CORP REAL ESTATE INVESTMENT TRUST 7980511		911,684	847,812
	REALTY INCOME CORP REAL ESTATE INVESTMENT TRUST 7980513		1,717,627	1,590,060
	REDWOOD TR INC REAL ESTATE INVESTMENT TRUST 7980515		134,806	82,251
	REGENCY CENTERS CORPORATION REAL ESTATE INVESTMENT TRUST 7980511		341,452	296,973
	REGENCY CENTERS CORPORATION REAL ESTATE INVESTMENT TRUST 7980513		644,269	555,241
	RETAIL OPPORTUNITY INVESTMENTS REAL ESTATE INVESTMENT TRUST 7980515		149,324	129,080
	RETAIL PPTYS AMER INC REAL ESTATE INVESTMENT TRUST 7980515		193,602	153,164
	RETAIL VALUE INC REAL ESTATE INVESTMENT TRUST 7980515		43,289	20,461
	REXFORD INDUSTRIAL REALTY INC REAL ESTATE INVESTMENT TRUST 7980511		224,389	234,500
	REXFORD INDUSTRIAL REALTY INC REAL ESTATE INVESTMENT TRUST 7980513		417,112	438,356
	RYMAN HOSPITALITY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980514		221,993	212,766
	RYMAN HOSPITALITY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		40,501	38,691
	SBA COMMUNICATIONS CORP CL A REAL ESTATE INVESTMENT TRUST 7980511		847,554	1,043,881
	SL GREEN REALTY CORP REAL ESTATE INVESTMENT TRUST **CUSIP CHG #78440X804 EFF 01/21/21 7980!		202,255	168,075
	SL GREEN REALTY CORP REAL ESTATE INVESTMENT TRUST **CUSIP CHG #78440X804 EFF 01/21/21 7980!		384,653	314,285
	SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST 7980515		323,039	297,878
	SAFEHOLD INC REAL ESTATE INVESTMENT TRUST 7980514		34,419	49,583
	SAFEHOLD INC REAL ESTATE INVESTMENT TRUST 7980515		33,111	47,698
	SAUL CENTERS INC REAL ESTATE INVESTMENT TRUST 7980514		37,265	23,792
	SAUL CENTERS INC REAL ESTATE INVESTMENT TRUST 7980515		6,451	4,118
	SERITAGE GROWTH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		93,991	41,926
	SERVICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980515		273,346	157,195
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		329,158	227,953
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980512		1,174,871	778,606
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		642,393	424,012
	SITE CENTERS CORP REAL ESTATE INVESTMENT TRUST 7980515		149,060	129,151
	SPIRIT REALTY CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980511		177,387	173,414
	SPIRIT REALTY CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980513		308,354	298,543
	STAG INDUSTRIAL REAL ESTATE INVESTMENT TRUST 7980514		26,426	27,562
	STAG INDUSTRIAL REAL ESTATE INVESTMENT TRUST 7980515		345,684	360,493
	STARWOOD PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		215,275	203,885
	STARWOOD PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		408,253	381,194
	STORE CAPITAL CORP 7980511		296,857	318,053
	STORE CAPITAL CORP 7980513		534,502	572,223
	SUMMIT HOTEL PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		89,547	78,180
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		592,015	623,451
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,080,791	1,139,321
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980526		6,861,195	7,630,929
	SUNSTONE HOTEL REAL ESTATE INVESTMENT TRUST 7980515		220,667	203,430
	TPG RE FINANCE TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		84,236	53,472
	TANGER FACTORY OUTLET CTRS INC REAL ESTATE INVESTMENT TRUST 7980515		108,300	75,696
	TERRENO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980514		107,477	120,238
	TERRENO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980515		167,412	187,291
	TRANSCONTINENTAL REALTY INV REAL ESTATE INVESTMENT TRUST 7980515		2,870	2,724
	TWO HARBORS INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980515		283,050	145,523
	UDR INC REAL ESTATE INVESTMENT TRUST 7980511		464,765	435,297
	UDR INC REAL ESTATE INVESTMENT TRUST 7980513		872,663	813,794
	UMH PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980514		31,275	30,553
	UMH PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		10,385	10,145
	UNITI GROUP INC REAL ESTATE INVESTMENT TRUST 7980514		144,869	163,082
	UNIVERSAL HEALTH REALTY INCOME REAL ESTATE INVESTMENT TRUST 7980514		75,678	52,059
	UNIVERSAL HEALTH REALTY INCOME REAL ESTATE INVESTMENT TRUST 7980515		12,893	8,869
	URBAN EDGE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		161,619	125,156
	URSTADT BIDDLE PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		51,372	35,254
	VENTAS INC REAL ESTATE INVESTMENT TRUST 7980511		758,173	707,941
	VENTAS INC REAL ESTATE INVESTMENT TRUST 7980513		1,425,829	1,323,541
	VEREIT INC REAL ESTATE INVESTMENT TRUST 7980511		333,780	315,524
	VEREIT INC REAL ESTATE INVESTMENT TRUST 7980513		627,522	589,902
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		494,916	527,136
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		920,982	985,524
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		813,254	1,040,400
	VORNADO REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		350,424	253,277
	VORNADO REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		668,796	473,509
	WP CAREY INC REAL ESTATE INVESTMENT TRUST 7980511		496,782	480,862
	WP CAREY INC REAL ESTATE INVESTMENT TRUST 7980513		906,451	872,933
	WASHINGTON REAL ESTATE INVESTMENT TRUST 7980515		181,161	148,879
	WEINGARTEN REALTY INVESTORS REAL ESTATE INVESTMENT TRUST 7980511		115,005	101,589
	WEINGARTEN REALTY INVESTORS REAL ESTATE INVESTMENT TRUST 7980513		217,660	189,959
	WELLTOWER INC REAL ESTATE INVESTMENT TRUST 7980511		1,096,171	1,045,229
	WELLTOWER INC REAL ESTATE INVESTMENT TRUST 7980513		2,032,765	1,933,430
	WESTERN ASSET MORTGAGE CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		42,108	16,284
	WEYERHAEUSER CO REAL ESTATE INVESTMENT TRUST 7980511		838,037	968,816
	WEYERHAEUSER CO REAL ESTATE INVESTMENT TRUST 7980513		1,585,060	1,823,194
	WHITESTONE REI-B REAL ESTATE INVESTMENT TRUST 7980515		42,276	26,636
	XENIA HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980515		168,499	143,564
			116,774,725	115,600,682

Options and Futures

US 5YR NOTE CBT MAR21 FVH1 COMB COMDTY CBT-US 5YR 6% EXP 03/31/2021 100,000 USD 7980516	77,782,853	77,969,391
US 10YR ULTRA FUT MAR21 UXYH1 COMB COMDTY CBT-US 10YR 6% EXP 03/22/21 100,000 USD 7980516	20,091,038	20,014,000
US ULTRA BOND CBT MAR21 WNH1 COMB COMDTY CBT-US 30YR 6% EXP 03/22/21 100,000 USD 7980516	163,285,055	163,802,438
FUTURES-OFFSET LONG POSITIONS 7980516	(254,112,673)	(254,738,266)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	US ULTRA BOND CBT MAR21 WNH1	COMB COMDTY CBT-US 30YR 6% EXP 03/22/21 100,000 USD 7980516	(7,046,273)	(7,047,563)
			-	-
			11,954,050,783	14,491,563,022



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		BEGINNING MARKET VALUE		14,672,550,072.50		
		COMPARATIVE VALUE (5%)		733,627,503.62		
		-----		-----		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

BROKER: PERSHING LLC

7980525	ISSUE: 00115AAJ8 - AEP TRANSMISSION CO 4.25% 9/15/48					
	10/14/20 S 1,000,000.0000 1.2823	513	1,281,747	1,248,710	33,037	
7980525	ISSUE: 001192AK9 - AGL CAPITAL CORP 4.4% 6/01/43					
	10/14/20 S 2,090,000.0000 1.1934	998	2,493,292	2,448,665	44,627	
7980525	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48					
	10/14/20 S 1,520,000.0000 1.2853	781	1,952,814	1,910,397	42,417	
7980525	ISSUE: 00287YBR9 - ABBVIE INC 4.05% 11/21/39					
	10/14/20 S 3,150,000.0000 1.1645	1,467	3,666,771	3,642,282	24,489	
7980525	ISSUE: 00287YCK3 - ABBVIE INC 4.55% 3/15/35					
	10/14/20 S 3,775,000.0000 1.2372	1,868	4,668,713	4,625,130	43,583	
7980525	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57					
	10/14/20 S 1,975,000.0000 1.3680	1,081	2,700,719	2,659,338	41,382	
7980525	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN 4.3% 12/15/47					
	10/14/20 S 1,700,000.0000 1.1782	801	2,002,173	1,969,552	32,621	
7980525	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45					
	10/14/20 S 1,326,000.0000 1.2519	664	1,659,382	1,634,070	25,312	
7980525	ISSUE: 031162CD0 - AMGEN INC 4.563% 6/15/48					
	10/14/20 S 1,500,000.0000 1.2902	774	1,934,526	1,906,500	28,026	
7980525	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51					
	10/14/20 S 1,280,000.0000 1.3299	681	1,701,566	1,671,590	29,975	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
7980525	10/14/20 S	1,200,000.0000	1.2551	602	1,505,542	1,478,064	27,478
	ISSUE: 036752AK9 - ANTHEM INC 3.7% 9/15/49						
7980525	10/14/20 S	1,975,000.0000	1.1430	903	2,256,443	2,213,067	43,377
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
7980525	10/14/20 S	2,600,000.0000	1.2510	1,301	3,251,221	3,234,790	16,431
	ISSUE: 040555CP7 - ARIZONA PUBLIC SERV 4.7% 1/15/44						
7980525	10/14/20 S	2,600,000.0000	1.2641	1,315	3,285,267	3,154,294	130,973
	ISSUE: 05523RAC1 - BAE SYSTEMS PLC 5.8% 10/11/41						
7980525	10/14/20 S	2,300,000.0000	1.4272	1,313	3,281,224	3,227,084	54,140
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
7980525	10/14/20 S	3,340,000.0000	1.0971	1,466	3,662,915	3,611,475	51,440
	ISSUE: 06849RAK8 - BARRICK NA FIN 5.75% 5/01/43						
7980525	10/14/20 S	1,395,000.0000	1.4700	820	2,049,886	2,023,852	26,033
	ISSUE: 084659AF8 - BERKSHIRE HATHAWAY 4.5% 2/01/45						
7980525	10/14/20 S	2,000,000.0000	1.2686	1,015	2,536,145	2,489,940	46,205
	ISSUE: 084659AP6 - BERKSHIRE HATHAWAY 3.8% 7/15/48						
7980525	10/14/20 S	2,000,000.0000	1.1808	945	2,360,675	2,292,100	68,575
	ISSUE: 084664BV2 - BERKSHIRE HATHAWAY 4.3% 5/15/43						
7980525	10/14/20 S	1,575,000.0000	1.2844	809	2,022,074	1,996,643	25,430
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
7980525	10/14/20 S	695,000.0000	0.9279	258	644,639	642,006	2,633
	ISSUE: 110122DK1 - BRISTOL-MYERS SQUIBB 4.35% 11/15/47						
7980525	10/14/20 S	1,115,000.0000	1.3105	585	1,460,668	1,441,338	19,329
	ISSUE: 11120VAH6 - BRIXMOR OPERATING 4.125% 5/15/29						
7980525	10/14/20 S	3,750,000.0000	1.0921	1,638	4,093,737	4,035,150	58,587
	ISSUE: 125523CF5 - CIGNA CORP 4.8% 7/15/46						
7980525	10/14/20 S	2,200,000.0000	1.2724	1,120	2,798,182	2,757,370	40,812
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
7980525	10/14/20 S	4,000,000.0000	1.1060	1,770	4,422,430	4,397,440	24,990
	ISSUE: 13034VAD6 - CALIFORNIA INSTITUTE 3.65% 9/01/19						
7980525	10/14/20 S	938,000.0000	1.0757	0	1,008,988	986,851	22,137
	ISSUE: 13342BAF2 - CAMERON INTL CORP 5.95% 6/01/41						
7980525	10/14/20 S	1,605,000.0000	1.1538	741	1,851,076	1,915,086	-64,010
	ISSUE: 136375CP5 - CANADIAN NATL RR 3.65% 2/03/48						
7980525	10/14/20 S	940,000.0000	1.2159	457	1,142,470	1,115,442	27,028
	ISSUE: 13645RAX2 - CANADIAN PAC RR 6.125% 9/15/15						
7980525	10/14/20 S	520,000.0000	1.5686	326	815,325	796,968	18,357
	ISSUE: 14149YAW8 - CARDINAL HEALTH 4.6% 3/15/43						
7980525	10/14/20 S	3,500,000.0000	1.1251	1,575	3,936,415	3,812,760	123,655
	ISSUE: 144141DD7 - CAROLINA P & L 4.1% 3/15/43						
7980525	10/14/20 S	2,000,000.0000	1.2257	981	2,450,479	2,382,080	68,399
	ISSUE: 14448CAA2 - CARRIER GLOBAL CORP 2.722% 2/15/30						
7980525	10/14/20 S	3,000,000.0000	1.0559	1,267	3,166,523	3,131,520	35,003
	ISSUE: 15135UAF6 - CENOVUS ENERGY INC 6.75% 11/15/39						
7980525	10/14/20 S	1,375,000.0000	1.0077	554	1,385,047	1,375,275	9,772



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 15189WAD2 - CENTERPOINT ENERGY 6.625% 11/01/37 10/14/20 S	1,500,000.0000	1.4316	859	2,146,481	2,114,595	31,886
7980525	ISSUE: 15189XAN8 - CENTERPOINT ENERGY 4.5% 4/01/44 10/14/20 S	1,500,000.0000	1.3099	786	1,964,109	1,901,250	62,859
7980525	ISSUE: 161175AZ7 - CHARTER COMM OPT LLC 6.384% 10/23/35 10/14/20 S	2,336,000.0000	1.3686	1,279	3,195,724	3,204,174	-8,450
7980525	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47 10/14/20 S	1,250,000.0000	1.2163	608	1,519,804	1,420,200	99,604
7980525	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98 10/14/20 S	1,250,000.0000	1.6066	803	2,007,484	1,995,638	11,847
7980525	ISSUE: 195869AQ5 - COLONIAL PIPELINE CO 4.25% 4/15/48 10/14/20 S	2,000,000.0000	1.1589	927	2,316,873	2,247,240	69,633
7980525	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48 10/14/20 S	2,500,000.0000	1.4181	1,418	3,543,757	3,432,925	110,832
7980525	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48 10/14/20 S	2,500,000.0000	1.2744	1,274	3,184,701	3,104,575	80,126
7980525	ISSUE: 209111EH2 - CONS EDISON NY 5.3% 3/01/35 10/14/20 S	1,500,000.0000	1.3437	806	2,014,714	2,009,865	4,849
7980525	ISSUE: 209111EY5 - CON EDISON NY 5.5% 12/01/39 10/14/20 S	2,360,000.0000	1.3882	1,310	3,274,912	3,225,058	49,854
7980525	ISSUE: 210518CX2 - CONSUMERS ENERGY 4.35% 8/31/64 10/14/20 S	2,000,000.0000	1.3307	1,065	2,660,415	2,587,860	72,555
7980525	ISSUE: 23338VAD8 - DTE ELECTRIC CO 4.3% 7/01/44 10/14/20 S	2,185,000.0000	1.2622	1,103	2,756,804	2,690,631	66,173
7980525	ISSUE: 23338VAF3 - DTE ELECTRIC CO 3.7% 6/01/46 10/14/20 S	1,200,000.0000	1.1828	568	1,418,744	1,383,660	35,084
7980525	ISSUE: 250847EA4 - DETROIT EDISON CO 5.7% 10/01/37 10/14/20 S	2,265,000.0000	1.3895	1,259	3,146,049	3,022,846	123,203
7980525	ISSUE: 25179MAL7 - DEVON ENERGY 5.6% 7/15/41 10/14/20 S	1,425,000.0000	1.0312	588	1,468,901	1,443,696	25,205
7980525	ISSUE: 25470DBK4 - DISCOVERY COMM LLC 4% 9/15/55 10/14/20 S	2,070,000.0000	1.0286	852	2,128,454	2,100,636	27,818
7980525	ISSUE: 26441CBF1 - DUKE ENERGY CORP 4.2% 6/15/49 10/14/20 S	1,000,000.0000	1.2369	495	1,236,365	1,202,030	34,335
7980525	ISSUE: 26442RAB7 - DUKE ENERGY PROG 4.375% 3/30/44 10/14/20 S	1,705,000.0000	1.2782	872	2,178,476	2,122,844	55,632
7980525	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50 10/14/20 S	1,590,000.0000	1.0238	651	1,627,191	1,592,417	34,774
7980525	ISSUE: 26875PAT8 - EOG RESOURCES, INC 4.95% 4/15/50 10/14/20 S	1,265,000.0000	1.2863	651	1,626,569	1,538,784	87,785
7980525	ISSUE: 26882PBE1 - ERAC USA FINANCE 7% 10/15/37 10/14/20 S	940,000.0000	1.4901	560	1,400,181	1,371,686	28,495
7980525	ISSUE: 26884TAN2 - ERAC USA FINANCE LLC 4.5% 2/15/45 10/14/20 S	1,080,000.0000	1.2002	519	1,295,730	1,268,492	27,238
7980525	ISSUE: 29446MAH5 - EQUINOR ASA 3.7% 4/06/50 10/14/20 S	1,995,000.0000	1.1595	925	2,312,297	2,243,298	68,999



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 299808AF2 - EVEREST REINSURANCE 4.868% 6/01/44						
7980525	10/14/20 S	1,920,000.0000	1.2315	946	2,363,496	2,152,128	211,368
	ISSUE: 3133XGAY0 - FHLB 5.5% 7/15/36						
7980525	10/14/20 S	1,580,000.0000	1.5585	985	2,461,429	2,428,428	33,001
	ISSUE: 31358DDR2 - FNMA STRIP MTN Z-CPN 5/15/30						
7980525	10/14/20 S	1,640,000.0000	0.8888	583	1,138,861	1,439,969	-301,108
	ISSUE: 31359MGK3 - FNMA 6.625% 11/15/30						
7980525	10/14/20 S	995,000.0000	1.5323	610	1,524,049	1,513,385	10,663
	ISSUE: 313747AV9 - FEDERAL REALTY INVT 4.5% 12/01/44						
7980525	10/14/20 S	600,000.0000	1.1500	276	689,718	671,646	18,072
	ISSUE: 341081FQ5 - FLORIDA PWR & LIGHT 3.95% 3/01/48						
7980525	10/14/20 S	3,300,000.0000	1.2905	1,704	4,257,111	4,139,949	117,162
	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43						
7980525	10/14/20 S	900,000.0000	1.2319	443	1,108,258	1,082,637	25,621
	ISSUE: 37045VAL4 - GENERAL MOTORS CO 6.75% 4/01/46						
7980525	10/14/20 S	975,000.0000	1.2750	497	1,242,647	1,202,117	40,531
	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47						
7980525	10/14/20 S	911,000.0000	1.2194	444	1,110,438	1,087,279	23,160
	ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36						
7980525	10/14/20 S	2,400,000.0000	1.4952	1,435	3,586,949	3,548,544	38,405
	ISSUE: 448055AP8 - HUSKY ENERGY INC 4.4% 4/15/29						
7980525	10/14/20 S	2,250,000.0000	1.0500	945	2,361,667	2,334,308	27,360
	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48						
7980525	10/14/20 S	1,860,000.0000	1.2647	941	2,351,364	2,333,110	18,254
	ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39						
7980525	10/14/20 S	1,000,000.0000	1.4851	594	1,484,506	1,456,840	27,666
	ISSUE: 46051MAF9 - INTERNATIONAL TRANS 4.625% 8/15/43						
7980525	10/14/20 S	1,625,000.0000	1.2462	810	2,024,330	1,981,850	42,480
	ISSUE: 461070AR5 - INTERSTATE P&L 3.5% 9/30/49						
7980525	10/14/20 S	985,000.0000	1.1249	443	1,107,544	1,052,285	55,259
	ISSUE: 46513EFG2 - ISRAEL STATE 5.5% 9/18/33						
7980525	10/14/20 S	685,000.0000	1.4917	409	1,021,419	1,014,999	6,421
	ISSUE: 478375AN8 - JOHNSON CONTROLS 4.95% 7/02/64						
7980525	10/14/20 S	955,000.0000	1.2832	490	1,225,004	1,209,211	15,793
	ISSUE: 485134BS8 - KANSAS CITY PWR & LT 4.125% 4/01/49						
7980525	10/14/20 S	1,000,000.0000	1.2557	502	1,255,218	1,236,180	19,038
	ISSUE: 485170BC7 - KANSAS CITY SOUT 4.2% 11/15/69						
7980525	10/14/20 S	2,000,000.0000	1.1294	904	2,257,896	2,142,800	115,096
	ISSUE: 500472AC9 - PHILIPS ELECTRONICS 6.875% 3/11/38						
7980525	10/14/20 S	1,750,000.0000	1.5340	1,074	2,683,461	2,647,785	35,676
	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47						
7980525	10/14/20 S	2,500,000.0000	1.2477	1,248	3,117,952	3,060,500	57,452
	ISSUE: 50247VAB5 - LYB INTL FINANCE BV 5.25% 7/15/43						
7980525	10/14/20 S	980,000.0000	1.2378	485	1,212,549	1,182,791	29,758
	ISSUE: 50540RAS1 - LABORATORY CORP 4.7% 2/01/45						
7980525	10/14/20 S	1,250,000.0000	1.2827	641	1,602,709	1,584,425	18,284



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	ISSUE: 524660AZ0 - LEGGETT & PLATT INC 4.4% 3/15/29						
7980525	10/14/20 S	3,823,000.0000	1.1144	1,704	4,258,494	4,230,761	27,733
	ISSUE: 534187BG3 - LINCOLN NATL CORP 4.35% 3/01/48						
7980525	10/14/20 S	1,190,000.0000	1.1558	550	1,374,899	1,331,217	43,682
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48						
7980525	10/14/20 S	2,030,000.0000	1.0319	838	2,093,858	2,059,394	34,464
	ISSUE: 565849AM8 - MARATHON OIL CORP 5.2% 6/01/45						
7980525	10/14/20 S	1,250,000.0000	0.9481	474	1,184,663	1,154,388	30,276
	ISSUE: 570535AQ7 - MARKEL CORP 5% 4/05/46						
7980525	10/14/20 S	1,750,000.0000	1.3266	929	2,320,551	2,270,765	49,786
	ISSUE: 575634AT7 - MASSACHUSETTS ELEC 4.004% 8/15/46						
7980525	10/14/20 S	1,000,000.0000	1.2007	480	1,200,210	1,181,040	19,170
	ISSUE: 575718AH4 - MASS INSTIT TECH 2.294% 7/01/51						
7980525	10/14/20 S	57,000.0000	1.0050	0	57,284	56,840	444
	ISSUE: 610202BP7 - MONONGAHELA POWER CO 5.4% 12/15/43						
7980525	10/14/20 S	1,500,000.0000	1.3922	835	2,087,420	2,054,460	32,960
	ISSUE: 61691QAD0 - MORGAN STANLEY CMO 4.139% 10/23/51						
7980525	10/14/20 S	3,850,000.0000	1.1492	0	4,424,342	4,396,546	27,796
	ISSUE: 628530BJ5 - MYLAN INC 5.2% 4/15/48						
7980525	10/14/20 S	1,750,000.0000	1.2610	883	2,205,815	2,123,730	82,085
	ISSUE: 631005BC8 - NARRAGANSETT EL 5.638% 3/15/40						
7980525	10/14/20 S	1,200,000.0000	1.3785	662	1,653,490	1,631,124	22,366
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
7980525	10/14/20 S	3,269,000.0000	1.3458	1,760	4,397,660	4,349,895	47,766
	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43						
7980525	10/14/20 S	3,100,000.0000	1.1902	1,476	3,688,206	3,545,284	142,922
	ISSUE: 654106AE3 - NIKE INC 3.875% 11/01/45						
7980525	10/14/20 S	2,475,000.0000	1.2568	1,244	3,109,435	3,012,620	96,815
	ISSUE: 655844CH9 - NORFOLK SOUTHERN 3.155% 5/15/55						
7980525	10/14/20 S	1,480,000.0000	1.0703	634	1,583,410	1,528,115	55,296
	ISSUE: 668138AC4 - NORTHWESTERN MUTUAL 3.625% 9/30/59						
7980525	10/14/20 S	1,628,000.0000	1.1057	720	1,799,343	1,733,690	65,654
	ISSUE: 67021CAJ6 - NSTAR ELECTRIC CO 4.4% 3/01/44						
7980525	10/14/20 S	1,120,000.0000	1.2845	575	1,438,065	1,412,141	25,924
	ISSUE: 67077MAQ1 - NUTRIEN LTD 6.125% 1/15/41						
7980525	10/14/20 S	1,200,000.0000	1.3537	650	1,623,850	1,567,932	55,918
	ISSUE: 67077MAS7 - NUTRIEN LTD 5.25% 1/15/45						
7980525	10/14/20 S	1,000,000.0000	1.2834	513	1,282,927	1,250,800	32,127
	ISSUE: 677050AK2 - OGLETHORPE POWER 4.55% 6/01/44						
7980525	10/14/20 S	1,000,000.0000	1.0842	434	1,083,726	1,061,100	22,626
	ISSUE: 678858BR1 - OKLAHOMA G&E CO 4.15% 4/01/47						
7980525	10/14/20 S	1,000,000.0000	1.1979	479	1,197,391	1,191,290	6,101
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
7980525	10/14/20 S	840,000.0000	0.9895	332	830,831	807,534	23,297
	ISSUE: 68389XBE4 - ORACLE CORP 3.9% 5/15/35						
7980525	10/14/20 S	3,200,000.0000	1.2172	1,558	3,893,450	3,859,776	33,674



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 690742AB7 - OWENS CORNING 7% 12/01/36 10/14/20 S	1,729,000.0000	1.3621	942	2,354,146	2,301,040	53,107
7980525	ISSUE: 690742AH4 - OWENS CORNING 4.4% 1/30/48 10/14/20 S	1,000,000.0000	1.1276	451	1,127,129	1,094,610	32,519
7980525	ISSUE: 69351UAS2 - PPL ELECTRIC UTIL 4.125% 6/15/44 10/14/20 S	1,735,000.0000	1.2460	865	2,160,876	2,080,942	79,934
7980525	ISSUE: 69352PAJ2 - PPL CAPITAL FNDG INC 5% 3/15/44 10/14/20 S	2,420,000.0000	1.2765	1,236	3,087,846	2,956,732	131,114
7980525	ISSUE: 695114CLO - PACIFICORP 6% 1/15/39 10/14/20 S	2,065,000.0000	1.4556	1,202	3,004,674	2,928,810	75,863
7980525	ISSUE: 708696BVO - PENN ELEC CO 6.15% 10/01/38 10/14/20 S	1,300,000.0000	1.2507	650	1,625,260	1,596,153	29,107
7980525	ISSUE: 718507BK1 - PHILLIPS PETROLEUM 7% 3/30/29 10/14/20 S	2,500,000.0000	1.3256	1,326	3,312,699	3,257,600	55,099
7980525	ISSUE: 718549AC2 - PHILLIPS 66 PTNRS LP 4.68% 2/15/45 10/14/20 S	920,000.0000	0.9935	366	913,627	912,244	1,382
7980525	ISSUE: 737679DE7 - POTOMAC ELEC PWR 4.15% 3/15/43 10/14/20 S	2,065,000.0000	1.2253	1,012	2,529,336	2,480,643	48,692
7980525	ISSUE: 74340XBP5 - PROLOGIS LP 3% 4/15/50 10/14/20 S	855,000.0000	1.0824	370	925,073	896,237	28,837
7980525	ISSUE: 74456QBF2 - PUBLIC SERVICE MTN 4% 6/01/44 10/14/20 S	2,000,000.0000	1.2071	966	2,413,154	2,376,880	36,274
7980525	ISSUE: 74456QBQ8 - PUBLIC SERVICE MTN 3.8% 3/01/46 10/14/20 S	2,155,000.0000	1.2260	1,057	2,641,081	2,604,878	36,203
7980525	ISSUE: 747525AJ2 - QUALCOMM INC 4.65% 5/20/35 10/14/20 S	3,270,000.0000	1.3392	1,752	4,377,465	4,379,478	-2,013
7980525	ISSUE: 74834LAY6 - QUEST DIAGNOSTICS 4.7% 3/30/45 10/14/20 S	2,180,000.0000	1.2624	1,101	2,750,888	2,732,107	18,781
7980525	ISSUE: 797440BF0 - SAN DIEGO G & E 5.35% 5/15/35 10/14/20 S	3,000,000.0000	1.2794	1,535	3,836,725	3,935,430	-98,705
7980525	ISSUE: 822582CD2 - SHELL INTL FIN 2.375% 11/07/29 10/14/20 S	5,630,000.0000	1.0633	2,394	5,983,816	5,946,181	37,635
7980525	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47 10/14/20 S	2,400,000.0000	1.2684	1,218	3,042,918	3,004,440	38,478
7980525	ISSUE: 837004CDO - SOUTH CAROL E&G 5.5% 12/15/39 10/14/20 S	1,000,000.0000	1.3623	545	1,361,775	1,346,940	14,835
7980525	ISSUE: 842400FZ1 - SOUTHERN CAL EDISON 4.65% 10/01/43 10/14/20 S	1,250,000.0000	1.1604	580	1,449,957	1,428,788	21,170
7980525	ISSUE: 84346LAA8 - SOUTHERN NATURAL GAS 4.8% 3/15/47 10/14/20 S	1,000,000.0000	1.1107	444	1,110,266	1,088,550	21,716
7980525	ISSUE: 844895AW2 - SOUTHWEST GAS CORP 4.875% 10/01/43 10/14/20 S	1,380,000.0000	1.2591	695	1,736,808	1,682,855	53,953
7980525	ISSUE: 845437BN1 - SOUTHWESTN EL PR 3.9% 4/01/45 10/14/20 S	1,755,000.0000	1.1163	784	1,958,358	1,891,978	66,380
7980525	ISSUE: 845743BN2 - SOUTHWN PUB SERV 4.5% 8/15/41 10/14/20 S	3,300,000.0000	1.2531	1,654	4,133,477	4,054,413	79,064



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	ISSUE: 845743BR3 - SOUTHWESTERN PUB SRV 3.7% 8/15/47						
7980525	10/14/20 S	3,380,000.0000	1.1685	1,580	3,947,849	3,852,862	94,987
	ISSUE: 85771PAL6 - STATOIL ASA 3.95% 5/15/43						
7980525	10/14/20 S	4,070,000.0000	1.1723	1,909	4,769,475	4,669,796	99,679
	ISSUE: 85771PAQ5 - STATOIL ASA 4.8% 11/08/43						
7980525	10/14/20 S	2,050,000.0000	1.3169	1,080	2,698,504	2,588,330	110,174
	ISSUE: 875127AW2 - TAMPA ELECTRIC 6.15% 5/15/37						
7980525	10/14/20 S	3,700,000.0000	1.4161	2,096	5,237,363	5,162,869	74,494
	ISSUE: 875127BA9 - TAMPA ELECTRIC 4.1% 6/15/42						
7980525	10/14/20 S	1,360,000.0000	1.2245	666	1,664,722	1,610,662	54,060
	ISSUE: 878742AE5 - TECK COMINCO LTD 6.125% 10/01/35						
7980525	10/14/20 S	1,250,000.0000	1.2098	605	1,511,658	1,495,888	15,770
	ISSUE: 878742AZ8 - TECK RESOURCES LTD 5.4% 2/01/43						
7980525	10/14/20 S	910,000.0000	1.0806	393	982,953	967,712	15,240
	ISSUE: 89566EAH1 - TRISTATE GENERAT 4.7% 11/01/44						
7980525	10/14/20 S	2,000,000.0000	1.2298	984	2,458,556	2,399,880	58,676
	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31						
7980525	10/14/20 S	3,178,854.1200	0.9512	1,209	3,022,485	3,048,171	-25,687
	ISSUE: 911312BY1 - UNITED PARCEL 4.45% 4/01/30						
7980525	10/14/20 S	5,500,000.0000	1.2559	2,763	6,904,962	6,868,840	36,122
	ISSUE: 912803FE8 - U.S. TREASURY STRIPS Z-CPN 8/15/48						
7980525	10/14/20 B	43,320,000.0000	0.6507	2,819	-28,190,710	28,190,710	
	ISSUE: 912803FG3 - U.S. TREASURY STRIPS Z-CPN 2/15/49						
7980525	10/14/20 B	43,705,000.0000	0.6454	2,821	-28,210,465	28,210,465	
	ISSUE: 912803FJ7 - U.S. TREASURY STRIPS Z-CPN 5/15/49						
7980525	10/14/20 B	43,870,000.0000	0.6425	2,819	-28,187,977	28,187,977	
	ISSUE: 912803FK4 - U.S. TREASURY STRIPS Z-CPN 8/15/49						
7980525	10/14/20 B	7,080,000.0000	0.6403	453	-4,533,919	4,533,919	
	ISSUE: 912803FK4 - U.S. TREASURY STRIPS Z-CPN 8/15/49						
7980525	10/14/20 B	36,975,000.0000	0.6391	2,363	-23,631,976	23,631,976	
	ISSUE: 912803FL2 - U.S. TREASURY STRIPS Z-CPN 11/15/49						
7980525	10/14/20 B	44,210,000.0000	0.6381	2,821	-28,214,548	28,214,548	
	ISSUE: 912803FR9 - U.S. TREASURY STRIPS Z-CPN 8/15/50						
7980525	10/14/20 B	4,015,000.0000	0.6303	253	-2,531,068	2,531,068	
	ISSUE: 912810QZ4 - U.S. TREASURY BONDS 3.125% 2/15/43						
7980525	10/14/20 S	3,435,000.0000	1.3494	464	4,634,633	4,558,211	76,422
	ISSUE: 912810RG5 - U.S. TREASURY BONDS 3.375% 5/15/44						
7980525	10/14/20 S	2,885,000.0000	1.4061	406	4,056,169	3,986,608	69,561
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45						
7980525	10/14/20 S	9,000,000.0000	1.3346	1,201	12,010,265	11,785,050	225,215
	ISSUE: 912810RNO - U.S. TREASURY BONDS 2.875% 8/15/45						
7980525	10/14/20 S	4,430,000.0000	1.3093	580	5,799,596	5,690,114	109,483
	ISSUE: 912810RP5 - U.S. TREASURY BONDS 3% 11/15/45						
7980525	10/14/20 B	17,560,000.0000	1.3366	2,347	-23,473,792	23,473,792	
	ISSUE: 912810RP5 - U.S. TREASURY BONDS 3% 11/15/45						
7980525	10/14/20 B	22,440,000.0000	1.3363	2,999	-29,990,247	29,990,247	



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7980525	ISSUE: 912810RT7 - U.S. TREASURY BONDS 2.25% 8/15/46 10/14/20 B 3,180,000.0000 1.1729			373	-3,730,172	3,730,172	
7980525	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 10/14/20 B 9,419,000.0000 1.2910			1,216	-12,161,311	12,161,311	
7980525	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 10/14/20 B 22,296,000.0000 1.2908			2,878	-28,783,052	28,783,052	
7980525	ISSUE: 912810SH2 - U.S. TREASURY BONDS 2.875% 5/15/49 10/14/20 B 21,070,000.0000 1.3297			2,802	-28,019,359	28,019,359	
7980525	ISSUE: 912810SJ8 - U.S. TREASURY BONDS 2.25% 8/15/49 10/14/20 B 23,850,000.0000 1.1808			2,816	-28,164,497	28,164,497	
7980525	ISSUE: 912810SK5 - U.S. TREASURY BONDS 2.375% 11/15/49 10/14/20 B 23,115,000.0000 1.2123			2,802	-28,026,174	28,026,174	
7980525	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50 10/14/20 S 7,630,000.0000 0.9414			718	7,182,196	7,016,014	166,182
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 2,814,000.0000 0.9696			273	-2,728,649	2,728,649	
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 8,398,900.0000 0.9702			815	-8,149,077	8,149,077	
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 11,146,000.0000 0.9726			1,084	-10,841,462	10,841,462	
7980525	ISSUE: 912810SQ2 - U.S. TREASURY BONDS 1.125% 8/15/40 10/14/20 S 4,600,000.0000 0.9759			449	4,488,675	4,417,426	71,249
7980525	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30 10/14/20 S 3,870,000.0000 0.9913			384	3,836,048	3,811,331	24,718
7980525	ISSUE: 912828ZM5 - U.S. TREASURY NOTES 0.125% 4/30/22 10/14/20 S 215,000.0000 1.0000			22	214,970	214,890	79
7980525	ISSUE: 912828ZT0 - U.S. TREASURY NOTES 0.25% 5/31/25 10/14/20 S 1,275,000.0000 0.9989			127	1,273,526	1,270,971	2,555
7980525	ISSUE: 912828ZW3 - U.S. TREASURY NOTES 0.25% 6/30/25 10/14/20 S 4,986,000.0000 0.9984			498	4,977,703	4,967,103	10,600
7980525	ISSUE: 912828ZX1 - U.S. TREASURY NOTES 0.125% 6/30/22 10/14/20 S 850,000.0000 0.9998			85	849,748	849,405	343
7980525	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 10/14/20 S 11,293,900.0000 1.0679			1,206	12,059,866	12,056,690	3,176
7980525	ISSUE: 912833Y20 - U.S. TREASURY STRIPS Z-CPN 5/15/36 10/14/20 S 1,110,000.0000 0.8286			92	919,665	902,508	17,157
7980525	ISSUE: 9128335B2 - U.S. TREASURY STRIPS Z-CPN 2/15/36 10/14/20 S 455,000.0000 0.8326			38	378,813	372,163	6,651
7980525	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37 10/14/20 S 5,180,000.0000 0.8172			423	3,248,294	4,147,730	-899,436
7980525	ISSUE: 912834JP4 - U.S. TREASURY STRIPS Z-CPN 2/15/41 10/14/20 S 1,320,000.0000 0.7535			99	994,560	969,368	25,192
7980525	ISSUE: 91324PDT6 - UNITEDHEALTH GROUP 3.5% 8/15/39 10/14/20 S 5,365,000.0000 1.1638			2,497	6,241,075	6,123,396	117,679
7980525	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45 10/14/20 S 1,000,000.0000 1.0933			437	1,092,873	1,066,600	26,273



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 92345YAG1 - VERISK ANALYTICS 3.625% 5/15/50						
7980525	10/14/20 S	1,730,000.0000	1.1392	788	1,970,028	1,926,044	43,984
	ISSUE: 927804FE9 - VIRGINIA ELEC & PWR 6.35% 11/30/37						
7980525	10/14/20 S	1,205,000.0000	1.4951	721	1,800,863	1,765,711	35,152
	ISSUE: 927804GA6 - VIRGINIA ELEC & PWR 4.6% 12/01/48						
7980525	10/14/20 S	1,000,000.0000	1.3797	552	1,379,198	1,349,290	29,908
	ISSUE: 92826CAE2 - VISA INC 4.15% 12/14/35						
7980525	10/14/20 S	5,680,000.0000	1.2953	2,943	7,354,588	7,367,074	-12,485
	ISSUE: 94974BGE4 - WELLS FARGO CO MTN 4.65% 11/04/44						
7980525	10/14/20 S	1,325,000.0000	1.2435	659	1,646,952	1,629,114	17,838
	ISSUE: 95709TAK6 - WESTAR ENERGY INC 4.625% 9/01/43						
7980525	10/14/20 S	2,400,000.0000	1.2634	1,213	3,030,995	2,979,672	51,323
	ISSUE: 96950FAN4 - WILLIAMS PARTNERS 5.4% 3/04/44						
7980525	10/14/20 S	1,870,000.0000	1.1583	866	2,165,211	2,097,598	67,613
	ISSUE: 976843BJ0 - WISC PUB SERVICE 4.752% 11/01/44						
7980525	10/14/20 S	1,755,000.0000	1.3166	924	2,309,709	2,229,657	80,051
	ISSUE: 98420EAB1 - XLIT LTD 5.25% 12/15/43						
7980525	10/14/20 S	1,839,000.0000	1.4076	1,035	2,587,559	2,509,132	78,428
	ISSUE: 98462YAD2 - YAMANA GOLD INC 4.625% 12/15/27						
7980525	10/14/20 S	2,500,000.0000	1.0888	1,089	2,720,886	2,705,400	15,486
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
7980525	10/14/20 S	1,500,000.0000	1.2227	734	1,833,301	1,813,005	20,296
	ISSUE: 001055AY8 - AFLAC INC 4.75% 1/15/49						
7980525	10/15/20 B	350,000.0000	1.3095	183	-458,498	458,498	
	ISSUE: 00108WAM2 - AEP TEXAS INC 2.1% 7/01/30						
7980525	10/15/20 B	335,000.0000	1.0380	139	-347,862	347,862	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
7980525	10/15/20 S	1,310,000.0000	1.2828	672	1,679,783	1,647,705	32,078
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
7980525	10/15/20 S	1,000,000.0000	1.3169	527	1,316,333	1,300,320	16,013
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
7980525	10/15/20 B	395,000.0000	1.1942	189	-471,913	471,913	
	ISSUE: 00206RDC3 - AT&T INC 4.45% 4/01/24						
7980525	10/15/20 S	2,000,000.0000	1.1184	895	2,235,905	2,235,800	105
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
7980525	10/15/20 B	140,000.0000	1.1455	64	-160,440	160,440	
	ISSUE: 00206RDR0 - AT&T INC 5.25% 3/01/37						
7980525	10/15/20 S	3,500,000.0000	1.2570	1,760	4,397,845	4,358,620	39,225
	ISSUE: 00206RJH6 - AT&T INC 4.9% 6/15/42						
7980525	10/15/20 B	340,000.0000	1.2080	164	-410,891	410,891	
	ISSUE: 00206RJY9 - AT&T INC 2.75% 6/01/31						
7980525	10/15/20 B	390,000.0000	1.0506	164	-409,914	409,914	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
7980525	10/15/20 B	120,000.0000	1.0176	49	-122,164	122,164	
	ISSUE: 00206RKH4 - AT&T INC 2.25% 2/01/32						
7980525	10/15/20 B	1,115,000.0000	0.9972	445	-1,112,334	1,112,334	



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	ISSUE: 00206RKH4 - AT&T INC 2.25% 2/01/32						
7980525	10/15/20 B	120,000.0000	0.9970	48	-119,690	119,690	
	ISSUE: 00206RMC3 - AT&T INC 3.5% 9/15/53						
7980525	10/15/20 B	2,620,000.0000	0.9783	1,025	-2,564,250	2,564,250	
	ISSUE: 00206RMC3 - AT&T INC 3.5% 9/15/53						
7980525	10/15/20 B	145,000.0000	0.9812	57	-142,327	142,327	
	ISSUE: 00206RMD1 - AT&T INC 3.55% 9/15/55						
7980525	10/15/20 B	1,965,000.0000	0.9728	765	-1,912,356	1,912,356	
	ISSUE: 00206RMD1 - AT&T INC 3.55% 9/15/55						
7980525	10/15/20 B	205,000.0000	0.9745	80	-199,863	199,863	
	ISSUE: 00206RME9 - AT&T INC 3.65% 9/15/59						
7980525	10/15/20 B	1,440,000.0000	0.9830	566	-1,416,115	1,416,115	
	ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39						
7980525	10/15/20 S	1,098,000.0000	1.5429	678	1,693,416	1,680,939	12,476
	ISSUE: 002824BN9 - ABBOTT LABORATORIES 4.75% 4/15/43						
7980525	10/15/20 S	1,100,000.0000	1.3753	605	1,512,247	1,483,570	28,677
	ISSUE: 00287YBR9 - ABBVIE INC 4.05% 11/21/39						
7980525	10/15/20 B	175,000.0000	1.1668	82	-204,280	204,280	
	ISSUE: 00507VAN9 - ACTIVISION BLIZZARD 4.5% 6/15/47						
7980525	10/15/20 S	840,000.0000	1.2713	427	1,067,498	1,058,375	9,124
	ISSUE: 00817YAM0 - AETNA INC 4.125% 11/15/42						
7980525	10/15/20 B	270,000.0000	1.1814	128	-319,106	319,106	
	ISSUE: 010392FJ2 - ALABAMA POWER CO 3.85% 12/01/42						
7980525	10/15/20 B	155,000.0000	1.2066	75	-187,095	187,095	
	ISSUE: 010392FL7 - ALABAMA POWER CO 4.15% 8/15/44						
7980525	10/15/20 B	200,000.0000	1.2479	100	-249,680	249,680	
	ISSUE: 01609WAR3 - ALIBABA GROUP HLDG 4.5% 11/28/34						
7980525	10/15/20 S	600,000.0000	1.2539	301	752,051	746,076	5,975
	ISSUE: 01609WAU6 - ALIBABA GROUP HLDG 4% 12/06/37						
7980525	10/15/20 S	3,140,000.0000	1.1909	1,496	3,737,805	3,679,609	58,196
	ISSUE: 02079KAF4 - ALPHABET INC 2.05% 8/15/50						
7980525	10/15/20 B	2,000,000.0000	0.9349	748	-1,870,508	1,870,508	
	ISSUE: 02079KAF4 - ALPHABET INC 2.05% 8/15/50						
7980525	10/15/20 B	75,000.0000	0.9354	28	-70,183	70,183	
	ISSUE: 02079KAG2 - ALPHABET INC 2.25% 8/15/60						
7980525	10/15/20 B	55,000.0000	0.9435	21	-51,916	51,916	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
7980525	10/15/20 B	105,000.0000	1.2977	55	-136,310	136,310	
	ISSUE: 02209SBH5 - ALTRIA GROUP INC 2.35% 5/06/25						
7980525	10/15/20 S	2,500,000.0000	1.0600	1,060	2,649,040	2,641,100	7,940
	ISSUE: 023135BF2 - AMAZON.COM INC 3.875% 8/22/37						
7980525	10/15/20 S	2,365,000.0000	1.2503	1,183	2,955,682	2,939,790	15,893
	ISSUE: 023135BT2 - AMAZON.COM INC 2.5% 6/03/50						
7980525	10/15/20 B	55,000.0000	1.0276	23	-56,543	56,543	
	ISSUE: 023135BU9 - AMAZON.COM INC 2.7% 6/03/60						
7980525	10/15/20 B	200,000.0000	1.0360	83	-207,277	207,277	



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	ISSUE: 02361DAQ3 - AMEREN ILLINOIS CO 4.15% 3/15/46						
7980525	10/15/20 B	85,000.0000	1.2554	43	-106,749	106,749	
	ISSUE: 02364WAJ4 - AMERICA MOVIL SAB 6.375% 3/01/35						
7980525	10/15/20 B	125,000.0000	1.4719	74	-184,066	184,066	
	ISSUE: 02364WAW5 - AMERICA MOVIL SAB 6.125% 3/30/40						
7980525	10/15/20 B	225,000.0000	1.4740	133	-331,778	331,778	
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB 4.375% 4/22/49						
7980525	10/15/20 B	540,000.0000	1.2730	275	-687,706	687,706	
	ISSUE: 03027XAW0 - AMERICAN TOWER CORP 3.8% 8/15/29						
7980525	10/15/20 S	2,810,000.0000	1.1476	1,290	3,223,466	3,208,964	14,502
	ISSUE: 030288AB0 - AMER TRANS SYST 5% 9/01/44						
7980525	10/15/20 B	235,000.0000	1.2746	120	-299,648	299,648	
	ISSUE: 031162CR9 - AMGEN INC 3.15% 2/21/40						
7980525	10/15/20 B	535,000.0000	1.0734	230	-574,483	574,483	
	ISSUE: 034863AX8 - ANGLO AMERICAN 2.625% 9/10/30						
7980525	10/15/20 B	900,000.0000	1.0094	363	-908,868	908,868	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH CO 4.7% 2/01/36						
7980525	10/15/20 B	1,775,000.0000	1.2354	877	-2,193,694	2,193,694	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH CO 4.7% 2/01/36						
7980525	10/15/20 B	175,000.0000	1.2380	87	-216,737	216,737	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
7980525	10/15/20 B	1,690,000.0000	1.2456	842	-2,105,855	2,105,855	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
7980525	10/15/20 B	165,000.0000	1.2477	82	-205,951	205,951	
	ISSUE: 035240AG5 - ANHEUSER-BUSCH INBEV 4.95% 1/15/42						
7980525	10/15/20 B	380,000.0000	1.2445	189	-473,099	473,099	
	ISSUE: 035240AM2 - ANHEUSER-BUSCH INBEV 4.375% 4/15/38						
7980525	10/15/20 B	615,000.0000	1.1790	290	-725,400	725,400	
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
7980525	10/15/20 B	1,760,000.0000	1.2119	853	-2,133,727	2,133,727	
	ISSUE: 037735CX3 - APPALACHIAN POWER 4.5% 3/01/49						
7980525	10/15/20 B	175,000.0000	1.2645	89	-221,378	221,378	
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
7980525	10/15/20 S	1,505,000.0000	1.3508	813	2,032,216	2,018,280	13,936
	ISSUE: 037833DZ0 - APPLE INC 2.4% 8/20/50						
7980525	10/15/20 B	440,000.0000	1.0062	177	-442,896	442,896	
	ISSUE: 038222AN5 - APPLIED MATERIALS 1.75% 6/01/30						
7980525	10/15/20 B	235,000.0000	1.0320	97	-242,629	242,629	
	ISSUE: 03835VAH9 - APTIV PLC 5.4% 3/15/49						
7980525	10/15/20 S	600,000.0000	1.1544	277	692,393	670,710	21,683
	ISSUE: 03939AAA5 - ARCH CAPITAL GROUP 3.635% 6/30/50						
7980525	10/15/20 B	830,000.0000	1.0982	365	-911,854	911,854	
	ISSUE: 039482AB0 - ARCHER-DANIELS-MID 3.25% 3/27/30						
7980525	10/15/20 B	80,000.0000	1.1549	37	-92,429	92,429	
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
7980525	10/15/20 B	515,000.0000	1.5328	316	-789,703	789,703	



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	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
7980525	10/15/20 B	415,000.0000	1.2416	206	-515,462	515,462	
	ISSUE: 046353AW8 - ASTRAZENECA PLC 1.375% 8/06/30						
7980525	10/15/20 B	565,000.0000	0.9858	223	-557,200	557,200	
	ISSUE: 049560AP0 - ATMOS ENERGY CORP 4.3% 10/01/48						
7980525	10/15/20 S	1,000,000.0000	1.3053	522	1,304,798	1,289,230	15,568
	ISSUE: 049560AS4 - ATMOS ENERGY CORP 3.375% 9/15/49						
7980525	10/15/20 S	1,190,000.0000	1.1460	546	1,363,195	1,329,266	33,929
	ISSUE: 053611AK5 - AVERY DENNISON CORP 2.65% 4/30/30						
7980525	10/15/20 S	660,000.0000	1.0683	282	704,822	701,672	3,150
	ISSUE: 05523RAE7 - BAE SYSTEMS PLC 3% 9/15/50						
7980525	10/15/20 B	1,730,000.0000	1.0349	716	-1,791,024	1,791,024	
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
7980525	10/15/20 B	170,000.0000	1.0800	73	-183,675	183,675	
	ISSUE: 05526DBN4 - BAT CAPITAL CORP 4.906% 4/02/30						
7980525	10/15/20 B	125,000.0000	1.1837	59	-148,024	148,024	
	ISSUE: 05526DBS3 - BAT CAPITAL CORP 2.726% 3/25/31						
7980525	10/15/20 B	505,000.0000	1.0040	203	-507,223	507,223	
	ISSUE: 05526DBU8 - BAT CAPITAL CORP 3.984% 9/25/50						
7980525	10/15/20 B	630,000.0000	0.9946	251	-626,880	626,880	
	ISSUE: 05526DBU8 - BAT CAPITAL CORP 3.984% 9/25/50						
7980525	10/15/20 B	70,000.0000	0.9988	28	-69,941	69,941	
	ISSUE: 05723KAF7 - BAKER HUGHES LLC 4.08% 12/15/47						
7980525	10/15/20 B	450,000.0000	1.0084	182	-453,966	453,966	
	ISSUE: 05723KAG5 - BAKER HUGHES 3.138% 11/07/29						
7980525	10/15/20 S	2,000,000.0000	1.0522	842	2,103,618	2,076,580	27,038
	ISSUE: 06051GFP9 - BANK OF AMER CRP MTN 3.95% 4/21/25						
7980525	10/15/20 S	1,100,000.0000	1.1195	493	1,230,968	1,224,047	6,921
	ISSUE: 06051GGF0 - BANK OF AMER MTN V-Q 3.824% 1/20/28						
7980525	10/15/20 S	2,000,000.0000	1.1368	909	2,272,791	2,268,780	4,011
	ISSUE: 06051GHD4 - BANK OF AMERICA V-Q 3.419% 12/20/28						
7980525	10/15/20 S	4,000,000.0000	1.1198	1,792	4,477,608	4,466,960	10,648
	ISSUE: 06051GHU6 - BANK OF AMER MTN V-Q 4.078% 4/23/40						
7980525	10/15/20 B	1,335,000.0000	1.2172	650	-1,625,639	1,625,639	
	ISSUE: 06051GHV4 - BANK OF AMER MTN V-Q 3.194% 7/23/30						
7980525	10/15/20 S	4,500,000.0000	1.1122	2,002	5,003,078	4,980,240	22,838
	ISSUE: 06051GJA8 - BANK OF AMER V-Q 4.083% 3/20/51						
7980525	10/15/20 B	840,000.0000	1.2456	419	-1,046,714	1,046,714	
	ISSUE: 06051GJE0 - BANK OF AMER MTN V-Q 2.676% 6/19/41						
7980525	10/15/20 B	5,255,000.0000	1.0206	2,145	-5,365,503	5,365,503	
	ISSUE: 06051GJE0 - BANK OF AMER MTN V-Q 2.676% 6/19/41						
7980525	10/15/20 B	175,000.0000	1.0205	71	-178,652	178,652	
	ISSUE: 06738EBM6 - BARCLAYS PLC V-S 2.645% 6/24/31						
7980525	10/15/20 B	200,000.0000	1.0060	80	-201,280	201,280	
	ISSUE: 06738EBP9 - BARCLAYS PLC V-A 3.564% 9/23/35						
7980525	10/15/20 B	1,285,000.0000	0.9909	509	-1,273,842	1,273,842	



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	ISSUE: 06849UAD7 - BARRICK AUSTRALIA 5.95% 10/15/39						
7980525	10/15/20 S	845,000.0000	1.4361	485	1,213,061	1,205,291	7,770
	ISSUE: 07274NAN3 - BAYER US FIN II 4.625% 6/25/38						
7980525	10/15/20 B	480,000.0000	1.1855	228	-569,263	569,263	
	ISSUE: 075887BX6 - BECTON DICKINSON 4.669% 6/06/47						
7980525	10/15/20 B	455,000.0000	1.2645	230	-575,596	575,596	
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
7980525	10/15/20 B	545,000.0000	1.2648	276	-689,597	689,597	
	ISSUE: 084664CV1 - BERKSHIRE HATHAWAY 2.85% 10/15/50						
7980525	10/15/20 B	380,000.0000	1.0382	158	-394,689	394,689	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
7980525	10/15/20 S	900,000.0000	1.3434	484	1,208,549	1,192,941	15,608
	ISSUE: 09062XAG8 - BIOGEN INC 3.15% 5/01/50						
7980525	10/15/20 B	360,000.0000	1.0035	145	-361,408	361,408	
	ISSUE: 097023CW3 - BOEING CO 5.805% 5/01/50						
7980525	10/15/20 B	515,000.0000	1.2069	249	-621,828	621,828	
	ISSUE: 101137BA4 - BOSTON SCIENTIFIC CO 2.65% 6/01/30						
7980525	10/15/20 B	525,000.0000	1.0685	224	-561,213	561,213	
	ISSUE: 10373QBN9 - BP CAP MKTS AMER 2.772% 11/10/50						
7980525	10/15/20 B	75,000.0000	0.9405	28	-70,569	70,569	
	ISSUE: 110122CR7 - BRISTOL-MYERS SQUIBB 4.25% 10/26/49						
7980525	10/15/20 S	900,000.0000	1.3107	472	1,179,149	1,153,251	25,898
	ISSUE: 110122DE5 - BRISTOL-MYERS SQUIBB 3.9% 2/20/28						
7980525	10/15/20 S	190,000.0000	1.1862	90	225,297	223,457	1,840
	ISSUE: 11135FAQ4 - BROADCOM INC 4.15% 11/15/30						
7980525	10/15/20 B	595,000.0000	1.1287	269	-671,821	671,821	
	ISSUE: 11135FBD2 - BROADCOM INC 5% 4/15/30						
7980525	10/15/20 S	455,000.0000	1.1869	216	539,819	537,214	2,605
	ISSUE: 11271LAB8 - BROOKFIELD FIN INC 4.7% 9/20/47						
7980525	10/15/20 S	1,450,000.0000	1.1863	688	1,719,432	1,692,846	26,586
	ISSUE: 12189LBB6 - BURLINGTON NORTH 4.125% 6/15/47						
7980525	10/15/20 B	95,000.0000	1.2645	48	-120,177	120,177	
	ISSUE: 125523AJ9 - CIGNA CORP 4.8% 8/15/38						
7980525	10/15/20 B	615,000.0000	1.2575	309	-773,703	773,703	
	ISSUE: 125523AK6 - CIGNA CORP 4.9% 12/15/48						
7980525	10/15/20 B	175,000.0000	1.3201	92	-231,113	231,113	
	ISSUE: 125523CJ7 - CIGNA CORP 3.2% 3/15/40						
7980525	10/15/20 B	405,000.0000	1.0722	174	-434,415	434,415	
	ISSUE: 125523CK4 - CIGNA CORP 3.4% 3/15/50						
7980525	10/15/20 B	440,000.0000	1.0703	188	-471,107	471,107	
	ISSUE: 12572QAF2 - CME GROUP INC 5.3% 9/15/43						
7980525	10/15/20 S	4,660,000.0000	1.4922	2,782	6,951,103	6,815,856	135,248
	ISSUE: 12625GAD6 - CNOOC FINANCE 2013 4.25% 5/09/43						
7980525	10/15/20 S	950,000.0000	1.2291	467	1,167,187	1,149,994	17,193
	ISSUE: 126408HC0 - CSX CORP 3.95% 5/01/50						
7980525	10/15/20 B	90,000.0000	1.2412	45	-111,753	111,753	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
7980525	10/15/20 B	1,100,000.0000	1.2258	539	-1,348,875	1,348,875	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
7980525	10/15/20 B	160,000.0000	1.2318	79	-197,167	197,167	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
7980525	10/15/20 B	1,100,000.0000	1.2917	568	-1,421,427	1,421,427	
	ISSUE: 126650DK3 - CVS HEALTH CORP 4.125% 4/01/40						
7980525	10/15/20 B	625,000.0000	1.1572	289	-723,521	723,521	
	ISSUE: 126650DN7 - CVS HEALTH CORP 1.75% 8/21/30						
7980525	10/15/20 B	630,000.0000	0.9824	248	-619,172	619,172	
	ISSUE: 133131AZ5 - CAMDEN PROP TRUST 2.8% 5/15/30						
7980525	10/15/20 B	95,000.0000	1.0901	41	-103,605	103,605	
	ISSUE: 133434AC4 - CAMERON LNG LLC 3.402% 1/15/38						
7980525	10/15/20 B	425,000.0000	1.1079	188	-471,067	471,067	
	ISSUE: 134429BH1 - CAMPBELL SOUP CO 4.8% 3/15/48						
7980525	10/15/20 S	2,000,000.0000	1.2951	1,036	2,589,084	2,536,480	52,604
	ISSUE: 134429BJ7 - CAMPBELL SOUP CO 2.375% 4/24/30						
7980525	10/15/20 B	585,000.0000	1.0444	244	-611,236	611,236	
	ISSUE: 136385AL5 - CAN NATURAL RES 6.25% 3/15/38						
7980525	10/15/20 B	440,000.0000	1.1880	209	-522,920	522,920	
	ISSUE: 136385AP6 - CAN NATURAL RES 6.75% 2/01/39						
7980525	10/15/20 B	95,000.0000	1.2495	47	-118,753	118,753	
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
7980525	10/15/20 S	680,000.0000	1.1036	300	750,168	739,337	10,831
	ISSUE: 14448CAB0 - CARRIER GLOBAL CORP 3.377% 4/05/40						
7980525	10/15/20 B	630,000.0000	1.0669	269	-672,416	672,416	
	ISSUE: 14448CAC8 - CARRIER GLOBAL CORP 3.577% 4/05/50						
7980525	10/15/20 B	385,000.0000	1.0869	167	-418,616	418,616	
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
7980525	10/15/20 B	320,000.0000	1.4657	188	-469,224	469,224	
	ISSUE: 15135UAP4 - CENOVUS ENERGY INC 5.25% 6/15/37						
7980525	10/15/20 S	700,000.0000	0.8642	242	604,684	609,567	-4,883
	ISSUE: 15135UAR0 - CENOVUS ENERGY INC 5.4% 6/15/47						
7980525	10/15/20 S	500,000.0000	0.8697	174	434,676	429,850	4,826
	ISSUE: 15189YAF3 - CENTERPOINT ENERGY 1.75% 10/01/30						
7980525	10/15/20 B	155,000.0000	1.0165	63	-157,621	157,621	
	ISSUE: 161175BU7 - CHARTER COMM OPT 2.8% 4/01/31						
7980525	10/15/20 B	80,000.0000	1.0426	33	-83,445	83,445	
	ISSUE: 166764BZ2 - CHEVRON CORP 2.978% 5/11/40						
7980525	10/15/20 B	320,000.0000	1.0899	140	-348,911	348,911	
	ISSUE: 168863DL9 - CHILE REP SR GLBL NT 3.5% 1/25/50						
7980525	10/15/20 B	350,000.0000	1.1825	166	-414,041	414,041	
	ISSUE: 168863DN5 - REPUBLIC OF CHILE 2.55% 1/27/32						
7980525	10/15/20 B	365,000.0000	1.0740	157	-392,167	392,167	
	ISSUE: 169905AG1 - CHOICE HOTELS 3.7% 1/15/31						
7980525	10/15/20 B	1,000,000.0000	1.0616	425	-1,061,995	1,061,995	



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	ISSUE: 171798AD3 - CIMAREX ENERGY CO 3.9% 5/15/27						
7980525	10/15/20 B	1,200,000.0000	1.0307	495	-1,237,287	1,237,287	
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
7980525	10/15/20 B	315,000.0000	1.4080	177	-443,694	443,694	
	ISSUE: 172967KA8 - CITIGROUP INC 4.45% 9/29/27						
7980525	10/15/20 S	4,275,000.0000	1.1629	1,989	4,969,366	4,969,431	-65
	ISSUE: 172967LM1 - CITIGROUP INC V-Q 2.876% 7/24/23						
7980525	10/15/20 S	1,030,000.0000	1.0391	428	1,069,845	1,068,893	952
	ISSUE: 172967LW9 - CITIGROUP INC V-Q 4.075% 4/23/29						
7980525	10/15/20 S	3,600,000.0000	1.1552	1,664	4,157,093	4,148,316	8,777
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
7980525	10/15/20 B	85,000.0000	1.3239	45	-112,575	112,575	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
7980525	10/15/20 S	1,040,000.0000	1.3241	551	1,376,524	1,355,492	21,031
	ISSUE: 172967MM0 - CITIGROUP INC V-Q 5.316% 3/26/41						
7980525	10/15/20 B	350,000.0000	1.3793	193	-482,966	482,966	
	ISSUE: 191216CX6 - COCA-COLA CO 2.6% 6/01/50						
7980525	10/15/20 S	1,000,000.0000	1.0370	415	1,036,605	1,022,120	14,485
	ISSUE: 191216DC1 - COCA-COLA CO/THE 2.5% 3/15/51						
7980525	10/15/20 S	440,000.0000	1.0158	179	446,791	437,466	9,325
	ISSUE: 191216DE7 - COCA-COLA CO/THE 1.375% 3/15/31						
7980525	10/15/20 B	755,000.0000	0.9992	302	-754,713	754,713	
	ISSUE: 191241AF5 - COCA-COLA FEMSA SAB 5.25% 11/26/43						
7980525	10/15/20 B	150,000.0000	1.3932	84	-209,059	209,059	
	ISSUE: 191241AH1 - COCA-COLA FEMSA 2.75% 1/22/30						
7980525	10/15/20 B	390,000.0000	1.0918	170	-425,972	425,972	
	ISSUE: 195325BR5 - REPUBLIC OF COLOMBIA 5.625% 2/26/44						
7980525	10/15/20 B	315,000.0000	1.2970	163	-408,718	408,718	
	ISSUE: 195325DR3 - REPUBLIC OF COLUMBIA 3% 1/30/30						
7980525	10/15/20 B	250,000.0000	1.0436	104	-261,004	261,004	
	ISSUE: 195325DS1 - COLOMBIA REP OF 3.125% 4/15/31						
7980525	10/15/20 B	865,000.0000	1.0500	363	-908,613	908,613	
	ISSUE: 195325DS1 - COLOMBIA REP OF 3.125% 4/15/31						
7980525	10/15/20 B	200,000.0000	1.0544	84	-210,964	210,964	
	ISSUE: 195325DT9 - COLOMBIA REPUBLIC 4.125% 5/15/51						
7980525	10/15/20 B	1,005,000.0000	1.0930	439	-1,098,904	1,098,904	
	ISSUE: 195869AL6 - COLONIAL PIPELINE CO 6.375% 8/01/37						
7980525	10/15/20 S	800,000.0000	1.3305	426	1,063,982	1,052,736	11,246
	ISSUE: 20030NBG5 - COMCAST CORP 4.5% 1/15/43						
7980525	10/15/20 B	460,000.0000	1.2963	239	-596,537	596,537	
	ISSUE: 20030NBQ3 - COMCAST CORP 4.6% 8/15/45						
7980525	10/15/20 B	460,000.0000	1.3184	243	-606,730	606,730	
	ISSUE: 20030NCJ8 - COMCAST CORP 3.9% 3/01/38						
7980525	10/15/20 B	365,000.0000	1.2010	175	-438,544	438,544	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
7980525	10/15/20 B	2,500,000.0000	1.3572	1,357	-3,394,407	3,394,407	



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	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
7980525	10/15/20 S	575,000.0000	1.1924	274	685,356	625,094	60,262
	ISSUE: 20605PAL5 - CONCHO RESOURCES INC 4.85% 8/15/48						
7980525	10/15/20 S	725,000.0000	1.1883	345	861,195	789,677	71,517
	ISSUE: 212015AS0 - CONTINENTAL RES 4.375% 1/15/28						
7980525	10/15/20 S	1,200,000.0000	0.8917	428	1,069,612	1,062,000	7,612
	ISSUE: 21685WCJ4 - COOPERATIEVE CNT MTN 5.25% 5/24/41						
7980525	10/15/20 S	1,660,000.0000	1.4732	978	2,444,550	2,414,387	30,163
	ISSUE: 219350BQ7 - CORNING INC 5.45% 11/15/79						
7980525	10/15/20 B	395,000.0000	1.3034	206	-515,037	515,037	
	ISSUE: 225401AF5 - CREDIT SUISSE V-Q 3.869% 1/12/29						
7980525	10/15/20 S	1,494,000.0000	1.1203	670	1,673,133	1,667,289	5,844
	ISSUE: 225401AP3 - CREDIT SUISSE V-Q 4.194% 4/01/31						
7980525	10/15/20 S	1,935,000.0000	1.1591	897	2,241,942	2,230,416	11,526
	ISSUE: 225433AR2 - CREDIT SUISSE GROUP 4.55% 4/17/26						
7980525	10/15/20 S	1,000,000.0000	1.1697	468	1,169,252	1,166,490	2,762
	ISSUE: 23338VAK2 - DTE ELECTRIC CO 2.25% 3/01/30						
7980525	10/15/20 S	3,000,000.0000	1.0686	1,282	3,204,578	3,183,420	21,158
	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25						
7980525	10/15/20 S	2,000,000.0000	1.0892	871	2,177,509	2,178,140	-631
	ISSUE: 235851AV4 - DANAHER CORP 2.6% 10/01/50						
7980525	10/15/20 B	315,000.0000	1.0207	129	-321,646	321,646	
	ISSUE: 24703DBA8 - DELL INT LLC / EMC 5.3% 10/01/29						
7980525	10/15/20 B	280,000.0000	1.1586	130	-324,549	324,549	
	ISSUE: 251526CA5 - DEUTSCHE BANK AG 5% 2/14/22						
7980525	10/15/20 S	1,800,000.0000	1.0468	754	1,883,414	1,884,690	-1,276
	ISSUE: 25243YAH2 - DIAGEO CAPITAL PLC 5.875% 9/30/36						
7980525	10/15/20 S	1,175,000.0000	1.4279	671	1,677,088	1,656,480	20,608
	ISSUE: 25272KAR4 - DIAMOND 1 FIN 8.35% 7/15/46						
7980525	10/15/20 B	345,000.0000	1.3761	190	-474,938	474,938	
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29						
7980525	10/15/20 B	185,000.0000	0.9857	73	-182,424	182,424	
	ISSUE: 254687FX9 - WALT DISNEY COMPANY 2.65% 1/13/31						
7980525	10/15/20 S	1,000,000.0000	1.0848	434	1,084,406	1,082,680	1,726
	ISSUE: 254687FY7 - WALT DISNEY COMPANY 3.5% 5/13/40						
7980525	10/15/20 B	365,000.0000	1.1359	166	-414,773	414,773	
	ISSUE: 254687FZ4 - WALT DISNEY CO 3.6% 1/13/51						
7980525	10/15/20 B	110,000.0000	1.1379	50	-125,219	125,219	
	ISSUE: 254687GA8 - WALT DISNEY COMPANY 3.8% 5/13/60						
7980525	10/15/20 S	500,000.0000	1.1728	235	586,170	577,725	8,445
	ISSUE: 25470DBJ7 - DISCOVERY COMMUN 3.625% 5/15/30						
7980525	10/15/20 B	555,000.0000	1.1160	248	-619,650	619,650	
	ISSUE: 256746AH1 - DOLLAR TREE INC 4.2% 5/15/28						
7980525	10/15/20 S	1,275,000.0000	1.1778	601	1,501,158	1,496,582	4,576
	ISSUE: 25746UBD0 - DOMINION RESOURCES 7% 6/15/38						
7980525	10/15/20 S	870,000.0000	1.5195	529	1,321,454	1,319,051	2,403



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7980525	ISSUE: 260543BY8 - DOW CHEMICAL CO 9.4% 5/15/39 10/15/20 S	535,000.0000	1.7139	367	916,586	914,631	1,955
7980525	ISSUE: 260543CX9 - DOW CHEMICAL CO 3.625% 5/15/26 10/15/20 S	180,000.0000	1.1175	80	201,079	200,052	1,027
7980525	ISSUE: 260543DD2 - DOW CHEMICAL CO 3.6% 11/15/50 10/15/20 B	320,000.0000	1.0272	131	-328,823	328,823	
7980525	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38 10/15/20 B	795,000.0000	1.3075	416	-1,039,878	1,039,878	
7980525	ISSUE: 26442EAE0 - DUKE ENERGY OHIO INC 3.7% 6/15/46 10/15/20 B	285,000.0000	1.1738	134	-334,681	334,681	
7980525	ISSUE: 268317AL8 - ELEC DE FRANCE SA 6% 1/22/14 10/15/20 B	315,000.0000	1.4010	177	-441,488	441,488	
7980525	ISSUE: 27409LAC7 - EAST OHIO GAS CO 2% 6/15/30 10/15/20 B	180,000.0000	1.0366	75	-186,657	186,657	
7980525	ISSUE: 278642AF0 - EBAY INC 4% 7/15/42 10/15/20 S	960,000.0000	1.1251	432	1,079,626	1,072,474	7,152
7980525	ISSUE: 278865BA7 - ECOLAB INC 3.95% 12/01/47 10/15/20 B	70,000.0000	1.2715	36	-89,044	89,044	
7980525	ISSUE: 279158AJ8 - ECOPETROL SA 5.875% 5/28/45 10/15/20 B	85,000.0000	1.1547	39	-98,188	98,188	
7980525	ISSUE: 279158AN9 - ECOPETROL SA 6.875% 4/29/30 10/15/20 B	500,000.0000	1.2325	247	-616,492	616,492	
7980525	ISSUE: 283695BK9 - EL PASO NATURAL GAS 8.375% 6/15/32 10/15/20 B	330,000.0000	1.4086	186	-465,014	465,014	
7980525	ISSUE: 29248HAC7 - EMPOWER FIN 2020 3.075% 9/17/51 10/15/20 B	1,400,000.0000	1.0579	592	-1,481,708	1,481,708	
7980525	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29 10/15/20 S	510,000.0000	1.0717	219	546,328	540,299	6,029
7980525	ISSUE: 29267HAA7 - ENDURANCE SPECIALTY 7% 7/15/34 10/15/20 S	1,669,000.0000	1.4394	961	2,401,464	2,299,348	102,116
7980525	ISSUE: 29273RAZ2 - ENERGY TRAN PTNR 5.95% 10/01/43 10/15/20 B	215,000.0000	1.0179	88	-218,936	218,936	
7980525	ISSUE: 29278GAJ7 - ENEL FIN INTL 4.625% 9/14/25 10/15/20 S	1,000,000.0000	1.1589	464	1,158,406	1,157,050	1,356
7980525	ISSUE: 29278NAN3 - ENERGY TRANSFER PART 5.5% 6/01/27 10/15/20 B	1,100,000.0000	1.1041	486	-1,214,974	1,214,974	
7980525	ISSUE: 29364WBA5 - ENTERGY LOUISIANA 4% 3/15/33 10/15/20 S	2,385,000.0000	1.2557	1,198	2,993,766	2,972,688	21,078
7980525	ISSUE: 29365TAK0 - ENTERGY TEXAS INC 1.75% 3/15/31 10/15/20 B	385,000.0000	1.0011	154	-385,585	385,585	
7980525	ISSUE: 29379VAM5 - ENTERPRISE PRODUCTS 7.55% 4/15/38 10/15/20 B	285,000.0000	1.4289	163	-407,408	407,408	
7980525	ISSUE: 29379VBA0 - ENTERPRISE PRODU 4.85% 3/15/44 10/15/20 B	350,000.0000	1.1558	162	-404,678	404,678	
7980525	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50 10/15/20 B	1,135,000.0000	1.0952	497	-1,243,515	1,243,515	



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7980525	ISSUE: 293791AP4 - ENTERPRISE PRODUCTS 6.65% 10/15/34 10/15/20 B 100,000.0000 1.3582			54	-135,875	135,875	
7980525	ISSUE: 29670GAD4 - ESSENTIAL UTILITIES 2.704% 4/15/30 10/15/20 B 160,000.0000 1.0739			69	-171,893	171,893	
7980525	ISSUE: 29736RAM2 - ESTEE LAUDER CO INC 3.125% 12/01/49 10/15/20 S 1,150,000.0000 1.1115			511	1,277,725	1,249,073	28,653
7980525	ISSUE: 30040WAK4 - EVERSOURCE ENERGY 1.65% 8/15/30 10/15/20 B 235,000.0000 0.9973			94	-234,457	234,457	
7980525	ISSUE: 30231GBM3 - EXXON MOBIL CORP 3.452% 4/15/51 10/15/20 B 835,000.0000 1.1014			368	-920,003	920,003	
7980525	ISSUE: 30231GBM3 - EXXON MOBIL CORP 3.452% 4/15/51 10/15/20 B 75,000.0000 1.1056			33	-82,953	82,953	
7980525	ISSUE: 30231GBN1 - EXXON MOBIL CORP 2.61% 10/15/30 10/15/20 S 3,000,000.0000 1.0795			1,295	3,237,205	3,228,090	9,115
7980525	ISSUE: 302491AU9 - FMC CORP 3.45% 10/01/29 10/15/20 B 305,000.0000 1.1232			137	-342,728	342,728	
7980525	ISSUE: 302491AV7 - FMC CORP 4.5% 10/01/49 10/15/20 S 705,000.0000 1.2522			353	882,448	863,195	19,253
7980525	ISSUE: 341081FD4 - FLORIDA PWR & LT 5.25% 2/01/41 10/15/20 B 200,000.0000 1.4193			114	-283,980	283,980	
7980525	ISSUE: 341271AF1 - FLORIDA ST BRD 2.154% 7/01/30 10/15/20 B 570,000.0000 1.0120			0	-576,840	576,840	
7980525	ISSUE: 344419AC0 - FOMENTO EXONOMICA 3.5% 1/16/50 10/15/20 B 860,000.0000 1.0916			376	-939,177	939,177	
7980525	ISSUE: 35137LAK1 - FOX CORP 5.576% 1/25/49 10/15/20 B 475,000.0000 1.4000			266	-665,285	665,285	
7980525	ISSUE: 35177PAL1 - FRANCE TELECOM 8.75% 3/01/31 10/15/20 B 470,000.0000 1.6360			308	-769,213	769,213	
7980525	ISSUE: 36164QNA2 - GE CAPITAL INTL MTN 4.418% 11/15/35 10/15/20 B 1,450,000.0000 1.0616			616	-1,539,994	1,539,994	
7980525	ISSUE: 36164QNA2 - GE CAPITAL INTL MTN 4.418% 11/15/35 10/15/20 B 200,000.0000 1.0634			85	-212,767	212,767	
7980525	ISSUE: 36166NAD5 - GE CAP FUNDING 4.05% 5/15/27 10/15/20 B 1,600,000.0000 1.0851			694	-1,736,790	1,736,790	
7980525	ISSUE: 369604BX0 - GENERAL ELECTRIC CO 4.25% 5/01/40 10/15/20 B 750,000.0000 1.0251			308	-769,148	769,148	
7980525	ISSUE: 369604BX0 - GENERAL ELECTRIC CO 4.25% 5/01/40 10/15/20 B 145,000.0000 1.0320			60	-149,707	149,707	
7980525	ISSUE: 36962G3P7 - GEN ELEC CAP CRP MTN 5.875% 1/14/38 10/15/20 B 560,000.0000 1.1940			267	-668,891	668,891	
7980525	ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39 10/15/20 B 470,000.0000 1.3063			246	-614,197	614,197	
7980525	ISSUE: 370334CL6 - GENERAL MILLS INC 2.875% 4/15/30 10/15/20 B 390,000.0000 1.0950			171	-427,209	427,209	
7980525	ISSUE: 37045VAP5 - GENERAL MOTORS CO 5.15% 4/01/38 10/15/20 B 735,000.0000 1.1082			326	-814,838	814,838	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 37045XBS4 - GEN MOTORS FINL CO 3.45% 1/14/22 10/15/20 S	500,000.0000	1.0259	205	512,745	512,780	-35
7980525	ISSUE: 37045XBT2 - GEN MOTORS FINL CO 4.35% 1/17/27 10/15/20 B	2,300,000.0000	1.1018	1,014	-2,535,062	2,535,062	
7980525	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29 10/15/20 S	2,500,000.0000	1.1822	1,182	2,954,268	2,931,650	22,618
7980525	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44 10/15/20 B	550,000.0000	1.3153	289	-723,699	723,699	
7980525	ISSUE: 375558BD4 - GILEAD SCIENCES 4.75% 3/01/46 10/15/20 B	245,000.0000	1.3200	129	-323,524	323,524	
7980525	ISSUE: 375558BS1 - GILEAD SCIENCES INC 2.6% 10/01/40 10/15/20 B	565,000.0000	1.0026	227	-566,684	566,684	
7980525	ISSUE: 375558BT9 - GILEAD SCIENCES 2.8% 10/01/50 10/15/20 B	545,000.0000	0.9943	217	-542,132	542,132	
7980525	ISSUE: 377372AJ6 - GLAXOSMITHKLINE 4.2% 3/18/43 10/15/20 S	960,000.0000	1.2871	494	1,235,160	1,215,446	19,714
7980525	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29 10/15/20 S	890,000.0000	1.1488	409	1,022,005	1,016,380	5,625
7980525	ISSUE: 38141GXX4 - GOLDMAN SACHS GROUP 2.6% 2/07/30 10/15/20 S	3,000,000.0000	1.0624	1,275	3,185,925	3,181,620	4,305
7980525	ISSUE: 38141GXH2 - GOLDMAN SACHS GP 3.8% 3/15/30 10/15/20 S	2,500,000.0000	1.1629	1,163	2,906,062	2,902,375	3,687
7980525	ISSUE: 38141GXJ8 - GOLDMAN SACHS GROUP 3.5% 4/01/25 10/15/20 S	1,000,000.0000	1.1045	442	1,104,088	1,100,620	3,468
7980525	ISSUE: 38148YAA6 - GOLDMAN SACHS GP V-Q 4.017% 10/31/38 10/15/20 B	325,000.0000	1.1852	154	-385,334	385,334	
7980525	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45 10/15/20 S	850,000.0000	1.3046	444	1,108,441	1,086,623	21,818
7980525	ISSUE: 40049JBE6 - GRUPO TELEvisa 5.25% 5/24/49 10/15/20 B	200,000.0000	1.2170	97	-243,497	243,497	
7980525	ISSUE: 404119BZ1 - HCA INC 5.25% 6/15/49 10/15/20 S	750,000.0000	1.2634	379	947,148	933,765	13,383
7980525	ISSUE: 404530AB3 - HACKENSACK MERIDIAN 4.211% 7/01/48 10/15/20 B	50,000.0000	1.2289	0	-61,446	61,446	
7980525	ISSUE: 406216BJ9 - HALLIBURTON CO 4.85% 11/15/35 10/15/20 B	375,000.0000	1.0622	159	-398,481	398,481	
7980525	ISSUE: 41652PAC3 - HARTFORD HEALTHCARE 3.447% 7/01/54 10/15/20 B	155,000.0000	1.0022	0	-155,338	155,338	
7980525	ISSUE: 421946AM6 - HEALTHCARE RLTY 2.05% 3/15/31 10/15/20 B	1,000,000.0000	0.9925	397	-992,877	992,877	
7980525	ISSUE: 437076AV4 - HOME DEPOT INC 5.95% 4/01/41 10/15/20 S	1,350,000.0000	1.5269	825	2,060,490	2,026,269	34,221
7980525	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43 10/15/20 B	585,000.0000	1.2699	297	-743,218	743,218	
7980525	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46 10/15/20 B	585,000.0000	1.2939	303	-757,258	757,258	



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	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
7980525	10/15/20 B	365,000.0000	1.3563	198	-495,266	495,266	
	ISSUE: 437076BZ4 - HOME DEPOT INC 3.125% 12/15/49						
7980525	10/15/20 B	600,000.0000	1.1165	268	-670,198	670,198	
	ISSUE: 437076CD2 - HOME DEPOT INC 3.35% 4/15/50						
7980525	10/15/20 B	645,000.0000	1.1636	300	-750,816	750,816	
	ISSUE: 444859BL5 - HUMANA INC 3.95% 8/15/49						
7980525	10/15/20 S	990,000.0000	1.1999	475	1,187,416	1,167,685	19,731
	ISSUE: 446413AL0 - HUNT INGALLS IND 3.483% 12/01/27						
7980525	10/15/20 S	2,500,000.0000	1.0946	1,095	2,735,505	2,714,800	20,705
	ISSUE: 455780CE4 - REP OF INDONESIA 4.35% 1/11/48						
7980525	10/15/20 B	530,000.0000	1.1986	254	-635,533	635,533	
	ISSUE: 455780CH7 - INDONESIA REPUBLIC 4.75% 2/11/29						
7980525	10/15/20 S	705,000.0000	1.2089	341	851,934	844,181	7,752
	ISSUE: 455780CN4 - INDONESIA (REP) 3.7% 10/30/49						
7980525	10/15/20 B	545,000.0000	1.1074	241	-603,769	603,769	
	ISSUE: 455780CU8 - INDONESIA (REP) 4.45% 4/15/70						
7980525	10/15/20 B	200,000.0000	1.2363	99	-247,369	247,369	
	ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42						
7980525	10/15/20 B	315,000.0000	1.2885	162	-406,056	406,056	
	ISSUE: 458140BK5 - INTEL CORP 3.1% 2/15/60						
7980525	10/15/20 S	810,000.0000	1.1012	357	891,615	855,449	36,166
	ISSUE: 45866FAP9 - INTERCONTINENTAL EXC 2.65% 9/15/40						
7980525	10/15/20 B	525,000.0000	1.0194	214	-535,378	535,378	
	ISSUE: 45866FAQ7 - INTERCONTINENTAL EXC 3% 9/15/60						
7980525	10/15/20 B	1,145,000.0000	1.0312	472	-1,181,242	1,181,242	
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
7980525	10/15/20 S	1,097,000.0000	1.2016	527	1,317,683	1,319,877	-2,195
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
7980525	10/15/20 B	175,000.0000	1.2631	88	-221,138	221,138	
	ISSUE: 460146CN1 - INTL PAPER CO 5.15% 5/15/46						
7980525	10/15/20 B	375,000.0000	1.3382	201	-502,022	502,022	
	ISSUE: 461070AN4 - INTERSTATE POWER 3.7% 9/15/46						
7980525	10/15/20 B	520,000.0000	1.1445	238	-595,399	595,399	
	ISSUE: 46124HAD8 - INTUIT INC 1.65% 7/15/30						
7980525	10/15/20 S	2,000,000.0000	1.0154	812	2,030,068	2,021,920	8,148
	ISSUE: 46513JB42 - STATE OF ISRAEL 3.875% 7/03/50						
7980525	10/15/20 B	470,000.0000	1.2075	227	-567,752	567,752	
	ISSUE: 46513JXN6 - STATE OF ISRAEL 3.375% 1/15/50						
7980525	10/15/20 B	420,000.0000	1.1176	188	-469,567	469,567	
	ISSUE: 46647PAA4 - JPMORGAN CHASE V-Q 4.26% 2/22/48						
7980525	10/15/20 B	335,000.0000	1.2843	172	-430,406	430,406	
	ISSUE: 46647PAJ5 - JPMORGAN CHASE V-Q 3.882% 7/24/38						
7980525	10/15/20 B	1,695,000.0000	1.1909	807	-2,019,315	2,019,315	
	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48						
7980525	10/15/20 B	110,000.0000	1.2287	54	-135,214	135,214	



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	ISSUE: 46647PBD7 - JPMORGAN CHASE V-Q 3.702% 5/06/30						
7980525	10/15/20 S	2,995,000.0000	1.1536	1,382	3,453,800	3,442,423	11,377
	ISSUE: 46647PBM7 - JPMORGAN CHASE V-Q 3.109% 4/22/41						
7980525	10/15/20 B	1,155,000.0000	1.0984	507	-1,269,217	1,269,217	
	ISSUE: 47233JDX3 - JEFFERIES GROUP LLC 2.75% 10/15/32						
7980525	10/15/20 B	650,000.0000	1.0148	264	-659,877	659,877	
	ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33						
7980525	10/15/20 S	2,200,000.0000	1.3270	1,168	2,918,342	2,884,486	33,856
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
7980525	10/15/20 B	390,000.0000	1.2876	201	-502,349	502,349	
	ISSUE: 478160CT9 - JOHNSON&JOHNSON 2.45% 9/01/60						
7980525	10/15/20 B	1,200,000.0000	1.0039	482	-1,205,114	1,205,114	
	ISSUE: 49271VAC4 - KEURIG DR PEPPER INC 4.985% 5/25/38						
7980525	10/15/20 S	1,000,000.0000	1.3071	523	1,306,567	1,291,950	14,617
	ISSUE: 494550AV8 - KINDER MORGAN ENERGY 6.5% 2/01/37						
7980525	10/15/20 B	70,000.0000	1.2610	35	-88,308	88,308	
	ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.95% 1/15/38						
7980525	10/15/20 B	735,000.0000	1.3306	391	-978,375	978,375	
	ISSUE: 494550BF2 - KINDER MORGAN ENGY 6.55% 9/15/40						
7980525	10/15/20 B	290,000.0000	1.2858	149	-373,022	373,022	
	ISSUE: 494550BU9 - KINDER MORGAN ENERGY 5.5% 3/01/44						
7980525	10/15/20 S	770,000.0000	1.1810	364	908,991	901,963	7,028
	ISSUE: 496902AQ0 - KINROSS GOLD CORP 4.5% 7/15/27						
7980525	10/15/20 S	3,000,000.0000	1.1460	1,375	3,436,535	3,432,060	4,475
	ISSUE: 50076QAR7 - KRAFT FOODS GROUP 6.875% 1/26/39						
7980525	10/15/20 S	1,000,000.0000	1.3423	537	1,341,763	1,342,930	-1,167
	ISSUE: 50077LAL0 - KRAFT HEINZ FOODS CO 5% 7/15/35						
7980525	10/15/20 S	1,500,000.0000	1.1622	697	1,742,618	1,743,825	-1,207
	ISSUE: 50247VAC3 - LYB INTL FINANCE 4.875% 3/15/44						
7980525	10/15/20 S	1,000,000.0000	1.1954	478	1,194,972	1,169,920	25,052
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
7980525	10/15/20 B	415,000.0000	1.1067	184	-459,477	459,477	
	ISSUE: 50249AAC7 - LYB INT FIN III 3.375% 5/01/30						
7980525	10/15/20 B	100,000.0000	1.0912	44	-109,160	109,160	
	ISSUE: 532457BT4 - ELI LILLY & CO 3.95% 3/15/49						
7980525	10/15/20 S	285,000.0000	1.2722	145	362,443	355,589	6,855
	ISSUE: 532457BV9 - ELI LILLY & CO 3.375% 3/15/29						
7980525	10/15/20 S	3,325,000.0000	1.1600	1,543	3,855,557	3,846,826	8,731
	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25						
7980525	10/15/20 S	1,000,000.0000	1.1386	455	1,138,115	1,132,800	5,315
	ISSUE: 539830BB4 - LOCKHEED MARTIN CORP 4.07% 12/15/42						
7980525	10/15/20 B	360,000.0000	1.2794	184	-460,779	460,779	
	ISSUE: 539830BQ1 - LOCKHEED MARTIN CORP 2.8% 6/15/50						
7980525	10/15/20 B	650,000.0000	1.0697	278	-695,616	695,616	
	ISSUE: 548661DE4 - LOWE'S COS INC 4.25% 9/15/44						
7980525	10/15/20 B	100,000.0000	1.2518	50	-125,235	125,235	



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7980525	ISSUE: 548661DZ7 - LOWES COS INC 3% 10/15/50 10/15/20 B	2,000,000.0000	1.0311	825	-2,062,965	2,062,965	
7980525	ISSUE: 552081AM3 - LYONDELLBASELL IND 4.625% 2/26/55 10/15/20 S	750,000.0000	1.1434	343	857,207	848,303	8,904
7980525	ISSUE: 559080AF3 - MAGELLAN MID 4.2% 12/01/42 10/15/20 S	775,000.0000	1.0177	315	788,379	761,957	26,422
7980525	ISSUE: 559080AG1 - MAGELLAN MIDSTREAM 5.15% 10/15/43 10/15/20 S	680,000.0000	1.1801	321	802,120	786,073	16,047
7980525	ISSUE: 559222AR5 - MAGNA INTL INC 4.15% 10/01/25 10/15/20 S	2,000,000.0000	1.1425	914	2,284,166	2,275,840	8,326
7980525	ISSUE: 565849AB2 - MARATHON OIL CORP 6.8% 3/15/32 10/15/20 B	135,000.0000	1.0698	58	-144,486	144,486	
7980525	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37 10/15/20 B	345,000.0000	1.0389	143	-358,557	358,557	
7980525	ISSUE: 56585AAF9 - MARATHON PETROL CORP 6.5% 3/01/41 10/15/20 B	1,080,000.0000	1.2057	521	-1,302,634	1,302,634	
7980525	ISSUE: 56585AAM4 - MARATHON PETROLEUM 5.85% 12/15/45 10/15/20 B	145,000.0000	1.1519	67	-167,087	167,087	
7980525	ISSUE: 570535AP9 - MARKEL CORP 5% 3/30/43 10/15/20 S	775,000.0000	1.2246	380	948,701	928,923	19,778
7980525	ISSUE: 571748BG6 - MARSH & MCLENNAN 4.375% 3/15/29 10/15/20 S	4,000,000.0000	1.2183	1,949	4,871,131	4,828,160	42,971
7980525	ISSUE: 571748BH4 - MARSH & MCLENNAN COS 4.75% 3/15/39 10/15/20 S	1,500,000.0000	1.3281	797	1,991,398	1,978,755	12,643
7980525	ISSUE: 571903AX1 - MARRIOTT INTL 4.5% 10/01/34 10/15/20 S	1,500,000.0000	1.0471	628	1,570,097	1,548,255	21,842
7980525	ISSUE: 575718AF8 - MASS INSTIT TECH 3.885% 7/01/16 10/15/20 B	50,000.0000	1.2541	0	-62,704	62,704	
7980525	ISSUE: 58013MEF7 - MCDONALD'S CORP MTN 6.3% 3/01/38 10/15/20 S	1,150,000.0000	1.4973	689	1,721,218	1,682,738	38,480
7980525	ISSUE: 585055BR6 - MEDTRONIC INC 3.15% 3/15/22 10/15/20 S	1,179,000.0000	1.0394	490	1,224,974	1,226,738	-1,764
7980525	ISSUE: 585055BT2 - MEDTRONIC INC 4.375% 3/15/35 10/15/20 S	1,619,000.0000	1.3533	876	2,190,052	2,181,230	8,821
7980525	ISSUE: 58601VAC6 - MEMORIAL HEALTH 3.447% 11/01/49 10/15/20 S	1,000,000.0000	1.0248	410	1,024,380	1,031,570	-7,190
7980525	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43 10/15/20 S	985,000.0000	1.2854	506	1,265,593	1,229,743	35,850
7980525	ISSUE: 58933YAV7 - MERCK & CO INC 3.9% 3/07/39 10/15/20 S	1,765,000.0000	1.2521	884	2,209,002	2,156,848	52,154
7980525	ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41 10/15/20 B	295,000.0000	1.4732	174	-434,768	434,768	
7980525	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45 10/15/20 B	800,000.0000	1.2336	395	-987,243	987,243	
7980525	ISSUE: 594918BS2 - MICROSOFT CORP 3.45% 8/08/36 10/15/20 S	1,000,000.0000	1.2262	490	1,225,670	1,209,250	16,420



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7980525	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46 10/15/20 B	190,000.0000	1.2695	96	-241,300	241,300	
7980525	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56 10/15/20 B	330,000.0000	1.3364	176	-441,182	441,182	
7980525	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37 10/15/20 S	1,913,000.0000	1.3058	999	2,497,092	2,485,771	11,320
7980525	ISSUE: 594918CC6 - MICROSOFT CORP 2.525% 6/01/50 10/15/20 B	1,900,000.0000	1.0509	799	-1,997,490	1,997,490	
7980525	ISSUE: 594918CD4 - MICROSOFT CORP 2.675% 6/01/60 10/15/20 B	1,210,000.0000	1.0500	508	-1,271,045	1,271,045	
7980525	ISSUE: 594918CD4 - MICROSOFT CORP 2.675% 6/01/60 10/15/20 B	105,000.0000	1.0513	44	-110,433	110,433	
7980525	ISSUE: 606822BE3 - MITSUBISHI UFJ FINL 4.153% 3/07/39 10/15/20 B	280,000.0000	1.2250	137	-343,146	343,146	
7980525	ISSUE: 606822BM5 - MITSUBISHI UFJ FINL 3.195% 7/18/29 10/15/20 B	535,000.0000	1.1126	238	-595,474	595,474	
7980525	ISSUE: 606822BR4 - MITSUBISHI UFJ FIN 2.559% 2/25/30 10/15/20 B	200,000.0000	1.0601	85	-212,101	212,101	
7980525	ISSUE: 60687YBH1 - MIZUHO FINANCIAL V-Q 2.201% 7/10/31 10/15/20 B	310,000.0000	1.0222	127	-317,024	317,024	
7980525	ISSUE: 609207AW5 - MONDELEZ INTL INC 2.625% 9/04/50 10/15/20 B	690,000.0000	0.9716	268	-670,700	670,700	
7980525	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 10/15/20 S	6,000,000.0000	1.1445	2,747	6,864,433	6,841,380	23,053
7980525	ISSUE: 6174467Y9 - MORGAN STANLEY MTN 4.35% 9/08/26 10/15/20 S	945,000.0000	1.1675	441	1,102,865	1,100,226	2,639
7980525	ISSUE: 6174468N2 - MORGAN STANLEY V-Q 5.597% 3/24/51 10/15/20 B	75,000.0000	1.5433	46	-115,798	115,798	
7980525	ISSUE: 61746BDJ2 - MORGAN STANLEY MTN 3.75% 2/25/23 10/15/20 S	1,500,000.0000	1.0761	646	1,613,504	1,610,610	2,894
7980525	ISSUE: 61746BDZ6 - MORGAN STANLEY MTN 3.875% 1/27/26 10/15/20 S	660,000.0000	1.1408	301	752,633	750,453	2,180
7980525	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47 10/15/20 S	950,000.0000	1.3353	507	1,268,028	1,229,718	38,310
7980525	ISSUE: 620076BL2 - MOTOROLA SOLUTIONS 4.6% 2/23/28 10/15/20 S	1,735,000.0000	1.1760	816	2,039,579	2,021,882	17,696
7980525	ISSUE: 62954RAA4 - NYU HOSPITALS CNTR 3.38% 7/01/55 10/15/20 B	40,000.0000	1.0242	0	-40,967	40,967	
7980525	ISSUE: 631005BJ3 - NARRAGANSETT ELEC 3.395% 4/09/30 10/15/20 B	70,000.0000	1.1436	32	-80,083	80,083	
7980525	ISSUE: 637417AN6 - NATIONAL RETAIL 2.5% 4/15/30 10/15/20 B	120,000.0000	1.0030	48	-120,414	120,414	
7980525	ISSUE: 644188BF0 - NEW ENG POWER 3.8% 12/05/47 10/15/20 B	315,000.0000	1.1787	149	-371,433	371,433	
7980525	ISSUE: 651639AX4 - NEWMONT GOLDCORP 2.8% 10/01/29 10/15/20 B	180,000.0000	1.0941	79	-197,022	197,022	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 651639AY2 - NEWMONT CORP 2.25% 10/01/30						
7980525	10/15/20 B	250,000.0000	1.0456	105	-261,510	261,510	
	ISSUE: 65473PAJ4 - NISOURCE INC 3.6% 5/01/30						
7980525	10/15/20 S	2,000,000.0000	1.1474	918	2,293,822	2,267,620	26,202
	ISSUE: 655044AE5 - NOBLE ENERGY INC 6% 3/01/41						
7980525	10/15/20 S	1,015,000.0000	1.4359	583	1,456,906	1,444,680	12,226
	ISSUE: 665772CB3 - NORTHERN ST PR-M 6.25% 6/01/36						
7980525	10/15/20 S	1,230,000.0000	1.4969	736	1,840,475	1,812,590	27,886
	ISSUE: 666807BU5 - NORTHROP GRUMMAN 5.25% 5/01/50						
7980525	10/15/20 B	360,000.0000	1.4632	211	-526,952	526,952	
	ISSUE: 66989HAR9 - NOVARTIS CAPITAL 2.2% 8/14/30						
7980525	10/15/20 S	4,560,000.0000	1.0752	1,961	4,900,769	4,877,513	23,256
	ISSUE: 66989HAS7 - NOVARTIS CAPITAL 2.75% 8/14/50						
7980525	10/15/20 B	1,100,000.0000	1.0860	478	-1,195,111	1,195,111	
	ISSUE: 670346AS4 - NUCOR CORP 2.7% 6/01/30						
7980525	10/15/20 B	170,000.0000	1.0838	74	-184,323	184,323	
	ISSUE: 67066GAF1 - NVIDIA CORP 2.85% 4/01/30						
7980525	10/15/20 S	4,000,000.0000	1.1262	1,802	4,503,158	4,500,520	2,638
	ISSUE: 67066GAH7 - NVIDIA CORP 3.5% 4/01/50						
7980525	10/15/20 B	55,000.0000	1.1816	26	-65,012	65,012	
	ISSUE: 67066GAJ3 - NVIDIA CORP 3.7% 4/01/60						
7980525	10/15/20 S	840,000.0000	1.2141	408	1,019,453	994,594	24,859
	ISSUE: 67079BAD2 - NUTRITION & BIO 2.3% 11/01/30						
7980525	10/15/20 B	255,000.0000	1.0173	104	-259,520	259,520	
	ISSUE: 67079BAE0 - NUTRITION & BIO 3.268% 11/15/40						
7980525	10/15/20 B	140,000.0000	1.0389	58	-145,508	145,508	
	ISSUE: 67103HAG2 - O'REILLY AUTOMOTIVE 4.35% 6/01/28						
7980525	10/15/20 S	2,000,000.0000	1.1861	949	2,371,331	2,360,320	11,011
	ISSUE: 677050AJ5 - OGLETHORPE POWER 4.2% 12/01/42						
7980525	10/15/20 B	320,000.0000	1.0510	135	-336,455	336,455	
	ISSUE: 68233JBW3 - ONCOR ELEC DELIVERY 5.35% 10/01/52						
7980525	10/15/20 B	55,000.0000	1.5257	34	-83,945	83,945	
	ISSUE: 68235PAF5 - ONE GAS INC 4.658% 2/01/44						
7980525	10/15/20 S	840,000.0000	1.2811	430	1,075,660	1,030,688	44,972
	ISSUE: 68327LAC0 - ONTARIO TEACHERS 4.125% 2/01/29						
7980525	10/15/20 S	1,900,000.0000	1.1332	861	2,152,295	2,133,358	18,937
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
7980525	10/15/20 B	345,000.0000	1.2076	167	-416,802	416,802	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
7980525	10/15/20 B	705,000.0000	1.1869	335	-837,099	837,099	
	ISSUE: 68389XBS3 - ORACLE CORP 2.95% 11/15/24						
7980525	10/15/20 S	1,000,000.0000	1.0888	436	1,088,404	1,084,560	3,844
	ISSUE: 68389XBV6 - ORACLE CORP 2.95% 4/01/30						
7980525	10/15/20 S	3,000,000.0000	1.1147	1,338	3,342,792	3,340,200	2,592
	ISSUE: 68389XBW4 - ORACLE CORP 3.6% 4/01/40						
7980525	10/15/20 B	145,000.0000	1.1480	67	-166,522	166,522	



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	ISSUE: 68389XBY0 - ORACLE CORP 3.85% 4/01/60						
7980525	10/15/20 B	560,000.0000	1.1700	262	-655,484	655,484	
	ISSUE: 69352PAQ6 - PPL CAPITAL FUDNING 4.125% 4/15/30						
7980525	10/15/20 B	165,000.0000	1.1866	78	-195,871	195,871	
	ISSUE: 69362BAJ1 - PSEG POWER LLC 8.625% 4/15/31						
7980525	10/15/20 B	105,000.0000	1.4767	62	-155,121	155,121	
	ISSUE: 694308HY6 - PACIFIC GAS & ELEC 3.95% 12/01/47						
7980525	10/15/20 B	540,000.0000	0.9743	210	-526,316	526,316	
	ISSUE: 694308JJ7 - PACIFIC GAS & ELEC 3.5% 8/01/50						
7980525	10/15/20 B	125,000.0000	0.9470	47	-118,427	118,427	
	ISSUE: 694308JM0 - PACIFIC GAS&ELEC 4.55% 7/01/30						
7980525	10/15/20 B	780,000.0000	1.0961	342	-855,316	855,316	
	ISSUE: 694308JN8 - PACIFIC GAS&ELEC 4.95% 7/01/50						
7980525	10/15/20 B	1,175,000.0000	1.1035	519	-1,297,190	1,297,190	
	ISSUE: 694308JN8 - PACIFIC GAS&ELEC 4.95% 7/01/50						
7980525	10/15/20 B	135,000.0000	1.1050	60	-149,231	149,231	
	ISSUE: 695114CT3 - PACIFICORP 4.125% 1/15/49						
7980525	10/15/20 B	335,000.0000	1.2510	168	-419,259	419,259	
	ISSUE: 698299BL7 - REPUBLIC OF PANAMA 3.87% 7/23/60						
7980525	10/15/20 B	1,010,000.0000	1.1869	480	-1,199,249	1,199,249	
	ISSUE: 698299BM5 - PANAMA 4.5% 4/01/56						
7980525	10/15/20 B	1,260,000.0000	1.2949	653	-1,632,227	1,632,227	
	ISSUE: 698299BN3 - PANAMA 2.252% 9/29/32						
7980525	10/15/20 B	250,000.0000	1.0395	104	-259,979	259,979	
	ISSUE: 709599AX2 - PENSKE TRUCK LEASNG 4.2% 4/01/27						
7980525	10/15/20 S	1,015,000.0000	1.1292	458	1,145,730	1,140,474	5,256
	ISSUE: 709629AR0 - PENTAIR FINANCE 4.5% 7/01/29						
7980525	10/15/20 S	1,755,000.0000	1.1613	815	2,037,301	2,013,090	24,211
	ISSUE: 713448BZ0 - PEPSICO INC 4% 3/05/42						
7980525	10/15/20 S	1,930,000.0000	1.2750	984	2,459,843	2,374,344	85,499
	ISSUE: 713448EV6 - PEPSICO INC 3.875% 3/19/60						
7980525	10/15/20 S	665,000.0000	1.2969	345	862,087	821,973	40,114
	ISSUE: 713448FA1 - PEPSICO INC 1.4% 2/25/31						
7980525	10/15/20 B	305,000.0000	1.0047	123	-306,559	306,559	
	ISSUE: 715638DF6 - REPUBLIC OF PERU 2.783% 1/23/31						
7980525	10/15/20 B	1,160,000.0000	1.1020	511	-1,278,831	1,278,831	
	ISSUE: 71644EAG7 - PETRO-CANADA 5.95% 5/15/35						
7980525	10/15/20 S	855,000.0000	1.2293	420	1,050,674	1,038,509	12,165
	ISSUE: 71654QCL4 - PETROLEOS MEXICANOS 6.35% 2/12/48						
7980525	10/15/20 S	1,000,000.0000	0.7575	303	757,197	767,500	-10,303
	ISSUE: 717081DE0 - PFIZER INC 4.3% 6/15/43						
7980525	10/15/20 S	935,000.0000	1.3017	487	1,216,640	1,198,296	18,344
	ISSUE: 718286BD8 - PHILIPPINES(REP) 6.375% 1/15/32						
7980525	10/15/20 B	200,000.0000	1.4325	115	-286,615	286,615	
	ISSUE: 718286BG1 - PHILIPPINES(REP) 6.375% 10/23/34						
7980525	10/15/20 B	730,000.0000	1.4773	431	-1,078,860	1,078,860	



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	ISSUE: 718286BZ9 - PHILIPPINES(REP) 3.95% 1/20/40						
7980525	10/15/20 B	1,140,000.0000	1.2087	551	-1,378,515	1,378,515	
	ISSUE: 718286CB1 - PHILIPPINES(REP) 3.7% 2/02/42						
7980525	10/15/20 B	200,000.0000	1.1841	95	-236,907	236,907	
	ISSUE: 718286CH8 - PHILIPPINES(REP) 2.95% 5/05/45						
7980525	10/15/20 B	560,000.0000	1.0876	244	-609,300	609,300	
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
7980525	10/15/20 B	345,000.0000	1.1710	162	-404,167	404,167	
	ISSUE: 718549AE8 - PHILLIPS 66 PARTNERS 4.9% 10/01/46						
7980525	10/15/20 S	750,000.0000	1.0427	313	781,712	769,058	12,655
	ISSUE: 718549AH1 - PHILLIPS 66 PTNR 3.15% 12/15/29						
7980525	10/15/20 B	80,000.0000	1.0044	32	-80,384	80,384	
	ISSUE: 740189AP0 - PRECISION CASTPARTS 4.375% 6/15/45						
7980525	10/15/20 S	830,000.0000	1.2316	409	1,021,852	1,010,633	11,219
	ISSUE: 742718ER6 - PROCTER & GAMBLE CO 2.45% 11/03/26						
7980525	10/15/20 S	2,100,000.0000	1.1014	925	2,312,036	2,316,720	-4,684
	ISSUE: 742718EV7 - PROCTER & GAMBLE CO 2.85% 8/11/27						
7980525	10/15/20 S	3,000,000.0000	1.1271	1,353	3,380,037	3,387,000	-6,963
	ISSUE: 742718FJ3 - PROCTER & GAMBLE CO 3.55% 3/25/40						
7980525	10/15/20 B	590,000.0000	1.2520	295	-738,958	738,958	
	ISSUE: 744320BA9 - PRUDENTIAL FIN 3.935% 12/07/49						
7980525	10/15/20 B	455,000.0000	1.1500	209	-523,468	523,468	
	ISSUE: 744448CM1 - PUBLIC SERV COLO 3.55% 6/15/46						
7980525	10/15/20 B	95,000.0000	1.1383	43	-108,178	108,178	
	ISSUE: 74456QAP1 - PUB SVC EL & GAS MTN 5.25% 7/01/35						
7980525	10/15/20 S	1,525,000.0000	1.3950	851	2,126,600	2,091,644	34,956
	ISSUE: 74456QAZ9 - PUB SVC ELEC MTN 3.95% 5/01/42						
7980525	10/15/20 B	75,000.0000	1.2495	37	-93,751	93,751	
	ISSUE: 744573AQ9 - PUBLIC SERVICE ENTRP 1.6% 8/15/30						
7980525	10/15/20 B	275,000.0000	0.9922	109	-272,975	272,975	
	ISSUE: 745332BX3 - PUGET SOUND ENERGY 6.274% 3/15/37						
7980525	10/15/20 S	1,040,000.0000	1.4445	601	1,501,700	1,489,758	11,941
	ISSUE: 747525BK8 - QUALCOMM INC 2.15% 5/20/30						
7980525	10/15/20 S	5,000,000.0000	1.0531	2,106	5,263,544	5,236,950	26,594
	ISSUE: 75884RAZ6 - REGENCY CENTERS LP 2.95% 9/15/29						
7980525	10/15/20 B	210,000.0000	1.0432	88	-219,151	219,151	
	ISSUE: 761713AZ9 - REYNOLDS AMERICA 6.15% 9/15/43						
7980525	10/15/20 B	320,000.0000	1.2706	163	-406,742	406,742	
	ISSUE: 775109BN0 - ROGERS COMM INC 4.35% 5/01/49						
7980525	10/15/20 B	410,000.0000	1.2486	205	-512,118	512,118	
	ISSUE: 776743AL0 - ROPER TECHNOLOGIES 1.75% 2/15/31						
7980525	10/15/20 B	600,000.0000	1.0007	240	-600,642	600,642	
	ISSUE: 780097BL4 - ROYAL BK SCOTLND V-Q 4.445% 5/08/30						
7980525	10/15/20 S	1,000,000.0000	1.1650	466	1,164,494	1,152,980	11,514
	ISSUE: 78081BAD5 - ROYALTY PHARMA PLC 2.2% 9/02/30						
7980525	10/15/20 B	205,000.0000	1.0052	82	-206,146	206,146	



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	ISSUE: 78349AAB9 - RWJ BARNABAS HEALTH 3.949% 7/01/46						
7980525	10/15/20 B	45,000.0000	1.1381	0	-51,214	51,214	
	ISSUE: 78409VAQ7 - S&P GLOBAL INC 3.25% 12/01/49						
7980525	10/15/20 S	990,000.0000	1.1469	454	1,134,937	1,114,364	20,573
	ISSUE: 78409VAS3 - S&P GLOBAL INC 1.25% 8/15/30						
7980525	10/15/20 S	1,000,000.0000	0.9874	395	986,965	979,240	7,725
	ISSUE: 78516FAB5 - SABAL TRAIL TRANS 4.682% 5/01/38						
7980525	10/15/20 B	335,000.0000	1.1592	155	-388,494	388,494	
	ISSUE: 797440BR4 - SAN DIEGO G & E 3.6% 9/01/23						
7980525	10/15/20 S	2,000,000.0000	1.0765	861	2,152,079	2,163,100	-11,021
	ISSUE: 822582CE0 - SHELL INTL FIN 3.125% 11/07/49						
7980525	10/15/20 B	360,000.0000	1.0445	150	-376,160	376,160	
	ISSUE: 822582CH3 - SHELL INTL FIN 3.25% 4/06/50						
7980525	10/15/20 B	1,060,000.0000	1.0695	453	-1,134,102	1,134,102	
	ISSUE: 824348BK1 - SHERWIN-WILLIAMS CO 3.8% 8/15/49						
7980525	10/15/20 S	1,000,000.0000	1.1529	461	1,152,479	1,122,870	29,609
	ISSUE: 824348BM7 - SHERWIN-WILLIAMS CO 3.3% 5/15/50						
7980525	10/15/20 B	335,000.0000	1.0873	146	-364,381	364,381	
	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46						
7980525	10/15/20 S	1,000,000.0000	1.1358	454	1,135,376	1,109,000	26,376
	ISSUE: 826200AD9 - SIEMENS FIN 6.125% 8/17/26						
7980525	10/15/20 S	2,040,000.0000	1.2937	1,056	2,638,194	2,625,582	12,612
	ISSUE: 828807CZ8 - SIMON PROP GP LP 4.25% 11/30/46						
7980525	10/15/20 B	70,000.0000	1.0921	31	-76,475	76,475	
	ISSUE: 83368RAV4 - SOCIETE GENERALE MTN 2.625% 1/22/25						
7980525	10/15/20 S	750,000.0000	1.0401	312	779,785	775,620	4,165
	ISSUE: 842400FH1 - SOUTHERN CA EDISON 5.95% 2/01/38						
7980525	10/15/20 B	80,000.0000	1.2892	41	-103,180	103,180	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
7980525	10/15/20 B	135,000.0000	1.4947	81	-201,868	201,868	
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
7980525	10/15/20 B	285,000.0000	1.2973	148	-369,878	369,878	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER 5.875% 4/23/45						
7980525	10/15/20 B	270,000.0000	1.3909	150	-375,693	375,693	
	ISSUE: 84756NAG4 - SPECTRA ENERGY PTNRS 4.5% 3/15/45						
7980525	10/15/20 S	700,000.0000	1.1262	315	788,011	784,189	3,822
	ISSUE: 84861TAG3 - SPIRIT REALTY LP 3.2% 2/15/31						
7980525	10/15/20 B	185,000.0000	0.9919	73	-183,571	183,571	
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
7980525	10/15/20 B	380,000.0000	1.1201	170	-425,816	425,816	
	ISSUE: 86562MBP4 - SUMITOMO MITSUI FINL 3.04% 7/16/29						
7980525	10/15/20 B	400,000.0000	1.0953	175	-438,291	438,291	
	ISSUE: 86562MBS8 - SUMITOMO MITSUI FINL 3.202% 9/17/29						
7980525	10/15/20 B	190,000.0000	1.0891	83	-207,016	207,016	
	ISSUE: 871829AY3 - SYSCO CORP 4.85% 10/01/45						
7980525	10/15/20 B	315,000.0000	1.1912	150	-375,369	375,369	



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7980525	ISSUE: 871829BN6 - SYSCO CORP 6.6% 4/01/50 10/15/20 B	200,000.0000	1.4542	116	-290,956	290,956	
7980525	ISSUE: 87264ABE4 - T-MOBILE USA INC 3.875% 4/15/30 10/15/20 S	1,000,000.0000	1.1409	456	1,140,434	1,135,040	5,394
7980525	ISSUE: 87264ABK0 - T-MOBILE USA INC 3% 2/15/41 10/15/20 B	500,000.0000	0.9929	199	-496,664	496,664	
7980525	ISSUE: 87264ABM6 - T-MOBILE USA INC 3.3% 2/15/51 10/15/20 B	1,135,000.0000	0.9945	452	-1,129,220	1,129,220	
7980525	ISSUE: 874060AY2 - TAKEDA PHARMACEUTICA 3.025% 7/09/40 10/15/20 S	155,000.0000	1.0469	65	162,209	160,149	2,060
7980525	ISSUE: 874060AZ9 - TAKEDA PHARMACEUTICA 3.175% 7/09/50 10/15/20 B	545,000.0000	1.0411	227	-567,632	567,632	
7980525	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47 10/15/20 B	490,000.0000	1.2019	236	-589,167	589,167	
7980525	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48 10/15/20 B	770,000.0000	1.1687	360	-900,274	900,274	
7980525	ISSUE: 87938WAX1 - TELEFONICA EMISIONES 5.52% 3/01/49 10/15/20 B	410,000.0000	1.2608	207	-517,139	517,139	
7980525	ISSUE: 882384AE0 - TEXAS EASTERN TRANS 4.15% 1/15/48 10/15/20 S	640,000.0000	1.0793	276	690,488	672,954	17,535
7980525	ISSUE: 882508BG8 - TEXAS INSTRUMENTS 2.25% 9/04/29 10/15/20 B	245,000.0000	1.0792	106	-264,517	264,517	
7980525	ISSUE: 883203BW0 - TEXTRON INC 4% 3/15/26 10/15/20 S	2,700,000.0000	1.1032	1,191	2,977,422	2,969,379	8,043
7980525	ISSUE: 883556BY7 - THERMO FISHER 4.1% 8/15/47 10/15/20 S	990,000.0000	1.2819	508	1,268,603	1,243,212	25,391
7980525	ISSUE: 88579YBP5 - 3M COMPANY 3.7% 4/15/50 10/15/20 S	1,000,000.0000	1.2200	488	1,219,552	1,201,780	17,772
7980525	ISSUE: 89153VAX7 - TOTAL CAPITAL 2.986% 6/29/41 10/15/20 B	535,000.0000	1.0550	226	-564,645	564,645	
7980525	ISSUE: 89236TGY5 - TOYOTA MTR CRED MTN 3.375% 4/01/30 10/15/20 B	90,000.0000	1.1622	42	-104,643	104,643	
7980525	ISSUE: 89352HAB5 - TRANS-CANADA PIPE 5.85% 3/15/36 10/15/20 B	155,000.0000	1.3373	83	-207,360	207,360	
7980525	ISSUE: 89352HAX7 - TRANSCANADA PIPE LTD 4.75% 5/15/38 10/15/20 B	400,000.0000	1.2065	193	-482,781	482,781	
7980525	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49 10/15/20 B	485,000.0000	1.2711	247	-616,750	616,750	
7980525	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47 10/15/20 S	920,000.0000	1.2710	468	1,168,871	1,133,348	35,523
7980525	ISSUE: 902494BH5 - TYSON FOODS INC 5.1% 9/28/48 10/15/20 S	1,000,000.0000	1.3959	558	1,395,372	1,374,260	21,112
7980525	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45 10/15/20 B	185,000.0000	1.2247	91	-226,655	226,655	
7980525	ISSUE: 907818FE3 - UNION PACIFIC CORP 3.95% 8/15/59 10/15/20 B	125,000.0000	1.2079	60	-151,054	151,054	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 91086QBB3 - UNITED MEXICAN MTN 4.75% 3/08/44 10/15/20 B 910,000.0000 1.1450			417	-1,042,349	1,042,349	
7980525	ISSUE: 91086QBF4 - UNITED MEXICAN MTN 4.6% 1/23/46 10/15/20 B 540,000.0000 1.1237			243	-607,068	607,068	
7980525	ISSUE: 91087BAD2 - UNITED MEXICAN STATE 4.6% 2/10/48 10/15/20 B 985,000.0000 1.1190			441	-1,102,656	1,102,656	
7980525	ISSUE: 91087BAG5 - UNITED MEXICAN STATE 4.5% 1/31/50 10/15/20 B 200,000.0000 1.1147			89	-223,029	223,029	
7980525	ISSUE: 91087BAK6 - UNITED MEXICAN STATE 4.75% 4/27/32 10/15/20 B 1,085,000.0000 1.1570			502	-1,255,847	1,255,847	
7980525	ISSUE: 91087BAL4 - UNITED MEXICAN STATE 5% 4/27/51 10/15/20 B 1,710,000.0000 1.1732			803	-2,007,060	2,007,060	
7980525	ISSUE: 911312BS4 - UNITED PARCEL SERV 3.4% 9/01/49 10/15/20 B 500,000.0000 1.1742			235	-587,340	587,340	
7980525	ISSUE: 911312BV7 - UNITED PARCEL 5.2% 4/01/40 10/15/20 S 1,000,000.0000 1.4022			561	1,401,629	1,378,220	23,409
7980525	ISSUE: 912803FA6 - U.S. TREASURY STRIPS Z-CPN 11/15/47 10/15/20 B 42,740,000.0000 0.6619			2,829	-28,292,435	28,292,435	
7980525	ISSUE: 912803FB4 - U.S. TREASURY STRIPS Z-CPN 2/15/48 10/15/20 B 42,940,000.0000 0.6628			2,846	-28,463,049	28,463,049	
7980525	ISSUE: 912803FD0 - U.S. TREASURY STRIPS Z-CPN 5/15/48 10/15/20 B 43,130,000.0000 0.6608			2,850	-28,504,879	28,504,879	
7980525	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43 10/15/20 B 30,000,000.0000 1.2979			3,894	-38,940,612	38,940,612	
7980525	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44 10/15/20 B 2,072,000.0000 1.3526			280	-2,802,826	2,802,826	
7980525	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45 10/15/20 B 30,000,000.0000 1.2286			3,686	-36,861,498	36,861,498	
7980525	ISSUE: 912810RQ3 - U.S. TREASURY BONDS 2.5% 2/15/46 10/15/20 B 30,000,000.0000 1.2317			3,695	-36,955,318	36,955,318	
7980525	ISSUE: 912810RS9 - U.S. TREASURY BONDS 2.5% 5/15/46 10/15/20 B 30,000,000.0000 1.2318			3,696	-36,958,834	36,958,834	
7980525	ISSUE: 912810RT7 - U.S. TREASURY BONDS 2.25% 8/15/46 10/15/20 B 26,820,000.0000 1.1770			3,157	-31,570,141	31,570,141	
7980525	ISSUE: 91282CAL5 - U.S. TREASURY NOTES 0.375% 9/30/27 10/15/20 B 28,680,000.0000 0.9905			2,841	-28,411,783	28,411,783	
7980525	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28 10/15/20 B 23,990,000.0000 1.1720			2,812	-28,118,952	28,118,952	
7980525	ISSUE: 9128286B1 - U.S. TREASURY NOTES 2.625% 2/15/29 10/15/20 B 24,315,000.0000 1.1632			2,828	-28,285,211	28,285,211	
7980525	ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29 10/15/20 B 30,205,000.0000 0.9336			2,820	-28,202,510	28,202,510	
7980525	ISSUE: 912833XU9 - U.S. TREASURY STRIPS Z-CPN 5/15/30 10/15/20 B 35,600,000.0000 0.9235			3,288	-32,878,464	32,878,464	
7980525	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32 10/15/20 B 16,000,000.0000 0.8919			1,427	-14,272,467	14,272,467	



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	ISSUE: 913017BK4 - UNITED TECH CORP 6.05% 6/01/36						
7980525	10/15/20 S	1,000,000.0000	1.4238	570	1,423,220	1,397,740	25,480
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
7980525	10/15/20 B	845,000.0000	1.2981	439	-1,097,299	1,097,299	
	ISSUE: 91324PDS8 - UNITEDHEALTH GROUP 2.875% 8/15/29						
7980525	10/15/20 S	2,000,000.0000	1.1217	897	2,242,523	2,232,100	10,423
	ISSUE: 91324PDZ2 - UNITEDHEALTH GROUP 2.9% 5/15/50						
7980525	10/15/20 B	1,415,000.0000	1.0660	603	-1,508,993	1,508,993	
	ISSUE: 91533BAE0 - UPJOHN INC 3.85% 6/22/40						
7980525	10/15/20 B	1,225,000.0000	1.0997	539	-1,347,733	1,347,733	
	ISSUE: 91533BAF7 - UPJOHN INC 4% 6/22/50						
7980525	10/15/20 B	1,500,000.0000	1.0836	650	-1,626,020	1,626,020	
	ISSUE: 91911TAH6 - VALE OVERSEAS LTD 6.875% 11/21/36						
7980525	10/15/20 B	190,000.0000	1.3570	103	-257,933	257,933	
	ISSUE: 91911TAQ6 - VALE OVERSEAS LTD 3.75% 7/08/30						
7980525	10/15/20 B	1,735,000.0000	1.0675	741	-1,852,853	1,852,853	
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
7980525	10/15/20 B	150,000.0000	1.2412	74	-186,262	186,262	
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
7980525	10/15/20 B	450,000.0000	1.2387	223	-557,624	557,624	
	ISSUE: 92343VBR4 - VERIZON COMM INC 5.15% 9/15/23						
7980525	10/15/20 S	1,500,000.0000	1.1333	680	1,699,240	1,699,575	-335
	ISSUE: 92343VCV4 - VERIZON COMM INC 4.272% 1/15/36						
7980525	10/15/20 S	3,660,000.0000	1.2458	1,824	4,557,914	4,512,414	45,500
	ISSUE: 92343VCX0 - VERIZON COMM INC 4.522% 9/15/48						
7980525	10/15/20 B	105,000.0000	1.3155	55	-138,180	138,180	
	ISSUE: 92343VEA8 - VERIZON COMM INC 4.5% 8/10/33						
7980525	10/15/20 S	2,595,000.0000	1.2669	1,315	3,286,187	3,284,310	1,877
	ISSUE: 92343VER1 - VERIZON COMM INC 4.329% 9/21/28						
7980525	10/15/20 S	1,510,000.0000	1.2136	733	1,831,863	1,826,073	5,790
	ISSUE: 92343VFD1 - VERIZON COMM INC 4% 3/22/50						
7980525	10/15/20 B	1,555,000.0000	1.2464	775	-1,938,927	1,938,927	
	ISSUE: 92343VFL3 - VERIZON COMM INC 1.5% 9/18/30						
7980525	10/15/20 B	125,000.0000	0.9989	50	-124,912	124,912	
	ISSUE: 92343VFM1 - VERIZON COMM INC 2.987% 10/30/56						
7980525	10/15/20 B	85,000.0000	1.0371	35	-88,186	88,186	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
7980525	10/15/20 S	750,000.0000	1.3866	416	1,039,504	1,030,530	8,974
	ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44						
7980525	10/15/20 S	715,000.0000	1.1785	337	842,326	833,790	8,536
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
7980525	10/15/20 B	555,000.0000	1.3340	296	-740,655	740,655	
	ISSUE: 92826CAK8 - VISA INC 2.7% 4/15/40						
7980525	10/15/20 B	3,000,000.0000	1.0911	1,309	-3,274,579	3,274,579	
	ISSUE: 92840VAD4 - VISTRA OPERATION 3.55% 7/15/24						
7980525	10/15/20 S	1,340,000.0000	1.0665	572	1,428,592	1,426,711	1,881



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7980525	ISSUE: 92939UAE6 - WEC ENERGY GROUP INC 1.8% 10/15/30 10/15/20 B 305,000.0000 1.0052			123	-306,703	306,703	
7980525	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 10/15/20 S 2,220,000.0000 1.2751			1,132	2,829,590	2,770,072	59,518
7980525	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48 10/15/20 B 130,000.0000 1.3286			69	-172,788	172,788	
7980525	ISSUE: 93884PDW7 - WASHINGTON GAS MTN 3.796% 9/15/46 10/15/20 B 425,000.0000 1.1630			198	-494,485	494,485	
7980525	ISSUE: 94973VBL0 - ANTHEM INC 4.85% 8/15/54 10/15/20 B 70,000.0000 1.2349			35	-86,478	86,478	
7980525	ISSUE: 95000U2M4 - WELLS FARGO MTN V-Q 5.013% 4/04/51 10/15/20 B 430,000.0000 1.3826			238	-594,773	594,773	
7980525	ISSUE: 95000U2Q5 - WELLS FARGO CO V-Q 3.068% 4/30/41 10/15/20 B 3,065,000.0000 1.0560			1,295	-3,238,027	3,238,027	
7980525	ISSUE: 960386AM2 - WESTINGHOUSE AIR 4.95% 9/15/28 10/15/20 S 2,000,000.0000 1.1638			931	2,326,769	2,324,440	2,329
7980525	ISSUE: 960413AU6 - WESTLAKE CHEMICAL CO 4.375% 11/15/47 10/15/20 B 400,000.0000 1.0893			174	-435,890	435,890	
7980525	ISSUE: 98978VAP8 - ZOETIS INC 4.45% 8/20/48 10/15/20 B 505,000.0000 1.3140			265	-663,830	663,830	
7980525	ISSUE: 001055AR3 - AFLAC INC 4% 10/15/46 10/16/20 B 90,000.0000 1.1792			42	-106,174	106,174	
7980525	ISSUE: 00115AAH2 - AEP TRANSMISSION CO 3.75% 12/01/47 10/16/20 S 500,000.0000 1.1956			239	597,576	583,865	13,711
7980525	ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45 10/16/20 B 180,000.0000 1.1429			82	-205,804	205,804	
7980525	ISSUE: 00206RCP5 - AT&T INC 4.5% 5/15/35 10/16/20 B 125,000.0000 1.1964			60	-149,612	149,612	
7980525	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49 10/16/20 B 130,000.0000 1.1618			60	-151,097	151,097	
7980525	ISSUE: 00206RJK9 - AT&T INC 4.65% 6/01/44 10/16/20 B 130,000.0000 1.1590			60	-150,725	150,725	
7980525	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46 10/16/20 B 210,000.0000 1.4368			121	-301,859	301,859	
7980525	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36 10/16/20 B 140,000.0000 1.2033			67	-168,529	168,529	
7980525	ISSUE: 00287YCL1 - ABBVIE INC 4.625% 10/01/42 10/16/20 B 110,000.0000 1.2331			54	-135,700	135,700	
7980525	ISSUE: 00507VAQ2 - ACTIVISION BLIZZARD 2.5% 9/15/50 10/16/20 B 225,000.0000 0.9408			85	-211,771	211,771	
7980525	ISSUE: 00817YAF5 - AETNA INC 6.625% 6/15/36 10/16/20 S 470,000.0000 1.4485			272	680,541	664,087	16,455
7980525	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44 10/16/20 B 125,000.0000 1.2549			63	-156,928	156,928	
7980525	ISSUE: 010392FP8 - ALABAMA POWER CO 4.3% 1/02/46 10/16/20 B 135,000.0000 1.2782			69	-172,625	172,625	



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	ISSUE: 010392FT0 - ALABAMA POWER CO 3.45% 10/01/49						
7980525	10/16/20 B	270,000.0000	1.1491	124	-310,384	310,384	
	ISSUE: 015271AR0 - ALEXANDRIA REAL EST 3.375% 8/15/31						
7980525	10/16/20 S	1,295,000.0000	1.1348	588	1,468,978	1,457,691	11,287
	ISSUE: 020002BA8 - ALLSTATE CORP 4.5% 6/15/43						
7980525	10/16/20 B	270,000.0000	1.3142	142	-354,965	354,965	
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
7980525	10/16/20 B	140,000.0000	1.2802	72	-179,301	179,301	
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
7980525	10/16/20 B	170,000.0000	1.2335	84	-209,786	209,786	
	ISSUE: 02079KAE7 - ALPHABET INC 1.9% 8/15/40						
7980525	10/16/20 B	85,000.0000	0.9635	33	-81,933	81,933	
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
7980525	10/16/20 S	325,000.0000	1.1321	147	367,789	366,321	1,468
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
7980525	10/16/20 B	135,000.0000	1.0434	56	-140,911	140,911	
	ISSUE: 023135AQ9 - AMAZON.COM INC 4.95% 12/05/44						
7980525	10/16/20 S	380,000.0000	1.4436	219	548,364	542,245	6,119
	ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47						
7980525	10/16/20 S	725,000.0000	1.1962	347	866,869	845,981	20,888
	ISSUE: 023765AA8 - AMER AIRLINE ABS 3.2% 12/15/29						
7980525	10/16/20 S	599,040.0000	0.9257	222	554,310	562,576	-8,267
	ISSUE: 026874AZ0 - AMER INTL GROUP 6.25% 5/01/36						
7980525	10/16/20 S	640,000.0000	1.3949	357	892,353	888,608	3,745
	ISSUE: 026874DB0 - AMER INTL GROUP 4.375% 1/15/55						
7980525	10/16/20 S	480,000.0000	1.1673	224	560,099	549,336	10,763
	ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41						
7980525	10/16/20 B	575,000.0000	1.3301	306	-765,096	765,096	
	ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41						
7980525	10/16/20 B	60,000.0000	1.3694	33	-82,194	82,194	
	ISSUE: 03523TBF4 - ANHEUSER-BUSCH 8.2% 1/15/39						
7980525	10/16/20 B	90,000.0000	1.6642	60	-149,842	149,842	
	ISSUE: 03523TBQ0 - ANHEUSER-BUSCH 3.75% 7/15/42						
7980525	10/16/20 B	195,000.0000	1.0944	85	-213,489	213,489	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
7980525	10/16/20 B	310,000.0000	1.1873	147	-368,207	368,207	
	ISSUE: 03524BAF3 - ANHEUSER-BUSCH INBEV 4.625% 2/01/44						
7980525	10/16/20 B	100,000.0000	1.2011	48	-120,160	120,160	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH 4.7% 2/01/36						
7980525	10/16/20 B	175,000.0000	1.2135	85	-212,442	212,442	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH 4.9% 2/01/46						
7980525	10/16/20 B	120,000.0000	1.2407	60	-148,950	148,950	
	ISSUE: 037735CX3 - APPALACHIAN POWER 4.5% 3/01/49						
7980525	10/16/20 B	90,000.0000	1.2641	46	-113,811	113,811	
	ISSUE: 037735CY1 - APPALACHIAN POWER CO 3.7% 5/01/50						
7980525	10/16/20 B	180,000.0000	1.1591	83	-208,716	208,716	



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	ISSUE: 038222AGO - APPLIED MATERIALS 5.85% 6/15/41						
7980525	10/16/20 B	90,000.0000	1.5138	55	-136,300	136,300	
	ISSUE: 038222AP0 - APPLIED MATERIALS 2.75% 6/01/50						
7980525	10/16/20 B	250,000.0000	1.0576	106	-264,503	264,503	
	ISSUE: 040555CH5 - ARIZONA PUB SERV 5.5% 9/01/35						
7980525	10/16/20 S	1,025,000.0000	1.3587	557	1,392,131	1,378,031	14,100
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
7980525	10/16/20 B	90,000.0000	1.5372	55	-138,404	138,404	
	ISSUE: 05526DBK0 - BAT CAPITAL CORP 4.758% 9/06/49						
7980525	10/16/20 B	145,000.0000	1.1133	65	-161,497	161,497	
	ISSUE: 05526DBQ7 - BAT CAPITAL CORP 5.282% 4/02/50						
7980525	10/16/20 B	90,000.0000	1.1960	43	-107,681	107,681	
	ISSUE: 05526DBT1 - BAT CAPITAL CORP 3.734% 9/25/40						
7980525	10/16/20 B	80,000.0000	1.0092	32	-80,771	80,771	
	ISSUE: 05541VAF3 - BG ENERGY CAPITAL 5.125% 10/15/41						
7980525	10/16/20 S	725,000.0000	1.2910	374	935,572	926,731	8,840
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
7980525	10/16/20 B	215,000.0000	1.4153	122	-304,420	304,420	
	ISSUE: 059165EL0 - BALTIMORE GAS 3.2% 9/15/49						
7980525	10/16/20 B	135,000.0000	1.0908	59	-147,314	147,314	
	ISSUE: 06051GHS1 - BANK OF AMER MTN V-Q 4.33% 3/15/50						
7980525	10/16/20 B	105,000.0000	1.3004	55	-136,601	136,601	
	ISSUE: 06738EAV7 - BARCLAYS BANK PLC 4.95% 1/10/47						
7980525	10/16/20 S	390,000.0000	1.2981	203	506,072	499,177	6,895
	ISSUE: 067901AH1 - BARRICK GOLD CORP 5.25% 4/01/42						
7980525	10/16/20 S	365,000.0000	1.3829	202	504,568	498,656	5,912
	ISSUE: 07274NBD4 - BAYER US 3.6% 7/15/42						
7980525	10/16/20 S	600,000.0000	0.9397	226	563,618	560,028	3,590
	ISSUE: 07274NBH5 - BAYER US 4.7% 7/15/64						
7980525	10/16/20 S	220,000.0000	1.1307	100	248,663	244,983	3,680
	ISSUE: 075887BG3 - BECTON DICKINSON 4.685% 12/15/44						
7980525	10/16/20 B	65,000.0000	1.2454	32	-80,986	80,986	
	ISSUE: 075887BM0 - BECTON DICKINSON 4.875% 5/15/44						
7980525	10/16/20 B	60,000.0000	1.2155	29	-72,959	72,959	
	ISSUE: 075887CK3 - BECTON DICKINSON CO 3.794% 5/20/50						
7980525	10/16/20 B	285,000.0000	1.1405	130	-325,164	325,164	
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
7980525	10/16/20 B	70,000.0000	1.2763	36	-89,378	89,378	
	ISSUE: 084664CV1 - BERKSHIRE HATHAWAY 2.85% 10/15/50						
7980525	10/16/20 B	60,000.0000	1.0401	25	-62,432	62,432	
	ISSUE: 097023CJ2 - BOEING CO 3.6% 5/01/34						
7980525	10/16/20 S	465,000.0000	0.9897	184	460,008	456,951	3,057
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
7980525	10/16/20 B	280,000.0000	0.9271	104	-259,686	259,686	
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
7980525	10/16/20 B	65,000.0000	0.9612	25	-62,502	62,502	



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	ISSUE: 101137AT4 - BOSTON SCIENTIFC 4.55% 3/01/39						
7980525	10/16/20 B	90,000.0000	1.2645	46	-113,854	113,854	
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINL INC 4.7% 6/22/47						
7980525	10/16/20 B	275,000.0000	1.0008	110	-275,341	275,341	
	ISSUE: 110122CQ9 - BRISTOL-MYERS SQUIBB 4.125% 6/15/39						
7980525	10/16/20 B	200,000.0000	1.2694	102	-253,980	253,980	
	ISSUE: 110122DK1 - BRISTOL-MYERS SQUIBB 4.35% 11/15/47						
7980525	10/16/20 B	90,000.0000	1.3130	47	-118,217	118,217	
	ISSUE: 110122DL9 - BRISTOL-MYERS SQUIBB 4.55% 2/20/48						
7980525	10/16/20 S	425,000.0000	1.3513	230	574,069	563,299	10,769
	ISSUE: 110709EC2 - BRITISH COLUMBIA 7.25% 9/01/36						
7980525	10/16/20 B	120,000.0000	1.7999	86	-216,076	216,076	
	ISSUE: 12189LAE1 - BURLINGTON NORTH 5.4% 6/01/41						
7980525	10/16/20 B	65,000.0000	1.4109	37	-91,746	91,746	
	ISSUE: 12189LAG6 - BURLINGTON NORTHERN 4.95% 9/15/41						
7980525	10/16/20 B	85,000.0000	1.3455	46	-114,413	114,413	
	ISSUE: 12189LAP6 - BURLINGTON NORTH 5.15% 9/01/43						
7980525	10/16/20 S	370,000.0000	1.3806	204	510,632	508,746	1,886
	ISSUE: 12189LAW1 - BURLINGTON NORTH 4.15% 4/01/45						
7980525	10/16/20 S	670,000.0000	1.2575	337	842,208	832,415	9,793
	ISSUE: 12189LBC4 - BURLINGTON NORTH 4.05% 6/15/48						
7980525	10/16/20 S	600,000.0000	1.2480	300	748,476	746,466	2,010
	ISSUE: 124857AN3 - CBS CORP 4.6% 1/15/45						
7980525	10/16/20 B	65,000.0000	1.1240	29	-73,089	73,089	
	ISSUE: 125523BK5 - CIGNA CORP 3.875% 10/15/47						
7980525	10/16/20 B	590,000.0000	1.1387	269	-672,114	672,114	
	ISSUE: 126408GU1 - CSX CORP 5.5% 4/15/41						
7980525	10/16/20 B	370,000.0000	1.3863	205	-513,140	513,140	
	ISSUE: 126408GW7 - CSX CORP 4.75% 5/30/42						
7980525	10/16/20 B	125,000.0000	1.2903	65	-161,357	161,357	
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
7980525	10/16/20 B	110,000.0000	1.1803	52	-129,887	129,887	
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
7980525	10/16/20 B	80,000.0000	1.2668	41	-101,382	101,382	
	ISSUE: 126408HLO - CSX CORP 4.65% 3/01/68						
7980525	10/16/20 B	125,000.0000	1.3429	67	-167,925	167,925	
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
7980525	10/16/20 B	160,000.0000	1.3632	87	-218,199	218,199	
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
7980525	10/16/20 B	75,000.0000	1.3235	40	-99,299	99,299	
	ISSUE: 126408HS5 - CSX CORP 3.8% 4/15/50						
7980525	10/16/20 B	110,000.0000	1.2106	53	-133,223	133,223	
	ISSUE: 126650CD0 - CVS CAREMARK CORP 5.3% 12/05/43						
7980525	10/16/20 B	225,000.0000	1.2981	117	-292,192	292,192	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
7980525	10/16/20 B	185,000.0000	1.2895	95	-238,660	238,660	



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	ISSUE: 133434AD2 - CAMERON LNG LLC 3.701% 1/15/39						
7980525	10/16/20 B	260,000.0000	1.1264	117	-292,992	292,992	
	ISSUE: 136385AE1 - CANADIAN NATL RES 6.45% 6/30/33						
7980525	10/16/20 S	600,000.0000	1.2210	293	732,313	727,578	4,735
	ISSUE: 13645RAF1 - CANADIAN PAC RR 5.95% 5/15/37						
7980525	10/16/20 B	90,000.0000	1.4662	53	-132,009	132,009	
	ISSUE: 13645RAV6 - CANADIAN PAC RR 4.8% 9/15/35						
7980525	10/16/20 B	95,000.0000	1.3273	50	-126,144	126,144	
	ISSUE: 14149YBB3 - CARDINAL HEALTH INC 4.5% 11/15/44						
7980525	10/16/20 B	95,000.0000	1.1167	42	-106,125	106,125	
	ISSUE: 149123BL4 - CATERPILLAR INC 5.3% 9/15/35						
7980525	10/16/20 S	976,000.0000	1.3854	541	1,351,629	1,327,282	24,347
	ISSUE: 149123CF6 - CATERPILLAR INC 3.25% 9/19/49						
7980525	10/16/20 B	555,000.0000	1.1512	256	-639,155	639,155	
	ISSUE: 15189TAY3 - CENTERPOINT ENERGY 3.7% 9/01/49						
7980525	10/16/20 S	500,000.0000	1.1277	226	563,619	552,690	10,929
	ISSUE: 15189XAS7 - CENTERPOINT ENERGY 3.95% 3/01/48						
7980525	10/16/20 S	405,000.0000	1.2416	201	502,663	489,831	12,832
	ISSUE: 15189XAT5 - CENTERPOINT ENERGY 4.25% 2/01/49						
7980525	10/16/20 B	50,000.0000	1.3080	26	-65,428	65,428	
	ISSUE: 161175BC7 - CHARTER COMM OPT LLC 6.834% 10/23/55						
7980525	10/16/20 S	350,000.0000	1.4154	198	495,202	488,698	6,504
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
7980525	10/16/20 B	80,000.0000	1.2310	39	-98,523	98,523	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
7980525	10/16/20 B	50,000.0000	1.2803	26	-64,043	64,043	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
7980525	10/16/20 B	100,000.0000	1.2107	48	-121,116	121,116	
	ISSUE: 166756AH9 - CHEVRON USA INC 2.343% 8/12/50						
7980525	10/16/20 B	85,000.0000	0.9519	32	-80,945	80,945	
	ISSUE: 166764CA6 - CHEVRON CORP 3.078% 5/11/50						
7980525	10/16/20 B	265,000.0000	1.0812	115	-286,646	286,646	
	ISSUE: 17275RAD4 - CISCO SYSTEMS INC 5.9% 2/15/39						
7980525	10/16/20 B	300,000.0000	1.5208	183	-456,429	456,429	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43						
7980525	10/16/20 B	140,000.0000	1.5525	87	-217,431	217,431	
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
7980525	10/16/20 B	215,000.0000	1.3107	113	-281,907	281,907	
	ISSUE: 172967LJ8 - CITIGROUP INC V-Q 4.281% 4/24/48						
7980525	10/16/20 B	95,000.0000	1.2734	48	-121,026	121,026	
	ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14						
7980525	10/16/20 S	4,715,000.0000	1.3431	2,533	6,330,419	6,549,701	-219,282
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
7980525	10/16/20 S	545,000.0000	1.5348	335	836,121	835,828	292
	ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37						
7980525	10/16/20 B	65,000.0000	1.6007	42	-104,088	104,088	



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	ISSUE: 20030NCE9 - COMCAST CORP 3.99% 11/01/49						
7980525	10/16/20 B	90,000.0000	1.2350	44	-111,191	111,191	
	ISSUE: 20030NCG4 - COMCAST CORP 4.04% 11/01/52						
7980525	10/16/20 B	240,000.0000	1.2488	120	-299,832	299,832	
	ISSUE: 20030NCY5 - COMCAST CORP 3.25% 11/01/39						
7980525	10/16/20 B	125,000.0000	1.1256	56	-140,754	140,754	
	ISSUE: 202795HK9 - COMMONWEALTH EDISON 5.9% 3/15/36						
7980525	10/16/20 S	500,000.0000	1.4373	287	718,388	710,415	7,973
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
7980525	10/16/20 B	75,000.0000	1.2028	36	-90,245	90,245	
	ISSUE: 202795JS0 - COMMONWEALTH EDISON 3% 3/01/50						
7980525	10/16/20 B	310,000.0000	1.0815	134	-335,390	335,390	
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
7980525	10/16/20 B	65,000.0000	1.3314	35	-86,578	86,578	
	ISSUE: 20825VAB8 - CONOCOPHILLIPS CANAD 5.95% 10/15/36						
7980525	10/16/20 S	780,000.0000	1.3553	423	1,056,711	1,047,899	8,812
	ISSUE: 20826FAC0 - CONOCOPHIL CO 4.3% 11/15/44						
7980525	10/16/20 B	220,000.0000	1.1964	105	-263,320	263,320	
	ISSUE: 209111FC2 - CONSOLIDATED EDISON 3.95% 3/01/43						
7980525	10/16/20 B	165,000.0000	1.1807	78	-194,900	194,900	
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
7980525	10/16/20 B	165,000.0000	1.2582	83	-207,693	207,693	
	ISSUE: 209111FF5 - CONSOLIDATED EDISON 4.625% 12/01/54						
7980525	10/16/20 S	480,000.0000	1.3348	256	640,453	626,443	14,009
	ISSUE: 209111FG3 - CONSOLIDATED EDISON 4.5% 12/01/45						
7980525	10/16/20 B	360,000.0000	1.2768	184	-459,832	459,832	
	ISSUE: 209111FH1 - CONSOLIDATED EDISON 3.85% 6/15/46						
7980525	10/16/20 B	195,000.0000	1.1816	92	-230,512	230,512	
	ISSUE: 209111FW8 - CON EDISON CO OF NY 3.7% 11/15/59						
7980525	10/16/20 B	125,000.0000	1.1685	58	-146,117	146,117	
	ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47						
7980525	10/16/20 B	70,000.0000	1.2418	35	-86,959	86,959	
	ISSUE: 21036PBD9 - CONSTELLATION BRANDS 5.25% 11/15/48						
7980525	10/16/20 B	55,000.0000	1.3741	30	-75,604	75,604	
	ISSUE: 210518DH6 - CONSUMERS ENERGY CO 3.5% 8/01/51						
7980525	10/16/20 B	80,000.0000	1.2041	39	-96,363	96,363	
	ISSUE: 212015AN1 - CONTINENTAL RESOURCE 3.8% 6/01/24						
7980525	10/16/20 S	1,125,000.0000	0.9577	431	1,077,004	1,077,165	-161
	ISSUE: 224044CK1 - COX COMMUNICATIONS 4.6% 8/15/47						
7980525	10/16/20 S	500,000.0000	1.2434	249	621,471	610,605	10,866
	ISSUE: 22822VAF8 - CROWN CASTLE INTL 4.75% 5/15/47						
7980525	10/16/20 S	500,000.0000	1.2425	249	621,012	609,090	11,922
	ISSUE: 231021AS5 - CUMMINS INC 2.6% 9/01/50						
7980525	10/16/20 B	160,000.0000	0.9794	63	-156,762	156,762	
	ISSUE: 23291KAJ4 - DH EUROPE FINANCE II 3.25% 11/15/39						
7980525	10/16/20 B	295,000.0000	1.1277	133	-332,805	332,805	



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7980525	ISSUE: 233835AQ0 - DAIMLERCHRYSLER NA 8.5% 1/18/31 10/16/20 S	1,000,000.0000	1.5575	623	1,556,847	1,537,710	19,137
7980525	ISSUE: 237194AM7 - DARDEN RESTAURANTS 4.55% 2/15/48 10/16/20 B	90,000.0000	1.0295	37	-92,692	92,692	
7980525	ISSUE: 240019BV0 - DAYTON PWR & LT 3.95% 6/15/49 10/16/20 S	475,000.0000	1.0751	204	510,459	503,923	6,536
7980525	ISSUE: 25156PAD5 - DEUTSCHE TEL FIN 9.25% 6/01/32 10/16/20 B	245,000.0000	1.6976	166	-416,069	416,069	
7980525	ISSUE: 25179MAN3 - DEVON ENERGY CORP 4.75% 5/15/42 10/16/20 B	70,000.0000	0.9512	27	-66,613	66,613	
7980525	ISSUE: 25272KAN3 - DIAMOND 1 FIN 8.1% 7/15/36 10/16/20 B	215,000.0000	1.3550	117	-291,450	291,450	
7980525	ISSUE: 25468PCR5 - WALT DISNEY CO 4.125% 12/01/41 10/16/20 B	80,000.0000	1.2105	39	-96,876	96,876	
7980525	ISSUE: 254687ET9 - WALT DISNEY COMPANY 5.4% 10/01/43 10/16/20 B	75,000.0000	1.4032	42	-105,286	105,286	
7980525	ISSUE: 254687EV4 - WALT DISNEY COMPANY 4.75% 9/15/44 10/16/20 B	80,000.0000	1.2987	42	-103,936	103,936	
7980525	ISSUE: 254687FB7 - WALT DISNEY COMPANY 4.75% 11/15/46 10/16/20 B	60,000.0000	1.3088	31	-78,557	78,557	
7980525	ISSUE: 254687FM3 - WALT DISNEY COMPNAY 2.75% 9/01/49 10/16/20 B	460,000.0000	0.9921	183	-456,544	456,544	
7980525	ISSUE: 254687FR2 - WALT DISNEY COMPANY 4.625% 3/23/40 10/16/20 B	220,000.0000	1.2870	113	-283,264	283,264	
7980525	ISSUE: 25470DBG3 - DISCOVERY COMMUN LLC 5.3% 5/15/49 10/16/20 B	75,000.0000	1.2346	37	-92,631	92,631	
7980525	ISSUE: 256677AH8 - DOLLAR GENERAL CORP 4.125% 4/03/50 10/16/20 B	190,000.0000	1.2248	93	-232,805	232,805	
7980525	ISSUE: 25746UBQ1 - DOMINION RESOURCES 4.05% 9/15/42 10/16/20 B	65,000.0000	1.1911	31	-77,451	77,451	
7980525	ISSUE: 260543CG6 - DOW CHEMICAL CO 4.375% 11/15/42 10/16/20 S	410,000.0000	1.1502	189	471,377	465,383	5,994
7980525	ISSUE: 260543CR2 - DOW CHEMICAL CO 5.55% 11/30/48 10/16/20 S	500,000.0000	1.3351	267	667,293	659,855	7,438
7980525	ISSUE: 260543CV3 - DOW CHEMICAL CO 4.8% 5/15/49 10/16/20 B	60,000.0000	1.2312	30	-73,899	73,899	
7980525	ISSUE: 26442CAM6 - DUKE ENERGY 4.25% 12/15/41 10/16/20 S	670,000.0000	1.2528	336	839,060	832,321	6,739
7980525	ISSUE: 26442CAN4 - DUKE ENERGY CAROLINA 4% 9/30/42 10/16/20 B	65,000.0000	1.2284	32	-79,881	79,881	
7980525	ISSUE: 26442CAP9 - DUKE ENERGY CAR 3.75% 6/01/45 10/16/20 S	750,000.0000	1.1887	357	891,191	881,760	9,431
7980525	ISSUE: 26442CAT1 - DUKE ENERGY CAR 3.7% 12/01/47 10/16/20 S	500,000.0000	1.1953	239	597,411	590,470	6,941
7980525	ISSUE: 26442RAB7 - DUKE ENERGY PROG 4.375% 3/30/44 10/16/20 B	60,000.0000	1.2793	31	-76,789	76,789	



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7980525	ISSUE: 26442UAC8 - DUKE ENERGY PROG 3.7% 10/15/46 10/16/20 S	500,000.0000	1.1811	236	590,339	575,610	14,729
7980525	ISSUE: 26442UAE4 - DUKE ENERGY PROGRESS 3.6% 9/15/47 10/16/20 B	95,000.0000	1.1652	44	-110,736	110,736	
7980525	ISSUE: 26443TAB2 - DUKE ENERGY INDIANA 3.25% 10/01/49 10/16/20 B	55,000.0000	1.1195	25	-61,600	61,600	
7980525	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50 10/16/20 B	60,000.0000	1.0269	25	-61,637	61,637	
7980525	ISSUE: 26444HAA9 - DUKE ENERGY FLA 3.4% 10/01/46 10/16/20 B	375,000.0000	1.1348	170	-425,713	425,713	
7980525	ISSUE: 26444HAF8 - DUKE ENERGY FLORIDA 4.2% 7/15/48 10/16/20 B	120,000.0000	1.2771	61	-153,312	153,312	
7980525	ISSUE: 26882PAR3 - ERAC USA FINANCE 6.7% 6/01/34 10/16/20 S	500,000.0000	1.4390	288	719,237	686,520	32,717
7980525	ISSUE: 26884ABB8 - ERP OPERATING LP 4.5% 7/01/44 10/16/20 B	95,000.0000	1.2852	49	-122,140	122,140	
7980525	ISSUE: 26884TAS1 - ERAC USA FINANCE LLC 4.2% 11/01/46 10/16/20 S	500,000.0000	1.1592	232	579,363	561,440	17,923
7980525	ISSUE: 27409LAE3 - EAST OHIO GAS CO 3% 6/15/50 10/16/20 B	110,000.0000	1.0515	46	-115,716	115,716	
7980525	ISSUE: 277432AP5 - EASTMAN CHEMICAL 4.65% 10/15/44 10/16/20 B	90,000.0000	1.1957	43	-107,653	107,653	
7980525	ISSUE: 28368EAD8 - EL PASO ENERGY MTN 7.8% 8/01/31 10/16/20 B	80,000.0000	1.3946	45	-111,613	111,613	
7980525	ISSUE: 29250RAT3 - ENBRIDGE ENERGY 5.5% 9/15/40 10/16/20 B	235,000.0000	1.2082	114	-284,041	284,041	
7980525	ISSUE: 29273RAR0 - ENERGY TRAN PTNR 6.5% 2/01/42 10/16/20 B	160,000.0000	1.0761	69	-172,243	172,243	
7980525	ISSUE: 29364WBB3 - ENTERGY LA LLC 4.2% 9/01/48 10/16/20 S	750,000.0000	1.2771	383	957,427	934,643	22,784
7980525	ISSUE: 29364WBC1 - ENTERGY LA LLC 4.2% 4/01/50 10/16/20 B	60,000.0000	1.2990	31	-77,971	77,971	
7980525	ISSUE: 29365TAH7 - ENTERGY TEXAS INC 4.5% 3/30/39 10/16/20 B	265,000.0000	1.2472	132	-330,635	330,635	
7980525	ISSUE: 29366MAB4 - ENTERGY ARKANSAS LLC 2.65% 6/15/51 10/16/20 B	220,000.0000	1.0115	89	-222,610	222,610	
7980525	ISSUE: 29366WAA4 - ENTERGY MISSISSIPPI 3.85% 6/01/49 10/16/20 S	715,000.0000	1.2007	343	858,193	844,765	13,427
7980525	ISSUE: 29379VAG8 - ENTERPRISE PRODUCTS 6.125% 10/15/39 10/16/20 B	70,000.0000	1.3081	37	-91,604	91,604	
7980525	ISSUE: 29379VAV5 - ENTERPRISE PRODUCTS 5.7% 2/15/42 10/16/20 B	75,000.0000	1.2827	38	-96,242	96,242	
7980525	ISSUE: 29379VAW3 - ENTERPRISE PRODUCTS 4.85% 8/15/42 10/16/20 B	525,000.0000	1.1636	244	-611,161	611,161	
7980525	ISSUE: 29379VB1 - ENTERPRISE PRODUCTS 4.9% 5/15/46 10/16/20 B	200,000.0000	1.1698	94	-234,056	234,056	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48 10/16/20 B	265,000.0000	1.0964	116	-290,668	290,668	
7980525	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50 10/16/20 B	85,000.0000	1.0963	37	-93,222	93,222	
7980525	ISSUE: 29670GAE2 - ESSENTIAL UTILITIES 3.351% 4/15/50 10/16/20 B	90,000.0000	1.0820	39	-97,423	97,423	
7980525	ISSUE: 30161NAC5 - EXELON CORP 5.625% 6/15/35 10/16/20 B	180,000.0000	1.3485	97	-242,831	242,831	
7980525	ISSUE: 30161NAQ4 - EXELON CORP 4.95% 6/15/35 10/16/20 B	100,000.0000	1.2576	50	-125,815	125,815	
7980525	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45 10/16/20 B	200,000.0000	1.3235	106	-264,816	264,816	
7980525	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46 10/16/20 B	75,000.0000	1.2472	37	-93,576	93,576	
7980525	ISSUE: 30161NAY7 - EXELON CORP 4.7% 4/15/50 10/16/20 B	90,000.0000	1.2979	47	-116,860	116,860	
7980525	ISSUE: 30231GBF8 - EXXON MOBIL CORP 4.227% 3/19/40 10/16/20 B	65,000.0000	1.2297	32	-79,961	79,961	
7980525	ISSUE: 30231GBG6 - EXXON MOBIL CORP 4.327% 3/19/50 10/16/20 B	245,000.0000	1.2634	124	-309,662	309,662	
7980525	ISSUE: 313309AP1 - FEDERAL EXPRESS CORP 7.6% 7/01/97 10/16/20 B	170,000.0000	1.6225	110	-275,940	275,940	
7980525	ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42 10/16/20 B	135,000.0000	1.1433	62	-154,407	154,407	
7980525	ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43 10/16/20 B	245,000.0000	1.1658	114	-285,748	285,748	
7980525	ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44 10/16/20 B	110,000.0000	1.3190	58	-145,144	145,144	
7980525	ISSUE: 31428XBD7 - FEDEX CORP 4.5% 2/01/65 10/16/20 B	100,000.0000	1.0944	44	-109,487	109,487	
7980525	ISSUE: 31428XBS4 - FEDEX CORP 4.95% 10/17/48 10/16/20 B	255,000.0000	1.3272	135	-338,579	338,579	
7980525	ISSUE: 31620MAZ9 - FIDELITY NATIONAL 4.75% 5/15/48 10/16/20 B	45,000.0000	1.3126	24	-59,089	59,089	
7980525	ISSUE: 338915AM3 - FLEET FINL GROUP INC 6.7% 7/15/28 10/16/20 S	1,000,000.0000	1.2990	520	1,298,510	1,283,090	15,420
7980525	ISSUE: 341081EQ6 - FLORIDA PWR & LT 5.625% 4/01/34 10/16/20 S	1,332,000.0000	1.4423	768	1,920,322	1,885,006	35,315
7980525	ISSUE: 341081ET0 - FLORIDA PWR & LT 4.95% 6/01/35 10/16/20 B	80,000.0000	1.3989	45	-111,960	111,960	
7980525	ISSUE: 341081FP7 - FLORIDA PWR & LIGHT 3.7% 12/01/47 10/16/20 S	695,000.0000	1.2326	343	856,342	822,442	33,900
7980525	ISSUE: 341099CR8 - DUKE ENERGY FLORIDA 3.85% 11/15/42 10/16/20 B	130,000.0000	1.1887	62	-154,593	154,593	
7980525	ISSUE: 35137LAJ4 - FOX CORP 5.476% 1/25/39 10/16/20 B	215,000.0000	1.3484	116	-290,026	290,026	



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	ISSUE: 36166NAC7 - GE CAP FUNDING 4.55% 5/15/32						
7980525	10/16/20 B	255,000.0000	1.0937	112	-279,013	279,013	
	ISSUE: 369550BH0 - GENERAL DYNAMICS CO 4.25% 4/01/40						
7980525	10/16/20 S	610,000.0000	1.2788	312	779,756	768,978	10,778
	ISSUE: 369604BF9 - GEN ELECTRIC CO 4.125% 10/09/42						
7980525	10/16/20 B	145,000.0000	1.0345	60	-150,060	150,060	
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
7980525	10/16/20 S	345,000.0000	1.1252	155	388,035	376,178	11,858
	ISSUE: 373334JW2 - GEORGIA POWER CO 4.3% 3/15/42						
7980525	10/16/20 B	115,000.0000	1.2185	56	-140,179	140,179	
	ISSUE: 373334KN0 - GEORGIA POWER CO 3.7% 1/30/50						
7980525	10/16/20 B	100,000.0000	1.1596	46	-116,011	116,011	
	ISSUE: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41						
7980525	10/16/20 B	100,000.0000	1.4407	58	-144,125	144,125	
	ISSUE: 375558BG7 - GILEAD SCIENCES 4.6% 9/01/35						
7980525	10/16/20 S	710,000.0000	1.2957	368	919,615	914,991	4,623
	ISSUE: 38141GVS0 - GOLDMAN SACHS GROUP 4.75% 10/21/45						
7980525	10/16/20 S	410,000.0000	1.3381	219	548,397	535,776	12,622
	ISSUE: 401378AD6 - GUARDIAN LIFE INS 3.7% 1/22/70						
7980525	10/16/20 B	100,000.0000	1.0610	42	-106,139	106,139	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
7980525	10/16/20 B	545,000.0000	1.3851	302	-755,198	755,198	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
7980525	10/16/20 B	190,000.0000	1.4349	109	-272,740	272,740	
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
7980525	10/16/20 B	275,000.0000	1.4688	162	-404,093	404,093	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
7980525	10/16/20 S	385,000.0000	1.2894	199	496,232	489,847	6,385
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
7980525	10/16/20 B	125,000.0000	1.0297	51	-128,759	128,759	
	ISSUE: 406216BL4 - HALLIBURTON CO 2.92% 3/01/30						
7980525	10/16/20 S	1,000,000.0000	0.9789	392	978,508	967,900	10,608
	ISSUE: 416515AP9 - HARTFORD FINL 6.1% 10/01/41						
7980525	10/16/20 B	190,000.0000	1.4436	110	-274,403	274,403	
	ISSUE: 416515BA1 - HARTFORD FINL SVCS 6.625% 3/30/40						
7980525	10/16/20 B	100,000.0000	1.4599	58	-146,047	146,047	
	ISSUE: 416515BD5 - HARTFORD FINL SVCS 4.4% 3/15/48						
7980525	10/16/20 B	65,000.0000	1.2550	33	-81,611	81,611	
	ISSUE: 427866AW8 - HERSHEY COMPANY 3.375% 8/15/46						
7980525	10/16/20 S	400,000.0000	1.1475	184	458,816	448,384	10,432
	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43						
7980525	10/16/20 B	60,000.0000	1.2697	30	-76,211	76,211	
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
7980525	10/16/20 B	80,000.0000	1.3168	42	-105,386	105,386	
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
7980525	10/16/20 B	135,000.0000	1.2465	67	-168,352	168,352	



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	ISSUE: 437076BZ4 - HOME DEPOT INC 3.125% 12/15/49						
7980525	10/16/20 B	75,000.0000	1.1192	34	-83,974	83,974	
	ISSUE: 444859BE1 - HUMANA INC 4.95% 10/01/44						
7980525	10/16/20 S	350,000.0000	1.3290	186	464,978	461,479	3,499
	ISSUE: 454889AQ9 - IND MICH POWER 4.55% 3/15/46						
7980525	10/16/20 B	90,000.0000	1.3044	47	-117,443	117,443	
	ISSUE: 455780CE4 - REP OF INDONESIA 4.35% 1/11/48						
7980525	10/16/20 B	200,000.0000	1.1956	96	-239,210	239,210	
	ISSUE: 458140BN9 - INTEL CORP 4.95% 3/25/60						
7980525	10/16/20 S	265,000.0000	1.4895	158	394,554	388,326	6,229
	ISSUE: 45866FAL8 - INTERCONTINENTAL EXC 3% 6/15/50						
7980525	10/16/20 B	160,000.0000	1.0657	68	-170,579	170,579	
	ISSUE: 459200GS4 - IBM CORP 5.6% 11/30/39						
7980525	10/16/20 B	80,000.0000	1.4399	46	-115,240	115,240	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
7980525	10/16/20 B	585,000.0000	1.2377	290	-724,344	724,344	
	ISSUE: 459506AL5 - INTL FLAVOR & FRAGRA 5% 9/26/48						
7980525	10/16/20 B	45,000.0000	1.2760	23	-57,442	57,442	
	ISSUE: 460146CK7 - INTL PAPER CO 4.8% 6/15/44						
7980525	10/16/20 B	265,000.0000	1.2642	134	-335,147	335,147	
	ISSUE: 461070AK0 - INTERSTATE POWER 4.7% 10/15/43						
7980525	10/16/20 S	500,000.0000	1.2614	252	630,468	613,955	16,513
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
7980525	10/16/20 B	190,000.0000	1.4543	111	-276,433	276,433	
	ISSUE: 46625HJB7 - JPMORGAN CHASE 5.6% 7/15/41						
7980525	10/16/20 B	210,000.0000	1.4907	125	-313,164	313,164	
	ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44						
7980525	10/16/20 B	110,000.0000	1.3868	61	-152,607	152,607	
	ISSUE: 46647PAK2 - JPMORGAN CHASE V-Q 4.032% 7/24/48						
7980525	10/16/20 B	90,000.0000	1.2408	45	-111,719	111,719	
	ISSUE: 46647PBM7 - JPMORGAN CHASE V-Q 3.109% 4/22/41						
7980525	10/16/20 B	120,000.0000	1.1024	53	-132,336	132,336	
	ISSUE: 478045AA5 - JOHN SEVIER COMB 4.626% 1/15/42						
7980525	10/16/20 B	174,237.3700	1.2596	88	-219,548	219,548	
	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37						
7980525	10/16/20 S	810,000.0000	1.2247	397	991,643	979,598	12,045
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
7980525	10/16/20 B	120,000.0000	1.1982	58	-143,840	143,840	
	ISSUE: 478160CR3 - JOHNSON&JOHNSON 2.1% 9/01/40						
7980525	10/16/20 B	70,000.0000	1.0035	28	-70,272	70,272	
	ISSUE: 478160CS1 - JOHNSON & JOHNSON 2.25% 9/01/50						
7980525	10/16/20 B	595,000.0000	0.9954	237	-592,530	592,530	
	ISSUE: 48126BAA1 - JPMORGAN CHASE MTN 5.4% 1/06/42						
7980525	10/16/20 B	115,000.0000	1.4634	67	-168,357	168,357	
	ISSUE: 482480AJ9 - KLA CORP 3.3% 3/01/50						
7980525	10/16/20 B	145,000.0000	1.0643	62	-154,387	154,387	



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	ISSUE: 491674BL0 - KENTUCKY UTIL 4.375% 10/01/45						
7980525	10/16/20 B	385,000.0000	1.2674	195	-488,136	488,136	
	ISSUE: 491674BM8 - KENTUCKY UTILITIES 3.3% 6/01/50						
7980525	10/16/20 B	195,000.0000	1.1090	87	-216,349	216,349	
	ISSUE: 49326EEJ8 - KEYCORP MTN 2.55% 10/01/29						
7980525	10/16/20 S	1,500,000.0000	1.0712	643	1,606,172	1,593,225	12,947
	ISSUE: 49338CAA1 - KEYSPAN GAS EAST 5.819% 4/01/41						
7980525	10/16/20 B	125,000.0000	1.3967	70	-174,661	174,661	
	ISSUE: 494368BC6 - KIMBERLY-CLARK 6.625% 8/01/37						
7980525	10/16/20 S	1,000,000.0000	1.6169	647	1,616,263	1,572,460	43,803
	ISSUE: 49446RAM1 - KIMCO REALTY CORP 4.25% 4/01/45						
7980525	10/16/20 B	110,000.0000	1.0777	47	-118,597	118,597	
	ISSUE: 49446RAQ2 - KIMCO REALTY CORP 4.125% 12/01/46						
7980525	10/16/20 B	155,000.0000	1.0614	66	-164,577	164,577	
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
7980525	10/16/20 B	100,000.0000	1.1028	44	-110,327	110,327	
	ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.95% 1/15/38						
7980525	10/16/20 B	135,000.0000	1.3283	72	-179,399	179,399	
	ISSUE: 494550BD7 - KINDER MORGAN 6.5% 9/01/39						
7980525	10/16/20 B	135,000.0000	1.2718	69	-171,768	171,768	
	ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34						
7980525	10/16/20 B	210,000.0000	1.1939	100	-250,826	250,826	
	ISSUE: 501044BT7 - KROGER CO 7.7% 6/01/29						
7980525	10/16/20 S	1,080,000.0000	1.4382	621	1,552,689	1,524,733	27,955
	ISSUE: 501044CT6 - KROGER CO/THE 5.15% 8/01/43						
7980525	10/16/20 B	240,000.0000	1.3329	128	-320,014	320,014	
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
7980525	10/16/20 B	85,000.0000	1.4133	48	-120,177	120,177	
	ISSUE: 501044DN8 - KROGER CO 3.95% 1/15/50						
7980525	10/16/20 S	450,000.0000	1.1878	214	534,319	528,233	6,086
	ISSUE: 50249AAD5 - LYB INT FIN III 4.2% 5/01/50						
7980525	10/16/20 B	230,000.0000	1.1077	102	-254,871	254,871	
	ISSUE: 50249AAH6 - LYB INT FIN III 3.375% 10/01/40						
7980525	10/16/20 B	190,000.0000	1.0087	77	-191,728	191,728	
	ISSUE: 50249AAJ2 - LYB INT FIN III 3.625% 4/01/51						
7980525	10/16/20 B	250,000.0000	1.0025	100	-250,738	250,738	
	ISSUE: 50249AAK9 - LYB INT FIN III 3.8% 10/01/60						
7980525	10/16/20 B	170,000.0000	0.9870	67	-167,861	167,861	
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
7980525	10/16/20 S	400,000.0000	1.3337	213	533,275	518,152	15,123
	ISSUE: 532457BY3 - ELI LILLY & CO 2.25% 5/15/50						
7980525	10/16/20 B	400,000.0000	0.9589	153	-383,717	383,717	
	ISSUE: 539830ARO - LOCKHEED MARTIN CORP 6.15% 9/01/36						
7980525	10/16/20 B	55,000.0000	1.5015	33	-82,618	82,618	
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELC 4.25% 4/01/49						
7980525	10/16/20 B	185,000.0000	1.2653	94	-234,180	234,180	



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	ISSUE: 548661DJ3 - LOWE'S COS INC 4.375% 9/15/45						
7980525	10/16/20 B	135,000.0000	1.2773	69	-172,503	172,503	
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49						
7980525	10/16/20 B	60,000.0000	1.3256	32	-79,569	79,569	
	ISSUE: 548661DV6 - LOWE'S COS INC 5% 4/15/40						
7980525	10/16/20 B	285,000.0000	1.3506	154	-385,081	385,081	
	ISSUE: 548661DZ7 - LOWES COS INC 3% 10/15/50						
7980525	10/16/20 B	80,000.0000	1.0395	33	-83,197	83,197	
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
7980525	10/16/20 S	305,000.0000	1.0905	133	332,460	326,679	5,781
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
7980525	10/16/20 B	255,000.0000	1.0406	106	-265,464	265,464	
	ISSUE: 55336VAP5 - MPLX LP 4.9% 4/15/58						
7980525	10/16/20 B	65,000.0000	1.0253	27	-66,671	66,671	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
7980525	10/16/20 B	230,000.0000	1.1523	106	-265,135	265,135	
	ISSUE: 56585AAJ1 - MARATHON PETROL CORP 5% 9/15/54						
7980525	10/16/20 B	190,000.0000	1.0155	77	-193,018	193,018	
	ISSUE: 56585ABE1 - MARATHON PETROLEUM 4.5% 4/01/48						
7980525	10/16/20 B	135,000.0000	1.0068	54	-135,978	135,978	
	ISSUE: 570535AV6 - MARKEL CORP 4.15% 9/17/50						
7980525	10/16/20 S	600,000.0000	1.2064	290	723,556	701,808	21,748
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
7980525	10/16/20 B	105,000.0000	1.2803	54	-134,487	134,487	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
7980525	10/16/20 B	245,000.0000	1.4094	138	-345,431	345,431	
	ISSUE: 575767AQ1 - MASS MUTUAL LIFE INS 3.375% 4/15/50						
7980525	10/16/20 B	180,000.0000	1.0340	74	-186,196	186,196	
	ISSUE: 57636QAL8 - MASTERCARD INC 3.65% 6/01/49						
7980525	10/16/20 B	70,000.0000	1.2349	35	-86,477	86,477	
	ISSUE: 57636QAQ7 - MASTERCARD INC 3.85% 3/26/50						
7980525	10/16/20 B	90,000.0000	1.2870	46	-115,876	115,876	
	ISSUE: 58013MEK6 - MCDONALD'S CORP MTN 4.875% 7/15/40						
7980525	10/16/20 B	255,000.0000	1.3146	134	-335,347	335,347	
	ISSUE: 58013MENO - MCDONALD'S CORP MTN 3.7% 2/15/42						
7980525	10/16/20 B	130,000.0000	1.1375	59	-147,933	147,933	
	ISSUE: 58013MER1 - MCDONALD'S CORP MTN 3.625% 5/01/43						
7980525	10/16/20 B	395,000.0000	1.1391	180	-450,140	450,140	
	ISSUE: 58013MFA7 - MCDONALD'S CORP MTN 4.875% 12/09/45						
7980525	10/16/20 B	190,000.0000	1.3225	101	-251,372	251,372	
	ISSUE: 58013MFC3 - MCDONALD'S CORP MTN 4.45% 3/01/47						
7980525	10/16/20 B	130,000.0000	1.2677	66	-164,868	164,868	
	ISSUE: 58013MFH2 - MCDONALD'S CORP MTN 4.45% 9/01/48						
7980525	10/16/20 B	80,000.0000	1.2759	41	-102,111	102,111	
	ISSUE: 58013MFK5 - MCDONALD'S CORP MTN 3.625% 9/01/49						
7980525	10/16/20 B	110,000.0000	1.1414	50	-125,603	125,603	



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	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
7980525	10/16/20 B	100,000.0000	1.2935	52	-129,398	129,398	
	ISSUE: 58933YBB0 - MERCK & CO INC 2.45% 6/24/50						
7980525	10/16/20 B	220,000.0000	1.0161	89	-223,638	223,638	
	ISSUE: 591539AA9 - METHODIST HOSP 2.705% 12/01/50						
7980525	10/16/20 B	75,000.0000	0.9904	30	-74,310	74,310	
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
7980525	10/16/20 B	225,000.0000	1.3182	119	-296,723	296,723	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
7980525	10/16/20 B	165,000.0000	1.3762	91	-227,161	227,161	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
7980525	10/16/20 B	115,000.0000	1.4764	68	-169,849	169,849	
	ISSUE: 595620AV7 - MIDAMERICAN ENERGY 3.15% 4/15/50						
7980525	10/16/20 B	195,000.0000	1.1255	88	-219,558	219,558	
	ISSUE: 605417BZ6 - MISS POWER CO 4.25% 3/15/42						
7980525	10/16/20 B	115,000.0000	1.1900	55	-136,908	136,908	
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42						
7980525	10/16/20 B	115,000.0000	1.1616	53	-133,643	133,643	
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
7980525	10/16/20 B	205,000.0000	1.0743	88	-220,324	220,324	
	ISSUE: 615369AQ8 - MOODY'S CORPORATION 4.875% 12/17/48						
7980525	10/16/20 B	270,000.0000	1.3636	147	-368,319	368,319	
	ISSUE: 61744YAL2 - MORGAN STANLEY V-Q 3.971% 7/22/38						
7980525	10/16/20 B	200,000.0000	1.2078	97	-241,659	241,659	
	ISSUE: 617482V92 - MORGAN STANLEY MTN 6.375% 7/24/42						
7980525	10/16/20 S	430,000.0000	1.5857	273	681,591	674,348	7,244
	ISSUE: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40						
7980525	10/16/20 B	300,000.0000	1.1822	142	-354,802	354,802	
	ISSUE: 637432CT0 - NATL RURAL UTILS MTN 8% 3/01/32						
7980525	10/16/20 S	1,500,000.0000	1.5951	957	2,391,768	2,362,440	29,328
	ISSUE: 637432NT8 - NATIONAL RURAL UTIL 4.3% 3/15/49						
7980525	10/16/20 B	65,000.0000	1.3038	34	-84,782	84,782	
	ISSUE: 63946BAJ9 - NBCUNIVERSAL MEDIA 4.45% 1/15/43						
7980525	10/16/20 B	80,000.0000	1.2878	41	-103,064	103,064	
	ISSUE: 641423BP2 - NEVADA POWER CO 6.65% 4/01/36						
7980525	10/16/20 S	595,000.0000	1.4888	354	885,464	881,326	4,138
	ISSUE: 64952GAF5 - NEW YORK LIFE 6.75% 11/15/39						
7980525	10/16/20 B	105,000.0000	1.5297	64	-160,683	160,683	
	ISSUE: 64952GAQ1 - NEW YORK LIFE 4.45% 5/15/69						
7980525	10/16/20 B	80,000.0000	1.2584	40	-100,715	100,715	
	ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42						
7980525	10/16/20 S	525,000.0000	1.2046	253	632,188	622,598	9,591
	ISSUE: 65473QAZ6 - NISOURCE FIN CORP 5.8% 2/01/42						
7980525	10/16/20 S	302,000.0000	1.3154	159	397,080	404,967	-7,887
	ISSUE: 65473QBF9 - NISOURCE FINANCE 4.375% 5/15/47						
7980525	10/16/20 B	125,000.0000	1.2537	63	-156,775	156,775	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43 10/16/20 S 440,000.0000 1.3552			239	596,063	592,178	3,884
7980525	ISSUE: 655044AR6 - NOBLE ENERGY INC 4.2% 10/15/49 10/16/20 B 70,000.0000 1.2283			34	-86,015	86,015	
7980525	ISSUE: 655844BQ0 - NORFOLK SOUTHERN 4.45% 6/15/45 10/16/20 B 115,000.0000 1.2983			60	-149,368	149,368	
7980525	ISSUE: 655844BX5 - NORFOLK SOUTHERN 3.942% 11/01/47 10/16/20 B 90,000.0000 1.2149			44	-109,387	109,387	
7980525	ISSUE: 655844CC0 - NORFOLK SOUTHERN 4.1% 5/15/49 10/16/20 B 90,000.0000 1.2500			45	-112,542	112,542	
7980525	ISSUE: 665772CC1 - NORTHERN ST PR-M 6.2% 7/01/37 10/16/20 S 1,000,000.0000 1.5122			605	1,511,595	1,489,940	21,655
7980525	ISSUE: 665772CS6 - NORTHERN STATES PWR 2.6% 6/01/51 10/16/20 B 70,000.0000 1.0353			29	-72,499	72,499	
7980525	ISSUE: 666807BH4 - NORTHROP GRUMMAN 4.75% 6/01/43 10/16/20 B 110,000.0000 1.3212			58	-145,386	145,386	
7980525	ISSUE: 666807BS0 - NORTHROP GRUMMAN 4.4% 5/01/30 10/16/20 S 1,261,000.0000 1.2393			625	1,562,082	1,551,774	10,308
7980525	ISSUE: 666807BT8 - NORTHROP GRUMMAN 5.15% 5/01/40 10/16/20 B 255,000.0000 1.3730			140	-350,250	350,250	
7980525	ISSUE: 668074AU1 - NORTHWESTERN CRP 4.176% 11/15/44 10/16/20 S 405,000.0000 1.2003			194	485,935	475,385	10,550
7980525	ISSUE: 670346AQ8 - NUCOR CORP 4.4% 5/01/48 10/16/20 B 235,000.0000 1.3082			123	-307,559	307,559	
7980525	ISSUE: 67066GAG9 - NVIDIA CORP 3.5% 4/01/40 10/16/20 S 660,000.0000 1.1822			312	779,914	767,851	12,063
7980525	ISSUE: 67077MAX6 - NUTRIEN LTD 3.95% 5/13/50 10/16/20 B 110,000.0000 1.1580			51	-127,435	127,435	
7980525	ISSUE: 677050AN6 - OGLETHORPE POWER 5.05% 10/01/48 10/16/20 B 160,000.0000 1.1973			77	-191,638	191,638	
7980525	ISSUE: 677415CR0 - OHIO POWER CO 4% 6/01/49 10/16/20 B 110,000.0000 1.2362			54	-136,037	136,037	
7980525	ISSUE: 678858BP5 - OKLAHOMA GAS 4.55% 3/15/44 10/16/20 S 530,000.0000 1.2041			255	637,918	643,219	-5,301
7980525	ISSUE: 68233JAH7 - ONCOR ELECTRIC 5.25% 9/30/40 10/16/20 B 115,000.0000 1.4046			65	-161,591	161,591	
7980525	ISSUE: 68233JAT1 - ONCOR ELECTRIC DEL 4.55% 12/01/41 10/16/20 B 95,000.0000 1.2932			49	-122,902	122,902	
7980525	ISSUE: 68233JBG8 - ONCOR ELECTRIC DELIV 4.1% 11/15/48 10/16/20 S 570,000.0000 1.2741			291	725,969	712,836	13,133
7980525	ISSUE: 682680AN3 - ONEOK INC 6% 6/15/35 10/16/20 S 600,000.0000 1.0956			263	657,097	660,456	-3,359
7980525	ISSUE: 68327LAB2 - CADILLAC FAIRVIEW 3.875% 3/20/27 10/16/20 S 1,200,000.0000 1.0980			527	1,317,049	1,308,960	8,089
7980525	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55 10/16/20 B 200,000.0000 1.2811			102	-256,316	256,316	



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7980525	ISSUE: 68902VAL1 - OTIS WORLDWIDE CORP 3.112% 2/15/40 10/16/20 S	1,065,000.0000	1.0826	461	1,152,476	1,128,133	24,343
7980525	ISSUE: 693304AS6 - PECO ENERGY CO 4.15% 10/01/44 10/16/20 B	75,000.0000	1.2569	38	-94,303	94,303	
7980525	ISSUE: 693304AV9 - PECO ENERGY CO 3.7% 9/15/47 10/16/20 B	190,000.0000	1.2124	92	-230,446	230,446	
7980525	ISSUE: 693304AW7 - PECO ENERGY CO 3.9% 3/01/48 10/16/20 B	210,000.0000	1.2578	106	-264,237	264,237	
7980525	ISSUE: 693304AX5 - PECO ENERGY CO 3% 9/15/49 10/16/20 B	95,000.0000	1.0859	41	-103,199	103,199	
7980525	ISSUE: 693627AY7 - PSI ENERGY INC 6.12% 10/15/35 10/16/20 S	975,000.0000	1.4154	552	1,379,473	1,357,395	22,078
7980525	ISSUE: 694308JQ1 - PACIFIC GAS & ELEC 4.5% 7/01/40 10/16/20 B	90,000.0000	1.0563	38	-95,104	95,104	
7980525	ISSUE: 695114CN6 - PACIFICORP 4.1% 2/01/42 10/16/20 B	65,000.0000	1.1988	31	-77,954	77,954	
7980525	ISSUE: 695114CV8 - PACIFICORP 4.15% 2/15/50 10/16/20 B	440,000.0000	1.2683	223	-558,275	558,275	
7980525	ISSUE: 695114CX4 - PACIFICORP 3.3% 3/15/51 10/16/20 B	95,000.0000	1.1298	43	-107,379	107,379	
7980525	ISSUE: 698299BL7 - REPUBLIC OF PANAMA 3.87% 7/23/60 10/16/20 B	200,000.0000	1.2000	96	-240,096	240,096	
7980525	ISSUE: 713448CZ9 - PEPSICO INC 4.6% 7/17/45 10/16/20 B	175,000.0000	1.3816	97	-241,873	241,873	
7980525	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49 10/16/20 B	105,000.0000	1.1840	50	-124,373	124,373	
7980525	ISSUE: 717081EZ2 - PFIZER INC 2.55% 5/28/40 10/16/20 B	100,000.0000	1.0516	42	-105,198	105,198	
7980525	ISSUE: 717081FA6 - PFIZER INC 2.7% 5/28/50 10/16/20 B	210,000.0000	1.0424	88	-219,000	219,000	
7980525	ISSUE: 718172AM1 - PHILIP MORRIS INTL 4.375% 11/15/41 10/16/20 B	285,000.0000	1.2345	141	-351,985	351,985	
7980525	ISSUE: 718172AP4 - PHILIP MORRIS INTL 4.5% 3/20/42 10/16/20 B	170,000.0000	1.2563	85	-213,655	213,655	
7980525	ISSUE: 718172AW9 - PHILIP MORRIS INTL 4.125% 3/04/43 10/16/20 B	185,000.0000	1.1945	88	-221,075	221,075	
7980525	ISSUE: 718172BD0 - PHILIP MORRIS INTL 4.875% 11/15/43 10/16/20 B	100,000.0000	1.3066	52	-130,711	130,711	
7980525	ISSUE: 718286BZ9 - PHILIPPINES(REP) 3.95% 1/20/40 10/16/20 B	200,000.0000	1.2100	97	-242,097	242,097	
7980525	ISSUE: 718546AK0 - PHILLIPS 66 4.65% 11/15/34 10/16/20 B	90,000.0000	1.1829	43	-106,505	106,505	
7980525	ISSUE: 72650RAR3 - PLAINS ALL AMER 6.65% 1/15/37 10/16/20 B	90,000.0000	1.0841	39	-97,609	97,609	
7980525	ISSUE: 72650RBA9 - PLAINS ALL AMER 5.15% 6/01/42 10/16/20 B	125,000.0000	0.9476	47	-118,504	118,504	



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	ISSUE: 72650RBC5 - PLAINS ALL AMER 4.3% 1/31/43						
7980525	10/16/20 B	110,000.0000	0.8570	38	-94,307	94,307	
	ISSUE: 737679DC1 - POTOMAC ELEC PWR 7.9% 12/15/38						
7980525	10/16/20 S	500,000.0000	1.5414	308	770,392	749,135	21,257
	ISSUE: 737679DE7 - POTOMAC ELEC PWR 4.15% 3/15/43						
7980525	10/16/20 B	85,000.0000	1.2286	42	-104,474	104,474	
	ISSUE: 74251VAN2 - PRINCIPAL FINL GRP 4.3% 11/15/46						
7980525	10/16/20 S	590,000.0000	1.2234	289	721,535	693,840	27,695
	ISSUE: 742718FK0 - PROCTER & GAMBLE CO 3.6% 3/25/50						
7980525	10/16/20 B	110,000.0000	1.3233	58	-145,623	145,623	
	ISSUE: 74432QCA1 - PRUDENTIAL FIN MTN 4.6% 5/15/44						
7980525	10/16/20 B	100,000.0000	1.2507	50	-125,117	125,117	
	ISSUE: 74432QCD5 - PRUDENTIAL FINL MTN 4.418% 3/27/48						
7980525	10/16/20 B	280,000.0000	1.2210	137	-342,020	342,020	
	ISSUE: 74432QCF0 - PRUDENTIAL FIN MTN 3.7% 3/13/51						
7980525	10/16/20 B	165,000.0000	1.1229	74	-185,348	185,348	
	ISSUE: 744320AY8 - PRUDENTIAL FINANCIAL 3.905% 12/07/47						
7980525	10/16/20 B	235,000.0000	1.1369	107	-267,288	267,288	
	ISSUE: 744448CN9 - PUBLIC SERV COLORADO 3.8% 6/15/47						
7980525	10/16/20 B	300,000.0000	1.2102	145	-363,208	363,208	
	ISSUE: 744448CR0 - PUBLIC SERVICE COLO 4.05% 9/15/49						
7980525	10/16/20 B	100,000.0000	1.2807	51	-128,124	128,124	
	ISSUE: 744448CS8 - PUBLIC SERVICE CO 3.2% 3/01/50						
7980525	10/16/20 B	100,000.0000	1.1397	46	-114,019	114,019	
	ISSUE: 744482BM1 - PUBLIC SERVICE CO 3.6% 7/01/49						
7980525	10/16/20 S	360,000.0000	1.1816	170	425,224	409,118	16,105
	ISSUE: 74456QAV8 - PUB SVC EL & GAS MTN 5.5% 3/01/40						
7980525	10/16/20 S	475,000.0000	1.4436	274	685,421	671,831	13,591
	ISSUE: 74456QBT2 - PUBLIC SERVICE MTN 3.6% 12/01/47						
7980525	10/16/20 S	410,000.0000	1.1910	195	488,106	480,126	7,980
	ISSUE: 74456QBZ8 - PUBLIC SERVICE MTN 3.85% 5/01/49						
7980525	10/16/20 S	805,000.0000	1.2500	403	1,005,848	991,784	14,063
	ISSUE: 745332CH7 - PUGET SOUND ENERGY 4.223% 6/15/48						
7980525	10/16/20 B	100,000.0000	1.2618	50	-126,232	126,232	
	ISSUE: 75513EBG5 - RAYTHEON TECH CORP 4.35% 4/15/47						
7980525	10/16/20 B	440,000.0000	1.2630	222	-555,938	555,938	
	ISSUE: 75886FAF4 - REGENERON PHARM 2.8% 9/15/50						
7980525	10/16/20 S	365,000.0000	0.9595	140	350,077	341,852	8,226
	ISSUE: 761713BA3 - REYNOLDS AMERICA 5.7% 8/15/35						
7980525	10/16/20 B	90,000.0000	1.2585	45	-113,307	113,307	
	ISSUE: 775109BG5 - ROGERS COMM INC 4.3% 2/15/48						
7980525	10/16/20 B	80,000.0000	1.2477	40	-99,853	99,853	
	ISSUE: 775109BP5 - ROGERS COMMUNICATION 3.7% 11/15/49						
7980525	10/16/20 B	270,000.0000	1.1439	124	-308,974	308,974	
	ISSUE: 797440BP8 - SAN DIEGO GAS & ELEC 3.95% 11/15/41						
7980525	10/16/20 S	422,000.0000	1.1182	189	471,700	467,213	4,487



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	ISSUE: 822582AD4 - SHELL INTL FIN 6.375% 12/15/38						
7980525	10/16/20 B	35,000.0000	1.4999	21	-52,519	52,519	
	ISSUE: 822582AT9 - SHELL INTL FIN 3.625% 8/21/42						
7980525	10/16/20 B	350,000.0000	1.1170	156	-391,106	391,106	
	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43						
7980525	10/16/20 B	230,000.0000	1.2583	116	-289,525	289,525	
	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45						
7980525	10/16/20 B	245,000.0000	1.2431	122	-304,684	304,684	
	ISSUE: 822582BQ4 - SHELL INTL FIN 4% 5/10/46						
7980525	10/16/20 B	240,000.0000	1.1788	113	-283,018	283,018	
	ISSUE: 822582CH3 - SHELL INTL FIN 3.25% 4/06/50						
7980525	10/16/20 B	75,000.0000	1.0723	32	-80,458	80,458	
	ISSUE: 828807CL9 - SIMON PROP GP LP 4.75% 3/15/42						
7980525	10/16/20 B	195,000.0000	1.1471	89	-223,778	223,778	
	ISSUE: 828807DH7 - SIMON PPTY GROUP LP 3.25% 9/13/49						
7980525	10/16/20 B	125,000.0000	0.9299	47	-116,288	116,288	
	ISSUE: 832696AT5 - JM SMUCKER CO 3.55% 3/15/50						
7980525	10/16/20 B	80,000.0000	1.0960	35	-87,713	87,713	
	ISSUE: 837004CE8 - SOUTH CAROL E&G 5.45% 2/01/41						
7980525	10/16/20 B	170,000.0000	1.4018	95	-238,410	238,410	
	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65						
7980525	10/16/20 B	135,000.0000	1.5255	82	-206,025	206,025	
	ISSUE: 842400GK3 - SOUTHERN CAL EDISON 4.125% 3/01/48						
7980525	10/16/20 B	65,000.0000	1.1257	29	-73,198	73,198	
	ISSUE: 842587CW5 - SOUTHERN CO 4.25% 7/01/36						
7980525	10/16/20 B	170,000.0000	1.1795	80	-200,600	200,600	
	ISSUE: 842587CX3 - SOUTHERN CO 4.4% 7/01/46						
7980525	10/16/20 B	295,000.0000	1.2305	145	-363,152	363,152	
	ISSUE: 844741BE7 - SOUTHWEST AIRLINES 3.45% 11/16/27						
7980525	10/16/20 S	1,500,000.0000	1.0155	609	1,522,686	1,527,030	-4,344
	ISSUE: 845743BL6 - SOUTHWESTERN PUBLIC 6% 10/01/36						
7980525	10/16/20 B	135,000.0000	1.3577	73	-183,360	183,360	
	ISSUE: 845743BT9 - SOUTHWESTERN PUBLIC 3.75% 6/15/49						
7980525	10/16/20 B	110,000.0000	1.1926	52	-131,244	131,244	
	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48						
7980525	10/16/20 B	240,000.0000	1.2580	121	-302,036	302,036	
	ISSUE: 863667AZ4 - STRYKER CORP 2.9% 6/15/50						
7980525	10/16/20 B	225,000.0000	1.0451	94	-235,246	235,246	
	ISSUE: 867229AE6 - SUNCOR ENERGY INC 6.5% 6/15/38						
7980525	10/16/20 B	80,000.0000	1.2849	41	-102,835	102,835	
	ISSUE: 871829BH9 - SYSCO CORP 4.45% 3/15/48						
7980525	10/16/20 B	175,000.0000	1.1487	80	-201,099	201,099	
	ISSUE: 871829BM8 - SYSCO CORP 6.6% 4/01/40						
7980525	10/16/20 B	460,000.0000	1.4016	258	-644,989	644,989	
	ISSUE: 874060BD7 - TAKEDA PHARMA 3.375% 7/09/60						
7980525	10/16/20 B	200,000.0000	1.0642	85	-212,919	212,919	



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	ISSUE: 878091BG1 - TEACHERS INSUR & ANN 3.3% 5/15/50						
7980525	10/16/20 B	85,000.0000	1.0507	36	-89,347	89,347	
	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48						
7980525	10/16/20 B	150,000.0000	1.1639	70	-174,650	174,650	
	ISSUE: 87971MBH5 - TELUS CORP 4.6% 11/16/48						
7980525	10/16/20 B	130,000.0000	1.2788	67	-166,316	166,316	
	ISSUE: 882508BF0 - TEXAS INSTRUMENTS 3.875% 3/15/39						
7980525	10/16/20 S	590,000.0000	1.2425	293	732,764	721,204	11,560
	ISSUE: 883556BG6 - THERMO FISHER 5.3% 2/01/44						
7980525	10/16/20 S	500,000.0000	1.4101	282	704,768	694,645	10,123
	ISSUE: 88579YAZ4 - 3M COMPANY MTN 3.625% 10/15/47						
7980525	10/16/20 B	75,000.0000	1.1987	36	-89,938	89,938	
	ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40						
7980525	10/16/20 B	100,000.0000	1.2679	51	-126,844	126,844	
	ISSUE: 88732JBB3 - TIME WARNER CABLE 5.5% 9/01/41						
7980525	10/16/20 B	250,000.0000	1.2388	124	-309,829	309,829	
	ISSUE: 89352HAD1 - TRANS-CANADA PL 6.2% 10/15/37						
7980525	10/16/20 B	255,000.0000	1.3727	140	-350,184	350,184	
	ISSUE: 893526DJ9 - TRANS-CANADA PIPELN 6.1% 6/01/40						
7980525	10/16/20 B	105,000.0000	1.3459	57	-141,377	141,377	
	ISSUE: 89417EAK5 - TRAVELERS COS INC 4.3% 8/25/45						
7980525	10/16/20 B	75,000.0000	1.2682	38	-95,152	95,152	
	ISSUE: 89417EAL3 - TRAVELERS COS INC 3.75% 5/15/46						
7980525	10/16/20 B	180,000.0000	1.1893	86	-214,165	214,165	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
7980525	10/16/20 B	305,000.0000	1.2320	150	-375,901	375,901	
	ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48						
7980525	10/16/20 B	130,000.0000	1.2570	65	-163,481	163,481	
	ISSUE: 89566EAD0 - TRISTATE GENERATION 6% 6/15/40						
7980525	10/16/20 B	90,000.0000	1.3817	50	-124,404	124,404	
	ISSUE: 904764AH0 - UNILEVER CAPITAL 5.9% 11/15/32						
7980525	10/16/20 B	90,000.0000	1.4798	53	-133,233	133,233	
	ISSUE: 906548CJ9 - UNION ELECTRIC CO 3.9% 9/15/42						
7980525	10/16/20 B	290,000.0000	1.2094	140	-350,863	350,863	
	ISSUE: 906548CL4 - UNION ELECTRIC 3.65% 4/15/45						
7980525	10/16/20 B	70,000.0000	1.1753	33	-82,304	82,304	
	ISSUE: 906548CQ3 - UNION ELECTRIC CO 3.25% 10/01/49						
7980525	10/16/20 B	425,000.0000	1.1193	190	-475,910	475,910	
	ISSUE: 907818EF1 - UNION PACIFIC CORP 4.05% 11/15/45						
7980525	10/16/20 B	135,000.0000	1.2086	65	-163,222	163,222	
	ISSUE: 907818EK0 - UNION PACIFIC CORP 3.35% 8/15/46						
7980525	10/16/20 B	215,000.0000	1.1110	96	-238,965	238,965	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
7980525	10/16/20 B	295,000.0000	1.1548	136	-340,814	340,814	
	ISSUE: 907818FD5 - UNION PAC CORP MTN 3.55% 8/15/39						
7980525	10/16/20 B	105,000.0000	1.1548	49	-121,305	121,305	



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	ISSUE: 907818FG8 - UNION PAC CORP 3.839% 3/20/60						
7980525	10/16/20 B	185,000.0000	1.1795	87	-218,300	218,300	
	ISSUE: 91087BAL4 - UNITED MEXICAN STATE 5% 4/27/51						
7980525	10/16/20 B	200,000.0000	1.1732	94	-234,744	234,744	
	ISSUE: 911312AN6 - UNITED PARCEL SVC 4.875% 11/15/40						
7980525	10/16/20 B	70,000.0000	1.3600	38	-95,237	95,237	
	ISSUE: 912810FT0 - U.S. TREASURY BONDS 4.5% 2/15/36						
7980525	10/16/20 B	3,380,000.0000	1.5042	508	-5,084,775	5,084,775	
	ISSUE: 912810FT0 - U.S. TREASURY BONDS 4.5% 2/15/36						
7980525	10/16/20 B	6,620,000.0000	1.5014	994	-9,940,317	9,940,317	
	ISSUE: 913017BT5 - UNITED TECH CORP 4.5% 6/01/42						
7980525	10/16/20 B	410,000.0000	1.2879	211	-528,246	528,246	
	ISSUE: 913017CJ6 - UNITED TECH CORP 3.75% 11/01/46						
7980525	10/16/20 B	105,000.0000	1.1711	49	-123,018	123,018	
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
7980525	10/16/20 B	280,000.0000	1.2255	137	-343,283	343,283	
	ISSUE: 913017CW7 - UNITED TECH CORP 4.45% 11/16/38						
7980525	10/16/20 B	75,000.0000	1.2497	37	-93,769	93,769	
	ISSUE: 91324PAX0 - UNITEDHEALTH GRP 6.5% 6/15/37						
7980525	10/16/20 S	430,000.0000	1.5648	269	672,582	665,515	7,067
	ISSUE: 91324PBU5 - UNITEDHEALTH GRP MTN 4.625% 11/15/41						
7980525	10/16/20 B	60,000.0000	1.3254	32	-79,555	79,555	
	ISSUE: 91324PBW1 - UNITEDHEALTH GRP 4.375% 3/15/42						
7980525	10/16/20 S	900,000.0000	1.2784	460	1,150,145	1,134,405	15,740
	ISSUE: 91324PCX8 - UNITEDHEALTH GROUP 4.2% 1/15/47						
7980525	10/16/20 B	105,000.0000	1.2872	54	-135,206	135,206	
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
7980525	10/16/20 B	70,000.0000	1.3049	37	-91,379	91,379	
	ISSUE: 91324PDV1 - UNITEDHEALTH GROUP 3.875% 8/15/59						
7980525	10/16/20 B	190,000.0000	1.2391	94	-235,523	235,523	
	ISSUE: 91324PEA6 - UNITEDHEALTH GROUP 3.125% 5/15/60						
7980525	10/16/20 B	250,000.0000	1.0930	109	-273,357	273,357	
	ISSUE: 92277GAN7 - VENTAS REALTY LP 4.4% 1/15/29						
7980525	10/16/20 S	1,500,000.0000	1.1357	681	1,702,854	1,698,435	4,419
	ISSUE: 92345YAE6 - VERISK ANALYTICS INC 5.5% 6/15/45						
7980525	10/16/20 S	450,000.0000	1.3958	251	627,850	619,403	8,447
	ISSUE: 927804FG4 - VIRGINIA ELEC & PWR 8.875% 11/15/38						
7980525	10/16/20 B	55,000.0000	1.8173	40	-99,994	99,994	
	ISSUE: 927804FP4 - VIRGINIA ELEC & PWR 4.65% 8/15/43						
7980525	10/16/20 S	700,000.0000	1.3277	372	928,997	913,549	15,448
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
7980525	10/16/20 B	70,000.0000	1.3392	38	-93,783	93,783	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
7980525	10/16/20 B	135,000.0000	1.2403	67	-167,503	167,503	
	ISSUE: 92826CAQ5 - VISA INC 2% 8/15/50						
7980525	10/16/20 B	300,000.0000	0.9326	112	-279,898	279,898	



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7980525	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49 10/16/20 B	85,000.0000	1.2854	44	-109,304	109,304	
7980525	ISSUE: 92857WBT6 - VODAFONE GROUP PLC 5.125% 6/19/59 10/16/20 B	70,000.0000	1.3144	37	-92,044	92,044	
7980525	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50 10/16/20 B	240,000.0000	1.1901	114	-285,745	285,745	
7980525	ISSUE: 92940PAG9 - WRKCO INC 3% 6/15/33 10/16/20 B	220,000.0000	1.0993	97	-241,945	241,945	
7980525	ISSUE: 92976GAJ0 - WACHOVIA BANK NA MTN 6.6% 1/15/38 10/16/20 B	250,000.0000	1.4794	148	-370,008	370,008	
7980525	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40 10/16/20 B	60,000.0000	1.4289	34	-85,770	85,770	
7980525	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47 10/16/20 S	435,000.0000	1.2467	217	542,089	531,718	10,371
7980525	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49 10/16/20 B	105,000.0000	1.1369	48	-119,420	119,420	
7980525	ISSUE: 931427AT5 - WALGREENS BOOTS 4.1% 4/15/50 10/16/20 B	200,000.0000	1.0418	83	-208,447	208,447	
7980525	ISSUE: 93884PDY3 - WASHINGTON GAS MTN 3.65% 9/15/49 10/16/20 B	95,000.0000	1.1589	44	-110,137	110,137	
7980525	ISSUE: 94106BAB7 - WASTE CONNECTIONS 3.05% 4/01/50 10/16/20 B	280,000.0000	1.0582	119	-296,423	296,423	
7980525	ISSUE: 94974BGK0 - WELLS FARGO CO MTN 3.9% 5/01/45 10/16/20 B	45,000.0000	1.1746	21	-52,880	52,880	
7980525	ISSUE: 94974BGQ7 - WELLS FARGO CO MTN 4.9% 11/17/45 10/16/20 B	250,000.0000	1.2930	129	-323,379	323,379	
7980525	ISSUE: 949746JM4 - WELLS FARGO & CO 5.375% 2/07/35 10/16/20 S	895,000.0000	1.3667	489	1,222,671	1,215,508	7,163
7980525	ISSUE: 949746RF0 - WELLS FARGO & CO 5.606% 1/15/44 10/16/20 B	60,000.0000	1.3864	33	-83,215	83,215	
7980525	ISSUE: 95000U2Q5 - WELLS FARGO CO V-Q 3.068% 4/30/41 10/16/20 B	150,000.0000	1.0567	63	-158,568	158,568	
7980525	ISSUE: 95040QAD6 - WELLTOWER INC 4.25% 4/15/28 10/16/20 S	1,500,000.0000	1.1478	689	1,720,981	1,699,335	21,646
7980525	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48 10/16/20 S	405,000.0000	1.2289	199	497,509	480,609	16,900
7980525	ISSUE: 960413AS1 - WESTLAKE CHEMICAL 5% 8/15/46 10/16/20 B	105,000.0000	1.1869	50	-124,674	124,674	
7980525	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48 10/16/20 B	60,000.0000	1.1334	27	-68,032	68,032	
7980525	ISSUE: 970648AK7 - WILLIS NORTH AMER 3.875% 9/15/49 10/16/20 S	705,000.0000	1.1811	333	832,349	801,888	30,461
7980525	ISSUE: 983024AL4 - WYETH 6% 2/15/36 10/16/20 S	660,000.0000	1.4619	386	964,475	959,409	5,066
7980525	ISSUE: 98978VAH6 - ZOETIS INC 4.7% 2/01/43 10/16/20 B	125,000.0000	1.3326	67	-166,642	166,642	



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	ISSUE: 98978VAT0 - ZOETIS INC 3% 5/15/50						
7980525	10/16/20 B	100,000.0000	1.0757	43	-107,613	107,613	
	ISSUE: 00108WAF7 - AEP TEXAS INC 3.8% 10/01/47						
7980525	10/19/20 S	225,000.0000	1.1364	102	255,594	254,129	1,466
	ISSUE: 008685AB5 - AHOLD FINANCE USA 6.875% 5/01/29						
7980525	10/19/20 S	400,000.0000	1.4168	227	566,485	561,728	4,757
	ISSUE: 025537AP6 - AMER ELEC PWR 3.25% 3/01/50						
7980525	10/19/20 S	280,000.0000	1.0417	117	291,562	278,054	13,508
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
7980525	10/19/20 S	220,000.0000	1.2389	109	272,449	269,896	2,553
	ISSUE: 040555CU6 - ARIZONA PUB SERV 3.75% 5/15/46						
7980525	10/19/20 S	210,000.0000	1.1600	97	243,509	233,680	9,829
	ISSUE: 084664BU4 - BERKSHIRE HTHWY MTN 4.4% 5/15/42						
7980525	10/19/20 S	125,000.0000	1.2834	64	160,358	158,258	2,101
	ISSUE: 084670BK3 - BERKSHIRE HATHAWAY 4.5% 2/11/43						
7980525	10/19/20 S	250,000.0000	1.3240	132	330,880	324,028	6,853
	ISSUE: 097023AN5 - BOEING CO 6.875% 10/15/43						
7980525	10/19/20 S	750,000.0000	1.2548	376	940,709	954,233	-13,524
	ISSUE: 13342BAM7 - CAMERON INTL CORP 5.125% 12/15/43						
7980525	10/19/20 S	210,000.0000	1.0978	92	230,439	232,082	-1,642
	ISSUE: 15189WAJ9 - CENTERPOINT ENERGY 4.1% 9/01/47						
7980525	10/19/20 S	145,000.0000	1.1804	68	171,087	166,570	4,516
	ISSUE: 207597EG6 - CONN LIGHT & PWR 4.3% 4/15/44						
7980525	10/19/20 S	285,000.0000	1.2847	146	365,982	359,485	6,497
	ISSUE: 29273RBE8 - ENERGY TRAN PTNR 4.9% 3/15/35						
7980525	10/19/20 S	245,000.0000	0.9934	97	243,291	240,445	2,845
	ISSUE: 29364WBD9 - ENTERGY LOUISIANA 2.9% 3/15/51						
7980525	10/19/20 S	135,000.0000	1.0516	57	141,909	140,508	1,401
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49						
7980525	10/19/20 S	260,000.0000	1.0652	111	276,854	272,826	4,028
	ISSUE: 370334CH5 - GENERAL MILLS INC 4.55% 4/17/38						
7980525	10/19/20 S	350,000.0000	1.2672	177	443,346	440,937	2,409
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
7980525	10/19/20 S	100,000.0000	1.1180	45	111,754	108,197	3,557
	ISSUE: 416515AS3 - HARTFORD FINL SVCS 5.95% 10/15/36						
7980525	10/19/20 S	145,000.0000	1.3626	79	197,492	195,936	1,557
	ISSUE: 423452AC5 - HELMERICH & PAYNE 4.65% 3/15/25						
7980525	10/19/20 S	675,000.0000	1.1039	298	744,841	740,914	3,927
	ISSUE: 444859BG6 - HUMANA INC 4.8% 3/15/47						
7980525	10/19/20 S	150,000.0000	1.3355	80	200,251	196,080	4,171
	ISSUE: 478160BA1 - JOHNSON & JOHNSON 4.85% 5/15/41						
7980525	10/19/20 S	430,000.0000	1.4095	242	605,838	604,705	1,134
	ISSUE: 478375AH1 - JOHNSON CONTROLS 6% 1/15/36						
7980525	10/19/20 S	310,000.0000	1.3603	169	421,524	414,014	7,510
	ISSUE: 485260BM4 - KANSAS GAS & EL 4.3% 7/15/44						
7980525	10/19/20 S	285,000.0000	1.2069	138	343,840	341,370	2,470



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	ISSUE: 538021AC0 - LITTON INDUSTRIES 7.75% 3/15/26						
7980525	10/19/20 S	1,010,000.0000	1.3207	534	1,333,363	1,328,564	4,799
	ISSUE: 571748AK8 - MARSH & MCLENNAN 5.875% 8/01/33						
7980525	10/19/20 S	1,000,000.0000	1.4205	568	1,419,982	1,407,370	12,612
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
7980525	10/19/20 S	265,000.0000	1.2500	133	331,120	322,574	8,546
	ISSUE: 58013MEZ3 - MCDONALD'S CORP MTN 4.7% 12/09/35						
7980525	10/19/20 S	500,000.0000	1.2946	259	647,031	642,180	4,851
	ISSUE: 595620AS4 - MIDAMERICAN ENERGY 3.65% 8/01/48						
7980525	10/19/20 S	330,000.0000	1.1812	156	389,653	383,770	5,883
	ISSUE: 654106AG8 - NIKE INC 3.375% 11/01/46						
7980525	10/19/20 S	175,000.0000	1.1600	81	202,926	199,766	3,160
	ISSUE: 665772CN7 - NORTHERN ST PR-M 4% 8/15/45						
7980525	10/19/20 S	170,000.0000	1.2429	85	211,205	209,817	1,388
	ISSUE: 67021CAL1 - NSTAR ELECTRIC CO 2.7% 6/01/26						
7980525	10/19/20 S	245,000.0000	1.0781	106	264,041	264,301	-260
	ISSUE: 68268NAM5 - ONEOK PARTNERS LP 6.2% 9/15/43						
7980525	10/19/20 S	1,645,000.0000	1.0639	700	1,749,448	1,731,017	18,431
	ISSUE: 74834LAQ3 - QUEST DIAGNOSTICS 5.75% 1/30/40						
7980525	10/19/20 S	154,000.0000	1.3201	81	203,219	208,222	-5,003
	ISSUE: 842400ES8 - SOUTHERN CAL EDISON 6% 1/15/34						
7980525	10/19/20 S	180,000.0000	1.3317	96	239,614	241,848	-2,234
	ISSUE: 842434CG5 - SOUTHERN CALIF GAS 5.75% 11/15/35						
7980525	10/19/20 S	150,000.0000	1.3613	82	204,115	202,685	1,430
	ISSUE: 842434CJ9 - SOUTHERN CAL GAS 5.125% 11/15/40						
7980525	10/19/20 S	50,000.0000	1.3254	27	66,245	63,825	2,421
	ISSUE: 842434CL4 - SOUTHERN CALIF GAS 4.45% 3/15/44						
7980525	10/19/20 S	265,000.0000	1.2165	129	322,233	321,066	1,167
	ISSUE: 844895AX0 - SOUTHWEST GAS CORP 3.8% 9/29/46						
7980525	10/19/20 S	170,000.0000	1.1188	76	190,117	183,588	6,528
	ISSUE: 845437BQ4 - SOUTHWESTERN ELEC 3.85% 2/01/48						
7980525	10/19/20 S	245,000.0000	1.1134	109	272,674	270,301	2,373
	ISSUE: 86765BAQ2 - SUNOCO LOGISTICS 5.35% 5/15/45						
7980525	10/19/20 S	165,000.0000	0.9477	63	156,303	153,361	2,942
	ISSUE: 883203BX8 - TEXTRON INC 3.65% 3/15/27						
7980525	10/19/20 S	500,000.0000	1.0898	218	544,672	542,410	2,262
	ISSUE: 883203BY6 - TEXTRON INC 3.375% 3/01/28						
7980525	10/19/20 S	1,000,000.0000	1.0765	431	1,076,049	1,068,260	7,789
	ISSUE: 907818CU0 - UNION PACIFIC CO 6.25% 5/01/34						
7980525	10/19/20 S	250,000.0000	1.4204	142	354,948	360,805	-5,857
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/19/20 B	6,870,000.0000	1.3395	920	-9,203,514	9,203,514	
	ISSUE: 9128282A7 - U.S. TREASURY NOTES 1.5% 8/15/26						
7980525	10/19/20 B	25,090,000.0000	1.0620	79,939	-26,726,353	26,726,353	
	ISSUE: 913017BJ7 - UNITED TECH CORP 5.4% 5/01/35						
7980525	10/19/20 S	464,000.0000	1.3604	252	630,968	627,917	3,051



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	ISSUE: 002824BQ2 - ABBOTT LABORATORIES 1.4% 6/30/30						
7980525	10/20/20 S	1,500,000.0000	1.0085	605	1,512,085	1,505,910	6,175
	ISSUE: 009158BA3 - AIR PROD & CHEM 2.8% 5/15/50						
7980525	10/20/20 S	345,000.0000	1.0490	145	361,753	363,226	-1,473
	ISSUE: 023135BN5 - AMAZON.COM INC 5.2% 12/03/25						
7980525	10/20/20 S	1,480,000.0000	1.2143	719	1,796,430	1,805,156	-8,726
	ISSUE: 03073EAP0 - AMERISOURCEBERGEN 3.45% 12/15/27						
7980525	10/20/20 S	1,000,000.0000	1.1386	455	1,138,185	1,137,470	715
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
7980525	10/20/20 S	90,000.0000	1.1910	43	107,148	105,782	1,366
	ISSUE: 037833DQ0 - APPLE INC 2.95% 9/11/49						
7980525	10/20/20 S	335,000.0000	1.0889	146	364,646	367,783	-3,137
	ISSUE: 07274NAZ6 - BAYER US 4.2% 7/15/34						
7980525	10/20/20 S	200,000.0000	1.0850	87	216,905	230,576	-13,671
	ISSUE: 110122DJ4 - BRISTOL-MYERS SQUIBB 5% 8/15/45						
7980525	10/20/20 S	240,000.0000	1.3970	134	335,141	330,053	5,088
	ISSUE: 126117AW0 - CNA FINANCIAL CORP 2.05% 8/15/30						
7980525	10/20/20 S	400,000.0000	1.0039	161	401,399	395,632	5,767
	ISSUE: 254687EB8 - WALT DISNEY COMPANY 6.4% 12/15/35						
7980525	10/20/20 S	317,000.0000	1.5062	191	477,287	477,110	177
	ISSUE: 278865BD1 - ECOLAB INC 3.25% 12/01/27						
7980525	10/20/20 S	1,500,000.0000	1.1321	679	1,697,501	1,688,820	8,681
	ISSUE: 30260NAA9 - FNB CORP 2.2% 2/24/23						
7980525	10/20/20 S	495,000.0000	1.0106	200	500,072	498,539	1,532
	ISSUE: 37045XAL0 - GEN MOTORS FINL CO 4.25% 5/15/23						
7980525	10/20/20 S	500,000.0000	1.0665	213	533,017	530,805	2,212
	ISSUE: 384802AE4 - WW GRAINGER INC 1.85% 2/15/25						
7980525	10/20/20 S	750,000.0000	1.0466	314	784,651	783,128	1,524
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
7980525	10/20/20 S	150,000.0000	1.1246	67	168,624	167,562	1,062
	ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
7980525	10/20/20 S	680,000.0000	1.2091	329	821,859	815,123	6,736
	ISSUE: 494368CA9 - KIMBERLY-CLARK CORP 2.875% 2/07/50						
7980525	10/20/20 S	145,000.0000	1.0928	63	158,398	156,419	1,980
	ISSUE: 50540RAW2 - LABORATORY CORP AMER 2.95% 12/01/29						
7980525	10/20/20 S	385,000.0000	1.0980	169	422,557	423,735	-1,178
	ISSUE: 539439AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28						
7980525	10/20/20 S	1,000,000.0000	1.1668	467	1,166,363	1,163,200	3,163
	ISSUE: 571748AX0 - MARSH & MCLENNAN COS 3.5% 3/10/25						
7980525	10/20/20 S	1,000,000.0000	1.1080	443	1,107,607	1,103,920	3,687
	ISSUE: 581557BN4 - MCKESSON CORP 4.75% 5/30/29						
7980525	10/20/20 S	395,000.0000	1.2120	191	478,537	477,567	970
	ISSUE: 585055BU9 - MEDTRONIC INC 4.625% 3/15/45						
7980525	10/20/20 S	126,000.0000	1.3836	70	174,270	172,956	1,314
	ISSUE: 63111XAB7 - NASDAQ INC 3.25% 4/28/50						
7980525	10/20/20 S	205,000.0000	1.0514	86	215,451	210,861	4,590



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 66989HAK4 - NOVARTIS CAP CORP 4% 11/20/45						
7980525	10/20/20 S	290,000.0000	1.2840	149	372,226	374,309	-2,083
	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39						
7980525	10/20/20 S	275,000.0000	1.6684	184	458,624	459,811	-1,187
	ISSUE: 74834LAX8 - QUEST DIAGNOSTICS 3.5% 3/30/25						
7980525	10/20/20 S	250,000.0000	1.1100	111	277,392	276,505	887
	ISSUE: 906548CP5 - UNION ELECTRIC CO 3.5% 3/15/29						
7980525	10/20/20 S	600,000.0000	1.1570	278	693,922	690,012	3,910
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7980525	10/20/20 B	9,700,000.0000	1.3083	17,766	-12,708,114	12,708,114	
	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44						
7980525	10/20/20 B	6,151,000.0000	1.3055	803	-8,030,754	8,030,754	
	ISSUE: 91324PDM1 - UNITEDHEALTH GROUP 3.5% 2/15/24						
7980525	10/20/20 S	1,182,000.0000	1.0966	518	1,295,698	1,294,928	770
	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43						
7980525	10/20/20 S	165,000.0000	1.2579	83	207,474	207,981	-507
	ISSUE: 94974BGU8 - WELLS FARGO CO MTN 4.75% 12/07/46						
7980525	10/20/20 S	40,000.0000	1.2553	20	50,194	49,934	260
	ISSUE: 026874DP9 - AMERICAN INTL GROUP 4.375% 6/30/50						
7980525	10/21/20 B	115,000.0000	1.1851	55	-136,338	136,338	
	ISSUE: 037735CY1 - APPALACHIAN POWER CO 3.7% 5/01/50						
7980525	10/21/20 B	190,000.0000	1.1586	88	-220,224	220,224	
	ISSUE: 06849RAK8 - BARRICK NA FIN 5.75% 5/01/43						
7980525	10/21/20 B	90,000.0000	1.4508	52	-130,625	130,625	
	ISSUE: 092113AS8 - BLACK HILLS CORP 3.875% 10/15/49						
7980525	10/21/20 B	290,000.0000	1.1199	130	-324,901	324,901	
	ISSUE: 233835AQ0 - DAIMLERCHRYSLER NA 8.5% 1/18/31						
7980525	10/21/20 B	210,000.0000	1.5624	131	-328,239	328,239	
	ISSUE: 263901AB6 - DUKE ENERGY INDIANA 6.45% 4/01/39						
7980525	10/21/20 B	500,000.0000	1.5302	306	-765,421	765,421	
	ISSUE: 26444HAF8 - DUKE ENERGY FLORIDA 4.2% 7/15/48						
7980525	10/21/20 B	150,000.0000	1.2703	76	-190,626	190,626	
	ISSUE: 26875PAT8 - EOG RESOURCES, INC 4.95% 4/15/50						
7980525	10/21/20 B	110,000.0000	1.2715	56	-139,919	139,919	
	ISSUE: 277432AP5 - EASTMAN CHEMICAL 4.65% 10/15/44						
7980525	10/21/20 B	240,000.0000	1.1802	113	-283,369	283,369	
	ISSUE: 292480AM2 - ENABLE MIDSTREAM 4.15% 9/15/29						
7980525	10/21/20 B	180,000.0000	0.9334	67	-168,088	168,088	
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49						
7980525	10/21/20 B	110,000.0000	1.0552	46	-116,123	116,123	
	ISSUE: 369604BY8 - GENERAL ELECTRIC CO 4.35% 5/01/50						
7980525	10/21/20 B	185,000.0000	1.0353	77	-191,605	191,605	
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
7980525	10/21/20 B	225,000.0000	1.0256	92	-230,846	230,846	
	ISSUE: 456873AF5 - INGERSOLL-RAND 4.5% 3/21/49						
7980525	10/21/20 B	50,000.0000	1.2853	26	-64,292	64,292	



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	ISSUE: 459200KL4 - IBM CORP 2.95% 5/15/50						
7980525	10/21/20 B	195,000.0000	1.0251	80	-199,967	199,967	
	ISSUE: 46513YJJ8 - STATE OF ISRAEL 4.125% 1/17/48						
7980525	10/21/20 B	200,000.0000	1.2718	102	-254,472	254,472	
	ISSUE: 491674BM8 - KENTUCKY UTILITIES 3.3% 6/01/50						
7980525	10/21/20 B	80,000.0000	1.0925	35	-87,439	87,439	
	ISSUE: 501044DN8 - KROGER CO 3.95% 1/15/50						
7980525	10/21/20 B	135,000.0000	1.1794	64	-159,285	159,285	
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46						
7980525	10/21/20 B	100,000.0000	1.3676	55	-136,818	136,818	
	ISSUE: 571676AF2 - MARS INC 3.95% 4/01/49						
7980525	10/21/20 B	125,000.0000	1.2251	61	-153,204	153,204	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
7980525	10/21/20 B	200,000.0000	1.2198	98	-244,068	244,068	
	ISSUE: 641423CE6 - NEVADA POWER CO 3.125% 8/01/50						
7980525	10/21/20 B	75,000.0000	1.0822	32	-81,197	81,197	
	ISSUE: 655844CF3 - NORFOLK SOUTHERN 3.05% 5/15/50						
7980525	10/21/20 B	110,000.0000	1.0530	46	-115,872	115,872	
	ISSUE: 743263AP0 - PROGRESS ENERGY INC 6% 12/01/39						
7980525	10/21/20 B	60,000.0000	1.3837	33	-83,053	83,053	
	ISSUE: 74340XBP5 - PROLOGIS LP 3% 4/15/50						
7980525	10/21/20 B	60,000.0000	1.0715	26	-64,318	64,318	
	ISSUE: 745332CJ3 - PUGET SOUND ENERGY 3.25% 9/15/49						
7980525	10/21/20 B	210,000.0000	1.1037	93	-231,876	231,876	
	ISSUE: 749685AW3 - RPM INTL INC 4.25% 1/15/48						
7980525	10/21/20 B	80,000.0000	1.0746	34	-86,000	86,000	
	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65						
7980525	10/21/20 B	255,000.0000	1.5034	153	-383,531	383,531	
	ISSUE: 855244BA6 - STARBUCKS CORP 3.5% 11/15/50						
7980525	10/21/20 B	110,000.0000	1.0860	48	-119,508	119,508	
	ISSUE: 89417EAQ2 - TRAVELERS COS INC 2.55% 4/27/50						
7980525	10/21/20 B	495,000.0000	0.9877	196	-489,107	489,107	
	ISSUE: 90265EAR1 - UDR INC 3% 8/15/31						
7980525	10/21/20 B	125,000.0000	1.0827	54	-135,387	135,387	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/21/20 B	4,798,000.0000	1.3309	639	-6,386,299	6,386,299	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/21/20 B	13,870,000.0000	1.3294	1,844	-18,440,845	18,440,845	
	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50						
7980525	10/21/20 B	1,070,000.0000	0.9151	98	-979,234	979,234	
	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30						
7980525	10/21/20 B	160,000.0000	0.9830	16	-157,304	157,304	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT 4.15% 7/15/49						
7980525	10/21/20 B	105,000.0000	1.2694	53	-133,342	133,342	
	ISSUE: 58506YAS1 - MEDSTAR HEALTH INC 3.626% 8/15/49						
7980525	10/22/20 S	596,000.0000	0.9788	0	583,371	628,530	-45,159



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7980525	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50 10/22/20 B	615,000.0000	0.9025	1,665	-556,680	556,680	
7980525	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30 10/22/20 B	715,000.0000	0.9788	2,100	-701,935	701,935	
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	SUB-TOTAL			611,657	1,999,079,181	1,989,194,677	9,884,511
	BROKER: BARCLAYS CAPITAL INC./LE						
7980524	ISSUE: G0084W101 - ADIENT PLC 10/12/20 B	2,123.0000	21.6500	21	-45,984	45,984	
7980524	ISSUE: G0176J109 - ALLEGION PLC 10/12/20 B	2,095.0000	107.7600	21	-225,778	225,778	
7980524	ISSUE: G01767105 - ALKERMES PLC 10/12/20 B	6,773.0000	17.5300	68	-118,798	118,798	
7980524	ISSUE: G0250X107 - AMCOR PLC 10/12/20 B	63,378.0000	11.4300	634	-725,044	725,044	
7980524	ISSUE: G02602103 - AMDOCS LTD 10/12/20 B	6,101.0000	59.8300	61	-365,084	365,084	
7980524	ISSUE: G037AX101 - AMBARELLA INC 10/12/20 B	445.0000	57.4700	4	-25,579	25,579	
7980524	ISSUE: G0403H108 - AON PLC 10/12/20 S	5,669.0000	214.5200	84	1,216,030	1,181,250	34,781
7980524	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD 10/12/20 B	17,654.0000	31.7100	177	-559,985	559,985	
7980524	ISSUE: G0464B107 - ARGO GROUP INTERNATIONAL 10/12/20 B	431.0000	37.2800	4	-16,072	16,072	
7980524	ISSUE: G06242104 - ATLISSIAN CORP PLC CL A 10/12/20 S	3,148.0000	194.2700	45	611,517	607,690	3,827
7980524	ISSUE: G0684D107 - ATHENE HOLDING LTD CL A 10/12/20 B	5,206.0000	37.0200	52	-192,778	192,778	
7980524	ISSUE: G0692U109 - AXIS CAPITAL HOLDINGS LTD 10/12/20 B	3,413.0000	45.6500	34	-155,838	155,838	
7980524	ISSUE: G0750C108 - AXALTA COATING SYSTEMS LTD 10/12/20 B	9,587.0000	25.9300	96	-248,687	248,687	
7980524	ISSUE: G0772R208 - BANK OF NT BUTTERFIELD & SON LTD 10/12/20 B	324.0000	25.4900	3	-8,262	8,262	
7980524	ISSUE: G10830100 - BEYONDSRING INC 10/12/20 B	632.0000	15.6200	6	-9,878	9,878	
7980524	ISSUE: G11196105 - BIOHAVEN PHARMACEUTICAL HOLDING CO 10/12/20 B	485.0000	78.2300	5	-37,946	37,946	
7980524	ISSUE: G1151C101 - ACCENTURE PLC CL A 10/12/20 S	15,638.0000	230.5900	236	3,605,730	3,494,311	111,419
7980524	ISSUE: G14838109 - MIMICAST LTD ORD SHS 10/12/20 B	524.0000	48.4800	5	-25,409	25,409	



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7980524	ISSUE: G16962105 - BUNGE LIMITED 10/12/20 B	5,970.0000	51.3900	60	-306,858	306,858	
7980524	ISSUE: G1757E113 - CALEDONIA MINING CORP PLC 10/12/20 S	360.0000	19.1000	4	6,872	6,401	471
7980524	ISSUE: G1890L107 - CAPRI HOLDINGS LTD 10/12/20 B	6,018.0000	21.6400	60	-130,290	130,290	
7980524	ISSUE: G1991C105 - CARDTRONICS PLC CL A 10/12/20 B	481.0000	21.2100	5	-10,207	10,207	
7980524	ISSUE: G20045202 - CENTRAL EUROPEAN MEDIA ENTRPRS CL-A 10/12/20 S	4,825.0000	4.5700	49	22,002	22,099	-97
7980524	ISSUE: G2143T103 - CIMPRESS PLC 10/12/20 B	372.0000	88.4800	4	-32,918	32,918	
7980524	ISSUE: G23773107 - CONSOLIDATED WATER CO INC 10/12/20 S	301.0000	10.9800	3	3,302	3,320	-18
7980524	ISSUE: G2717B108 - CUSHMAN & WAKEFIELD PLC 10/12/20 B	1,686.0000	12.2800	17	-20,721	20,721	
7980524	ISSUE: G29183103 - EATON CORP PLC 10/12/20 S	10,715.0000	108.2100	133	1,159,337	1,145,969	13,368
7980524	ISSUE: G30401106 - ENDO INTERNATIONAL PLC 10/12/20 B	2,199.0000	4.4700	22	-9,852	9,852	
7980524	ISSUE: G3075P101 - ENSTAR GROUP LTD 10/12/20 B	216.0000	175.5500	2	-37,921	37,921	
7980524	ISSUE: G3198U102 - ESSENT GROUP LTD 10/12/20 B	2,483.0000	43.7700	25	-108,706	108,706	
7980524	ISSUE: G3223R108 - EVEREST RE GROUP LIMITED 10/12/20 B	1,720.0000	205.7000	17	-353,821	353,821	
7980524	ISSUE: G3323L100 - FABRINET 10/12/20 B	474.0000	65.3400	5	-30,976	30,976	
7980524	ISSUE: G36738105 - FRESH DEL MONTE PRODUCE INC 10/12/20 B	472.0000	24.0800	5	-11,370	11,370	
7980524	ISSUE: G3682E192 - FRONTLINE LTD 10/12/20 B	2,038.0000	6.7900	20	-13,858	13,858	
7980524	ISSUE: G3728V109 - GAN LTD 10/12/20 S	254.0000	17.9300	3	4,552	4,488	63
7980524	ISSUE: G3788M114 - EROS STX GLOBAL CORP 10/12/20 S	348.0000	2.4700	3	856	922	-66
7980524	ISSUE: G39108108 - GATES INDUSTRIAL CORP PLC 10/12/20 B	1,601.0000	11.9700	16	-19,180	19,180	
7980524	ISSUE: G3922B107 - GENPACT LIMITED 10/12/20 B	6,033.0000	40.1100	60	-242,044	242,044	
7980524	ISSUE: G4095J109 - GREENLIGHT CAPITAL RE LTD CL A 10/12/20 S	417.0000	6.9800	4	2,906	2,898	8
7980524	ISSUE: G4388N106 - HELEN OF TROY LIMITED 10/12/20 B	214.0000	200.8300	2	-42,980	42,980	
7980524	ISSUE: G4412G101 - HERBALIFE NUTRITION LTD 10/12/20 B	3,710.0000	49.8400	37	-184,944	184,944	



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	ISSUE: G46188101 - HORIZON THERAPEUTICS PLC						
7980524	10/12/20 B	2,720.0000	81.3600	27	-221,326	221,326	
	ISSUE: G46408103 - HUDSON LTD CL A						
7980524	10/12/20 B	451.0000	7.6700	5	-3,464	3,464	
	ISSUE: G4690M101 - IBEX LTD						
7980524	10/12/20 B	381.0000	17.7800	4	-6,778	6,778	
	ISSUE: G4740B105 - ICHOR HOLDINGS LTD						
7980524	10/12/20 B	190.0000	26.6800	2	-5,071	5,071	
	ISSUE: G47567105 - IHS MARKIT LTD						
7980524	10/12/20 B	10,639.0000	79.7100	106	-848,141	848,141	
	ISSUE: G4863A108 - INTERNATIONAL GAME TECHNOLOGY PLC						
7980524	10/12/20 B	2,310.0000	11.1100	23	-25,687	25,687	
	ISSUE: G491BT108 - INVESCO LTD						
7980524	10/12/20 B	17,425.0000	13.4000	174	-233,669	233,669	
	ISSUE: G5005R107 - JAMES RIVER GROUP HOLDINGS LTD						
7980524	10/12/20 B	345.0000	49.1400	3	-16,957	16,957	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
7980524	10/12/20 B	2,519.0000	154.6800	25	-389,664	389,664	
	ISSUE: G51502105 - JOHNSON CONTROLS INTERNATIONAL PLC						
7980524	10/12/20 B	33,549.0000	43.2600	335	-1,451,665	1,451,665	
	ISSUE: G5269C101 - KINIKSA PHARMACEUTICALS LTD CL A						
7980524	10/12/20 S	323.0000	21.1500	3	6,828	6,202	626
	ISSUE: G54050102 - LAZARD LTD CL A						
7980524	10/12/20 B	10,910.0000	37.2100	109	-406,070	406,070	
	ISSUE: G5494J103 - LINDE PLC						
7980524	10/12/20 S	14,236.0000	240.2600	218	3,420,123	3,401,692	18,431
	ISSUE: G5509L101 - LIVANOVA PLC						
7980524	10/12/20 B	519.0000	56.8500	5	-29,510	29,510	
	ISSUE: G5698W116 - LUXFER HOLDINGS PLC						
7980524	10/12/20 B	288.0000	13.6300	3	-3,928	3,928	
	ISSUE: G5876H105 - MARVELL TECHNOLOGY GROUP LTD						
7980524	10/12/20 B	29,963.0000	43.5900	300	-1,306,387	1,306,387	
	ISSUE: G5960L103 - MEDTRONIC PLC						
7980524	10/12/20 S	36,631.0000	109.0600	455	3,994,522	3,870,431	124,091
	ISSUE: G59665102 - MEIRAGTX HOLDINGS PLC						
7980524	10/12/20 B	536.0000	13.8600	5	-7,434	7,434	
	ISSUE: G6095L109 - APTIV PLC						
7980524	10/12/20 B	12,053.0000	98.2600	121	-1,184,448	1,184,448	
	ISSUE: G6331P104 - ALPHA & OMEGA SEMICONDUCTOR						
7980524	10/12/20 B	385.0000	16.8300	4	-6,483	6,483	
	ISSUE: G6375R107 - NATIONAL ENERGY SERVICES REUNITED CO						
7980524	10/12/20 B	1,407.0000	7.2300	14	-10,187	10,187	
	ISSUE: G6518L108 - NIELSEN HLDGS PLC						
7980524	10/12/20 B	16,063.0000	13.9500	161	-224,239	224,239	
	ISSUE: G65773106 - NORDIC AMERICAN TANKERS LIMITED						
7980524	10/12/20 B	1,937.0000	3.5100	19	-6,818	6,818	



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7980524	ISSUE: G66721104 - NORWEGIAN CRUISE LINE HOLDINGS 10/12/20 B	12,406.0000	18.0800	124	-224,425	224,425	
7980524	ISSUE: G6674U108 - NOVOCURE LTD 10/12/20 B	1,153.0000	134.5700	12	-155,171	155,171	
7980524	ISSUE: G6700G107 - NVENT ELECTRIC PLC 10/12/20 B	6,917.0000	19.3200	69	-133,706	133,706	
7980524	ISSUE: G7S00T104 - PENTAIR PLC 10/12/20 B	7,279.0000	50.2500	73	-365,843	365,843	
7980524	ISSUE: G7T16G103 - SAPIENS INTERNATIONAL CORP 10/12/20 S	60.0000	32.8200	1	1,969	1,847	122
7980524	ISSUE: G72800108 - PROTHENA CORP PLC 10/12/20 B	1,300.0000	11.3400	13	-14,755	14,755	
7980524	ISSUE: G73268107 - QUOTIENT LTD 10/12/20 S	126.0000	5.5100	1	693	717	-24
7980524	ISSUE: G7496G103 - RENAISSANCERE HOLDINGS LTD 10/12/20 B	1,799.0000	177.4400	18	-319,233	319,233	
7980524	ISSUE: G7709Q104 - ROYALTY PHARMA PLC 10/12/20 B	2,263.0000	44.4100	23	-100,522	100,522	
7980524	ISSUE: G7738W106 - SFL CORP LTD 10/12/20 B	2,708.0000	7.6900	27	-20,852	20,852	
7980524	ISSUE: G8060N102 - SENSATA TECHNOLOGIES HOLDING PLC 10/12/20 B	6,814.0000	47.5400	68	-324,006	324,006	
7980524	ISSUE: G81276100 - SIGNET JEWELERS LTD 10/12/20 B	694.0000	21.0400	7	-14,609	14,609	
7980524	ISSUE: G8232Y101 - SMART GLOBAL HOLDINGS INC 10/12/20 B	395.0000	25.6500	4	-10,136	10,136	
7980524	ISSUE: G8473T100 - STERIS PLC 10/12/20 B	3,650.0000	191.8200	37	-700,180	700,180	
7980524	ISSUE: G85158106 - STONECO LTD CL A 10/12/20 B	2,072.0000	58.1200	21	-120,445	120,445	
7980524	ISSUE: G85347105 - STRONGBRIDGE BIOPHARMA PLC 10/12/20 B	2,603.0000	2.2300	26	-5,831	5,831	
7980524	ISSUE: G8766E109 - TEXTAINER GROUP HOLDINGS LTD 10/12/20 B	644.0000	14.6400	6	-9,435	9,435	
7980524	ISSUE: G8807B106 - THERAVANCE BIOPHARMA, INC 10/12/20 B	314.0000	17.6200	3	-5,536	5,536	
7980524	ISSUE: G8827U100 - THIRD POINT REINSURANCE LTD 10/12/20 B	2,034.0000	7.8300	20	-15,947	15,947	
7980524	ISSUE: G8994E103 - TRANE TECHNOLOGIES PLC 10/12/20 B	10,840.0000	131.9600	108	-1,430,555	1,430,555	
7980524	ISSUE: G9001E102 - LIBERTY LATIN AMERICA LTD CL A 10/12/20 B	1,343.0000	11.0600	13	-14,867	14,867	
7980524	ISSUE: G9001E128 - LIBERTY LATIN AMERICA LTD CL C 10/12/20 B	3,678.0000	10.9400	37	-40,274	40,274	
7980524	ISSUE: G9078F107 - TRITON INTERNATIONAL LTD OF BERMUDA 10/12/20 B	1,754.0000	38.4200	18	-67,406	67,406	



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	ISSUE: G9087Q102 - TRONOX HOLDINGS PLC CL A						
7980524	10/12/20 B	272.0000	9.1600	3	-2,494	2,494	
	ISSUE: G9456A100 - GOLAR LNG LTD						
7980524	10/12/20 B	1,490.0000	7.4300	15	-11,086	11,086	
	ISSUE: G94787101 - WATFORD HOLDINGS LTD						
7980524	10/12/20 B	747.0000	32.7800	7	-24,494	24,494	
	ISSUE: G9618E107 - WHITE MOUNTAINS INSURANCE GROUP LTD						
7980524	10/12/20 B	120.0000	918.1200	1	-110,176	110,176	
	ISSUE: G96629103 - WILLIS TOWERS WATSON PLC						
7980524	10/12/20 B	5,756.0000	217.0300	58	-1,249,282	1,249,282	
	ISSUE: G97822103 - PERRIGO CO PLC						
7980524	10/12/20 B	6,073.0000	46.3700	61	-281,666	281,666	
	ISSUE: H1467J104 - CHUBB LTD						
7980524	10/12/20 B	12,289.0000	123.4500	156	1,516,921	1,463,743	53,178
	ISSUE: H2906T109 - GARMIN LTD						
7980524	10/12/20 B	6,810.0000	99.0700	68	-674,735	674,735	
	ISSUE: H8817H100 - TRANSOCEAN LTD						
7980524	10/12/20 B	14,189.0000	0.8365	142	-12,011	12,011	
	ISSUE: L0175J104 - ALTISOURCE PORTFOLIO SOLUTIONS SA						
7980524	10/12/20 S	249.0000	13.4600	3	3,349	3,269	80
	ISSUE: L0223L101 - ARDAGH GROUP SA						
7980524	10/12/20 B	1,066.0000	14.1245	11	-15,067	15,067	
	ISSUE: L44385109 - GLOBANT SA						
7980524	10/12/20 B	454.0000	197.1200	5	-89,497	89,497	
	ISSUE: L72967109 - ORION ENGINEERED CARBONS SA						
7980524	10/12/20 B	738.0000	14.9200	7	-11,018	11,018	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
7980524	10/12/20 B	1,523.0000	251.4400	15	-382,958	382,958	
	ISSUE: L9340P101 - TRINSEO SA						
7980524	10/12/20 B	651.0000	29.8100	7	-19,413	19,413	
	ISSUE: M20598104 - CAESARSTONE LTD						
7980524	10/12/20 B	536.0000	12.1300	5	-6,507	6,507	
	ISSUE: M96088105 - UROGEN PHARMA LTD						
7980524	10/12/20 B	109.0000	22.4700	1	-2,450	2,450	
	ISSUE: N01045108 - AFFIMED NV						
7980524	10/12/20 S	583.0000	3.6700	6	2,134	2,128	6
	ISSUE: N14506104 - ELASTIC NV						
7980524	10/12/20 B	766.0000	125.0000	8	-95,758	95,758	
	ISSUE: N1976T109 - CENTOGENE NV						
7980524	10/12/20 B	616.0000	10.7722	6	-6,642	6,642	
	ISSUE: N33462107 - FRANK'S INTERNATIONAL NV						
7980524	10/12/20 B	5,092.0000	1.7700	51	-9,064	9,064	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV						
7980524	10/12/20 B	11,558.0000	77.4500	116	-895,283	895,283	
	ISSUE: N59465109 - MYLAN NV						
7980524	10/12/20 B	23,261.0000	15.9800	233	-371,943	371,943	



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7980524	ISSUE: N72482123 - QIAGEN NV 10/12/20 B	10,343.0000	54.4582	103	-563,365	563,365	
7980524	ISSUE: N96617118 - WRIGHT MEDICAL GROUP NV 10/12/20 B	1,130.0000	30.6000	11	-34,589	34,589	
7980524	ISSUE: P16994132 - BANCO LATINOAMERICANO DE COMERCIO 10/12/20 B	559.0000	13.6100	6	-7,614	7,614	
7980524	ISSUE: P31076105 - COPA HOLDINGS SA 10/12/20 B	1,501.0000	51.9500	15	-77,992	77,992	
7980524	ISSUE: P73398102 - NYMOX PHARMACEUTICAL CORP 10/12/20 B	3,090.0000	2.1497	31	-6,673	6,673	
7980524	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD 10/12/20 B	765.0000	7.1800	8	-5,500	5,500	
7980524	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD 10/12/20 B	7,841.0000	69.8300	78	-547,615	547,615	
7980524	ISSUE: Y0207T100 - ARDMORE SHIPPING CORP 10/12/20 B	598.0000	3.3600	6	-2,015	2,015	
7980524	ISSUE: Y1771G102 - COSTAMARE INC 10/12/20 S	15.0000	6.6300	0	99	95	4
7980524	ISSUE: Y2065G121 - DHT HOLDINGS INC 10/12/20 B	2,345.0000	5.1900	23	-12,194	12,194	
7980524	ISSUE: Y20676105 - DIAMOND S SHIPPING INC 10/12/20 B	1,035.0000	6.9900	10	-7,245	7,245	
7980524	ISSUE: Y2106R110 - DORIAN LPG LIMITED 10/12/20 B	1,784.0000	9.2200	18	-16,466	16,466	
7980524	ISSUE: Y2187A150 - EAGLE BULK SHIPPING INC 10/12/20 B	367.0000	17.3400	4	-6,367	6,367	
7980524	ISSUE: Y2685T131 - GENCO SHIPPING & TRADING LTD 10/12/20 B	234.0000	7.4400	2	-1,743	1,743	
7980524	ISSUE: Y41053102 - INTERNATIONAL SEAWAYS INC 10/12/20 B	382.0000	15.4000	4	-5,887	5,887	
7980524	ISSUE: Y58473102 - MAXEON SOLAR TECHNOLOGIES LTD 10/12/20 B	27.0000	21.7800	0	-588	588	
7980524	ISSUE: Y7388L103 - SAFE BULKERS INC 10/12/20 B	4,353.0000	1.0779	44	-4,736	4,736	
7980524	ISSUE: Y7542C130 - SCORPIO TANKERS INC 10/12/20 B	1,650.0000	10.8200	17	-17,870	17,870	
7980524	ISSUE: Y7546A130 - SCORPIO BULKERS INC 10/12/20 B	419.0000	14.3900	4	-6,034	6,034	
7980524	ISSUE: Y95308105 - WAVE LIFE SCIENCES LTD 10/12/20 S	329.0000	8.7200	3	2,866	2,951	-86
7980524	ISSUE: 000360206 - AAON INC 10/12/20 B	513.0000	65.2900	5	-33,499	33,499	
7980524	ISSUE: 000361105 - AAR CORP 10/12/20 B	814.0000	20.6700	8	-16,834	16,834	
7980524	ISSUE: 00081T108 - ACCO BRANDS CORP 10/12/20 B	641.0000	6.6300	6	-4,256	4,256	



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7980524	ISSUE: 000868109 - ACNB CORP 10/12/20 S	38.0000	22.1000	0	839	830	9
7980524	ISSUE: 000899104 - ADMA BIOLOGICS INC 10/12/20 B	554.0000	2.4200	6	-1,346	1,346	
7980524	ISSUE: 00090Q103 - ADT INC 10/12/20 B	10,727.0000	8.3700	107	-89,892	89,892	
7980524	ISSUE: 000957100 - ABM INDUSTRIES INC 10/12/20 B	1,633.0000	37.1500	16	-60,682	60,682	
7980524	ISSUE: 001055102 - AFLAC INC 10/12/20 S	19,557.0000	38.4000	212	750,777	741,406	9,371
7980524	ISSUE: 001084102 - AGCO CORP 10/12/20 B	2,729.0000	80.6100	27	-220,012	220,012	
7980524	ISSUE: 00123Q104 - AGNC INVESTMENT CORP REIT 10/12/20 B	24,430.0000	14.1900	244	-346,906	346,906	
7980524	ISSUE: 00130H105 - AES CORP 10/12/20 B	29,586.0000	19.5200	296	-577,815	577,815	
7980524	ISSUE: 00163U106 - AMAG PHARMACEUTICALS INC 10/12/20 B	2,051.0000	13.3400	21	-27,381	27,381	
7980524	ISSUE: 00164V103 - AMC NETWORKS-A 10/12/20 B	523.0000	24.5800	5	-12,861	12,861	
7980524	ISSUE: 00165C104 - AMC ENTERTAINMENT HOLDINGS INC 10/12/20 B	1,502.0000	4.0800	15	-6,143	6,143	
7980524	ISSUE: 00166B105 - ALX ONCOLOGY HOLDINGS INC 10/12/20 S	94.0000	36.4000	1	3,421	3,398	22
7980524	ISSUE: 001744101 - AMN HEALTHCARE SVCS INC 10/12/20 B	363.0000	65.6000	4	-23,816	23,816	
7980524	ISSUE: 00181T107 - A-MARK PRECIOUS METALS INC 10/12/20 B	411.0000	37.0000	4	-15,211	15,211	
7980524	ISSUE: 00182C103 - ANI PHARMACEUTICALS, INC 10/12/20 B	83.0000	30.5600	1	-2,537	2,537	
7980524	ISSUE: 00187Y100 - API GROUP CORP 10/12/20 B	2,506.0000	15.0900	25	-37,841	37,841	
7980524	ISSUE: 00191U102 - ASGN INC 10/12/20 B	725.0000	70.2900	7	-50,968	50,968	
7980524	ISSUE: 00206R102 - AT&T INC 10/12/20 S	195,051.0000	28.1300	2,072	5,484,713	5,617,469	-132,756
7980524	ISSUE: 002121101 - A10 NETWORKS INC 10/12/20 B	1,213.0000	7.3600	12	-8,940	8,940	
7980524	ISSUE: 00215F107 - ATN INTERNATIONAL INC 10/12/20 B	128.0000	50.6300	1	-6,482	6,482	
7980524	ISSUE: 00246W103 - AXT INC 10/12/20 S	100.0000	6.3100	1	630	605	25
7980524	ISSUE: 002474104 - AZZ INC 10/12/20 B	483.0000	37.3400	5	-18,040	18,040	
7980524	ISSUE: 002535300 - AARONS INC 10/12/20 B	1,507.0000	59.0900	15	-89,064	89,064	



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7980524	ISSUE: 002824100 - ABBOTT LABS 10/12/20 S	45,367.0000	111.0500	565	5,037,440	4,887,841	149,600
7980524	ISSUE: 00287Y109 - ABBVIE INC 10/12/20 S	43,616.0000	88.3200	521	3,851,644	3,797,645	53,999
7980524	ISSUE: 00289Y107 - ABEONA THERAPEUTICS INC 10/12/20 B	1,845.0000	1.3000	18	-2,417	2,417	
7980524	ISSUE: 002896207 - ABERCROMBIE & FITCH CO-CL A 10/12/20 B	1,945.0000	16.5500	19	-32,209	32,209	
7980524	ISSUE: 003654100 - ABIOMED INC 10/12/20 B	504.0000	277.8500	5	-140,041	140,041	
7980524	ISSUE: 00401C108 - ACACIA COMMUNICATIONS INC 10/12/20 B	259.0000	68.1700	3	-17,659	17,659	
7980524	ISSUE: 00404A109 - ACADIA HEALTHCARE 10/12/20 B	24,486.0000	32.6967	245	-800,856	800,856	
7980524	ISSUE: 004225108 - ACADIA PHARMACEUTICALS INC 10/12/20 B	1,480.0000	43.1200	15	-63,832	63,832	
7980524	ISSUE: 004239109 - ACADIA REALTY TRUST REIT 10/12/20 B	2,138.0000	10.6400	21	-22,770	22,770	
7980524	ISSUE: 00430H102 - ACCELERATE DIAGNOSTICS INC 10/12/20 B	869.0000	11.3400	9	-9,863	9,863	
7980524	ISSUE: 00434H108 - ACCELERON PHARMA INC 10/12/20 B	691.0000	119.1600	7	-82,346	82,346	
7980524	ISSUE: 00436Q106 - ACCEL ENTERTAINMENT INC 10/12/20 S	344.0000	11.0700	4	3,805	3,739	65
7980524	ISSUE: 00437E102 - ACCOLADE INC 10/12/20 S	23.0000	40.8000	0	938	926	12
7980524	ISSUE: 004397105 - ACCURAY INC 10/12/20 B	313.0000	2.7000	3	-848	848	
7980524	ISSUE: 00444T100 - ACELRX PHARMACEUTICALS INC 10/12/20 B	4,465.0000	1.9800	45	-8,885	8,885	
7980524	ISSUE: 004498101 - ACI WORLDWIDE INC 10/12/20 B	740.0000	30.7300	7	-22,748	22,748	
7980524	ISSUE: 00507V109 - ACTIVISION BLIZZARD INC 10/12/20 S	19,973.0000	81.0600	236	1,618,776	1,567,281	51,495
7980524	ISSUE: 00508Y102 - ACUITY BRANDS INC 10/12/20 B	1,679.0000	97.5000	17	-163,719	163,719	
7980524	ISSUE: 005098108 - ACUSHNET HOLDINGS CORP 10/12/20 B	427.0000	35.4700	4	-15,150	15,150	
7980524	ISSUE: 005111109 - ACUTUS MEDICAL INC 10/12/20 B	96.0000	28.8700	1	-2,772	2,772	
7980524	ISSUE: 006351308 - ADAMS RESOURCES & ENERGY INC 10/12/20 B	184.0000	20.4949	2	-3,773	3,773	
7980524	ISSUE: 00650F109 - ADAPTIVE BIOTECHNOLOGIES CORP 10/12/20 B	1,059.0000	52.8700	11	-56,000	56,000	
7980524	ISSUE: 00653Q102 - ADAPTHEALTH CORP CL A 10/12/20 B	9,199.0000	26.4389	92	-243,303	243,303	



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7980524	ISSUE: 006739106 - ADDUS HOMECARE CORP 10/12/20 B	5,117.0000	98.1882	51	-502,480	502,480	
7980524	ISSUE: 00724F101 - ADOBE INC 10/12/20 S	11,816.0000	510.8900	252	6,036,425	5,827,060	209,364
7980524	ISSUE: 00737L103 - ADTALEM GLOBAL EDUCATION INC 10/12/20 B	982.0000	26.3900	10	-25,925	25,925	
7980524	ISSUE: 00738A106 - ADTRAN INC 10/12/20 B	1,729.0000	11.0500	17	-19,123	19,123	
7980524	ISSUE: 00751Y106 - ADVANCED AUTO PARTS 10/12/20 B	3,016.0000	156.2500	30	-471,280	471,280	
7980524	ISSUE: 00766T100 - AECOM 10/12/20 B	6,682.0000	46.5500	67	-311,114	311,114	
7980524	ISSUE: 00770C101 - ADVANCED EMISSIONS SOLUTIONS INC 10/12/20 B	749.0000	4.5800	7	-3,438	3,438	
7980524	ISSUE: 00770F104 - AEGION CORP 10/12/20 B	579.0000	15.5000	6	-8,980	8,980	
7980524	ISSUE: 00771V108 - AERIE PHARMACEUTICALS INC 10/12/20 B	779.0000	11.5100	8	-8,974	8,974	
7980524	ISSUE: 00773J103 - AEGLEA BIOTHERAPEUTICS INC 10/12/20 B	96.0000	7.9000	1	-759	759	
7980524	ISSUE: 00773T101 - ADVANSIX INC 10/12/20 B	317.0000	14.2200	3	-4,511	4,511	
7980524	ISSUE: 00773U108 - ADVERUM BIOTECHNOLOGIES INC 10/12/20 B	1,571.0000	11.2500	16	-17,689	17,689	
7980524	ISSUE: 007800105 - AEROJET ROCKETDYNE HOLDINGS INC 10/12/20 B	13,293.0000	41.4300	133	-550,862	550,862	
7980524	ISSUE: 00790R104 - ADVANCED DRAINAGE SYSTEMS INC 10/12/20 B	9,869.0000	71.4906	99	-705,639	705,639	
7980524	ISSUE: 00790X101 - ADVANCED DISPOSAL SERVICES INC 10/12/20 B	1,061.0000	30.2900	11	-32,148	32,148	
7980524	ISSUE: 007903107 - ADVANCED MICRO DEVICES INC 10/12/20 S	28,920.0000	84.2900	343	2,437,324	2,507,075	-69,751
7980524	ISSUE: 007973100 - ADVANCED ENERGY INDS INC 10/12/20 B	471.0000	71.7300	5	-33,790	33,790	
7980524	ISSUE: 008073108 - AEROVIRONMENT INC 10/12/20 B	236.0000	71.5700	2	-16,893	16,893	
7980524	ISSUE: 008252108 - AFFILIATED MANAGERS GROUP INC 10/12/20 B	2,160.0000	76.9900	22	-166,320	166,320	
7980524	ISSUE: 00846U101 - AGILENT TECHNOLOGIES INC 10/12/20 B	12,970.0000	105.4300	130	-1,367,557	1,367,557	
7980524	ISSUE: 00847G705 - AGENUS INC 10/12/20 B	228.0000	4.3500	2	-994	994	
7980524	ISSUE: 00847J105 - AGILYSYS INC 10/12/20 S	365.0000	26.0400	4	9,501	9,191	310
7980524	ISSUE: 00847L100 - AGILE THERAPEUTICS INC 10/12/20 S	1,905.0000	3.1700	19	6,020	6,172	-153



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	ISSUE: 00847X104 - AGIOS PHARMACEUTICALS INC						
7980524	10/12/20 B	2,464.0000	35.6200	25	-87,792	87,792	
	ISSUE: 008492100 - AGREE REALTY CORP REIT						
7980524	10/12/20 B	1,161.0000	67.6200	12	-78,518	78,518	
	ISSUE: 00856G109 - AGROFRESH SOLUTIONS INC						
7980524	10/12/20 B	2,559.0000	2.5253	26	-6,488	6,488	
	ISSUE: 00900T107 - AIMMUNE THERAPEUTICS INC						
7980524	10/12/20 B	639.0000	34.4900	6	-22,046	22,046	
	ISSUE: 00912X302 - AIR LEASE CORP						
7980524	10/12/20 B	4,758.0000	30.9600	48	-147,355	147,355	
	ISSUE: 009158106 - AIR PRODUCTS & CHEMICALS INC						
7980524	10/12/20 S	5,911.0000	302.8800	99	1,790,225	1,785,772	4,453
	ISSUE: 00922R105 - AIR TRANSPORT SERVICES GRP INC						
7980524	10/12/20 B	630.0000	27.3900	6	-17,262	17,262	
	ISSUE: 00971T101 - AKAMAI TECHNOLOGIES INC						
7980524	10/12/20 B	2,883.0000	114.0900	29	-328,950	328,950	
	ISSUE: 00972D105 - AKEBIA THERAPEUTICS INC						
7980524	10/12/20 B	2,972.0000	3.3200	30	-9,897	9,897	
	ISSUE: 00973J101 - AKOUOS INC						
7980524	10/12/20 B	55.0000	17.8700	1	-983	983	
	ISSUE: 00973N102 - AKOUSTIS TECHNOLOGIES INC						
7980524	10/12/20 S	396.0000	8.5200	4	3,370	3,318	51
	ISSUE: 00973W102 - AKERNA CORP						
7980524	10/12/20 B	650.0000	4.6543	7	-3,032	3,032	
	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC						
7980524	10/12/20 B	34.0000	28.9300	0	-984	984	
	ISSUE: 011311107 - ALAMO GROUP INC						
7980524	10/12/20 B	87.0000	117.8200	1	-10,251	10,251	
	ISSUE: 011642105 - ALARM.COM HOLDINGS INC						
7980524	10/12/20 B	571.0000	61.3400	6	-35,031	35,031	
	ISSUE: 011659109 - ALASKA AIR GROUP INC						
7980524	10/12/20 B	5,314.0000	38.4100	53	-204,164	204,164	
	ISSUE: 01167P101 - ALASKA COMMUNICATIONS SYSTEMS GROUP						
7980524	10/12/20 B	4,353.0000	2.0563	44	-8,995	8,995	
	ISSUE: 012348108 - ALBANY INTL CORP - CL A						
7980524	10/12/20 B	454.0000	55.4800	5	-25,192	25,192	
	ISSUE: 012653101 - ALBEMARLE CORP						
7980524	10/12/20 B	4,768.0000	94.9400	48	-452,722	452,722	
	ISSUE: 013091103 - ALBERTSONS COS INC						
7980524	10/12/20 B	1,588.0000	14.4800	16	-23,010	23,010	
	ISSUE: 01345P106 - ALBIREO PHARMA INC						
7980524	10/12/20 S	73.0000	37.2400	1	2,718	2,692	25
	ISSUE: 013872106 - ALCOA CORP						
7980524	10/12/20 B	4,522.0000	12.5900	45	-56,977	56,977	
	ISSUE: 014442107 - ALECTOR INC						
7980524	10/12/20 B	267.0000	10.5000	3	-2,806	2,806	



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	ISSUE: 01446U103 - ALERUS FINANCIAL CORP						
7980524	10/12/20 B	635.0000	22.3500	6	-14,199	14,199	
	ISSUE: 014491104 - ALEXANDER & BALDWIN INC REIT						
7980524	10/12/20 B	1,885.0000	12.3900	19	-23,374	23,374	
	ISSUE: 014752109 - ALEXANDER'S INC REIT						
7980524	10/12/20 B	33.0000	254.0900	0	-8,385	8,385	
	ISSUE: 015271109 - ALEXANDRIA REAL ESTATE EQ REIT						
7980524	10/12/20 B	5,658.0000	166.9000	57	-944,377	944,377	
	ISSUE: 015351109 - ALEXION PHARMACEUTICALS INC						
7980524	10/12/20 B	8,456.0000	124.3800	85	-1,051,842	1,051,842	
	ISSUE: 016230104 - ALICO INC						
7980524	10/12/20 B	101.0000	31.3800	1	-3,170	3,170	
	ISSUE: 016255101 - ALIGN TECHNOLOGY INC						
7980524	10/12/20 B	910.0000	335.7500	9	-305,542	305,542	
	ISSUE: 01671P100 - ALLAKOS INC						
7980524	10/12/20 B	196.0000	82.3500	2	-16,143	16,143	
	ISSUE: 017175100 - ALLEGHANY CORP						
7980524	10/12/20 B	575.0000	566.4700	6	-325,726	325,726	
	ISSUE: 01741R102 - ALLEGHENY TECHNOLOGIES INC						
7980524	10/12/20 B	3,108.0000	9.2100	31	-28,656	28,656	
	ISSUE: 01748H107 - ALLEGIANCE BANCSHARES INC						
7980524	10/12/20 B	421.0000	26.9100	4	-11,333	11,333	
	ISSUE: 01748X102 - ALLEGIANTE TRAVEL						
7980524	10/12/20 B	300.0000	127.9500	3	-38,388	38,388	
	ISSUE: 018522300 - ALLETE INC						
7980524	10/12/20 B	1,005.0000	54.8700	10	-55,154	55,154	
	ISSUE: 018581108 - ALLIANCE DATA SYSTEMS CORP						
7980524	10/12/20 B	2,009.0000	48.5000	20	-97,457	97,457	
	ISSUE: 018802108 - ALLIANT CORP						
7980524	10/12/20 B	11,337.0000	54.7200	113	-620,474	620,474	
	ISSUE: 019330109 - ALLIED MOTION TECHNOLOGIES INC						
7980524	10/12/20 B	106.0000	44.2100	1	-4,687	4,687	
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS INC						
7980524	10/12/20 B	2,841.0000	40.0900	28	-113,924	113,924	
	ISSUE: 019770106 - ALLOGENE THERAPEUTICS INC						
7980524	10/12/20 B	770.0000	41.8400	8	-32,225	32,225	
	ISSUE: 019818103 - ALLOVIR INC						
7980524	10/12/20 S	262.0000	25.2800	3	6,621	8,083	-1,462
	ISSUE: 01988P108 - ALLSCRIPTS HEALTHCARE SOLUTIONS INC						
7980524	10/12/20 B	3,532.0000	8.4700	35	-29,951	29,951	
	ISSUE: 020002101 - ALLSTATE CORP						
7980524	10/12/20 S	8,581.0000	94.2600	104	808,741	800,521	8,220
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
7980524	10/12/20 B	16,364.0000	27.7300	164	-453,937	453,937	
	ISSUE: 02043Q107 - ALNYLAM PHARMACEUTICALS INC						
7980524	10/12/20 B	1,320.0000	147.0000	13	-194,053	194,053	



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7980524	ISSUE: 020772109 - ALPHA PRO TECH LTD 10/12/20 S	228.0000	14.6800	2	3,345	3,607	-262
7980524	ISSUE: 02079K107 - ALPHABET INC CL C 10/12/20 S	7,437.0000	1,569.1500	332	11,669,436	10,860,177	809,260
7980524	ISSUE: 02079K305 - ALPHABET INC CL A 10/12/20 S	7,563.0000	1,564.5900	337	11,832,657	11,035,476	797,181
7980524	ISSUE: 02081G201 - ALPHATEC HOLDINGS INC 10/12/20 B	349.0000	9.7500	3	-3,406	3,406	
7980524	ISSUE: 02083X103 - ALPINE INCOME PROPERTY TRUST REIT 10/12/20 B	561.0000	15.4899	6	-8,695	8,695	
7980524	ISSUE: 02128L106 - ALTA EQUIPMENT GROUP INC 10/12/20 B	1,429.0000	7.9682	14	-11,401	11,401	
7980524	ISSUE: 021347109 - ALTABANCORP 10/12/20 B	12.0000	22.3900	0	-269	269	
7980524	ISSUE: 021369103 - ALTAIR ENGINEERING INC 10/12/20 B	10,539.0000	46.1816	105	-486,813	486,813	
7980524	ISSUE: 02156B103 - ALTERYX INC CL A 10/12/20 B	626.0000	147.3600	6	-92,254	92,254	
7980524	ISSUE: 02156K103 - ALTICE USA INC CL A 10/12/20 B	3,087.0000	27.9200	31	-86,220	86,220	
7980524	ISSUE: 02208R106 - ALTRA INDUSTRIAL MOTION CORPORATION 10/12/20 B	1,556.0000	39.8950	16	-62,092	62,092	
7980524	ISSUE: 02209S103 - ALTRIA GROUP INC 10/12/20 S	48,567.0000	40.4500	529	1,964,006	1,968,421	-4,414
7980524	ISSUE: 022663108 - AMALGAMATED BANK 10/12/20 S	237.0000	12.3500	2	2,925	2,960	-36
7980524	ISSUE: 023135106 - AMAZON.COM INC 10/12/20 S	10,425.0000	3,442.9300	897	35,891,648	33,315,068	2,576,580
7980524	ISSUE: 023139884 - AMBAC FINANCIAL GROUP INC 10/12/20 B	520.0000	13.9500	5	-7,259	7,259	
7980524	ISSUE: 023436108 - AMEDISYS INC 10/12/20 B	2,693.0000	249.5900	27	-672,173	672,173	
7980524	ISSUE: 023576101 - AMERANT BANCORP INC CL A 10/12/20 S	147.0000	10.9400	2	1,607	1,535	72
7980524	ISSUE: 023586100 - AMERCO 10/12/20 B	404.0000	361.8700	4	-146,200	146,200	
7980524	ISSUE: 023608102 - AMEREN CORP 10/12/20 B	11,158.0000	82.5400	112	-921,093	921,093	
7980524	ISSUE: 02361E108 - AMERESCO INC CL A 10/12/20 B	470.0000	38.0200	5	-17,874	17,874	
7980524	ISSUE: 02376R102 - AMERICAN AIRLINES GROUP INC 10/12/20 B	23,499.0000	12.9200	235	-303,842	303,842	
7980524	ISSUE: 024013104 - AMERICAN ASSETS TRUST INC REIT 10/12/20 B	1,325.0000	26.1600	13	-34,675	34,675	
7980524	ISSUE: 024061103 - AMERICAN AXLE & MFG HLDGS INC 10/12/20 B	2,078.0000	6.9100	21	-14,380	14,380	



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7980524	ISSUE: 024835100 - AMERICAN CAMPUS COMMUNITIES REIT 10/12/20 B	6,136.0000	37.3300	61	-229,118	229,118	
7980524	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTERS INC 10/12/20 B	2,956.0000	15.0100	30	-44,399	44,399	
7980524	ISSUE: 025537101 - AMERICAN ELEC PWR INC 10/12/20 S	13,427.0000	90.4800	161	1,214,714	1,189,766	24,947
7980524	ISSUE: 025676206 - AMERICAN EQUITY INVT LIFE HLDG CO 10/12/20 B	6,241.0000	31.5000	62	-196,654	196,654	
7980524	ISSUE: 025816109 - AMERICAN EXPRESS CO 10/12/20 S	17,822.0000	106.6100	220	1,899,783	1,842,438	57,345
7980524	ISSUE: 025932104 - AMERICAN FINL GROUP INC OHIO 10/12/20 B	3,205.0000	75.6500	32	-242,490	242,490	
7980524	ISSUE: 02607T109 - AMERICAN FINANCE TRUST INC CL A REIT 10/12/20 B	2,649.0000	6.7300	26	-17,854	17,854	
7980524	ISSUE: 02665T306 - AMERICAN HOMES 4 RENT REIT 10/12/20 B	11,837.0000	29.8200	118	-353,098	353,098	
7980524	ISSUE: 026874784 - AMERICAN INTL GROUP INC 10/12/20 S	23,507.0000	30.4600	251	715,772	694,867	20,905
7980524	ISSUE: 02772A109 - AMERICAN NATIONAL GROUP INC 10/12/20 B	203.0000	74.1200	2	-15,048	15,048	
7980524	ISSUE: 027745108 - AMERICAN NATIONAL BANKSHARES 10/12/20 S	264.0000	22.3000	3	5,884	5,940	-56
7980524	ISSUE: 02875D109 - AMERICAN OUTDOOR BRANDS INC 10/12/20 B	378.0000	15.0800	4	-5,704	5,704	
7980524	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC 10/12/20 B	494.0000	31.6300	5	-15,630	15,630	
7980524	ISSUE: 029174109 - AMERICAN REALTY INVESTORS INC 10/12/20 B	91.0000	9.4643	1	-862	862	
7980524	ISSUE: 029227105 - AMERICAN RENAL ASSOCIATES HOLDINGS 10/12/20 B	561.0000	11.5100	6	-6,463	6,463	
7980524	ISSUE: 029683109 - AMERICAN SOFTWARE CLASS A 10/12/20 B	609.0000	15.5100	6	-9,452	9,452	
7980524	ISSUE: 029899101 - AMERICAN STS WTR CO 10/12/20 B	331.0000	79.1100	3	-26,189	26,189	
7980524	ISSUE: 030111207 - AMERICAN SUPERCONDUCTOR CORP 10/12/20 B	1,291.0000	17.3100	13	-22,360	22,360	
7980524	ISSUE: 03027X100 - AMERICAN TOWER CORP REIT 10/12/20 S	10,851.0000	246.3800	168	2,673,302	2,623,446	49,856
7980524	ISSUE: 030371108 - AMERICAN VANGUARD CORP 10/12/20 B	128.0000	15.1400	1	-1,939	1,939	
7980524	ISSUE: 030420103 - AMERICAN WATER WORKS CO INC 10/12/20 B	8,191.0000	158.3200	82	-1,296,881	1,296,881	
7980524	ISSUE: 030506109 - AMERICAN WOODMARK CORP 10/12/20 B	409.0000	92.3600	4	-37,779	37,779	
7980524	ISSUE: 03062T105 - AMERICA'S CAR-MART INC 10/12/20 B	58.0000	93.7800	1	-5,440	5,440	



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	ISSUE: 03064D108 - AMERICOLD REALTY TRUST REIT						
7980524	10/12/20 B	8,697.0000	39.1300	87	-340,401	340,401	
	ISSUE: 03071H100 - AMERISAFE INC						
7980524	10/12/20 B	413.0000	58.9300	4	-24,342	24,342	
	ISSUE: 03073E105 - AMERISOURCEBERGEN CORP						
7980524	10/12/20 B	4,234.0000	96.8600	42	-410,148	410,148	
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
7980524	10/12/20 B	5,440.0000	172.0400	54	-935,952	935,952	
	ISSUE: 03076K108 - AMERIS BANCORP						
7980524	10/12/20 B	1,358.0000	26.4200	14	-35,892	35,892	
	ISSUE: 031001100 - AMES NATIONAL CORP						
7980524	10/12/20 B	128.0000	18.7300	1	-2,399	2,399	
	ISSUE: 031100100 - AMETEK INC						
7980524	10/12/20 B	10,434.0000	107.6300	104	-1,123,116	1,123,116	
	ISSUE: 031162100 - AMGEN INC						
7980524	10/12/20 S	14,485.0000	239.5100	222	3,469,081	3,732,350	-263,269
	ISSUE: 03152W109 - AMICUS THERAPEUTICS INC						
7980524	10/12/20 B	1,850.0000	15.7200	19	-29,101	29,101	
	ISSUE: 031652100 - AMKOR TECHNOLOGY INC						
7980524	10/12/20 B	1,901.0000	12.8400	19	-24,428	24,428	
	ISSUE: 03168L105 - AMNEAL PHARMACEUTICALS INC CL A						
7980524	10/12/20 S	248.0000	4.8100	3	1,190	1,089	102
	ISSUE: 03209R103 - AMPHASTAR PHARMACEUTICALS INC						
7980524	10/12/20 B	297.0000	21.2300	3	-6,308	6,308	
	ISSUE: 032095101 - AMPHENOL CORP						
7980524	10/12/20 B	7,297.0000	114.7600	73	-837,477	837,477	
	ISSUE: 03236M200 - AMYRIS INC						
7980524	10/12/20 B	2,140.0000	3.0100	21	-6,463	6,463	
	ISSUE: 032654105 - ANALOG DEVICES INC						
7980524	10/12/20 S	9,934.0000	126.1100	127	1,252,650	1,178,868	73,782
	ISSUE: 03272L108 - ANAPLAN INC						
7980524	10/12/20 B	1,474.0000	62.7900	15	-92,567	92,567	
	ISSUE: 032724106 - ANAPTYSBIO INC						
7980524	10/12/20 B	469.0000	16.7500	5	-7,860	7,860	
	ISSUE: 032797300 - ANAVEX LIFE SCIENCES CORP						
7980524	10/12/20 B	2,309.0000	4.4200	23	-10,229	10,229	
	ISSUE: 034164103 - ANDERSONS INC						
7980524	10/12/20 B	675.0000	19.8800	7	-13,426	13,426	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
7980524	10/12/20 B	230.0000	11.3600	2	-2,615	2,615	
	ISSUE: 035255108 - ANIKA THERAPEUTICS INC						
7980524	10/12/20 B	313.0000	38.9200	3	-12,185	12,185	
	ISSUE: 035710409 - ANNALY CAPITAL MANAGEMENT REIT						
7980524	10/12/20 B	67,527.0000	7.2900	675	-492,947	492,947	
	ISSUE: 03589W102 - ANNEXON INC						
7980524	10/12/20 B	24.0000	29.1100	0	-699	699	



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7980524	ISSUE: 03662Q105 - ANSYS INC 10/12/20 B	998.0000	347.8600	10	-347,174	347,174	
7980524	ISSUE: 036642106 - ANTARES PHARMA INC 10/12/20 B	1,735.0000	3.3400	17	-5,812	5,812	
7980524	ISSUE: 03674X106 - ANTERO RESOURCES CORP 10/12/20 B	3,527.0000	3.7400	35	-13,226	13,226	
7980524	ISSUE: 036752103 - ANTHEM INC 10/12/20 S	6,694.0000	298.5700	111	1,998,516	1,962,145	36,371
7980524	ISSUE: 03676B102 - ANTERO MIDSTREAM CORP 10/12/20 B	12,672.0000	6.0800	127	-77,172	77,172	
7980524	ISSUE: 03676C100 - ANTERIX INC 10/12/20 S	105.0000	34.8400	1	3,657	3,623	35
7980524	ISSUE: 037347101 - ANWORTH MTG ASSET CORP REIT 10/12/20 B	3,062.0000	1.7600	31	-5,420	5,420	
7980524	ISSUE: 037411105 - APACHE CORP 10/12/20 B	17,083.0000	9.3100	171	-159,214	159,214	
7980524	ISSUE: 03748R754 - APARTMENT INVT & MGMT CO CL A REIT 10/12/20 B	6,679.0000	36.6700	67	-244,986	244,986	
7980524	ISSUE: 03753U106 - APELLIS PHARMACEUTICALS INC 10/12/20 B	825.0000	35.3900	8	-29,205	29,205	
7980524	ISSUE: 037598109 - APOGEE ENTERPRISES INC 10/12/20 B	300.0000	26.1200	3	-7,839	7,839	
7980524	ISSUE: 03762U105 - APOLLO COMMERCIAL REAL ESTATE REIT 10/12/20 B	2,071.0000	9.2900	21	-19,260	19,260	
7980524	ISSUE: 03763A207 - APOLLO MEDICAL HOLDINGS INC 10/12/20 S	285.0000	18.3100	3	5,215	5,233	-17
7980524	ISSUE: 03768E105 - APOLLO GLOBAL MANAGEMENT INC CL A 10/12/20 B	4,886.0000	43.9000	49	-214,544	214,544	
7980524	ISSUE: 03782L101 - APPIAN CORP CL A 10/12/20 B	238.0000	76.2500	2	-18,150	18,150	
7980524	ISSUE: 03783C100 - APPFOLIO INC CL A 10/12/20 B	120.0000	166.0000	1	-19,921	19,921	
7980524	ISSUE: 037833100 - APPLE INC 10/12/20 S	397,572.0000	124.4000	5,069	49,452,888	45,752,586	3,700,302
7980524	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT 10/12/20 B	10,025.0000	10.8400	100	-108,771	108,771	
7980524	ISSUE: 03820C105 - APPLIED INDL TECHNOLOGIES INC 10/12/20 B	769.0000	61.0900	8	-46,986	46,986	
7980524	ISSUE: 03820J100 - APPLIED GENETIC TECHNOLOGIES CORP 10/12/20 B	2,041.0000	5.6523	20	-11,557	11,557	
7980524	ISSUE: 038222105 - APPLIED MATERIALS INC 10/12/20 S	22,596.0000	64.6800	258	1,461,251	1,381,068	80,184
7980524	ISSUE: 03823U102 - APPLIED OPTOELECTRONICS INC 10/12/20 B	1,384.0000	11.4000	14	-15,791	15,791	
7980524	ISSUE: 03824M109 - APPLIED MOLECULAR TRANSPORT IN 10/12/20 B	27.0000	32.8000	0	-886	886	



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7980524	ISSUE: 03828A101 - APPLIED THERAPEUTICS INC 10/12/20 B	150.0000	23.1300	2	-3,471	3,471	
7980524	ISSUE: 038336103 - APTARGROUP INC 10/12/20 B	2,901.0000	118.0400	29	-342,463	342,463	
7980524	ISSUE: 03836J102 - APREA THERAPEUTICS INC 10/12/20 B	521.0000	26.1100	5	-13,609	13,609	
7980524	ISSUE: 03836N103 - APTINIX INC 10/12/20 B	2,125.0000	3.8800	21	-8,266	8,266	
7980524	ISSUE: 03837C106 - APYX MEDICAL CORP 10/12/20 B	543.0000	5.5700	5	-3,030	3,030	
7980524	ISSUE: 03843E104 - AQUESTIVE THERAPEUTICS INC 10/12/20 B	1,440.0000	4.7100	14	-6,797	6,797	
7980524	ISSUE: 03852U106 - ARAMARK 10/12/20 B	10,297.0000	28.4800	103	-293,362	293,362	
7980524	ISSUE: 03890D108 - ARAVIVE INC 10/12/20 B	881.0000	4.9900	9	-4,405	4,405	
7980524	ISSUE: 038923108 - ARBOR REALTY TRUST INC REIT 10/12/20 B	2,121.0000	11.8700	21	-25,197	25,197	
7980524	ISSUE: 03937C105 - ARCBEST CORP 10/12/20 B	405.0000	35.3000	4	-14,301	14,301	
7980524	ISSUE: 03940R107 - ARCH RESOURCES INC 10/12/20 B	207.0000	39.3200	2	-8,141	8,141	
7980524	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO 10/12/20 B	25,704.0000	49.9900	257	-1,285,200	1,285,200	
7980524	ISSUE: 03957W106 - ARCHROCK INC 10/12/20 B	2,470.0000	5.8400	25	-14,450	14,450	
7980524	ISSUE: 039653100 - ARCOSA INC 10/12/20 B	1,155.0000	49.0500	12	-56,664	56,664	
7980524	ISSUE: 03966V107 - ARCONIC CORP 10/12/20 B	2,268.0000	22.2700	23	-50,531	50,531	
7980524	ISSUE: 03969F109 - ARCUS BIOSCIENCES INC 10/12/20 B	22.0000	19.5300	0	-430	430	
7980524	ISSUE: 03969K108 - ARCUTIS BIOTHERAPEUTICS INC 10/12/20 B	534.0000	23.6250	5	-12,621	12,621	
7980524	ISSUE: 03969T109 - ARCTURUS THERAPEUTICS HOLDINGS 10/12/20 B	341.0000	52.5200	3	-17,913	17,913	
7980524	ISSUE: 039697107 - ARDELYX INC 10/12/20 B	2,492.0000	5.6500	25	-14,105	14,105	
7980524	ISSUE: 03990B101 - ARES MANAGEMENT CORP CL A 10/12/20 B	1,155.0000	43.2700	12	-49,988	49,988	
7980524	ISSUE: 040047607 - ARENA PHARMACEUTICALS INC 10/12/20 B	1,168.0000	84.5900	12	-98,813	98,813	
7980524	ISSUE: 04010E109 - ARGAN INC 10/12/20 B	489.0000	43.3400	5	-21,198	21,198	
7980524	ISSUE: 04013V108 - ARES COMMERCIAL REAL ESTATE CRP REIT 10/12/20 B	12.0000	9.5600	0	-115	115	



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7980524	ISSUE: 040413106 - ARISTA NETWORKS INC 10/12/20 B	1,078.0000	228.2500	11	-246,064	246,064	
7980524	ISSUE: 041356205 - ARLINGTON ASSET INVESTMENT CORP REIT 10/12/20 S	1,401.0000	2.8600	14	3,993	3,951	42
7980524	ISSUE: 04206A101 - ARLO TECHNOLOGIES INC 10/12/20 B	2,521.0000	5.7300	25	-14,471	14,471	
7980524	ISSUE: 04208T108 - ARMADA HOFFLER PROPERTIES INC 10/12/20 B	1,052.0000	9.3700	11	-9,868	9,868	
7980524	ISSUE: 042315507 - ARMOUR RESIDENTIAL REIT INC REIT 10/12/20 B	1,238.0000	9.9900	12	-12,380	12,380	
7980524	ISSUE: 04247X102 - ARMSTRONG WORLD INDUSTRIES INC 10/12/20 B	1,431.0000	69.0100	14	-98,768	98,768	
7980524	ISSUE: 042735100 - ARROW ELECTRONICS, INC 10/12/20 B	3,505.0000	83.9300	35	-294,210	294,210	
7980524	ISSUE: 042744102 - ARROW FINANCIAL CORP 10/12/20 S	118.0000	27.6600	1	3,263	3,190	73
7980524	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC 10/12/20 B	914.0000	46.3900	9	-42,410	42,410	
7980524	ISSUE: 043113208 - ARTESIAN RESOURCES CORP CL A 10/12/20 B	198.0000	36.2700	2	-7,183	7,183	
7980524	ISSUE: 04316A108 - ARTISAN PARTNERS 10/12/20 B	711.0000	45.1800	7	-32,130	32,130	
7980524	ISSUE: 04335A105 - ARVINAS INC 10/12/20 B	146.0000	24.8800	1	-3,634	3,634	
7980524	ISSUE: 043436104 - ASBURY AUTOMOTIVE GROUP 10/12/20 B	373.0000	113.5200	4	-42,347	42,347	
7980524	ISSUE: 044186104 - ASHLAND GLOBAL HOLDINGS INC 10/12/20 B	2,381.0000	74.4700	24	-177,337	177,337	
7980524	ISSUE: 04523Y105 - ASPEN AEROGELS INC 10/12/20 S	457.0000	10.5300	5	4,808	5,105	-297
7980524	ISSUE: 04530L203 - ASPEN GROUP INC 10/12/20 S	741.0000	11.4400	8	8,469	8,677	-208
7980524	ISSUE: 045327103 - ASPEN TECHNOLOGY INC 10/12/20 B	872.0000	133.9300	9	-116,796	116,796	
7980524	ISSUE: 04537Y109 - ASPIRA WOMEN'S HEALTH INC 10/12/20 B	1,299.0000	3.3900	13	-4,417	4,417	
7980524	ISSUE: 045396108 - ASSEMBLY BIOSCIENCES INC 10/12/20 B	571.0000	15.5300	6	-8,873	8,873	
7980524	ISSUE: 04546L106 - ASSETMARK FINANCIAL HOLDINGS INC 10/12/20 S	116.0000	22.7200	1	2,634	2,560	74
7980524	ISSUE: 045487105 - ASSOCIATED BANC CORP 10/12/20 B	5,660.0000	14.1300	57	-80,032	80,032	
7980524	ISSUE: 045528106 - ASSOCIATED CAPITAL GROUP INC 10/12/20 B	154.0000	35.3700	2	-5,449	5,449	
7980524	ISSUE: 04621X108 - ASSURANT INC 10/12/20 B	2,623.0000	126.3500	26	-331,442	331,442	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 046224101 - ASTEC INDS INC COM						
7980524	10/12/20 B	584.0000	59.1800	6	-34,567	34,567	
	ISSUE: 046433108 - ASTRONICS CORP						
7980524	10/12/20 B	343.0000	8.2900	3	-2,847	2,847	
	ISSUE: 04649U102 - ASURE SOFTWARE INC						
7980524	10/12/20 B	514.0000	8.1900	5	-4,215	4,215	
	ISSUE: 04650Y100 - AT HOME GROUP INC						
7980524	10/12/20 B	594.0000	19.9000	6	-11,827	11,827	
	ISSUE: 046513107 - ATARA BIOTHERAPEUTICS INC						
7980524	10/12/20 B	531.0000	14.6000	5	-7,758	7,758	
	ISSUE: 04685N103 - ATHENEX INC						
7980524	10/12/20 S	665.0000	12.3600	7	8,213	8,512	-299
	ISSUE: 04744L106 - ATHERSYS INC						
7980524	10/12/20 B	221.0000	1.9200	2	-427	427	
	ISSUE: 047649108 - ATKORE INTERNATIONAL GROUP INC						
7980524	10/12/20 B	14,785.0000	24.6355	148	-364,384	364,384	
	ISSUE: 048269203 - ATLANTIC CAP BANCSHARES INC						
7980524	10/12/20 S	368.0000	13.4900	4	4,961	4,788	173
	ISSUE: 04878Q863 - ATLANTIC PWR CORP						
7980524	10/12/20 B	189.0000	2.0700	2	-393	393	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
7980524	10/12/20 B	1,033.0000	24.9100	10	-25,742	25,742	
	ISSUE: 04914Y102 - ATLANTICUS HOLDINGS CORP						
7980524	10/12/20 B	365.0000	13.6740	4	-4,995	4,995	
	ISSUE: 049164205 - ATLAS AIR WORLDWIDE HLDGS INC						
7980524	10/12/20 B	590.0000	67.3600	6	-39,748	39,748	
	ISSUE: 049560105 - ATMOS ENERGY CORPORATION						
7980524	10/12/20 B	5,467.0000	96.6100	55	-528,222	528,222	
	ISSUE: 04963C209 - ATRICURE INC						
7980524	10/12/20 B	675.0000	40.9600	7	-27,655	27,655	
	ISSUE: 04965B100 - ATOMERA INC						
7980524	10/12/20 S	808.0000	10.3800	8	8,379	8,452	-73
	ISSUE: 04965G109 - ATRECA INC CL A						
7980524	10/12/20 B	428.0000	15.5100	4	-6,643	6,643	
	ISSUE: 050473107 - AUBURN NATIONAL BANCORP						
7980524	10/12/20 B	195.0000	37.2569	2	-7,267	7,267	
	ISSUE: 052769106 - AUTODESK INC						
7980524	10/12/20 S	5,585.0000	242.1200	86	1,352,154	1,301,361	50,794
	ISSUE: 053015103 - AUTOMATIC DATA PROCESSING INC						
7980524	10/12/20 S	10,747.0000	150.5800	143	1,618,140	1,544,666	73,474
	ISSUE: 05329W102 - AUTONATION INC						
7980524	10/12/20 B	2,413.0000	60.4500	24	-145,890	145,890	
	ISSUE: 053332102 - AUTOZONE INC						
7980524	10/12/20 B	590.0000	1,144.0600	6	-675,001	675,001	
	ISSUE: 05338G106 - AVALARA INC						
7980524	10/12/20 B	9,107.0000	152.8720	91	-1,392,296	1,392,296	



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7980524	ISSUE: 05344R104 - AVALON GLOBOCARE CORP 10/12/20 B	1,469.0000	1.1900	15	-1,763	1,763	
7980524	ISSUE: 053484101 - AVALONBAY COMMUNITIES INC REIT 10/12/20 B	6,297.0000	159.1000	63	-1,001,916	1,001,916	
7980524	ISSUE: 05350V106 - AVANOS MEDICAL INC 10/12/20 B	1,159.0000	38.7200	12	-44,888	44,888	
7980524	ISSUE: 05351W103 - AVANGRID INC 10/12/20 B	2,449.0000	55.6700	24	-136,360	136,360	
7980524	ISSUE: 05351X101 - AVAYA HOLDINGS CORP 10/12/20 B	488.0000	18.5700	5	-9,067	9,067	
7980524	ISSUE: 05352A100 - AVANTOR INC 10/12/20 B	5,414.0000	24.6200	54	-133,347	133,347	
7980524	ISSUE: 053588307 - AVEO PHARMACEUTICALS INC 10/12/20 B	1,684.0000	6.4500	17	-10,879	10,879	
7980524	ISSUE: 05360L205 - AVENUE THERAPEUTICS INC 10/12/20 B	482.0000	4.5300	5	-2,188	2,188	
7980524	ISSUE: 053611109 - AVERY DENNISON CORP 10/12/20 B	2,588.0000	129.3100	26	-334,680	334,680	
7980524	ISSUE: 05367P100 - AVID TECHNOLOGY INC 10/12/20 B	1,342.0000	8.9700	13	-12,051	12,051	
7980524	ISSUE: 05368M106 - AVID BIOSERVICES INC 10/12/20 B	1,530.0000	7.7600	15	-11,888	11,888	
7980524	ISSUE: 05368V106 - AVIENT CORP 10/12/20 B	2,005.0000	31.8900	20	-63,960	63,960	
7980524	ISSUE: 05370A108 - AVIDITY BIOSCIENCES INC 10/12/20 B	91.0000	27.8500	1	-2,535	2,535	
7980524	ISSUE: 053774105 - AVIS BUDGET GROUP 10/12/20 B	270.0000	30.5900	3	-8,262	8,262	
7980524	ISSUE: 05379B107 - AVISTA CORP 10/12/20 B	1,329.0000	35.7100	13	-47,472	47,472	
7980524	ISSUE: 053807103 - AVNET INC 10/12/20 B	4,276.0000	28.4200	43	-121,567	121,567	
7980524	ISSUE: 05454B105 - AXCELLA HEALTH INC 10/12/20 B	1,099.0000	4.9300	11	-5,429	5,429	
7980524	ISSUE: 054540208 - AXCELIS TECHNOLOGIES INC 10/12/20 B	292.0000	24.3200	3	-7,104	7,104	
7980524	ISSUE: 05455M100 - AVROBIO INC 10/12/20 S	69.0000	15.1300	1	1,043	986	57
7980524	ISSUE: 05463X106 - AXOGEN INC 10/12/20 B	222.0000	13.7700	2	-3,059	3,059	
7980524	ISSUE: 05464C101 - AXON ENTERPRISE INC 10/12/20 B	766.0000	99.1800	8	-75,980	75,980	
7980524	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC 10/12/20 B	217.0000	74.0200	2	-16,065	16,065	
7980524	ISSUE: 05465C100 - AXOS FINANCIAL INC 10/12/20 B	1,331.0000	26.6800	13	-35,524	35,524	



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	ISSUE: 05465P101 - AXONICS MODULATION TECHNOLOGIES INC						
7980524	10/12/20 B	181.0000	50.3100	2	-9,108	9,108	
	ISSUE: 054754700 - AYTU BIOSCIENCE INC						
7980524	10/12/20 B	1,920.0000	1.0700	19	-2,074	2,074	
	ISSUE: 05478C105 - AZEK CO INC						
7980524	10/12/20 B	1,699.0000	37.5400	17	-63,797	63,797	
	ISSUE: 05508R106 - B&G FOODS INC						
7980524	10/12/20 B	334.0000	29.1000	3	-9,723	9,723	
	ISSUE: 055298103 - BCB BANCORP INC						
7980524	10/12/20 S	793.0000	8.2700	8	6,550	6,693	-143
	ISSUE: 05541T101 - BGC PARTNERS CL A						
7980524	10/12/20 B	4,071.0000	2.8600	41	-11,684	11,684	
	ISSUE: 05544A109 - BG STAFFING INC						
7980524	10/12/20 S	386.0000	9.7400	4	3,756	3,501	255
	ISSUE: 05550J101 - BJ'S WHOLESALE CLUB HOLDINGS						
7980524	10/12/20 B	1,304.0000	40.2800	13	-52,538	52,538	
	ISSUE: 05561Q201 - BOK FINANCIAL CORPORATION						
7980524	10/12/20 B	1,187.0000	57.7000	12	-68,502	68,502	
	ISSUE: 055645303 - BRT APARTMENTS CORP						
7980524	10/12/20 B	208.0000	12.8100	2	-2,667	2,667	
	ISSUE: 05580M108 - B. RILEY FINANCIAL INC						
7980524	10/12/20 S	25.0000	27.0400	0	676	672	4
	ISSUE: 05589G102 - BRP GROUP INC CL A						
7980524	10/12/20 B	773.0000	28.6000	8	-22,116	22,116	
	ISSUE: 05591B109 - BMC STOCK HOLDINGS INC						
7980524	10/12/20 B	1,650.0000	45.0800	17	-74,399	74,399	
	ISSUE: 05605H100 - BWX TECHNOLOGIES INC						
7980524	10/12/20 B	2,176.0000	58.8100	22	-127,992	127,992	
	ISSUE: 056525108 - BADGER METER INC						
7980524	10/12/20 B	397.0000	72.2000	4	-28,667	28,667	
	ISSUE: 05722G100 - BAKER HUGHES CO						
7980524	10/12/20 B	29,891.0000	13.1300	299	-392,768	392,768	
	ISSUE: 057665200 - BALCHEM CORP						
7980524	10/12/20 B	440.0000	105.9000	4	-46,600	46,600	
	ISSUE: 058498106 - BALL CORP						
7980524	10/12/20 B	4,401.0000	89.6800	44	-394,726	394,726	
	ISSUE: 05945F103 - BANCFIRST CORP						
7980524	10/12/20 B	458.0000	45.1000	5	-20,660	20,660	
	ISSUE: 05969A105 - BANCORP INC						
7980524	10/12/20 B	989.0000	9.4900	10	-9,396	9,396	
	ISSUE: 05971J102 - BANCORPSOUTH BANK						
7980524	10/12/20 B	23,756.0000	22.6818	238	-539,066	539,066	
	ISSUE: 05988J103 - BANDWIDTH INC CL A						
7980524	10/12/20 B	232.0000	187.5300	2	-43,509	43,509	
	ISSUE: 05990K106 - BANC OF CALIFORNIA, INC						
7980524	10/12/20 B	619.0000	11.5900	6	-7,180	7,180	



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7980524	ISSUE: 060505104 - BANK OF AMERICA CORP 10/12/20 S	210,866.0000	25.6800	2,228	5,412,811	5,246,346	166,464
7980524	ISSUE: 06211J100 - BANK FIRST CORP 10/12/20 B	153.0000	61.8000	2	-9,457	9,457	
7980524	ISSUE: 062540109 - BANK OF HAWAII CORP 10/12/20 B	1,584.0000	56.2100	16	-89,052	89,052	
7980524	ISSUE: 063425102 - BANK OF MARIN BANCORP 10/12/20 B	34.0000	32.5500	0	-1,107	1,107	
7980524	ISSUE: 064058100 - BANK OF NEW YORK MELLON CORP 10/12/20 S	21,712.0000	37.8100	235	820,695	791,620	29,076
7980524	ISSUE: 06417N103 - BANK OZK 10/12/20 B	5,165.0000	22.2600	52	-115,025	115,025	
7980524	ISSUE: 06424J103 - BANK OF COMMERCE HOLDINGS 10/12/20 S	739.0000	7.6400	8	5,638	5,513	126
7980524	ISSUE: 064520109 - THE BANK OF PRINCETON 10/12/20 S	426.0000	20.4514	4	8,708	8,627	81
7980524	ISSUE: 06643P104 - BANKFINANCIAL CORP 10/12/20 S	991.0000	7.2700	10	7,195	7,304	-109
7980524	ISSUE: 06652K103 - BANKUNITED INC 10/12/20 B	1,428.0000	24.7600	14	-35,372	35,372	
7980524	ISSUE: 06652N107 - BANK7 CORP 10/12/20 B	224.0000	9.9439	2	-2,230	2,230	
7980524	ISSUE: 06652V208 - BANNER CORPORATION 10/12/20 B	2,442.0000	36.9600	24	-90,281	90,281	
7980524	ISSUE: 06654A103 - BANKWELL FINANCIAL GROUP INC 10/12/20 S	320.0000	15.5000	3	4,957	4,848	109
7980524	ISSUE: 066849100 - BAR HBR BANKSHARES 10/12/20 B	438.0000	22.7600	4	-9,973	9,973	
7980524	ISSUE: 067806109 - BARNES GROUP INC 10/12/20 B	1,116.0000	39.6100	11	-44,216	44,216	
7980524	ISSUE: 068463108 - BARRETT BUSINESS SVCS INC 10/12/20 B	150.0000	55.5200	2	-8,330	8,330	
7980524	ISSUE: 071813109 - BAXTER INTL INC 10/12/20 S	13,281.0000	79.6300	156	1,057,410	1,084,394	-26,984
7980524	ISSUE: 07272M107 - BAYCOM CORP 10/12/20 S	308.0000	12.0600	3	3,711	3,847	-136
7980524	ISSUE: 073685109 - BEACON ROOFING SUPPLY INC 10/12/20 B	1,184.0000	36.2900	12	-42,979	42,979	
7980524	ISSUE: 07373V105 - BEAM THERAPEUTICS INC 10/12/20 B	134.0000	28.5000	1	-3,820	3,820	
7980524	ISSUE: 07556Q881 - BEAZER HOMES USA INC 10/12/20 B	855.0000	14.2500	9	-12,192	12,192	
7980524	ISSUE: 075887109 - BECTON DICKINSON & CO 10/12/20 S	7,103.0000	238.3600	108	1,692,963	1,674,177	18,786
7980524	ISSUE: 075896100 - BED BATH & BEYOND INC 10/12/20 B	3,335.0000	21.5500	33	-71,903	71,903	



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7980524	ISSUE: 077347300 - BEL FUSE INC CL B 10/12/20 B	229.0000	10.6700	2	-2,446	2,446	
7980524	ISSUE: 077454106 - BELDEN INC 10/12/20 B	478.0000	34.4500	5	-16,472	16,472	
7980524	ISSUE: 078771300 - BELLEROPHON THERAPEUTICS INC 10/12/20 B	325.0000	9.9100	3	-3,224	3,224	
7980524	ISSUE: 079823100 - BELLRING BRANDS INC CL A 10/12/20 B	14,365.0000	22.3043	144	-320,545	320,545	
7980524	ISSUE: 08160H101 - BENCHMARK ELECTRONICS INC 10/12/20 B	680.0000	22.0700	7	-15,014	15,014	
7980524	ISSUE: 08180D106 - BENEFITFOCUS INC 10/12/20 B	14.0000	10.8400	0	-152	152	
7980524	ISSUE: 084310101 - BERKELEY LIGHTS INC 10/12/20 B	237.0000	83.6100	2	-19,818	19,818	
7980524	ISSUE: 084423102 - WR BERKLEY CORP 10/12/20 B	6,606.0000	64.4200	66	-425,625	425,625	
7980524	ISSUE: 084670702 - BERKSHIRE HATHAWAY INC-CL B 10/12/20 S	52,301.0000	216.4100	773	11,317,686	11,155,280	162,406
7980524	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC 10/12/20 B	978.0000	11.2100	10	-10,973	10,973	
7980524	ISSUE: 08579W103 - BERRY GLOBAL GROUP INC 10/12/20 B	4,393.0000	48.9600	44	-215,125	215,125	
7980524	ISSUE: 08579X101 - BERRY CORP 10/12/20 B	814.0000	3.4300	8	-2,800	2,800	
7980524	ISSUE: 086516101 - BEST BUY COMPANY INC 10/12/20 B	8,835.0000	118.3300	88	-1,045,534	1,045,534	
7980524	ISSUE: 08862E109 - BEYOND MEAT INC 10/12/20 B	949.0000	192.3000	9	-182,502	182,502	
7980524	ISSUE: 08862L103 - BEYOND AIR INC 10/12/20 B	1,012.0000	5.7184	10	-5,797	5,797	
7980524	ISSUE: 089302103 - BIG LOTS INC 10/12/20 B	816.0000	50.6500	8	-41,339	41,339	
7980524	ISSUE: 08975P108 - BIGCOMMERCE HOLDINGS INC 10/12/20 B	175.0000	101.3200	2	-17,733	17,733	
7980524	ISSUE: 08986R309 - BIGLARI HOLDINGS INC CL B 10/12/20 S	31.0000	89.5500	0	2,776	2,828	-52
7980524	ISSUE: 08986R408 - BIGLARI HOLDINGS INC CL A 10/12/20 B	6.0000	491.9633	0	-2,952	2,952	
7980524	ISSUE: 090043100 - BILL.COM HOLDINGS INC 10/12/20 B	607.0000	115.3400	6	-70,017	70,017	
7980524	ISSUE: 090572207 - BIO RAD LABORATORIES CL A 10/12/20 B	940.0000	568.4900	9	-534,390	534,390	
7980524	ISSUE: 09058V103 - BIOCRYST PHARMACEUTICALS INC 10/12/20 B	1,551.0000	3.8450	16	-5,979	5,979	
7980524	ISSUE: 09060J106 - BIODELIVERY SCIENCES INTL INC 10/12/20 S	363.0000	4.0500	4	1,466	1,390	76



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	ISSUE: 09061G101 - BIOMARIN PHARMACEUTICAL INC						
7980524	10/12/20 B	2,543.0000	79.8500	25	-203,084	203,084	
	ISSUE: 09062W204 - BIOLIFE SOLUTIONS INC						
7980524	10/12/20 B	224.0000	28.1300	2	-6,303	6,303	
	ISSUE: 09062X103 - BIOGEN INC						
7980524	10/12/20 S	4,202.0000	291.4800	69	1,224,730	1,200,722	24,008
	ISSUE: 090672106 - BIOTELEMETRY INC						
7980524	10/12/20 B	442.0000	44.7900	4	-19,802	19,802	
	ISSUE: 09073M104 - BIO-TECHNE CORP						
7980524	10/12/20 B	543.0000	268.5400	5	-145,823	145,823	
	ISSUE: 09073N201 - BIOSIG TECHNOLOGIES INC						
7980524	10/12/20 S	76.0000	5.4800	1	416	386	30
	ISSUE: 09075P105 - BIOXCEL THERAPEUTICS INC						
7980524	10/12/20 B	186.0000	50.9200	2	-9,473	9,473	
	ISSUE: 090931106 - BIOSPECIFICS TECHNOLOGIES						
7980524	10/12/20 B	105.0000	62.0000	1	-6,511	6,511	
	ISSUE: 09180C106 - BJ'S RESTAURANTS						
7980524	10/12/20 B	501.0000	32.5300	5	-16,303	16,303	
	ISSUE: 09203E105 - BLACK DIAMOND THERAPEUTICS INC						
7980524	10/12/20 B	539.0000	32.7900	5	-17,679	17,679	
	ISSUE: 092113109 - BLACK HILLS CORP						
7980524	10/12/20 B	1,366.0000	58.6600	14	-80,143	80,143	
	ISSUE: 09215C105 - BLACK KNIGHT INC						
7980524	10/12/20 B	1,875.0000	91.7800	19	-172,106	172,106	
	ISSUE: 09227Q100 - BLACKBAUD INC						
7980524	10/12/20 B	378.0000	59.0500	4	-22,325	22,325	
	ISSUE: 09239B109 - BLACKLINE INC						
7980524	10/12/20 B	7,800.0000	98.7722	78	-770,501	770,501	
	ISSUE: 09247X101 - BLACKROCK INC						
7980524	10/12/20 S	4,008.0000	614.8900	66	2,464,413	2,372,936	91,476
	ISSUE: 09257W100 - BLACKSTONE MTG TR INC						
7980524	10/12/20 B	2,855.0000	23.5000	29	-67,121	67,121	
	ISSUE: 093671105 - BLOCK H & R INC						
7980524	10/12/20 B	4,406.0000	17.6800	44	-77,942	77,942	
	ISSUE: 093712107 - BLOOM ENERGY CORP CL A						
7980524	10/12/20 B	649.0000	21.9200	6	-14,233	14,233	
	ISSUE: 094235108 - BLOOMIN BRANDS INC						
7980524	10/12/20 B	1,127.0000	17.3300	11	-19,542	19,542	
	ISSUE: 095229100 - BLUCORA INC						
7980524	10/12/20 B	897.0000	10.5300	9	-9,454	9,454	
	ISSUE: 095306106 - BLUE BIRD CORP						
7980524	10/12/20 B	366.0000	12.3900	4	-4,538	4,538	
	ISSUE: 09609G100 - BLUEBIRD BIO INC						
7980524	10/12/20 B	2,000.0000	58.3900	20	-116,800	116,800	
	ISSUE: 09627J102 - BLUEROCK RESIDENTIAL GROWTH REIT						
7980524	10/12/20 B	509.0000	8.8000	5	-4,484	4,484	



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	ISSUE: 09627Y109 - BLUEPRINT MEDICINES CORP						
7980524	10/12/20 B	644.0000	100.8800	6	-64,973	64,973	
	ISSUE: 09629F108 - BLUEGREEN VACATIONS CORP						
7980524	10/12/20 B	433.0000	5.3300	4	-2,312	2,312	
	ISSUE: 097023105 - BOEING CO						
7980524	10/12/20 S	14,554.0000	167.2497	199	2,433,953	2,395,734	38,219
	ISSUE: 097235105 - BOGOTA FINANCIAL CORP						
7980524	10/12/20 B	485.0000	7.8700	5	-3,822	3,822	
	ISSUE: 09739C102 - BOINGO WIRELESS INC						
7980524	10/12/20 B	986.0000	10.2500	10	-10,116	10,116	
	ISSUE: 09739D100 - BOISE CASCADE CO						
7980524	10/12/20 B	835.0000	45.2400	8	-37,784	37,784	
	ISSUE: 097793400 - BONANZA CREEK ENERGY INC						
7980524	10/12/20 B	657.0000	20.5100	7	-13,482	13,482	
	ISSUE: 09857L108 - BOOKING HOLDINGS INC						
7980524	10/12/20 S	1,007.0000	1,845.0000	51	1,857,864	1,771,162	86,702
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
7980524	10/12/20 B	245.0000	33.8500	2	-8,296	8,296	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HLDG						
7980524	10/12/20 B	1,476.0000	81.5600	15	-120,397	120,397	
	ISSUE: 099724106 - BORGWARNER INC						
7980524	10/12/20 B	12,283.0000	39.4200	123	-484,319	484,319	
	ISSUE: 100557107 - BOSTON BEER INC						
7980524	10/12/20 B	110.0000	947.1900	1	-104,192	104,192	
	ISSUE: 101044105 - BOSTON OMAHA CORP						
7980524	10/12/20 S	57.0000	17.6200	1	1,004	955	49
	ISSUE: 101119105 - BOSTON PRIVATE FINL HLDGS INC						
7980524	10/12/20 B	1,737.0000	6.3600	17	-11,065	11,065	
	ISSUE: 101121101 - BOSTON PROPERTIES INC REIT						
7980524	10/12/20 B	7,053.0000	82.7000	71	-583,354	583,354	
	ISSUE: 101137107 - BOSTON SCIENTIFIC CORP						
7980524	10/12/20 S	38,241.0000	41.9700	418	1,604,557	1,536,523	68,034
	ISSUE: 101388106 - BOTTOMLINE TECHNOLOGIES DE INC						
7980524	10/12/20 B	568.0000	45.1800	6	-25,668	25,668	
	ISSUE: 10316T104 - BOX INC						
7980524	10/12/20 B	1,783.0000	18.0400	18	-32,183	32,183	
	ISSUE: 103304101 - BOYD GAMING CORP						
7980524	10/12/20 B	1,990.0000	32.5100	20	-64,715	64,715	
	ISSUE: 104674106 - BRADY CORP CL A						
7980524	10/12/20 B	685.0000	41.8200	7	-28,654	28,654	
	ISSUE: 10501E201 - BRAINSTORM CELL THERAPEUTICS						
7980524	10/12/20 B	278.0000	16.8000	3	-4,673	4,673	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST REIT						
7980524	10/12/20 B	7,730.0000	10.5900	77	-81,938	81,938	
	ISSUE: 108035106 - BRIDGE BANCORP						
7980524	10/12/20 B	70.0000	19.6200	1	-1,374	1,374	



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7980524	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC 10/12/20 B	569.0000	39.8700	6	-22,692	22,692	
7980524	ISSUE: 108621103 - BRIDGEWATER BANCSHARES INC 10/12/20 B	485.0000	10.7500	5	-5,219	5,219	
7980524	ISSUE: 108763103 - BRIDGFORD FOODS CORP 10/12/20 B	132.0000	18.8517	1	-2,490	2,490	
7980524	ISSUE: 10918L103 - BRIGHAM MINERALS INC CL A 10/12/20 B	1,917.0000	9.7700	19	-18,748	18,748	
7980524	ISSUE: 109194100 - BRIGHT HORIZONS FAMILY SOLUTIONS 10/12/20 B	1,291.0000	155.8500	13	-201,215	201,215	
7980524	ISSUE: 10921T101 - BRIGHTCOVE INC 10/12/20 B	607.0000	10.9900	6	-6,677	6,677	
7980524	ISSUE: 10922N103 - BRIGHTHOUSE FINANCIAL INC 10/12/20 B	3,857.0000	31.3700	39	-121,033	121,033	
7980524	ISSUE: 10948C107 - BRIGHTVIEW HOLDINGS INC 10/12/20 B	829.0000	13.4200	8	-11,133	11,133	
7980524	ISSUE: 10948W103 - BRIGHTSPHERE INVESTMENT GROUP INC 10/12/20 S	82.0000	15.2600	1	1,250	1,151	99
7980524	ISSUE: 109641100 - BRINKER INTL INC 10/12/20 B	425.0000	45.6600	4	-19,410	19,410	
7980524	ISSUE: 109696104 - BRINKS CO 10/12/20 B	11,169.0000	49.2219	112	-549,871	549,871	
7980524	ISSUE: 110122108 - BRISTOL MYERS SQUIBB CO 10/12/20 S	59,477.0000	61.8300	676	3,676,787	3,593,600	83,187
7980524	ISSUE: 11040G103 - BRISTOW GROUP INC 10/12/20 B	351.0000	24.1800	4	-8,491	8,491	
7980524	ISSUE: 11120U105 - BRIXMOR PROPERTY GROUP INC REIT 10/12/20 B	13,137.0000	12.3000	131	-161,716	161,716	
7980524	ISSUE: 11133T103 - BROADRIDGE FINL SOLUTIONS INC 10/12/20 B	1,363.0000	142.6500	14	-194,446	194,446	
7980524	ISSUE: 11135B100 - BROADMARK REALTY CAPITAL INC 10/12/20 B	2,232.0000	10.3500	22	-23,124	23,124	
7980524	ISSUE: 11135F101 - BROADCOM INC 10/12/20 S	9,650.0000	382.4300	178	3,690,271	3,539,041	151,230
7980524	ISSUE: 112463104 - BROOKDALE SR LIVING INC 10/12/20 B	3,513.0000	2.7600	35	-9,731	9,731	
7980524	ISSUE: 11275Q107 - BROOKFIELD INFRASTRUCTURE-A 10/12/20 B	641.0000	56.7700	6	-36,396	36,396	
7980524	ISSUE: 11282X103 - BROOKFIELD PROPERTY CL A REIT 10/12/20 B	684.0000	14.1700	7	-9,699	9,699	
7980524	ISSUE: 11284V105 - BROOKFIELD RENEWABLE CORP CL A 10/12/20 B	1,811.0000	66.6200	18	-120,667	120,667	
7980524	ISSUE: 11373M107 - BROOKLINE BANCORP INC 10/12/20 B	1,693.0000	9.4500	17	-16,016	16,016	
7980524	ISSUE: 114340102 - BROOKS AUTOMATION INC 10/12/20 B	595.0000	52.8200	6	-31,434	31,434	



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7980524	ISSUE: 115236101 - BROWN & BROWN INC 10/12/20 B	10,148.0000	48.3100	101	-490,351	490,351	
7980524	ISSUE: 115637100 - BROWN FORMAN CORP CL A 10/12/20 B	747.0000	71.4451	7	-53,377	53,377	
7980524	ISSUE: 115637209 - BROWN FORMAN CORP CL B 10/12/20 B	3,032.0000	78.9800	30	-239,498	239,498	
7980524	ISSUE: 116794108 - BRUKER CORP 10/12/20 B	3,128.0000	43.4600	31	-135,974	135,974	
7980524	ISSUE: 117043109 - BRUNSWICK CORP 10/12/20 B	3,415.0000	61.6000	34	-210,398	210,398	
7980524	ISSUE: 117665109 - BRYN MAWR BK CORP 10/12/20 B	233.0000	28.1200	2	-6,554	6,554	
7980524	ISSUE: 118440106 - THE BUCKLE INC 10/12/20 B	490.0000	23.3700	5	-11,456	11,456	
7980524	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE 10/12/20 B	1,672.0000	34.5400	17	-57,768	57,768	
7980524	ISSUE: 122017106 - BURLINGTON STORES INC 10/12/20 B	950.0000	216.5100	10	-205,694	205,694	
7980524	ISSUE: 12326C105 - BUSINESS FIRST BANCSHARES INC 10/12/20 B	719.0000	16.1500	7	-11,619	11,619	
7980524	ISSUE: 124411109 - BYLINE BANCORP INC 10/12/20 B	248.0000	12.9900	2	-3,224	3,224	
7980524	ISSUE: 12466Q104 - C & F FINANCIAL CORPORATION 10/12/20 S	209.0000	30.7400	2	6,422	6,268	155
7980524	ISSUE: 12477X106 - CAI INTERNATIONAL INC 10/12/20 B	525.0000	28.2600	5	-14,842	14,842	
7980524	ISSUE: 12479G101 - CB FINANCIAL SERVICES INC 10/12/20 B	413.0000	20.7500	4	-8,574	8,574	
7980524	ISSUE: 124805102 - CBIZ INC 10/12/20 B	1,036.0000	24.7800	10	-25,682	25,682	
7980524	ISSUE: 12481V104 - CBTX INC 10/12/20 B	161.0000	18.4800	2	-2,977	2,977	
7980524	ISSUE: 12503M108 - CBOE GLOBAL MARKETS INC 10/12/20 B	4,059.0000	84.4800	41	-342,945	342,945	
7980524	ISSUE: 12504L109 - CBRE GROUP INC 10/12/20 B	14,938.0000	50.3100	149	-751,680	751,680	
7980524	ISSUE: 12508E101 - CDK GLOBAL HOLDINGS LLC 10/12/20 B	4,905.0000	43.5900	49	-213,858	213,858	
7980524	ISSUE: 12514G108 - CDW CORP 10/12/20 B	1,594.0000	130.0100	16	-207,252	207,252	
7980524	ISSUE: 125141101 - CECO ENVIRONMENTAL CORP 10/12/20 B	441.0000	8.1200	4	-3,585	3,585	
7980524	ISSUE: 125269100 - CF INDUSTRIES HOLDINGS INC 10/12/20 B	9,312.0000	29.5200	93	-274,983	274,983	
7980524	ISSUE: 12541W209 - CH ROBINSON WORLDWIDE INC 10/12/20 B	5,378.0000	105.0200	54	-564,851	564,851	



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7980524	ISSUE: 125523100 - CIGNA CORP 10/12/20 S	9,559.0000	177.4600	133	1,696,207	1,685,252	10,955
7980524	ISSUE: 125525584 - CIM COMMERCIAL TRUST CORP REIT 10/12/20 B	815.0000	8.4708	8	-6,912	6,912	
7980524	ISSUE: 125581801 - CIT GROUP INC 10/12/20 B	2,104.0000	20.2800	21	-42,690	42,690	
7980524	ISSUE: 12571T100 - CMC MATERIALS INC 10/12/20 B	232.0000	159.2200	2	-36,941	36,941	
7980524	ISSUE: 12572Q105 - CME GROUP INC 10/12/20 S	9,677.0000	170.0000	133	1,644,957	1,640,252	4,705
7980524	ISSUE: 125896100 - CMS ENERGY CORP 10/12/20 B	13,020.0000	65.0800	130	-847,472	847,472	
7980524	ISSUE: 126117100 - CNA FINANCIAL CORP 10/12/20 B	1,223.0000	31.2700	12	-38,255	38,255	
7980524	ISSUE: 126128107 - CNB FINL CORP/PA 10/12/20 B	124.0000	16.9200	1	-2,099	2,099	
7980524	ISSUE: 12618T105 - CRA INTERNATIONAL INC 10/12/20 B	171.0000	40.8200	2	-6,982	6,982	
7980524	ISSUE: 12621E103 - CNO FINANCIAL GROUP, INC 10/12/20 B	2,506.0000	18.3700	25	-46,060	46,060	
7980524	ISSUE: 126349109 - CSG SYS INTL INC 10/12/20 B	109.0000	41.9800	1	-4,577	4,577	
7980524	ISSUE: 126402106 - CSW INDUSTRIALS INC 10/12/20 B	1.0000	86.9700	0	-87	87	
7980524	ISSUE: 126408103 - CSX CORP 10/12/20 S	20,746.0000	79.5600	244	1,650,308	1,632,503	17,805
7980524	ISSUE: 126501105 - CTS CORP 10/12/20 B	289.0000	25.0700	3	-7,248	7,248	
7980524	ISSUE: 12653C108 - CNX RESOURCES CORPORATION 10/12/20 B	7,478.0000	10.7800	75	-80,688	80,688	
7980524	ISSUE: 126600105 - CVB FINANCIAL CORP 10/12/20 B	2,841.0000	18.2600	28	-51,905	51,905	
7980524	ISSUE: 12662P108 - CVR ENERGY INC 10/12/20 B	574.0000	12.8700	6	-7,393	7,393	
7980524	ISSUE: 126650100 - CVS HEALTH CORP 10/12/20 S	35,517.0000	59.7200	402	2,120,673	2,110,420	10,253
7980524	ISSUE: 12674W109 - CABALETTA BIO INC 10/12/20 B	1,083.0000	11.2802	11	-12,227	12,227	
7980524	ISSUE: 12685J105 - CABLE ONE INC 10/12/20 B	63.0000	1,838.6800	1	-115,837	115,837	
7980524	ISSUE: 127055101 - CABOT CORP 10/12/20 B	2,588.0000	41.0200	26	-106,186	106,186	
7980524	ISSUE: 127097103 - CABOT OIL & GAS CORP 10/12/20 B	18,085.0000	19.5700	181	-354,104	354,104	
7980524	ISSUE: 127190304 - CACI INTERNATIONAL INC CLASS A 10/12/20 B	993.0000	216.7400	10	-215,233	215,233	



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7980524	ISSUE: 127203107 - CACTUS INC CL A 10/12/20 B	916.0000	20.3000	9	-18,604	18,604	
7980524	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC 10/12/20 B	3,227.0000	115.5600	32	-372,944	372,944	
7980524	ISSUE: 12739A100 - CADENCE BANCORP 10/12/20 B	8,189.0000	10.6000	82	-86,885	86,885	
7980524	ISSUE: 127537207 - CADIZ INC 10/12/20 B	1,118.0000	10.2500	11	-11,471	11,471	
7980524	ISSUE: 12769G100 - CAESARS ENTERTAINMENT INC 10/12/20 B	4,110.0000	53.9500	41	-221,776	221,776	
7980524	ISSUE: 128030202 - CAL MAINE FOODS INC 10/12/20 B	549.0000	37.7800	5	-20,747	20,747	
7980524	ISSUE: 128126109 - CALAMP CORP 10/12/20 B	917.0000	7.9900	9	-7,336	7,336	
7980524	ISSUE: 128246105 - CALAVO GROWERS INC 10/12/20 B	199.0000	69.0300	2	-13,739	13,739	
7980524	ISSUE: 129500104 - CALERES INC 10/12/20 B	923.0000	9.8500	9	-9,101	9,101	
7980524	ISSUE: 13005U101 - CALIFORNIA BANCORP INC 10/12/20 B	635.0000	12.6249	6	-8,023	8,023	
7980524	ISSUE: 130788102 - CALIFORNIA WTR SVC GROUP 10/12/20 B	509.0000	46.4300	5	-23,638	23,638	
7980524	ISSUE: 13089P101 - CALITHERA BIOSCIENCES INC 10/12/20 B	1,856.0000	3.7700	19	-7,016	7,016	
7980524	ISSUE: 13100M509 - CALIX INC 10/12/20 B	67.0000	19.9500	1	-1,337	1,337	
7980524	ISSUE: 131193104 - CALLAWAY GOLF CO 10/12/20 B	2,235.0000	19.6800	22	-44,007	44,007	
7980524	ISSUE: 13173L107 - CALYXT INC 10/12/20 B	756.0000	5.5800	8	-4,226	4,226	
7980524	ISSUE: 132152109 - CAMBRIDGE BANCORP 10/12/20 B	263.0000	61.8000	3	-16,256	16,256	
7980524	ISSUE: 133034108 - CAMDEN NATIONAL CORP 10/12/20 S	38.0000	32.7200	0	1,243	1,240	3
7980524	ISSUE: 133131102 - CAMDEN PROPERTY TRUST REIT 10/12/20 B	4,306.0000	97.1200	43	-418,242	418,242	
7980524	ISSUE: 134429109 - CAMPBELL SOUP CO 10/12/20 B	5,010.0000	49.1200	50	-246,141	246,141	
7980524	ISSUE: 13462K109 - CAMPING WORLD HOLDINGS INC 10/12/20 B	145.0000	30.5600	1	-4,433	4,433	
7980524	ISSUE: 135086106 - CANADA GOOSE HOLDINGS INC 10/12/20 B	9,829.0000	35.3852	98	-347,899	347,899	
7980524	ISSUE: 13765N107 - CANNAE HOLDINGS INC 10/12/20 B	1,935.0000	40.5900	19	-78,561	78,561	
7980524	ISSUE: 138098108 - CANTEL MEDICAL CORPORATION 10/12/20 B	212.0000	47.2000	2	-10,009	10,009	



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7980524	ISSUE: 139674105 - CAPITAL CITY BANK GROUP 10/12/20 B	390.0000	21.8900	4	-8,541	8,541	
7980524	ISSUE: 139737100 - CAPITAL BANCORP INC 10/12/20 S	182.0000	10.3900	2	1,889	1,904	-15
7980524	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP 10/12/20 S	12,333.0000	80.4100	145	991,551	964,934	26,617
7980524	ISSUE: 14057J101 - CAPITOL FEDERAL FINANCIAL INC 10/12/20 B	1,725.0000	11.4800	17	-19,820	19,820	
7980524	ISSUE: 14067E506 - CAPSTEAD MTG CORP REIT 10/12/20 B	1,972.0000	5.9000	20	-11,655	11,655	
7980524	ISSUE: 14070T102 - CAPSTAR FINANCIAL HOLDINGS INC 10/12/20 B	328.0000	10.7600	3	-3,533	3,533	
7980524	ISSUE: 140755109 - CARA THERAPEUTICS INC 10/12/20 B	214.0000	14.0000	2	-2,998	2,998	
7980524	ISSUE: 14149Y108 - CARDINAL HEALTH INC 10/12/20 B	3,369.0000	48.3200	34	-162,824	162,824	
7980524	ISSUE: 14161W105 - CARDLYTICS INC 10/12/20 B	228.0000	82.8700	2	-18,897	18,897	
7980524	ISSUE: 141619106 - CARDIOVASCULAR SYSTEM INC 10/12/20 B	144.0000	37.4800	1	-5,399	5,399	
7980524	ISSUE: 14167L103 - CAREDx INC 10/12/20 B	531.0000	52.5300	5	-27,899	27,899	
7980524	ISSUE: 14174T107 - CARETRUST REIT INC REIT 10/12/20 B	2,141.0000	18.7000	21	-40,058	40,058	
7980524	ISSUE: 141788109 - CARGURUS INC CL A 10/12/20 B	771.0000	21.4000	8	-16,507	16,507	
7980524	ISSUE: 142339100 - CARLISLE COS INC 10/12/20 B	2,454.0000	128.8200	25	-316,149	316,149	
7980524	ISSUE: 143130102 - CARMAX INC 10/12/20 B	7,017.0000	92.5100	70	-649,213	649,213	
7980524	ISSUE: 14316J108 - CARLYLE GROUP INC 10/12/20 B	4,731.0000	26.8900	47	-127,264	127,264	
7980524	ISSUE: 143658300 - CARNIVAL CORP 10/12/20 B	21,205.0000	15.2100	212	-322,740	322,740	
7980524	ISSUE: 143905107 - CARRIAGE SERVICES INC 10/12/20 S	37.0000	24.1500	0	893	872	21
7980524	ISSUE: 14427M107 - CARPARTS.COM INC 10/12/20 S	643.0000	12.3300	7	7,922	7,317	604
7980524	ISSUE: 144285103 - CARPENTER TECHNOLOGY CORP 10/12/20 B	1,160.0000	18.9600	12	-22,005	22,005	
7980524	ISSUE: 14448C104 - CARRIER GLOBAL CORP 10/12/20 B	28,795.0000	33.0000	288	-950,523	950,523	
7980524	ISSUE: 14574X104 - CARROLS RESTAURANT GROUP INC 10/12/20 B	519.0000	7.3850	5	-3,838	3,838	
7980524	ISSUE: 14575E105 - CARS.COM INC 10/12/20 B	1,362.0000	8.4400	14	-11,509	11,509	



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7980524	ISSUE: 146102108 - CARTER BANK & TRUST 10/12/20 B	58.0000	7.1400	1	-415	415	
7980524	ISSUE: 146229109 - CARTERS INC 10/12/20 B	1,886.0000	86.8600	19	-163,837	163,837	
7980524	ISSUE: 146869102 - CARVANA CO CL A 10/12/20 B	641.0000	209.5000	6	-134,296	134,296	
7980524	ISSUE: 14713L102 - CASA SYSTEMS INC 10/12/20 B	1,729.0000	4.3600	17	-7,556	7,556	
7980524	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A 10/12/20 B	14,941.0000	61.1521	149	-913,823	913,823	
7980524	ISSUE: 147528103 - CASEYS GEN STORES INC 10/12/20 B	1,659.0000	184.9600	17	-306,865	306,865	
7980524	ISSUE: 14757U109 - CASI PHARMACEUTICALS INC 10/12/20 B	3,332.0000	1.8200	33	-6,098	6,098	
7980524	ISSUE: 147626105 - CASPER SLEEP INC 10/12/20 S	397.0000	7.1300	4	2,827	2,755	71
7980524	ISSUE: 14808P109 - CASS INFORMATION SYS INC 10/12/20 B	155.0000	44.5400	2	-6,905	6,905	
7980524	ISSUE: 14817C107 - CASSAVA SCIENCES INC 10/12/20 B	1,849.0000	11.4300	18	-21,153	21,153	
7980524	ISSUE: 14843C105 - CASTLE BIOSCIENCES INC 10/12/20 B	406.0000	54.8500	4	-22,273	22,273	
7980524	ISSUE: 14875P206 - CATABASIS PHARMACEUTICALS INC 10/12/20 B	1,455.0000	6.2200	15	-9,065	9,065	
7980524	ISSUE: 148806102 - CATALENT INC 10/12/20 B	7,277.0000	95.0100	73	-691,461	691,461	
7980524	ISSUE: 14888D208 - CATALYST BIOSCIENCES INC 10/12/20 B	1,850.0000	4.6469	19	-8,615	8,615	
7980524	ISSUE: 14888U101 - CATALYST PHARMACEUTICALS INC 10/12/20 B	978.0000	3.2200	10	-3,159	3,159	
7980524	ISSUE: 14912Y202 - CATCHMARK TIMBER TRUST INC REIT 10/12/20 B	338.0000	8.8900	3	-3,008	3,008	
7980524	ISSUE: 149123101 - CATERPILLAR INC 10/12/20 S	14,679.0000	162.6100	200	2,386,753	2,271,869	114,884
7980524	ISSUE: 149150104 - CATHAY GENERAL BANCORP 10/12/20 B	1,177.0000	24.0000	12	-28,260	28,260	
7980524	ISSUE: 149205106 - CATO CORP-CL A 10/12/20 B	588.0000	7.5200	6	-4,428	4,428	
7980524	ISSUE: 149568107 - CAVCO INDUSTRIES INC 10/12/20 B	69.0000	187.6700	1	-12,950	12,950	
7980524	ISSUE: 150837607 - CEL-SCI CORP 10/12/20 B	983.0000	14.8000	10	-14,558	14,558	
7980524	ISSUE: 150870103 - CELANESE CORP 10/12/20 B	5,351.0000	117.2900	54	-627,672	627,672	
7980524	ISSUE: 15117P102 - CELLULAR BIOMEDICINE GROUP INC 10/12/20 S	527.0000	18.4600	5	9,723	9,665	58



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7980524	ISSUE: 15118V207 - CELSIUS HOLDINGS INC 10/12/20 S	127.0000	21.4300	1	2,720	2,797	-76
7980524	ISSUE: 15135B101 - CENTENE CORP 10/12/20 S	15,159.0000	65.3000	173	989,709	979,575	10,135
7980524	ISSUE: 15189T107 - CENTERPOINT ENERGY INC 10/12/20 B	22,738.0000	21.6100	227	-491,596	491,596	
7980524	ISSUE: 153527106 - CENTRAL GARDEN & PET CO 10/12/20 B	172.0000	43.8400	2	-7,542	7,542	
7980524	ISSUE: 153527205 - CENTRAL GARDEN & PET CL A 10/12/20 B	396.0000	39.6000	4	-15,686	15,686	
7980524	ISSUE: 154760409 - CENTRAL PACIFIC FINANCIAL CORP 10/12/20 B	2,302.0000	14.7200	23	-33,908	33,908	
7980524	ISSUE: 155685100 - CENTRAL VALLEY COMMUNITY BANCORP 10/12/20 B	81.0000	13.4000	1	-1,086	1,086	
7980524	ISSUE: 156431108 - CENTURY ALUMINUM COMPANY 10/12/20 B	1,763.0000	7.7800	18	-13,734	13,734	
7980524	ISSUE: 156432106 - CENTURY BANCORP INC CL A 10/12/20 B	32.0000	69.2000	0	-2,215	2,215	
7980524	ISSUE: 156492100 - CENTURY CASINOS INC 10/12/20 S	695.0000	5.4200	7	3,760	3,635	125
7980524	ISSUE: 156504300 - CENTURY COMMUNITIES INC 10/12/20 B	699.0000	46.0800	7	-32,217	32,217	
7980524	ISSUE: 156700106 - CENTURYLINK INC 10/12/20 B	49,514.0000	10.0300	495	-497,121	497,121	
7980524	ISSUE: 15671L109 - CERECOR INC 10/12/20 B	2,627.0000	2.4800	26	-6,541	6,541	
7980524	ISSUE: 156727109 - CERENCE INC 10/12/20 B	5,432.0000	56.2700	54	-305,713	305,713	
7980524	ISSUE: 15677J108 - CERIDIAN HCM HOLDING INC 10/12/20 B	2,367.0000	88.8200	24	-210,261	210,261	
7980524	ISSUE: 156782104 - CERNER CORP 10/12/20 B	3,470.0000	73.7900	35	-256,086	256,086	
7980524	ISSUE: 157085101 - CERUS CORP 10/12/20 B	918.0000	6.6700	9	-6,132	6,132	
7980524	ISSUE: 157210105 - CEVA INC 10/12/20 B	43.0000	45.0900	0	-1,939	1,939	
7980524	ISSUE: 15870P307 - CHAMPIONS ONCOLOGY INC 10/12/20 B	523.0000	9.3485	5	-4,895	4,895	
7980524	ISSUE: 15872M104 - CHAMPIONX CORP 10/12/20 B	3,587.0000	8.5500	36	-30,705	30,705	
7980524	ISSUE: 15912K100 - CHANGE HEALTHCARE INC 10/12/20 B	4,954.0000	15.1000	50	-74,855	74,855	
7980524	ISSUE: 159179100 - CHANNELADVISOR CORP 10/12/20 B	165.0000	16.9800	2	-2,803	2,803	
7980524	ISSUE: 159864107 - CHARLES RIV LABORATORIES INTL INC 10/12/20 B	791.0000	243.2700	8	-192,434	192,434	



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7980524	ISSUE: 16115Q308 - CHART INDUSTRIES INC 10/12/20 B	11,347.0000	73.0682	113	-829,218	829,218	
7980524	ISSUE: 16119P108 - CHARTER COMMUNICATIONS INC CL A 10/12/20 S	3,711.0000	651.7200	91	2,418,442	2,314,662	103,780
7980524	ISSUE: 16150R104 - CHASE CORP 10/12/20 B	138.0000	100.8000	1	-13,912	13,912	
7980524	ISSUE: 16208T102 - CHATHAM LODGING REIT 10/12/20 B	1,040.0000	7.6300	10	-7,946	7,946	
7980524	ISSUE: 162818108 - CHECKMATE PHARMACEUTICALS INC 10/12/20 B	378.0000	12.3600	4	-4,676	4,676	
7980524	ISSUE: 162828107 - CHECKPOINT THERAPEUTICS INC 10/12/20 B	3,267.0000	2.8200	33	-9,246	9,246	
7980524	ISSUE: 163072101 - CHEESECAKE FACTORY INC 10/12/20 B	1,063.0000	30.2100	11	-32,124	32,124	
7980524	ISSUE: 163086101 - CHEFS WAREHOUSE 10/12/20 B	1,225.0000	15.7500	12	-19,306	19,306	
7980524	ISSUE: 163092109 - CHEGG INC 10/12/20 B	1,312.0000	82.8500	13	-108,712	108,712	
7980524	ISSUE: 163572209 - CHEMBIO DIAGNOSTICS INC 10/12/20 B	1,456.0000	4.9400	15	-7,207	7,207	
7980524	ISSUE: 16359R103 - CHEMED CORP 10/12/20 B	174.0000	484.4600	2	-84,298	84,298	
7980524	ISSUE: 16383L106 - CHEMOCENTRYX INC 10/12/20 B	314.0000	59.1000	3	-18,561	18,561	
7980524	ISSUE: 163851108 - THE CHEMOURS COMPANY 10/12/20 B	7,098.0000	23.3000	71	-165,454	165,454	
7980524	ISSUE: 164024101 - CHEMUNG FINANCIAL CORP 10/12/20 B	155.0000	33.2968	2	-5,163	5,163	
7980524	ISSUE: 16411R208 - CHENIERE ENERGY INC 10/12/20 B	2,730.0000	49.0300	27	-133,879	133,879	
7980524	ISSUE: 164651101 - CHERRY HILL MORTGAGE INVT CORP REIT 10/12/20 S	442.0000	9.5100	5	4,199	4,159	40
7980524	ISSUE: 165303108 - CHESAPEAKE UTILITIES CORP 10/12/20 B	222.0000	89.3900	2	-19,847	19,847	
7980524	ISSUE: 166764100 - CHEVRON CORP 10/12/20 S	52,532.0000	74.5100	612	3,913,547	3,875,811	37,737
7980524	ISSUE: 16706W102 - CHIASHA INC 10/12/20 S	1,367.0000	3.9100	14	5,331	5,659	-328
7980524	ISSUE: 168615102 - CHICOS FAS INC 10/12/20 B	322.0000	1.1600	3	-377	377	
7980524	ISSUE: 168905107 - CHILDRENS PL INC NEW 10/12/20 B	92.0000	27.0000	1	-2,485	2,485	
7980524	ISSUE: 16934Q208 - CHIMERA INVESTMENT CORP REIT 10/12/20 B	3,972.0000	8.7300	40	-34,715	34,715	
7980524	ISSUE: 16934W106 - CHIMERIX INC 10/12/20 B	4,060.0000	2.9300	41	-11,936	11,936	



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	ISSUE: 16961L106 - CHINOOK THERAPEUTICS INC						
7980524	10/12/20 B	982.0000	16.7200	10	-16,429	16,429	
	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC						
7980524	10/12/20 B	329.0000	1,278.9300	3	-420,771	420,771	
	ISSUE: 169905106 - CHOICE HOTELS INTL INC						
7980524	10/12/20 B	1,642.0000	92.4600	16	-151,836	151,836	
	ISSUE: 170386106 - CHOICEONE FINANCIAL SERVICES INC						
7980524	10/12/20 S	40.0000	30.2500	0	1,210	1,220	-11
	ISSUE: 171077407 - CHROMADEX CORP						
7980524	10/12/20 B	1,694.0000	4.9200	17	-8,351	8,351	
	ISSUE: 171340102 - CHURCH & DWIGHT INC						
7980524	10/12/20 B	2,818.0000	93.2700	28	-262,863	262,863	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
7980524	10/12/20 B	387.0000	173.5400	4	-67,164	67,164	
	ISSUE: 171604101 - CHUY'S HOLDINGS INC						
7980524	10/12/20 B	808.0000	22.4900	8	-18,180	18,180	
	ISSUE: 171757107 - CIDARA THERAPEUTICS INC						
7980524	10/12/20 B	2,637.0000	3.0007	26	-7,939	7,939	
	ISSUE: 171779309 - CIENA CORP						
7980524	10/12/20 B	6,715.0000	42.7300	67	-286,999	286,999	
	ISSUE: 171798101 - CIMAREX ENERGY CO						
7980524	10/12/20 B	4,249.0000	24.7700	42	-105,290	105,290	
	ISSUE: 171871502 - CINCINNATI BELL INC						
7980524	10/12/20 B	3,262.0000	15.0900	33	-49,256	49,256	
	ISSUE: 172062101 - CINCINNATI FINL CORP						
7980524	10/12/20 B	6,712.0000	81.2200	67	-545,216	545,216	
	ISSUE: 17243V102 - CINEMARK HOLDING INC						
7980524	10/12/20 B	2,528.0000	8.5900	25	-21,741	21,741	
	ISSUE: 17273K109 - CIRCOR INTL INC						
7980524	10/12/20 B	619.0000	29.8600	6	-18,490	18,490	
	ISSUE: 17275R102 - CISCO SYSTEMS INC						
7980524	10/12/20 S	115,822.0000	40.3600	1,262	4,673,314	4,563,387	109,928
	ISSUE: 172755100 - CIRRUS LOGIC INC						
7980524	10/12/20 B	10,870.0000	73.0800	109	-794,488	794,488	
	ISSUE: 172908105 - CINTAS CORP						
7980524	10/12/20 B	1,366.0000	349.0000	14	-476,748	476,748	
	ISSUE: 172922106 - CITIZENS & NORTHN CORP						
7980524	10/12/20 B	266.0000	18.1900	3	-4,841	4,841	
	ISSUE: 172967424 - CITIGROUP INC						
7980524	10/12/20 S	56,718.0000	45.8621	625	2,600,582	2,543,235	57,347
	ISSUE: 17306X102 - CITI TRENDS INC						
7980524	10/12/20 B	515.0000	27.2900	5	-14,060	14,060	
	ISSUE: 174610105 - CITIZENS FINANCIAL GROUP INC						
7980524	10/12/20 B	20,318.0000	28.4700	203	-578,657	578,657	
	ISSUE: 174715102 - CITIZENS HOLDING CO						
7980524	10/12/20 B	392.0000	22.7041	4	-8,904	8,904	



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7980524	ISSUE: 174740100 - CITIZENS INC CL A 10/12/20 B	1,310.0000	5.9700	13	-7,834	7,834	
7980524	ISSUE: 177376100 - CITRIX SYSTEMS INC 10/12/20 B	4,366.0000	145.2500	44	-634,205	634,205	
7980524	ISSUE: 177835105 - CITY HOLDING CO 10/12/20 B	314.0000	61.2000	3	-19,220	19,220	
7980524	ISSUE: 178587101 - CITY OFFICE REIT INC REIT 10/12/20 B	359.0000	7.5000	4	-2,696	2,696	
7980524	ISSUE: 178867107 - CIVISTA BANCSHARES INC 10/12/20 B	385.0000	14.3200	4	-5,517	5,517	
7980524	ISSUE: 18270P109 - CLARUS CORP 10/12/20 B	1,747.0000	15.1200	17	-26,432	26,432	
7980524	ISSUE: 184496107 - CLEAN HARBORS INC 10/12/20 B	2,196.0000	60.0500	22	-131,892	131,892	
7980524	ISSUE: 184499101 - CLEAN ENERGY FUELS CORP 10/12/20 B	6,266.0000	2.6400	63	-16,605	16,605	
7980524	ISSUE: 18482P103 - CLEARFIELD INC 10/12/20 S	8.0000	23.5000	0	188	187	1
7980524	ISSUE: 18538R103 - CLEARWATER PAPER CORP 10/12/20 B	513.0000	41.1100	5	-21,095	21,095	
7980524	ISSUE: 18539C105 - CLEARWAY ENERGY INC CL A 10/12/20 B	397.0000	27.6200	4	-10,969	10,969	
7980524	ISSUE: 18539C204 - CLEARWAY ENERGY INC CL C 10/12/20 B	2,118.0000	29.9800	21	-63,519	63,519	
7980524	ISSUE: 185899101 - CLEVELAND-CLIFFS INC 10/12/20 B	8,283.0000	7.4900	83	-62,123	62,123	
7980524	ISSUE: 18885T306 - CLIPPER REALTY INC REIT 10/12/20 S	116.0000	6.5000	1	753	759	-6
7980524	ISSUE: 189054109 - CLOROX COMPANY 10/12/20 B	2,699.0000	215.4200	27	-581,446	581,446	
7980524	ISSUE: 18914U100 - CLOUDERA INC 10/12/20 B	2,999.0000	11.8700	30	-35,628	35,628	
7980524	ISSUE: 18915M107 - CLOUDFLARE INC CL A 10/12/20 B	1,258.0000	57.0100	13	-71,731	71,731	
7980524	ISSUE: 189464100 - CLOVIS ONCOLOGY 10/12/20 S	441.0000	5.5400	4	2,439	2,580	-141
7980524	ISSUE: 189763105 - CO-DIAGNOSTICS INC 10/12/20 B	70.0000	14.2200	1	-996	996	
7980524	ISSUE: 19046P209 - COASTAL FINANCIAL CORP 10/12/20 B	44.0000	13.9900	0	-616	616	
7980524	ISSUE: 191098102 - COCA-COLA CONSOLIDATED INC 10/12/20 B	42.0000	245.8300	0	-10,325	10,325	
7980524	ISSUE: 191216100 - COCA COLA CO 10/12/20 S	99,249.0000	51.0900	1,105	5,069,527	4,918,780	150,746
7980524	ISSUE: 192005106 - CODEXIS INC 10/12/20 B	667.0000	14.2600	7	-9,518	9,518	



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7980524	ISSUE: 192025104 - CODORUS VALLEY BANCORP INC 10/12/20 S	273.0000	13.9300	3	3,800	3,849	-49
7980524	ISSUE: 192108504 - COEUR MINING INC 10/12/20 B	4,445.0000	8.2200	44	-36,582	36,582	
7980524	ISSUE: 19239V302 - COGENT COMMUNICATIONS HOLDINGS INC 10/12/20 B	319.0000	65.0500	3	-20,754	20,754	
7980524	ISSUE: 192422103 - COGNEX CORP 10/12/20 B	1,949.0000	69.9450	19	-136,342	136,342	
7980524	ISSUE: 192446102 - COGNIZANT TECHNOLOGY SOLUTIONS CORP 10/12/20 S	14,634.0000	74.6300	170	1,091,965	1,057,160	34,805
7980524	ISSUE: 19247A100 - COHEN & STEERS 10/12/20 B	112.0000	59.7700	1	-6,695	6,695	
7980524	ISSUE: 192479103 - COHERENT INC 10/12/20 B	486.0000	116.7400	5	-56,741	56,741	
7980524	ISSUE: 19249H103 - COHERUS BIOSCIENCES INC 10/12/20 B	62.0000	18.4800	1	-1,146	1,146	
7980524	ISSUE: 192576106 - COHU INC 10/12/20 B	866.0000	19.9700	9	-17,303	17,303	
7980524	ISSUE: 194014106 - COLFAX CORP 10/12/20 B	4,566.0000	32.0700	46	-146,477	146,477	
7980524	ISSUE: 194162103 - COLGATE PALMOLIVE CO 10/12/20 S	22,772.0000	80.6300	268	1,835,838	1,779,176	56,662
7980524	ISSUE: 19421R200 - COLLECTORS UNIVERSE INC 10/12/20 B	260.0000	62.0500	3	-16,136	16,136	
7980524	ISSUE: 19459J104 - COLLEGIUM PHARMACEUTICAL INC 10/12/20 B	311.0000	21.7100	3	-6,755	6,755	
7980524	ISSUE: 19623P101 - COLONY BANKCORP INC 10/12/20 S	89.0000	12.2400	1	1,088	961	127
7980524	ISSUE: 19625T101 - COLONY CREDIT REAL ESTATE CL A REIT 10/12/20 B	1,577.0000	5.6000	16	-8,847	8,847	
7980524	ISSUE: 19626G108 - COLONY CAPITAL INC CL A REIT 10/12/20 B	11,507.0000	3.1700	115	-36,592	36,592	
7980524	ISSUE: 197236102 - COLUMBIA BKG SYS INC 10/12/20 B	20,457.0000	26.6040	205	-544,443	544,443	
7980524	ISSUE: 197641103 - COLUMBIA FINANCIAL INC 10/12/20 S	51.0000	12.4500	1	634	615	19
7980524	ISSUE: 198287203 - COLUMBIA PPTY TR INC REIT 10/12/20 B	2,595.0000	11.8900	26	-30,881	30,881	
7980524	ISSUE: 198516106 - COLUMBIA SPORTSWEAR CO 10/12/20 B	1,245.0000	93.5800	12	-116,520	116,520	
7980524	ISSUE: 199333105 - COLUMBUS MCKINNON CORP NY 10/12/20 B	246.0000	37.3400	2	-9,188	9,188	
7980524	ISSUE: 199908104 - COMFORT SYSTEMS USA INC 10/12/20 B	713.0000	57.9800	7	-41,347	41,347	
7980524	ISSUE: 20030N101 - COMCAST CORP-CL A 10/12/20 S	123,193.0000	45.9900	1,357	5,664,289	5,538,757	125,532



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 200340107 - COMERICA INC 10/12/20 B	6,226.0000	42.8000	62	-266,535	266,535	
7980524	ISSUE: 200525103 - COMMERCE BANCSHARES INC 10/12/20 B	4,602.0000	60.7400	46	-279,572	279,572	
7980524	ISSUE: 201723103 - COMMERCIAL METALS CO 10/12/20 B	2,912.0000	23.2200	29	-67,646	67,646	
7980524	ISSUE: 20337X109 - COMMSCOPE HOLDING CO INC 10/12/20 B	8,535.0000	9.2300	85	-78,863	78,863	
7980524	ISSUE: 203607106 - COMMUNITY BANK SYSTEM INC 10/12/20 B	1,212.0000	59.0300	12	-71,556	71,556	
7980524	ISSUE: 203612106 - COMMUNITY BANKERS 10/12/20 S	1,052.0000	5.2200	11	5,481	5,523	-42
7980524	ISSUE: 203668108 - COMMUNITY HEALTH SYS INC 10/12/20 B	1,529.0000	4.5800	15	-7,018	7,018	
7980524	ISSUE: 20368X101 - COMMUNITY FINANCIAL CORP 10/12/20 B	435.0000	21.9448	4	-9,550	9,550	
7980524	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT 10/12/20 B	168.0000	50.7800	2	-8,533	8,533	
7980524	ISSUE: 204149108 - COMMUNITY TR BANCORP INC 10/12/20 B	7.0000	31.7900	0	-223	223	
7980524	ISSUE: 204166102 - COMMVAULT SYSTEM 10/12/20 B	607.0000	44.5600	6	-27,054	27,054	
7980524	ISSUE: 20451N101 - COMPASS MINERALS INTERNATIONAL INC 10/12/20 B	430.0000	63.6500	4	-27,374	27,374	
7980524	ISSUE: 205306103 - COMPUTER PROGRAMS & SYSTEMS 10/12/20 B	307.0000	28.5700	3	-8,774	8,774	
7980524	ISSUE: 20563P101 - COMPX INTERNATIONAL INC CL A 10/12/20 B	138.0000	14.2538	1	-1,968	1,968	
7980524	ISSUE: 20564W105 - COMSCORE INC 10/12/20 B	2,605.0000	2.2600	26	-5,913	5,913	
7980524	ISSUE: 205768302 - COMSTOCK RESOURCES INC 10/12/20 B	210.0000	5.7000	2	-1,199	1,199	
7980524	ISSUE: 205826209 - COMTECH TELECOMMUNICATIONS CORP 10/12/20 B	569.0000	16.4500	6	-9,366	9,366	
7980524	ISSUE: 205887102 - CONAGRA BRANDS INC 10/12/20 B	21,993.0000	38.0100	220	-836,174	836,174	
7980524	ISSUE: 206022105 - CONCERT PHARMACEUTICALS INC 10/12/20 B	84.0000	11.2900	1	-949	949	
7980524	ISSUE: 20605P101 - CONCHO RESOURCES 10/12/20 B	8,891.0000	44.7200	89	-397,694	397,694	
7980524	ISSUE: 206704108 - CONCRETE PUMPING HOLDINGS INC 10/12/20 B	2,246.0000	4.0064	22	-9,021	9,021	
7980524	ISSUE: 206787103 - CONDUEENT INC 10/12/20 B	2,179.0000	3.6300	22	-7,932	7,932	
7980524	ISSUE: 207410101 - CONMED CORP 10/12/20 B	191.0000	86.9000	2	-16,600	16,600	



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7980524	ISSUE: 20786W107 - CONNECTONE BANCORP INC 10/12/20 B	966.0000	16.1100	10	-15,572	15,572	
7980524	ISSUE: 208242107 - CONNS INC 10/12/20 B	236.0000	12.8600	2	-3,037	3,037	
7980524	ISSUE: 20825C104 - CONOCOPHILLIPS 10/12/20 S	29,341.0000	35.5900	316	1,043,930	1,007,277	36,653
7980524	ISSUE: 20854L108 - CONSOL ENERGY INC 10/12/20 B	903.0000	4.3600	9	-3,946	3,946	
7980524	ISSUE: 209034107 - CONSOLIDATED COMMUNICATIONS 10/12/20 B	1,615.0000	6.0100	16	-9,722	9,722	
7980524	ISSUE: 209115104 - CONSOLIDATED EDISON INC 10/12/20 B	15,210.0000	82.8900	152	-1,260,909	1,260,909	
7980524	ISSUE: 21036P108 - CONSTELLATION BRANDS INC 10/12/20 S	4,342.0000	187.0100	61	811,936	787,986	23,950
7980524	ISSUE: 210373106 - CONSTELLATION PHARMACEUTICALS 10/12/20 B	528.0000	24.0900	5	-12,725	12,725	
7980524	ISSUE: 21044C107 - CONSTRUCTION PARTNERS INC CL A 10/12/20 B	625.0000	20.2100	6	-12,638	12,638	
7980524	ISSUE: 21075N204 - CONTANGO OIL & GAS 10/12/20 B	325.0000	1.4400	3	-471	471	
7980524	ISSUE: 210751103 - CONTAINER STORE GROUP INC/THE 10/12/20 B	1,640.0000	8.4900	16	-13,940	13,940	
7980524	ISSUE: 212015101 - CONTINENTAL RESOURCES INC 10/12/20 B	2,854.0000	13.3900	29	-38,244	38,244	
7980524	ISSUE: 212326300 - CONTRAFECT CORP 10/12/20 B	1,771.0000	5.6000	18	-9,935	9,935	
7980524	ISSUE: 216648402 - COOPER COS INC 10/12/20 B	1,990.0000	360.6300	20	-717,674	717,674	
7980524	ISSUE: 21676P103 - COOPER-STANDARD HOLDING INC 10/12/20 B	577.0000	16.3500	6	-9,440	9,440	
7980524	ISSUE: 216831107 - COOPER TIRE & RUBBER CO 10/12/20 B	1,214.0000	36.2100	12	-43,971	43,971	
7980524	ISSUE: 217204106 - COPART INC 10/12/20 B	2,472.0000	117.0900	25	-289,471	289,471	
7980524	ISSUE: 21833P103 - CORBUS PHARMACEUTICALS HOLDINGS 10/12/20 B	1,638.0000	1.1400	16	-1,884	1,884	
7980524	ISSUE: 218352102 - CORCEPT THERAPEUTICS INC 10/12/20 B	748.0000	18.2600	7	-13,666	13,666	
7980524	ISSUE: 218681104 - CORE-MARK HOLDINGS 10/12/20 B	286.0000	29.5600	3	-8,457	8,457	
7980524	ISSUE: 21870Q105 - CORESITE REALTY CORP REIT 10/12/20 B	892.0000	129.1600	9	-115,220	115,220	
7980524	ISSUE: 21870U502 - COREENERGY INFRASTRUCTURE TRUST REIT 10/12/20 B	191.0000	6.0200	2	-1,152	1,152	
7980524	ISSUE: 21871D103 - CORELOGIC INC 10/12/20 B	3,574.0000	68.8700	36	-246,177	246,177	



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7980524	ISSUE: 21871N101 - CORECIVIC INC REIT 10/12/20 B	2,894.0000	7.8900	29	-22,863	22,863	
7980524	ISSUE: 21872L104 - COREPOINT LODGING INC REIT 10/12/20 B	1,459.0000	5.5900	15	-8,170	8,170	
7980524	ISSUE: 21900C308 - CORMEDIX INC 10/12/20 B	1,631.0000	5.9200	16	-9,672	9,672	
7980524	ISSUE: 21925D109 - CORNERSTONE BUILDING BRANDS INC 10/12/20 B	1,277.0000	9.6900	13	-12,387	12,387	
7980524	ISSUE: 21925Y103 - CORNERSTONE ONDEMAND INC 10/12/20 B	335.0000	37.6000	3	-12,599	12,599	
7980524	ISSUE: 219350105 - CORNING INC 10/12/20 B	34,002.0000	34.6300	340	-1,177,829	1,177,829	
7980524	ISSUE: 22002T108 - CORPORATE OFFICE PROPERTIES TR REIT 10/12/20 B	5,396.0000	25.7100	54	-138,785	138,785	
7980524	ISSUE: 22052L104 - CORTEVA INC 10/12/20 B	33,732.0000	33.5900	337	-1,133,395	1,133,395	
7980524	ISSUE: 22053A107 - CORTEXIME INC 10/12/20 B	37.0000	50.9700	0	-1,886	1,886	
7980524	ISSUE: 221006109 - CORVEL CORP 10/12/20 B	55.0000	89.8700	1	-4,943	4,943	
7980524	ISSUE: 22160K105 - COSTCO WHOLESALE CORP 10/12/20 S	10,996.0000	376.4800	201	4,139,573	3,991,768	147,805
7980524	ISSUE: 22160N109 - COSTAR GROUP INC 10/12/20 B	453.0000	882.3000	5	-399,686	399,686	
7980524	ISSUE: 221907108 - COUNTY BANCORP INC 10/12/20 B	411.0000	19.9976	4	-8,223	8,223	
7980524	ISSUE: 222070203 - COTY INC 10/12/20 B	13,779.0000	3.3900	138	-46,849	46,849	
7980524	ISSUE: 22266L106 - COUPA SOFTWARE INC 10/12/20 B	790.0000	306.9500	8	-242,498	242,498	
7980524	ISSUE: 222795502 - COUSINS PROPERTIES INC REIT 10/12/20 B	6,722.0000	29.4600	67	-198,097	198,097	
7980524	ISSUE: 22282E102 - COVANTA HOLDING CORP 10/12/20 B	2,340.0000	8.1900	23	-19,188	19,188	
7980524	ISSUE: 22284P105 - COVENANT LOGISTICS GROUP INC CL A 10/12/20 B	681.0000	18.3400	7	-12,496	12,496	
7980524	ISSUE: 22304C100 - COVETRUS INC 10/12/20 B	2,061.0000	25.5000	21	-52,576	52,576	
7980524	ISSUE: 223622606 - COWEN INC CL A 10/12/20 B	890.0000	18.6200	9	-16,581	16,581	
7980524	ISSUE: 22410J106 - CRACKER BARREL 10/12/20 B	461.0000	117.7700	5	-54,297	54,297	
7980524	ISSUE: 224399105 - CRANE CO 10/12/20 B	2,325.0000	53.3500	23	-124,062	124,062	
7980524	ISSUE: 224633206 - CRAWFORD & CO CL A 10/12/20 B	1,098.0000	6.8325	11	-7,513	7,513	



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7980524	ISSUE: 225310101 - CREDIT ACCEP CORP MICH 10/12/20 B	411.0000	345.5900	4	-142,042	142,042	
7980524	ISSUE: 225447101 - CREE INC 10/12/20 B	4,903.0000	69.0500	49	-338,601	338,601	
7980524	ISSUE: 22663K107 - CRINETICS PHARMACEUTICALS INC 10/12/20 B	782.0000	16.1700	8	-12,653	12,653	
7980524	ISSUE: 227046109 - CROCS INC 10/12/20 B	12,995.0000	48.5300	130	-630,777	630,777	
7980524	ISSUE: 227483104 - CROSS COUNTRY HEALTHCARE INC 10/12/20 B	900.0000	7.4100	9	-6,678	6,678	
7980524	ISSUE: 22766M109 - CROSSFIRST BANKSHARES INC 10/12/20 B	1,042.0000	9.9400	10	-10,368	10,368	
7980524	ISSUE: 22788C105 - CROWDSTRIKE HOLDINGS INC 10/12/20 B	3,165.0000	145.9600	32	-461,995	461,995	
7980524	ISSUE: 22822V101 - CROWN CASTLE INTL CORP REIT 10/12/20 S	10,286.0000	168.2300	141	1,730,273	1,696,367	33,906
7980524	ISSUE: 228368106 - CROWN HOLDINGS INC 10/12/20 B	5,354.0000	81.7000	54	-437,475	437,475	
7980524	ISSUE: 228903100 - CRYOLIFE INC 10/12/20 B	98.0000	19.8900	1	-1,950	1,950	
7980524	ISSUE: 229050307 - CRYOPORT INC 10/12/20 B	177.0000	48.9400	2	-8,664	8,664	
7980524	ISSUE: 22948P103 - CTO REALTY GROWTH INC 10/12/20 B	113.0000	48.6300	1	-5,496	5,496	
7980524	ISSUE: 229663109 - CUBESMART REIT 10/12/20 B	8,720.0000	34.5900	87	-301,712	301,712	
7980524	ISSUE: 229669106 - CUBIC CORP 10/12/20 B	719.0000	59.0500	7	-42,464	42,464	
7980524	ISSUE: 22978P106 - CUE BIOPHARMA INC 10/12/20 B	374.0000	16.0600	4	-6,010	6,010	
7980524	ISSUE: 229899109 - CULLEN FROST BANKERS INC 10/12/20 B	2,419.0000	70.0400	24	-169,451	169,451	
7980524	ISSUE: 231021106 - CUMMINS INC 10/12/20 B	6,638.0000	221.7500	66	-1,472,043	1,472,043	
7980524	ISSUE: 23131L107 - CURO GROUP HOLDINGS CORP 10/12/20 S	508.0000	8.4200	5	4,272	3,932	340
7980524	ISSUE: 231561101 - CURTISS WRIGHT CORP 10/12/20 B	1,772.0000	98.5400	18	-174,631	174,631	
7980524	ISSUE: 23204G100 - CUSTOMERS BANCORP INC 10/12/20 B	1,309.0000	12.8800	13	-16,873	16,873	
7980524	ISSUE: 232109108 - CUTERA INC 10/12/20 B	516.0000	19.9400	5	-10,294	10,294	
7980524	ISSUE: 232517102 - CYBEROPTICS CORP 10/12/20 S	114.0000	38.4100	1	4,378	4,122	255
7980524	ISSUE: 23255M105 - CYCLERION THERAPEUTICS INC 10/12/20 B	1,194.0000	6.8400	12	-8,179	8,179	



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	ISSUE: 23257D103 - CYMABAY THERAPEUTICS INC						
7980524	10/12/20 S	536.0000	7.8900	5	4,224	4,084	139
	ISSUE: 23282W605 - CYTOKINETICS INC						
7980524	10/12/20 B	1,018.0000	15.6500	10	-15,942	15,942	
	ISSUE: 23283R100 - CYRUSONE INC REIT						
7980524	10/12/20 B	5,285.0000	80.0600	53	-423,170	423,170	
	ISSUE: 23283X206 - CYTOSORBENTS CORP						
7980524	10/12/20 B	118.0000	8.2900	1	-979	979	
	ISSUE: 23284F105 - CYTOMX THERAPEUTICS INC						
7980524	10/12/20 B	834.0000	6.8500	8	-5,721	5,721	
	ISSUE: 23291C103 - DMC GLOBAL INC						
7980524	10/12/20 B	169.0000	34.1900	2	-5,780	5,780	
	ISSUE: 23331A109 - D R HORTON INC						
7980524	10/12/20 B	15,009.0000	78.3500	150	-1,176,105	1,176,105	
	ISSUE: 23331S100 - DHI GROUP INC						
7980524	10/12/20 B	2,801.0000	2.3791	28	-6,692	6,692	
	ISSUE: 23332B106 - DSP GROUP INC						
7980524	10/12/20 B	481.0000	14.6100	5	-7,032	7,032	
	ISSUE: 233331107 - DTE ENERGY CO						
7980524	10/12/20 B	8,742.0000	120.7800	87	-1,055,946	1,055,946	
	ISSUE: 233377407 - DXP ENTERPRISES INC						
7980524	10/12/20 B	194.0000	18.2700	2	-3,546	3,546	
	ISSUE: 23355L106 - DXC TECHNOLOGY CO						
7980524	10/12/20 B	11,255.0000	20.1800	113	-227,238	227,238	
	ISSUE: 233912104 - DAILY JOURNAL CORP						
7980524	10/12/20 B	17.0000	256.5000	0	-4,361	4,361	
	ISSUE: 234264109 - DAKTRONICS INC						
7980524	10/12/20 S	881.0000	4.1900	9	3,682	3,594	88
	ISSUE: 235825205 - DANA INC						
7980524	10/12/20 B	3,482.0000	14.9500	35	-52,091	52,091	
	ISSUE: 235851102 - DANAHER CORP						
7980524	10/12/20 S	17,025.0000	225.7500	255	3,843,139	3,780,061	63,078
	ISSUE: 237194105 - DARDEN RESTAURANTS INC						
7980524	10/12/20 B	5,893.0000	100.1700	59	-590,361	590,361	
	ISSUE: 237266101 - DARLING INGREDIENTS INC						
7980524	10/12/20 B	3,740.0000	43.3800	37	-162,279	162,279	
	ISSUE: 23753F107 - DASEKE INC						
7980524	10/12/20 S	143.0000	6.8400	1	977	887	90
	ISSUE: 23804L103 - DATADOG INC CL A						
7980524	10/12/20 B	1,774.0000	112.2000	18	-199,061	199,061	
	ISSUE: 238337109 - DAVE & BUSTER'S ENTERTAINMENT						
7980524	10/12/20 B	505.0000	15.5800	5	-7,873	7,873	
	ISSUE: 23918K108 - DAVITA INC						
7980524	10/12/20 B	3,271.0000	88.9100	33	-290,857	290,857	
	ISSUE: 24344T101 - DECIPHERA PHARMACEUTICALS INC						
7980524	10/12/20 B	308.0000	55.8900	3	-17,217	17,217	



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7980524	ISSUE: 243537107 - DECKERS OUTDOOR CORP 10/12/20 B	274.0000	253.3400	3	-69,418	69,418	
7980524	ISSUE: 244199105 - DEERE & CO 10/12/20 S	7,692.0000	236.5200	117	1,819,195	1,773,544	45,650
7980524	ISSUE: 245496104 - DEL TACO RESTAURANTS INC 10/12/20 S	770.0000	9.6800	8	7,446	7,161	285
7980524	ISSUE: 24665A103 - DELEK US HOLDINGS INC 10/12/20 B	1,783.0000	11.8100	18	-21,075	21,075	
7980524	ISSUE: 24703L202 - DELL TECHNOLOGIES INC-C 10/12/20 S	6,689.0000	69.2500	77	463,136	450,905	12,231
7980524	ISSUE: 247361702 - DELTA AIR LINES INC 10/12/20 B	28,791.0000	32.6400	288	-940,026	940,026	
7980524	ISSUE: 248019101 - DELUXE CORP 10/12/20 B	923.0000	25.1400	9	-23,213	23,213	
7980524	ISSUE: 24823R105 - DENALI THERAPEUTICS INC 10/12/20 B	277.0000	43.6500	3	-12,094	12,094	
7980524	ISSUE: 24869P104 - DENNY'S CORPORATION 10/12/20 B	900.0000	10.7900	9	-9,720	9,720	
7980524	ISSUE: 24906P109 - DENTSPLY SIRONA INC 10/12/20 B	9,989.0000	46.0000	100	-459,594	459,594	
7980524	ISSUE: 24984K105 - DERMTECH INC 10/12/20 B	586.0000	11.8800	6	-6,968	6,968	
7980524	ISSUE: 250565108 - DESIGNER BRANDS INC CL A 10/12/20 B	484.0000	5.7100	5	-2,768	2,768	
7980524	ISSUE: 25179M103 - DEVON ENERGY CORPORATION 10/12/20 B	17,087.0000	9.8600	171	-168,649	168,649	
7980524	ISSUE: 252131107 - DEXCOM 10/12/20 S	2,255.0000	394.1800	42	888,834	888,064	770
7980524	ISSUE: 25264R207 - DIAMOND HILL INVESTMENT GRP 10/12/20 S	9.0000	145.2400	0	1,307	1,226	81
7980524	ISSUE: 25278X109 - DIAMONDBACK ENERGY INC 10/12/20 B	6,917.0000	31.2000	69	-215,880	215,880	
7980524	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY CO 10/12/20 B	4,688.0000	5.3300	47	-25,034	25,034	
7980524	ISSUE: 253031108 - DICERNA PHARMACEUTICALS INC 10/12/20 B	163.0000	19.6200	2	-3,200	3,200	
7980524	ISSUE: 253393102 - DICKS SPORTING GOODS INC 10/12/20 B	2,736.0000	60.7300	27	-166,185	166,185	
7980524	ISSUE: 253651103 - DIEBOLD NIXDORF INC 10/12/20 B	747.0000	8.8300	7	-6,603	6,603	
7980524	ISSUE: 253798102 - DIGI INTL INC 10/12/20 B	1,053.0000	16.9100	11	-17,817	17,817	
7980524	ISSUE: 25381B101 - DIGIMARC CORP 10/12/20 B	236.0000	28.8700	2	-6,816	6,816	
7980524	ISSUE: 253868103 - DIGITAL REALTY TRUST INC REIT 10/12/20 S	7,276.0000	159.0600	98	1,157,222	1,110,172	47,050



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7980524	ISSUE: 253922108 - DIME CMNTY BANCORP INC 10/12/20 B	505.0000	12.6400	5	-6,388	6,388	
7980524	ISSUE: 25400W102 - DIGITAL TURBINE INC 10/12/20 B	576.0000	38.3000	6	-22,067	22,067	
7980524	ISSUE: 254067101 - DILLARDS INC 10/12/20 S	36.0000	53.4500	0	1,924	1,480	443
7980524	ISSUE: 254423106 - DINE BRANDS GLOBAL INC 10/12/20 B	266.0000	59.1400	3	-15,734	15,734	
7980524	ISSUE: 254543101 - DIODES INC 10/12/20 B	622.0000	63.4600	6	-39,478	39,478	
7980524	ISSUE: 254687106 - DISNEY WALT CO NEW 10/12/20 S	49,160.0000	124.9700	627	6,142,898	6,042,256	100,642
7980524	ISSUE: 25470F104 - DISCOVERY INC SER A 10/12/20 B	7,021.0000	22.3400	70	-156,919	156,919	
7980524	ISSUE: 25470F302 - DISCOVERY INC SER C 10/12/20 B	14,184.0000	20.0500	142	-284,531	284,531	
7980524	ISSUE: 25470M109 - DISH NETWORK CORP CL A 10/12/20 B	11,045.0000	28.3900	110	-313,678	313,678	
7980524	ISSUE: 254709108 - DISCOVER FINL SVCS 10/12/20 B	13,798.0000	64.6300	138	-891,903	891,903	
7980524	ISSUE: 25525P107 - DIVERSIFIED HEALTHCARE TRUST REIT 10/12/20 B	5,710.0000	3.6900	57	-21,127	21,127	
7980524	ISSUE: 256163106 - DOCUSIGN INC 10/12/20 B	2,067.0000	231.8600	21	-479,275	479,275	
7980524	ISSUE: 25659T107 - DOLBY LABORATORIES INC 10/12/20 B	2,482.0000	70.4800	25	-174,956	174,956	
7980524	ISSUE: 256677105 - DOLLAR GENERAL CORP 10/12/20 S	6,184.0000	220.5600	92	1,363,851	1,326,654	37,198
7980524	ISSUE: 256746108 - DOLLAR TREE INC 10/12/20 B	6,798.0000	95.5600	68	-649,685	649,685	
7980524	ISSUE: 25746U109 - DOMINION ENERGY INC 10/12/20 S	22,780.0000	82.4200	269	1,877,258	1,845,636	31,623
7980524	ISSUE: 25754A201 - DOMINOS PIZZA INC 10/12/20 B	460.0000	392.5800	5	-180,591	180,591	
7980524	ISSUE: 257554105 - DOMO INC CL B 10/12/20 B	107.0000	41.2400	1	-4,414	4,414	
7980524	ISSUE: 257559203 - DOMTAR CORPORATION 10/12/20 B	832.0000	27.6800	8	-23,038	23,038	
7980524	ISSUE: 257651109 - DONALDSON INC 10/12/20 B	5,187.0000	51.4200	52	-266,767	266,767	
7980524	ISSUE: 257701201 - DONEGAL GROUP INC 10/12/20 B	52.0000	14.7400	1	-767	767	
7980524	ISSUE: 25787G100 - DONNELLEY FINANCIAL SOLUTIONS INC 10/12/20 B	878.0000	14.0500	9	-12,345	12,345	
7980524	ISSUE: 258278100 - DORMAN PRODUCTS 10/12/20 B	358.0000	93.5000	4	-33,477	33,477	



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7980524	ISSUE: 25960P109 - DOUGLAS EMMETT INC REIT 10/12/20 B	7,515.0000	25.8000	75	-193,962	193,962	
7980524	ISSUE: 25960R105 - DOUGLAS DYNAMICS 10/12/20 B	195.0000	36.8600	2	-7,190	7,190	
7980524	ISSUE: 260003108 - DOVER CORP 10/12/20 B	6,385.0000	113.9700	64	-727,762	727,762	
7980524	ISSUE: 260557103 - DOW INC 10/12/20 S	20,267.0000	48.5800	224	984,346	978,896	5,450
7980524	ISSUE: 262037104 - DRIL-QUIP INC 10/12/20 B	762.0000	24.5600	8	-18,722	18,722	
7980524	ISSUE: 26210C104 - DROPBOX INC CL A 10/12/20 B	2,800.0000	20.0300	28	-56,112	56,112	
7980524	ISSUE: 264120106 - DUCK CREEK TECHNOLOGIES INC 10/12/20 B	146.0000	42.2100	1	-6,164	6,164	
7980524	ISSUE: 264147109 - DUCOMMUN INC 10/12/20 B	74.0000	36.1000	1	-2,672	2,672	
7980524	ISSUE: 26441C204 - DUKE ENERGY CORP 10/12/20 S	19,974.0000	93.1100	241	1,859,538	1,823,626	35,912
7980524	ISSUE: 264411505 - DUKE REALTY CORP REIT 10/12/20 B	16,626.0000	40.5000	166	-673,519	673,519	
7980524	ISSUE: 26443V101 - DULUTH HOLDINGS INC 10/12/20 S	225.0000	14.0800	2	3,166	2,999	166
7980524	ISSUE: 26484T106 - DUN & BRADSTREET HLDGS INC 10/12/20 B	7,842.0000	27.6000	78	-216,518	216,518	
7980524	ISSUE: 265504100 - DUNKIN BRANDS GROUP INC 10/12/20 B	1,282.0000	84.4700	13	-108,303	108,303	
7980524	ISSUE: 26614N102 - DUPONT DE NEMOURS INC 10/12/20 S	20,229.0000	58.4300	228	1,181,752	1,166,404	15,348
7980524	ISSUE: 266605104 - DURECT CORP 10/12/20 B	2,265.0000	1.9600	23	-4,462	4,462	
7980524	ISSUE: 26745T101 - DYADIC INTERNATIONAL INC 10/12/20 S	567.0000	7.4000	6	4,190	4,003	187
7980524	ISSUE: 267475101 - DYCOM INDUSTRIES INC 10/12/20 B	466.0000	67.0700	5	-31,259	31,259	
7980524	ISSUE: 268150109 - DYNATRACE INC 10/12/20 B	2,051.0000	43.4700	21	-89,177	89,177	
7980524	ISSUE: 268158201 - DYNAVAX TECHNOLOGIES CORP 10/12/20 B	997.0000	4.6400	10	-4,636	4,636	
7980524	ISSUE: 26817Q886 - DYNEX CAPITAL INC REIT 10/12/20 B	511.0000	16.0700	5	-8,217	8,217	
7980524	ISSUE: 268211109 - DZS INC 10/12/20 B	1,009.0000	10.3874	10	-10,491	10,491	
7980524	ISSUE: 26856L103 - ELF BEAUTY INC 10/12/20 B	195.0000	21.7800	2	-4,249	4,249	
7980524	ISSUE: 268603107 - EL POLLO LOCO HOLDINGS INC 10/12/20 B	213.0000	17.8000	2	-3,794	3,794	



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7980524	ISSUE: 26875P101 - EOG RESOURCES INC 10/12/20 S	15,853.0000	38.2100	172	605,571	581,964	23,608
7980524	ISSUE: 26884L109 - EQT CORPORATION 10/12/20 B	11,320.0000	15.4000	113	-174,441	174,441	
7980524	ISSUE: 26884U109 - EPR PROPERTIES REIT 10/12/20 B	3,053.0000	24.7400	31	-75,562	75,562	
7980524	ISSUE: 268948106 - EAGLE BANCORP INC 10/12/20 B	678.0000	30.3500	7	-20,584	20,584	
7980524	ISSUE: 26927E104 - EVO PAYMENTS INC CL A 10/12/20 B	9,863.0000	25.3651	99	-250,275	250,275	
7980524	ISSUE: 26929N102 - EVI INDUSTRIES INC 10/12/20 S	115.0000	26.4600	1	3,042	3,235	-193
7980524	ISSUE: 26942G100 - EAGLE BANCORP MONTANA INC 10/12/20 B	527.0000	19.2297	5	-10,139	10,139	
7980524	ISSUE: 26969P108 - EAGLE MATERIALS INC 10/12/20 B	1,987.0000	93.4600	20	-185,725	185,725	
7980524	ISSUE: 269796108 - EAGLE PHARMACEUTICALS INC 10/12/20 B	98.0000	45.5100	1	-4,461	4,461	
7980524	ISSUE: 27032D304 - EARTHSTONE ENERGY INC CL A 10/12/20 S	137.0000	2.9100	1	397	395	3
7980524	ISSUE: 27579R104 - EAST WEST BANCORP INC 10/12/20 B	6,556.0000	37.4000	66	-245,260	245,260	
7980524	ISSUE: 27616P103 - EASTERLY GOVERNMENT PROPERTIES REIT 10/12/20 B	1,082.0000	22.9700	11	-24,864	24,864	
7980524	ISSUE: 276317104 - EASTERN CO 10/12/20 B	46.0000	21.6700	0	-997	997	
7980524	ISSUE: 277276101 - EASTGROUP PPTYS INC REIT 10/12/20 B	435.0000	147.6500	4	-64,232	64,232	
7980524	ISSUE: 277432100 - EASTMAN CHEMICAL CO 10/12/20 B	6,027.0000	85.8500	60	-517,478	517,478	
7980524	ISSUE: 277461406 - EASTMAN KODAK CO 10/12/20 B	1,292.0000	9.5800	13	-12,390	12,390	
7980524	ISSUE: 278265103 - EATON VANCE CORP 10/12/20 B	4,808.0000	61.4000	48	-295,259	295,259	
7980524	ISSUE: 278642103 - EBAY INC 10/12/20 S	16,574.0000	55.3800	186	917,682	844,280	73,403
7980524	ISSUE: 278715206 - EBIX INCORPORATED 10/12/20 B	570.0000	21.7200	6	-12,386	12,386	
7980524	ISSUE: 27875T101 - ECHO GLOBAL LOGISTICS INC 10/12/20 B	182.0000	27.6500	2	-5,034	5,034	
7980524	ISSUE: 278768106 - ECHOSTAR HOLDING CORP 10/12/20 B	1,800.0000	26.8100	18	-48,276	48,276	
7980524	ISSUE: 278865100 - ECOLAB INC 10/12/20 S	6,603.0000	202.7300	96	1,338,531	1,329,844	8,686
7980524	ISSUE: 28035Q102 - EDGEWELL PERSONAL CARE CO 10/12/20 B	1,333.0000	30.3800	13	-40,510	40,510	



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7980524	ISSUE: 281020107 - EDISON INTERNATIONAL 10/12/20 B	16,146.0000	56.2700	161	-908,697	908,697	
7980524	ISSUE: 28106W103 - EDITAS MEDICINE INC 10/12/20 B	627.0000	32.2200	6	-20,208	20,208	
7980524	ISSUE: 28176E108 - EDWARDS LIFESCIENCES CORP 10/12/20 S	15,145.0000	85.0200	180	1,287,448	1,234,318	53,130
7980524	ISSUE: 28225C806 - EGAIN CORP 10/12/20 B	861.0000	18.1700	9	-15,653	15,653	
7980524	ISSUE: 28238P109 - EHEALTH INC 10/12/20 B	177.0000	83.4800	2	-14,778	14,778	
7980524	ISSUE: 28249H104 - EIDOS THERAPEUTICS INC 10/12/20 B	47.0000	74.7500	0	-3,514	3,514	
7980524	ISSUE: 28249U105 - EIGER BIOPHARMACEUTICALS INC 10/12/20 B	610.0000	8.3400	6	-5,094	5,094	
7980524	ISSUE: 282559103 - 89BIO INC 10/12/20 S	226.0000	23.8300	2	5,383	5,587	-204
7980524	ISSUE: 282914100 - 8X8 INC 10/12/20 B	1,118.0000	16.8100	11	-18,805	18,805	
7980524	ISSUE: 28414H103 - ELANCO ANIMAL HEALTH INC 10/12/20 B	18,188.0000	33.7900	182	-614,754	614,754	
7980524	ISSUE: 285409108 - ELECTROMED INC 10/12/20 B	503.0000	8.8800	5	-4,472	4,472	
7980524	ISSUE: 285512109 - ELECTRONIC ARTS INC 10/12/20 S	7,654.0000	130.8800	99	1,001,657	956,827	44,830
7980524	ISSUE: 28618M106 - ELEMENT SOLUTIONS INC 10/12/20 B	9,862.0000	12.2600	99	-121,007	121,007	
7980524	ISSUE: 28852N109 - ELLINGTON FINANCIAL INC REIT 10/12/20 B	1,138.0000	13.0500	11	-14,862	14,862	
7980524	ISSUE: 288578107 - ELLINGTON RESIDENTIAL MORTGAGE REIT 10/12/20 B	756.0000	11.2987	8	-8,549	8,549	
7980524	ISSUE: 29014R103 - ELOXX PHARMACEUTICALS INC 10/12/20 S	1,455.0000	2.9400	15	4,263	4,234	29
7980524	ISSUE: 29084Q100 - EMCOR GROUP INC 10/12/20 B	997.0000	73.6100	10	-73,399	73,399	
7980524	ISSUE: 29089Q105 - EMERGENT BIOSOLUTIONS INC 10/12/20 B	8,133.0000	111.4700	81	-906,667	906,667	
7980524	ISSUE: 291011104 - EMERSON ELEC CO 10/12/20 S	16,373.0000	69.5800	189	1,139,044	1,127,772	11,272
7980524	ISSUE: 29103W104 - EMERALD HOLDING INC 10/12/20 S	491.0000	2.8700	5	1,404	1,399	5
7980524	ISSUE: 292104106 - EMPIRE STATE REALTY TRUST INC REIT 10/12/20 B	6,674.0000	6.7700	67	-45,250	45,250	
7980524	ISSUE: 292218104 - EMPLOYERS HOLDINGS INC 10/12/20 B	2,414.0000	32.0700	24	-77,441	77,441	
7980524	ISSUE: 29251M106 - ENANTA PHARMACEUTICALS INC 10/12/20 B	408.0000	45.7900	4	-18,686	18,686	



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7980524	ISSUE: 292554102 - ENCORE CAPITAL GROUP INC 10/12/20 B	16,111.0000	37.9164	161	-611,032	611,032	
7980524	ISSUE: 292562105 - ENCORE WIRE CORP 10/12/20 B	369.0000	49.7000	4	-18,343	18,343	
7980524	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP 10/12/20 B	2,977.0000	67.2800	30	-200,322	200,322	
7980524	ISSUE: 292671708 - ENERGY FUELS INC 10/12/20 B	7,890.0000	1.6785	79	-13,322	13,322	
7980524	ISSUE: 29270J100 - ENERGY RECOVERY INC 10/12/20 B	360.0000	9.2500	4	-3,334	3,334	
7980524	ISSUE: 29272B105 - ENDURANCE INTERNATIONAL GROUP 10/12/20 B	859.0000	6.1500	9	-5,291	5,291	
7980524	ISSUE: 29272W109 - ENERGIZER HOLDINGS INC 10/12/20 B	1,282.0000	41.3700	13	-53,049	53,049	
7980524	ISSUE: 29275Y102 - ENERSYS COM 10/12/20 B	963.0000	73.5400	10	-70,829	70,829	
7980524	ISSUE: 292765104 - ENERPAC TOOL GROUP CORP 10/12/20 B	957.0000	19.8500	10	-19,006	19,006	
7980524	ISSUE: 293389102 - ENNIS INC 10/12/20 B	223.0000	17.4200	2	-3,887	3,887	
7980524	ISSUE: 29350E104 - ENOCHIAN BIOSCIENCES INC 10/12/20 B	1,157.0000	3.5072	12	-4,069	4,069	
7980524	ISSUE: 29355A107 - ENPHASE ENERGY INC 10/12/20 B	1,249.0000	104.4300	12	-130,446	130,446	
7980524	ISSUE: 29355X107 - ENPRO INDUSTRIES INC 10/12/20 B	464.0000	60.1700	5	-27,924	27,924	
7980524	ISSUE: 29357K103 - ENOVA INTERNATIONAL INC 10/12/20 B	324.0000	18.7400	3	-6,075	6,075	
7980524	ISSUE: 29358P101 - ENSIGN GROUP INC 10/12/20 B	674.0000	58.8000	7	-39,638	39,638	
7980524	ISSUE: 29362U104 - ENTEGRIS INC 10/12/20 B	1,791.0000	83.6100	18	-149,763	149,763	
7980524	ISSUE: 293639100 - ENTERCOM COMMUNICATIONS CORP 10/12/20 B	1,418.0000	1.5200	14	-2,170	2,170	
7980524	ISSUE: 29364G103 - ENTERGY CORP 10/12/20 B	9,007.0000	106.2000	90	-956,633	956,633	
7980524	ISSUE: 293668109 - ENTERPRISE BANCORP INC 10/12/20 S	74.0000	23.0700	1	1,706	1,754	-47
7980524	ISSUE: 293712105 - ENTERPRISE FINANCIAL SERVICE 10/12/20 B	368.0000	30.8000	4	-11,338	11,338	
7980524	ISSUE: 29382R107 - ENTRAVISION COMMUNICATIONS CORP 10/12/20 S	2,847.0000	1.8000	29	5,096	4,840	256
7980524	ISSUE: 29402E102 - ENVELA CORP 10/12/20 B	572.0000	4.6134	6	-2,645	2,645	
7980524	ISSUE: 29404K106 - ENVESTNET INC 10/12/20 B	467.0000	84.1100	5	-39,284	39,284	



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7980524	ISSUE: 294100102 - ENZO BIOCHEM INC 10/12/20 S	925.0000	2.4700	9	2,275	2,072	203
7980524	ISSUE: 29414B104 - EPAM SYSTEMS INC 10/12/20 B	605.0000	345.0800	6	-208,779	208,779	
7980524	ISSUE: 29415F104 - ENVISTA HOLDINGS CORP 10/12/20 B	6,896.0000	26.8200	69	-185,020	185,020	
7980524	ISSUE: 294268107 - EPLUS INC 10/12/20 B	3,864.0000	77.9585	39	-301,270	301,270	
7980524	ISSUE: 29428V104 - EPIZYME INC 10/12/20 B	851.0000	12.4600	9	-10,612	10,612	
7980524	ISSUE: 294429105 - EQUIFAX INC 10/12/20 B	2,479.0000	164.5600	25	-407,969	407,969	
7980524	ISSUE: 29444U700 - EQUINIX INC REIT 10/12/20 S	2,159.0000	835.0000	61	1,802,704	1,734,238	68,465
7980524	ISSUE: 29452E101 - EQUITABLE HOLDINGS INC 10/12/20 B	17,785.0000	21.3000	178	-378,998	378,998	
7980524	ISSUE: 29460X109 - EQUITY BANCSHARES INC CL A 10/12/20 S	43.0000	16.6500	0	716	718	-3
7980524	ISSUE: 294600101 - EQUITRANS MIDSTREAM CORP 10/12/20 B	16,800.0000	8.5500	168	-143,808	143,808	
7980524	ISSUE: 294628102 - EQUITY COMMONWEALTH REIT 10/12/20 B	5,396.0000	27.5400	54	-148,660	148,660	
7980524	ISSUE: 29472R108 - EQUITY LIFESTYLE PROPERTIES REIT 10/12/20 B	5,474.0000	65.6900	55	-359,642	359,642	
7980524	ISSUE: 29476L107 - EQUITY RESIDENTIAL PPTYS TR REIT 10/12/20 B	16,646.0000	55.3500	166	-921,523	921,523	
7980524	ISSUE: 29530P102 - ERIE INDEMNITY CO 10/12/20 B	623.0000	227.9500	6	-142,019	142,019	
7980524	ISSUE: 296056104 - ESCALADE INC 10/12/20 S	272.0000	19.6900	3	5,353	5,456	-103
7980524	ISSUE: 296315104 - ESCO TECHNOLOGIES INC 10/12/20 B	345.0000	86.7300	3	-29,925	29,925	
7980524	ISSUE: 29664W105 - ESPERION THERAPEUTICS INC 10/12/20 B	293.0000	32.6100	3	-9,558	9,558	
7980524	ISSUE: 29667D104 - ESSA BANCORP INC 10/12/20 B	603.0000	13.4366	6	-8,108	8,108	
7980524	ISSUE: 29667J101 - ESQUIRE FINANCIAL HOLDINGS INC 10/12/20 B	62.0000	17.3200	1	-1,074	1,074	
7980524	ISSUE: 29670E107 - ESSENTIAL PROPERTIES REALTY REIT 10/12/20 B	2,418.0000	19.3900	24	-46,909	46,909	
7980524	ISSUE: 29670G102 - ESSENTIAL UTILITIES INC 10/12/20 B	10,048.0000	42.2500	100	-424,628	424,628	
7980524	ISSUE: 297178105 - ESSEX PROPERTY TRUST INC REIT 10/12/20 B	2,917.0000	216.9500	29	-632,872	632,872	
7980524	ISSUE: 297602104 - ETHAN ALLEN INTERIORS INC 10/12/20 S	229.0000	15.6300	2	3,577	3,465	112



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7980524	ISSUE: 29772L108 - ETON PHARMACEUTICALS INC 10/12/20 B	1,067.0000	6.9300	11	-7,405	7,405	
7980524	ISSUE: 29786A106 - ETSY INC 10/12/20 B	1,302.0000	147.3800	13	-191,902	191,902	
7980524	ISSUE: 298736109 - EURONET WORLDWIDE INC 10/12/20 B	2,273.0000	93.2600	23	-212,003	212,003	
7980524	ISSUE: 29911Q208 - EVANS BANCORP INC 10/12/20 S	241.0000	23.9000	3	5,757	5,905	-147
7980524	ISSUE: 299734103 - EVELO BIOSCIENCES INC 10/12/20 B	1,448.0000	5.5900	14	-8,109	8,109	
7980524	ISSUE: 29975E109 - EVENTBRITE INC CL A 10/12/20 B	84.0000	10.3100	1	-867	867	
7980524	ISSUE: 29977A105 - EVERCORE INC CL A 10/12/20 B	1,607.0000	75.5700	16	-121,457	121,457	
7980524	ISSUE: 29978A104 - EVERBRIDGE INC 10/12/20 B	398.0000	131.0500	4	-52,162	52,162	
7980524	ISSUE: 30034T103 - EVERI HOLDINGS INC 10/12/20 B	53,364.0000	9.3613	534	-500,090	500,090	
7980524	ISSUE: 30034W106 - EVERGY INC 10/12/20 B	10,098.0000	53.4400	101	-539,738	539,738	
7980524	ISSUE: 30040P103 - EVERTEC INC 10/12/20 B	728.0000	36.1000	7	-26,288	26,288	
7980524	ISSUE: 30040W108 - EVERSOURCE ENERGY 10/12/20 B	15,648.0000	93.0600	156	-1,456,359	1,456,359	
7980524	ISSUE: 30041R108 - EVERQUOTE INC CL A 10/12/20 B	68.0000	37.9400	1	-2,581	2,581	
7980524	ISSUE: 30048L104 - EVOFEM BIOSCIENCES INC 10/12/20 S	734.0000	2.9100	7	2,129	2,085	44
7980524	ISSUE: 30049A107 - EVOLUTION PETROLEUM 10/12/20 B	1,538.0000	2.3200	15	-3,584	3,584	
7980524	ISSUE: 30050B101 - EVOLENT HEALTH INC CL A 10/12/20 B	86,011.0000	11.3274	860	-975,141	975,141	
7980524	ISSUE: 30052C107 - EVOLUS INC 10/12/20 S	154.0000	4.7200	2	725	711	14
7980524	ISSUE: 30057T105 - EVOQUA WATER TECHNOLOGIES CORP 10/12/20 B	927.0000	24.6300	9	-22,841	22,841	
7980524	ISSUE: 30063P105 - EXACT SCIENCES 10/12/20 B	2,306.0000	106.3900	23	-245,358	245,358	
7980524	ISSUE: 30068X103 - EXAGEN INC 10/12/20 B	346.0000	14.8485	3	-5,141	5,141	
7980524	ISSUE: 30161N101 - EXELON CORP 10/12/20 S	26,655.0000	39.9800	290	1,065,377	1,008,892	56,485
7980524	ISSUE: 30161Q104 - EXELIXIS INC 10/12/20 B	10,165.0000	23.9800	102	-243,858	243,858	
7980524	ISSUE: 30205M101 - EXICURE INC 10/12/20 B	4,394.0000	1.8622	44	-8,226	8,226	



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7980524	ISSUE: 302081104 - EXLSERVICE HOLDINGS 10/12/20 B	423.0000	70.9500	4	-30,016	30,016	
7980524	ISSUE: 302104104 - EXONE CO 10/12/20 B	866.0000	13.8100	9	-11,968	11,968	
7980524	ISSUE: 30212P303 - EXPEDIA GROUP INC 10/12/20 B	5,595.0000	97.3400	56	-544,673	544,673	
7980524	ISSUE: 30212W100 - EXP WORLD HOLDINGS INC 10/12/20 B	244.0000	58.8900	2	-14,372	14,372	
7980524	ISSUE: 302130109 - EXPEDITORS INTL WASH INC 10/12/20 B	4,012.0000	93.2600	40	-374,199	374,199	
7980524	ISSUE: 30214U102 - EXPONENT INC 10/12/20 B	14,036.0000	75.6703	140	-1,062,249	1,062,249	
7980524	ISSUE: 30219E103 - EXPRESS INC 10/12/20 B	2,086.0000	0.7625	21	-1,611	1,611	
7980524	ISSUE: 30224P200 - EXTENDED STAY AMERICA INC 10/12/20 B	7,833.0000	12.2000	78	-95,641	95,641	
7980524	ISSUE: 30225T102 - EXTRA SPACE STORAGE INC REIT 10/12/20 B	2,707.0000	113.9100	27	-308,381	308,381	
7980524	ISSUE: 30226D106 - EXTREME NETWORKS INC 10/12/20 B	2,168.0000	4.7200	22	-10,255	10,255	
7980524	ISSUE: 30227H106 - EXTERRAN CORP 10/12/20 S	102.0000	5.1300	1	522	463	59
7980524	ISSUE: 302301106 - EZCORP INC CL A 10/12/20 B	1,194.0000	5.1100	12	-6,113	6,113	
7980524	ISSUE: 30231G102 - EXXON MOBIL CORP 10/12/20 S	115,334.0000	34.6300	1,242	3,992,775	3,863,689	129,086
7980524	ISSUE: 30239F106 - FBL FINANCIAL GROUP INC-CL A 10/12/20 B	49.0000	50.6400	0	-2,482	2,482	
7980524	ISSUE: 302445101 - FLIR SYSTEMS INC 10/12/20 B	6,035.0000	37.9900	60	-229,330	229,330	
7980524	ISSUE: 302491303 - FMC CORP 10/12/20 B	4,978.0000	109.0300	50	-542,801	542,801	
7980524	ISSUE: 302520101 - FNB CORPORATION 10/12/20 B	13,562.0000	7.7200	136	-104,834	104,834	
7980524	ISSUE: 30257X104 - FB FINANCIAL CORP 10/12/20 B	536.0000	28.6200	5	-15,346	15,346	
7980524	ISSUE: 302578109 - FNCB BANCORP INC 10/12/20 S	50.0000	6.0000	1	299	288	11
7980524	ISSUE: 30263Y104 - FS BANCORP INC 10/12/20 S	90.0000	43.9900	1	3,958	4,031	-73
7980524	ISSUE: 30292L107 - FRP HOLDINGS INC 10/12/20 B	142.0000	43.0200	1	-6,110	6,110	
7980524	ISSUE: 302941109 - FTI CONSULTING INC 10/12/20 B	1,684.0000	114.7500	17	-193,256	193,256	
7980524	ISSUE: 30303M102 - FACEBOOK INC-A 10/12/20 S	59,020.0000	275.7500	950	16,273,815	15,234,242	1,039,573



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 303075105 - FACTSET RESEARCH SYSTEM INC						
7980524	10/12/20 B	403.0000	329.5600	4	-132,817	132,817	
	ISSUE: 303250104 - FAIR ISAAC CORP						
7980524	10/12/20 B	345.0000	444.5200	3	-153,363	153,363	
	ISSUE: 30607B109 - FALCON MINERALS CORP						
7980524	10/12/20 B	552.0000	2.5750	6	-1,427	1,427	
	ISSUE: 307675108 - FARMER BROS CO						
7980524	10/12/20 B	628.0000	4.8200	6	-3,033	3,033	
	ISSUE: 30779N105 - FARMERS & MERCHANTS BANCORP INC						
7980524	10/12/20 B	194.0000	20.4100	2	-3,961	3,961	
	ISSUE: 309627107 - FARMERS NATL BANC CORP						
7980524	10/12/20 B	779.0000	11.9500	8	-9,317	9,317	
	ISSUE: 31154R109 - FARMLAND PARTNERS INC REIT						
7980524	10/12/20 S	640.0000	6.6900	6	4,275	4,288	-13
	ISSUE: 311642102 - FARO TECHNOLOGIES INC						
7980524	10/12/20 B	38.0000	64.1400	0	-2,438	2,438	
	ISSUE: 31188V100 - FASTLY INC CL A						
7980524	10/12/20 B	912.0000	126.5500	9	-115,423	115,423	
	ISSUE: 31189P102 - FATE THERAPEUTICS INC						
7980524	10/12/20 B	387.0000	48.7500	4	-18,870	18,870	
	ISSUE: 31189V109 - FATHOM HOLDINGS INC						
7980524	10/12/20 B	381.0000	20.1500	4	-7,681	7,681	
	ISSUE: 311900104 - FASTENAL CO						
7980524	10/12/20 B	10,218.0000	47.6400	102	-486,888	486,888	
	ISSUE: 313148306 - FEDERAL AGRIC MTG CORP-CL C						
7980524	10/12/20 B	138.0000	68.3700	1	-9,436	9,436	
	ISSUE: 313747206 - FEDERAL REALTY INVESTMENT TR REIT						
7980524	10/12/20 B	3,423.0000	78.8200	34	-269,835	269,835	
	ISSUE: 313855108 - FEDERAL SIGNAL CORP						
7980524	10/12/20 B	807.0000	31.4800	8	-25,412	25,412	
	ISSUE: 314211103 - FEDERATED HERMES INC						
7980524	10/12/20 B	1,378.0000	26.1200	14	-36,007	36,007	
	ISSUE: 31428X106 - FEDEX CORPORATION						
7980524	10/12/20 S	6,576.0000	273.5000	106	1,798,430	1,764,078	34,353
	ISSUE: 31431B109 - FEDNAT HOLDING CO						
7980524	10/12/20 B	822.0000	6.0485	8	-4,980	4,980	
	ISSUE: 31447P100 - FENNEC PHARMACEUTICALS INC						
7980524	10/12/20 B	1,548.0000	7.4700	15	-11,579	11,579	
	ISSUE: 315405100 - FERRO CORP						
7980524	10/12/20 B	820.0000	13.6300	8	-11,185	11,185	
	ISSUE: 315616102 - F5 NETWORKS INC						
7980524	10/12/20 B	2,745.0000	128.7500	27	-353,446	353,446	
	ISSUE: 31572Q808 - FIBROGEN INC						
7980524	10/12/20 B	1,143.0000	48.9700	11	-55,984	55,984	
	ISSUE: 31609R100 - FIDELITY D&D BANCORP INC						
7980524	10/12/20 B	241.0000	48.9900	2	-11,809	11,809	



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7980524	ISSUE: 31620M106 - FIDELITY NATL INFORMATION SVCS INC 10/12/20 S	16,866.0000	149.1900	224	2,516,014	2,438,824	77,191
7980524	ISSUE: 31620R303 - FNF GROUP 10/12/20 B	12,274.0000	33.9800	123	-417,193	417,193	
7980524	ISSUE: 31660B101 - FIESTA RESTAURANT GROUP INC 10/12/20 S	233.0000	10.4100	2	2,423	2,400	23
7980524	ISSUE: 316773100 - FIFTH THIRD BANCORP 10/12/20 B	31,995.0000	23.5200	320	-752,842	752,842	
7980524	ISSUE: 317585404 - FINANCIAL INSTITUTIONS INC 10/12/20 B	195.0000	16.6100	2	-3,241	3,241	
7980524	ISSUE: 31816Q101 - FIREEYE INC 10/12/20 B	7,564.0000	13.7400	76	-104,005	104,005	
7980524	ISSUE: 31847R102 - FIRST AMERICAN FINANCIAL CORPORATION 10/12/20 B	4,838.0000	53.5200	48	-258,978	258,978	
7980524	ISSUE: 31866P102 - FIRST BANCORP INC 10/12/20 S	76.0000	22.9000	1	1,740	1,679	61
7980524	ISSUE: 318672706 - FIRST BANCORP PR 10/12/20 B	14,785.0000	6.2700	148	-92,850	92,850	
7980524	ISSUE: 318910106 - FIRST BANCORP N C 10/12/20 B	481.0000	23.2300	5	-11,178	11,178	
7980524	ISSUE: 318916103 - FIRST BANCSHARES INC 10/12/20 B	283.0000	24.0500	3	-6,809	6,809	
7980524	ISSUE: 31931U102 - FIRST BANK 10/12/20 S	1,025.0000	7.0100	10	7,175	7,155	20
7980524	ISSUE: 319383204 - FIRST BUSEY CORP 10/12/20 B	1,013.0000	17.7000	10	-17,940	17,940	
7980524	ISSUE: 319390100 - FIRST BUSINESS FINANCIAL SERVICES 10/12/20 S	271.0000	16.7200	3	4,528	4,320	209
7980524	ISSUE: 31942S104 - FIRST CAPITAL INC 10/12/20 S	94.0000	57.0800	1	5,364	5,374	-10
7980524	ISSUE: 31946M103 - FIRST CTZNS BANCSHARES INC CL A 10/12/20 B	243.0000	359.5800	2	-87,380	87,380	
7980524	ISSUE: 31948P104 - FIRST CHOICE BANCORP 10/12/20 B	108.0000	14.2500	1	-1,540	1,540	
7980524	ISSUE: 319829107 - FIRST COMWLTH FINL CORP 10/12/20 B	8,186.0000	8.8100	82	-72,201	72,201	
7980524	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES INC 10/12/20 B	140.0000	20.1700	1	-2,825	2,825	
7980524	ISSUE: 319835104 - FIRST COMMUNITY CORP 10/12/20 B	600.0000	14.0418	6	-8,431	8,431	
7980524	ISSUE: 31986N102 - 1ST CONSTITUTION BANCORP 10/12/20 S	627.0000	12.2757	6	7,690	7,493	198
7980524	ISSUE: 32020R109 - FIRST FINL BANKSHARES INC 10/12/20 B	926.0000	31.2000	9	-28,900	28,900	
7980524	ISSUE: 320209109 - FIRST FINL BANCORP 10/12/20 B	2,055.0000	14.0600	21	-28,914	28,914	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 320218100 - FIRST FINANCIAL CORP INDIANA						
7980524	10/12/20 B	152.0000	34.2800	2	-5,212	5,212	
	ISSUE: 32026V104 - FIRST FOUNDATION INC						
7980524	10/12/20 B	347.0000	14.6000	3	-5,070	5,070	
	ISSUE: 32043P106 - FIRST GUARANTY BANCSHARES INC						
7980524	10/12/20 S	243.0000	13.9000	3	3,375	3,302	73
	ISSUE: 32051X108 - FIRST HAWAIIAN INC						
7980524	10/12/20 B	5,206.0000	16.3100	52	-84,962	84,962	
	ISSUE: 320517105 - FIRST HORIZON NATIONAL CORP						
7980524	10/12/20 B	23,147.0000	10.9000	231	-252,534	252,534	
	ISSUE: 32054K103 - FIRST INDUSTRIAL REALTY TR REIT						
7980524	10/12/20 B	5,617.0000	44.3000	56	-248,889	248,889	
	ISSUE: 32055Y201 - FIRST INTERSTATE BANCSYSTEM INC						
7980524	10/12/20 B	714.0000	36.8500	7	-26,318	26,318	
	ISSUE: 320557101 - FIRST INTERNET BANCORP						
7980524	10/12/20 S	317.0000	17.8800	3	5,665	5,500	165
	ISSUE: 320734106 - FIRST OF LONG ISLAND CORP						
7980524	10/12/20 B	195.0000	16.5500	2	-3,229	3,229	
	ISSUE: 320817109 - FIRST MERCHANTS CORP						
7980524	10/12/20 B	740.0000	26.2000	7	-19,395	19,395	
	ISSUE: 320866106 - FIRST MID BANCSHARES INC						
7980524	10/12/20 B	354.0000	28.2100	4	-9,990	9,990	
	ISSUE: 320867104 - FIRST MIDWEST BANCORP INC						
7980524	10/12/20 B	7,446.0000	12.0200	74	-89,575	89,575	
	ISSUE: 335834107 - FIRST NORTHWEST BANCORP						
7980524	10/12/20 B	62.0000	11.1100	1	-689	689	
	ISSUE: 33616C100 - FIRST REPUBLIC BANK						
7980524	10/12/20 B	7,648.0000	125.6100	76	-960,742	960,742	
	ISSUE: 33621E109 - FIRST SAVINGS FINANCIAL GROUP INC						
7980524	10/12/20 B	156.0000	53.4035	2	-8,333	8,333	
	ISSUE: 336433107 - FIRST SOLAR INC						
7980524	10/12/20 B	4,833.0000	79.3100	48	-383,354	383,354	
	ISSUE: 336901103 - 1ST SOURCE CORP						
7980524	10/12/20 B	327.0000	33.5600	3	-10,977	10,977	
	ISSUE: 33741H107 - FIRST UNITED CORP						
7980524	10/12/20 B	563.0000	13.0198	6	-7,336	7,336	
	ISSUE: 33751L105 - FIRST WESTERN FINANCIAL INC						
7980524	10/12/20 B	524.0000	13.8000	5	-7,236	7,236	
	ISSUE: 33767D105 - FIRSTCASH INC						
7980524	10/12/20 B	459.0000	59.4100	5	-27,274	27,274	
	ISSUE: 337738108 - FISERV INC						
7980524	10/12/20 S	14,702.0000	106.6800	182	1,568,228	1,505,779	62,449
	ISSUE: 337930705 - FLAGSTAR BANCORP						
7980524	10/12/20 B	1,061.0000	32.8900	11	-34,907	34,907	
	ISSUE: 337932107 - FIRSTENERGY CORP						
7980524	10/12/20 B	24,494.0000	31.2600	245	-765,927	765,927	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 33812L102 - FITBIT INC 10/12/20 B	2,772.0000	6.9400	28	-19,265	19,265	
7980524	ISSUE: 33829M101 - FIVE BELOW 10/12/20 B	588.0000	133.9700	6	-78,780	78,780	
7980524	ISSUE: 33830X104 - FIVEPRIME THERAPEUTICS INC 10/12/20 B	1,558.0000	6.0900	16	-9,504	9,504	
7980524	ISSUE: 338307101 - FIVE9 INC 10/12/20 B	763.0000	142.6300	8	-108,834	108,834	
7980524	ISSUE: 33832D205 - FIVE STAR SENIOR LIVING INC 10/12/20 B	1,585.0000	5.0965	16	-8,094	8,094	
7980524	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC 10/12/20 B	951.0000	251.2000	10	-238,901	238,901	
7980524	ISSUE: 33938J106 - FLEXION THERAPEUTICS INC 10/12/20 B	859.0000	11.4700	9	-9,861	9,861	
7980524	ISSUE: 339750101 - FLOOR & DECOR HOLDINGS INC CL A 10/12/20 B	8,138.0000	80.3200	81	-653,726	653,726	
7980524	ISSUE: 343412102 - FLUOR CORP 10/12/20 B	3,398.0000	10.9800	34	-37,344	37,344	
7980524	ISSUE: 343498101 - FLOWERS FOODS INC 10/12/20 B	8,490.0000	24.9600	85	-211,995	211,995	
7980524	ISSUE: 34354P105 - FLOWSERVE CORP 10/12/20 B	5,711.0000	29.8600	57	-170,588	170,588	
7980524	ISSUE: 34380C102 - FLUENT INC 10/12/20 B	3,509.0000	2.7794	35	-9,788	9,788	
7980524	ISSUE: 34385P108 - FLUIDIGM CORP 10/12/20 B	404.0000	7.2400	4	-2,929	2,929	
7980524	ISSUE: 343873105 - FLUSHING FINL CORP 10/12/20 B	250.0000	11.8300	3	-2,960	2,960	
7980524	ISSUE: 34417P100 - FOCUS FINANCIAL PARTNERS INC CL A 10/12/20 S	35.0000	38.3000	0	1,340	1,248	92
7980524	ISSUE: 344437405 - FONAR CORP 10/12/20 B	528.0000	20.3925	5	-10,773	10,773	
7980524	ISSUE: 344849104 - FOOT LOCKER INC 10/12/20 B	4,621.0000	37.5900	46	-173,750	173,750	
7980524	ISSUE: 345370860 - FORD MOTOR CO DEL 10/12/20 B	174,641.0000	7.6700	1,746	-1,341,243	1,341,243	
7980524	ISSUE: 346232101 - FORESTAR GROUP INC 10/12/20 B	228.0000	19.1200	2	-4,362	4,362	
7980524	ISSUE: 34633R104 - FORMA THERAPEUTICS HOLDINGS INC 10/12/20 B	117.0000	47.5900	1	-5,569	5,569	
7980524	ISSUE: 346375108 - FORMFACTOR INC 10/12/20 B	235.0000	29.0900	2	-6,839	6,839	
7980524	ISSUE: 346563109 - FORRESTER RESEARCH INC 10/12/20 S	124.0000	37.2100	1	4,613	4,354	259
7980524	ISSUE: 34959E109 - FORTINET INC 10/12/20 B	1,541.0000	128.8800	15	-198,619	198,619	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 34959J108 - FORTIVE CORP 10/12/20 B	13,515.0000	67.7000	135	-915,101	915,101	
7980524	ISSUE: 34960Q109 - FORTRESS BIOTECH INC 10/12/20 S	484.0000	3.1700	5	1,529	2,086	-557
7980524	ISSUE: 34960W106 - FORTERRA INC 10/12/20 B	245.0000	14.4200	2	-3,535	3,535	
7980524	ISSUE: 34964C106 - FORTUNE BRANDS HOME & SECURITY, INC 10/12/20 B	6,085.0000	89.1300	61	-542,417	542,417	
7980524	ISSUE: 349853101 - FORWARD AIR CORP 10/12/20 B	2.0000	62.8500	0	-126	126	
7980524	ISSUE: 34988V106 - FOSSIL GROUP INC 10/12/20 B	1,156.0000	6.4600	12	-7,479	7,479	
7980524	ISSUE: 350060109 - FOSTER LB COMPANY 10/12/20 S	325.0000	14.9900	3	4,868	4,888	-20
7980524	ISSUE: 350392106 - FOUNDATION BUILDING MATERIALS INC 10/12/20 B	760.0000	17.7600	8	-13,505	13,505	
7980524	ISSUE: 35086T109 - FOUR CORNERS PROPERTY TRUST INC REIT 10/12/20 B	994.0000	28.0200	10	-27,862	27,862	
7980524	ISSUE: 35137L105 - FOX CORP CL A 10/12/20 B	15,198.0000	28.9400	152	-439,982	439,982	
7980524	ISSUE: 35137L204 - FOX CORP CL B 10/12/20 B	7,485.0000	29.1300	75	-218,113	218,113	
7980524	ISSUE: 35138V102 - FOX FACTORY HOLDING CORP 10/12/20 B	9,707.0000	87.0042	97	-844,647	844,647	
7980524	ISSUE: 35180X105 - FRANCHISE GROUP INC 10/12/20 B	471.0000	26.4500	5	-12,463	12,463	
7980524	ISSUE: 353469109 - FRANKLIN COVEY 10/12/20 B	400.0000	18.5100	4	-7,408	7,408	
7980524	ISSUE: 353514102 - FRANKLIN ELECTRIC CO INC 10/12/20 B	603.0000	64.4600	6	-38,875	38,875	
7980524	ISSUE: 353525108 - FRANKLIN FINANCIAL SERVICES CORP 10/12/20 B	165.0000	23.4700	2	-3,874	3,874	
7980524	ISSUE: 354613101 - FRANKLIN RESOURCES INC 10/12/20 B	12,421.0000	22.9700	124	-285,435	285,435	
7980524	ISSUE: 35471R106 - FRANKLIN STREET PPTYS CORP REIT 10/12/20 B	3,129.0000	3.9900	31	-12,516	12,516	
7980524	ISSUE: 35671D857 - FREEPORT-MCMORAN INC 10/12/20 B	65,308.0000	16.8100	653	-1,098,481	1,098,481	
7980524	ISSUE: 35803L108 - FREQUENCY THERAPEUTICS INC 10/12/20 S	201.0000	21.7800	2	4,376	4,330	46
7980524	ISSUE: 358039105 - FRESHPET INC 10/12/20 B	8,085.0000	123.2848	81	-996,838	996,838	
7980524	ISSUE: 35904G107 - FRONT YARD RESIDENTIAL CORP REIT 10/12/20 B	681.0000	9.7000	7	-6,613	6,613	
7980524	ISSUE: 35905A109 - FRONTDOOR INC 10/12/20 B	3,237.0000	42.2800	32	-136,893	136,893	



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7980524	ISSUE: 35952H601 - FUELCELL ENERGY INC 10/12/20 B	639.0000	2.5400	6	-1,629	1,629	
7980524	ISSUE: 359616109 - FULCRUM THERAPEUTICS INC 10/12/20 S	93.0000	10.5000	1	976	821	154
7980524	ISSUE: 359664109 - FULGENT GENETICS INC 10/12/20 S	412.0000	43.6800	5	17,992	18,532	-540
7980524	ISSUE: 359694106 - H.B. FULLER CO 10/12/20 B	883.0000	49.4100	9	-43,638	43,638	
7980524	ISSUE: 360271100 - FULTON FINL CORP PA 10/12/20 B	2,316.0000	10.5600	23	-24,480	24,480	
7980524	ISSUE: 361008105 - FUNKO INC CL A 10/12/20 B	864.0000	6.1800	9	-5,348	5,348	
7980524	ISSUE: 36116M106 - FUTUREFUEL CORP 10/12/20 B	645.0000	11.7000	6	-7,553	7,553	
7980524	ISSUE: 36120Q101 - FVCBANKCORP INC 10/12/20 S	395.0000	11.1500	4	4,400	4,385	16
7980524	ISSUE: 361438104 - GAMCO INVESTORS INC CL A 10/12/20 B	400.0000	12.1311	4	-4,856	4,856	
7980524	ISSUE: 361448103 - GATX CORP 10/12/20 B	786.0000	68.3800	8	-53,755	53,755	
7980524	ISSUE: 36162J106 - THE GEO GROUP INC REIT 10/12/20 B	1,778.0000	11.1700	18	-19,878	19,878	
7980524	ISSUE: 36164V305 - GCI LIBERTY INC CL A 10/12/20 B	4,470.0000	86.3100	45	-385,850	385,850	
7980524	ISSUE: 36164Y101 - GCP APPLIED TECHNOLOGIES INC 10/12/20 B	143.0000	22.4600	1	-3,213	3,213	
7980524	ISSUE: 36192A109 - GWG HOLDINGS INC 10/12/20 B	231.0000	9.0396	2	-2,090	2,090	
7980524	ISSUE: 3621LQ109 - G1 THERAPEUTICS INC 10/12/20 B	215.0000	12.9500	2	-2,786	2,786	
7980524	ISSUE: 36225V104 - GP STRATEGIES CORP 10/12/20 B	689.0000	11.0700	7	-7,634	7,634	
7980524	ISSUE: 36237H101 - G-III APPAREL GROUP LTD 10/12/20 B	969.0000	14.8600	10	-14,409	14,409	
7980524	ISSUE: 362393100 - GTT COMMUNICATIONS INC 10/12/20 B	187.0000	4.8900	2	-916	916	
7980524	ISSUE: 362409104 - GTY TECHNOLOGY HOLDINGS INC 10/12/20 B	1,088.0000	2.9800	11	-3,253	3,253	
7980524	ISSUE: 36241U106 - GSI TECHNOLOGY INC 10/12/20 S	285.0000	6.4200	3	1,827	1,719	108
7980524	ISSUE: 36251C103 - GMS INC 10/12/20 B	961.0000	27.2400	10	-26,187	26,187	
7980524	ISSUE: 36269P104 - GAIA INC 10/12/20 B	1,015.0000	11.2833	10	-11,463	11,463	
7980524	ISSUE: 363225202 - GALECTIN THERAPEUTICS INC 10/12/20 S	1,330.0000	2.7400	13	3,631	3,644	-13



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7980524	10/12/20	ISSUE: 36338D108 - GALERA THERAPEUTICS INC B 634.0000	12.0421	6	-7,641	7,641	
7980524	10/12/20	ISSUE: 363576109 - ARTHUR J GALLAGHER & CO B 8,594.0000	109.5100	86	-941,215	941,215	
7980524	10/12/20	ISSUE: 36467J108 - GAMING AND LEISURE PROPERTIES REIT B 9,168.0000	38.0800	92	-349,209	349,209	
7980524	10/12/20	ISSUE: 36467W109 - GAMESTOP CORP CL A B 2,404.0000	11.8000	24	-28,391	28,391	
7980524	10/12/20	ISSUE: 36472T109 - GANNETT CO INC B 3,071.0000	1.4300	31	-4,422	4,422	
7980524	10/12/20	ISSUE: 364760108 - GAP INC B 7,934.0000	19.2800	79	-153,047	153,047	
7980524	10/12/20	ISSUE: 366651107 - GARTNER INC CL A B 944.0000	126.8100	9	-119,718	119,718	
7980524	10/12/20	ISSUE: 368678108 - GENCOR INDUSTRIES INC S 203.0000	12.0500	2	2,444	2,418	26
7980524	10/12/20	ISSUE: 36872P103 - GENASYS INC S 1,160.0000	6.4600	12	7,482	7,366	116
7980524	10/12/20	ISSUE: 368736104 - GENERAC HOLDINGS INC B 900.0000	203.9900	9	-183,600	183,600	
7980524	10/12/20	ISSUE: 369550108 - GENERAL DYNAMICS CORP S 6,880.0000	144.7300	91	995,652	996,706	-1,054
7980524	10/12/20	ISSUE: 369604103 - GENERAL ELECTRIC CORP S 237,608.0000	6.8300	2,412	1,620,451	1,499,306	121,144
7980524	10/12/20	ISSUE: 369822101 - GENERAL FINANCE CORP S 205.0000	7.4400	2	1,523	1,443	80
7980524	10/12/20	ISSUE: 370334104 - GENERAL MLS INC S 16,502.0000	62.3500	188	1,028,712	1,016,358	12,354
7980524	10/12/20	ISSUE: 37045V100 - GENERAL MOTORS CO S 33,638.0000	32.2100	360	1,083,120	1,063,634	19,486
7980524	10/12/20	ISSUE: 37148K100 - GENERATION BIO CO B 55.0000	27.8000	1	-1,530	1,530	
7980524	10/12/20	ISSUE: 371532102 - GENESCO INC B 198.0000	21.3500	2	-4,229	4,229	
7980524	10/12/20	ISSUE: 371901109 - GENTEX CORP B 11,149.0000	27.6100	111	-307,935	307,935	
7980524	10/12/20	ISSUE: 372284208 - GENIE ENERGY LTD CL B S 485.0000	8.6900	5	4,210	4,030	179
7980524	10/12/20	ISSUE: 372309104 - GENMARK DIAGNOSTICS INC B 1,037.0000	12.3050	10	-12,771	12,771	
7980524	10/12/20	ISSUE: 372446104 - GENPREX INC B 2,067.0000	3.9200	21	-8,123	8,123	
7980524	10/12/20	ISSUE: 372460105 - GENUINE PARTS CO B 6,311.0000	100.2300	63	-632,615	632,615	
7980524	10/12/20	ISSUE: 37247D106 - GENWORTH FINANCIAL B 13,410.0000	3.6300	134	-48,812	48,812	



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	ISSUE: 37253A103 - GENTHERM INC						
7980524	10/12/20 B	380.0000	46.9600	4	-17,849	17,849	
	ISSUE: 373865104 - GERMAN AMERICAN BANCORP INC						
7980524	10/12/20 B	472.0000	29.7100	5	-14,028	14,028	
	ISSUE: 374163103 - GERON CORP						
7980524	10/12/20 B	1,116.0000	1.9900	11	-2,232	2,232	
	ISSUE: 374297109 - GETTY REALTY CORP NEW REIT						
7980524	10/12/20 B	588.0000	26.9800	6	-15,870	15,870	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
7980524	10/12/20 B	715.0000	73.0700	7	-52,252	52,252	
	ISSUE: 375558103 - GILEAD SCIENCES INC						
7980524	10/12/20 S	34,382.0000	64.5500	393	2,218,965	2,160,565	58,400
	ISSUE: 37637Q105 - GLACIER BANCORP INC						
7980524	10/12/20 B	1,800.0000	36.1300	18	-65,052	65,052	
	ISSUE: 376536108 - GLADSTONE COMMERCIAL CORP REIT						
7980524	10/12/20 B	722.0000	17.6500	7	-12,751	12,751	
	ISSUE: 376549101 - GLADSTONE LAND CORP REIT						
7980524	10/12/20 S	387.0000	14.4200	4	5,577	5,836	-259
	ISSUE: 377320106 - GLATFELTER CORP						
7980524	10/12/20 B	877.0000	14.7400	9	-12,936	12,936	
	ISSUE: 377322102 - GLAUKOS CORP						
7980524	10/12/20 B	285.0000	54.0000	3	-15,393	15,393	
	ISSUE: 37890U108 - GLOBAL BLOOD THERAPEUTICS INC						
7980524	10/12/20 B	615.0000	58.5300	6	-36,002	36,002	
	ISSUE: 379378201 - GLOBAL NET LEASE INC REIT						
7980524	10/12/20 B	1,493.0000	16.3800	15	-24,470	24,470	
	ISSUE: 37940X102 - GLOBAL PAYMENTS INC						
7980524	10/12/20 S	8,093.0000	183.1400	114	1,482,038	1,430,923	51,115
	ISSUE: 379463102 - GLOBAL WATER RESOURCES INC						
7980524	10/12/20 B	5.0000	11.1000	0	-56	56	
	ISSUE: 37954A204 - GLOBAL MEDICAL REIT INC REIT						
7980524	10/12/20 B	1,212.0000	14.4900	12	-17,574	17,574	
	ISSUE: 379577208 - GLOBUS MEDICAL INC						
7980524	10/12/20 B	3,460.0000	55.6200	35	-192,480	192,480	
	ISSUE: 37959E102 - GLOBE LIFE INC						
7980524	10/12/20 B	4,603.0000	82.4400	46	-379,517	379,517	
	ISSUE: 379890106 - GLU MOBILE INC						
7980524	10/12/20 B	2,393.0000	8.1500	24	-19,527	19,527	
	ISSUE: 38000Q102 - GLYCOMIMETICS INC						
7980524	10/12/20 S	965.0000	3.5800	10	3,445	3,378	67
	ISSUE: 380237107 - GODADDY INC - CLASS A						
7980524	10/12/20 B	1,893.0000	77.0800	19	-145,931	145,931	
	ISSUE: 38046C109 - GOGO INC						
7980524	10/12/20 B	877.0000	10.0200	9	-8,796	8,796	
	ISSUE: 38046W105 - GOHEALTH INC						
7980524	10/12/20 B	595.0000	13.0100	6	-7,747	7,747	



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	ISSUE: 38068T105 - GOLD RESOURCE CORP						
7980524	10/12/20 B	1,750.0000	2.9500	18	-5,180	5,180	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
7980524	10/12/20 S	193.0000	13.1600	2	2,538	2,675	-137
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC						
7980524	10/12/20 S	8,983.0000	214.1200	132	1,923,308	1,828,939	94,369
	ISSUE: 382410843 - GOODRICH PETROLEUM CORP						
7980524	10/12/20 B	716.0000	10.3153	7	-7,393	7,393	
	ISSUE: 382550101 - GOODYEAR TIRE & RUBBER CO						
7980524	10/12/20 B	5,389.0000	9.7000	54	-52,327	52,327	
	ISSUE: 38267D109 - GOOSEHEAD INSURANCE INC CL A						
7980524	10/12/20 B	133.0000	96.8500	1	-12,882	12,882	
	ISSUE: 38268T103 - GOPRO INC						
7980524	10/12/20 B	3,080.0000	6.8000	31	-20,975	20,975	
	ISSUE: 383082104 - GORMAN RUPP CO						
7980524	10/12/20 B	285.0000	33.8100	3	-9,639	9,639	
	ISSUE: 38341P102 - GOSSAMER BIO INC						
7980524	10/12/20 B	1,606.0000	13.5900	16	-21,842	21,842	
	ISSUE: 38388F108 - WR GRACE & CO						
7980524	10/12/20 B	2,023.0000	40.8900	20	-82,741	82,741	
	ISSUE: 384109104 - GRACO INC						
7980524	10/12/20 B	4,673.0000	64.8500	47	-303,091	303,091	
	ISSUE: 384313508 - GRAFTECH INTERNATIONAL LTD						
7980524	10/12/20 B	3,404.0000	7.3900	34	-25,190	25,190	
	ISSUE: 384556106 - GRAHAM CORP						
7980524	10/12/20 S	270.0000	14.5400	3	3,923	3,915	8
	ISSUE: 384637104 - GRAHAM HOLDINGS COMPANY						
7980524	10/12/20 B	181.0000	415.6000	2	-75,225	75,225	
	ISSUE: 384802104 - GRAINGER W W INC						
7980524	10/12/20 B	906.0000	388.6600	9	-352,135	352,135	
	ISSUE: 38526M106 - GRAND CANYON EDUCATION INC						
7980524	10/12/20 B	2,149.0000	82.2400	21	-176,755	176,755	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INC						
7980524	10/12/20 B	919.0000	20.3000	9	-18,665	18,665	
	ISSUE: 38741L107 - GRANITE POINT MORTGAGE TRUST REIT						
7980524	10/12/20 B	724.0000	7.1800	7	-5,206	5,206	
	ISSUE: 388689101 - GRAPHIC PACKAGING CORP						
7980524	10/12/20 B	9,777.0000	14.5100	98	-141,962	141,962	
	ISSUE: 389375106 - GRAY TELEVISION INC						
7980524	10/12/20 B	1,525.0000	13.8100	15	-21,076	21,076	
	ISSUE: 38983D300 - GREAT AJAX CORP REIT						
7980524	10/12/20 B	558.0000	8.5100	6	-4,754	4,754	
	ISSUE: 390607109 - GREAT LAKES DREDGE & DOCK CORP						
7980524	10/12/20 B	1,387.0000	10.7200	14	-14,883	14,883	
	ISSUE: 390905107 - GREAT SOUTHN BANCORP INC						
7980524	10/12/20 S	60.0000	40.1100	1	2,406	2,339	67



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7980524	ISSUE: 391416104 - GREAT WESTERN BANCORP INC 10/12/20 B	1,173.0000	14.7100	12	-17,267	17,267	
7980524	ISSUE: 392709101 - GREEN BRICK PARTNERS INC 10/12/20 B	429.0000	18.6500	4	-8,005	8,005	
7980524	ISSUE: 39304D102 - GREEN DOT CORP CL A 10/12/20 B	1,134.0000	63.4200	11	-71,930	71,930	
7980524	ISSUE: 393222104 - GREEN PLAINS INC 10/12/20 B	311.0000	16.0800	3	-5,004	5,004	
7980524	ISSUE: 393657101 - GREENBRIER COS INC 10/12/20 B	429.0000	33.5200	4	-14,384	14,384	
7980524	ISSUE: 394357107 - GREENE COUNTY BANCORP INC 10/12/20 B	251.0000	22.4633	3	-5,641	5,641	
7980524	ISSUE: 395259104 - GREENHILL & CO 10/12/20 S	49.0000	14.3000	1	700	590	110
7980524	ISSUE: 395330103 - GREENLANE HOLDINGS INC CL A 10/12/20 B	745.0000	3.0200	7	-2,257	2,257	
7980524	ISSUE: 39572G100 - GREENSKY INC CL A 10/12/20 B	66.0000	5.0900	1	-337	337	
7980524	ISSUE: 397624107 - GREIF INC-CL A 10/12/20 B	428.0000	43.1900	4	-18,490	18,490	
7980524	ISSUE: 397624206 - GREIF INC CL B 10/12/20 B	166.0000	47.1900	2	-7,835	7,835	
7980524	ISSUE: 39813G109 - GRID DYNAMICS HOLDINGS INC 10/12/20 B	1,573.0000	8.5900	16	-13,528	13,528	
7980524	ISSUE: 398231100 - GRIFFIN INDUSTRIAL REALTY INC 10/12/20 B	197.0000	60.9782	2	-12,015	12,015	
7980524	ISSUE: 398433102 - GRIFFON CORP 10/12/20 B	1,310.0000	23.8100	13	-31,204	31,204	
7980524	ISSUE: 39868T105 - GRITSTONE ONCOLOGY INC 10/12/20 B	775.0000	2.9800	8	-2,317	2,317	
7980524	ISSUE: 39874R101 - GROCERY OUTLET HOLDING CORP 10/12/20 B	2,005.0000	42.2700	20	-84,771	84,771	
7980524	ISSUE: 398905109 - GROUP 1 AUTOMOTIVE INC 10/12/20 B	404.0000	123.6200	4	-49,947	49,947	
7980524	ISSUE: 399473206 - GROUPON INC 10/12/20 B	430.0000	21.3000	4	-9,163	9,163	
7980524	ISSUE: 39986L109 - GROWGENERATION CORP 10/12/20 S	178.0000	17.6700	2	3,143	3,090	53
7980524	ISSUE: 400110102 - GRUBHUB INC 10/12/20 B	3,761.0000	76.7200	38	-288,582	288,582	
7980524	ISSUE: 400764106 - GUARANTY BANCSHARES INC 10/12/20 B	51.0000	27.1500	1	-1,385	1,385	
7980524	ISSUE: 40131M109 - GUARDANT HEALTH INC 10/12/20 B	1,114.0000	108.9500	11	-121,381	121,381	
7980524	ISSUE: 401617105 - GUESS INC 10/12/20 B	933.0000	13.6400	9	-12,735	12,735	



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7980524	ISSUE: 40171V100 - GUIDEWIRE SOFTWARE INC 10/12/20 B	3,226.0000	115.8700	32	-373,829	373,829	
7980524	ISSUE: 404030108 - H&E EQUIPMENT SERVICES INC 10/12/20 B	466.0000	23.0600	5	-10,751	10,751	
7980524	ISSUE: 404111106 - HBT FINANCIAL INC 10/12/20 B	820.0000	12.5890	8	-10,331	10,331	
7980524	ISSUE: 40412C101 - HCA HEALTHCARE INC 10/12/20 S	6,887.0000	130.2300	89	896,805	888,905	7,900
7980524	ISSUE: 404139107 - HC2 HOLDINGS INC 10/12/20 S	2,418.0000	2.4200	24	5,827	5,513	314
7980524	ISSUE: 40416E103 - HCI GROUP INC 10/12/20 B	37.0000	47.8700	0	-1,772	1,772	
7980524	ISSUE: 40416M105 - HD SUPPLY HOLDINGS INC 10/12/20 B	7,499.0000	43.0700	75	-323,057	323,057	
7980524	ISSUE: 40417F109 - HF FOODS GROUP INC 10/12/20 B	214.0000	7.5000	2	-1,607	1,607	
7980524	ISSUE: 40425J101 - HMS HLDGS CORP 10/12/20 B	742.0000	29.9200	7	-22,208	22,208	
7980524	ISSUE: 404251100 - HNI CORP 10/12/20 B	1,011.0000	35.8700	10	-36,275	36,275	
7980524	ISSUE: 40434L105 - HP INC 10/12/20 B	64,544.0000	19.8300	645	-1,280,553	1,280,553	
7980524	ISSUE: 404609109 - HACKETT GROUP 10/12/20 B	599.0000	12.5900	6	-7,547	7,547	
7980524	ISSUE: 405024100 - HAEMONETICS CORP 10/12/20 B	589.0000	97.5800	6	-57,481	57,481	
7980524	ISSUE: 405217100 - HAIN CELESTIAL GROUP INC 10/12/20 B	3,933.0000	36.1800	39	-142,335	142,335	
7980524	ISSUE: 406216101 - HALLIBURTON CO 10/12/20 B	39,709.0000	12.7300	397	-505,893	505,893	
7980524	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC 10/12/20 B	1,262.0000	28.5050	13	-35,986	35,986	
7980524	ISSUE: 40701T104 - HAMILTON BEACH BRANDS HOLDING CL A 10/12/20 S	97.0000	21.8700	1	2,120	1,956	165
7980524	ISSUE: 407497106 - HAMILTON LANE INC CL A 10/12/20 B	9,643.0000	69.5653	96	-670,915	670,915	
7980524	ISSUE: 410120109 - HANCOCK WHITNEY CORP 10/12/20 B	1,830.0000	22.3100	18	-40,846	40,846	
7980524	ISSUE: 410345102 - HANESBRANDS INC 10/12/20 B	16,137.0000	17.2700	161	-278,847	278,847	
7980524	ISSUE: 41043F208 - HANGER INC 10/12/20 B	430.0000	17.1500	4	-7,379	7,379	
7980524	ISSUE: 410495204 - HANMI FINANCIAL CORP 10/12/20 B	2,535.0000	8.9400	25	-22,688	22,688	
7980524	ISSUE: 41068X100 - HANNON ARMSTRONG SUSTAINABLE REIT 10/12/20 B	1,387.0000	45.8600	14	-63,622	63,622	



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	ISSUE: 410867105 - HANOVER INSURANCE GROUP INC						
7980524	10/12/20 B	1,563.0000	97.9900	16	-153,174	153,174	
	ISSUE: 41165Y100 - HARBORONE BANCORP INC						
7980524	10/12/20 B	1,817.0000	9.0600	18	-16,480	16,480	
	ISSUE: 412822108 - HARLEY DAVIDSON INC						
7980524	10/12/20 B	6,534.0000	28.6600	65	-187,330	187,330	
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC						
7980524	10/12/20 B	2,298.0000	6.4500	23	-14,845	14,845	
	ISSUE: 41358P106 - HARPOON THERAPEUTICS INC						
7980524	10/12/20 B	88.0000	16.7400	1	-1,474	1,474	
	ISSUE: 415858109 - HARROW HEALTH INC						
7980524	10/12/20 B	1,622.0000	5.7426	16	-9,331	9,331	
	ISSUE: 415864107 - HARSCO CORPORATION						
7980524	10/12/20 B	1,791.0000	15.4100	18	-27,617	27,617	
	ISSUE: 416515104 - HARTFORD FINL SVCS GROUP INC						
7980524	10/12/20 B	15,903.0000	39.0400	159	-621,012	621,012	
	ISSUE: 416906105 - HARVARD BIOSCIENCE INC						
7980524	10/12/20 B	3,212.0000	3.3834	32	-10,900	10,900	
	ISSUE: 418056107 - HASBRO INC						
7980524	10/12/20 B	5,786.0000	87.7400	58	-507,722	507,722	
	ISSUE: 419596101 - HAVERTY FURNITURE COMPANIES INC						
7980524	10/12/20 B	454.0000	24.6900	5	-11,214	11,214	
	ISSUE: 419870100 - HAWAIIAN ELECTRIC INDS INC						
7980524	10/12/20 B	4,623.0000	34.8800	46	-161,296	161,296	
	ISSUE: 419879101 - HAWAIIAN HOLDINGS INC						
7980524	10/12/20 B	950.0000	13.1700	10	-12,521	12,521	
	ISSUE: 420261109 - HAWKINS INC						
7980524	10/12/20 B	276.0000	49.1600	3	-13,571	13,571	
	ISSUE: 420476103 - HAWTHORN BANCSHARES INC						
7980524	10/12/20 S	21.0000	18.7800	0	394	408	-14
	ISSUE: 420877201 - HAYNES INTERNATIONAL INC						
7980524	10/12/20 S	34.0000	18.2800	0	621	607	14
	ISSUE: 421906108 - HEALTHCARE SVCS GROUP INC						
7980524	10/12/20 B	363.0000	23.7700	4	-8,632	8,632	
	ISSUE: 421946104 - HEALTHCARE RLTY TRUST REIT						
7980524	10/12/20 B	3,011.0000	30.5900	30	-92,137	92,137	
	ISSUE: 42222N103 - HEALTHSTREAM INC						
7980524	10/12/20 B	513.0000	21.3900	5	-10,978	10,978	
	ISSUE: 42225P501 - HEALTHCARE TRUST OF AMER CL A REIT						
7980524	10/12/20 B	9,919.0000	26.2200	99	-260,175	260,175	
	ISSUE: 42225T107 - HEALTH CATALYST INC						
7980524	10/12/20 B	223.0000	35.2400	2	-7,861	7,861	
	ISSUE: 42226A107 - HEALTHEQUITY INC						
7980524	10/12/20 B	623.0000	56.5800	6	-35,256	35,256	
	ISSUE: 42234Q102 - HEARTLAND FINANCIAL USA INC						
7980524	10/12/20 B	406.0000	34.4400	4	-13,987	13,987	



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7980524	ISSUE: 422347104 - HEARTLAND EXPRESS INC 10/12/20 B	770.0000	19.9800	8	-15,392	15,392	
7980524	ISSUE: 42250P103 - HEALTHPEAK PROPERTIES INC REIT 10/12/20 B	24,050.0000	28.5100	241	-685,906	685,906	
7980524	ISSUE: 422704106 - HECLA MNG CO 10/12/20 B	8,563.0000	5.5400	86	-47,525	47,525	
7980524	ISSUE: 422806109 - HEICO CORP 10/12/20 B	920.0000	110.7300	9	-101,881	101,881	
7980524	ISSUE: 422806208 - HEICO CORP CL A 10/12/20 B	1,458.0000	96.1900	15	-140,260	140,260	
7980524	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC 10/12/20 B	115.0000	22.0300	1	-2,535	2,535	
7980524	ISSUE: 42328H109 - HELIOS TECHNOLOGIES INC 10/12/20 B	615.0000	41.9800	6	-25,824	25,824	
7980524	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GROUP 10/12/20 B	2,988.0000	2.7800	30	-8,337	8,337	
7980524	ISSUE: 423452101 - HELMERICH & PAYNE INC 10/12/20 B	4,366.0000	15.0500	44	-65,752	65,752	
7980524	ISSUE: 42365Q103 - HEMISPHERE MEDIA GROUP INC 10/12/20 S	407.0000	9.0200	4	3,667	3,720	-53
7980524	ISSUE: 426281101 - JACK HENRY & ASSOC INC 10/12/20 B	1,395.0000	164.7100	14	-229,784	229,784	
7980524	ISSUE: 426927109 - HERITAGE COMMERCE CORP 10/12/20 B	565.0000	7.3400	6	-4,153	4,153	
7980524	ISSUE: 42704L104 - HERC HOLDINGS INC 10/12/20 B	442.0000	45.7000	4	-20,204	20,204	
7980524	ISSUE: 42722X106 - HERITAGE FINL CORP WASH COM 10/12/20 B	2,461.0000	20.8200	25	-51,263	51,263	
7980524	ISSUE: 42726M106 - HERITAGE-CRYSTAL CLEAN INC 10/12/20 B	571.0000	14.5600	6	-8,319	8,319	
7980524	ISSUE: 42727J102 - HERITAGE INSURANCE HOLDINGS IN 10/12/20 B	657.0000	10.6600	7	-7,010	7,010	
7980524	ISSUE: 427746102 - HERON THERAPEUTICS INC 10/12/20 B	877.0000	15.5000	9	-13,602	13,602	
7980524	ISSUE: 427825500 - HERSHA HOSPITALITY TRUST REIT 10/12/20 B	765.0000	5.5000	8	-4,215	4,215	
7980524	ISSUE: 427866108 - THE HERSHEY COMPANY 10/12/20 B	2,779.0000	148.0800	28	-411,542	411,542	
7980524	ISSUE: 42805E306 - HESKA CORP 10/12/20 B	89.0000	105.7000	1	-9,408	9,408	
7980524	ISSUE: 42806J106 - HERTZ GLOBAL HOLDINGS INC 10/12/20 B	7,101.0000	1.0900	71	-7,811	7,811	
7980524	ISSUE: 42809H107 - HESS CORPORATION 10/12/20 B	12,313.0000	38.6400	123	-475,897	475,897	
7980524	ISSUE: 42824C109 - HEWLETT PACKARD ENTERPRISE COMPANY 10/12/20 B	58,929.0000	9.9300	589	-585,754	585,754	



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7980524	ISSUE: 428291108 - HEXCEL CORP 10/12/20 B	3,623.0000	37.4500	36	-135,718	135,718	
7980524	ISSUE: 428567101 - HIBBETT SPORTS INC 10/12/20 B	476.0000	54.0100	5	-25,714	25,714	
7980524	ISSUE: 431284108 - HIGHWOODS PROPERTIES INC REIT 10/12/20 B	4,568.0000	35.7000	46	-163,123	163,123	
7980524	ISSUE: 431475102 - HILL-ROM HOLDING 10/12/20 B	2,725.0000	91.6900	27	-249,883	249,883	
7980524	ISSUE: 431571108 - HILLENBRAND INC 10/12/20 B	1,625.0000	30.9800	16	-50,359	50,359	
7980524	ISSUE: 432748101 - HILLTOP HOLDINGS INC 10/12/20 B	1,756.0000	21.6300	18	-38,000	38,000	
7980524	ISSUE: 43283X105 - HILTON GRAND VACATIONS INC 10/12/20 B	1,006.0000	22.6800	10	-22,826	22,826	
7980524	ISSUE: 43300A203 - HILTON WORLDWIDE HOLDINGS INC 10/12/20 B	12,297.0000	91.3500	123	-1,123,454	1,123,454	
7980524	ISSUE: 433323102 - HINGHAM INSTITUTION FOR SAVINGS 10/12/20 S	18.0000	205.0700	0	3,691	3,456	235
7980524	ISSUE: 436106108 - HOLLYFRONTIER CORP 10/12/20 B	6,709.0000	20.7700	67	-139,413	139,413	
7980524	ISSUE: 436440101 - HOLOGIC INC 10/12/20 B	5,514.0000	68.3400	55	-376,882	376,882	
7980524	ISSUE: 43689E107 - HOME BANCORP INC 10/12/20 S	70.0000	25.6100	1	1,792	1,836	-44
7980524	ISSUE: 436893200 - HOME BANCSHARES 10/12/20 B	2,429.0000	17.2500	24	-41,925	41,925	
7980524	ISSUE: 437076102 - HOME DEPOT INC 10/12/20 S	27,833.0000	286.9100	455	7,985,111	7,870,894	114,217
7980524	ISSUE: 43785V102 - HOMESTREET INC 10/12/20 B	1,525.0000	29.7900	15	-45,445	45,445	
7980524	ISSUE: 437872104 - HOMETRUST BANCSHARES INC 10/12/20 S	299.0000	15.1400	3	4,524	4,303	221
7980524	ISSUE: 438083107 - HOMOLOGY MEDICINES INC 10/12/20 S	59.0000	11.2400	1	663	673	-10
7980524	ISSUE: 438516106 - HONEYWELL INTERNATIONAL INC 10/12/20 S	19,191.0000	175.3600	266	3,365,067	3,292,216	72,851
7980524	ISSUE: 439038100 - HOOKER FURNITURE 10/12/20 B	203.0000	29.8100	2	-6,053	6,053	
7980524	ISSUE: 43906K100 - HOOKIPA PHARMA INC 10/12/20 B	910.0000	9.9777	9	-9,089	9,089	
7980524	ISSUE: 43940T109 - HOPE BANCORP INC 10/12/20 B	2,741.0000	8.2000	27	-22,504	22,504	
7980524	ISSUE: 440327104 - HORACE MANN EDUCATORS CORP 10/12/20 B	877.0000	35.8400	9	-31,440	31,440	
7980524	ISSUE: 440407104 - HORIZON BANCORP INC/IN 10/12/20 B	781.0000	11.9700	8	-9,356	9,356	



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	ISSUE: 440452100 - HORMEL FOODS CORPORATION						
7980524	10/12/20 B	12,632.0000	50.1000	126	-632,990	632,990	
	ISSUE: 44107P104 - HOST HOTELS & RESORTS, INC REIT						
7980524	10/12/20 B	30,687.0000	11.4900	307	-352,901	352,901	
	ISSUE: 44109J106 - HOSTESS BRANDS INC CL A						
7980524	10/12/20 B	2,475.0000	12.9500	25	-32,076	32,076	
	ISSUE: 44157R109 - HOUGHTON MIFFLIN HARCOURT CO						
7980524	10/12/20 B	543.0000	2.7000	5	-1,472	1,472	
	ISSUE: 441593100 - HOULIHAN LOKEY INC CL A						
7980524	10/12/20 B	516.0000	63.9600	5	-33,009	33,009	
	ISSUE: 442496105 - HOWARD BANCORP I						
7980524	10/12/20 S	328.0000	9.9800	3	3,270	3,250	20
	ISSUE: 44267D107 - THE HOWARD HUGHES CO						
7980524	10/12/20 B	1,687.0000	62.8500	17	-106,045	106,045	
	ISSUE: 443201108 - HOWMET AEROSPACE INC						
7980524	10/12/20 B	18,378.0000	18.1900	184	-334,480	334,480	
	ISSUE: 443320106 - HUB GROUP INC						
7980524	10/12/20 B	810.0000	54.4200	8	-44,088	44,088	
	ISSUE: 443510607 - HUBBELL INC						
7980524	10/12/20 B	2,414.0000	146.5000	24	-353,675	353,675	
	ISSUE: 443573100 - HUBSPOT INC						
7980524	10/12/20 B	447.0000	322.7400	4	-144,269	144,269	
	ISSUE: 444097109 - HUDSON PAC PPTYS INC REIT						
7980524	10/12/20 B	6,516.0000	22.5600	65	-147,066	147,066	
	ISSUE: 444859102 - HUMANA INC						
7980524	10/12/20 S	3,462.0000	430.5200	68	1,490,393	1,486,617	3,775
	ISSUE: 445658107 - JB HUNT TRANSPORT SERVICES INC						
7980524	10/12/20 B	3,100.0000	137.7700	31	-427,118	427,118	
	ISSUE: 446150104 - HUNTINGTON BANCSHARES INC						
7980524	10/12/20 B	44,281.0000	9.9500	443	-441,039	441,039	
	ISSUE: 446413106 - HUNTINGTON INGALLS INDUSTRIES						
7980524	10/12/20 B	1,627.0000	149.4500	16	-243,171	243,171	
	ISSUE: 447011107 - HUNTSMAN CORP						
7980524	10/12/20 B	9,494.0000	24.5700	95	-233,363	233,363	
	ISSUE: 447324104 - HURCO COMPANIES INC						
7980524	10/12/20 S	134.0000	29.5000	1	3,952	3,882	70
	ISSUE: 447462102 - HURON CONSULTING GROUP						
7980524	10/12/20 B	534.0000	43.0900	5	-23,015	23,015	
	ISSUE: 448579102 - HYATT HOTELS CORP CL A						
7980524	10/12/20 B	1,534.0000	57.7900	15	-88,665	88,665	
	ISSUE: 44891N109 - IAC/INTERACTIVECORP						
7980524	10/12/20 B	842.0000	125.3200	8	-105,528	105,528	
	ISSUE: 448947507 - IDT CORP CL B						
7980524	10/12/20 B	685.0000	11.0800	7	-7,597	7,597	
	ISSUE: 449172105 - HYSTER-YALE MATERIALS HANDLING CL A						
7980524	10/12/20 B	71.0000	43.1500	1	-3,064	3,064	



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	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
7980524	10/12/20 B	3,656.0000	68.9291	37	-252,041	252,041	
	ISSUE: 449253103 - IAA INC						
7980524	10/12/20 B	5,021.0000	57.8000	50	-290,264	290,264	
	ISSUE: 44930G107 - ICU MED INC						
7980524	10/12/20 B	671.0000	197.8400	7	-132,757	132,757	
	ISSUE: 44934S206 - ICAD INC						
7980524	10/12/20 S	354.0000	9.6600	4	3,416	3,508	-92
	ISSUE: 44951W106 - IES HOLDINGS INC						
7980524	10/12/20 B	393.0000	37.8500	4	-14,879	14,879	
	ISSUE: 449585108 - IGM BIOSCIENCES INC						
7980524	10/12/20 B	69.0000	76.0300	1	-5,247	5,247	
	ISSUE: 44980X109 - IPG PHOTONICS						
7980524	10/12/20 B	1,475.0000	181.9100	15	-268,332	268,332	
	ISSUE: 450056106 - IRHYTHM TECHNOLOGIES INC						
7980524	10/12/20 B	285.0000	259.5000	3	-73,960	73,960	
	ISSUE: 45031U101 - ISTAR INC REIT						
7980524	10/12/20 B	906.0000	12.1600	9	-11,026	11,026	
	ISSUE: 45073V108 - ITT INC						
7980524	10/12/20 B	16,375.0000	63.9448	164	-1,047,260	1,047,260	
	ISSUE: 451033203 - IBIO INC						
7980524	10/12/20 B	4,264.0000	2.0800	43	-8,912	8,912	
	ISSUE: 451107106 - IDACORP INC						
7980524	10/12/20 B	2,230.0000	88.4000	22	-197,154	197,154	
	ISSUE: 45166A102 - IDEAYA BIOSCIENCES INC						
7980524	10/12/20 S	67.0000	14.0000	1	937	950	-13
	ISSUE: 45167R104 - IDEX CORP						
7980524	10/12/20 B	3,372.0000	189.1800	34	-637,949	637,949	
	ISSUE: 45168D104 - IDEXX LABS INC						
7980524	10/12/20 B	991.0000	419.3900	10	-415,625	415,625	
	ISSUE: 45174J509 - IHEARTMEDIA INC CL A						
7980524	10/12/20 B	793.0000	8.3600	8	-6,637	6,637	
	ISSUE: 452308109 - ILLINOIS TOOL WKS INC						
7980524	10/12/20 S	8,233.0000	203.8100	119	1,677,848	1,643,636	34,212
	ISSUE: 452327109 - ILLUMINA INC						
7980524	10/12/20 S	3,617.0000	352.3200	64	1,274,277	1,173,138	101,139
	ISSUE: 45245E109 - IMAX CORP						
7980524	10/12/20 B	677.0000	11.8900	7	-8,056	8,056	
	ISSUE: 45249V107 - IMARA INC						
7980524	10/12/20 B	358.0000	19.6646	4	-7,044	7,044	
	ISSUE: 4525EP101 - IMMUNIC INC						
7980524	10/12/20 B	430.0000	20.3700	4	-8,763	8,763	
	ISSUE: 452521107 - IMMERSION CORP						
7980524	10/12/20 S	1,088.0000	7.0600	11	7,670	7,333	337
	ISSUE: 45253H101 - IMMUNOGEN INC						
7980524	10/12/20 B	3,821.0000	4.6700	38	-17,882	17,882	



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7980524	ISSUE: 45258J102 - IMMUNOVANT INC 10/12/20 B	341.0000	41.9500	3	-14,308	14,308	
7980524	ISSUE: 452907108 - IMMUNOMEDICS INC 10/12/20 B	2,405.0000	86.1000	24	-207,095	207,095	
7980524	ISSUE: 453204109 - IMPINJ INC 10/12/20 S	168.0000	30.7600	2	5,166	4,993	173
7980524	ISSUE: 45332Y109 - INARI MEDICAL INC 10/12/20 B	112.0000	73.8500	1	-8,272	8,272	
7980524	ISSUE: 45337C102 - INCYTE CORPORATION 10/12/20 B	2,155.0000	97.7000	22	-210,565	210,565	
7980524	ISSUE: 453440307 - INDEPENDENCE HOLDING CO 10/12/20 S	200.0000	38.4000	2	7,678	7,964	-286
7980524	ISSUE: 45378A106 - INDEPENDENCE REALTY TRUST INC REIT 10/12/20 B	2,158.0000	12.0500	22	-26,025	26,025	
7980524	ISSUE: 453836108 - INDEPENDENT BK CORP MA 10/12/20 B	2,217.0000	54.9900	22	-121,935	121,935	
7980524	ISSUE: 453838609 - INDEPENDENT BANK CORP 10/12/20 S	206.0000	14.4000	2	2,964	2,888	76
7980524	ISSUE: 45384B106 - INDEPENDENT BANK GROUP INC 10/12/20 B	569.0000	48.1900	6	-27,426	27,426	
7980524	ISSUE: 456237106 - INDUSTRIAL LOGISTICS PROPERTIES REIT 10/12/20 B	1,563.0000	22.8400	16	-35,715	35,715	
7980524	ISSUE: 45667G103 - INFINERA CORP 10/12/20 B	1,343.0000	6.7800	13	-9,119	9,119	
7980524	ISSUE: 45675Y104 - INFORMATION SERVICES GROUP INC 10/12/20 B	3,016.0000	2.1183	30	-6,419	6,419	
7980524	ISSUE: 45685K102 - INFUSYSTEM HOLDINGS INC 10/12/20 S	532.0000	13.6700	5	7,267	7,288	-21
7980524	ISSUE: 45687V106 - INGERSOLL-RAND INC 10/12/20 B	15,640.0000	37.2100	156	-582,121	582,121	
7980524	ISSUE: 45688C107 - INGEVITY CORP 10/12/20 B	489.0000	59.7900	5	-29,242	29,242	
7980524	ISSUE: 457030104 - INGLES MARKETS INC 10/12/20 B	248.0000	37.9700	2	-9,419	9,419	
7980524	ISSUE: 457187102 - INGREDION INC 10/12/20 B	3,012.0000	77.2500	30	-232,707	232,707	
7980524	ISSUE: 45765U103 - INSIGHT ENTERPRISES INC 10/12/20 B	673.0000	62.5500	7	-42,103	42,103	
7980524	ISSUE: 457669307 - INSMED INC 10/12/20 B	838.0000	36.6400	8	-30,713	30,713	
7980524	ISSUE: 45768S105 - INNOSPEC INC 10/12/20 B	368.0000	68.4600	4	-25,197	25,197	
7980524	ISSUE: 45772F107 - INPHI CORP 10/12/20 B	626.0000	122.5600	6	-76,729	76,729	
7980524	ISSUE: 45773H201 - INOVIO PHARMACEUTICALS INC 10/12/20 B	2,335.0000	12.4300	23	-29,047	29,047	



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7980524	ISSUE: 457730109 - INSPIRE MEDICAL SYSTEMS INC 10/12/20 B	222.0000	124.9800	2	-27,748	27,748	
7980524	ISSUE: 45774W108 - INSTEEL INDS 10/12/20 S	83.0000	20.6000	1	1,709	1,672	36
7980524	ISSUE: 45778Q107 - INSPERITY INC 10/12/20 B	514.0000	72.8500	5	-37,450	37,450	
7980524	ISSUE: 45780L104 - INOGEN INC 10/12/20 B	243.0000	31.5500	2	-7,669	7,669	
7980524	ISSUE: 45780R101 - INSTALLED BUILDING PRODUCTS 10/12/20 B	299.0000	119.4900	3	-35,731	35,731	
7980524	ISSUE: 45781D101 - INOVALON HOLDINGS INC 10/12/20 B	839.0000	27.4100	8	-23,005	23,005	
7980524	ISSUE: 45781M101 - INNOVIVA INC 10/12/20 B	1,149.0000	10.6200	11	-12,214	12,214	
7980524	ISSUE: 45781V101 - INNOVATIVE INDUSTRIAL PROP CL A REIT 10/12/20 B	352.0000	134.1900	4	-47,238	47,238	
7980524	ISSUE: 45782B104 - INSEEGO CORP 10/12/20 B	3,228.0000	10.3650	32	-33,491	33,491	
7980524	ISSUE: 45784P101 - INSULET CORP 10/12/20 B	786.0000	245.9800	8	-193,348	193,348	
7980524	ISSUE: 45790W108 - INOZYME PHARMA INC 10/12/20 S	293.0000	24.0500	3	7,044	6,338	706
7980524	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING 10/12/20 B	3,083.0000	49.3200	31	-152,084	152,084	
7980524	ISSUE: 458140100 - INTEL CORP 10/12/20 S	115,473.0000	53.8800	1,292	6,220,393	6,081,963	138,430
7980524	ISSUE: 45816D100 - INTELLIGENT SYSTEMS CORP 10/12/20 B	133.0000	43.2400	1	-5,752	5,752	
7980524	ISSUE: 45817G201 - INTELICHECK INC 10/12/20 B	1,301.0000	7.2000	13	-9,380	9,380	
7980524	ISSUE: 45826H109 - INTEGER HOLDINGS CORPORATION 10/12/20 B	560.0000	66.2500	6	-37,106	37,106	
7980524	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC 10/12/20 B	786.0000	23.9100	8	-18,801	18,801	
7980524	ISSUE: 458334109 - INTER PARFUMS INC 10/12/20 B	5,158.0000	41.9088	52	-216,217	216,217	
7980524	ISSUE: 45841N107 - INTERACTIVE BROKERS GROUP INC 10/12/20 B	3,103.0000	51.4500	31	-159,680	159,680	
7980524	ISSUE: 45845P108 - INTERCEPT PHARMACEUTICALS INC 10/12/20 B	371.0000	33.6800	4	-12,499	12,499	
7980524	ISSUE: 45866F104 - INTERCONTINENTAL EXCHANGE INC 10/12/20 S	14,219.0000	102.9600	175	1,463,814	1,433,986	29,828
7980524	ISSUE: 458665304 - INTERFACE INC 10/12/20 B	633.0000	7.0200	6	-4,450	4,450	
7980524	ISSUE: 45867G101 - INTERDIGITAL INC 10/12/20 B	602.0000	61.7900	6	-37,204	37,204	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 459044103 - INTERNATIONAL BANCSHARES CORP 10/12/20 B	1,241.0000	29.2500	12	-36,312	36,312	
7980524	ISSUE: 459200101 - INTL BUSINESS MACHINES CORP 10/12/20 S	24,183.0000	127.2100	310	3,076,010	3,000,385	75,625
7980524	ISSUE: 459506101 - INTERNATIONAL FLAVORS & FRAGRANCES 10/12/20 B	4,824.0000	118.6400	48	-572,368	572,368	
7980524	ISSUE: 46005L101 - INTERNATIONAL MONEY EXPRESS INC 10/12/20 S	72.0000	14.3400	1	1,032	1,016	15
7980524	ISSUE: 460146103 - INTERNATIONAL PAPER CO 10/12/20 B	17,711.0000	44.4700	177	-787,785	787,785	
7980524	ISSUE: 460690100 - INTERPUBLIC GROUP COS INC 10/12/20 B	17,662.0000	18.5500	177	-327,807	327,807	
7980524	ISSUE: 46071F103 - INTERSECT ENT INC 10/12/20 B	102.0000	18.2200	1	-1,859	1,859	
7980524	ISSUE: 461148108 - INTEVAC INC 10/12/20 B	1,879.0000	5.6081	19	-10,556	10,556	
7980524	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC 10/12/20 B	971.0000	26.0500	10	-25,304	25,304	
7980524	ISSUE: 46120E602 - INTUITIVE SURGICAL INC 10/12/20 S	2,838.0000	755.6700	76	2,144,516	2,044,155	100,361
7980524	ISSUE: 461202103 - INTUIT INC 10/12/20 S	6,165.0000	350.9300	109	2,163,374	2,064,720	98,654
7980524	ISSUE: 461203101 - INVACARE CORP 10/12/20 B	872.0000	8.3200	9	-7,264	7,264	
7980524	ISSUE: 46121H109 - INTRICON CORP 10/12/20 B	450.0000	13.7400	5	-6,188	6,188	
7980524	ISSUE: 46121Y201 - INTREPID POTASH INC 10/12/20 S	427.0000	9.8600	4	4,206	4,125	81
7980524	ISSUE: 46131B100 - INVESCO MORTGAGE REIT 10/12/20 B	4,159.0000	2.8200	42	-11,770	11,770	
7980524	ISSUE: 46134L105 - INVESTAR HOLDING CORP 10/12/20 S	116.0000	13.8100	1	1,601	1,665	-64
7980524	ISSUE: 46146L101 - INVESTORS BANCORP INC 10/12/20 B	3,037.0000	7.8900	30	-23,992	23,992	
7980524	ISSUE: 461730509 - INVESTORS REAL ESTATE TRUST REIT 10/12/20 B	358.0000	70.4700	4	-25,232	25,232	
7980524	ISSUE: 461804106 - INVESTORS TITLE CO 10/12/20 S	56.0000	153.1000	1	8,573	7,832	741
7980524	ISSUE: 46185L103 - INVITAE CORP 10/12/20 B	917.0000	51.1300	9	-46,895	46,895	
7980524	ISSUE: 46187W107 - INVITATION HOMES INC REIT 10/12/20 B	25,464.0000	29.7000	255	-756,535	756,535	
7980524	ISSUE: 462222100 - IONIS PHARMACEUTICALS INC 10/12/20 B	3,892.0000	46.4800	39	-180,939	180,939	
7980524	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC 10/12/20 B	1,598.0000	31.0600	16	-49,650	49,650	



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7980524	ISSUE: 46266A109 - IRADIMED CORP 10/12/20 S	39.0000	22.1600	0	864	824	40
7980524	ISSUE: 46266C105 - IQVIA HOLDINGS INC 10/12/20 B	6,086.0000	170.4600	61	-1,037,480	1,037,480	
7980524	ISSUE: 46269C102 - IRIDIUM COMMUNICATIONS INC 10/12/20 B	1,351.0000	29.2200	14	-39,490	39,490	
7980524	ISSUE: 462726100 - IROBOT CORP 10/12/20 B	285.0000	88.6700	3	-25,274	25,274	
7980524	ISSUE: 46284V101 - IRON MOUNTAIN INC REIT 10/12/20 B	7,328.0000	28.3500	73	-207,822	207,822	
7980524	ISSUE: 46333X108 - IRONWOOD PHARMACEUTICALS INC 10/12/20 B	2,353.0000	10.5100	24	-24,754	24,754	
7980524	ISSUE: 46564T107 - ITERIS INC 10/12/20 S	174.0000	4.3400	2	753	722	31
7980524	ISSUE: 46565G104 - ITEOS THERAPEUTICS INC 10/12/20 S	133.0000	23.5000	1	3,124	2,921	203
7980524	ISSUE: 46571Y107 - I3 VERTICALS INC CL A 10/12/20 B	387.0000	26.1700	4	-10,132	10,132	
7980524	ISSUE: 465741106 - ITRON INC 10/12/20 B	312.0000	68.8000	3	-21,469	21,469	
7980524	ISSUE: 46583P102 - IVERIC BIO INC 10/12/20 B	1,702.0000	5.7700	17	-9,838	9,838	
7980524	ISSUE: 46590V100 - JBG SMITH PROPERTIES REIT 10/12/20 B	5,308.0000	27.7700	53	-147,456	147,456	
7980524	ISSUE: 466032109 - J & J SNACK FOODS CORP 10/12/20 B	305.0000	133.5300	3	-40,730	40,730	
7980524	ISSUE: 46625H100 - JP MORGAN CHASE & CO 10/12/20 S	82,645.0000	102.4400	1,014	8,465,140	8,242,186	222,954
7980524	ISSUE: 466313103 - JABIL INC 10/12/20 B	5,390.0000	36.7400	54	-198,083	198,083	
7980524	ISSUE: 466367109 - JACK IN THE BOX INC 10/12/20 B	324.0000	84.8800	3	-27,504	27,504	
7980524	ISSUE: 469814107 - JACOBS ENGINEERING GROUP INC 10/12/20 B	5,592.0000	100.7800	56	-563,618	563,618	
7980524	ISSUE: 47074L105 - JAMF HOLDING CORP 10/12/20 B	377.0000	34.7500	4	-13,105	13,105	
7980524	ISSUE: 47233W109 - JEFFERIES FINANCIAL GROUP INC 10/12/20 B	10,633.0000	20.2300	106	-215,212	215,212	
7980524	ISSUE: 47580P103 - JELD-WEN HOLDING INC 10/12/20 B	1,649.0000	25.9200	16	-42,759	42,759	
7980524	ISSUE: 476405105 - JERNIGAN CAPITAL INC REIT 10/12/20 B	136.0000	17.2000	1	-2,341	2,341	
7980524	ISSUE: 477143101 - JETBLUE AIRWAYS CORP 10/12/20 B	12,947.0000	12.3700	129	-160,284	160,284	
7980524	ISSUE: 477839104 - JOHN BEAN TECHNOLOGIES CORP 10/12/20 B	207.0000	91.1500	2	-18,870	18,870	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 478160104 - JOHNSON & JOHNSON 10/12/20 S	71,016.0000	151.8400	948	10,782,121	10,501,846	280,275
7980524	ISSUE: 479167108 - JOHNSON OUTDOORS INC CL A 10/12/20 B	132.0000	88.6700	1	-11,706	11,706	
7980524	ISSUE: 47973J102 - THE JOINT CORP 10/12/20 S	11.0000	19.1200	0	210	204	7
7980524	ISSUE: 48020Q107 - JONES LANG LASALLE INC 10/12/20 B	2,327.0000	108.2400	23	-251,898	251,898	
7980524	ISSUE: 481116101 - JOUNCE THERAPEUTICS INC 10/12/20 B	150.0000	9.9700	2	-1,497	1,497	
7980524	ISSUE: 48123V102 - J2 GLOBAL INC 10/12/20 B	8,507.0000	73.0700	85	-621,692	621,692	
7980524	ISSUE: 48203R104 - JUNIPER NETWORKS INC 10/12/20 B	14,954.0000	22.6200	150	-338,409	338,409	
7980524	ISSUE: 48238T109 - KAR AUCTION SERVICES INC 10/12/20 B	2,839.0000	17.4000	28	-49,427	49,427	
7980524	ISSUE: 48242W106 - KBR INC 10/12/20 B	2,531.0000	24.9600	25	-63,199	63,199	
7980524	ISSUE: 482480100 - KLA CORP 10/12/20 B	1,797.0000	214.5500	18	-385,564	385,564	
7980524	ISSUE: 48251K100 - KKR REAL ESTATE FINANCE TRUST REIT 10/12/20 B	436.0000	17.3600	4	-7,573	7,573	
7980524	ISSUE: 48251W104 - KKR & CO INC CL A 10/12/20 B	23,787.0000	36.2700	238	-862,992	862,992	
7980524	ISSUE: 48273U102 - K12 INC 10/12/20 B	953.0000	30.4600	10	-29,038	29,038	
7980524	ISSUE: 482738101 - KVH INDUSTRIES INC 10/12/20 B	891.0000	9.5093	9	-8,482	8,482	
7980524	ISSUE: 48282T104 - KADANT INC 10/12/20 B	97.0000	118.7600	1	-11,521	11,521	
7980524	ISSUE: 48283N106 - KADMON HOLDINGS INC 10/12/20 B	3,052.0000	3.9400	31	-12,055	12,055	
7980524	ISSUE: 483007704 - KAISER ALUMINUM CORP 10/12/20 B	360.0000	61.4400	4	-22,122	22,122	
7980524	ISSUE: 483119103 - KALA PHARMACEUTICALS INC 10/12/20 B	347.0000	8.2500	3	-2,866	2,866	
7980524	ISSUE: 483347100 - KALEIDO BIOSCIENCES INC 10/12/20 B	840.0000	10.6500	8	-8,954	8,954	
7980524	ISSUE: 483497103 - KALVISTA PHARMACEUTICALS INC 10/12/20 B	753.0000	13.3000	8	-10,022	10,022	
7980524	ISSUE: 483548103 - KAMAN CORP 10/12/20 B	624.0000	42.7100	6	-26,657	26,657	
7980524	ISSUE: 485170302 - KANSAS CITY SOUTHERN 10/12/20 B	4,262.0000	183.5400	43	-782,290	782,290	
7980524	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC 10/12/20 B	172.0000	79.1600	2	-13,617	13,617	



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	ISSUE: 48576U106 - KARYOPHARM THERAPEUTICS INC						
7980524	10/12/20 B	910.0000	15.1100	9	-13,759	13,759	
	ISSUE: 48666K109 - KB HOME COM						
7980524	10/12/20 B	1,556.0000	41.2700	16	-64,232	64,232	
	ISSUE: 48716P108 - KEARNY FINANCIAL CORP OF MARYLAND						
7980524	10/12/20 B	1,005.0000	8.1500	10	-8,201	8,201	
	ISSUE: 487836108 - KELLOGG CO						
7980524	10/12/20 B	8,453.0000	66.3100	85	-560,603	560,603	
	ISSUE: 488152208 - KELLY SERVICES INC						
7980524	10/12/20 B	723.0000	18.9800	7	-13,730	13,730	
	ISSUE: 488401100 - KEMPER CORPORATION						
7980524	10/12/20 B	2,628.0000	68.3100	26	-179,545	179,545	
	ISSUE: 489170100 - KENNAMETAL INC						
7980524	10/12/20 B	2,047.0000	34.6400	20	-70,929	70,929	
	ISSUE: 489398107 - KENNEDY-WILSON HOLDINGS INC						
7980524	10/12/20 B	2,904.0000	14.7100	29	-42,747	42,747	
	ISSUE: 492327101 - KEROS THERAPEUTICS INC						
7980524	10/12/20 B	508.0000	48.8900	5	-24,841	24,841	
	ISSUE: 49271V100 - KEURIG DR PEPPER INC						
7980524	10/12/20 S	10,119.0000	29.8000	108	301,438	289,403	12,035
	ISSUE: 493267108 - KEYCORP						
7980524	10/12/20 B	43,130.0000	13.2900	431	-573,629	573,629	
	ISSUE: 49338L103 - KEYSIGHT TECHNOLOGIES INC						
7980524	10/12/20 B	6,284.0000	105.7200	63	-664,407	664,407	
	ISSUE: 49372L100 - KEZAR LIFE SCIENCES INC						
7980524	10/12/20 B	2,626.0000	5.3919	26	-14,185	14,185	
	ISSUE: 493732101 - KFORCE INC						
7980524	10/12/20 B	263.0000	37.9800	3	-9,991	9,991	
	ISSUE: 49427F108 - KILROY RLTY CORP REIT						
7980524	10/12/20 B	5,144.0000	54.1600	51	-278,650	278,650	
	ISSUE: 494274103 - KIMBALL INTL INC CL B						
7980524	10/12/20 B	646.0000	11.1800	6	-7,229	7,229	
	ISSUE: 49428J109 - KIMBALL ELECTRONICS INC						
7980524	10/12/20 B	854.0000	12.5100	9	-10,692	10,692	
	ISSUE: 494368103 - KIMBERLY CLARK CORP						
7980524	10/12/20 S	9,208.0000	153.3900	123	1,412,292	1,389,027	23,265
	ISSUE: 49446R109 - KIMCO REALTY CORP REIT						
7980524	10/12/20 B	19,170.0000	11.6100	192	-222,755	222,755	
	ISSUE: 49456B101 - KINDER MORGAN INC						
7980524	10/12/20 S	53,594.0000	12.7800	551	684,380	674,748	9,632
	ISSUE: 494577109 - KINDRED BIOSCIENCES INC						
7980524	10/12/20 B	688.0000	4.8000	7	-3,309	3,309	
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
7980524	10/12/20 B	3,036.0000	213.0964	30	-646,991	646,991	
	ISSUE: 497266106 - KIRBY CORP						
7980524	10/12/20 B	2,570.0000	38.8300	26	-99,819	99,819	



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	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
7980524	10/12/20 B	2,002.0000	11.8900	20	-23,824	23,824	
	ISSUE: 498904200 - KNOLL INC						
7980524	10/12/20 B	1,121.0000	12.9200	11	-14,495	14,495	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSN HLDGS INC						
7980524	10/12/20 B	5,518.0000	40.3400	55	-222,651	222,651	
	ISSUE: 49926D109 - KNOWLES CORPORATION						
7980524	10/12/20 B	932.0000	16.4600	9	-15,350	15,350	
	ISSUE: 50015M109 - KODIAK SCIENCES INC						
7980524	10/12/20 B	327.0000	72.9400	3	-23,855	23,855	
	ISSUE: 500255104 - KOHLS CORP						
7980524	10/12/20 B	6,991.0000	21.2600	70	-148,699	148,699	
	ISSUE: 50050N103 - KONTOOR BRANDS INC						
7980524	10/12/20 B	1,467.0000	27.3100	15	-40,078	40,078	
	ISSUE: 50060P106 - KOPPERS HOLDINGS INC						
7980524	10/12/20 B	329.0000	24.3100	3	-8,001	8,001	
	ISSUE: 500643200 - KORN FERRY						
7980524	10/12/20 B	1,322.0000	32.1600	13	-42,529	42,529	
	ISSUE: 500688106 - KOSMOS ENERGY LTD						
7980524	10/12/20 B	12,022.0000	1.1300	120	-13,705	13,705	
	ISSUE: 500754106 - KRAFT HEINZ CO						
7980524	10/12/20 S	17,666.0000	31.6500	189	558,940	544,819	14,120
	ISSUE: 50077B207 - KRATOS DEFENSE & SECURITY SOLUTIONS						
7980524	10/12/20 B	37,823.0000	21.2772	378	-805,146	805,146	
	ISSUE: 50077C106 - KRATON CORP						
7980524	10/12/20 B	653.0000	25.4600	7	-16,632	16,632	
	ISSUE: 501044101 - KROGER CO						
7980524	10/12/20 B	34,781.0000	34.6300	348	-1,204,814	1,204,814	
	ISSUE: 50105F105 - KRONOS WORLDWIDE INC						
7980524	10/12/20 B	464.0000	14.0300	5	-6,515	6,515	
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
7980524	10/12/20 B	255.0000	51.8500	3	-13,224	13,224	
	ISSUE: 50127T109 - KURA ONCOLOGY INC						
7980524	10/12/20 B	255.0000	33.0500	3	-8,430	8,430	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
7980524	10/12/20 B	282.0000	14.9000	3	-4,205	4,205	
	ISSUE: 501797104 - L BRANDS, INC						
7980524	10/12/20 B	10,218.0000	32.0500	102	-327,589	327,589	
	ISSUE: 50181P100 - LCNB CORPORATION						
7980524	10/12/20 S	264.0000	14.2500	3	3,759	3,722	37
	ISSUE: 50187A107 - LHC GROUP INC						
7980524	10/12/20 B	4,347.0000	225.9810	43	-982,383	982,383	
	ISSUE: 50187T106 - LGI HOMES INC						
7980524	10/12/20 B	132.0000	127.8300	1	-16,875	16,875	
	ISSUE: 501889208 - LKQ CORP						
7980524	10/12/20 B	13,347.0000	30.8500	133	-411,888	411,888	



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7980524	ISSUE: 50189K103 - LCI INDUSTRIES 10/12/20 B	155.0000	118.0400	2	-18,298	18,298	
7980524	ISSUE: 50212V100 - LPL FINANCIAL HOLDINGS INC 10/12/20 B	3,355.0000	83.9800	34	-281,786	281,786	
7980524	ISSUE: 50216C108 - LSI INDUSTIES INC 10/12/20 S	708.0000	7.5800	7	5,359	5,239	120
7980524	ISSUE: 502175102 - LTC PROPERTIES INC REIT 10/12/20 B	736.0000	35.9600	7	-26,474	26,474	
7980524	ISSUE: 502431109 - L3 HARRIS TECHNOLOGIES INC 10/12/20 S	5,834.0000	175.0400	81	1,021,102	1,023,284	-2,181
7980524	ISSUE: 503459604 - LA JOLLA PHARMACEUTICAL CO 10/12/20 B	757.0000	4.1800	8	-3,172	3,172	
7980524	ISSUE: 505336107 - LA-Z-BOY INC 10/12/20 B	975.0000	34.6100	10	-33,755	33,755	
7980524	ISSUE: 50540R409 - LABORATORY CORP AMERICA HOLDINGS 10/12/20 B	4,200.0000	193.6500	42	-813,372	813,372	
7980524	ISSUE: 505743104 - LADDER CAPITAL CORP REIT 10/12/20 B	1,560.0000	7.3400	16	-11,466	11,466	
7980524	ISSUE: 511637100 - LAKELAND BANCORP INC 10/12/20 B	533.0000	10.8100	5	-5,767	5,767	
7980524	ISSUE: 511656100 - LAKELAND FINL CORP 10/12/20 B	426.0000	46.6800	4	-19,890	19,890	
7980524	ISSUE: 511795106 - LAKELAND INDUSTRIES INC 10/12/20 S	304.0000	23.9200	3	7,268	6,922	346
7980524	ISSUE: 512807108 - LAM RESEARCH CORP 10/12/20 S	3,530.0000	370.1100	64	1,306,424	1,220,568	85,856
7980524	ISSUE: 512816109 - LAMAR ADVERTISING CO-A REIT 10/12/20 B	3,919.0000	69.1000	39	-270,842	270,842	
7980524	ISSUE: 513272104 - LAMB WESTON HOLDINGS INC 10/12/20 B	5,394.0000	72.6200	54	-391,766	391,766	
7980524	ISSUE: 513847103 - LANCASTER COLONY CORP 10/12/20 B	176.0000	179.6400	2	-31,618	31,618	
7980524	ISSUE: 514766104 - LANDEC CORP 10/12/20 B	580.0000	10.2400	6	-5,945	5,945	
7980524	ISSUE: 51504L107 - LANDMARK BANCORP INC 10/12/20 B	323.0000	23.4260	3	-7,570	7,570	
7980524	ISSUE: 51509F105 - LANDS' END INC 10/12/20 B	270.0000	13.6600	3	-3,691	3,691	
7980524	ISSUE: 515098101 - LANDSTAR SYSTEMS INC 10/12/20 B	720.0000	132.6800	7	-95,537	95,537	
7980524	ISSUE: 516012101 - LANNETT CO INC 10/12/20 B	808.0000	7.1300	8	-5,769	5,769	
7980524	ISSUE: 516544103 - LANTHEUS HOLDINGS INC 10/12/20 B	279.0000	13.2000	3	-3,686	3,686	
7980524	ISSUE: 517834107 - LAS VEGAS SANDS CORP 10/12/20 S	8,632.0000	46.1700	95	398,444	398,626	-181



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	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
7980524	10/12/20 B	1,237.0000	33.7800	12	-41,798	41,798	
	ISSUE: 518439104 - LAUDER ESTEE COS INC						
7980524	10/12/20 S	5,501.0000	227.0200	83	1,248,754	1,218,361	30,393
	ISSUE: 518613203 - LAUREATE EDUCATION INC CL A						
7980524	10/12/20 B	1,601.0000	13.7100	16	-21,966	21,966	
	ISSUE: 520776105 - LAWSON PRODUCTS INC						
7980524	10/12/20 S	144.0000	46.0800	2	6,634	6,695	-61
	ISSUE: 521865204 - LEAR CORP						
7980524	10/12/20 B	2,626.0000	129.1900	26	-339,279	339,279	
	ISSUE: 524660107 - LEGGETT & PLATT INC						
7980524	10/12/20 B	5,909.0000	44.9900	59	-265,905	265,905	
	ISSUE: 52472M101 - LEGACY HOUSING CORP						
7980524	10/12/20 B	671.0000	15.6116	7	-10,482	10,482	
	ISSUE: 525327102 - LEIDOS HOLDINGS INC						
7980524	10/12/20 B	5,670.0000	89.7100	57	-508,712	508,712	
	ISSUE: 525558201 - LEMAITRE VASCULAR INC						
7980524	10/12/20 B	62.0000	33.3200	1	-2,066	2,066	
	ISSUE: 52567D107 - LEMONADE INC						
7980524	10/12/20 B	208.0000	66.1700	2	-13,765	13,765	
	ISSUE: 52603A208 - LENDINGCLUB CORP						
7980524	10/12/20 B	638.0000	5.4800	6	-3,503	3,503	
	ISSUE: 52603B107 - LENDINGTREE INC						
7980524	10/12/20 B	70.0000	327.3400	1	-22,915	22,915	
	ISSUE: 526057104 - LENNAR CORP-CL A						
7980524	10/12/20 B	12,355.0000	83.9500	124	-1,037,326	1,037,326	
	ISSUE: 526057302 - LENNAR CORP - B SHS						
7980524	10/12/20 B	705.0000	68.0500	7	-47,982	47,982	
	ISSUE: 526107107 - LENNOX INTERNATIONAL INC						
7980524	10/12/20 B	1,523.0000	289.4100	15	-440,787	440,787	
	ISSUE: 52634L108 - LENSAR INC						
7980524	10/12/20 B	228.0000	7.5379	2	-1,721	1,721	
	ISSUE: 52730D208 - LEVEL ONE BANCORP INC						
7980524	10/12/20 S	59.0000	16.1700	1	953	973	-20
	ISSUE: 528872302 - LEXICON PHARMACEUTICALS INC						
7980524	10/12/20 B	1,858.0000	1.4900	19	-2,787	2,787	
	ISSUE: 529043101 - LEXINGTON REALTY TRUST REIT						
7980524	10/12/20 B	5,539.0000	11.0100	55	-61,040	61,040	
	ISSUE: 530307107 - LIBERTY BROADBAND - SER A						
7980524	10/12/20 B	1,041.0000	149.7700	10	-155,921	155,921	
	ISSUE: 530307305 - LIBERTY BROADBAND - SER C						
7980524	10/12/20 B	4,841.0000	150.4800	48	-728,522	728,522	
	ISSUE: 53115L104 - LIBERTY OILFIELD SERVICES INC CL A						
7980524	10/12/20 B	1,428.0000	8.2500	14	-11,795	11,795	
	ISSUE: 531229409 - LIBERTY SIRIUSXM GROUP CL A						
7980524	10/12/20 B	3,245.0000	35.4000	32	-114,905	114,905	



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7980524	ISSUE: 531229607 - LIBERTY SIRIUSXM GROUP CL C 10/12/20 B	6,842.0000	35.3400	68	-241,865	241,865	
7980524	ISSUE: 531229706 - LIBERTY BRAVES GROUP CL A 10/12/20 B	183.0000	23.0600	2	-4,222	4,222	
7980524	ISSUE: 531229854 - LIBERTY FORMULA ONE CL C 10/12/20 B	8,957.0000	37.6600	90	-337,410	337,410	
7980524	ISSUE: 531229870 - LIBERTY FORMULA ONE CL A 10/12/20 B	1,026.0000	34.7900	10	-35,705	35,705	
7980524	ISSUE: 531229888 - LIBERTY BRAVES GROUP CL C 10/12/20 B	264.0000	22.6200	3	-5,974	5,974	
7980524	ISSUE: 531465102 - LIBERTY TRIPADVISOR HLDGS INC 10/12/20 B	3,117.0000	1.8800	31	-5,891	5,891	
7980524	ISSUE: 53220K504 - LIGAND PHARMACEUTICALS INC 10/12/20 B	102.0000	102.1500	1	-10,420	10,420	
7980524	ISSUE: 53222K205 - LIFEVANTAGE CORP 10/12/20 S	607.0000	13.1700	6	7,988	7,575	413
7980524	ISSUE: 53222Q103 - LIFETIME BRANDS INC 10/12/20 B	1,014.0000	10.4669	10	-10,624	10,624	
7980524	ISSUE: 53223X107 - LIFE STORAGE INC REIT 10/12/20 B	2,078.0000	113.8700	21	-236,643	236,643	
7980524	ISSUE: 532457108 - LILLY ELI & CO 10/12/20 S	20,755.0000	154.4900	278	3,206,162	3,091,665	114,497
7980524	ISSUE: 53261M104 - LIMELIGHT NETWORKS INC 10/12/20 B	336.0000	6.3450	3	-2,135	2,135	
7980524	ISSUE: 53262L105 - LIMESTONE BANCORP INC 10/12/20 B	439.0000	10.8867	4	-4,784	4,784	
7980524	ISSUE: 532746104 - LIMONEIRA CO 10/12/20 B	387.0000	14.9100	4	-5,774	5,774	
7980524	ISSUE: 533900106 - LINCOLN ELEC HLDGS INC 10/12/20 B	1,799.0000	97.9500	18	-176,230	176,230	
7980524	ISSUE: 534187109 - LINCOLN NATL CORP 10/12/20 B	7,926.0000	35.4700	79	-281,214	281,214	
7980524	ISSUE: 535219109 - LINDBLAD EXPEDITIONS HOLDINGS INC 10/12/20 B	578.0000	8.6200	6	-4,988	4,988	
7980524	ISSUE: 535555106 - LINDSAY CORPORATION 10/12/20 B	25.0000	107.9500	0	-2,699	2,699	
7980524	ISSUE: 535919401 - LIONS GATE ENTERTAINMENT CL A 10/12/20 B	2,140.0000	8.7800	21	-18,811	18,811	
7980524	ISSUE: 535919500 - LIONS GATE ENTERTAINMENT CL B 10/12/20 B	4,376.0000	8.1400	44	-35,664	35,664	
7980524	ISSUE: 53635B107 - LIQUIDITY SERVICES INC 10/12/20 B	1,685.0000	10.8100	17	-18,232	18,232	
7980524	ISSUE: 53635D202 - LIQUIDIA TECHNOLOGIES INC 10/12/20 B	197.0000	5.7900	2	-1,143	1,143	
7980524	ISSUE: 536797103 - LITHIA MOTORS INC-CLASS A 10/12/20 B	639.0000	270.4600	6	-172,830	172,830	



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7980524	ISSUE: 537008104 - LITTELFUSE INC 10/12/20 B	1,105.0000	188.9500	11	-208,801	208,801	
7980524	ISSUE: 53803X105 - LIVE OAK BANCSHARES INC 10/12/20 B	290.0000	31.3200	3	-9,086	9,086	
7980524	ISSUE: 538034109 - LIVE NATION ENTERTAINMENT INC 10/12/20 B	1,669.0000	55.8400	17	-93,214	93,214	
7980524	ISSUE: 53814L108 - LIVENT CORP 10/12/20 B	2,845.0000	11.0700	28	-31,523	31,523	
7980524	ISSUE: 538146101 - LIVEPERSON INC 10/12/20 B	784.0000	58.0200	8	-45,496	45,496	
7980524	ISSUE: 53815P108 - LIVERAMP HOLDINGS INC 10/12/20 B	771.0000	57.0900	8	-44,024	44,024	
7980524	ISSUE: 53839L208 - LIVEXLIVE MEDIA INC 10/12/20 B	3,798.0000	2.2400	38	-8,546	8,546	
7980524	ISSUE: 539183103 - LIVONGO HEALTH INC 10/12/20 B	636.0000	139.9400	6	-89,008	89,008	
7980524	ISSUE: 539830109 - LOCKHEED MARTIN CORP 10/12/20 S	6,081.0000	388.9200	113	2,364,909	2,328,658	36,251
7980524	ISSUE: 540424108 - LOEWS CORPORATION 10/12/20 B	10,951.0000	37.3600	110	-409,239	409,239	
7980524	ISSUE: 54142F102 - LOGICBIO THERAPEUTICS INC 10/12/20 B	884.0000	6.4700	9	-5,728	5,728	
7980524	ISSUE: 543881106 - LORAL SPACE & COMMUNICATIONS 10/12/20 B	466.0000	21.1000	5	-9,837	9,837	
7980524	ISSUE: 546347105 - LOUISIANA PAC CORP 10/12/20 B	1,343.0000	31.8300	13	-42,761	42,761	
7980524	ISSUE: 54738L109 - LOVESAC CO/THE 10/12/20 B	451.0000	34.3600	5	-15,501	15,501	
7980524	ISSUE: 548661107 - LOWES COS INC 10/12/20 S	18,602.0000	172.7300	257	3,212,866	3,133,879	78,987
7980524	ISSUE: 550021109 - LULULEMON ATHLETICA INC 10/12/20 B	1,339.0000	348.0000	13	-465,985	465,985	
7980524	ISSUE: 55003T107 - LUMBER LIQUIDATORS HOLDINGS INC 10/12/20 B	610.0000	26.3400	6	-16,074	16,074	
7980524	ISSUE: 55024U109 - LUMENTUM HOLDINGS INC 10/12/20 B	3,223.0000	84.2200	32	-271,473	271,473	
7980524	ISSUE: 55027E102 - LUMINEX CORP DEL 10/12/20 B	147.0000	23.9100	1	-3,516	3,516	
7980524	ISSUE: 550351100 - LUNA INNOVATIONS INC 10/12/20 S	999.0000	6.6700	10	6,653	6,314	340
7980524	ISSUE: 550550107 - LUTHER BURBANK CORP 10/12/20 S	609.0000	9.2000	6	5,597	5,493	103
7980524	ISSUE: 550819106 - LYDALL INC 10/12/20 B	487.0000	18.3000	5	-8,917	8,917	
7980524	ISSUE: 55087P104 - LYFT INC CL A 10/12/20 B	11,143.0000	27.2400	111	-303,647	303,647	



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	ISSUE: 55234L105 - LYRA THERAPEUTICS INC						
7980524	10/12/20 B	299.0000	12.7933	3	-3,828	3,828	
	ISSUE: 55261F104 - M & T BANK CORP						
7980524	10/12/20 B	5,725.0000	103.3000	57	-591,450	591,450	
	ISSUE: 55262C100 - MBIA INC						
7980524	10/12/20 S	599.0000	6.8800	6	4,115	3,923	192
	ISSUE: 552676108 - MDC HOLDINGS INC						
7980524	10/12/20 B	1,290.0000	50.8300	13	-65,584	65,584	
	ISSUE: 552690109 - MDU RES GROUP INC						
7980524	10/12/20 B	8,994.0000	23.6900	90	-213,158	213,158	
	ISSUE: 55272X102 - MFA FINANCIAL INC REIT						
7980524	10/12/20 B	8,514.0000	2.9000	85	-24,776	24,776	
	ISSUE: 55277P104 - MGE ENERGY INC						
7980524	10/12/20 B	524.0000	67.0800	5	-35,155	35,155	
	ISSUE: 55279B202 - MEI PHARMA INC						
7980524	10/12/20 B	1,535.0000	3.1100	15	-4,789	4,789	
	ISSUE: 552848103 - MGIC INVESTMENT CORPORATION						
7980524	10/12/20 B	15,967.0000	10.7600	160	-171,965	171,965	
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
7980524	10/12/20 B	21,249.0000	21.4000	212	-454,941	454,941	
	ISSUE: 55303J106 - MGP INGREDIENTS INC						
7980524	10/12/20 S	10.0000	40.8700	0	409	406	3
	ISSUE: 55305B101 - M/I HOMES INC						
7980524	10/12/20 B	549.0000	48.3800	5	-26,566	26,566	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
7980524	10/12/20 B	5,872.0000	119.3200	59	-700,706	700,706	
	ISSUE: 55315D105 - MMA CAPITAL HOLDINGS INC						
7980524	10/12/20 B	397.0000	23.8916	4	-9,489	9,489	
	ISSUE: 55345K103 - MRC GLOBAL INC						
7980524	10/12/20 B	1,197.0000	4.6500	12	-5,578	5,578	
	ISSUE: 553498106 - MSA SAFETY INC						
7980524	10/12/20 B	1,396.0000	144.9100	14	-202,308	202,308	
	ISSUE: 553530106 - MSC INDL DIRECT INC CL A						
7980524	10/12/20 B	1,926.0000	67.4300	19	-129,889	129,889	
	ISSUE: 55354G100 - MSCI INC						
7980524	10/12/20 B	941.0000	352.6400	9	-331,844	331,844	
	ISSUE: 553573106 - MSG NETWORKS INC						
7980524	10/12/20 B	457.0000	9.4800	5	-4,337	4,337	
	ISSUE: 553777103 - MTS SYS CORP						
7980524	10/12/20 B	637.0000	23.7800	6	-15,154	15,154	
	ISSUE: 553810102 - MVB FINANCIAL CORP						
7980524	10/12/20 S	258.0000	17.6700	3	4,556	4,425	131
	ISSUE: 55405W104 - MYR GROUP INC						
7980524	10/12/20 B	37.0000	44.2200	0	-1,637	1,637	
	ISSUE: 55405Y100 - MACOM TECHNOLOGY SOLUTIONS HLDGS INC						
7980524	10/12/20 B	439.0000	36.5000	4	-16,028	16,028	



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7980524	ISSUE: 554225102 - MACATAWA BANK CORP 10/12/20 S	320.0000	7.3700	3	2,355	2,330	26
7980524	ISSUE: 554382101 - MACERICH CO COM REIT 10/12/20 B	3,625.0000	7.5200	36	-27,296	27,296	
7980524	ISSUE: 554489104 - MACK CALI RLTY CORP REIT 10/12/20 B	2,093.0000	12.7900	21	-26,790	26,790	
7980524	ISSUE: 554571109 - MACKINAC FINANCIAL CORP 10/12/20 B	340.0000	10.4898	3	-3,570	3,570	
7980524	ISSUE: 55608B105 - MACQUARIE INFRASTRUCTURE CORP 10/12/20 B	3,047.0000	26.8200	30	-81,751	81,751	
7980524	ISSUE: 556099109 - MACROGENICS INC 10/12/20 B	921.0000	25.4000	9	-23,403	23,403	
7980524	ISSUE: 55616P104 - MACY'S INC 10/12/20 B	6,102.0000	6.2100	61	-37,954	37,954	
7980524	ISSUE: 556269108 - MADDEN STEVEN LTD 10/12/20 B	1,465.0000	21.2100	15	-31,087	31,087	
7980524	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP 10/12/20 B	838.0000	149.9600	8	-125,675	125,675	
7980524	ISSUE: 55826T102 - MADISON SQUARE GARDEN ENTERTAINMENT 10/12/20 B	822.0000	69.8000	8	-57,384	57,384	
7980524	ISSUE: 558868105 - MADRIGAL PHARMACEUTICALS INC 10/12/20 B	131.0000	130.9800	1	-17,160	17,160	
7980524	ISSUE: 559079207 - MAGELLAN HEALTH INC 10/12/20 B	267.0000	78.9000	3	-21,069	21,069	
7980524	ISSUE: 55910K108 - MAGENTA THERAPEUTICS INC 10/12/20 S	455.0000	7.4400	5	3,381	3,481	-100
7980524	ISSUE: 55955D100 - MAGNITE INC 10/12/20 B	2,487.0000	8.2900	25	-20,642	20,642	
7980524	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP 10/12/20 B	2,602.0000	5.1200	26	-13,348	13,348	
7980524	ISSUE: 56064Y100 - MAINSTREET BANCSHARES INC 10/12/20 B	290.0000	13.7500	3	-3,990	3,990	
7980524	ISSUE: 56117J100 - MALIBU BOATS INC 10/12/20 B	185.0000	55.2000	2	-10,214	10,214	
7980524	ISSUE: 562750109 - MANHATTAN ASSOCS INC 10/12/20 B	1,021.0000	103.7600	10	-105,949	105,949	
7980524	ISSUE: 563571405 - MANITOWOC COMPANY INC 10/12/20 B	415.0000	9.0700	4	-3,768	3,768	
7980524	ISSUE: 56400P706 - MANNKIND CORP 10/12/20 B	3,308.0000	1.9400	33	-6,451	6,451	
7980524	ISSUE: 56418H100 - MANPOWERGROUP INC 10/12/20 B	2,552.0000	75.4700	26	-192,625	192,625	
7980524	ISSUE: 564563104 - MANTECH INTERNATIONAL CORP CL A 10/12/20 B	539.0000	72.6000	5	-39,137	39,137	
7980524	ISSUE: 565849106 - MARATHON OIL CORP 10/12/20 B	34,517.0000	4.2900	345	-148,423	148,423	



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	ISSUE: 56585A102 - MARATHON PETROLEUM CORPORATION						
7980524	10/12/20 B	29,324.0000	30.4900	293	-894,382	894,382	
	ISSUE: 566324109 - MARCUS & MILLICHAP INC						
7980524	10/12/20 B	169.0000	30.7800	2	-5,204	5,204	
	ISSUE: 566330106 - MARCUS CORP DELEWARE						
7980524	10/12/20 B	456.0000	7.7300	5	-3,529	3,529	
	ISSUE: 567908108 - MARINEMAX INC						
7980524	10/12/20 B	617.0000	26.6000	6	-16,418	16,418	
	ISSUE: 568427108 - MARINE PRODS CORP						
7980524	10/12/20 S	214.0000	17.2600	2	3,691	3,739	-47
	ISSUE: 56854Q200 - MARINUS PHARMACEUTICALS INC						
7980524	10/12/20 S	23.0000	14.8600	0	342	355	-14
	ISSUE: 570535104 - MARKEL CORPORATION						
7980524	10/12/20 B	603.0000	1,022.0200	6	-616,284	616,284	
	ISSUE: 57055L107 - MARKER THERAPEUTICS INC						
7980524	10/12/20 B	1,357.0000	1.6200	14	-2,212	2,212	
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
7980524	10/12/20 B	427.0000	532.2300	4	-227,266	227,266	
	ISSUE: 571157106 - MARLIN BUSINESS SERVICES CORP						
7980524	10/12/20 S	324.0000	7.8000	3	2,524	2,388	136
	ISSUE: 57164Y107 - MARRIOT VACATIONS WORLDWIDE CORP						
7980524	10/12/20 B	733.0000	97.2000	7	-71,255	71,255	
	ISSUE: 57165B106 - MARRONE BIO INNOVATIONS INC						
7980524	10/12/20 B	4,934.0000	1.0986	49	-5,470	5,470	
	ISSUE: 571748102 - MARSH & MCLENNAN COS INC						
7980524	10/12/20 S	12,554.0000	116.5900	158	1,463,513	1,439,818	23,695
	ISSUE: 571903202 - MARRIOTT INTERNATIONAL INC						
7980524	10/12/20 S	7,273.0000	100.7100	89	732,375	720,100	12,275
	ISSUE: 573075108 - MARTEN TRANSPORT LTD						
7980524	10/12/20 B	1,416.0000	17.3500	14	-24,582	24,582	
	ISSUE: 573284106 - MARTIN MARIETTA MATLS INC						
7980524	10/12/20 B	2,776.0000	270.1700	28	-750,020	750,020	
	ISSUE: 574599106 - MASCO CORP						
7980524	10/12/20 B	11,784.0000	57.6800	118	-679,819	679,819	
	ISSUE: 574795100 - MASIMO CORP						
7980524	10/12/20 B	584.0000	232.7800	6	-135,949	135,949	
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
7980524	10/12/20 B	274.0000	106.1600	3	-29,091	29,091	
	ISSUE: 576323109 - MASTEC INC						
7980524	10/12/20 B	1,164.0000	48.9200	12	-56,955	56,955	
	ISSUE: 57633B100 - MASTECH DIGITAL INC						
7980524	10/12/20 B	287.0000	20.7642	3	-5,962	5,962	
	ISSUE: 57636Q104 - MASTERCARD INC CL A						
7980524	10/12/20 S	21,651.0000	352.0400	385	7,621,633	7,445,779	175,854
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
7980524	10/12/20 B	260.0000	19.9400	3	-5,187	5,187	



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7980524	ISSUE: 576485205 - MATADOR RESOURCES CO 10/12/20 B	2,601.0000	8.9500	26	-23,305	23,305	
7980524	ISSUE: 57667L107 - MATCH GROUP INC 10/12/20 B	2,483.0000	110.3000	25	-273,900	273,900	
7980524	ISSUE: 576690101 - MATERION CORP 10/12/20 B	304.0000	57.6200	3	-17,520	17,520	
7980524	ISSUE: 576853105 - MATRIX SERVICE CO 10/12/20 B	340.0000	8.6550	3	-2,946	2,946	
7980524	ISSUE: 57686G105 - MATSON INC 10/12/20 B	1,041.0000	51.0400	10	-53,143	53,143	
7980524	ISSUE: 577081102 - MATTEL INC 10/12/20 B	8,198.0000	12.6100	82	-103,459	103,459	
7980524	ISSUE: 577128101 - MATTHEWS INTL CORP 10/12/20 B	490.0000	24.5700	5	-12,044	12,044	
7980524	ISSUE: 577345101 - MAUI LAND & PINEAPPLE CO INC 10/12/20 B	530.0000	11.6958	5	-6,204	6,204	
7980524	ISSUE: 57772K101 - MAXIM INTEGRATED PRODS INC 10/12/20 B	8,919.0000	74.7100	89	-666,428	666,428	
7980524	ISSUE: 57776J100 - MAXLINEAR INC CL A 10/12/20 B	1,180.0000	25.6500	12	-30,279	30,279	
7980524	ISSUE: 57778K105 - MAXAR TECHNOLOGIES LTD 10/12/20 B	1,590.0000	28.7400	16	-45,713	45,713	
7980524	ISSUE: 577933104 - MAXIMUS INC 10/12/20 B	614.0000	70.5600	6	-43,330	43,330	
7980524	ISSUE: 578605107 - MAYVILLE ENGINEERING CO INC 10/12/20 B	616.0000	9.3828	6	-5,786	5,786	
7980524	ISSUE: 579780206 - MCCORMICK & CO INC 10/12/20 B	3,211.0000	200.9000	32	-645,122	645,122	
7980524	ISSUE: 580135101 - MCDONALDS CORP 10/12/20 S	20,014.0000	226.1100	300	4,525,065	4,532,771	-7,705
7980524	ISSUE: 580589109 - MCGRATH RENTCORP 10/12/20 B	416.0000	68.7900	4	-28,621	28,621	
7980524	ISSUE: 58155Q103 - MCKESSON CORP 10/12/20 B	3,227.0000	150.6800	32	-486,277	486,277	
7980524	ISSUE: 584021109 - MEDALLIA INC 10/12/20 B	1,105.0000	31.3800	11	-34,686	34,686	
7980524	ISSUE: 58463J304 - MEDICAL PROPERTIES TRUST INC REIT 10/12/20 B	23,821.0000	18.7400	238	-446,644	446,644	
7980524	ISSUE: 58468P206 - MEDICINOVA INC 10/12/20 B	679.0000	5.3900	7	-3,667	3,667	
7980524	ISSUE: 58470H101 - MEDIFAST INC 10/12/20 B	113.0000	162.8100	1	-18,399	18,399	
7980524	ISSUE: 58502B106 - MEDNAX INC 10/12/20 B	1,332.0000	16.1500	13	-21,525	21,525	
7980524	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC 10/12/20 B	323.0000	125.1900	3	-40,440	40,440	



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7980524	ISSUE: 587376104 - MERCANTILE BK CORP 10/12/20 B 232.0000	21.3100	2	-4,946	4,946	
7980524	ISSUE: 58844R108 - MERCHANTS BANCORP 10/12/20 B 364.0000	21.2500	4	-7,739	7,739	
7980524	ISSUE: 58933Y105 - MERCK & CO INC 10/12/20 S 63,150.0000	80.3600	744	5,073,990	5,054,526	19,464
7980524	ISSUE: 589378108 - MERCURY SYSTEMS INC 10/12/20 B 919.0000	78.7000	9	-72,334	72,334	
7980524	ISSUE: 589400100 - MERCURY GENERAL CORP 10/12/20 B 1,233.0000	41.6100	12	-51,317	51,317	
7980524	ISSUE: 589433101 - MEREDITH CORP 10/12/20 B 663.0000	12.8000	7	-8,493	8,493	
7980524	ISSUE: 58958P104 - MERIDIAN BANK 10/12/20 B 439.0000	17.4804	4	-7,678	7,678	
7980524	ISSUE: 58958U103 - MERIDIAN BANCORP INC 10/12/20 B 457.0000	11.9000	5	-5,443	5,443	
7980524	ISSUE: 589584101 - MERIDIAN BIOSCIENCE INC 10/12/20 B 367.0000	19.3300	4	-7,098	7,098	
7980524	ISSUE: 589889104 - MERIT MED SYSTEM INC 10/12/20 B 714.0000	49.1200	7	-35,079	35,079	
7980524	ISSUE: 59001A102 - MERITAGE HOMES CORPORATION 10/12/20 B 670.0000	114.9900	7	-77,050	77,050	
7980524	ISSUE: 59001K100 - MERITOR INCORPORATED 10/12/20 B 456.0000	25.8300	5	-11,783	11,783	
7980524	ISSUE: 59045L106 - MERSANA THERAPEUTICS INC 10/12/20 B 727.0000	19.2600	7	-14,009	14,009	
7980524	ISSUE: 590479135 - MESA AIR GROUP INC 10/12/20 B 1,118.0000	3.6400	11	-4,081	4,081	
7980524	ISSUE: 59064R109 - MESA LABS INC 10/12/20 B 63.0000	284.0600	1	-17,896	17,896	
7980524	ISSUE: 59100U108 - META FINANCIAL GROUP 10/12/20 B 680.0000	22.1800	7	-15,089	15,089	
7980524	ISSUE: 591520200 - METHODE ELECTRONICS INC 10/12/20 B 787.0000	30.2100	8	-23,783	23,783	
7980524	ISSUE: 59156R108 - METLIFE INC 10/12/20 S 3,955.0000	40.2921	43	159,312	155,590	3,722
7980524	ISSUE: 59165J105 - METROCITY BANKSHARES INC 10/12/20 B 59.0000	14.6000	1	-862	862	
7980524	ISSUE: 591774104 - METROPOLITAN BANK HOLDING CORP 10/12/20 S 35.0000	30.4300	0	1,065	1,103	-38
7980524	ISSUE: 592688105 - METTLER-TOLEDO INTERNATIONAL INC 10/12/20 B 322.0000	1,025.7500	3	-330,295	330,295	
7980524	ISSUE: 59408Q106 - MICHAELS COS INC/THE 10/12/20 B 2,779.0000	9.9400	28	-27,651	27,651	
7980524	ISSUE: 594918104 - MICROSOFT CORP 10/12/20 S 184,111.0000	221.4000	2,742	40,759,433	38,632,011	2,127,422



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	ISSUE: 594972408 - MICROSTRATEGY INC CL A						
7980524	10/12/20 B	52.0000	166.4600	1	-8,656	8,656	
	ISSUE: 595017104 - MICROCHIP TECHNOLOGY INC						
7980524	10/12/20 B	4,982.0000	114.1300	50	-568,645	568,645	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC						
7980524	10/12/20 S	30,283.0000	50.6800	337	1,534,406	1,466,000	68,406
	ISSUE: 59522J103 - MID-AMER APARTMENT COMM REIT						
7980524	10/12/20 B	5,144.0000	124.6600	51	-641,302	641,302	
	ISSUE: 59540G107 - MID PENN BANCORP INC						
7980524	10/12/20 B	370.0000	19.4946	4	-7,217	7,217	
	ISSUE: 596278101 - MIDDLEBY CORP						
7980524	10/12/20 B	2,447.0000	103.0800	24	-252,261	252,261	
	ISSUE: 596304204 - MIDDLEFIELD BANC CORP						
7980524	10/12/20 B	502.0000	21.4079	5	-10,752	10,752	
	ISSUE: 596680108 - MIDDLESEX WATER CO						
7980524	10/12/20 B	106.0000	67.0400	1	-7,107	7,107	
	ISSUE: 597742105 - MIDLAND STATES BANCORP INC						
7980524	10/12/20 B	54.0000	14.5000	1	-784	784	
	ISSUE: 598511103 - MIDWESTONE FINANCIAL GROUP						
7980524	10/12/20 B	597.0000	21.1200	6	-12,615	12,615	
	ISSUE: 59935P209 - MILESTONE SCIENTIFIC INC						
7980524	10/12/20 B	3,114.0000	1.7371	31	-5,440	5,440	
	ISSUE: 600544100 - MILLER HERMAN INC						
7980524	10/12/20 B	1,416.0000	31.9600	14	-45,270	45,270	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
7980524	10/12/20 B	402.0000	31.9900	4	-12,864	12,864	
	ISSUE: 603158106 - MINERALS TECHNOLOGIES INC						
7980524	10/12/20 B	747.0000	58.8200	7	-43,946	43,946	
	ISSUE: 603380106 - MINERVA NEUROSCIENCES INC						
7980524	10/12/20 B	1,270.0000	3.2800	13	-4,178	4,178	
	ISSUE: 60468T105 - MIRATI THERAPEUTICS INC						
7980524	10/12/20 B	377.0000	184.5000	4	-69,560	69,560	
	ISSUE: 604749101 - MIRUM PHARMACEUTICALS INC						
7980524	10/12/20 B	412.0000	19.6800	4	-8,112	8,112	
	ISSUE: 604871103 - MISONIX INC						
7980524	10/12/20 B	253.0000	12.7400	3	-3,226	3,226	
	ISSUE: 60649T107 - MISTRAS GROUP INC						
7980524	10/12/20 B	338.0000	3.9200	3	-1,328	1,328	
	ISSUE: 60739U204 - MOBILEIRON INC						
7980524	10/12/20 S	1,277.0000	7.0000	13	8,926	8,965	-39
	ISSUE: 607525102 - MODEL N INC COM						
7980524	10/12/20 B	282.0000	35.4200	3	-9,991	9,991	
	ISSUE: 60770K107 - MODERNA INC						
7980524	10/12/20 B	3,323.0000	75.3100	33	-250,288	250,288	
	ISSUE: 607828100 - MODINE MFG CO						
7980524	10/12/20 B	1,810.0000	7.1600	18	-12,978	12,978	



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	ISSUE: 60786M105 - MOELIS & CO						
7980524	10/12/20 B	387.0000	38.7900	4	-15,016	15,016	
	ISSUE: 608190104 - MOHAWK INDUSTRIES INC						
7980524	10/12/20 B	2,534.0000	105.1500	25	-266,475	266,475	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC						
7980524	10/12/20 B	1,320.0000	204.4000	13	-269,821	269,821	
	ISSUE: 608550109 - MOLECULAR TEMPLATES INC						
7980524	10/12/20 B	846.0000	12.0400	8	-10,194	10,194	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE CO CL B						
7980524	10/12/20 B	7,877.0000	35.6500	79	-280,894	280,894	
	ISSUE: 609027107 - MONARCH CASINO & RESORT INC						
7980524	10/12/20 B	83.0000	46.2500	1	-3,840	3,840	
	ISSUE: 609207105 - MONDELEZ INTERNATIONAL INC						
7980524	10/12/20 S	9,364.0000	58.6874	106	549,443	526,163	23,280
	ISSUE: 60935Y208 - MONEYGRAM INTERNATIONAL INC						
7980524	10/12/20 S	659.0000	3.2000	7	2,102	2,017	86
	ISSUE: 60937P106 - MONGODB INC CL A						
7980524	10/12/20 B	594.0000	263.2000	6	-156,347	156,347	
	ISSUE: 609720107 - MONMOUTH CL A REIT						
7980524	10/12/20 B	1,271.0000	14.7500	13	-18,760	18,760	
	ISSUE: 609839105 - MONOLITHIC POWER						
7980524	10/12/20 B	506.0000	316.2000	5	-160,002	160,002	
	ISSUE: 610236101 - MONRO INC						
7980524	10/12/20 B	624.0000	44.7400	6	-27,924	27,924	
	ISSUE: 61174X109 - MONSTER BEVERAGE CORP						
7980524	10/12/20 S	9,031.0000	82.7800	107	747,479	711,282	36,198
	ISSUE: 61179L100 - MONTAGE RESOURCES CORP						
7980524	10/12/20 B	23.0000	5.5000	0	-127	127	
	ISSUE: 615111101 - MONTROSE ENVIRONMENTAL GROUP INC						
7980524	10/12/20 B	84.0000	22.4700	1	-1,888	1,888	
	ISSUE: 615369105 - MOODYS CORP						
7980524	10/12/20 S	3,965.0000	293.3300	65	1,162,988	1,142,911	20,077
	ISSUE: 615394202 - MOOG INC						
7980524	10/12/20 B	568.0000	67.4900	6	-38,340	38,340	
	ISSUE: 617446448 - MORGAN STANLEY						
7980524	10/12/20 S	36,214.0000	50.7400	403	1,837,096	1,763,984	73,112
	ISSUE: 617700109 - MORNINGSTAR INC						
7980524	10/12/20 B	432.0000	182.8500	4	-78,996	78,996	
	ISSUE: 61775R105 - MORPHIC HOLDING INC						
7980524	10/12/20 S	32.0000	27.3000	0	873	855	18
	ISSUE: 61945C103 - MOSAIC CO NEW						
7980524	10/12/20 B	15,525.0000	19.3400	155	-300,409	300,409	
	ISSUE: 620071100 - MOTORCAR PARTS						
7980524	10/12/20 B	519.0000	15.9700	5	-8,294	8,294	
	ISSUE: 620076307 - MOTOROLA SOLUTIONS, INC						
7980524	10/12/20 B	7,097.0000	168.3300	71	-1,194,709	1,194,709	



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7980524	ISSUE: 624580106 - MOVADO GROUP INC 10/12/20 B	484.0000	10.8700	5	-5,266	5,266	
7980524	ISSUE: 624756102 - MUELLER INDUSTRIES INC 10/12/20 B	1,367.0000	30.0000	14	-41,024	41,024	
7980524	ISSUE: 624758108 - MUELLER WATER PRODUCTS INC CL A 10/12/20 B	3,639.0000	11.0600	36	-40,284	40,284	
7980524	ISSUE: 62482R107 - MR COOPER GROUP INC 10/12/20 B	1,871.0000	23.6800	19	-44,324	44,324	
7980524	ISSUE: 626717102 - MURPHY OIL CORP 10/12/20 B	6,439.0000	8.6300	64	-55,633	55,633	
7980524	ISSUE: 626755102 - MURPHY USA INC 10/12/20 B	338.0000	131.4000	3	-44,417	44,417	
7980524	ISSUE: 62818Q104 - MUSTANG BIO INC 10/12/20 B	2,076.0000	3.2600	21	-6,789	6,789	
7980524	ISSUE: 628464109 - MYERS INDUSTRIES INC 10/12/20 B	125.0000	14.8800	1	-1,861	1,861	
7980524	ISSUE: 62855J104 - MYRIAD GENETICS INC 10/12/20 B	1,768.0000	13.6300	18	-24,116	24,116	
7980524	ISSUE: 62857M105 - MYOKARDIA INC 10/12/20 B	582.0000	221.6400	6	-129,000	129,000	
7980524	ISSUE: 628778102 - NBT BANCORP INC 10/12/20 B	996.0000	29.0800	10	-28,974	28,974	
7980524	ISSUE: 62886E108 - NCR CORP 10/12/20 B	5,700.0000	23.1500	57	-132,012	132,012	
7980524	ISSUE: 62914B100 - NIC INC 10/12/20 B	774.0000	21.4100	8	-16,579	16,579	
7980524	ISSUE: 629156407 - NL INDUSTRIES INC 10/12/20 B	703.0000	5.0941	7	-3,588	3,588	
7980524	ISSUE: 629209305 - NMI HOLDINGS INC 10/12/20 B	2,163.0000	23.0700	22	-49,922	49,922	
7980524	ISSUE: 62921N105 - NGM BIOPHARMACEUTICALS INC 10/12/20 B	16.0000	17.2100	0	-276	276	
7980524	ISSUE: 629337106 - NN INC 10/12/20 B	1,133.0000	6.4700	11	-7,342	7,342	
7980524	ISSUE: 629377508 - NRG ENERGY INC 10/12/20 B	8,124.0000	32.7600	81	-266,223	266,223	
7980524	ISSUE: 62944T105 - NVR INC 10/12/20 B	137.0000	4,429.2400	1	-606,807	606,807	
7980524	ISSUE: 629445206 - NVE CORP 10/12/20 B	77.0000	50.6800	1	-3,903	3,903	
7980524	ISSUE: 62945V109 - NV5 GLOBAL INC 10/12/20 S	42.0000	59.9900	0	2,519	2,424	95
7980524	ISSUE: 629579103 - NACCO INDS INC 10/12/20 B	217.0000	20.0700	2	-4,357	4,357	
7980524	ISSUE: 63009R109 - NANOSTRING TECHNOLOGIES INC COM 10/12/20 B	452.0000	40.6600	5	-18,383	18,383	



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7980524	ISSUE: 630104107 - NANTHEALTH INC 10/12/20 B	1,953.0000	2.4300	20	-4,765	4,765	
7980524	ISSUE: 63016Q102 - NANTKWEST INC 10/12/20 B	533.0000	8.5400	5	-4,557	4,557	
7980524	ISSUE: 630402105 - NAPCO SECURITY TECHNOLOGIES INC 10/12/20 B	52.0000	25.2600	1	-1,314	1,314	
7980524	ISSUE: 631103108 - NASDAQ INC 10/12/20 B	5,137.0000	126.3800	51	-649,265	649,265	
7980524	ISSUE: 632307104 - NATERA INC 10/12/20 B	769.0000	73.6000	8	-56,606	56,606	
7980524	ISSUE: 632347100 - NATHANS FAMOUS 10/12/20 S	113.0000	52.5100	1	5,932	5,807	125
7980524	ISSUE: 633707104 - NATIONAL BANK HOLDINGS CORP CL A 10/12/20 B	794.0000	30.1100	8	-23,915	23,915	
7980524	ISSUE: 634865109 - NATIONAL BANKSHARES INC 10/12/20 S	73.0000	26.1600	1	1,909	1,970	-61
7980524	ISSUE: 635017106 - NATIONAL BEVERAGE CORP 10/12/20 B	38.0000	80.3900	0	-3,055	3,055	
7980524	ISSUE: 635309107 - NATIONAL CINEMEDIA INC 10/12/20 B	2,250.0000	2.4900	23	-5,625	5,625	
7980524	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP 10/12/20 B	210.0000	64.7300	2	-13,595	13,595	
7980524	ISSUE: 636180101 - NATIONAL FUEL GAS CO 10/12/20 B	4,133.0000	42.3400	41	-175,033	175,033	
7980524	ISSUE: 636220303 - NATIONAL GENERAL HOLDINGS CORP 10/12/20 B	1,094.0000	33.9100	11	-37,108	37,108	
7980524	ISSUE: 63633D104 - NATIONAL HEALTH INVS INC REIT 10/12/20 B	706.0000	61.9100	7	-43,716	43,716	
7980524	ISSUE: 636518102 - NATIONAL INSTRS CORP 10/12/20 B	5,628.0000	37.1200	56	-208,968	208,968	
7980524	ISSUE: 637071101 - NATIONAL OILWELL VARCO INC 10/12/20 B	17,584.0000	9.0400	176	-159,135	159,135	
7980524	ISSUE: 637215104 - NATIONAL PRESTO INDS INC 10/12/20 S	7.0000	84.5000	0	591	574	17
7980524	ISSUE: 637372202 - NATIONAL RESEARCH CORP 10/12/20 B	225.0000	53.1000	2	-11,950	11,950	
7980524	ISSUE: 637417106 - NATIONAL RETAIL PROPERTIES REIT 10/12/20 B	7,719.0000	36.0500	77	-278,347	278,347	
7980524	ISSUE: 637870106 - NATIONAL STORAGE AFFILIATES REIT 10/12/20 B	652.0000	34.4000	7	-22,435	22,435	
7980524	ISSUE: 63845R107 - NATIONAL VISION HOLDINGS INC 10/12/20 B	13,288.0000	39.9277	133	-530,692	530,692	
7980524	ISSUE: 638517102 - NATIONAL WESTERN LIFE GROUP INC 10/12/20 B	50.0000	201.4100	1	-10,071	10,071	
7980524	ISSUE: 63888U108 - NATURAL GROCERS 10/12/20 B	698.0000	12.0600	7	-8,425	8,425	



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7980524	ISSUE: 639027101 - NATURES SUNSHINE PRODUCTS INC 10/12/20 B	744.0000	12.3791	7	-9,217	9,217	
7980524	ISSUE: 639050103 - NATUS MEDICAL INC 10/12/20 B	350.0000	18.4400	4	-6,458	6,458	
7980524	ISSUE: 63910B102 - NAUTILUS INC 10/12/20 B	105.0000	21.4300	1	-2,251	2,251	
7980524	ISSUE: 63934E108 - NAVISTAR INTERNATIONAL CORP 10/12/20 B	1,215.0000	44.3100	12	-53,849	53,849	
7980524	ISSUE: 63938C108 - NAVIENT CORP 10/12/20 B	3,848.0000	9.7700	38	-37,633	37,633	
7980524	ISSUE: 63947U107 - NCINO INC 10/12/20 B	77.0000	80.4000	1	-6,192	6,192	
7980524	ISSUE: 640079109 - NEENAH INC 10/12/20 B	311.0000	39.8600	3	-12,400	12,400	
7980524	ISSUE: 640268108 - NEKTAR THERAPEUTICS 10/12/20 B	7,676.0000	17.2600	77	-132,565	132,565	
7980524	ISSUE: 64031N108 - NELNET INC-A 10/12/20 B	238.0000	66.8800	2	-15,920	15,920	
7980524	ISSUE: 64049K104 - NEOLEUKIN THERAPEUTICS INC 10/12/20 B	472.0000	12.8300	5	-6,060	6,060	
7980524	ISSUE: 64049M209 - NEOGENOMICS INC 10/12/20 B	919.0000	39.8600	9	-36,641	36,641	
7980524	ISSUE: 640491106 - NEOGEN CORP 10/12/20 B	9,444.0000	72.3931	94	-683,775	683,775	
7980524	ISSUE: 64051T100 - NEOPHOTONICS CORP 10/12/20 B	962.0000	6.7600	10	-6,513	6,513	
7980524	ISSUE: 64083J104 - NESCO HOLDINGS INC 10/12/20 B	1,112.0000	4.4400	11	-4,948	4,948	
7980524	ISSUE: 64110D104 - NETAPP INC 10/12/20 B	5,914.0000	46.6500	59	-275,947	275,947	
7980524	ISSUE: 64110L106 - NETFLIX INC 10/12/20 S	10,456.0000	539.8100	229	5,644,024	5,590,405	53,619
7980524	ISSUE: 64111Q104 - NETGEAR INC 10/12/20 B	536.0000	33.8100	5	-18,128	18,128	
7980524	ISSUE: 64115T104 - NETSCOUT SYSTEMS INC 10/12/20 B	1,470.0000	23.8700	15	-35,104	35,104	
7980524	ISSUE: 64119V303 - NETSTREIT CORP 10/12/20 S	169.0000	19.5000	2	3,294	3,260	34
7980524	ISSUE: 64125C109 - NEUROCRINE BIOSCIENCES INC 10/12/20 B	991.0000	101.3700	10	-100,468	100,468	
7980524	ISSUE: 64132K102 - NEUBASE THERAPEUTICS INC 10/12/20 B	1,217.0000	8.5100	12	-10,369	10,369	
7980524	ISSUE: 64132R107 - NEUROBO PHARMACEUTICALS INC 10/12/20 B	310.0000	6.5700	3	-2,040	2,040	
7980524	ISSUE: 64157F103 - NEVRO CORP 10/12/20 B	311.0000	152.1100	3	-47,309	47,309	



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7980524	ISSUE: 646025106 - NEW JERSEY RESOURCES CORP 10/12/20 B	2,017.0000	28.8600	20	-58,231	58,231	
7980524	ISSUE: 64828T201 - NEW RESIDENTIAL INVESTMENT CORP REIT 10/12/20 B	18,601.0000	8.3800	186	-156,062	156,062	
7980524	ISSUE: 64829B100 - NEW RELIC INC 10/12/20 B	600.0000	64.0000	6	-38,406	38,406	
7980524	ISSUE: 648691103 - NEW SENIOR INVESTMENT GROUP INC REIT 10/12/20 B	1,169.0000	4.4400	12	-5,202	5,202	
7980524	ISSUE: 649445103 - NEW YORK CMNTY BANCORP INC 10/12/20 B	19,632.0000	8.3900	196	-164,909	164,909	
7980524	ISSUE: 649604501 - NEW YORK MORTGAGE REIT 10/12/20 B	5,016.0000	2.6700	50	-13,443	13,443	
7980524	ISSUE: 650111107 - NEW YORK TIMES CO 10/12/20 B	7,342.0000	42.8500	73	-314,678	314,678	
7980524	ISSUE: 650194103 - NEWAGE INC 10/12/20 B	5,409.0000	2.1700	54	-11,792	11,792	
7980524	ISSUE: 651229106 - NEWELL BRANDS INC 10/12/20 B	17,509.0000	17.9400	175	-314,287	314,287	
7980524	ISSUE: 65158N102 - NEWMARK GROUP INC CL A 10/12/20 B	3,378.0000	4.9900	34	-16,890	16,890	
7980524	ISSUE: 651587107 - NEWMARKET CORP 10/12/20 B	140.0000	356.1000	1	-49,855	49,855	
7980524	ISSUE: 651639106 - NEWMONT CORP 10/12/20 S	21,880.0000	62.9300	249	1,376,659	1,338,400	38,260
7980524	ISSUE: 651718504 - NEWPARK RESOURCES INC 10/12/20 B	4,678.0000	0.8400	47	-3,976	3,976	
7980524	ISSUE: 65249B109 - NEWS CORP/NEW CL A 10/12/20 B	17,263.0000	14.2100	173	-245,480	245,480	
7980524	ISSUE: 65249B208 - NEWS CORP/NEW CL B 10/12/20 B	5,815.0000	14.1500	58	-82,340	82,340	
7980524	ISSUE: 65290C105 - NEXTIER OILFIELD SOLUTIONS INC 10/12/20 B	2,060.0000	2.1200	21	-4,388	4,388	
7980524	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC 10/12/20 B	889.0000	91.9700	9	-81,770	81,770	
7980524	ISSUE: 65339F101 - NEXTERA ENERGY INC 10/12/20 S	13,335.0000	305.6700	223	4,075,886	3,962,095	113,791
7980524	ISSUE: 65341D102 - NEXPOINT RESIDENTIAL TRUST INC REIT 10/12/20 B	346.0000	45.7300	3	-15,826	15,826	
7980524	ISSUE: 65342K105 - NEXTDECADE CORP 10/12/20 B	1,739.0000	2.8400	17	-4,956	4,956	
7980524	ISSUE: 65342T106 - NI HOLDINGS INC 10/12/20 B	218.0000	17.0000	2	-3,708	3,708	
7980524	ISSUE: 65343C102 - NEXTGEN HEALTHCARE INC 10/12/20 B	1,665.0000	13.5900	17	-22,644	22,644	
7980524	ISSUE: 65343E108 - NEXTCURE INC 10/12/20 B	359.0000	11.5700	4	-4,157	4,157	



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7980524	ISSUE: 65406E102 - NICOLET BANKSHARES INC 10/12/20 B	82.0000	61.0000	1	-5,003	5,003	
7980524	ISSUE: 654106103 - NIKE INC-CLASS B 10/12/20 S	29,798.0000	129.4600	383	3,857,266	3,875,528	-18,262
7980524	ISSUE: 65473P105 - NISOURCE INC 10/12/20 B	17,843.0000	23.0800	178	-411,995	411,995	
7980524	ISSUE: 65487K100 - NLIGHT INC 10/12/20 B	237.0000	22.8400	2	-5,415	5,415	
7980524	ISSUE: 65487U108 - NKARTA INC 10/12/20 B	65.0000	29.8500	1	-1,941	1,941	
7980524	ISSUE: 65540B105 - NOODLES & CO 10/12/20 B	1,580.0000	7.9700	16	-12,608	12,608	
7980524	ISSUE: 655663102 - NORDSON CORP 10/12/20 B	1,023.0000	204.0100	10	-208,712	208,712	
7980524	ISSUE: 655664100 - NORDSTROM INC 10/12/20 B	4,731.0000	13.5700	47	-64,247	64,247	
7980524	ISSUE: 655844108 - NORFOLK SOUTHERN CORP 10/12/20 S	6,982.0000	217.2300	103	1,516,597	1,514,117	2,480
7980524	ISSUE: 66405S100 - NORTHEAST BANK 10/12/20 B	638.0000	19.7214	6	-12,589	12,589	
7980524	ISSUE: 665859104 - NORTHERN TR CORP 10/12/20 B	8,704.0000	86.3100	87	-751,329	751,329	
7980524	ISSUE: 66611T108 - NORTHFIELD BANCORP INC 10/12/20 B	1,037.0000	10.5300	10	-10,930	10,930	
7980524	ISSUE: 666762109 - NORTHTRIM BANCORP INC 10/12/20 S	187.0000	29.8300	2	5,576	5,451	125
7980524	ISSUE: 666807102 - NORTHROP GRUMMAN CORPORATION 10/12/20 S	3,867.0000	316.5900	66	1,224,188	1,213,813	10,375
7980524	ISSUE: 667340103 - NORTHWEST BANCSHARES INC 10/12/20 B	1,935.0000	10.3500	19	-20,047	20,047	
7980524	ISSUE: 66765N105 - NORTHWEST NATURAL HOLDING CO 10/12/20 B	705.0000	46.9800	7	-33,128	33,128	
7980524	ISSUE: 667746101 - NORTHWEST PIPE CO 10/12/20 B	271.0000	30.7700	3	-8,341	8,341	
7980524	ISSUE: 668074305 - NORTHWESTERN CORP 10/12/20 B	964.0000	52.6900	10	-50,803	50,803	
7980524	ISSUE: 668771108 - NORTONLIFELOCK INC 10/12/20 B	6,736.0000	21.2700	67	-143,342	143,342	
7980524	ISSUE: 669549107 - NORWOOD FINANCIAL CORP 10/12/20 S	177.0000	26.1400	2	4,625	4,575	49
7980524	ISSUE: 66987E206 - NOVAGOLD RESOURCES INC 10/12/20 B	2,624.0000	11.4100	26	-29,966	29,966	
7980524	ISSUE: 67000B104 - NOVANTA INC 10/12/20 B	5,421.0000	115.0306	54	-623,635	623,635	
7980524	ISSUE: 670002401 - NOVAVAX INC 10/12/20 B	1,114.0000	110.2200	11	-122,796	122,796	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 67011P100 - NOW INC/DE						
7980524	10/12/20 B	2,201.0000	5.3100	22	-11,709	11,709	
	ISSUE: 67018T105 - NU SKIN ENTERPRISES INC						
7980524	10/12/20 B	2,242.0000	54.9400	22	-123,198	123,198	
	ISSUE: 67020Y100 - NUANCE COMMUNICATIONS INC						
7980524	10/12/20 B	12,332.0000	34.4300	123	-424,714	424,714	
	ISSUE: 670346105 - NUCOR CORP						
7980524	10/12/20 B	13,793.0000	49.2800	138	-679,857	679,857	
	ISSUE: 67059N108 - NUTANIX INC CL A						
7980524	10/12/20 B	1,758.0000	23.4100	18	-41,172	41,172	
	ISSUE: 67066G104 - NVIDIA CORP						
7980524	10/12/20 S	14,488.0000	569.0400	327	8,243,924	8,092,417	151,507
	ISSUE: 670704105 - NUVASIVE INC						
7980524	10/12/20 B	651.0000	56.1200	7	-36,541	36,541	
	ISSUE: 67080M103 - NURIX THERAPEUTICS INC						
7980524	10/12/20 B	25.0000	25.2600	0	-632	632	
	ISSUE: 670837103 - OGE ENERGY CORP						
7980524	10/12/20 B	8,988.0000	32.1100	90	-288,695	288,695	
	ISSUE: 67098H104 - O-I GLASS INC						
7980524	10/12/20 B	2,434.0000	11.3000	24	-27,529	27,529	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980524	10/12/20 B	852.0000	458.4700	9	-390,625	390,625	
	ISSUE: 67103X102 - OFG BANCORP						
7980524	10/12/20 B	1,071.0000	14.1200	11	-15,133	15,133	
	ISSUE: 671044105 - OSI SYSTEMS INC						
7980524	10/12/20 B	229.0000	81.6900	2	-18,709	18,709	
	ISSUE: 67109R109 - OP BANCORP						
7980524	10/12/20 S	180.0000	6.3500	2	1,141	1,125	16
	ISSUE: 671807105 - OAK VALLEY BANCORP						
7980524	10/12/20 S	64.0000	15.1800	1	971	933	38
	ISSUE: 67181A107 - OAK STREET HEALTH INC						
7980524	10/12/20 B	586.0000	51.7737	6	-30,345	30,345	
	ISSUE: 674599105 - OCCIDENTAL PETE CORP						
7980524	10/12/20 B	39,584.0000	10.8100	396	-428,299	428,299	
	ISSUE: 675232102 - OCEANEERING INTL INC						
7980524	10/12/20 B	2,304.0000	3.9900	23	-9,216	9,216	
	ISSUE: 675234108 - OCEANFIRST FINANCIAL CORPORATION						
7980524	10/12/20 B	833.0000	15.5400	8	-12,953	12,953	
	ISSUE: 675607105 - OCONEE FEDERAL FINANCIAL CORP						
7980524	10/12/20 B	87.0000	25.3438	1	-2,206	2,206	
	ISSUE: 67576A100 - OCULAR THERAPEUTIX INC						
7980524	10/12/20 B	578.0000	10.9900	6	-6,358	6,358	
	ISSUE: 676079106 - ODONATE THERAPEUTICS INC						
7980524	10/12/20 S	111.0000	16.4500	1	1,825	1,803	22
	ISSUE: 67623C109 - OFFICE PROPERTIES INCOME TRUST REIT						
7980524	10/12/20 B	1,153.0000	21.7800	12	-25,124	25,124	



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7980524	ISSUE: 677719106 - OHIO VALLEY BANC CORP 10/12/20 B	189.0000	23.2402	2	-4,394	4,394	
7980524	ISSUE: 677864100 - OIL-DRI CORP OF AMERICA 10/12/20 B	266.0000	37.4844	3	-9,974	9,974	
7980524	ISSUE: 678026105 - OIL STS INTL INC 10/12/20 B	797.0000	2.8400	8	-2,271	2,271	
7980524	ISSUE: 679295105 - OKTA INC CL A 10/12/20 B	1,340.0000	245.5500	13	-329,050	329,050	
7980524	ISSUE: 679580100 - OLD DOMINION FREIGHT LINE INC 10/12/20 B	1,589.0000	200.7600	16	-319,024	319,024	
7980524	ISSUE: 680033107 - OLD NATL BANCORP 10/12/20 B	10,591.0000	14.0100	106	-148,486	148,486	
7980524	ISSUE: 680223104 - OLD REPUBLIC INTERNATIONAL CORP 10/12/20 B	12,724.0000	16.1000	127	-204,984	204,984	
7980524	ISSUE: 680277100 - OLD SECOND BANCORP INC 10/12/20 B	830.0000	8.5800	8	-7,130	7,130	
7980524	ISSUE: 680665205 - OLIN CORP 10/12/20 B	7,104.0000	15.7100	71	-111,675	111,675	
7980524	ISSUE: 681116109 - OLLIE'S BARGAIN OUTLET HOLDINGS INC 10/12/20 B	9,967.0000	92.9813	100	-926,844	926,844	
7980524	ISSUE: 68162K106 - OLYMPIC STEEL INC 10/12/20 B	90.0000	12.5800	1	-1,133	1,133	
7980524	ISSUE: 681919106 - OMNICOM GROUP 10/12/20 B	9,375.0000	53.4500	94	-501,188	501,188	
7980524	ISSUE: 681936100 - OMEGA HEALTHCARE INVS REIT 10/12/20 B	9,920.0000	31.3600	99	-311,190	311,190	
7980524	ISSUE: 682095104 - OMEGA FLEX INC 10/12/20 B	33.0000	176.6400	0	-5,829	5,829	
7980524	ISSUE: 68213N109 - OMNICELL INC 10/12/20 B	362.0000	81.0100	4	-29,329	29,329	
7980524	ISSUE: 682143102 - OMEROS CORP 10/12/20 B	839.0000	11.1800	8	-9,388	9,388	
7980524	ISSUE: 682189105 - ON SEMICONDUCTOR CORP 10/12/20 B	18,122.0000	26.5100	181	-480,595	480,595	
7980524	ISSUE: 68235C107 - ONCOCYTE CORP 10/12/20 B	4,558.0000	1.4801	46	-6,792	6,792	
7980524	ISSUE: 68235P108 - ONE GAS INC 10/12/20 B	976.0000	73.8000	10	-72,039	72,039	
7980524	ISSUE: 682406103 - ONE LIBERTY PPTYS INC REIT 10/12/20 B	573.0000	17.0600	6	-9,781	9,781	
7980524	ISSUE: 68243Q106 - 1 800 FLOWERS COM INC 10/12/20 B	422.0000	28.6300	4	-12,086	12,086	
7980524	ISSUE: 68268W103 - ONEMAIN HOLDINGS INC 10/12/20 B	2,605.0000	36.3000	26	-94,588	94,588	
7980524	ISSUE: 682680103 - ONEOK INC 10/12/20 B	19,785.0000	29.1700	198	-577,326	577,326	



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7980524	ISSUE: 68269G107 - 1LIFE HEALTHCARE INC 10/12/20 B	790.0000	29.5900	8	-23,384	23,384	
7980524	ISSUE: 68280L101 - ONEWATER MARINE INC 10/12/20 B	376.0000	21.4900	4	-8,084	8,084	
7980524	ISSUE: 68287N100 - ONESPAN INC 10/12/20 B	75.0000	26.5400	1	-1,991	1,991	
7980524	ISSUE: 683344105 - ONTO INNOVATION INC 10/12/20 B	961.0000	35.1200	10	-33,760	33,760	
7980524	ISSUE: 683373104 - ONTRAK INC 10/12/20 S	119.0000	62.3500	1	7,418	8,257	-839
7980524	ISSUE: 683416101 - OOMA INC 10/12/20 S	441.0000	14.1700	5	6,244	6,028	216
7980524	ISSUE: 68375N103 - OPKO HEALTH INC 10/12/20 B	4,850.0000	4.0800	49	-19,837	19,837	
7980524	ISSUE: 68376D104 - OPORTUN FINANCIAL CORP 10/12/20 B	185.0000	14.9500	2	-2,768	2,768	
7980524	ISSUE: 683797104 - OPPENHEIMER HOLDINGS INC 10/12/20 S	208.0000	25.7700	2	5,358	5,065	293
7980524	ISSUE: 68389X105 - ORACLE CORPORATION 10/12/20 S	51,167.0000	61.4600	581	3,144,143	3,100,209	43,934
7980524	ISSUE: 68401U204 - OPTIMIZERX CORP 10/12/20 S	327.0000	19.4200	3	6,347	7,142	-795
7980524	ISSUE: 68404L201 - OPTION CARE HEALTH INC 10/12/20 B	18,071.0000	13.5797	181	-245,579	245,579	
7980524	ISSUE: 68404V100 - OPTINOSE INC 10/12/20 S	549.0000	3.9800	6	2,179	2,193	-14
7980524	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC 10/12/20 B	737.0000	15.2100	7	-11,217	11,217	
7980524	ISSUE: 68555P100 - ORBCOMM INC 10/12/20 B	1,965.0000	3.8500	20	-7,585	7,585	
7980524	ISSUE: 68571X103 - ORCHID ISLAND CAPITAL INC REIT 10/12/20 S	706.0000	5.1700	7	3,643	3,608	35
7980524	ISSUE: 68619K204 - ORGENESIS INC 10/12/20 B	1,476.0000	5.5345	15	-8,184	8,184	
7980524	ISSUE: 68621F102 - ORGANOGENESIS HOLDINGS INC 10/12/20 B	1,466.0000	4.0566	15	-5,962	5,962	
7980524	ISSUE: 68621T102 - ORIGIN BANCORP INC 10/12/20 B	481.0000	23.7900	5	-11,448	11,448	
7980524	ISSUE: 68622P109 - ORIC PHARMACEUTICALS INC 10/12/20 B	637.0000	23.2800	6	-14,836	14,836	
7980524	ISSUE: 686275108 - ORION ENERGY SYSTEMS INC 10/12/20 B	1,960.0000	8.8200	20	-17,307	17,307	
7980524	ISSUE: 686688102 - ORMAT TECHNOLOGIES INC 10/12/20 B	521.0000	74.8000	5	-38,976	38,976	
7980524	ISSUE: 687380105 - ORRSTOWN FINL SERVICES INC 10/12/20 B	70.0000	13.8500	1	-970	970	



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7980524	10/12/20 S	ISSUE: 68752L100 - ORTHOPEDIATRICS CORP 94.0000	45.9900	1	4,322	4,849	-527
7980524	10/12/20 B	ISSUE: 68752M108 - ORTHOFIX MEDICAL INC 573.0000	34.5700	6	-19,814	19,814	
7980524	10/12/20 B	ISSUE: 688239201 - OSHKOSH CORP 2,979.0000	79.5700	30	-237,069	237,069	
7980524	10/12/20 B	ISSUE: 68902V107 - OTIS WORLDWIDE CORP 18,351.0000	65.6900	184	-1,205,661	1,205,661	
7980524	10/12/20 B	ISSUE: 689648103 - OTTER TAIL CORPORATION 883.0000	39.3400	9	-34,746	34,746	
7980524	10/12/20 B	ISSUE: 69007J106 - OUTFRONT MEDIA INC REIT 6,238.0000	14.9000	62	-93,009	93,009	
7980524	10/12/20 S	ISSUE: 69036R863 - OVERSEAS SHIPHOLDING GROUP INC CL A 1,139.0000	2.1300	11	2,415	2,403	11
7980524	10/12/20 B	ISSUE: 690370101 - OVERSTOCK.COM INC 445.0000	81.4600	4	-36,254	36,254	
7980524	10/12/20 B	ISSUE: 690469101 - OVID THERAPEUTICS INC 3,103.0000	5.5400	31	-17,222	17,222	
7980524	10/12/20 B	ISSUE: 69047Q102 - OVINTIV INC 5,389.0000	9.4100	54	-50,764	50,764	
7980524	10/12/20 B	ISSUE: 690732102 - OWENS & MINOR INC 855.0000	25.7600	9	-22,033	22,033	
7980524	10/12/20 B	ISSUE: 690742101 - OWENS CORNING 4,764.0000	75.0300	48	-357,491	357,491	
7980524	10/12/20 B	ISSUE: 691497309 - OXFORD INDS INC 304.0000	44.5600	3	-13,549	13,549	
7980524	10/12/20 S	ISSUE: 69242L106 - OYSTER POINT PHARMA INC 188.0000	23.4800	2	4,412	4,320	92
7980524	10/12/20 S	ISSUE: 69290X101 - PDL COMMUNITY BANCORP 194.0000	9.1200	2	1,767	1,924	-157
7980524	10/12/20 B	ISSUE: 69290Y109 - PAE INC 250.0000	9.5200	3	-2,383	2,383	
7980524	10/12/20 S	ISSUE: 693149106 - P.A.M. TRANSPORTATION SERVICES INC 46.0000	42.3000	1	1,945	1,990	-44
7980524	10/12/20 B	ISSUE: 69318G106 - PBF ENERGY INC 2,527.0000	6.1800	25	-15,642	15,642	
7980524	10/12/20 S	ISSUE: 69318J100 - PC CONNECTION INC 9.0000	44.2700	0	398	391	7
7980524	10/12/20 S	ISSUE: 69320M109 - PCB BANCORP 400.0000	9.2300	4	3,688	3,764	-76
7980524	10/12/20 B	ISSUE: 69324R104 - PCSB FINANCIAL CORP 224.0000	13.1000	2	-2,937	2,937	
7980524	10/12/20 B	ISSUE: 69325Q105 - PCTEL INC 1,478.0000	5.8753	15	-8,698	8,698	
7980524	10/12/20 B	ISSUE: 69327R101 - PDC ENERGY INC 1,721.0000	12.6100	17	-21,719	21,719	



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7980524	ISSUE: 693282105 - PDF SOLUTIONS 10/12/20 B	661.0000	20.8800	7	-13,808	13,808	
7980524	ISSUE: 69329Y104 - PDL BIOPHARMA INC 10/12/20 B	3,004.0000	2.4100	30	-7,270	7,270	
7980524	ISSUE: 69331C108 - PG & E CORP 10/12/20 B	58,485.0000	10.4500	585	-611,753	611,753	
7980524	ISSUE: 69336V101 - PGT INNOVATIONS INC 10/12/20 B	1,452.0000	19.1300	15	-27,791	27,791	
7980524	ISSUE: 69343T107 - PJT PARTNERS INC CL A 10/12/20 B	104.0000	68.4700	1	-7,122	7,122	
7980524	ISSUE: 693475105 - PNC FINL SVCS GROUP INC 10/12/20 S	11,601.0000	116.2800	146	1,348,818	1,336,203	12,615
7980524	ISSUE: 69349H107 - PNM RES INC 10/12/20 B	1,512.0000	45.6500	15	-69,038	69,038	
7980524	ISSUE: 693506107 - PPG INDUSTRIES INC 10/12/20 B	10,610.0000	136.0500	106	-1,443,597	1,443,597	
7980524	ISSUE: 69351T106 - PPL CORPORATION 10/12/20 B	34,770.0000	28.9900	348	-1,008,330	1,008,330	
7980524	ISSUE: 69354M108 - PRA HEALTH SCIENCES INC 10/12/20 B	1,063.0000	111.4900	11	-118,525	118,525	
7980524	ISSUE: 69354N106 - PRA GROUP INC 10/12/20 B	21,323.0000	38.8727	213	-829,096	829,096	
7980524	ISSUE: 69355F102 - PPD INC 10/12/20 B	4,995.0000	36.7200	50	-183,466	183,466	
7980524	ISSUE: 69360J107 - PS BUSINESS PKS INC/CA REIT 10/12/20 B	257.0000	129.9000	3	-33,387	33,387	
7980524	ISSUE: 693656100 - PVH CORP 10/12/20 B	3,338.0000	65.5900	33	-218,973	218,973	
7980524	ISSUE: 69366J200 - PTC THERAPEUTICS INC 10/12/20 B	681.0000	54.5800	7	-37,176	37,176	
7980524	ISSUE: 69370C100 - PTC INC 10/12/20 B	1,227.0000	87.5000	12	-107,375	107,375	
7980524	ISSUE: 693718108 - PACCAR INC 10/12/20 B	15,277.0000	89.7800	153	-1,371,722	1,371,722	
7980524	ISSUE: 69404D108 - PACIFIC BIOSCIENCES 10/12/20 B	3,370.0000	13.1200	34	-44,248	44,248	
7980524	ISSUE: 69478X105 - PACIFIC PREMIER BANCORP 10/12/20 B	1,225.0000	24.5200	12	-30,049	30,049	
7980524	ISSUE: 695127100 - PACIRA BIOSCIENCES INC 10/12/20 B	10,065.0000	57.5385	101	-579,226	579,226	
7980524	ISSUE: 695156109 - PACKAGING CORP OF AMERICA 10/12/20 B	4,217.0000	116.7100	42	-492,208	492,208	
7980524	ISSUE: 695263103 - PACWEST BANCORP 10/12/20 B	4,837.0000	19.5700	48	-94,708	94,708	
7980524	ISSUE: 69553P100 - PAGERDUTY INC 10/12/20 B	644.0000	30.2700	6	-19,500	19,500	



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7980524	ISSUE: 697435105 - PALO ALTO NETWORKS INC 10/12/20 B	1,060.0000	253.1000	11	-268,297	268,297	
7980524	ISSUE: 69753M105 - PALOMAR HOLDINGS INC 10/12/20 B	10,446.0000	84.6228	104	-884,074	884,074	
7980524	ISSUE: 698340106 - PANDION THERAPEUTICS INC 10/12/20 B	559.0000	11.6300	6	-6,507	6,507	
7980524	ISSUE: 698813102 - PAPA JOHNS INTL INC 10/12/20 B	338.0000	80.1400	3	-27,091	27,091	
7980524	ISSUE: 69888T207 - PAR PACIFIC HOLDINGS INC 10/12/20 B	1,428.0000	7.5100	14	-10,739	10,739	
7980524	ISSUE: 698884103 - PAR TECHNOLOGY CORP 10/12/20 B	375.0000	35.8600	4	-13,451	13,451	
7980524	ISSUE: 69924R108 - PARAMOUNT GROUP INC REIT 10/12/20 B	8,337.0000	7.4400	83	-62,111	62,111	
7980524	ISSUE: 699374302 - PARATEK PHARMACEUTICALS INC 10/12/20 S	663.0000	5.5400	7	3,666	3,779	-113
7980524	ISSUE: 70014A104 - PARK AEROSPACE CORP 10/12/20 B	441.0000	11.5000	4	-5,076	5,076	
7980524	ISSUE: 700215304 - PARK CITY GROUP INC 10/12/20 B	1,004.0000	5.4920	10	-5,524	5,524	
7980524	ISSUE: 700517105 - PARK HOTELS & RESORTS INC REIT 10/12/20 B	10,039.0000	10.8700	100	-109,224	109,224	
7980524	ISSUE: 700658107 - PARK NATL CORP 10/12/20 B	190.0000	91.6000	2	-17,406	17,406	
7980524	ISSUE: 700666100 - PARK-OHIO HLDGS CORP 10/12/20 B	81.0000	18.3400	1	-1,486	1,486	
7980524	ISSUE: 700885106 - PARKE BANCORP INC 10/12/20 S	198.0000	13.1300	2	2,598	2,602	-4
7980524	ISSUE: 701094104 - PARKER HANNIFIN CORP 10/12/20 B	5,761.0000	218.0700	58	-1,256,359	1,256,359	
7980524	ISSUE: 701877102 - PARSLEY ENERGY INC 10/12/20 B	14,136.0000	10.1200	141	-143,198	143,198	
7980524	ISSUE: 70202L102 - PARSONS CORP 10/12/20 B	469.0000	34.0700	5	-15,984	15,984	
7980524	ISSUE: 70213Q108 - PARTNERS BANCORP 10/12/20 B	828.0000	5.5500	8	-4,604	4,604	
7980524	ISSUE: 702712100 - PASSAGE BIO INC 10/12/20 B	14.0000	15.9100	0	-223	223	
7980524	ISSUE: 703343103 - PATRICK INDS INC 10/12/20 B	125.0000	64.1100	1	-8,015	8,015	
7980524	ISSUE: 703395103 - PATTERSON COS INC 10/12/20 B	2,107.0000	25.6900	21	-54,150	54,150	
7980524	ISSUE: 703481101 - PATTERSON-UTI ENERGY INC 10/12/20 B	3,366.0000	2.9350	34	-9,913	9,913	
7980524	ISSUE: 70387R106 - PAVMED INC 10/12/20 B	2,647.0000	1.9997	26	-5,320	5,320	



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7980524	ISSUE: 70432V102 - PAYCOM SOFTWARE INC 10/12/20 B	571.0000	366.8400	6	-209,471	209,471	
7980524	ISSUE: 704326107 - PAYCHEX INC 10/12/20 B	5,936.0000	83.0100	59	-492,807	492,807	
7980524	ISSUE: 70438V106 - PAYLOCITY HOLDING CORP 10/12/20 B	406.0000	188.7200	4	-76,624	76,624	
7980524	ISSUE: 70450Y103 - PAYPAL HOLDINGS INC 10/12/20 S	28,891.0000	201.5100	418	5,821,408	5,622,478	198,930
7980524	ISSUE: 70451A104 - PAYSIGN INC 10/12/20 B	354.0000	6.0400	4	-2,142	2,142	
7980524	ISSUE: 704551100 - PEABODY ENERGY CORP 10/12/20 S	589.0000	1.9200	6	1,125	1,219	-94
7980524	ISSUE: 704699107 - PEAPACK-GLADSTONE FINANCIAL CORP 10/12/20 S	110.0000	16.7700	1	1,844	1,803	41
7980524	ISSUE: 70509V100 - PEBBLEBROOK HOTEL REIT 10/12/20 B	3,126.0000	13.7900	31	-43,139	43,139	
7980524	ISSUE: 705573103 - PEGASYSYSTEMS INC 10/12/20 B	568.0000	132.7300	6	-75,396	75,396	
7980524	ISSUE: 70614W100 - PELOTON INTERACTIVE INC-A 10/12/20 B	3,619.0000	127.3000	36	-460,735	460,735	
7980524	ISSUE: 707569109 - PENN NATL GAMING INC 10/12/20 B	3,178.0000	64.9200	32	-206,348	206,348	
7980524	ISSUE: 70788V102 - PENN VIRGINIA CORP 10/12/20 B	510.0000	10.1700	5	-5,192	5,192	
7980524	ISSUE: 70805E109 - PENNANT GROUP INC 10/12/20 B	275.0000	37.7100	3	-10,373	10,373	
7980524	ISSUE: 708430103 - PENNS WOODS BANCORP INC 10/12/20 S	349.0000	21.3300	4	7,441	7,549	-108
7980524	ISSUE: 70931T103 - PENNYMAC MORTGAGE INVT TRUST REIT 10/12/20 B	1,900.0000	17.2200	6	-32,724	32,724	
7980524	ISSUE: 70932M107 - PENNYMAC FINANCIAL SERVICES INC 10/12/20 B	964.0000	66.0000	10	-63,634	63,634	
7980524	ISSUE: 70959W103 - PENSKE AUTO GROUP 10/12/20 B	1,383.0000	54.8300	14	-75,844	75,844	
7980524	ISSUE: 70975L107 - PENUMBRA INC 10/12/20 B	342.0000	209.9400	3	-71,803	71,803	
7980524	ISSUE: 709789101 - PEOPLES BANC INC 10/12/20 B	496.0000	21.1200	5	-10,480	10,480	
7980524	ISSUE: 710577107 - PEOPLES BANCORP OF NORTH CAROLINA 10/12/20 B	152.0000	17.0000	2	-2,586	2,586	
7980524	ISSUE: 711040105 - PEOPLES FIN SVCS 10/12/20 B	117.0000	38.1800	1	-4,468	4,468	
7980524	ISSUE: 712704105 - PEOPLES UNITED FINANCIAL, INC 10/12/20 B	19,543.0000	10.9000	195	-213,214	213,214	
7980524	ISSUE: 713448108 - PEPSICO INC 10/12/20 S	35,126.0000	142.1300	462	4,991,997	4,812,613	179,384



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	ISSUE: 71363P106 - PERDOCEO EDUCATION CORP						
7980524	10/12/20 B	547.0000	12.4300	5	-6,805	6,805	
	ISSUE: 71375U101 - PERFICIENT INC						
7980524	10/12/20 B	379.0000	45.2700	4	-17,161	17,161	
	ISSUE: 71377A103 - PERFORMANCE FOOD GROUP CO						
7980524	10/12/20 B	2,570.0000	39.3400	26	-101,130	101,130	
	ISSUE: 714046109 - PERKINELMER INC						
7980524	10/12/20 B	4,337.0000	128.3300	43	-556,611	556,611	
	ISSUE: 715347100 - PERSPECTA INC						
7980524	10/12/20 B	1,962.0000	19.7800	20	-38,828	38,828	
	ISSUE: 71535D106 - PERSONALIS INC						
7980524	10/12/20 B	30.0000	28.3600	0	-851	851	
	ISSUE: 716382106 - PETMED EXPRESS INC						
7980524	10/12/20 B	276.0000	32.8100	3	-9,058	9,058	
	ISSUE: 71639T106 - PETIQ INC						
7980524	10/12/20 B	514.0000	32.8100	5	-16,869	16,869	
	ISSUE: 717081103 - PFIZER INC						
7980524	10/12/20 S	151,971.0000	36.8200	1,643	5,593,929	5,542,382	51,546
	ISSUE: 717098206 - PFSWEB INC						
7980524	10/12/20 B	1,203.0000	7.8663	12	-9,475	9,475	
	ISSUE: 71722W107 - PHATHOM PHARMACEUTICALS INC						
7980524	10/12/20 B	101.0000	40.2200	1	-4,063	4,063	
	ISSUE: 717224109 - PHASEBIO PHARMACEUTICALS INC						
7980524	10/12/20 B	1,105.0000	3.6100	11	-4,000	4,000	
	ISSUE: 71742Q106 - PHIBRO ANIMAL HEALTH CORP						
7980524	10/12/20 S	90.0000	18.8200	1	1,693	1,606	87
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
7980524	10/12/20 S	42,307.0000	79.3200	497	3,355,294	3,344,368	10,926
	ISSUE: 718546104 - PHILLIPS 66						
7980524	10/12/20 S	11,894.0000	53.4600	133	635,720	617,655	18,065
	ISSUE: 719405102 - PHOTRONICS INC						
7980524	10/12/20 B	1,340.0000	10.6800	13	-14,325	14,325	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
7980524	10/12/20 B	5,388.0000	18.4200	54	-99,301	99,301	
	ISSUE: 71944F106 - PHREESIA INC						
7980524	10/12/20 B	359.0000	32.2500	4	-11,581	11,581	
	ISSUE: 720190206 - PIEDMONT OFFICE A REIT						
7980524	10/12/20 B	3,084.0000	14.3700	31	-44,348	44,348	
	ISSUE: 720795103 - PIERIS PHARMACEUTICALS INC						
7980524	10/12/20 B	2,621.0000	2.2900	26	-6,028	6,028	
	ISSUE: 72147K108 - PILGRIM'S PRIDE						
7980524	10/12/20 B	1,893.0000	15.8000	19	-29,928	29,928	
	ISSUE: 72341T103 - PING IDENTITY HOLDING CORP						
7980524	10/12/20 B	20,195.0000	35.2228	202	-711,526	711,526	
	ISSUE: 72346Q104 - PINNACLE FINANCIAL PARTNERS INC						
7980524	10/12/20 B	3,127.0000	40.6600	31	-127,175	127,175	



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	ISSUE: 723484101 - PINNACLE WEST CAP CORP						
7980524	10/12/20 B	5,085.0000	81.5600	51	-414,783	414,783	
	ISSUE: 72352L106 - PINTEREST INC CL A						
7980524	10/12/20 B	6,911.0000	44.0400	69	-304,430	304,430	
	ISSUE: 723561106 - PIONEER BANCORP INC						
7980524	10/12/20 B	473.0000	9.3050	5	-4,406	4,406	
	ISSUE: 723787107 - PIONEER NATURAL RESOURCES CO						
7980524	10/12/20 B	7,348.0000	88.6800	73	-651,694	651,694	
	ISSUE: 724078100 - PIPER SANDLER COS						
7980524	10/12/20 B	65.0000	83.5800	1	-5,433	5,433	
	ISSUE: 724479100 - PITNEY BOWES INC						
7980524	10/12/20 B	3,004.0000	6.1200	30	-18,415	18,415	
	ISSUE: 72581M305 - PIXELWORKS INC						
7980524	10/12/20 B	2,884.0000	2.3400	29	-6,777	6,777	
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
7980524	10/12/20 B	1,963.0000	68.3200	20	-134,132	134,132	
	ISSUE: 727493108 - PLANTRONICS INC						
7980524	10/12/20 B	932.0000	17.2600	9	-16,096	16,096	
	ISSUE: 72814N104 - PLAYAGS INC						
7980524	10/12/20 B	753.0000	3.4400	8	-2,598	2,598	
	ISSUE: 729132100 - PLEXUS CORP						
7980524	10/12/20 B	407.0000	73.1300	4	-29,768	29,768	
	ISSUE: 729139105 - PLIANT THERAPEUTICS INC						
7980524	10/12/20 S	39.0000	24.8700	0	970	950	20
	ISSUE: 72919P202 - PLUG POWER INC						
7980524	10/12/20 B	3,075.0000	17.6400	31	-54,274	54,274	
	ISSUE: 729273102 - PLUMAS BANCORP						
7980524	10/12/20 B	390.0000	20.6033	4	-8,039	8,039	
	ISSUE: 72941B106 - PLURALSIGHT INC CL A						
7980524	10/12/20 B	1,601.0000	18.5800	16	-29,763	29,763	
	ISSUE: 729640102 - PLYMOUTH INDUSTRIAL REIT INC REIT						
7980524	10/12/20 S	237.0000	12.7900	2	3,029	2,899	130
	ISSUE: 731068102 - POLARIS INC						
7980524	10/12/20 B	2,390.0000	97.3200	24	-232,619	232,619	
	ISSUE: 73278L105 - POOL CORPORATION						
7980524	10/12/20 B	463.0000	352.6900	5	-163,300	163,300	
	ISSUE: 733174700 - POPULAR INC						
7980524	10/12/20 B	4,040.0000	40.3700	40	-163,135	163,135	
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
7980524	10/12/20 B	1,834.0000	38.0900	18	-69,875	69,875	
	ISSUE: 73730P108 - POSEIDA THERAPEUTICS INC						
7980524	10/12/20 B	1,004.0000	9.8000	10	-9,849	9,849	
	ISSUE: 737446104 - POST HOLDINGS INC						
7980524	10/12/20 B	2,789.0000	92.2700	28	-257,369	257,369	
	ISSUE: 737630103 - POTLATCHDELTIC CORP REIT						
7980524	10/12/20 B	1,534.0000	47.0300	15	-72,159	72,159	



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7980524	ISSUE: 739128106 - POWELL INDS INC 10/12/20 B	266.0000	26.5300	3	-7,060	7,060	
7980524	ISSUE: 739276103 - POWER INTEGRATIONS INC 10/12/20 B	552.0000	61.9600	6	-34,207	34,207	
7980524	ISSUE: 73931J109 - POWERFLEET INC 10/12/20 B	2,387.0000	6.6789	24	-15,966	15,966	
7980524	ISSUE: 73943T103 - PQ GROUP HOLDINGS INC 10/12/20 B	534.0000	11.1500	5	-5,959	5,959	
7980524	ISSUE: 74017N105 - PRECIGEN INC 10/12/20 S	1,388.0000	5.0200	14	6,954	6,079	874
7980524	ISSUE: 74019P108 - PRECISION BIOSCIENCES INC 10/12/20 S	156.0000	7.0100	2	1,092	1,092	0
7980524	ISSUE: 740367404 - PREFERRED BANK 10/12/20 B	78.0000	34.9000	1	-2,723	2,723	
7980524	ISSUE: 74039L103 - PREFERRED APARTMENT CMNTY INC REIT 10/12/20 B	726.0000	5.8400	7	-4,247	4,247	
7980524	ISSUE: 740444104 - PREFORMED LINE PRODUCTS CO 10/12/20 B	156.0000	50.7757	2	-7,923	7,923	
7980524	ISSUE: 74050M105 - PREMIER FINANCIAL BANCORP INC 10/12/20 S	492.0000	12.1800	5	5,988	5,815	172
7980524	ISSUE: 74051N102 - PREMIER INC 10/12/20 B	2,940.0000	32.6800	29	-96,109	96,109	
7980524	ISSUE: 74052F108 - PREMIER FINANCIAL CORP 10/12/20 B	586.0000	17.7100	6	-10,384	10,384	
7980524	ISSUE: 74112D101 - PRESTIGE CONSUMER HEALTHCARE INC 10/12/20 B	997.0000	37.5500	10	-37,447	37,447	
7980524	ISSUE: 74140Y101 - PREVAIL THERAPEUTICS INC 10/12/20 B	233.0000	10.2000	2	-2,379	2,379	
7980524	ISSUE: 74144T108 - T ROWE PRICE GROUP INC 10/12/20 B	8,285.0000	143.0900	83	-1,185,584	1,185,584	
7980524	ISSUE: 741511109 - PRICESMART INC 10/12/20 B	545.0000	71.0000	5	-38,700	38,700	
7980524	ISSUE: 74158E104 - PRIMEENERGY RESOURCES CORP 10/12/20 B	43.0000	67.9402	0	-2,922	2,922	
7980524	ISSUE: 74164F103 - PRIMORIS SERVICES CORP 10/12/20 B	600.0000	20.0600	6	-12,042	12,042	
7980524	ISSUE: 74164M108 - PRIMERICA INC 10/12/20 B	921.0000	115.5400	9	-106,422	106,422	
7980524	ISSUE: 74167P108 - PRIMO WATER CORP 10/12/20 B	2,971.0000	14.5400	30	-43,228	43,228	
7980524	ISSUE: 74251V102 - PRINCIPAL FINL GROUP INC 10/12/20 B	11,920.0000	42.8000	119	-510,295	510,295	
7980524	ISSUE: 74267C106 - PROASSURANCE CORP 10/12/20 B	3,684.0000	16.7400	37	-61,707	61,707	
7980524	ISSUE: 742718109 - PROCTER & GAMBLE CO 10/12/20 S	63,605.0000	144.4900	839	9,189,447	8,949,224	240,224



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7980524	ISSUE: 74275G107 - PRIORITY TECHNOLOGY HOLDINGS INC 10/12/20 B	557.0000	3.0578	6	-1,709	1,709	
7980524	ISSUE: 743139107 - PROFESSIONAL HOLDING CORP 10/12/20 B	957.0000	14.3842	10	-13,775	13,775	
7980524	ISSUE: 74319F107 - PROGENITY INC 10/12/20 B	251.0000	9.1300	3	-2,294	2,294	
7980524	ISSUE: 743312100 - PROGRESS SOFTWARE CORP 10/12/20 B	586.0000	40.2700	6	-23,604	23,604	
7980524	ISSUE: 743315103 - PROGRESSIVE CORP 10/12/20 S	15,508.0000	101.3800	190	1,572,011	1,495,126	76,885
7980524	ISSUE: 74340E103 - PROGNY INC 10/12/20 B	138.0000	29.5100	1	-4,074	4,074	
7980524	ISSUE: 74340W103 - PROLOGIS INC REIT 10/12/20 S	20,064.0000	108.2900	249	2,172,482	2,121,969	50,513
7980524	ISSUE: 743424103 - PROOFPOINT INC 10/12/20 B	713.0000	111.1600	7	-79,264	79,264	
7980524	ISSUE: 74346Y103 - PROS HOLDINGS INC 10/12/20 B	229.0000	35.5700	2	-8,148	8,148	
7980524	ISSUE: 74347M108 - PROPETRO HOLDING CORP 10/12/20 B	2,341.0000	4.5300	23	-10,628	10,628	
7980524	ISSUE: 74349J103 - PROSIGHT GLOBAL INC 10/12/20 B	87.0000	12.4000	1	-1,080	1,080	
7980524	ISSUE: 743606105 - PROSPERITY BANCSHARES INC 10/12/20 B	3,879.0000	56.4800	39	-219,125	219,125	
7980524	ISSUE: 74365U107 - PROTARA THERAPEUTICS INC 10/12/20 B	145.0000	19.0636	1	-2,766	2,766	
7980524	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC 10/12/20 B	290.0000	22.0600	3	-6,400	6,400	
7980524	ISSUE: 74368L203 - PROTECTIVE INSURANCE CORP CL B 10/12/20 B	342.0000	14.8000	3	-5,065	5,065	
7980524	ISSUE: 743713109 - PROTO LABS INC 10/12/20 B	321.0000	147.6800	3	-47,408	47,408	
7980524	ISSUE: 74374N102 - PROVENTION BIO INC 10/12/20 B	790.0000	13.7800	8	-10,894	10,894	
7980524	ISSUE: 743815102 - PROVIDENCE SERVICE CORP 10/12/20 B	64.0000	99.4700	1	-6,367	6,367	
7980524	ISSUE: 74383L105 - PROVIDENT BANCORP INC 10/12/20 S	264.0000	8.3100	3	2,191	2,170	21
7980524	ISSUE: 74386T105 - PROVIDENT FINL SVCS INC 10/12/20 B	987.0000	13.4200	10	-13,255	13,255	
7980524	ISSUE: 743868101 - PROVIDENT FINANCIAL HLDGS 10/12/20 S	30.0000	14.1400	0	424	405	19
7980524	ISSUE: 74431A101 - PRUDENTIAL BANCORP INC 10/12/20 B	22.0000	11.3800	0	-251	251	
7980524	ISSUE: 744320102 - PRUDENTIAL FINL INC 10/12/20 B	17,853.0000	69.1900	179	-1,235,428	1,235,428	



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7980524	ISSUE: 744573106 - PUBLIC SERVICE ENTERPRISE GROUP INC 10/12/20 B	22,758.0000	57.7600	228	-1,314,730	1,314,730	
7980524	ISSUE: 74460D109 - PUBLIC STORAGE INC REIT 10/12/20 S	3,871.0000	235.0800	59	909,936	890,485	19,451
7980524	ISSUE: 745867101 - PULTE GROUP INC 10/12/20 B	12,191.0000	49.4800	122	-603,333	603,333	
7980524	ISSUE: 74587B101 - PULSE BIOSCIENCES INC 10/12/20 B	667.0000	15.4000	7	-10,278	10,278	
7980524	ISSUE: 74587V107 - PUMA BIOTECHNOLOGY INC 10/12/20 B	447.0000	9.7800	4	-4,376	4,376	
7980524	ISSUE: 746228303 - PURE CYCLE CORP 10/12/20 S	577.0000	10.1300	6	5,839	5,453	386
7980524	ISSUE: 74624M102 - PURE STORAGE INC 10/12/20 B	6,517.0000	17.6400	65	-115,025	115,025	
7980524	ISSUE: 74640Y106 - PURPLE INNOVATION INC 10/12/20 B	488.0000	29.3400	5	-14,323	14,323	
7980524	ISSUE: 74727A104 - QCR HLDGS INC 10/12/20 B	77.0000	30.8500	1	-2,376	2,376	
7980524	ISSUE: 74727D306 - QAD INC-A 10/12/20 B	12.0000	45.4600	0	-546	546	
7980524	ISSUE: 747301109 - QUAD GRAPHICS INC 10/12/20 B	2,266.0000	3.0795	23	-7,001	7,001	
7980524	ISSUE: 74731Q103 - PZEN A INVESTMENT MANAGEMENT CL A 10/12/20 S	2,260.0000	5.8577	23	13,216	11,933	1,283
7980524	ISSUE: 747316107 - QUAKER CHEMICAL CORP 10/12/20 B	1,498.0000	196.7000	15	-294,672	294,672	
7980524	ISSUE: 74736A103 - QTS REALTY TRUST INC REIT 10/12/20 B	12,389.0000	67.6500	124	-838,240	838,240	
7980524	ISSUE: 74736K101 - QORVO INC 10/12/20 B	5,182.0000	137.7600	52	-713,924	713,924	
7980524	ISSUE: 74736L109 - Q2 HOLDINGS INC 10/12/20 B	487.0000	98.4600	5	-47,955	47,955	
7980524	ISSUE: 747525103 - QUALCOMM INC 10/12/20 S	27,683.0000	126.6900	354	3,506,805	3,405,839	100,965
7980524	ISSUE: 74758T303 - QUALYS INC 10/12/20 B	428.0000	102.3300	4	-43,802	43,802	
7980524	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS 10/12/20 B	500.0000	20.0500	5	-10,030	10,030	
7980524	ISSUE: 74762E102 - QUANTA SERVICES INC 10/12/20 B	5,452.0000	61.3400	55	-334,480	334,480	
7980524	ISSUE: 74766Q101 - QUANTERIX CORP 10/12/20 B	41.0000	44.9500	0	-1,843	1,843	
7980524	ISSUE: 747906501 - QUANTUM CORP 10/12/20 B	2,394.0000	4.8900	24	-11,731	11,731	
7980524	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC 10/12/20 B	5,976.0000	116.6700	60	-697,280	697,280	



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7980524	ISSUE: 74838J101 - QUIDEL CORP 10/12/20 B	426.0000	270.7500	4	-115,344	115,344	
7980524	ISSUE: 74874Q100 - QUINSTREET INC 10/12/20 B	698.0000	16.7800	7	-11,719	11,719	
7980524	ISSUE: 749119103 - QUOTIENT TECHNOLOGY INC 10/12/20 B	2,528.0000	8.4900	25	-21,488	21,488	
7980524	ISSUE: 74915M100 - QURATE RETAIL INC 10/12/20 B	16,826.0000	7.8500	168	-132,252	132,252	
7980524	ISSUE: 74915M308 - QURATE RETAIL INC 8% PFD 10/12/20 S	731.0000	98.9900	9	72,353	72,296	57
7980524	ISSUE: 74930B105 - RBB BANCORP 10/12/20 B	434.0000	12.6900	4	-5,512	5,512	
7980524	ISSUE: 74934Q108 - RCI HOSPITALITY HOLDINGS INC 10/12/20 B	56.0000	24.4300	1	-1,369	1,369	
7980524	ISSUE: 749397105 - R1 RCM INC 10/12/20 B	1,015.0000	17.5600	10	-17,834	17,834	
7980524	ISSUE: 749527107 - REV GROUP INC 10/12/20 B	649.0000	8.8900	6	-5,776	5,776	
7980524	ISSUE: 74955L103 - RGC RESOURCES INC 10/12/20 S	229.0000	23.9500	2	5,482	5,432	50
7980524	ISSUE: 749607107 - RLI CORP 10/12/20 B	544.0000	88.0900	5	-47,926	47,926	
7980524	ISSUE: 74965L101 - RLJ LODGING TRUST REIT 10/12/20 B	3,453.0000	8.9100	35	-30,801	30,801	
7980524	ISSUE: 749660106 - RPC INC 10/12/20 B	1,321.0000	2.7500	13	-3,646	3,646	
7980524	ISSUE: 74967R106 - RMR GROUP INC CL A 10/12/20 B	127.0000	30.5400	1	-3,880	3,880	
7980524	ISSUE: 74967X103 - RH 10/12/20 B	168.0000	365.4600	2	-61,399	61,399	
7980524	ISSUE: 749685103 - RPM INTERNATIONAL INC 10/12/20 B	2,182.0000	88.1300	22	-192,321	192,321	
7980524	ISSUE: 74971D101 - RPT REALTY REIT 10/12/20 B	1,538.0000	5.5900	15	-8,613	8,613	
7980524	ISSUE: 750102105 - RACKSPACE TECHNOLOGY INC 10/12/20 B	936.0000	18.5000	9	-17,325	17,325	
7980524	ISSUE: 750236101 - RADIAN GROUP INC 10/12/20 B	4,175.0000	18.1900	42	-75,985	75,985	
7980524	ISSUE: 75025X100 - RADIANT LOGISTICS INC 10/12/20 S	1,233.0000	5.2100	12	6,411	6,436	-25
7980524	ISSUE: 750469207 - RADIUS HEALTH INC 10/12/20 B	66.0000	13.7200	1	-906	906	
7980524	ISSUE: 750491102 - RADNET INC 10/12/20 B	8,498.0000	17.3296	85	-147,352	147,352	
7980524	ISSUE: 75062E106 - RAFAEL HOLDINGS INC CL B 10/12/20 S	372.0000	17.8000	4	6,618	6,417	201



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7980524	ISSUE: 750917106 - RAMBUS INC 10/12/20 B	2,896.0000	14.4200	29	-41,789	41,789	
7980524	ISSUE: 751212101 - RALPH LAUREN CORP 10/12/20 B	1,987.0000	73.6400	20	-146,343	146,343	
7980524	ISSUE: 75281A109 - RANGE RESOURCES CORP 10/12/20 B	2,943.0000	8.4300	29	-24,839	24,839	
7980524	ISSUE: 75321W103 - RANPAK HOLDINGS CORP CL A 10/12/20 S	59.0000	11.2700	1	664	648	17
7980524	ISSUE: 753422104 - RAPID7 INC 10/12/20 B	315.0000	65.5600	3	-20,655	20,655	
7980524	ISSUE: 75382E109 - RAPT THERAPEUTICS INC 10/12/20 S	79.0000	40.2300	1	3,177	2,686	491
7980524	ISSUE: 754212108 - RAVEN INDUSTRIES INC 10/12/20 B	636.0000	23.5400	6	-14,978	14,978	
7980524	ISSUE: 754730109 - RAYMOND JAMES FINANCIAL INC 10/12/20 B	5,422.0000	80.0400	54	-434,031	434,031	
7980524	ISSUE: 754907103 - RAYONIER INC REIT 10/12/20 B	5,754.0000	28.7000	58	-165,197	165,197	
7980524	ISSUE: 75508B104 - RAYONIER ADVANCED MATERIALS 10/12/20 B	1,402.0000	3.7800	14	-5,314	5,314	
7980524	ISSUE: 75513E101 - RAYTHEON TECHNOLOGIES CORP 10/12/20 S	16,777.0000	60.4650	190	1,014,231	1,001,419	12,812
7980524	ISSUE: 75524B104 - RBC BEARINGS INC 10/12/20 B	4,665.0000	127.8002	47	-596,235	596,235	
7980524	ISSUE: 75524W108 - RE/MAX HOLDINGS INC 10/12/20 B	324.0000	36.6900	3	-11,891	11,891	
7980524	ISSUE: 75574U101 - READY CAPITAL CORP REIT 10/12/20 B	774.0000	11.6100	8	-8,994	8,994	
7980524	ISSUE: 75605Y106 - REALOGY HOLDINGS 10/12/20 B	2,263.0000	11.4500	23	-25,934	25,934	
7980524	ISSUE: 75606N109 - REALPAGE INC 10/12/20 B	1,418.0000	59.1400	14	-83,875	83,875	
7980524	ISSUE: 756109104 - REALTY INCOME CORP REIT 10/12/20 B	15,455.0000	63.3300	155	-978,920	978,920	
7980524	ISSUE: 75615P103 - REATA PHARMACEUTICALS INC CL A 10/12/20 B	362.0000	110.3500	4	-39,950	39,950	
7980524	ISSUE: 75629F109 - RECRO PHARMA INC 10/12/20 B	247.0000	2.2000	2	-546	546	
7980524	ISSUE: 75686R202 - RED RIVER BANCSHARES INC 10/12/20 S	67.0000	46.7000	1	3,128	3,099	29
7980524	ISSUE: 75689M101 - RED ROBIN GOURMET BURGERS INC 10/12/20 B	625.0000	13.5300	6	-8,463	8,463	
7980524	ISSUE: 75700L108 - RED ROCK RESORTS INC CL A 10/12/20 B	773.0000	18.0000	8	-13,922	13,922	
7980524	ISSUE: 75704L104 - RED VIOLET INC 10/12/20 B	492.0000	22.4500	5	-11,050	11,050	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 75737F108 - REDFIN CORP						
7980524	10/12/20 B	1,061.0000	54.9000	11	-58,260	58,260	
	ISSUE: 758075402 - REDWOOD TR INC REIT						
7980524	10/12/20 B	2,612.0000	8.0000	26	-20,922	20,922	
	ISSUE: 758750103 - REGAL BELOIT CORP						
7980524	10/12/20 B	7,065.0000	100.5511	71	-710,464	710,464	
	ISSUE: 758849103 - REGENCY CENTERS CORPORATION REIT						
7980524	10/12/20 B	7,716.0000	39.7500	77	-306,788	306,788	
	ISSUE: 75886F107 - REGENERON PHARMACEUTICALS INC						
7980524	10/12/20 S	2,387.0000	601.5500	56	1,435,844	1,412,364	23,480
	ISSUE: 758932107 - REGIS CORP						
7980524	10/12/20 B	1,064.0000	7.2500	11	-7,725	7,725	
	ISSUE: 75901B107 - REGENXBIO INC						
7980524	10/12/20 B	438.0000	29.6800	4	-13,004	13,004	
	ISSUE: 75902K106 - REGIONAL MANAGEM						
7980524	10/12/20 S	207.0000	20.2900	2	4,198	3,937	261
	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP						
7980524	10/12/20 B	42,496.0000	12.9500	425	-550,748	550,748	
	ISSUE: 759351604 - REINSURANCE GROUP OF AMERICA INC						
7980524	10/12/20 B	3,047.0000	107.8000	30	-328,497	328,497	
	ISSUE: 75943R102 - RELAY THERAPEUTICS INC						
7980524	10/12/20 B	159.0000	42.3900	2	-6,742	6,742	
	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM CO						
7980524	10/12/20 B	2,949.0000	112.5800	29	-332,028	332,028	
	ISSUE: 75955J402 - RELMADA THERAPEUTICS INC						
7980524	10/12/20 B	165.0000	38.0000	2	-6,272	6,272	
	ISSUE: 75956B101 - RELIANT BANCORP INC						
7980524	10/12/20 B	490.0000	15.3500	5	-7,526	7,526	
	ISSUE: 75970E107 - RENASANT CORP						
7980524	10/12/20 B	1,152.0000	27.5600	12	-31,761	31,761	
	ISSUE: 75972A301 - RENEWABLE ENERGY GROUP INC						
7980524	10/12/20 B	796.0000	63.1300	8	-50,259	50,259	
	ISSUE: 759910102 - REPRO-MED SYSTEMS INC						
7980524	10/12/20 S	215.0000	6.9000	2	1,481	1,505	-24
	ISSUE: 759916109 - REPLIGEN CORPORATION						
7980524	10/12/20 B	585.0000	173.4100	6	-101,451	101,451	
	ISSUE: 76009N100 - RENT A CENTER INC						
7980524	10/12/20 B	556.0000	33.9900	6	-18,904	18,904	
	ISSUE: 760281204 - REPUBLIC BANCORP INC						
7980524	10/12/20 S	28.0000	32.0100	0	896	861	35
	ISSUE: 76029L100 - REPAY HOLDINGS CORP CL A						
7980524	10/12/20 B	401.0000	24.6000	4	-9,869	9,869	
	ISSUE: 76029N106 - REPLIMUNE GROUP INC						
7980524	10/12/20 B	111.0000	24.7900	1	-2,753	2,753	
	ISSUE: 760416107 - REPUBLIC FIRST BANCORP INC						
7980524	10/12/20 S	3,801.0000	2.2256	38	8,421	8,096	325



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7980524	ISSUE: 760759100 - REPUBLIC SERVICES INC 10/12/20 B	9,480.0000	94.5000	95	-895,955	895,955	
7980524	ISSUE: 760911107 - RESEARCH FRONTIERS INC 10/12/20 B	1,922.0000	2.8885	19	-5,571	5,571	
7980524	ISSUE: 761152107 - RESMED INC 10/12/20 B	1,631.0000	177.4300	16	-289,405	289,405	
7980524	ISSUE: 76118L102 - RESONANT INC 10/12/20 B	3,628.0000	2.6799	36	-9,759	9,759	
7980524	ISSUE: 76118Y104 - RESIDEO TECHNOLOGIES INC 10/12/20 B	2,964.0000	11.8600	30	-35,183	35,183	
7980524	ISSUE: 76122Q105 - RESOURCES CONNECTION INC 10/12/20 B	137.0000	12.0800	1	-1,656	1,656	
7980524	ISSUE: 76129W105 - RETRACTABLE TECHNOLOGIES INC 10/12/20 B	972.0000	9.2800	10	-9,030	9,030	
7980524	ISSUE: 761299106 - RETROPHIN INC 10/12/20 B	667.0000	20.6800	7	-13,800	13,800	
7980524	ISSUE: 76131N101 - RETAIL OPPORTUNITY INVESTMENTS REIT 10/12/20 B	2,958.0000	10.8800	30	-32,213	32,213	
7980524	ISSUE: 76131V202 - RETAIL PPTYS AMER INC REIT 10/12/20 B	5,163.0000	5.9800	52	-30,926	30,926	
7980524	ISSUE: 76133Q102 - RETAIL VALUE INC REIT 10/12/20 B	200.0000	13.8800	2	-2,778	2,778	
7980524	ISSUE: 761330109 - REVANCE THERAPEUTICS INC 10/12/20 B	805.0000	27.7600	8	-22,355	22,355	
7980524	ISSUE: 761525609 - REVLON INC 10/12/20 B	52.0000	6.6500	1	-346	346	
7980524	ISSUE: 76155X100 - REVOLUTION MEDICINES INC 10/12/20 B	376.0000	41.5700	4	-15,634	15,634	
7980524	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION 10/12/20 B	191.0000	72.3700	2	-13,825	13,825	
7980524	ISSUE: 76169B102 - REXNORD CORP 10/12/20 B	2,476.0000	32.5500	25	-80,619	80,619	
7980524	ISSUE: 76169C100 - REXFORD INDUSTRIAL REALTY INC 10/12/20 B	5,917.0000	52.1600	59	-308,690	308,690	
7980524	ISSUE: 76171L106 - REYNOLDS CONSUMER PRODUCTS INC 10/12/20 B	1,863.0000	31.3700	19	-58,461	58,461	
7980524	ISSUE: 76243J105 - RHYTHM PHARMACEUTICALS INC 10/12/20 B	590.0000	24.8000	6	-14,638	14,638	
7980524	ISSUE: 762544104 - RIBBON COMMUNICATIONS INC 10/12/20 S	242.0000	4.0550	2	979	956	23
7980524	ISSUE: 76525P100 - RICHMOND MUTUAL BANCORPORATION INC 10/12/20 S	585.0000	10.9800	6	6,417	6,248	170
7980524	ISSUE: 766559603 - RIGEL PHARMACEUTICALS INC 10/12/20 B	3,881.0000	2.5000	39	-9,741	9,741	
7980524	ISSUE: 76674Q107 - RIMINI STREET INC 10/12/20 B	1,629.0000	3.3000	16	-5,392	5,392	



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7980524	ISSUE: 76680R206 - RINGCENTRAL INC 10/12/20 B	888.0000	286.3500	9	-254,288	254,288	
7980524	ISSUE: 767754872 - RITE AID CORP 10/12/20 B	1,245.0000	9.8100	12	-12,226	12,226	
7980524	ISSUE: 769397100 - RIVERVIEW BANCORP INC 10/12/20 B	918.0000	5.1500	9	-4,737	4,737	
7980524	ISSUE: 770323103 - ROBERT HALF INTL INC 10/12/20 B	4,906.0000	58.7700	49	-288,375	288,375	
7980524	ISSUE: 77311W101 - ROCKET COS INC 10/12/20 S	2,748.0000	23.1400	29	63,560	59,632	3,928
7980524	ISSUE: 77313F106 - ROCKET PHARMACEUTICALS INC 10/12/20 B	478.0000	28.8400	5	-13,790	13,790	
7980524	ISSUE: 773903109 - ROCKWELL AUTOMATION INC 10/12/20 B	3,382.0000	244.2300	34	-826,020	826,020	
7980524	ISSUE: 774374102 - ROCKWELL MEDICAL INC 10/12/20 B	3,532.0000	1.0900	35	-3,885	3,885	
7980524	ISSUE: 774515100 - ROCKY BRANDS INC 10/12/20 S	269.0000	26.5300	3	7,134	7,196	-62
7980524	ISSUE: 775133101 - ROGERS CORP 10/12/20 B	6,909.0000	105.9351	69	-731,975	731,975	
7980524	ISSUE: 77543R102 - ROKU INC 10/12/20 B	1,226.0000	221.6800	12	-271,792	271,792	
7980524	ISSUE: 775711104 - ROLLINS INC 10/12/20 B	2,204.0000	58.4200	22	-128,780	128,780	
7980524	ISSUE: 776696106 - ROPER TECHNOLOGIES INC 10/12/20 S	2,799.0000	421.8600	54	1,180,732	1,133,595	47,137
7980524	ISSUE: 777780107 - ROSETTA STONE INC 10/12/20 B	818.0000	29.9500	8	-24,507	24,507	
7980524	ISSUE: 778296103 - ROSS STORES INC 10/12/20 S	8,762.0000	98.6400	107	864,177	851,141	13,036
7980524	ISSUE: 780287108 - ROYAL GOLD INC 10/12/20 B	1,394.0000	123.3000	14	-171,894	171,894	
7980524	ISSUE: 78116T103 - RUBIUS THERAPEUTICS INC 10/12/20 B	20.0000	5.6700	0	-114	114	
7980524	ISSUE: 781846209 - RUSH ENTERPRISES INC 10/12/20 B	6,529.0000	56.5439	65	-369,240	369,240	
7980524	ISSUE: 781846308 - RUSH ENTERPRISES INC CL B 10/12/20 S	156.0000	49.7900	2	7,766	7,777	-11
7980524	ISSUE: 783332109 - RUTH'S HOSPITALITY GROUP INC 10/12/20 B	427.0000	11.7300	4	-5,013	5,013	
7980524	ISSUE: 783549108 - RYDER SYSTEM INC 10/12/20 B	2,535.0000	48.7900	25	-123,708	123,708	
7980524	ISSUE: 783754104 - RYERSON HOLDING CORP 10/12/20 B	342.0000	7.7100	3	-2,640	2,640	
7980524	ISSUE: 78377T107 - RYMAN HOSPITALITY PPTYS INC REIT 10/12/20 B	436.0000	42.3200	4	-18,456	18,456	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 783859101 - S & T BANCORP INC 10/12/20 B	964.0000	20.2500	10	-19,531	19,531	
7980524	ISSUE: 78408D105 - SB FINANCIAL GROUP INC 10/12/20 B	595.0000	15.8598	6	-9,443	9,443	
7980524	ISSUE: 78409V104 - S&P GLOBAL INC 10/12/20 S	6,166.0000	360.0900	111	2,220,204	2,188,313	31,891
7980524	ISSUE: 78410G104 - SBA COMMUNICATIONS CORP CL A REIT 10/12/20 S	2,979.0000	313.9300	50	935,147	933,350	1,797
7980524	ISSUE: 784117103 - SEI INVESTMENTS COMPANY 10/12/20 B	5,106.0000	56.0200	51	-286,089	286,089	
7980524	ISSUE: 784305104 - SJW GROUP 10/12/20 B	475.0000	62.5600	5	-29,721	29,721	
7980524	ISSUE: 78440X101 - SL GREEN REALTY CORP REIT 10/12/20 B	3,283.0000	50.6900	33	-166,448	166,448	
7980524	ISSUE: 78442P106 - SLM CORP 10/12/20 B	13,571.0000	8.8700	136	-120,510	120,510	
7980524	ISSUE: 78454L100 - SM ENERGY COMPANY 10/12/20 B	2,043.0000	1.7100	20	-3,514	3,514	
7980524	ISSUE: 78463M107 - SPS COMMERCE INC 10/12/20 B	448.0000	87.7900	4	-39,334	39,334	
7980524	ISSUE: 784635104 - SPX CORP 10/12/20 B	13,169.0000	50.8444	132	-669,702	669,702	
7980524	ISSUE: 78467J100 - SS&C TECHNOLOGIES HLDGS INC 10/12/20 B	8,398.0000	64.5600	84	-542,259	542,259	
7980524	ISSUE: 78469C103 - SP PLUS CORPORATION 10/12/20 B	296.0000	18.9600	3	-5,615	5,615	
7980524	ISSUE: 78469X107 - SPX FLOW INC 10/12/20 B	1,059.0000	45.6100	11	-48,312	48,312	
7980524	ISSUE: 78486Q101 - SVB FINANCIAL GROUP 10/12/20 B	2,277.0000	276.2900	23	-629,135	629,135	
7980524	ISSUE: 78489X103 - SVMK INC 10/12/20 B	1,108.0000	23.2100	11	-25,728	25,728	
7980524	ISSUE: 78501P203 - SWK HOLDINGS CORP 10/12/20 B	298.0000	15.0789	3	-4,496	4,496	
7980524	ISSUE: 78573L106 - SABRA HEALTH REIT 10/12/20 B	4,927.0000	14.7150	49	-72,550	72,550	
7980524	ISSUE: 78573M104 - SABRE CORP 10/12/20 B	11,842.0000	6.8500	118	-81,236	81,236	
7980524	ISSUE: 786449207 - SAFEGUARD SCIENTIFICS INC 10/12/20 B	221.0000	6.0800	2	-1,346	1,346	
7980524	ISSUE: 78645L100 - SAFEHOLD INC REIT 10/12/20 B	197.0000	65.7000	2	-12,945	12,945	
7980524	ISSUE: 78648T100 - SAFETY INSURANCE GROUP INC 10/12/20 B	329.0000	69.8500	3	-22,984	22,984	
7980524	ISSUE: 786598300 - SAGA COMMUNICATIONS INC CL A 10/12/20 S	69.0000	19.7200	1	1,360	1,383	-24



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 78667J108 - SAGE THERAPEUTICS INC 10/12/20 B	2,016.0000	61.6500	20	-124,307	124,307	
7980524	ISSUE: 78709Y105 - SAIA INC 10/12/20 B	329.0000	145.3700	3	-47,830	47,830	
7980524	ISSUE: 78781P105 - SAILPOINT TECHNOLOGIES HOLDINGS INC 10/12/20 B	1,046.0000	45.0600	10	-47,143	47,143	
7980524	ISSUE: 790148100 - ST JOE COMPANY 10/12/20 B	349.0000	26.8800	3	-9,385	9,385	
7980524	ISSUE: 79466L302 - SALESFORCE COM INC 10/12/20 S	21,431.0000	267.0700	341	5,723,236	5,571,631	151,605
7980524	ISSUE: 795226109 - SALISBURY BANCORP INC 10/12/20 B	212.0000	35.4287	2	-7,513	7,513	
7980524	ISSUE: 79546E104 - SALLY BEAUTY CO INC 10/12/20 B	2,231.0000	9.4400	22	-21,083	21,083	
7980524	ISSUE: 800013104 - SANDERSON FARMS INC 10/12/20 B	205.0000	122.4200	2	-25,098	25,098	
7980524	ISSUE: 800363103 - SANDY SPRING BANCORP INC 10/12/20 B	287.0000	26.1100	3	-7,496	7,496	
7980524	ISSUE: 800422107 - JOHN B SANFILIPPO & SON 10/12/20 B	103.0000	77.2400	1	-7,957	7,957	
7980524	ISSUE: 800677106 - SANGAMO THERAPEUTICS INC 10/12/20 B	1.0000	11.1600	0	-11	11	
7980524	ISSUE: 801056102 - SANMINA CORPORATION 10/12/20 B	1,578.0000	27.9600	16	-44,137	44,137	
7980524	ISSUE: 80283M101 - SANTANDER CONSUMER USA HOLDING 10/12/20 B	3,046.0000	20.1400	30	-61,377	61,377	
7980524	ISSUE: 803607100 - SAREPTA THERAPEUTICS INC 10/12/20 B	832.0000	142.8700	8	-118,876	118,876	
7980524	ISSUE: 80405P107 - SATSUMA PHARMACEUTICALS INC 10/12/20 S	84.0000	4.1000	1	344	354	-11
7980524	ISSUE: 804395101 - SAUL CENTERS INC REIT 10/12/20 B	51.0000	28.4200	1	-1,450	1,450	
7980524	ISSUE: 805111101 - SAVARA INC 10/12/20 B	4,040.0000	1.2809	40	-5,215	5,215	
7980524	ISSUE: 806037107 - SCANSOURCE INC 10/12/20 B	285.0000	21.9100	3	-6,247	6,247	
7980524	ISSUE: 806407102 - HENRY SCHEIN INC 10/12/20 B	6,485.0000	59.8900	65	-388,452	388,452	
7980524	ISSUE: 806857108 - SCHLUMBERGER LTD 10/12/20 S	37,787.0000	16.1200	391	608,735	602,703	6,032
7980524	ISSUE: 806882106 - SCHNITZER STEEL INDS INC-A 10/12/20 B	94.0000	20.9400	1	-1,969	1,969	
7980524	ISSUE: 80689H102 - SCHNEIDER NATIONAL INC CL B 10/12/20 B	2,759.0000	24.5800	28	-67,844	67,844	
7980524	ISSUE: 80706P103 - SCHOLAR ROCK HOLDING CORP 10/12/20 S	106.0000	15.0500	1	1,594	1,541	53



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7980524	ISSUE: 807066105 - SCHOLASTIC CORP 10/12/20 B	473.0000	21.8600	5	-10,345	10,345	
7980524	ISSUE: 80810D103 - SCHRODINGER INC 10/12/20 B	188.0000	62.2500	2	-11,705	11,705	
7980524	ISSUE: 808513105 - CHARLES SCHWAB CORP 10/12/20 S	39,111.0000	38.4700	424	1,504,176	1,477,614	26,562
7980524	ISSUE: 808541106 - SCHWEITZER-MAUDUIT INTL INC 10/12/20 B	681.0000	32.6400	7	-22,235	22,235	
7980524	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP 10/12/20 B	2,384.0000	82.1600	24	-195,893	195,893	
7980524	ISSUE: 80874P109 - SCIENTIFIC GAMES CORP 10/12/20 B	979.0000	33.4000	10	-32,708	32,708	
7980524	ISSUE: 810186106 - SCOTTS MIRACLE-GRO COMPANY CL A 10/12/20 B	564.0000	163.4300	6	-92,180	92,180	
7980524	ISSUE: 810648105 - SCPHARMACEUTICALS INC 10/12/20 B	506.0000	8.3200	5	-4,215	4,215	
7980524	ISSUE: 811054402 - EW SCRIPPS COMPANY CL A 10/12/20 B	1,686.0000	10.6400	17	-17,956	17,956	
7980524	ISSUE: 811246107 - SCULPTOR CAPITAL MANAGEMENT INC CL A 10/12/20 B	589.0000	11.4600	6	-6,756	6,756	
7980524	ISSUE: 811543107 - SEABOARD CORP 10/12/20 B	13.0000	3,214.9900	0	-41,795	41,795	
7980524	ISSUE: 811699107 - SEACHANGE INTERNATIONAL INC 10/12/20 B	1,095.0000	0.8527	11	-945	945	
7980524	ISSUE: 811707801 - SEACOAST BANKING CORP FLORIDA 10/12/20 B	1,307.0000	20.4600	13	-26,754	26,754	
7980524	ISSUE: 81181C104 - SEAGEN INC 10/12/20 B	1,356.0000	205.8700	14	-279,173	279,173	
7980524	ISSUE: 811904101 - SEACOR HLDGS INC 10/12/20 B	499.0000	32.1300	5	-16,038	16,038	
7980524	ISSUE: 81211K100 - SEALED AIR CORP NEW 10/12/20 B	6,838.0000	41.9700	68	-287,059	287,059	
7980524	ISSUE: 81255T108 - SEASPINE HOLDINGS CORP 10/12/20 S	47.0000	15.6000	0	733	755	-23
7980524	ISSUE: 81282V100 - SEAWORLD ENTERTAINMENT INC 10/12/20 B	1,169.0000	22.6500	12	-26,490	26,490	
7980524	ISSUE: 81374A105 - SECUREWORKS CORP CL A 10/12/20 S	196.0000	11.9700	2	2,344	2,291	53
7980524	ISSUE: 814785309 - SECURITY NATL FINL CORP CL A 10/12/20 B	799.0000	7.1713	8	-5,738	5,738	
7980524	ISSUE: 81617J301 - SELECT ENERGY SERVICES INC CL A 10/12/20 B	602.0000	3.8200	6	-2,306	2,306	
7980524	ISSUE: 81617L108 - SELECT BANCORP INC 10/12/20 S	922.0000	7.8100	9	7,191	7,228	-37
7980524	ISSUE: 81619Q105 - SELECT MEDICAL HLDGS CORP 10/12/20 B	1,277.0000	22.2200	13	-28,388	28,388	



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7980524	ISSUE: 816212104 - SELECTA BIOSCIENCES INC 10/12/20 B	5,323.0000	2.0400	53	-10,912	10,912	
7980524	ISSUE: 816300107 - SELECTIVE INS GROUP INC 10/12/20 B	1,121.0000	55.4700	11	-62,193	62,193	
7980524	ISSUE: 816307300 - SELECTQUOTE INC 10/12/20 B	469.0000	19.5800	5	-9,188	9,188	
7980524	ISSUE: 816850101 - SEMTECH CORP 10/12/20 B	729.0000	58.4800	7	-42,639	42,639	
7980524	ISSUE: 816851109 - SEMPRA ENERGY 10/12/20 S	7,905.0000	126.7800	101	1,002,095	970,102	31,993
7980524	ISSUE: 817070501 - SENECA FOODS CORP CL-A 10/12/20 S	109.0000	40.5900	1	4,423	4,292	131
7980524	ISSUE: 81725T100 - SENSIENT TECHNOLOGIES CORP 10/12/20 B	822.0000	64.2200	8	-52,797	52,797	
7980524	ISSUE: 81750R102 - SERES THERAPEUTICS INC 10/12/20 B	316.0000	31.8500	3	-10,068	10,068	
7980524	ISSUE: 81752R100 - SERITAGE GROWTH PROPERTIES REIT 10/12/20 B	731.0000	14.0300	7	-10,263	10,263	
7980524	ISSUE: 817565104 - SERVICE CORP INTERNATIONAL 10/12/20 B	7,956.0000	45.1800	80	-359,532	359,532	
7980524	ISSUE: 81761L102 - SERVICE PROPERTIES TRUST REIT 10/12/20 B	3,949.0000	8.2600	39	-32,658	32,658	
7980524	ISSUE: 81762P102 - SERVICENOW INC 10/12/20 S	4,658.0000	509.0900	99	2,371,242	2,329,000	42,242
7980524	ISSUE: 81763U100 - SERVICESOURCE INTERNATIONAL 10/12/20 B	7,290.0000	1.4308	73	-10,503	10,503	
7980524	ISSUE: 81768T108 - SERVISFIRST BANCSHARES INC 10/12/20 B	285.0000	38.8800	3	-11,084	11,084	
7980524	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A 10/12/20 B	257.0000	71.2700	3	-18,319	18,319	
7980524	ISSUE: 820017101 - SHARPS COMPLIANCE CORP 10/12/20 B	1,035.0000	6.6300	10	-6,872	6,872	
7980524	ISSUE: 82312B106 - SHENANDOAH TELECOMMUNICATION 10/12/20 B	618.0000	47.4700	6	-29,343	29,343	
7980524	ISSUE: 824348106 - SHERWIN WILLIAMS CO 10/12/20 S	2,032.0000	702.3800	52	1,427,184	1,405,738	21,447
7980524	ISSUE: 824889109 - SHOE CARNIVAL INC 10/12/20 B	228.0000	36.9000	2	-8,415	8,415	
7980524	ISSUE: 82489T104 - SHOCKWAVE MEDICAL INC 10/12/20 B	229.0000	77.6600	2	-17,786	17,786	
7980524	ISSUE: 825107105 - SHORE BANCSHARES INC 10/12/20 S	360.0000	11.8600	4	4,266	4,234	32
7980524	ISSUE: 82536T107 - SHOTSPOTTER INC 10/12/20 B	395.0000	32.6700	4	-12,909	12,909	
7980524	ISSUE: 825690100 - SHUTTERSTOCK INC 10/12/20 B	388.0000	59.3400	4	-23,028	23,028	



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7980524	ISSUE: 825698103 - SHYFT GROUP INC 10/12/20 S	151.0000	21.4700	2	3,240	3,236	4
7980524	ISSUE: 825704109 - SI-BONE INC 10/12/20 S	202.0000	24.5300	2	4,953	4,919	34
7980524	ISSUE: 826176109 - SIEBERT FINANCIAL CORP 10/12/20 B	823.0000	4.0583	8	-3,348	3,348	
7980524	ISSUE: 82620P102 - SIERRA BANCORP 10/12/20 S	25.0000	17.6800	0	442	453	-12
7980524	ISSUE: 82621J105 - SIENTRA INC 10/12/20 B	1,607.0000	4.3900	16	-7,071	7,071	
7980524	ISSUE: 82669G104 - SIGNATURE BANK 10/12/20 B	2,413.0000	85.9500	24	-207,421	207,421	
7980524	ISSUE: 826917106 - SIGA TECHNOLOGIES INC 10/12/20 B	1,324.0000	6.7900	13	-9,003	9,003	
7980524	ISSUE: 826919102 - SILICON LABORATORIES INC 10/12/20 B	355.0000	106.3800	4	-37,768	37,768	
7980524	ISSUE: 827048109 - SILGAN HOLDINGS INC 10/12/20 B	3,823.0000	39.6000	38	-151,429	151,429	
7980524	ISSUE: 82710M100 - SILK ROAD MEDICAL INC 10/12/20 B	222.0000	65.5900	2	-14,563	14,563	
7980524	ISSUE: 828359109 - SILVERCREST ASSET MANAGEMENT GROUP 10/12/20 S	190.0000	11.7500	2	2,231	2,242	-11
7980524	ISSUE: 82837P408 - SILVERGATE CAPITAL CORP 10/12/20 S	6.0000	16.1400	0	97	92	5
7980524	ISSUE: 828730200 - SIMMONS 1ST NATL CORP CL A 10/12/20 B	3,184.0000	17.6900	32	-56,357	56,357	
7980524	ISSUE: 828806109 - SIMON PROPERTY GROUP INC REIT 10/12/20 B	5,698.0000	68.0200	57	-387,635	387,635	
7980524	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO 10/12/20 B	36,246.0000	22.3321	362	-809,812	809,812	
7980524	ISSUE: 829073105 - SIMPSON MANUFACTURING CO INC 10/12/20 B	472.0000	96.0000	5	-45,317	45,317	
7980524	ISSUE: 829214105 - SIMULATIONS PLUS INC 10/12/20 B	18.0000	76.8200	0	-1,383	1,383	
7980524	ISSUE: 829226109 - SINCLAIR BROADCAST GROUP INC CL A 10/12/20 B	1,029.0000	19.0000	10	-19,561	19,561	
7980524	ISSUE: 82968B103 - SIRIUS XM HOLDINGS INC 10/12/20 B	29,070.0000	5.9100	291	-172,094	172,094	
7980524	ISSUE: 82981J109 - SITE CENTERS CORP REIT 10/12/20 B	2,814.0000	7.7500	28	-21,837	21,837	
7980524	ISSUE: 82982L103 - SITEONE LANDSCAPE SUPPLY INC 10/12/20 B	362.0000	135.9800	4	-49,228	49,228	
7980524	ISSUE: 82982T106 - SITIME CORP 10/12/20 S	63.0000	89.7800	1	5,655	5,334	322
7980524	ISSUE: 83001A102 - SIX FLAGS ENTERTAINMENT CORPORATION 10/12/20 B	3,466.0000	21.0700	35	-73,063	73,063	



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7980524	ISSUE: 830566105 - SKECHERS USA INC -CL A 10/12/20 B	5,979.0000	32.7900	60	-196,111	196,111	
7980524	ISSUE: 830830105 - SKYLINE CHAMPION CORP 10/12/20 B	793.0000	29.6500	8	-23,520	23,520	
7980524	ISSUE: 830879102 - SKYWEST INC 10/12/20 B	1,137.0000	31.1000	11	-35,372	35,372	
7980524	ISSUE: 83088M102 - SKYWORKS SOLUTIONS INC 10/12/20 B	7,510.0000	157.0900	75	-1,179,821	1,179,821	
7980524	ISSUE: 83088V102 - SLACK TECHNOLOGIES INC CL A 10/12/20 B	4,781.0000	31.7900	48	-152,036	152,036	
7980524	ISSUE: 83125X103 - SLEEP NUMBER CORP 10/12/20 B	378.0000	57.4700	4	-21,727	21,727	
7980524	ISSUE: 831754106 - SMITH & WESSON BRANDS INC 10/12/20 B	1,511.0000	16.5000	15	-24,947	24,947	
7980524	ISSUE: 831865209 - SMITH A O CORPORATION 10/12/20 B	6,115.0000	56.4900	61	-345,498	345,498	
7980524	ISSUE: 83190L208 - SMARTFINANCIAL INC 10/12/20 B	430.0000	14.9900	4	-6,450	6,450	
7980524	ISSUE: 83200N103 - SMARTSHEET INC CL A 10/12/20 B	1,282.0000	54.6000	13	-70,010	70,010	
7980524	ISSUE: 832154207 - SMITH MICRO SOFTWARE INC 10/12/20 B	2,481.0000	3.8000	25	-9,453	9,453	
7980524	ISSUE: 832696405 - JM SMUCKER CO 10/12/20 B	5,005.0000	119.9200	50	-600,250	600,250	
7980524	ISSUE: 833034101 - SNAP-ON INC 10/12/20 B	2,387.0000	157.7600	24	-376,597	376,597	
7980524	ISSUE: 83417M104 - SOLAREEDGE TECHNOLOGIES INC 10/12/20 B	571.0000	297.9400	6	-170,129	170,129	
7980524	ISSUE: 83417Q105 - SOLARWINDS CORP 10/12/20 B	2,161.0000	21.6400	22	-46,786	46,786	
7980524	ISSUE: 83418M103 - SOLARIS OILFIELD INFRASTRUCTURE INC 10/12/20 B	865.0000	6.5200	9	-5,648	5,648	
7980524	ISSUE: 834203200 - SOLENO THERAPEUTICS INC 10/12/20 B	4,405.0000	2.0095	44	-8,896	8,896	
7980524	ISSUE: 83422E105 - SOLID BIOSCIENCES INC 10/12/20 B	1,779.0000	3.8602	18	-6,885	6,885	
7980524	ISSUE: 834251100 - SOLITON INC 10/12/20 B	503.0000	8.0400	5	-4,049	4,049	
7980524	ISSUE: 83545G102 - SONIC AUTOMOTIVE INC CL A 10/12/20 B	489.0000	40.6100	5	-19,863	19,863	
7980524	ISSUE: 835495102 - SONOCO PRODUCTS CO 10/12/20 B	4,564.0000	53.8000	46	-245,589	245,589	
7980524	ISSUE: 83570H108 - SONOS INC 10/12/20 B	701.0000	14.1800	7	-9,947	9,947	
7980524	ISSUE: 83587F202 - SORRENTO THERAPEUTICS INC 10/12/20 B	533.0000	11.4100	5	-6,087	6,087	



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7980524	ISSUE: 838518108 - SOUTH JERSEY INDS INC 10/12/20 B	1,010.0000	20.4100	10	-20,624	20,624	
7980524	ISSUE: 83946P107 - SOUTH PLAINS FINANCIAL INC 10/12/20 B	889.0000	14.6173	9	-13,004	13,004	
7980524	ISSUE: 840441109 - SOUTH STATE CORPORATION 10/12/20 B	7,091.0000	56.4100	71	-400,074	400,074	
7980524	ISSUE: 842587107 - SOUTHERN COMPANY 10/12/20 S	28,806.0000	58.8600	326	1,695,196	1,664,987	30,209
7980524	ISSUE: 84265V105 - SOUTHERN COPPER CORP 10/12/20 S	2,044.0000	47.9600	23	98,008	96,375	1,633
7980524	ISSUE: 842873101 - SOUTHERN FIRST BANCSHARES INC 10/12/20 S	54.0000	27.4300	1	1,481	1,490	-10
7980524	ISSUE: 843380106 - SOUTHERN MISSOURI BANCORP INC 10/12/20 B	180.0000	23.1800	2	-4,174	4,174	
7980524	ISSUE: 843395104 - SOUTHERN NATIONAL BANCORP OF VA INC 10/12/20 B	271.0000	9.9100	3	-2,688	2,688	
7980524	ISSUE: 84470P109 - SOUTHSIDE BANCSHARES INC 10/12/20 B	731.0000	26.5700	7	-19,430	19,430	
7980524	ISSUE: 844741108 - SOUTHWEST AIRLINES CO 10/12/20 B	26,542.0000	39.1900	265	-1,040,446	1,040,446	
7980524	ISSUE: 844895102 - SOUTHWEST GAS HLDGS INC 10/12/20 B	1,231.0000	67.8900	12	-83,585	83,585	
7980524	ISSUE: 845467109 - SOUTHWESTERN ENERGY CO 10/12/20 B	14,832.0000	2.9700	148	-44,199	44,199	
7980524	ISSUE: 846511103 - SPARK ENERGY INC CL A 10/12/20 S	324.0000	9.1300	3	2,955	2,864	91
7980524	ISSUE: 847215100 - SPARTANNASH CO 10/12/20 B	176.0000	20.0800	2	-3,536	3,536	
7980524	ISSUE: 84763A108 - SPECTRUM PHARMACEUTICALS INC 10/12/20 B	4,122.0000	4.1900	41	-17,312	17,312	
7980524	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC 10/12/20 B	1,815.0000	63.9000	18	-115,997	115,997	
7980524	ISSUE: 84833T103 - SPERO THERAPEUTICS INC 10/12/20 S	173.0000	13.8700	2	2,398	2,233	164
7980524	ISSUE: 84857L101 - SPIRE INC 10/12/20 B	990.0000	56.2500	10	-55,697	55,697	
7980524	ISSUE: 848574109 - SPIRIT AEROSYSTEMS HLDGS INC 10/12/20 B	4,775.0000	19.5700	48	-93,495	93,495	
7980524	ISSUE: 848577102 - SPIRIT AIRLINES INC 10/12/20 B	1,876.0000	16.7000	19	-31,348	31,348	
7980524	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT 10/12/20 B	4,725.0000	35.0600	47	-165,706	165,706	
7980524	ISSUE: 84861D103 - SPIRIT OF TEXAS BANCSHARES INC 10/12/20 B	324.0000	13.4000	3	-4,345	4,345	
7980524	ISSUE: 84863T106 - SPOK HOLDINGS INC 10/12/20 S	544.0000	9.7500	6	5,298	5,163	136



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7980524	ISSUE: 848637104 - SPLUNK INC 10/12/20 B	1,868.0000	215.3400	19	-402,274	402,274	
7980524	ISSUE: 84920Y106 - SPORTSMAN'S WAREHOUSE HOLDINGS 10/12/20 B	518.0000	16.4300	5	-8,516	8,516	
7980524	ISSUE: 85205L107 - SPRINGWORKS THERAPEUTICS INC 10/12/20 B	80.0000	58.1200	1	-4,650	4,650	
7980524	ISSUE: 85208M102 - SPROUTS FARMERS MARKETS LLC 10/12/20 B	2,348.0000	21.5700	23	-50,670	50,670	
7980524	ISSUE: 85209W109 - SPROUT SOCIAL INC 10/12/20 B	231.0000	48.5600	2	-11,220	11,220	
7980524	ISSUE: 852234103 - SQUARE INC CL A 10/12/20 S	8,563.0000	185.1700	121	1,585,490	1,542,881	42,609
7980524	ISSUE: 852312305 - STAAR SURGICAL CO 10/12/20 B	318.0000	58.8300	3	-18,711	18,711	
7980524	ISSUE: 85254J102 - STAG INDUSTRIAL REIT 10/12/20 B	3,026.0000	33.4200	30	-101,159	101,159	
7980524	ISSUE: 852857200 - STAMPS COM INC 10/12/20 B	182.0000	271.9900	2	-49,504	49,504	
7980524	ISSUE: 85303B100 - STANDARD AVB FINANCIAL CORP 10/12/20 B	323.0000	32.7998	3	-10,598	10,598	
7980524	ISSUE: 853666105 - STANDARD MTR PRODS INC 10/12/20 B	305.0000	48.4100	3	-14,768	14,768	
7980524	ISSUE: 854231107 - STANDEX INTL CORP 10/12/20 B	144.0000	63.9700	1	-9,213	9,213	
7980524	ISSUE: 854502101 - STANLEY BLACK & DECKER INC 10/12/20 B	6,931.0000	177.9700	69	-1,233,579	1,233,579	
7980524	ISSUE: 855244109 - STARBUCKS CORP 10/12/20 S	30,045.0000	90.7800	361	2,727,124	2,657,480	69,644
7980524	ISSUE: 85569C107 - STARTEK INC 10/12/20 S	28.0000	4.8300	0	135	148	-13
7980524	ISSUE: 855707105 - STATE AUTO FINL CORP 10/12/20 B	119.0000	13.8200	1	-1,646	1,646	
7980524	ISSUE: 85571B105 - STARWOOD PROPERTY TRUST INC REIT 10/12/20 B	12,337.0000	15.8000	123	-195,048	195,048	
7980524	ISSUE: 857477103 - STATE STREET CORP 10/12/20 B	15,890.0000	67.2200	159	-1,068,285	1,068,285	
7980524	ISSUE: 858119100 - STEEL DYNAMICS INC 10/12/20 B	8,672.0000	33.2100	87	-288,084	288,084	
7980524	ISSUE: 858155203 - STEELCASE INC 10/12/20 B	2,027.0000	11.8100	20	-23,959	23,959	
7980524	ISSUE: 858586100 - STEPAN COMPANY 10/12/20 B	397.0000	115.5600	4	-45,881	45,881	
7980524	ISSUE: 858912108 - STERICYCLE INC 10/12/20 B	4,202.0000	66.3500	42	-278,845	278,845	
7980524	ISSUE: 85916J409 - STEREOTAXIS INC 10/12/20 S	519.0000	3.7100	5	1,920	1,811	109



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7980524	ISSUE: 85917A100 - STERLING BANCORP 10/12/20 B	7,628.0000	12.4100	76	-94,740	94,740	
7980524	ISSUE: 85917W102 - STERLING BANCORP INC 10/12/20 S	1,857.0000	3.5622	19	6,596	6,425	171
7980524	ISSUE: 859241101 - STERLING CONSTRUCTION CO INC 10/12/20 B	783.0000	15.1500	8	-11,870	11,870	
7980524	ISSUE: 860372101 - STEWART INFORMATION SVCS CORP 10/12/20 B	700.0000	46.2400	7	-32,375	32,375	
7980524	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION 10/12/20 B	1,205.0000	57.8400	12	-69,709	69,709	
7980524	ISSUE: 860897107 - STITCH FIX INC CL A 10/12/20 B	396.0000	31.4400	4	-12,454	12,454	
7980524	ISSUE: 861025104 - STOCK YARDS BANCORP INC 10/12/20 B	53.0000	38.4200	1	-2,037	2,037	
7980524	ISSUE: 86150R107 - STOKE THERAPEUTICS INC 10/12/20 S	185.0000	39.0400	2	7,220	6,982	238
7980524	ISSUE: 86183P102 - STONERIDGE INC 10/12/20 B	7,148.0000	23.2084	71	-165,965	165,965	
7980524	ISSUE: 861896108 - STONEX GROUP INC 10/12/20 B	279.0000	54.3500	3	-15,166	15,166	
7980524	ISSUE: 862121100 - STORE CAPITAL CORP 10/12/20 B	10,868.0000	28.0400	109	-304,847	304,847	
7980524	ISSUE: 86272C103 - STRATEGIC EDUCATION INC 10/12/20 B	340.0000	97.5300	3	-33,164	33,164	
7980524	ISSUE: 863167201 - STRATUS PROPERTIES INC 10/12/20 B	98.0000	23.8900	1	-2,342	2,342	
7980524	ISSUE: 863667101 - STRYKER CORPORATION 10/12/20 S	9,136.0000	225.6300	137	2,061,219	1,986,166	75,052
7980524	ISSUE: 864159108 - STURM RUGER & CO INC 10/12/20 B	157.0000	65.5500	2	-10,293	10,293	
7980524	ISSUE: 86606G101 - SUMMIT FINANCIAL GROUP INC 10/12/20 B	237.0000	17.3900	2	-4,124	4,124	
7980524	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES REIT 10/12/20 B	1,986.0000	5.5000	20	-10,943	10,943	
7980524	ISSUE: 86614U100 - SUMMIT MATERIALS INC 10/12/20 B	1,734.0000	19.6400	17	-34,073	34,073	
7980524	ISSUE: 866674104 - SUN COMMUNITIES INC REIT 10/12/20 B	4,351.0000	148.9400	44	-648,081	648,081	
7980524	ISSUE: 86722A103 - SUNCOKE ENERGY INC 10/12/20 B	3,132.0000	3.7100	31	-11,651	11,651	
7980524	ISSUE: 86745K104 - SUNNOVA ENERGY INTERNATIONAL INC 10/12/20 B	896.0000	28.3500	9	-25,411	25,411	
7980524	ISSUE: 867652406 - SUNPOWER CORPORATION 10/12/20 B	222.0000	16.5200	2	-3,670	3,670	
7980524	ISSUE: 86771W105 - SUNRUN INC 10/12/20 B	1,170.0000	63.7900	12	-74,646	74,646	



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7980524	ISSUE: 867892101 - SUNSTONE HOTEL REIT 10/12/20 B	2,375.0000	8.0500	24	-19,143	19,143	
7980524	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC 10/12/20 B	458.0000	27.9200	5	-12,792	12,792	
7980524	ISSUE: 868358102 - SUPERIOR GROUP OF COS INC 10/12/20 B	562.0000	25.1200	6	-14,123	14,123	
7980524	ISSUE: 868459108 - SUPERNUS PHARMACEUTICALS INC 10/12/20 B	653.0000	21.1300	7	-13,804	13,804	
7980524	ISSUE: 86881A100 - SURGERY PARTNERS INC 10/12/20 B	159.0000	22.5500	2	-3,587	3,587	
7980524	ISSUE: 86882C105 - SURGALIGN HOLDINGS INC 10/12/20 B	3,218.0000	2.1600	32	-6,983	6,983	
7980524	ISSUE: 868873100 - SURMODICS INC 10/12/20 B	2.0000	43.0900	0	-86	86	
7980524	ISSUE: 869367102 - SUTRO BIOPHARMA INC 10/12/20 B	852.0000	12.0400	9	-10,267	10,267	
7980524	ISSUE: 87105L104 - SWITCH INC CL A 10/12/20 B	989.0000	16.3700	10	-16,200	16,200	
7980524	ISSUE: 871237103 - SYKES ENTERPRISES INC 10/12/20 B	877.0000	36.3500	9	-31,888	31,888	
7980524	ISSUE: 87157B103 - SYNCHRONOSS TECHNOLOGIES 10/12/20 B	2,572.0000	3.2200	26	-8,308	8,308	
7980524	ISSUE: 87157D109 - SYNAPTICS INC 10/12/20 B	470.0000	86.3400	5	-40,585	40,585	
7980524	ISSUE: 871607107 - SYNOPSYS INC 10/12/20 B	2,126.0000	228.9300	21	-486,726	486,726	
7980524	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP 10/12/20 B	6,936.0000	24.8600	69	-172,498	172,498	
7980524	ISSUE: 87162W100 - SYNEX CORP 10/12/20 B	1,856.0000	150.4700	19	-279,291	279,291	
7980524	ISSUE: 87164F105 - SYNDAX PHARMACEUTICALS INC 10/12/20 S	348.0000	15.4500	4	5,373	5,916	-543
7980524	ISSUE: 87165B103 - SYNCHRONY FINANCIAL 10/12/20 B	26,260.0000	28.8700	263	-758,389	758,389	
7980524	ISSUE: 87166B102 - SYNEOS HEALTH INC CL A 10/12/20 B	3,236.0000	60.4500	32	-195,649	195,649	
7980524	ISSUE: 871829107 - SYSCO CORP 10/12/20 S	12,278.0000	67.4800	141	828,378	813,786	14,593
7980524	ISSUE: 87184Q107 - SYROS PHARMACEUTICALS INC 10/12/20 B	854.0000	9.5650	9	-8,177	8,177	
7980524	ISSUE: 871851101 - SYSTEMAX INC 10/12/20 B	152.0000	24.3400	2	-3,701	3,701	
7980524	ISSUE: 872307103 - TCF FINANCIAL CORP 10/12/20 B	25,832.0000	27.6858	258	-715,438	715,438	
7980524	ISSUE: 872381108 - TELA BIO INC 10/12/20 B	496.0000	16.3088	5	-8,094	8,094	



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7980524	ISSUE: 87240R107 - TFS FINANCIAL CO 10/12/20 B	2,309.0000	15.8700	23	-36,667	36,667	
7980524	ISSUE: 87241L109 - TFI INTERNATIONAL INC 10/12/20 B	3,006.0000	48.3777	30	-145,453	145,453	
7980524	ISSUE: 872540109 - TJX COS INC 10/12/20 S	30,138.0000	57.9700	340	1,746,760	1,758,854	-12,094
7980524	ISSUE: 872590104 - T-MOBILE US INC 10/12/20 S	15,067.0000	120.0700	191	1,808,904	1,720,953	87,951
7980524	ISSUE: 87265H109 - TRI POINTE GROUP INC 10/12/20 B	2,401.0000	19.1400	24	-45,979	45,979	
7980524	ISSUE: 87266J104 - TPI COMPOSITES INC 10/12/20 B	663.0000	34.9600	7	-23,185	23,185	
7980524	ISSUE: 87266M107 - TPG RE FINANCE TRUST INC REIT 10/12/20 B	1,537.0000	8.6600	15	-13,326	13,326	
7980524	ISSUE: 87305R109 - TTM TECHNOLOGIES INC 10/12/20 B	2,397.0000	12.6600	24	-30,370	30,370	
7980524	ISSUE: 873379101 - TABULA RASA HEALTHCARE INC 10/12/20 B	243.0000	42.6900	2	-10,376	10,376	
7980524	ISSUE: 87357P100 - TACTILE SYSTEMS TECHNOLOGY INC 10/12/20 B	6,275.0000	36.4114	63	-228,544	228,544	
7980524	ISSUE: 874054109 - TAKE-TWO INTERACTIVE SOFTWARE INC 10/12/20 B	1,586.0000	167.1400	16	-265,100	265,100	
7980524	ISSUE: 87484T108 - TALOS ENERGY INC 10/12/20 S	491.0000	6.9600	5	3,412	3,324	88
7980524	ISSUE: 875372203 - TANDEM DIABETES CARE INC 10/12/20 B	830.0000	116.4100	8	-96,629	96,629	
7980524	ISSUE: 875465106 - TANGER FACTORY OUTLET CTRS INC REIT 10/12/20 B	2,122.0000	6.5700	21	-13,963	13,963	
7980524	ISSUE: 876030107 - TAPESTRY INC 10/12/20 B	12,602.0000	19.2000	126	-242,084	242,084	
7980524	ISSUE: 87612E106 - TARGET CORP 10/12/20 S	6,519.0000	164.4510	89	1,071,967	1,047,473	24,494
7980524	ISSUE: 87612G101 - TARGA RESOURCES 10/12/20 B	10,454.0000	16.8000	105	-175,732	175,732	
7980524	ISSUE: 87615L107 - TARGET HOSPITALITY CORP 10/12/20 B	1,725.0000	1.2500	17	-2,174	2,174	
7980524	ISSUE: 876664103 - TAUBMAN CTRS INC REIT 10/12/20 B	2,622.0000	35.8700	26	-94,077	94,077	
7980524	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP 10/12/20 B	2,359.0000	27.4000	24	-64,660	64,660	
7980524	ISSUE: 87808K106 - TCR2 THERAPEUTICS INC 10/12/20 B	655.0000	22.2800	7	-14,600	14,600	
7980524	ISSUE: 878155100 - TEAM INC 10/12/20 B	81.0000	6.0800	1	-493	493	
7980524	ISSUE: 87874R100 - TECHTARGET INC 10/12/20 B	393.0000	49.9600	4	-19,638	19,638	



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7980524	ISSUE: 87901J105 - TEGNA INC 10/12/20 B	4,096.0000	12.1000	41	-49,603	49,603	
7980524	ISSUE: 879080109 - TEJON RANCH CO 10/12/20 B	553.0000	15.9500	6	-8,826	8,826	
7980524	ISSUE: 87918A105 - TELADOC HEALTH INC 10/12/20 B	1,065.0000	218.0000	11	-232,181	232,181	
7980524	ISSUE: 879360105 - TELEDYNE TECHNOLOGIES INC 10/12/20 B	1,658.0000	327.5300	17	-543,061	543,061	
7980524	ISSUE: 879369106 - TELEFLEX INC 10/12/20 B	1,128.0000	367.6200	11	-414,687	414,687	
7980524	ISSUE: 879433829 - TELEPHONE AND DATA SYSTEMS INC 10/12/20 B	4,847.0000	19.0900	48	-92,578	92,578	
7980524	ISSUE: 879455103 - TELENAV INC 10/12/20 B	1,584.0000	4.1700	16	-6,621	6,621	
7980524	ISSUE: 87968A104 - TELLURIAN INC 10/12/20 B	7,136.0000	0.8996	71	-6,491	6,491	
7980524	ISSUE: 88023U101 - TEMPUR SEALY INTERNATIONAL INC 10/12/20 B	909.0000	92.0800	9	-83,710	83,710	
7980524	ISSUE: 88025T102 - TENABLE HOLDINGS INC 10/12/20 B	904.0000	41.4700	9	-37,498	37,498	
7980524	ISSUE: 88025U109 - 10X GENOMICS INC CL A 10/12/20 B	663.0000	157.0400	7	-104,124	104,124	
7980524	ISSUE: 88033G407 - TENET HEALTHCARE CORP 10/12/20 B	2,481.0000	27.8600	25	-69,145	69,145	
7980524	ISSUE: 880345103 - TENNANT CO 10/12/20 B	219.0000	64.6700	2	-14,165	14,165	
7980524	ISSUE: 880349105 - TENNECO INC 10/12/20 B	794.0000	8.5700	8	-6,813	6,813	
7980524	ISSUE: 88076W103 - TERADATA CORP 10/12/20 B	2,057.0000	21.9600	21	-45,192	45,192	
7980524	ISSUE: 880770102 - TERADYNE INC 10/12/20 B	1,809.0000	86.6300	18	-156,732	156,732	
7980524	ISSUE: 880779103 - TEREX CORP 10/12/20 B	1,851.0000	24.8700	19	-46,053	46,053	
7980524	ISSUE: 88087E100 - TERMINIX GLOBAL HOLDINGS INC 10/12/20 B	6,143.0000	44.2051	61	-271,613	271,613	
7980524	ISSUE: 88145X108 - TERRITORIAL BANCORP INC 10/12/20 S	373.0000	21.3500	4	7,960	8,176	-217
7980524	ISSUE: 88146M101 - TERRENO REALTY CORP REIT 10/12/20 B	997.0000	61.7400	10	-61,565	61,565	
7980524	ISSUE: 88160R101 - TESLA INC 10/12/20 S	18,186.0000	442.3000	360	8,043,308	7,734,506	308,802
7980524	ISSUE: 88162G103 - TETRA TECH INC 10/12/20 B	412.0000	108.0300	4	-44,512	44,512	
7980524	ISSUE: 88224Q107 - TEXAS CAPITAL BANCSHARES 10/12/20 B	1,221.0000	37.6400	12	-45,971	45,971	



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7980524	ISSUE: 882508104 - TEXAS INSTRUMENTS INC 10/12/20 S	23,790.0000	154.9000	319	3,684,752	3,491,183	193,569
7980524	ISSUE: 882681109 - TEXAS ROADHOUSE INC CL A 10/12/20 B	477.0000	71.3000	5	-34,015	34,015	
7980524	ISSUE: 883203101 - TEXTRON INC 10/12/20 B	10,076.0000	36.8700	101	-371,603	371,603	
7980524	ISSUE: 88322Q108 - TG THERAPEUTICS INC 10/12/20 B	1,187.0000	30.4700	12	-36,180	36,180	
7980524	ISSUE: 88337F105 - THE ODP CORP 10/12/20 B	1,047.0000	22.1500	10	-23,202	23,202	
7980524	ISSUE: 88338N107 - THERAPEUTICSMD INC 10/12/20 B	7,771.0000	1.6600	78	-12,978	12,978	
7980524	ISSUE: 88339J105 - THE TRADE DESK INC CL A 10/12/20 B	466.0000	626.6600	5	-292,028	292,028	
7980524	ISSUE: 88339P101 - REALREAL INC 10/12/20 S	48.0000	15.3600	0	737	759	-22
7980524	ISSUE: 883556102 - THERMO FISHER SCIENTIFIC INC 10/12/20 S	5,050.0000	466.8353	103	2,357,416	2,284,418	72,998
7980524	ISSUE: 88362T103 - THERMON GROUP HOLDINGS INC 10/12/20 B	994.0000	12.0100	10	-11,948	11,948	
7980524	ISSUE: 885160101 - THOR INDUSTRIES INC 10/12/20 B	2,529.0000	94.9900	25	-240,255	240,255	
7980524	ISSUE: 88554D205 - 3-D SYSTEMS CORP 10/12/20 B	1,767.0000	6.7500	18	-11,945	11,945	
7980524	ISSUE: 88579Y101 - 3M CO 10/12/20 S	14,346.0000	168.6500	197	2,419,256	2,388,466	30,790
7980524	ISSUE: 886547108 - TIFFANY & CO 10/12/20 B	5,470.0000	118.6800	55	-649,234	649,234	
7980524	ISSUE: 886885102 - TILLY'S INC-CL A 10/12/20 B	145.0000	6.7600	1	-982	982	
7980524	ISSUE: 887098101 - TIMBERLAND BANCORP INC 10/12/20 S	229.0000	19.4200	2	4,445	4,216	229
7980524	ISSUE: 887389104 - TIMKEN CO 10/12/20 B	2,805.0000	59.7600	28	-167,655	167,655	
7980524	ISSUE: 887399103 - TIMKENSTEEL CORPORATION 10/12/20 B	1,417.0000	3.8300	14	-5,441	5,441	
7980524	ISSUE: 88822Q103 - TIPTREE INC CL A 10/12/20 S	977.0000	5.2100	10	5,080	4,983	98
7980524	ISSUE: 88830R101 - TITAN MACHINERY 10/12/20 B	140.0000	15.2200	1	-2,132	2,132	
7980524	ISSUE: 88870R102 - TIVITY HEALTH INC 10/12/20 B	770.0000	15.5000	8	-11,943	11,943	
7980524	ISSUE: 889478103 - TOLL BROTHERS INC 10/12/20 B	5,182.0000	49.8300	52	-258,271	258,271	
7980524	ISSUE: 890110109 - TOMPKINS FINANCIAL CORPORATION 10/12/20 B	284.0000	58.6600	3	-16,662	16,662	



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7980524	ISSUE: 890516107 - TOOTSIE ROLL INDS INC 10/12/20 S	22.0000	32.1500	0	707	692	15
7980524	ISSUE: 89055F103 - TOPBUILD CORP 10/12/20 B	364.0000	190.9800	4	-69,520	69,520	
7980524	ISSUE: 891092108 - TORO CO 10/12/20 B	1,651.0000	87.9000	17	-145,139	145,139	
7980524	ISSUE: 89214P109 - TOWNE BANK 10/12/20 B	834.0000	18.8100	8	-15,696	15,696	
7980524	ISSUE: 892356106 - TRACTOR SUPPLY CO 10/12/20 B	1,335.0000	150.9400	13	-201,518	201,518	
7980524	ISSUE: 892672106 - TRADEWEB MARKETS INC CL A 10/12/20 B	1,451.0000	59.7000	15	-86,639	86,639	
7980524	ISSUE: 893529107 - TRANSCAT INC 10/12/20 B	139.0000	28.6800	1	-3,988	3,988	
7980524	ISSUE: 893617209 - TRANSCONTINENTAL REALTY INV REIT 10/12/20 B	113.0000	25.3943	1	-2,871	2,871	
7980524	ISSUE: 893641100 - TRANSDIGM GROUP INC 10/12/20 B	1,967.0000	486.0000	20	-955,982	955,982	
7980524	ISSUE: 89374L104 - TRANSLATE BIO INC 10/12/20 S	77.0000	15.7800	1	1,214	1,124	90
7980524	ISSUE: 89377M109 - TRANSMEDICS GROUP INC 10/12/20 B	276.0000	13.4600	3	-3,718	3,718	
7980524	ISSUE: 89400J107 - TRANSUNION 10/12/20 B	2,713.0000	89.2600	27	-242,190	242,190	
7980524	ISSUE: 89417E109 - TRAVELERS COMPANIES INC 10/12/20 S	6,992.0000	116.5400	88	814,760	795,690	19,070
7980524	ISSUE: 89457R101 - TREAN INSURANCE GROUP INC 10/12/20 B	3,003.0000	14.6976	30	-44,167	44,167	
7980524	ISSUE: 894648104 - TRECORA RESOURCES 10/12/20 B	1,448.0000	6.8183	14	-9,887	9,887	
7980524	ISSUE: 894650100 - TREDEGAR CORPORATION 10/12/20 B	321.0000	15.8500	3	-5,091	5,091	
7980524	ISSUE: 89469A104 - TREEHOUSE FOODS 10/12/20 B	2,432.0000	41.0900	24	-99,955	99,955	
7980524	ISSUE: 89531P105 - TREX COMPANY INC 10/12/20 B	1,227.0000	79.6500	12	-97,743	97,743	
7980524	ISSUE: 89609W107 - TRIBUNE PUBLISHING CO 10/12/20 B	364.0000	12.6700	4	-4,616	4,616	
7980524	ISSUE: 896095106 - TRICO BANCSHARES CO 10/12/20 B	361.0000	27.5500	4	-9,949	9,949	
7980524	ISSUE: 89610F101 - TRICIDA INC 10/12/20 S	7.0000	9.3700	0	66	66	-1
7980524	ISSUE: 896215209 - TRIMAS CORP 10/12/20 B	858.0000	24.9500	9	-21,416	21,416	
7980524	ISSUE: 896239100 - TRIMBLE INC 10/12/20 B	11,089.0000	52.3100	111	-580,176	580,176	



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	ISSUE: 896288107 - TRINET GROUP INC						
7980524	10/12/20 B	306.0000	67.0900	3	-20,533	20,533	
	ISSUE: 896522109 - TRINITY INDUSTRIES INC						
7980524	10/12/20 B	4,384.0000	20.6600	44	-90,617	90,617	
	ISSUE: 896749108 - TRIPLE-S MANAGEMENT CORP CL B						
7980524	10/12/20 B	781.0000	20.8600	8	-16,299	16,299	
	ISSUE: 89678F100 - TRISTATE CAPITAL HOLDINGS INC						
7980524	10/12/20 B	6,610.0000	14.3414	66	-94,863	94,863	
	ISSUE: 89679E300 - TRIUMPH BANCORP INC						
7980524	10/12/20 B	455.0000	40.2100	5	-18,300	18,300	
	ISSUE: 896818101 - TRIUMPH GROUP INC						
7980524	10/12/20 B	266.0000	7.1100	3	-1,894	1,894	
	ISSUE: 896945201 - TRIPADVISOR INC						
7980524	10/12/20 B	4,522.0000	21.0200	45	-95,098	95,098	
	ISSUE: 89785L107 - TRUECAR INC						
7980524	10/12/20 B	1,179.0000	5.0550	12	-5,972	5,972	
	ISSUE: 89785X101 - TRUEBLUE INC						
7980524	10/12/20 B	96.0000	17.4800	1	-1,679	1,679	
	ISSUE: 898202106 - TRUPANION INC						
7980524	10/12/20 B	128.0000	91.7850	1	-11,750	11,750	
	ISSUE: 89832Q109 - TRUIST FINANCIAL CORP						
7980524	10/12/20 S	36,664.0000	43.4600	402	1,593,016	1,540,988	52,028
	ISSUE: 898349105 - TRUSTCO BK CORP						
7980524	10/12/20 B	2,004.0000	5.6900	20	-11,423	11,423	
	ISSUE: 898402102 - TRUSTMARK CORP						
7980524	10/12/20 B	802.0000	23.6500	8	-18,975	18,975	
	ISSUE: 89854H102 - TTEC HOLDINGS INC						
7980524	10/12/20 B	167.0000	58.2500	2	-9,729	9,729	
	ISSUE: 898697206 - TUCOWS INC CL A						
7980524	10/12/20 B	2.0000	74.0900	0	-148	148	
	ISSUE: 899896104 - TUPPERWARE BRANDS CORPORATION						
7980524	10/12/20 B	1,353.0000	21.8300	14	-29,550	29,550	
	ISSUE: 90041L105 - TURNING POINT BRANDS INC						
7980524	10/12/20 B	80.0000	30.4000	1	-2,433	2,433	
	ISSUE: 90041T108 - TURNING POINT THERAPEUTICS INC						
7980524	10/12/20 B	325.0000	118.1500	3	-38,402	38,402	
	ISSUE: 900450206 - TURTLE BEACH CORP						
7980524	10/12/20 S	152.0000	19.6700	2	2,988	2,795	193
	ISSUE: 901109108 - TUTOR PERINI CORP						
7980524	10/12/20 B	466.0000	14.6900	5	-6,850	6,850	
	ISSUE: 90138F102 - TWILIO INC CL A						
7980524	10/12/20 B	2,344.0000	329.7200	23	-772,887	772,887	
	ISSUE: 90171V204 - TWIN RIVER WORLDWIDE HOLDINGS						
7980524	10/12/20 B	472.0000	23.3900	5	-11,045	11,045	
	ISSUE: 90184D100 - TWIST BIOSCIENCE CORP						
7980524	10/12/20 B	317.0000	90.3300	3	-28,638	28,638	



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7980524	ISSUE: 90184L102 - TWITTER INC 10/12/20 B	34,551.0000	48.2500	346	-1,667,431	1,667,431	
7980524	ISSUE: 90187B408 - TWO HARBORS INVESTMENT CORP REIT 10/12/20 B	5,287.0000	5.3600	53	-28,391	28,391	
7980524	ISSUE: 902104108 - II-VI INC 10/12/20 B	1,035.0000	45.1700	10	-46,761	46,761	
7980524	ISSUE: 90214J101 - 2U INC 10/12/20 B	2,454.0000	36.8150	25	-90,369	90,369	
7980524	ISSUE: 902252105 - TYLER TECHNOLOGIES INC 10/12/20 B	477.0000	394.7500	5	-188,301	188,301	
7980524	ISSUE: 90238J103 - TYME TECHNOLOGIES INC 10/12/20 B	4,907.0000	1.0094	49	-5,002	5,002	
7980524	ISSUE: 902494103 - TYSON FOODS INC CL A 10/12/20 B	12,915.0000	58.9700	129	-761,727	761,727	
7980524	ISSUE: 902653104 - UDR INC REIT 10/12/20 B	13,352.0000	35.5400	134	-474,664	474,664	
7980524	ISSUE: 902673102 - UFP TECHNOLOGIES INC 10/12/20 B	186.0000	41.2400	2	-7,673	7,673	
7980524	ISSUE: 902681105 - UGI CORP 10/12/20 B	9,325.0000	34.9000	93	-325,536	325,536	
7980524	ISSUE: 90278Q108 - UFP INDUSTRIES INC 10/12/20 B	697.0000	59.6000	7	-41,548	41,548	
7980524	ISSUE: 902788108 - UMB FINANCIAL CORP 10/12/20 B	688.0000	56.8800	7	-39,140	39,140	
7980524	ISSUE: 902973304 - US BANCORP 10/12/20 S	37,202.0000	39.7500	405	1,478,375	1,443,066	35,309
7980524	ISSUE: 903002103 - UMH PROPERTIES INC REIT 10/12/20 B	126.0000	14.5500	1	-1,835	1,835	
7980524	ISSUE: 90328M107 - USANA HEALTH SCIENCES INC 10/12/20 B	174.0000	77.9900	2	-13,572	13,572	
7980524	ISSUE: 90333L201 - US CONCRETE INC 10/12/20 B	188.0000	33.4200	2	-6,285	6,285	
7980524	ISSUE: 90337L108 - US PHYSICAL THERAPY INC 10/12/20 B	158.0000	86.8600	2	-13,725	13,725	
7980524	ISSUE: 90338N202 - US XPRESS ENTERPRISES INC CL A 10/12/20 S	513.0000	10.0500	5	5,150	4,899	251
7980524	ISSUE: 90346E103 - US SILICA HOLDINGS INC 10/12/20 B	2,333.0000	2.8900	23	-6,766	6,766	
7980524	ISSUE: 90353T100 - UBER TECHNOLOGIES INC 10/12/20 S	34,845.0000	36.2600	376	1,263,103	1,281,599	-18,496
7980524	ISSUE: 90353W103 - UBIQUITI INC 10/12/20 B	147.0000	190.2300	1	-27,965	27,965	
7980524	ISSUE: 90384S303 - ULTA BEAUTY INC 10/12/20 B	749.0000	237.9000	7	-178,195	178,195	
7980524	ISSUE: 90385V107 - ULTRA CLEAN HOLDINGS 10/12/20 S	84.0000	24.7000	1	2,074	1,928	146



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7980524	ISSUE: 903899102 - ULTRALIFE CORP 10/12/20 B	763.0000	6.6293	8	-5,066	5,066	
7980524	ISSUE: 90400D108 - ULTRAGENYX PHARMACEUTICAL INC 10/12/20 B	555.0000	95.5000	6	-53,008	53,008	
7980524	ISSUE: 904214103 - UMPQUA HLDGS CORP 10/12/20 B	9,334.0000	12.8000	93	-119,569	119,569	
7980524	ISSUE: 904311107 - UNDER ARMOUR INC-CL A 10/12/20 B	9,052.0000	12.7300	91	-115,322	115,322	
7980524	ISSUE: 904311206 - UNDER ARMOUR INC CL C 10/12/20 B	8,517.0000	11.0600	85	-94,283	94,283	
7980524	ISSUE: 904677200 - UNIFI INC 10/12/20 B	377.0000	14.0200	4	-5,289	5,289	
7980524	ISSUE: 904708104 - UNIFIRST CORP MASS 10/12/20 B	347.0000	199.9200	3	-69,376	69,376	
7980524	ISSUE: 907818108 - UNION PAC CORP 10/12/20 S	17,610.0000	206.3500	256	3,633,567	3,603,358	30,209
7980524	ISSUE: 909214306 - UNISYS CORPORATION 10/12/20 B	957.0000	10.8400	10	-10,383	10,383	
7980524	ISSUE: 90984P303 - UNITED COMMUNITY BANK 10/12/20 B	6,553.0000	19.1700	66	-125,687	125,687	
7980524	ISSUE: 909907107 - UNITED BANKSHARES INC W VA 10/12/20 B	2,483.0000	24.7500	25	-61,479	61,479	
7980524	ISSUE: 910047109 - UNITED AIRLINES HOLDINGS INC 10/12/20 B	13,075.0000	36.3800	131	-475,799	475,799	
7980524	ISSUE: 910340108 - UNITED FIRE GROUP INC 10/12/20 B	216.0000	22.3600	2	-4,832	4,832	
7980524	ISSUE: 910710102 - UNITED INSURANCE 10/12/20 B	110.0000	5.9000	1	-650	650	
7980524	ISSUE: 911163103 - UNITED NAT FOODS INC 10/12/20 B	1,592.0000	17.3700	16	-27,669	27,669	
7980524	ISSUE: 911312106 - UNITED PARCEL SERVICE CL B 10/12/20 S	18,030.0000	176.5400	251	3,182,766	3,155,070	27,696
7980524	ISSUE: 911363109 - UNITED RENTALS INC 10/12/20 B	3,260.0000	199.1000	33	-649,099	649,099	
7980524	ISSUE: 911460103 - UNITED SECURITY BANCSHARES 10/12/20 B	524.0000	6.7000	5	-3,516	3,516	
7980524	ISSUE: 911684108 - UNITED STATES CELLULAR CORP 10/12/20 B	898.0000	31.2600	9	-28,080	28,080	
7980524	ISSUE: 911922102 - UNITED STATES LIME & MINERALS INC 10/12/20 B	28.0000	96.9700	0	-2,715	2,715	
7980524	ISSUE: 912008109 - US FOODS HOLDING CORP 10/12/20 B	9,973.0000	25.1200	100	-250,621	250,621	
7980524	ISSUE: 912909108 - UNITED STATES STEEL CORP 10/12/20 B	2,639.0000	8.3600	26	-22,088	22,088	
7980524	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP DEL 10/12/20 B	1,907.0000	104.2500	19	-198,824	198,824	



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7980524	ISSUE: 91324P102 - UNITEDHEALTH GROUP INC 10/12/20 S	23,595.0000	329.9700	408	7,785,234	7,625,196	160,038
7980524	ISSUE: 91325V108 - UNITI GROUP INC REIT 10/12/20 B	2,590.0000	10.4900	26	-27,195	27,195	
7980524	ISSUE: 913259107 - UNITIL CORPORATION 10/12/20 B	460.0000	41.1100	5	-18,915	18,915	
7980524	ISSUE: 913290102 - UNITY BANCORP INC 10/12/20 S	689.0000	12.9037	7	8,884	8,778	106
7980524	ISSUE: 91336L107 - UNIVAR SOLUTIONS INC 10/12/20 B	7,333.0000	18.3600	73	-134,707	134,707	
7980524	ISSUE: 913456109 - UNIVERSAL CORP VA 10/12/20 B	515.0000	43.7000	5	-22,511	22,511	
7980524	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP 10/12/20 B	513.0000	199.9800	5	-102,595	102,595	
7980524	ISSUE: 913483103 - UNIVERSAL ELECTRONICS INC 10/12/20 B	142.0000	39.9100	1	-5,669	5,669	
7980524	ISSUE: 91359E105 - UNIVERSAL HEALTH REALTY INCOME REIT 10/12/20 B	172.0000	58.9300	2	-10,138	10,138	
7980524	ISSUE: 91359V107 - UNIVERSAL INSURANCE HLDGS INC 10/12/20 B	408.0000	14.4500	4	-5,900	5,900	
7980524	ISSUE: 91381U101 - UNITY BIOTECHNOLOGY INC 10/12/20 S	505.0000	4.0300	5	2,030	1,929	101
7980524	ISSUE: 91388P105 - UNIVERSAL LOGISTICS HOLDINGS INC 10/12/20 B	378.0000	23.1200	4	-8,743	8,743	
7980524	ISSUE: 913903100 - UNIVERSAL HEALTH SERVICES-B 10/12/20 B	3,318.0000	109.8200	33	-364,416	364,416	
7980524	ISSUE: 913915104 - UNIVERSAL TECHNICAL INSTITUTE INC 10/12/20 S	596.0000	5.3300	6	3,171	3,296	-125
7980524	ISSUE: 915271100 - UNIVEST FINANCIAL CORP 10/12/20 B	430.0000	16.0000	4	-6,884	6,884	
7980524	ISSUE: 91529Y106 - UNUM GROUP 10/12/20 B	9,432.0000	19.1100	94	-180,340	180,340	
7980524	ISSUE: 91544A109 - UPLAND SOFTWARE INC 10/12/20 B	9,712.0000	44.0413	97	-427,826	427,826	
7980524	ISSUE: 91688F104 - UPWORK INC 10/12/20 B	616.0000	20.0100	6	-12,332	12,332	
7980524	ISSUE: 916896103 - URANIUM ENERGY 10/12/20 B	9,216.0000	1.0200	92	-9,492	9,492	
7980524	ISSUE: 91704F104 - URBAN EDGE PROPERTIES REIT 10/12/20 B	2,839.0000	10.7100	28	-30,434	30,434	
7980524	ISSUE: 917047102 - URBAN OUTFITTERS INC 10/12/20 B	1,649.0000	23.5400	16	-38,834	38,834	
7980524	ISSUE: 917286205 - URSTADT BIDDLE PPTYS INC REIT 10/12/20 B	440.0000	9.9300	4	-4,374	4,374	
7980524	ISSUE: 91734M103 - US ECOLOGY INC 10/12/20 B	90.0000	35.0700	1	-3,157	3,157	



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7980524	ISSUE: 917488108 - UTAH MEDICAL PRODUCTS INC 10/12/20 B	51.0000	84.0400	1	-4,287	4,287	
7980524	ISSUE: 918204108 - V.F. CORP 10/12/20 B	14,150.0000	77.8700	142	-1,102,002	1,102,002	
7980524	ISSUE: 91822J103 - VBI VACCINES INC 10/12/20 S	685.0000	2.8500	7	1,945	2,076	-130
7980524	ISSUE: 918284100 - VSE CORP 10/12/20 B	284.0000	31.5000	3	-8,949	8,949	
7980524	ISSUE: 91829F104 - VOXX INTERNATIONAL CORP 10/12/20 B	1,663.0000	8.7873	17	-14,630	14,630	
7980524	ISSUE: 918385105 - VTV THERAPEUTICS INC CL A 10/12/20 B	754.0000	1.7887	8	-1,356	1,356	
7980524	ISSUE: 91879Q109 - VAIL RESORTS INC 10/12/20 B	1,674.0000	242.9600	17	-406,732	406,732	
7980524	ISSUE: 91913Y100 - VALERO ENERGY CORP 10/12/20 S	11,114.0000	43.0822	122	478,694	470,678	8,016
7980524	ISSUE: 919794107 - VALLEY NATL BANCORP 10/12/20 B	8,222.0000	7.7200	82	-63,556	63,556	
7980524	ISSUE: 920253101 - VALMONT INDUSTRIES 10/12/20 B	987.0000	141.1800	10	-139,355	139,355	
7980524	ISSUE: 920437100 - VALUE LINE INC 10/12/20 B	75.0000	27.2852	1	-2,047	2,047	
7980524	ISSUE: 92047W101 - VALVOLINE INC 10/12/20 B	8,716.0000	19.6500	87	-171,357	171,357	
7980524	ISSUE: 921659108 - VANDA PHARMACEUTICALS 10/12/20 B	1,682.0000	11.1800	17	-18,822	18,822	
7980524	ISSUE: 922107107 - VAPOTHERM INC 10/12/20 B	394.0000	29.7100	4	-11,710	11,710	
7980524	ISSUE: 92214X106 - VAREX IMAGING CORP 10/12/20 B	697.0000	13.7300	7	-9,577	9,577	
7980524	ISSUE: 92220P105 - VARIAN MEDICAL SYSTEMS INC 10/12/20 B	3,683.0000	171.8800	37	-633,071	633,071	
7980524	ISSUE: 922280102 - VARONIS SYSTEMS INC 10/12/20 B	195.0000	126.4700	2	-24,664	24,664	
7980524	ISSUE: 92240M108 - VECTOR GROUP LTD 10/12/20 B	2,654.0000	10.8900	27	-28,929	28,929	
7980524	ISSUE: 922417100 - VEECO INSTRUMENTS INC 10/12/20 B	861.0000	12.7950	9	-11,025	11,025	
7980524	ISSUE: 92242T101 - VECTRUS INC 10/12/20 B	62.0000	40.1600	1	-2,491	2,491	
7980524	ISSUE: 92243A200 - VAXART INC 10/12/20 B	600.0000	7.0500	6	-4,236	4,236	
7980524	ISSUE: 92243G108 - VAXCYTE INC 10/12/20 B	43.0000	48.0000	0	-2,064	2,064	
7980524	ISSUE: 922475108 - VEEVA SYSTEMS INC 10/12/20 B	1,568.0000	307.1600	16	-481,643	481,643	



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7980524	ISSUE: 92276F100 - VENTAS INC REIT 10/12/20 B	16,841.0000	44.2300	168	-745,046	745,046	
7980524	ISSUE: 92332W105 - VENUS CONCEPT INC 10/12/20 B	1,466.0000	2.6121	15	-3,844	3,844	
7980524	ISSUE: 92335C106 - VERA BRADLEY INC 10/12/20 S	369.0000	7.1000	4	2,616	2,557	59
7980524	ISSUE: 92337C104 - VERASTEM INC 10/12/20 S	306.0000	1.3400	3	407	416	-9
7980524	ISSUE: 92337F107 - VERACYTE INC 10/12/20 B	120.0000	41.8000	1	-5,017	5,017	
7980524	ISSUE: 92339V100 - VEREIT INC REIT 10/12/20 B	49,276.0000	6.9300	493	-341,975	341,975	
7980524	ISSUE: 92343E102 - VERISIGN INC 10/12/20 B	2,581.0000	214.1500	26	-552,747	552,747	
7980524	ISSUE: 92343V104 - VERIZON COMMUNICATIONS INC 10/12/20 S	112,756.0000	59.5500	1,276	6,713,344	6,721,385	-8,041
7980524	ISSUE: 92343X100 - VERINT SYS INC 10/12/20 B	1,202.0000	53.3200	12	-64,103	64,103	
7980524	ISSUE: 92345Y106 - VERISK ANALYTICS INC 10/12/20 B	1,874.0000	192.7500	19	-361,232	361,232	
7980524	ISSUE: 923451108 - VERITEX HOLDINGS INC 10/12/20 B	873.0000	20.4500	9	-17,862	17,862	
7980524	ISSUE: 923454102 - VERITIV CORP 10/12/20 B	230.0000	16.3600	2	-3,765	3,765	
7980524	ISSUE: 92346J108 - VERICEL CORP 10/12/20 B	475.0000	21.7000	5	-10,312	10,312	
7980524	ISSUE: 92347D100 - VERICITY INC 10/12/20 B	155.0000	11.0314	2	-1,711	1,711	
7980524	ISSUE: 92347M100 - VERITONE INC 10/12/20 S	28.0000	10.4700	0	293	289	4
7980524	ISSUE: 92511U102 - VERRA MOBILITY CORP 10/12/20 B	29,158.0000	10.6691	292	-311,381	311,381	
7980524	ISSUE: 92511W108 - VERRICA PHARMACEUTICALS INC 10/12/20 B	653.0000	8.6700	7	-5,668	5,668	
7980524	ISSUE: 92531L207 - VERSO CORP CL A 10/12/20 B	254.0000	8.0500	3	-2,047	2,047	
7980524	ISSUE: 92532F100 - VERTEX PHARMACEUTICALS INC 10/12/20 S	6,414.0000	274.6000	103	1,761,181	1,704,969	56,212
7980524	ISSUE: 92536C103 - VERU INC 10/12/20 B	3,850.0000	2.7000	39	-10,434	10,434	
7980524	ISSUE: 92537N108 - VERTIV HOLDINGS LLC 10/12/20 B	2,256.0000	17.9800	23	-40,585	40,585	
7980524	ISSUE: 92552R406 - VIAD CORP 10/12/20 B	442.0000	22.8000	4	-10,082	10,082	
7980524	ISSUE: 92552V100 - VIASAT INC 10/12/20 B	2,588.0000	36.1700	26	-93,634	93,634	



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7980524	ISSUE: 925550105 - VIAVI SOLUTIONS INC 10/12/20 B 1,364.0000		12.8500	14	-17,541	17,541	
7980524	ISSUE: 92556H107 - VIACOMCBS INC CL A 10/12/20 B 689.0000		30.4075	7	-20,958	20,958	
7980524	ISSUE: 92556H206 - VIACOMCBS INC CL B 10/12/20 B 24,455.0000		28.3250	245	-692,932	692,932	
7980524	ISSUE: 925652109 - VICI PROPERTIES INC REIT 10/12/20 B 24,312.0000		23.8700	243	-580,571	580,571	
7980524	ISSUE: 925815102 - VICOR CORP 10/12/20 B 287.0000		86.5800	3	-24,851	24,851	
7980524	ISSUE: 926613100 - VIELA BIO INC 10/12/20 B 205.0000		31.5800	2	-6,476	6,476	
7980524	ISSUE: 92663R105 - VIEMED HEALTHCARE INC 10/12/20 B 119.0000		9.1500	1	-1,090	1,090	
7980524	ISSUE: 92672L107 - VIEWRAY INC 10/12/20 B 547.0000		3.0600	5	-1,679	1,679	
7980524	ISSUE: 92686J106 - VIKING THERAPEUTICS INC 10/12/20 B 2,145.0000		6.0350	21	-12,967	12,967	
7980524	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A 10/12/20 B 490.0000		25.4900	5	-12,495	12,495	
7980524	ISSUE: 92764N102 - VIR BIOTECHNOLOGY INC 10/12/20 B 218.0000		43.3800	2	-9,459	9,459	
7980524	ISSUE: 92766K106 - VIRGIN GALACTIC HOLDINGS INC 10/12/20 B 1,308.0000		20.5700	13	-26,919	26,919	
7980524	ISSUE: 92823T108 - VIRNETX HOLDING 10/12/20 B 2,116.0000		5.9000	21	-12,506	12,506	
7980524	ISSUE: 928254101 - VIRTU FINANCIAL INC CL A 10/12/20 B 1,024.0000		22.3100	10	-22,856	22,856	
7980524	ISSUE: 92826C839 - VISA INC CL A 10/12/20 S 21,947.0000		206.3344	320	4,528,102	4,443,609	84,492
7980524	ISSUE: 92827P102 - VIRTUSA CORP 10/12/20 B 264.0000		50.2300	3	-13,263	13,263	
7980524	ISSUE: 92828Q109 - VIRTUS INVESTMENT PARTNERS 10/12/20 B 69.0000		156.5300	1	-10,801	10,801	
7980524	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY INC 10/12/20 B 3,201.0000		17.7800	32	-56,946	56,946	
7980524	ISSUE: 92835K103 - VISHAY PRECISION GROUP 10/12/20 B 436.0000		27.2400	4	-11,881	11,881	
7980524	ISSUE: 928377100 - VISTA OUTDOOR INC 10/12/20 B 630.0000		20.6300	6	-13,003	13,003	
7980524	ISSUE: 92839U206 - VISTEON CORP 10/12/20 B 335.0000		83.7300	3	-28,053	28,053	
7980524	ISSUE: 92840M102 - VISTRA CORP 10/12/20 B 22,246.0000		18.0000	222	-400,650	400,650	
7980524	ISSUE: 92847W103 - VITAL FARMS INC 10/12/20 B 22.0000		39.7300	0	-874	874	



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7980524	ISSUE: 928542109 - VIVINT SMART HOME INC 10/12/20 B	1,427.0000	19.7400	14	-28,183	28,183	
7980524	ISSUE: 928563402 - VMWARE INC 10/12/20 S	1,939.0000	152.2200	26	295,129	286,487	8,641
7980524	ISSUE: 92857F107 - VOCERA COMMUNICATIONS INC 10/12/20 B	101.0000	32.0100	1	-3,234	3,234	
7980524	ISSUE: 928661107 - VOLITIONRX LTD 10/12/20 B	1,997.0000	3.6274	20	-7,264	7,264	
7980524	ISSUE: 92886T201 - VONAGE HOLDINGS CORP 10/12/20 B	4,372.0000	11.0800	44	-48,485	48,485	
7980524	ISSUE: 928881101 - VONTIER CORP 10/12/20 B	5,406.0000	28.2450	54	-152,747	152,747	
7980524	ISSUE: 929042109 - VORNADO REALTY TRUST REIT 10/12/20 B	8,054.0000	35.5000	81	-285,998	285,998	
7980524	ISSUE: 929089100 - VOYA FINANCIAL INC 10/12/20 B	5,510.0000	49.7900	55	-274,398	274,398	
7980524	ISSUE: 92915B106 - VOYAGER THERAPEUTICS INC 10/12/20 B	489.0000	12.0200	5	-5,883	5,883	
7980524	ISSUE: 929160109 - VULCAN MATERIALS CO 10/12/20 B	5,952.0000	150.0900	60	-893,395	893,395	
7980524	ISSUE: 92918V109 - VROOM INC 10/12/20 B	343.0000	47.0700	3	-16,148	16,148	
7980524	ISSUE: 92922P106 - W&T OFFSHORE INC 10/12/20 B	126.0000	1.7800	1	-226	226	
7980524	ISSUE: 929236107 - WD 40 CO 10/12/20 B	174.0000	200.1900	2	-34,835	34,835	
7980524	ISSUE: 92932M101 - WNS HOLDINGS LTD SPONS ADR 10/12/20 B	1,929.0000	68.0060	19	-131,203	131,203	
7980524	ISSUE: 929328102 - WSFS FINL CORP 10/12/20 B	1,061.0000	31.1400	11	-33,050	33,050	
7980524	ISSUE: 92936U109 - WP CAREY INC REIT 10/12/20 B	7,707.0000	68.2000	77	-525,694	525,694	
7980524	ISSUE: 92939U106 - WEC ENERGY GROUP INC 10/12/20 B	14,176.0000	99.8300	142	-1,415,332	1,415,332	
7980524	ISSUE: 92941V100 - VYNE THERAPEUTICS INC 10/12/20 B	1,630.0000	1.8900	16	-3,097	3,097	
7980524	ISSUE: 929566107 - WABASH NATL CORP 10/12/20 B	1,488.0000	13.9700	15	-20,802	20,802	
7980524	ISSUE: 929740108 - WABTEC CORP 10/12/20 B	8,228.0000	62.9600	82	-518,117	518,117	
7980524	ISSUE: 930059100 - WADDELL & REED FINL INC 10/12/20 B	694.0000	16.7000	7	-11,597	11,597	
7980524	ISSUE: 930752100 - WAITR HOLDINGS INC 10/12/20 S	1,667.0000	3.3300	17	5,534	6,135	-600
7980524	ISSUE: 931142103 - WALMART INC 10/12/20 S	38,106.0000	144.2500	503	5,496,288	5,368,754	127,534



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7980524	ISSUE: 931427108 - WALGREENS BOOTS ALLIANCE INC 10/12/20 S	19,791.0000	36.9300	214	730,668	722,174	8,494
7980524	ISSUE: 93148P102 - WALKER & DUNLOP 10/12/20 B	410.0000	59.8000	4	-24,522	24,522	
7980524	ISSUE: 93627C101 - WARRIOR MET COAL INC 10/12/20 B	1,590.0000	15.9900	16	-25,440	25,440	
7980524	ISSUE: 938824109 - WASHINGTON FEDERAL INC 10/12/20 B	985.0000	23.7100	10	-23,364	23,364	
7980524	ISSUE: 939653101 - WASHINGTON REIT 10/12/20 B	2,115.0000	21.3900	21	-45,261	45,261	
7980524	ISSUE: 940610108 - WASHINGTON TRUST BANCORP 10/12/20 B	380.0000	34.2400	4	-13,015	13,015	
7980524	ISSUE: 94106L109 - WASTE MANAGEMENT INC 10/12/20 S	11,354.0000	116.8200	143	1,326,231	1,292,994	33,238
7980524	ISSUE: 941848103 - WATERS CORP 10/12/20 B	2,585.0000	202.1300	26	-522,532	522,532	
7980524	ISSUE: 94188P101 - WATERSTONE FINANCIAL INC 10/12/20 S	394.0000	16.5700	4	6,524	6,426	98
7980524	ISSUE: 942622200 - WATSCO INC 10/12/20 B	1,452.0000	238.8300	15	-346,796	346,796	
7980524	ISSUE: 942749102 - WATTS WATER TECHNOLOGIES INC 10/12/20 B	505.0000	110.0300	5	-55,570	55,570	
7980524	ISSUE: 94419L101 - WAYFAIR INC 10/12/20 B	929.0000	293.9900	9	-273,126	273,126	
7980524	ISSUE: 947890109 - WEBSTER FINANCIAL CORP 10/12/20 B	3,701.0000	30.6200	37	-113,362	113,362	
7980524	ISSUE: 948741103 - WEINGARTEN REALTY INVESTORS REIT 10/12/20 B	5,140.0000	17.2300	51	-88,614	88,614	
7980524	ISSUE: 948849104 - WEIS MARKETS INC 10/12/20 B	322.0000	50.7900	3	-16,358	16,358	
7980524	ISSUE: 949090104 - WELBILT INC 10/12/20 B	2,736.0000	7.1200	27	-19,508	19,508	
7980524	ISSUE: 949746101 - WELLS FARGO & CO 10/12/20 S	102,310.0000	25.6800	1,081	2,626,240	2,538,311	87,929
7980524	ISSUE: 95040Q104 - WELLTOWER INC REIT 10/12/20 B	18,789.0000	55.8700	188	-1,049,929	1,049,929	
7980524	ISSUE: 95058W100 - WENDY'S CO/THE 10/12/20 B	2,125.0000	23.8100	21	-50,618	50,618	
7980524	ISSUE: 950755108 - WERNER ENTERPRISES INC 10/12/20 B	526.0000	43.4000	5	-22,834	22,834	
7980524	ISSUE: 950810101 - WESBANCO INC 10/12/20 B	976.0000	24.3100	10	-23,736	23,736	
7980524	ISSUE: 95082P105 - WESCO INTERNATIONAL INC 10/12/20 B	1,084.0000	48.0200	11	-52,065	52,065	
7980524	ISSUE: 95123P106 - WEST BANCORPORATION INC 10/12/20 B	413.0000	17.2900	4	-7,145	7,145	



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7980524	ISSUE: 955306105 - WEST PHARMACEUTICAL SVCS INC 10/12/20 B	860.0000	301.6600	9	-259,436	259,436	
7980524	ISSUE: 957090103 - WESTAMERICA BANCORPORATION 10/12/20 B	497.0000	57.6200	5	-28,642	28,642	
7980524	ISSUE: 957638109 - WESTERN ALLIANCE BANCORPORATION 10/12/20 B	4,336.0000	37.6700	43	-163,380	163,380	
7980524	ISSUE: 95790D105 - WESTERN ASSET MORTGAGE CAPITAL REIT 10/12/20 B	1,187.0000	2.2400	12	-2,671	2,671	
7980524	ISSUE: 958102105 - WESTERN DIGITAL CORP 10/12/20 B	13,643.0000	38.3200	136	-522,936	522,936	
7980524	ISSUE: 958892101 - WESTERN NEW ENGLAND BANCORP INC 10/12/20 S	48.0000	6.9400	0	333	338	-5
7980524	ISSUE: 959802109 - WESTERN UNION CO 10/12/20 B	16,169.0000	22.2700	162	-360,245	360,245	
7980524	ISSUE: 960413102 - WESTLAKE CHEMICAL CORP 10/12/20 B	1,538.0000	69.6900	15	-107,199	107,199	
7980524	ISSUE: 96145D105 - WESTROCK CO 10/12/20 B	11,666.0000	38.9800	117	-454,857	454,857	
7980524	ISSUE: 961765104 - WESTWOOD HOLDINGS 10/12/20 S	191.0000	11.9000	2	2,271	2,197	74
7980524	ISSUE: 96208T104 - WEX INC 10/12/20 B	1,920.0000	156.1500	19	-299,827	299,827	
7980524	ISSUE: 962149100 - WEYCO GROUP INC 10/12/20 B	35.0000	17.2700	0	-605	605	
7980524	ISSUE: 962166104 - WEYERHAEUSER CO REIT 10/12/20 B	33,739.0000	29.7000	337	-1,002,386	1,002,386	
7980524	ISSUE: 963320106 - WHIRLPOOL CORPORATION 10/12/20 B	2,833.0000	200.9100	28	-569,206	569,206	
7980524	ISSUE: 966084204 - WHITESTONE REI-B REIT 10/12/20 B	381.0000	6.3000	4	-2,404	2,404	
7980524	ISSUE: 966387110 - WHITING PETROLEUM - WTS 9/01/24 10/12/20 S	355.0000	3.1000	4	1,097	749	348
7980524	ISSUE: 966387128 - WHITING PETROLEUM - WTS 9/01/25 10/12/20 S	177.0000	3.1000	2	547	372	175
7980524	ISSUE: 966387508 - WHITING PETROLEUM CORP 10/12/20 B	10.0000	18.2900	0	-183	183	
7980524	ISSUE: 96758W101 - WIDEOPENWEST INC 10/12/20 B	2,293.0000	5.5300	23	-12,703	12,703	
7980524	ISSUE: 968223206 - WILEY JOHN & SONS INC CL A 10/12/20 B	2,037.0000	32.6500	20	-66,528	66,528	
7980524	ISSUE: 96924N100 - WILLDAN GROUP INC 10/12/20 B	2,190.0000	28.6751	22	-62,820	62,820	
7980524	ISSUE: 969457100 - WILLIAMS COS INC 10/12/20 B	54,844.0000	19.4500	548	-1,067,264	1,067,264	
7980524	ISSUE: 969904101 - WILLIAMS-SONOMA INC 10/12/20 B	3,095.0000	99.7000	31	-308,602	308,602	



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	ISSUE: 970646105 - WILLIS LEASE FINANCE CORP						
7980524	10/12/20 B	153.0000	20.9000	2	-3,199	3,199	
	ISSUE: 971378104 - WILLSCOT MOBILE MINI HOLDINGS CORP						
7980524	10/12/20 B	2,493.0000	18.0400	25	-44,999	44,999	
	ISSUE: 974155103 - WINGSTOP INC						
7980524	10/12/20 B	3,050.0000	131.9500	31	-402,478	402,478	
	ISSUE: 974250102 - WINMARK CORP						
7980524	10/12/20 B	33.0000	178.8700	0	-5,903	5,903	
	ISSUE: 974637100 - WINNEBAGO INDS INC						
7980524	10/12/20 B	387.0000	52.8600	4	-20,461	20,461	
	ISSUE: 97650W108 - WINTRUST FINANCIAL CORP						
7980524	10/12/20 B	14,936.0000	48.9234	149	-730,869	730,869	
	ISSUE: 97717P104 - WISDOMTREE INVESTMENTS INC						
7980524	10/12/20 B	2,099.0000	4.0000	21	-8,417	8,417	
	ISSUE: 978097103 - WOLVERINE WORLD WIDE INC						
7980524	10/12/20 B	1,669.0000	27.9000	17	-46,582	46,582	
	ISSUE: 980745103 - WOODWARD, INC						
7980524	10/12/20 B	2,523.0000	86.5200	25	-218,315	218,315	
	ISSUE: 98138H101 - WORKDAY INC-CLASS A						
7980524	10/12/20 S	4,186.0000	228.1900	63	955,140	951,101	4,039
	ISSUE: 98138J206 - WORKHORSE GROUP INC						
7980524	10/12/20 B	1,986.0000	26.5800	20	-52,808	52,808	
	ISSUE: 98139A105 - WORKIVA INC CL A						
7980524	10/12/20 B	9,210.0000	60.5378	92	-557,645	557,645	
	ISSUE: 981419104 - WORLD ACCEPTANCE CORP						
7980524	10/12/20 B	176.0000	106.1200	2	-18,679	18,679	
	ISSUE: 981475106 - WORLD FUEL SVCS CORP						
7980524	10/12/20 B	23,301.0000	23.3490	233	-544,288	544,288	
	ISSUE: 98156Q108 - WORLD WRESTLING ENTERTAINMENT, INC						
7980524	10/12/20 B	344.0000	40.0800	3	-13,791	13,791	
	ISSUE: 981811102 - WORTHINGTON INDS INC						
7980524	10/12/20 B	747.0000	47.9300	7	-35,811	35,811	
	ISSUE: 98212B103 - WPX ENERGY INC						
7980524	10/12/20 B	18,230.0000	5.1000	182	-93,155	93,155	
	ISSUE: 98212N107 - WRAP TECHNOLOGIES INC						
7980524	10/12/20 B	828.0000	6.1600	8	-5,109	5,109	
	ISSUE: 98262P101 - WW INTERNATIONAL INC						
7980524	10/12/20 B	1,028.0000	24.9500	10	-25,659	25,659	
	ISSUE: 98310W108 - WYNDHAM DESTINATIONS INC						
7980524	10/12/20 B	3,601.0000	32.6300	36	-117,537	117,537	
	ISSUE: 98311A105 - WYNDHAM HOTELS & RESORTS INC						
7980524	10/12/20 B	4,150.0000	51.3800	42	-213,269	213,269	
	ISSUE: 983134107 - WYNN RESORTS LTD						
7980524	10/12/20 B	3,598.0000	74.1100	36	-266,684	266,684	
	ISSUE: 98379L100 - XPEL INC						
7980524	10/12/20 S	23.0000	27.2300	0	626	592	34



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7980524	ISSUE: 983793100 - XPO LOGISTICS INC 10/12/20 B	3,883.0000	96.0600	39	-373,040	373,040	
7980524	ISSUE: 98389B100 - XCEL ENERGY INC 10/12/20 B	23,725.0000	73.6200	237	-1,746,872	1,746,872	
7980524	ISSUE: 983919101 - XILINX INC 10/12/20 B	2,834.0000	118.9000	28	-336,991	336,991	
7980524	ISSUE: 98400H102 - XBIOTECH INC 10/12/20 B	348.0000	19.9200	3	-6,936	6,936	
7980524	ISSUE: 98401F105 - XENCOR INC 10/12/20 B	160.0000	41.8000	2	-6,690	6,690	
7980524	ISSUE: 984017103 - XENIA HOTELS & RESORTS INC REIT 10/12/20 B	2,712.0000	9.5100	27	-25,818	25,818	
7980524	ISSUE: 98419J206 - XOMA CORP 10/12/20 B	452.0000	20.8100	5	-9,411	9,411	
7980524	ISSUE: 98419M100 - XYLEM INC 10/12/20 B	8,030.0000	91.8700	80	-737,796	737,796	
7980524	ISSUE: 98420X103 - X4 PHARMACEUTICALS INC 10/12/20 B	886.0000	7.2000	9	-6,388	6,388	
7980524	ISSUE: 98421M106 - XEROX HOLDINGS CORP 10/12/20 B	8,240.0000	20.1500	82	-166,118	166,118	
7980524	ISSUE: 98422L107 - XERIS PHARMACEUTICALS INC 10/12/20 B	1,520.0000	5.2500	15	-7,995	7,995	
7980524	ISSUE: 984241109 - Y-MABS THERAPEUTICS INC 10/12/20 B	104.0000	39.2100	1	-4,079	4,079	
7980524	ISSUE: 985817105 - YELP INC 10/12/20 B	1,665.0000	20.8100	17	-34,665	34,665	
7980524	ISSUE: 98585N106 - YEXT INC 10/12/20 B	1,444.0000	16.7800	14	-24,245	24,245	
7980524	ISSUE: 98585X104 - YETI HOLDINGS INC 10/12/20 B	752.0000	49.9300	8	-37,555	37,555	
7980524	ISSUE: 987184108 - YORK WATER CO 10/12/20 B	9.0000	45.3300	0	-408	408	
7980524	ISSUE: 988498101 - YUM! BRANDS INC 10/12/20 S	7,751.0000	95.9800	94	743,847	727,664	16,183
7980524	ISSUE: 98850P109 - YUM CHINA HOLDINGS INC 10/12/20 B	17,219.0000	53.9000	172	-928,276	928,276	
7980524	ISSUE: 989207105 - ZEBRA TECHNOLOGIES CORP 10/12/20 B	767.0000	288.2500	8	-221,095	221,095	
7980524	ISSUE: 98936J101 - ZENDESK INC 10/12/20 B	1,306.0000	112.4500	13	-146,873	146,873	
7980524	ISSUE: 98943L107 - ZENTALIS PHARMACEUTICALS INC 10/12/20 B	193.0000	39.9900	2	-7,720	7,720	
7980524	ISSUE: 98954M101 - ZILLOW GROUP INC CL A 10/12/20 B	2,235.0000	101.0900	22	-225,959	225,959	
7980524	ISSUE: 98954M200 - ZILLOW GROUP INC CL C 10/12/20 B	5,977.0000	101.0100	60	-603,797	603,797	



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	ISSUE: 98956P102 - ZIMMER BIOMET HOLDINGS INC						
7980524	10/12/20 B	9,291.0000	149.1500	93	-1,385,846	1,385,846	
	ISSUE: 989701107 - ZIONS BANCORPORATION NA						
7980524	10/12/20 B	7,037.0000	31.8300	70	-224,058	224,058	
	ISSUE: 98973P101 - ZIOPHARM ONCOLOGY INC						
7980524	10/12/20 S	40.0000	2.7950	0	111	109	2
	ISSUE: 98974P100 - ZIX CORPORATION						
7980524	10/12/20 B	790.0000	6.6500	8	-5,261	5,261	
	ISSUE: 98978L204 - ZOGENIX INC						
7980524	10/12/20 B	151.0000	18.4100	2	-2,781	2,781	
	ISSUE: 98978V103 - ZOETIS INC						
7980524	10/12/20 S	11,860.0000	168.5500	163	1,998,840	1,896,533	102,308
	ISSUE: 98980G102 - ZSCALER INC						
7980524	10/12/20 B	815.0000	151.1500	8	-123,195	123,195	
	ISSUE: 98980L101 - ZOOM VIDEO COMMUNICATIONS INC CL A						
7980524	10/12/20 S	4,097.0000	491.5400	85	2,013,754	1,969,059	44,695
	ISSUE: 989817101 - ZUMIEZ INC						
7980524	10/12/20 B	356.0000	31.2600	4	-11,132	11,132	
	ISSUE: 98983V106 - ZUORA INC CL A						
7980524	10/12/20 B	1,664.0000	10.9600	17	-18,254	18,254	
	ISSUE: 98986M103 - ZYNEX INC						
7980524	10/12/20 S	31.0000	15.2000	0	471	601	-130
	ISSUE: 98986T108 - ZYNGA INC						
7980524	10/12/20 B	15,320.0000	9.3000	153	-142,629	142,629	
	ISSUE: G5785G107 - MALLINCKRODT PLC						
7980524	10/13/20 S	4,508.0000	0.2710	14	1,208	4,373	-3,165
	ISSUE: 00653Q102 - ADAPTHEALTH CORP CL A						
7980524	10/13/20 B	24,818.0000	26.4601	248	-656,935	656,935	
	ISSUE: 006739106 - ADDUS HOMECARE CORP						
7980524	10/13/20 B	3,030.0000	98.7549	30	-299,258	299,258	
	ISSUE: 079823100 - BELLRING BRANDS INC CL A						
7980524	10/13/20 B	24,033.0000	22.4632	240	-540,098	540,098	
	ISSUE: 26927E104 - EVO PAYMENTS INC CL A						
7980524	10/13/20 B	28,687.0000	25.3747	287	-728,211	728,211	
	ISSUE: 294268107 - EPLUS INC						
7980524	10/13/20 B	7,414.0000	78.1283	74	-579,317	579,317	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
7980524	10/13/20 B	26,495.0000	8.8168	265	-233,866	233,866	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
7980524	10/13/20 B	4,539.0000	68.1363	45	-309,316	309,316	
	ISSUE: 458334109 - INTER PARFUMS INC						
7980524	10/13/20 B	11,358.0000	41.6416	114	-473,079	473,079	
	ISSUE: 59156R108 - METLIFE INC						
7980524	10/13/20 S	17,095.0000	39.1612	186	669,275	672,517	-3,242
	ISSUE: 609207105 - MONDELEZ INTERNATIONAL INC						
7980524	10/13/20 S	29,157.0000	58.7455	329	1,712,513	1,638,332	74,181



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 67000B104 - NOVANTA INC 10/13/20 B	3,817.0000	114.9852	38	-438,937	438,937	
7980524	ISSUE: 68404L201 - OPTION CARE HEALTH INC 10/13/20 B	40,913.0000	13.7995	409	-564,988	564,988	
7980524	ISSUE: 750491102 - RADNET INC 10/13/20 B	37,677.0000	17.2867	377	-651,688	651,688	
7980524	ISSUE: 75513E101 - RAYTHEON TECHNOLOGIES CORP 10/13/20 S	22,014.0000	59.3724	249	1,306,775	1,314,016	-7,241
7980524	ISSUE: 781846209 - RUSH ENTERPRISES INC 10/13/20 B	6,379.0000	37.0954	64	-236,695	236,695	
7980524	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO 10/13/20 B	8,635.0000	22.1462	86	-191,319	191,319	
7980524	ISSUE: 86183P102 - STONERIDGE INC 10/13/20 B	21,674.0000	23.0256	217	-499,274	499,274	
7980524	ISSUE: 87241L109 - TFI INTERNATIONAL INC 10/13/20 B	14,217.0000	48.6624	142	-691,976	691,976	
7980524	ISSUE: 87357P100 - TACTILE SYSTEMS TECHNOLOGY INC 10/13/20 B	5,267.0000	35.6828	53	-187,994	187,994	
7980524	ISSUE: 87612E106 - TARGET CORP 10/13/20 S	7,063.0000	165.4311	96	1,168,343	1,134,883	33,461
7980524	ISSUE: 883556102 - THERMO FISHER SCIENTIFIC INC 10/13/20 S	5,101.0000	468.3749	104	2,389,077	2,307,488	81,588
7980524	ISSUE: 89457R101 - TREAN INSURANCE GROUP INC 10/13/20 B	47,175.0000	14.3976	472	-679,679	679,679	
7980524	ISSUE: 89678F100 - TRISTATE CAPITAL HOLDINGS INC 10/13/20 B	29,812.0000	14.1445	298	-421,974	421,974	
7980524	ISSUE: 91544A109 - UPLAND SOFTWARE INC 10/13/20 B	23,532.0000	44.4725	235	-1,046,762	1,046,762	
7980524	ISSUE: 92826C839 - VISA INC CL A 10/13/20 S	19,569.0000	204.5112	284	4,001,796	3,962,135	39,660
7980524	ISSUE: 92932M101 - WNS HOLDINGS LTD SPONS ADR 10/13/20 B	13,710.0000	68.2130	137	-935,337	935,337	
7980524	ISSUE: 96924N100 - WILLDAN GROUP INC 10/13/20 B	9,781.0000	28.5965	98	-279,800	279,800	
7980524	ISSUE: 98139A105 - WORKIVA INC CL A 10/13/20 B	9,584.0000	59.9128	96	-574,300	574,300	
7980512	ISSUE: G47567105 - IHS MARKIT LTD 10/23/20 B	85.0000	82.9900	1	-7,055	7,055	
7980512	ISSUE: G7709Q104 - ROYALTY PHARMA PLC 10/23/20 B	349.0000	39.0100	3	-13,618	13,618	
7980512	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA 10/23/20 B	40.0000	283.4900	0	-11,340	11,340	
7980512	ISSUE: 016255101 - ALIGN TECHNOLOGY INC 10/23/20 B	24.0000	469.5600	0	-11,270	11,270	
7980512	ISSUE: 032095101 - AMPHENOL CORP 10/23/20 B	59.0000	119.7500	1	-7,066	7,066	



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7980512	ISSUE: 03662Q105 - ANSYS INC 10/23/20 B	28.0000	330.2200	0	-9,246	9,246	
7980512	ISSUE: 053332102 - AUTOZONE INC 10/23/20 B	7.0000	1,183.1600	0	-8,282	8,282	
7980512	ISSUE: 058498106 - BALL CORP 10/23/20 B	100.0000	92.7200	1	-9,273	9,273	
7980512	ISSUE: 11133T103 - BROADRIDGE FINL SOLUTIONS INC 10/23/20 B	48.0000	145.7300	0	-6,995	6,995	
7980512	ISSUE: 12514G108 - CDW CORP 10/23/20 B	54.0000	130.0000	0	-7,020	7,020	
7980512	ISSUE: 12685J105 - CABLE ONE INC 10/23/20 B	4.0000	1,907.2500	0	-7,629	7,629	
7980512	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC 10/23/20 B	92.0000	112.0500	1	-10,309	10,309	
7980512	ISSUE: 156782104 - CERNER CORP 10/23/20 B	104.0000	73.7200	1	-7,668	7,668	
7980512	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC 10/23/20 B	10.0000	1,339.0800	0	-13,391	13,391	
7980512	ISSUE: 171340102 - CHURCH & DWIGHT INC 10/23/20 B	84.0000	91.9100	1	-7,721	7,721	
7980512	ISSUE: 172908105 - CINTAS CORP 10/23/20 B	28.0000	338.0700	0	-9,466	9,466	
7980512	ISSUE: 189054109 - CLOROX COMPANY 10/23/20 B	33.0000	211.1400	0	-6,968	6,968	
7980512	ISSUE: 217204106 - COPART INC 10/23/20 B	68.0000	114.2900	1	-7,772	7,772	
7980512	ISSUE: 22160N109 - COSTAR GROUP INC 10/23/20 B	14.0000	819.8100	0	-11,477	11,477	
7980512	ISSUE: 22266L106 - COUPA SOFTWARE INC 10/23/20 B	23.0000	302.0000	0	-6,946	6,946	
7980512	ISSUE: 256163106 - DOCUSIGN INC 10/23/20 B	51.0000	219.8200	0	-11,211	11,211	
7980512	ISSUE: 29414B104 - EPAM SYSTEMS INC 10/23/20 B	21.0000	339.0500	0	-7,120	7,120	
7980512	ISSUE: 29786A106 - ETSY INC 10/23/20 B	52.0000	137.8450	0	-7,168	7,168	
7980512	ISSUE: 311900104 - FASTENAL CO 10/23/20 B	156.0000	45.0000	1	-7,021	7,021	
7980512	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC 10/23/20 B	30.0000	259.2000	0	-7,776	7,776	
7980512	ISSUE: 34959E109 - FORTINET INC 10/23/20 B	54.0000	130.3800	0	-7,041	7,041	
7980512	ISSUE: 427866108 - THE HERSHEY COMPANY 10/23/20 B	48.0000	146.3400	0	-7,025	7,025	
7980512	ISSUE: 45168D104 - IDEXX LABS INC 10/23/20 B	24.0000	429.6600	0	-10,312	10,312	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 45337C102 - INCYTE CORPORATION						
7980512	10/23/20 B	79.0000	89.6900	1	-7,086	7,086	
	ISSUE: 45784P101 - INSULET CORP						
7980512	10/23/20 B	28.0000	249.3900	0	-6,983	6,983	
	ISSUE: 482480100 - KLA CORP						
7980512	10/23/20 B	50.0000	203.1700	0	-10,159	10,159	
	ISSUE: 550021109 - LULULEMON ATHLETICA INC						
7980512	10/23/20 B	34.0000	333.9200	0	-11,354	11,354	
	ISSUE: 55354G100 - MSCI INC						
7980512	10/23/20 B	26.0000	350.5500	0	-9,115	9,115	
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
7980512	10/23/20 B	14.0000	558.9100	0	-7,825	7,825	
	ISSUE: 57667L107 - MATCH GROUP INC						
7980512	10/23/20 B	77.0000	120.3000	1	-9,264	9,264	
	ISSUE: 58155Q103 - MCKESSON CORP						
7980512	10/23/20 B	45.0000	156.4100	0	-7,039	7,039	
	ISSUE: 592688105 - METTLER-TOLEDO INTERNATIONAL INC						
7980512	10/23/20 B	9.0000	1,053.2000	0	-9,479	9,479	
	ISSUE: 595017104 - MICROCHIP TECHNOLOGY INC						
7980512	10/23/20 B	62.0000	112.5200	1	-6,977	6,977	
	ISSUE: 60770K107 - MODERNA INC						
7980512	10/23/20 B	100.0000	70.5300	1	-7,054	7,054	
	ISSUE: 63947U107 - NCINO INC						
7980512	10/23/20 B	255.0000	73.1600	2	-18,658	18,658	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980512	10/23/20 B	22.0000	466.4300	0	-10,262	10,262	
	ISSUE: 679295105 - OKTA INC CL A						
7980512	10/23/20 B	42.0000	219.5100	0	-9,220	9,220	
	ISSUE: 679580100 - OLD DOMINION FREIGHT LINE INC						
7980512	10/23/20 B	35.0000	200.6200	0	-7,022	7,022	
	ISSUE: 697435105 - PALO ALTO NETWORKS INC						
7980512	10/23/20 B	33.0000	236.5400	0	-7,806	7,806	
	ISSUE: 70432V102 - PAYCOM SOFTWARE INC						
7980512	10/23/20 B	18.0000	388.6500	0	-6,996	6,996	
	ISSUE: 704326107 - PAYCHEX INC						
7980512	10/23/20 B	90.0000	85.0300	1	-7,654	7,654	
	ISSUE: 72352L106 - PINTEREST INC CL A						
7980512	10/23/20 B	136.0000	53.0000	1	-7,209	7,209	
	ISSUE: 761152107 - RESMED INC						
7980512	10/23/20 B	51.0000	183.0300	0	-9,335	9,335	
	ISSUE: 76680R206 - RINGCENTRAL INC						
7980512	10/23/20 B	27.0000	284.7500	0	-7,688	7,688	
	ISSUE: 77543R102 - ROKU INC						
7980512	10/23/20 B	41.0000	223.9600	0	-9,183	9,183	
	ISSUE: 81181C104 - SEAGEN INC						
7980512	10/23/20 B	40.0000	196.9200	0	-7,877	7,877	



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7980512	ISSUE: 848637104 - SPLUNK INC 10/23/20 B	48.0000	216.5100	0	-10,393	10,393	
7980512	ISSUE: 871607107 - SYNOPSYS INC 10/23/20 B	45.0000	226.7400	0	-10,204	10,204	
7980512	ISSUE: 874054109 - TAKE-TWO INTERACTIVE SOFTWARE INC 10/23/20 B	43.0000	164.4300	0	-7,071	7,071	
7980512	ISSUE: 88339J105 - THE TRADE DESK INC CL A 10/23/20 B	15.0000	619.9100	0	-9,299	9,299	
7980512	ISSUE: 90138F102 - TWILIO INC CL A 10/23/20 B	36.0000	306.1000	0	-11,020	11,020	
7980512	ISSUE: 902252105 - TYLER TECHNOLOGIES INC 10/23/20 B	17.0000	404.4000	0	-6,875	6,875	
7980512	ISSUE: 922475108 - VEEVA SYSTEMS INC 10/23/20 B	38.0000	296.8500	0	-11,281	11,281	
7980512	ISSUE: 92345Y106 - VERISK ANALYTICS INC 10/23/20 B	54.0000	189.2500	0	-10,220	10,220	
7980512	ISSUE: 94419L101 - WAYFAIR INC 10/23/20 B	27.0000	265.8500	0	-7,178	7,178	
7980512	ISSUE: 955306105 - WEST PHARMACEUTICAL SVCS INC 10/23/20 B	25.0000	281.9300	0	-7,048	7,048	
7980512	ISSUE: 983919101 - XILINX INC 10/23/20 B	80.0000	116.8200	1	-9,346	9,346	
7980515	ISSUE: G3198U102 - ESSENT GROUP LTD 11/23/20 B	97.0000	45.3351	1	-4,398	4,398	
7980515	ISSUE: G6359F137 - NABORS INDUSTRIES LTD 11/23/20 B	97.0000	48.3592	1	-4,692	4,692	
7980515	ISSUE: 00258R109 - AARON'S HOLDINGS CO INC 11/23/20 B	62.0000	63.9900	1	-3,968	3,968	
7980515	ISSUE: 092113109 - BLACK HILLS CORP 11/23/20 B	64.0000	62.4000	1	-3,994	3,994	
7980515	ISSUE: 11284V105 - BROOKFIELD RENEWABLE CORP CL A 11/23/20 B	56.0000	74.1400	1	-4,152	4,152	
7980515	ISSUE: 12769G100 - CAESARS ENTERTAINMENT INC 11/23/20 B	63.0000	66.1300	1	-4,167	4,167	
7980515	ISSUE: 16115Q308 - CHART INDUSTRIES INC 11/23/20 B	38.0000	103.1463	0	-3,920	3,920	
7980512	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC 11/23/20 S	7.0000	1,281.0000	0	8,967	9,402	-436
7980515	ISSUE: 185899101 - CLEVELAND-CLIFFS INC 11/23/20 B	404.0000	9.8925	4	-4,000	4,000	
7980512	ISSUE: 22160N109 - COSTAR GROUP INC 11/23/20 S	11.0000	887.7900	0	9,765	9,536	229
7980515	ISSUE: 237266101 - DARLING INGREDIENTS INC 11/23/20 B	99.0000	47.1818	1	-4,672	4,672	
7980515	ISSUE: 29084Q100 - EMCOR GROUP INC 11/23/20 B	48.0000	87.0600	0	-4,179	4,179	



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7980515	ISSUE: 41068X100 - HANNON ARMSTRONG SUSTAINABLE REIT 11/23/20 B	76.0000	52.4100	1	-3,984	3,984	
7980515	ISSUE: 421946104 - HEALTHCARE RLTY TRUST REIT 11/23/20 B	137.0000	30.6397	1	-4,199	4,199	
7980512	ISSUE: 482480100 - KLA CORP 11/23/20 S	38.0000	250.2400	1	9,509	8,094	1,414
7980512	ISSUE: 550021109 - LULULEMON ATHLETICA INC 11/23/20 S	27.0000	348.5300	0	9,410	9,543	-133
7980515	ISSUE: 57164Y107 - MARRIOT VACATIONS WORLDWIDE CORP 11/23/20 B	32.0000	128.8100	0	-4,122	4,122	
7980512	ISSUE: 57667L107 - MATCH GROUP INC 11/23/20 S	68.0000	138.2300	1	9,399	7,566	1,833
7980515	ISSUE: 670002401 - NOVAVAX INC 11/23/20 B	45.0000	93.1100	0	-4,190	4,190	
7980515	ISSUE: 68235P108 - ONE GAS INC 11/23/20 B	51.0000	77.8751	0	-3,972	3,972	
7980515	ISSUE: 69349H107 - PNM RES INC 11/23/20 B	81.0000	49.1000	1	-3,978	3,978	
7980515	ISSUE: 707569109 - PENN NATL GAMING INC 11/23/20 B	62.0000	71.9000	1	-4,458	4,458	
7980515	ISSUE: 71377A103 - PERFORMANCE FOOD GROUP CO 11/23/20 B	106.0000	43.7906	1	-4,643	4,643	
7980515	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT 11/23/20 B	221.0000	17.9150	2	-3,961	3,961	
7980512	ISSUE: 72352L106 - PINTEREST INC CL A 11/23/20 S	143.0000	65.7900	2	9,406	6,257	3,150
7980515	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO 11/23/20 B	93.0000	42.5800	1	-3,961	3,961	
7980515	ISSUE: 750236101 - RADIAN GROUP INC 11/23/20 B	208.0000	18.9704	2	-3,948	3,948	
7980512	ISSUE: 761152107 - RESMED INC 11/23/20 S	45.0000	209.5700	1	9,430	8,084	1,347
7980515	ISSUE: 76169B102 - REXNORD CORP 11/23/20 B	111.0000	37.7615	1	-4,193	4,193	
7980512	ISSUE: 77543R102 - ROKU INC 11/23/20 S	34.0000	276.5800	1	9,403	7,699	1,704
7980512	ISSUE: 828806109 - SIMON PROPERTY GROUP INC REIT 11/23/20 B	586.0000	85.4100	5	-50,056	50,056	
7980515	ISSUE: 840441109 - SOUTH STATE CORPORATION 11/23/20 B	61.0000	68.8000	1	-4,197	4,197	
7980515	ISSUE: 85254J102 - STAG INDUSTRIAL REIT 11/23/20 B	139.0000	30.3064	1	-4,214	4,214	
7980515	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION 11/23/20 B	60.0000	69.5650	1	-4,174	4,174	
7980512	ISSUE: 88339J105 - THE TRADE DESK INC CL A 11/23/20 S	12.0000	839.6500	0	10,075	7,202	2,873



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980515	ISSUE: 88642R109 - TIDEWATER INC 11/23/20 B	1,079.0000	11.0300	10	-11,911	11,911	
7980515	ISSUE: 90041T108 - TURNING POINT THERAPEUTICS INC 11/23/20 B	43.0000	103.9600	0	-4,471	4,471	
7980512	ISSUE: 92345Y106 - VERISK ANALYTICS INC 11/23/20 S	47.0000	198.1200	1	9,311	9,024	287
7980514	ISSUE: 021369103 - ALTAIR ENGINEERING INC 11/30/20 B	101.0000	53.9000	1	-5,445	5,445	
7980514	ISSUE: 138098108 - CANTEL MEDICAL CORPORATION 11/30/20 B	90.0000	59.4300	1	-5,350	5,350	
7980514	ISSUE: 171484108 - CHURCHILL DOWNS INC 11/30/20 B	31.0000	179.9200	0	-5,578	5,578	
7980514	ISSUE: 20451N101 - COMPASS MINERALS INTERNATIONAL INC 11/30/20 B	87.0000	62.4600	1	-5,435	5,435	
7980514	ISSUE: 30040P103 - EVERTEC INC 11/30/20 B	149.0000	37.1700	1	-5,540	5,540	
7980514	ISSUE: 60739U204 - MOBILEIRON INC 11/30/20 S	7,068.0000	7.0400	65	49,694	49,476	218
7980514	ISSUE: 66987E206 - NOVAGOLD RESOURCES INC 11/30/20 B	551.0000	9.9600	5	-5,493	5,493	
7980514	ISSUE: 670002401 - NOVAVAX INC 11/30/20 B	39.0000	139.5000	0	-5,441	5,441	
7980514	ISSUE: 69404D108 - PACIFIC BIOSCIENCES 11/30/20 B	350.0000	15.8100	3	-5,537	5,537	
7980514	ISSUE: 698813102 - PAPA JOHNS INTL INC 11/30/20 B	69.0000	80.3600	1	-5,545	5,545	
7980514	ISSUE: 800013104 - SANDERSON FARMS INC 11/30/20 B	40.0000	136.7300	0	-5,470	5,470	
7980512	ISSUE: G6674U108 - NOVOCURE LTD 12/22/20 B	63.0000	171.0000	1	-10,774	10,774	
7980512	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA 12/22/20 B	33.0000	321.9600	0	-10,625	10,625	
7980512	ISSUE: 016255101 - ALIGN TECHNOLOGY INC 12/22/20 B	20.0000	536.5900	0	-10,732	10,732	
7980512	ISSUE: 03272L108 - ANAPLAN INC 12/22/20 B	146.0000	73.6600	1	-10,756	10,756	
7980508	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46 12/22/20 B	1,100,000.0000	1.2898	0	-1,418,736	1,418,736	
7980512	ISSUE: 05478C105 - AZEK CO INC 12/22/20 B	273.0000	39.0400	2	-10,660	10,660	
7980512	ISSUE: 084310101 - BERKELEY LIGHTS INC 12/22/20 B	107.0000	106.0000	1	-11,343	11,343	
7980512	ISSUE: 08975P108 - BIGCOMMERCE HOLDINGS INC 12/22/20 B	150.0000	72.1900	1	-10,830	10,830	
7980512	ISSUE: 12685J105 - CABLE ONE INC 12/22/20 B	5.0000	2,245.4300	0	-11,227	11,227	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC						
7980512	12/22/20 B	79.0000	134.3700	1	-10,616	10,616	
	ISSUE: 146869102 - CARVANA CO CL A						
7980512	12/22/20 B	55.0000	291.5200	1	-16,034	16,034	
	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC						
7980512	12/22/20 B	7.0000	1,426.3000	0	-9,984	9,984	
	ISSUE: 192422103 - COGNEX CORP						
7980512	12/22/20 B	151.0000	80.5100	1	-12,158	12,158	
	ISSUE: 256163106 - DOCUSIGN INC						
7980512	12/22/20 B	43.0000	251.6000	0	-10,819	10,819	
	ISSUE: 264120106 - DUCK CREEK TECHNOLOGIES INC						
7980512	12/22/20 B	342.0000	45.7200	3	-15,639	15,639	
	ISSUE: 380237107 - GODADDY INC - CLASS A						
7980512	12/22/20 B	139.0000	85.3000	1	-11,858	11,858	
	ISSUE: 45168D104 - IDEXX LABS INC						
7980512	12/22/20 B	21.0000	499.1500	0	-10,482	10,482	
	ISSUE: 47074L105 - JAMF HOLDING CORP						
7980512	12/22/20 B	310.0000	34.3400	3	-10,648	10,648	
	ISSUE: 482480100 - KLA CORP						
7980512	12/22/20 B	47.0000	257.5900	0	-12,107	12,107	
	ISSUE: 550021109 - LULULEMON ATHLETICA INC						
7980512	12/22/20 B	34.0000	360.0700	0	-12,243	12,243	
	ISSUE: 55354G100 - MSCI INC						
7980512	12/22/20 B	24.0000	437.5800	0	-10,502	10,502	
	ISSUE: 60770K107 - MODERNA INC						
7980512	12/22/20 B	85.0000	125.8800	1	-10,701	10,701	
	ISSUE: 60937P106 - MONGODB INC CL A						
7980512	12/22/20 B	32.0000	396.0000	0	-12,672	12,672	
	ISSUE: 67059N108 - NUTANIX INC CL A						
7980512	12/22/20 B	464.0000	33.8600	4	-15,715	15,715	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980512	12/22/20 B	23.0000	453.3900	0	-10,428	10,428	
	ISSUE: 67181A107 - OAK STREET HEALTH INC						
7980512	12/22/20 B	167.0000	63.7000	2	-10,639	10,639	
	ISSUE: 697435105 - PALO ALTO NETWORKS INC						
7980512	12/22/20 B	29.0000	372.0600	0	-10,790	10,790	
	ISSUE: 761152107 - RESMED INC						
7980512	12/22/20 B	50.0000	211.6700	0	-10,584	10,584	
	ISSUE: 88339J105 - THE TRADE DESK INC CL A						
7980512	12/22/20 B	11.0000	971.1200	0	-10,682	10,682	
	ISSUE: 92345Y106 - VERISK ANALYTICS INC						
7980512	12/22/20 B	53.0000	201.9300	0	-10,703	10,703	
	SUB-TOTAL						
				160,680	995,688,623	974,434,590	21,254,034



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			-----	-----	-----	-----
	GRAND TOTAL		772,337	2,994,767,804	2,963,629,267	31,138,545

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

ISSUE: 60934N500 - FEDERATED HERMES TREASURY OBL

7980508	09/04/20 B	1.0000	1.0000	0	-1	1
7980508	10/29/20 B	3,435,000.0000	1.0000	0	-3,435,000	3,435,000
7980508	10/30/20 B	15,340.0000	1.0000	0	-15,340	15,340
7980508	11/02/20 B	17,746.8000	1.0000	0	-17,747	17,747
7980508	11/02/20 B	1,381,706.1900	1.0000	0	-1,381,706	1,381,706
7980508	11/06/20 B	554,327.4400	1.0000	0	-554,327	554,327
7980508	11/09/20 B	765,212.7000	1.0000	0	-765,213	765,213
7980508	11/10/20 B	399,207.6200	1.0000	0	-399,208	399,208
7980508	11/13/20 B	1,847,578.6500	1.0000	0	-1,847,579	1,847,579
7980508	11/13/20 B	1,457,549.0500	1.0000	0	-1,457,549	1,457,549
7980508	11/16/20 B	2,869,148.5900	1.0000	0	-2,869,149	2,869,149
7980508	11/16/20 B	10,693.7500	1.0000	0	-10,694	10,694
7980508	11/19/20 B	612,323.4000	1.0000	0	-612,323	612,323
7980508	11/23/20 B	2,380,583.5800	1.0000	0	-2,380,584	2,380,584
7980508	12/01/20 B	93,512.5000	1.0000	0	-93,513	93,513
7980508	12/03/20 B	165,000,000.0000	1.0000	0	-165,000,000	165,000,000
7980508	12/15/20 B	103,050.9700	1.0000	0	-103,051	103,051
7980508	12/17/20 B	95,239.6700	1.0000	0	-95,240	95,240
7980508	12/21/20 B	244,144.8800	1.0000	0	-244,145	244,145
7980508	12/22/20 B	168,513.1400	1.0000	0	-168,513	168,513
7980508	12/30/20 B	9,087.5000	1.0000	0	-9,088	9,088
7980509	09/04/20 B	1.0000	1.0000	0	-1	1
7980509	10/08/20 B	682,430.4800	1.0000	0	-682,430	682,430
7980509	10/14/20 B	562,695.7600	1.0000	0	-562,696	562,696
7980509	10/15/20 B	1,985,662.6200	1.0000	0	-1,985,663	1,985,663
7980509	10/26/20 B	15,607.5000	1.0000	0	-15,608	15,608
7980509	10/28/20 B	99.1000	1.0000	0	-99	99
7980509	11/02/20 B	11,097,178.8500	1.0000	0	-11,097,179	11,097,179
7980509	11/03/20 B	10.4700	1.0000	0	-10	10
7980509	11/17/20 B	9,495.1800	1.0000	0	-9,495	9,495
7980509	11/18/20 B	24,570.0300	1.0000	0	-24,570	24,570
7980509	11/24/20 B	90.7100	1.0000	0	-91	91



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980509	11/25/20 B	15,607.5000	1.0000	0	-15,608	15,608	
7980509	12/01/20 B	1,068,353.4900	1.0000	0	-1,068,353	1,068,353	
7980509	12/01/20 B	65,096.9800	1.0000	0	-65,097	65,097	
7980509	12/02/20 B	74.5100	1.0000	0	-75	75	
7980509	12/17/20 B	1,120.6600	1.0000	0	-1,121	1,121	
7980509	12/24/20 B	23,061.7900	1.0000	0	-23,062	23,062	
7980509	12/28/20 B	595,392.8400	1.0000	0	-595,393	595,393	
7980510	09/04/20 B	1.0000	1.0000	0	-1	1	
7980510	10/02/20 B	600,906.7400	1.0000	0	-600,907	600,907	
7980510	10/13/20 B	37,809.0000	1.0000	0	-37,809	37,809	
7980510	10/16/20 B	673.6100	1.0000	0	-674	674	
7980510	10/23/20 B	231,972.8700	1.0000	0	-231,973	231,973	
7980510	10/30/20 B	10,116,593.9700	1.0000	0	-10,116,594	10,116,594	
7980510	11/03/20 B	22,753.6300	1.0000	0	-22,754	22,754	
7980510	11/05/20 B	92,033.5400	1.0000	0	-92,034	92,034	
7980510	11/09/20 B	9,815.1700	1.0000	0	-9,815	9,815	
7980510	11/13/20 B	139,200.8500	1.0000	0	-139,201	139,201	
7980510	11/17/20 B	4,000,000.0000	1.0000	0	-4,000,000	4,000,000	
7980510	11/23/20 B	313,118.4500	1.0000	0	-313,118	313,118	
7980510	11/30/20 B	20,332.8500	1.0000	0	-20,333	20,333	
7980510	12/02/20 B	37,120,036.0100	1.0000	0	-37,120,036	37,120,036	
7980510	12/02/20 B	17,244.4900	1.0000	0	-17,244	17,244	
7980510	12/03/20 B	62,862,719.5000	1.0000	0	-62,862,720	62,862,720	
7980510	12/11/20 B	1,160,927.7200	1.0000	0	-1,160,928	1,160,928	
7980510	12/14/20 B	47,329,580.0000	1.0000	0	-47,329,580	47,329,580	
7980510	12/15/20 B	4,975,119.8000	1.0000	0	-4,975,120	4,975,120	
7980510	12/18/20 B	1,987,097.6000	1.0000	0	-1,987,098	1,987,098	
7980510	12/18/20 B	140,985.0000	1.0000	0	-140,985	140,985	
7980510	12/24/20 B	141,211.5900	1.0000	0	-141,212	141,212	
7980510	12/28/20 B	5,072,173.5900	1.0000	0	-5,072,174	5,072,174	
7980510	12/28/20 B	812,500.0000	1.0000	0	-812,500	812,500	
7980510	12/30/20 B	277,777.0000	1.0000	0	-277,777	277,777	
7980510	12/31/20 B	56,917,857.8800	1.0000	0	-56,917,858	56,917,858	
7980511	09/04/20 B	1.0000	1.0000	0	-1	1	
7980511	10/16/20 B	35,000.0000	1.0000	0	-35,000	35,000	
7980511	11/02/20 B	23,533.0000	1.0000	0	-23,533	23,533	
7980511	11/03/20 B	0.1500	1.0000	0	0	0	
7980511	11/06/20 B	3,837.7800	1.0000	0	-3,838	3,838	
7980511	11/10/20 B	14,029.2700	1.0000	0	-14,029	14,029	
7980511	11/12/20 B	14,975.1900	1.0000	0	-14,975	14,975	
7980511	11/12/20 B	45,000,000.0000	1.0000	0	-45,000,000	45,000,000	
7980511	11/16/20 B	116,262.2400	1.0000	0	-116,262	116,262	
7980511	11/17/20 B	4,745.7000	1.0000	0	-4,746	4,746	
7980511	11/18/20 B	1,596.9300	1.0000	0	-1,597	1,597	
7980511	11/19/20 B	19,355.5200	1.0000	0	-19,356	19,356	
7980511	11/20/20 B	45,505.0000	1.0000	0	-45,505	45,505	



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7980511	11/23/20 B	10,544.9200	1.0000	0	-10,545	10,545
7980511	11/23/20 B	10,506.1600	1.0000	0	-10,506	10,506
7980511	11/24/20 B	9,060.4000	1.0000	0	-9,060	9,060
7980511	11/25/20 B	43,563.2400	1.0000	0	-43,563	43,563
7980511	11/27/20 B	24,543.8700	1.0000	0	-24,544	24,544
7980511	11/30/20 B	23,920.5900	1.0000	0	-23,921	23,921
7980511	12/01/20 B	241,675.3300	1.0000	0	-241,675	241,675
7980511	12/02/20 B	20,323.8100	1.0000	0	-20,324	20,324
7980511	12/03/20 B	30,185.9200	1.0000	0	-30,186	30,186
7980511	12/04/20 B	43,825.2200	1.0000	0	-43,825	43,825
7980511	12/07/20 B	61,987.9400	1.0000	0	-61,988	61,988
7980511	12/07/20 B	3.0900	1.0000	0	-3	3
7980511	12/08/20 B	92,884.2500	1.0000	0	-92,884	92,884
7980511	12/09/20 B	20,358.4700	1.0000	0	-20,358	20,358
7980511	12/11/20 B	78,205.5300	1.0000	0	-78,206	78,206
7980511	12/14/20 B	33,380.9600	1.0000	0	-33,381	33,381
7980511	12/15/20 B	206,059.1000	1.0000	0	-206,059	206,059
7980511	12/15/20 B	6,087.3200	1.0000	0	-6,087	6,087
7980511	12/16/20 B	34,802.3600	1.0000	0	-34,802	34,802
7980511	12/16/20 B	1,300.4800	1.0000	0	-1,300	1,300
7980511	12/18/20 B	59,995.4200	1.0000	0	-59,995	59,995
7980511	12/18/20 B	50,055.0000	1.0000	0	-50,055	50,055
7980511	12/21/20 B	58,997.0100	1.0000	0	-58,997	58,997
7980511	12/21/20 B	1,215.1300	1.0000	0	-1,215	1,215
7980511	12/23/20 B	8,487.0900	1.0000	0	-8,487	8,487
7980511	12/24/20 B	55,536.1200	1.0000	0	-55,536	55,536
7980511	12/28/20 B	58,300.5800	1.0000	0	-58,301	58,301
7980511	12/28/20 B	349,571.3500	1.0000	0	-349,571	349,571
7980511	12/29/20 B	21,792.9600	1.0000	0	-21,793	21,793
7980511	12/29/20 B	26.2700	1.0000	0	-26	26
7980511	12/31/20 B	92,417.8800	1.0000	0	-92,418	92,418
7980511	12/31/20 B	17,476.0900	1.0000	0	-17,476	17,476
7980512	09/04/20 B	1.0000	1.0000	0	-1	1
7980512	10/29/20 B	108,792.6600	1.0000	0	-108,793	108,793
7980512	11/02/20 B	21,569.7200	1.0000	0	-21,570	21,570
7980512	11/03/20 B	14,158.8200	1.0000	0	-14,159	14,159
7980512	11/10/20 B	62.1000	1.0000	0	-62	62
7980512	11/16/20 B	2,259.5300	1.0000	0	-2,260	2,260
7980512	11/17/20 B	99.0000	1.0000	0	-99	99
7980512	11/18/20 B	859.5400	1.0000	0	-860	860
7980512	11/19/20 B	133.7700	1.0000	0	-134	134
7980512	11/20/20 B	4,439.7000	1.0000	0	-4,440	4,440
7980512	11/24/20 B	9,978.0800	1.0000	0	-9,978	9,978
7980512	11/25/20 B	46,688.6300	1.0000	0	-46,689	46,689
7980512	11/27/20 B	1,009.6600	1.0000	0	-1,010	1,010
7980512	11/30/20 B	5,686.0400	1.0000	0	-5,686	5,686



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7980512	12/01/20 B	9,058.2900	1.0000	0	-9,058	9,058	
7980512	12/02/20 B	4,984.6400	1.0000	0	-4,985	4,985	
7980512	12/04/20 B	13,333.5800	1.0000	0	-13,334	13,334	
7980512	12/07/20 B	190.0600	1.0000	0	-190	190	
7980512	12/08/20 B	1,671.6000	1.0000	0	-1,672	1,672	
7980512	12/09/20 B	218.1000	1.0000	0	-218	218	
7980512	12/10/20 B	7,101.3200	1.0000	0	-7,101	7,101	
7980512	12/11/20 B	645.0400	1.0000	0	-645	645	
7980512	12/14/20 B	353.2000	1.0000	0	-353	353	
7980512	12/15/20 B	12,737.7800	1.0000	0	-12,738	12,738	
7980512	12/15/20 B	1,004.2700	1.0000	0	-1,004	1,004	
7980512	12/16/20 B	3,830.8100	1.0000	0	-3,831	3,831	
7980512	12/17/20 B	3,153.1100	1.0000	0	-3,153	3,153	
7980512	12/18/20 B	1,195.2000	1.0000	0	-1,195	1,195	
7980512	12/18/20 B	268,806.0000	1.0000	0	-268,806	268,806	
7980512	12/21/20 B	330.7500	1.0000	0	-331	331	
7980512	12/21/20 B	64.4000	1.0000	0	-64	64	
7980512	12/23/20 B	257.1100	1.0000	0	-257	257	
7980512	12/28/20 B	12,109.0800	1.0000	0	-12,109	12,109	
7980512	12/29/20 B	1,040.0000	1.0000	0	-1,040	1,040	
7980512	12/30/20 B	3,052.2900	1.0000	0	-3,052	3,052	
7980512	12/31/20 B	7,454.1300	1.0000	0	-7,454	7,454	
7980512	12/31/20 B	909.1000	1.0000	0	-909	909	
7980513	09/04/20 B	1.0000	1.0000	0	-1	1	
7980513	10/16/20 B	75,000.0000	1.0000	0	-75,000	75,000	
7980513	11/03/20 B	0.3300	1.0000	0	0	0	
7980513	11/06/20 B	7,720.2800	1.0000	0	-7,720	7,720	
7980513	11/10/20 B	10,307.5200	1.0000	0	-10,308	10,308	
7980513	11/12/20 B	30,125.0500	1.0000	0	-30,125	30,125	
7980513	11/13/20 B	49,731.1000	1.0000	0	-49,731	49,731	
7980513	11/16/20 B	58,848.8200	1.0000	0	-58,849	58,849	
7980513	11/17/20 B	9,545.8400	1.0000	0	-9,546	9,546	
7980513	11/18/20 B	3,212.9400	1.0000	0	-3,213	3,213	
7980513	11/19/20 B	35,663.4400	1.0000	0	-35,663	35,663	
7980513	11/20/20 B	42,496.8400	1.0000	0	-42,497	42,497	
7980513	11/23/20 B	125,573.5300	1.0000	0	-125,574	125,574	
7980513	11/24/20 B	14,872.0800	1.0000	0	-14,872	14,872	
7980513	11/25/20 B	10,494.6500	1.0000	0	-10,495	10,495	
7980513	11/27/20 B	12,510.0800	1.0000	0	-12,510	12,510	
7980513	11/30/20 B	37,635.3100	1.0000	0	-37,635	37,635	
7980513	12/01/20 B	106,350.4600	1.0000	0	-106,350	106,350	
7980513	12/02/20 B	39,744.5200	1.0000	0	-39,745	39,745	
7980513	12/03/20 B	39,129.5700	1.0000	0	-39,130	39,130	
7980513	12/04/20 B	22,298.2200	1.0000	0	-22,298	22,298	
7980513	12/08/20 B	6,592.3300	1.0000	0	-6,592	6,592	
7980513	12/09/20 B	9,165.5700	1.0000	0	-9,166	9,166	



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7980513	12/10/20 B	81,738.0600	1.0000	0	-81,738	81,738	
7980513	12/11/20 B	37,905.1700	1.0000	0	-37,905	37,905	
7980513	12/14/20 B	18,210.5900	1.0000	0	-18,211	18,211	
7980513	12/15/20 B	168,288.1800	1.0000	0	-168,288	168,288	
7980513	12/15/20 B	11,380.9300	1.0000	0	-11,381	11,381	
7980513	12/16/20 B	12,362.1600	1.0000	0	-12,362	12,362	
7980513	12/16/20 B	2,424.8300	1.0000	0	-2,425	2,425	
7980513	12/18/20 B	78,446.7400	1.0000	0	-78,447	78,447	
7980513	12/18/20 B	93,294.0000	1.0000	0	-93,294	93,294	
7980513	12/21/20 B	33,237.7600	1.0000	0	-33,238	33,238	
7980513	12/21/20 B	2,271.9800	1.0000	0	-2,272	2,272	
7980513	12/22/20 B	43,753.8400	1.0000	0	-43,754	43,754	
7980513	12/23/20 B	12,846.8800	1.0000	0	-12,847	12,847	
7980513	12/24/20 B	2,952.0000	1.0000	0	-2,952	2,952	
7980513	12/28/20 B	38,351.2600	1.0000	0	-38,351	38,351	
7980513	12/28/20 B	653,522.1000	1.0000	0	-653,522	653,522	
7980513	12/29/20 B	18,890.8100	1.0000	0	-18,891	18,891	
7980513	12/29/20 B	26.2700	1.0000	0	-26	26	
7980513	12/31/20 B	89,468.8900	1.0000	0	-89,469	89,469	
7980513	12/31/20 B	1,593.6200	1.0000	0	-1,594	1,594	
7980514	09/04/20 B	1.0000	1.0000	0	-1	1	
7980514	10/16/20 B	170,000.0000	1.0000	0	-170,000	170,000	
7980514	10/30/20 B	297.5000	1.0000	0	-298	298	
7980514	11/05/20 B	31.5000	1.0000	0	-32	32	
7980514	11/06/20 B	85.0000	1.0000	0	-85	85	
7980514	11/10/20 B	66.1700	1.0000	0	-66	66	
7980514	11/13/20 B	2,988.0400	1.0000	0	-2,988	2,988	
7980514	11/16/20 B	206.1500	1.0000	0	-206	206	
7980514	11/16/20 B	269,521.4000	1.0000	0	-269,521	269,521	
7980514	11/17/20 B	46.6200	1.0000	0	-47	47	
7980514	11/19/20 B	987.3000	1.0000	0	-987	987	
7980514	11/19/20 B	722,475.0000	1.0000	0	-722,475	722,475	
7980514	11/20/20 B	2.8300	1.0000	0	-3	3	
7980514	11/23/20 B	2,679.2100	1.0000	0	-2,679	2,679	
7980514	11/27/20 B	2,671.0400	1.0000	0	-2,671	2,671	
7980514	11/30/20 B	5,624.7200	1.0000	0	-5,625	5,625	
7980514	12/01/20 B	8,747.0700	1.0000	0	-8,747	8,747	
7980514	12/03/20 B	11,016.2000	1.0000	0	-11,016	11,016	
7980514	12/04/20 B	4,179.1700	1.0000	0	-4,179	4,179	
7980514	12/07/20 B	1,567.0000	1.0000	0	-1,567	1,567	
7980514	12/07/20 B	40,002.0000	1.0000	0	-40,002	40,002	
7980514	12/08/20 B	267.8000	1.0000	0	-268	268	
7980514	12/09/20 B	82.1800	1.0000	0	-82	82	
7980514	12/10/20 B	1,019.9100	1.0000	0	-1,020	1,020	
7980514	12/11/20 B	2,902.9300	1.0000	0	-2,903	2,903	
7980514	12/14/20 B	428.1200	1.0000	0	-428	428	



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7980514	12/16/20 B	1,423.3900	1.0000	0	-1,423	1,423	
7980514	12/17/20 B	1,197.2300	1.0000	0	-1,197	1,197	
7980514	12/18/20 B	8,401.2100	1.0000	0	-8,401	8,401	
7980514	12/21/20 B	523.6000	1.0000	0	-524	524	
7980514	12/21/20 B	35.9500	1.0000	0	-36	36	
7980514	12/22/20 B	39,319.0800	1.0000	0	-39,319	39,319	
7980514	12/24/20 B	1,163.4600	1.0000	0	-1,163	1,163	
7980514	12/28/20 B	2,556.9200	1.0000	0	-2,557	2,557	
7980514	12/29/20 B	12,247.6800	1.0000	0	-12,248	12,248	
7980514	12/30/20 B	4,863.6200	1.0000	0	-4,864	4,864	
7980514	12/31/20 B	5,291.6300	1.0000	0	-5,292	5,292	
7980514	12/31/20 B	9.3900	1.0000	0	-9	9	
7980515	09/04/20 B	1.0000	1.0000	0	-1	1	
7980515	10/16/20 B	75,000.0000	1.0000	0	-75,000	75,000	
7980515	10/19/20 B	50,000.0000	1.0000	0	-50,000	50,000	
7980515	10/30/20 B	2,277.7600	1.0000	0	-2,278	2,278	
7980515	11/02/20 B	15,415.8600	1.0000	0	-15,416	15,416	
7980515	11/03/20 B	41,609.4700	1.0000	0	-41,609	41,609	
7980515	11/04/20 B	467.2200	1.0000	0	-467	467	
7980515	11/05/20 B	1,002.2000	1.0000	0	-1,002	1,002	
7980515	11/09/20 B	394.9300	1.0000	0	-395	395	
7980515	11/10/20 B	499.8700	1.0000	0	-500	500	
7980515	11/12/20 B	2,443.7500	1.0000	0	-2,444	2,444	
7980515	11/16/20 B	7,693.5500	1.0000	0	-7,694	7,694	
7980515	11/18/20 B	9,637.7700	1.0000	0	-9,638	9,638	
7980515	11/19/20 B	7,866.1900	1.0000	0	-7,866	7,866	
7980515	11/19/20 B	119,700.0000	1.0000	0	-119,700	119,700	
7980515	11/20/20 B	14,720.3900	1.0000	0	-14,720	14,720	
7980515	11/20/20 B	45.7000	1.0000	0	-46	46	
7980515	11/23/20 B	1,217.5600	1.0000	0	-1,218	1,218	
7980515	11/27/20 B	6,837.9500	1.0000	0	-6,838	6,838	
7980515	11/30/20 B	19,305.5100	1.0000	0	-19,306	19,306	
7980515	12/01/20 B	22,737.8900	1.0000	0	-22,738	22,738	
7980515	12/03/20 B	1,844.6500	1.0000	0	-1,845	1,845	
7980515	12/03/20 B	1,886.5500	1.0000	0	-1,887	1,887	
7980515	12/04/20 B	8,229.0400	1.0000	0	-8,229	8,229	
7980515	12/07/20 B	3,427.7300	1.0000	0	-3,428	3,428	
7980515	12/07/20 B	786.7200	1.0000	0	-787	787	
7980515	12/08/20 B	1,202.4100	1.0000	0	-1,202	1,202	
7980515	12/09/20 B	3,445.8600	1.0000	0	-3,446	3,446	
7980515	12/10/20 B	9,689.0600	1.0000	0	-9,689	9,689	
7980515	12/11/20 B	3,328.9800	1.0000	0	-3,329	3,329	
7980515	12/14/20 B	1,416.7600	1.0000	0	-1,417	1,417	
7980515	12/14/20 B	903.2000	1.0000	0	-903	903	
7980515	12/15/20 B	29,540.9500	1.0000	0	-29,541	29,541	
7980515	12/15/20 B	484.0800	1.0000	0	-484	484	



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7980515	12/16/20 B	1,748.7800	1.0000	0	-1,749	1,749
7980515	12/18/20 B	28,544.0100	1.0000	0	-28,544	28,544
7980515	12/21/20 B	826.7800	1.0000	0	-827	827
7980515	12/21/20 B	1,247.4200	1.0000	0	-1,247	1,247
7980515	12/23/20 B	4,564.3900	1.0000	0	-4,564	4,564
7980515	12/24/20 B	3,202.5200	1.0000	0	-3,203	3,203
7980515	12/24/20 B	13.8200	1.0000	0	-14	14
7980515	12/28/20 B	2,683.4500	1.0000	0	-2,683	2,683
7980515	12/28/20 B	3.5200	1.0000	0	-4	4
7980515	12/29/20 B	16,937.8900	1.0000	0	-16,938	16,938
7980515	12/30/20 B	9,325.2200	1.0000	0	-9,325	9,325
7980515	12/31/20 B	15,689.9200	1.0000	0	-15,690	15,690
7980515	12/31/20 B	60.6700	1.0000	0	-61	61
7980516	09/04/20 B	1.0000	1.0000	0	-1	1
7980516	10/14/20 B	54,500,000.0000	1.0000	0	-54,500,000	54,500,000
7980516	10/16/20 B	16,381,297.0500	1.0000	0	-16,381,297	16,381,297
7980516	10/26/20 B	596,718.1000	1.0000	0	-596,718	596,718
7980516	10/27/20 B	2,730,781.2500	1.0000	0	-2,730,781	2,730,781
7980516	10/28/20 B	1,282,500.0000	1.0000	0	-1,282,500	1,282,500
7980516	10/29/20 B	25,912,500.0000	1.0000	0	-25,912,500	25,912,500
7980516	10/30/20 B	42,571.8500	1.0000	0	-42,572	42,572
7980516	11/02/20 B	317,685.5600	1.0000	0	-317,686	317,686
7980516	11/02/20 B	515,332.1300	1.0000	0	-515,332	515,332
7980516	11/03/20 B	930,468.7500	1.0000	0	-930,469	930,469
7980516	11/04/20 B	3,471,957.6600	1.0000	0	-3,471,958	3,471,958
7980516	11/05/20 B	10,666,426.7200	1.0000	0	-10,666,427	10,666,427
7980516	11/06/20 B	103,800.2700	1.0000	0	-103,800	103,800
7980516	11/06/20 B	4,447.5000	1.0000	0	-4,448	4,448
7980516	11/09/20 B	415,685.1700	1.0000	0	-415,685	415,685
7980516	11/12/20 B	31,818.0600	1.0000	0	-31,818	31,818
7980516	11/13/20 B	542,155.3600	1.0000	0	-542,155	542,155
7980516	11/13/20 B	1,386,023.7700	1.0000	0	-1,386,024	1,386,024
7980516	11/16/20 B	2,027,945.3200	1.0000	0	-2,027,945	2,027,945
7980516	11/16/20 B	152.5000	1.0000	0	-153	153
7980516	11/17/20 B	395,758.4000	1.0000	0	-395,758	395,758
7980516	11/17/20 B	150,522.2500	1.0000	0	-150,522	150,522
7980516	11/18/20 B	147,957.7400	1.0000	0	-147,958	147,958
7980516	11/18/20 B	414,774.8100	1.0000	0	-414,775	414,775
7980516	11/20/20 B	534,739.4200	1.0000	0	-534,739	534,739
7980516	11/23/20 B	1,412,550.1900	1.0000	0	-1,412,550	1,412,550
7980516	11/23/20 B	543,671.6500	1.0000	0	-543,672	543,672
7980516	11/24/20 B	18,683.0500	1.0000	0	-18,683	18,683
7980516	11/25/20 B	224,181.0900	1.0000	0	-224,181	224,181
7980516	11/27/20 B	720,621.8600	1.0000	0	-720,622	720,622
7980516	11/30/20 B	262,184.0600	1.0000	0	-262,184	262,184
7980516	11/30/20 B	646,875.0000	1.0000	0	-646,875	646,875



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7980516	12/03/20 B	69,805.6000	1.0000	0	-69,806	69,806	
7980516	12/04/20 B	630,233.9400	1.0000	0	-630,234	630,234	
7980516	12/04/20 B	512,281.2500	1.0000	0	-512,281	512,281	
7980516	12/07/20 B	283,286.2700	1.0000	0	-283,286	283,286	
7980516	12/08/20 B	13,971,324.1000	1.0000	0	-13,971,324	13,971,324	
7980516	12/08/20 B	786,363.7800	1.0000	0	-786,364	786,364	
7980516	12/09/20 B	166,716.4500	1.0000	0	-166,716	166,716	
7980516	12/09/20 B	930,626.8800	1.0000	0	-930,627	930,627	
7980516	12/11/20 B	56,377.2100	1.0000	0	-56,377	56,377	
7980516	12/11/20 B	1,671,769.1400	1.0000	0	-1,671,769	1,671,769	
7980516	12/15/20 B	411,574.7800	1.0000	0	-411,575	411,575	
7980516	12/15/20 B	405,246.2700	1.0000	0	-405,246	405,246	
7980516	12/16/20 B	177,433.9500	1.0000	0	-177,434	177,434	
7980516	12/21/20 B	429,096.9300	1.0000	0	-429,097	429,097	
7980516	12/23/20 B	1,636,341.3000	1.0000	0	-1,636,341	1,636,341	
7980516	12/28/20 B	18,605.0000	1.0000	0	-18,605	18,605	
7980516	12/28/20 B	1,045,014.7200	1.0000	0	-1,045,015	1,045,015	
7980516	12/29/20 B	12,327.0800	1.0000	0	-12,327	12,327	
7980516	12/30/20 B	16,100.4300	1.0000	0	-16,100	16,100	
7980517	09/04/20 B	1.0000	1.0000	0	-1	1	
7980517	10/14/20 B	370,072.5200	1.0000	0	-370,073	370,073	
7980517	10/19/20 B	13,379.8800	1.0000	0	-13,380	13,380	
7980517	10/23/20 B	424,550.0600	1.0000	0	-424,550	424,550	
7980517	10/30/20 B	179,143.7000	1.0000	0	-179,144	179,144	
7980517	11/02/20 B	38,132.5000	1.0000	0	-38,133	38,133	
7980517	11/03/20 B	2.1900	1.0000	0	-2	2	
7980517	11/05/20 B	126,689.0600	1.0000	0	-126,689	126,689	
7980517	11/10/20 B	17,684.4000	1.0000	0	-17,684	17,684	
7980517	11/12/20 B	123,968.1000	1.0000	0	-123,968	123,968	
7980517	11/16/20 B	79,577.2600	1.0000	0	-79,577	79,577	
7980517	11/17/20 B	306,720.9100	1.0000	0	-306,721	306,721	
7980517	11/18/20 B	507,324.4200	1.0000	0	-507,324	507,324	
7980517	11/25/20 B	513,680.4400	1.0000	0	-513,680	513,680	
7980517	11/27/20 B	766,779.5500	1.0000	0	-766,780	766,780	
7980517	11/30/20 B	83,276.7900	1.0000	0	-83,277	83,277	
7980517	12/01/20 B	27,088.2000	1.0000	0	-27,088	27,088	
7980517	12/03/20 B	73,364.9400	1.0000	0	-73,365	73,365	
7980517	12/04/20 B	37,706.0200	1.0000	0	-37,706	37,706	
7980517	12/08/20 B	287,090.4600	1.0000	0	-287,090	287,090	
7980517	12/10/20 B	17,598.5600	1.0000	0	-17,599	17,599	
7980517	12/21/20 B	189,367.7800	1.0000	0	-189,368	189,368	
7980517	12/30/20 B	82,000.2600	1.0000	0	-82,000	82,000	
7980518	09/04/20 B	1.0000	1.0000	0	-1	1	
7980518	10/14/20 B	67,766,622.6000	1.0000	0	-67,766,623	67,766,623	
7980518	10/15/20 B	1,512,029.5500	1.0000	0	-1,512,030	1,512,030	
7980518	10/16/20 B	54,031.2500	1.0000	0	-54,031	54,031	



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7980518	10/16/20 B	0.0200	1.0000	0	0	0	
7980518	10/19/20 B	25,364.0500	1.0000	0	-25,364	25,364	
7980518	10/20/20 B	60,580.0000	1.0000	0	-60,580	60,580	
7980518	10/21/20 B	6,777,578.5400	1.0000	0	-6,777,579	6,777,579	
7980518	10/23/20 B	673,067.7500	1.0000	0	-673,068	673,068	
7980518	10/27/20 B	171,907.5000	1.0000	0	-171,908	171,908	
7980518	10/29/20 B	293,808.7500	1.0000	0	-293,809	293,809	
7980518	10/30/20 B	68,512.5000	1.0000	0	-68,513	68,513	
7980518	11/03/20 B	4,080,354.0500	1.0000	0	-4,080,354	4,080,354	
7980518	11/04/20 B	66,027.5000	1.0000	0	-66,028	66,028	
7980518	11/05/20 B	3,197,779.5300	1.0000	0	-3,197,780	3,197,780	
7980518	11/09/20 B	53,975.0000	1.0000	0	-53,975	53,975	
7980518	11/10/20 B	104,142.5000	1.0000	0	-104,143	104,143	
7980518	11/12/20 B	3,473,222.2900	1.0000	0	-3,473,222	3,473,222	
7980518	11/13/20 B	254,812.5000	1.0000	0	-254,813	254,813	
7980518	11/16/20 B	7,677,625.2000	1.0000	0	-7,677,625	7,677,625	
7980518	11/17/20 B	4,669,664.4300	1.0000	0	-4,669,664	4,669,664	
7980518	11/20/20 B	200,717.9200	1.0000	0	-200,718	200,718	
7980518	11/25/20 B	71,886.1500	1.0000	0	-71,886	71,886	
7980518	11/25/20 B	55,828.1300	1.0000	0	-55,828	55,828	
7980518	11/27/20 B	66,250.0000	1.0000	0	-66,250	66,250	
7980518	11/30/20 B	81,200.0000	1.0000	0	-81,200	81,200	
7980518	12/02/20 B	227.1400	1.0000	0	-227	227	
7980518	12/03/20 B	3,082,505.6700	1.0000	0	-3,082,506	3,082,506	
7980518	12/04/20 B	5,915,634.2800	1.0000	0	-5,915,634	5,915,634	
7980518	12/07/20 B	128,250.0000	1.0000	0	-128,250	128,250	
7980518	12/08/20 B	92,942.5000	1.0000	0	-92,943	92,943	
7980518	12/09/20 B	2,047,554.2700	1.0000	0	-2,047,554	2,047,554	
7980518	12/11/20 B	1,565,870.6200	1.0000	0	-1,565,871	1,565,871	
7980518	12/14/20 B	249,162.5000	1.0000	0	-249,163	249,163	
7980518	12/15/20 B	1,927,581.6400	1.0000	0	-1,927,582	1,927,582	
7980518	12/16/20 B	1,064,465.1100	1.0000	0	-1,064,465	1,064,465	
7980518	12/21/20 B	1,049,416.7200	1.0000	0	-1,049,417	1,049,417	
7980518	12/22/20 B	529,323.5900	1.0000	0	-529,324	529,324	
7980518	12/23/20 B	48,037.5000	1.0000	0	-48,038	48,038	
7980518	12/28/20 B	127,714.2800	1.0000	0	-127,714	127,714	
7980518	12/29/20 B	52,650.0000	1.0000	0	-52,650	52,650	
7980518	12/30/20 B	197,764.0600	1.0000	0	-197,764	197,764	
7980519	09/04/20 B	1.0000	1.0000	0	-1	1	
7980519	10/14/20 B	1,150,759.6000	1.0000	0	-1,150,760	1,150,760	
7980519	10/19/20 B	29,409.7500	1.0000	0	-29,410	29,410	
7980519	10/21/20 B	952,806.5800	1.0000	0	-952,807	952,807	
7980519	10/30/20 B	3,462.5000	1.0000	0	-3,463	3,463	
7980519	11/03/20 B	4.7700	1.0000	0	-5	5	
7980519	11/04/20 B	4,230.0000	1.0000	0	-4,230	4,230	
7980519	11/05/20 B	2,972.5000	1.0000	0	-2,973	2,973	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980519	11/05/20 B	209,576.5100	1.0000	0	-209,577	209,577	
7980519	11/12/20 B	78,743.2500	1.0000	0	-78,743	78,743	
7980519	11/13/20 B	23,800.0000	1.0000	0	-23,800	23,800	
7980519	11/16/20 B	106,465.5500	1.0000	0	-106,466	106,466	
7980519	11/17/20 B	27,456.5000	1.0000	0	-27,457	27,457	
7980519	11/19/20 B	35,600.0000	1.0000	0	-35,600	35,600	
7980519	11/23/20 B	4,635.0000	1.0000	0	-4,635	4,635	
7980519	11/23/20 B	22,776.0000	1.0000	0	-22,776	22,776	
7980519	11/24/20 B	27,425.0000	1.0000	0	-27,425	27,425	
7980519	11/25/20 B	10,276.5000	1.0000	0	-10,277	10,277	
7980519	11/30/20 B	25,674.5000	1.0000	0	-25,675	25,675	
7980519	12/01/20 B	57,766.5000	1.0000	0	-57,767	57,767	
7980519	12/02/20 B	9.9600	1.0000	0	-10	10	
7980519	12/03/20 B	43,516.5000	1.0000	0	-43,517	43,517	
7980519	12/04/20 B	4,576.0000	1.0000	0	-4,576	4,576	
7980519	12/07/20 B	2.3900	1.0000	0	-2	2	
7980519	12/08/20 B	18,200.0000	1.0000	0	-18,200	18,200	
7980519	12/09/20 B	7,668.7500	1.0000	0	-7,669	7,669	
7980519	12/10/20 B	26,138.0000	1.0000	0	-26,138	26,138	
7980519	12/11/20 B	44,120.0000	1.0000	0	-44,120	44,120	
7980519	12/14/20 B	38,111.0000	1.0000	0	-38,111	38,111	
7980519	12/15/20 B	34,511.0000	1.0000	0	-34,511	34,511	
7980519	12/16/20 B	29,963.2500	1.0000	0	-29,963	29,963	
7980519	12/17/20 B	9,035.0000	1.0000	0	-9,035	9,035	
7980519	12/18/20 B	284,519.1800	1.0000	0	-284,519	284,519	
7980519	12/21/20 B	12,705.0000	1.0000	0	-12,705	12,705	
7980519	12/22/20 B	9,120.0000	1.0000	0	-9,120	9,120	
7980519	12/28/20 B	49,930.0000	1.0000	0	-49,930	49,930	
7980519	12/28/20 B	3,471.2900	1.0000	0	-3,471	3,471	
7980519	12/30/20 B	82,066.0000	1.0000	0	-82,066	82,066	
7980519	12/31/20 B	40,976.8000	1.0000	0	-40,977	40,977	
7980520	09/04/20 B	1.0000	1.0000	0	-1	1	
7980520	10/14/20 B	9,332,280.5900	1.0000	0	-9,332,281	9,332,281	
7980520	10/26/20 B	3,202,772.7500	1.0000	0	-3,202,773	3,202,773	
7980520	10/27/20 B	1,460,320.9400	1.0000	0	-1,460,321	1,460,321	
7980520	10/29/20 B	227,585.0400	1.0000	0	-227,585	227,585	
7980520	11/03/20 B	48.4400	1.0000	0	-48	48	
7980520	11/05/20 B	2,834,063.3500	1.0000	0	-2,834,063	2,834,063	
7980520	11/05/20 B	111,292.6700	1.0000	0	-111,293	111,293	
7980520	11/12/20 B	38,896.4400	1.0000	0	-38,896	38,896	
7980520	11/17/20 B	1,451.1400	1.0000	0	-1,451	1,451	
7980520	11/25/20 B	50,245.9500	1.0000	0	-50,246	50,246	
7980520	12/01/20 B	69,455.7800	1.0000	0	-69,456	69,456	
7980520	12/02/20 B	88.5200	1.0000	0	-89	89	
7980520	12/18/20 B	19,267.0400	1.0000	0	-19,267	19,267	
7980520	12/23/20 B	2,689,000.6300	1.0000	0	-2,689,001	2,689,001	



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7980520	12/31/20 B	75,898.9000	1.0000	0	-75,899	75,899	
7980521	09/04/20 B	1.0000	1.0000	0	-1	1	
7980521	10/14/20 B	2,460,663.5000	1.0000	0	-2,460,664	2,460,664	
7980521	10/26/20 B	1,848,633.1500	1.0000	0	-1,848,633	1,848,633	
7980521	10/27/20 B	323,685.8000	1.0000	0	-323,686	323,686	
7980521	11/03/20 B	14.0000	1.0000	0	-14	14	
7980521	11/04/20 B	13,269.5200	1.0000	0	-13,270	13,270	
7980521	11/05/20 B	14,519.1400	1.0000	0	-14,519	14,519	
7980521	11/17/20 B	185,574.5900	1.0000	0	-185,575	185,575	
7980521	11/20/20 B	27,919.9400	1.0000	0	-27,920	27,920	
7980521	11/25/20 B	63,703.3400	1.0000	0	-63,703	63,703	
7980521	11/27/20 B	9,520.6600	1.0000	0	-9,521	9,521	
7980521	12/01/20 B	28,569.2600	1.0000	0	-28,569	28,569	
7980521	12/02/20 B	24.7200	1.0000	0	-25	25	
7980521	12/04/20 B	7,159.5000	1.0000	0	-7,160	7,160	
7980521	12/08/20 B	883.6800	1.0000	0	-884	884	
7980521	12/15/20 B	17,398.0500	1.0000	0	-17,398	17,398	
7980521	12/17/20 B	553,486.6300	1.0000	0	-553,487	553,487	
7980521	12/18/20 B	187,308.3300	1.0000	0	-187,308	187,308	
7980521	12/29/20 B	1,609.9600	1.0000	0	-1,610	1,610	
7980522	09/04/20 B	1.0000	1.0000	0	-1	1	
7980522	10/15/20 B	4,469,613.5600	1.0000	0	-4,469,614	4,469,614	
7980522	10/21/20 B	356,180.5100	1.0000	0	-356,181	356,181	
7980522	10/23/20 B	308,040.8900	1.0000	0	-308,041	308,041	
7980522	11/03/20 B	20.9200	1.0000	0	-21	21	
7980522	11/04/20 B	292,514.1500	1.0000	0	-292,514	292,514	
7980522	11/05/20 B	80,776.5600	1.0000	0	-80,777	80,777	
7980522	11/05/20 B	120,596.3300	1.0000	0	-120,596	120,596	
7980522	11/06/20 B	48,761.2900	1.0000	0	-48,761	48,761	
7980522	11/12/20 B	704,042.9900	1.0000	0	-704,043	704,043	
7980522	11/13/20 B	219,831.4300	1.0000	0	-219,831	219,831	
7980522	11/17/20 B	171,998.8800	1.0000	0	-171,999	171,999	
7980522	11/24/20 B	771,067.3400	1.0000	0	-771,067	771,067	
7980522	12/02/20 B	35,107.8800	1.0000	0	-35,108	35,108	
7980522	12/04/20 B	9,187.4800	1.0000	0	-9,187	9,187	
7980522	12/07/20 B	263,614.9500	1.0000	0	-263,615	263,615	
7980522	12/08/20 B	479,312.8500	1.0000	0	-479,313	479,313	
7980522	12/09/20 B	503,540.9700	1.0000	0	-503,541	503,541	
7980522	12/15/20 B	28,612.4000	1.0000	0	-28,612	28,612	
7980522	12/22/20 B	83,562.7400	1.0000	0	-83,563	83,563	
7980522	12/28/20 B	56,308.4400	1.0000	0	-56,308	56,308	
7980522	12/30/20 B	150,691.8700	1.0000	0	-150,692	150,692	
7980523	09/04/20 B	1.0000	1.0000	0	-1	1	
7980523	10/14/20 B	4,096,336.2200	1.0000	0	-4,096,336	4,096,336	
7980523	10/16/20 B	1,000,000.0000	1.0000	0	-1,000,000	1,000,000	
7980523	10/19/20 B	11,836.8200	1.0000	0	-11,837	11,837	



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7980523	10/21/20 B	1,282,012.7100	1.0000	0	-1,282,013	1,282,013	
7980523	10/22/20 B	1,271,315.6000	1.0000	0	-1,271,316	1,271,316	
7980523	10/23/20 B	1,192,975.1600	1.0000	0	-1,192,975	1,192,975	
7980523	11/05/20 B	794,661.8100	1.0000	0	-794,662	794,662	
7980523	11/05/20 B	30.0000	1.0000	0	-30	30	
7980523	11/12/20 B	2,182,758.0500	1.0000	0	-2,182,758	2,182,758	
7980523	11/13/20 B	1,205,027.9500	1.0000	0	-1,205,028	1,205,028	
7980523	11/17/20 B	164,053.0000	1.0000	0	-164,053	164,053	
7980523	11/20/20 B	823,470.5400	1.0000	0	-823,471	823,471	
7980523	11/30/20 B	3,079,477.2100	1.0000	0	-3,079,477	3,079,477	
7980523	12/01/20 B	37,667.0500	1.0000	0	-37,667	37,667	
7980523	12/02/20 B	76.9100	1.0000	0	-77	77	
7980523	12/03/20 B	63,870.0000	1.0000	0	-63,870	63,870	
7980523	12/07/20 B	116,131.2700	1.0000	0	-116,131	116,131	
7980523	12/17/20 B	1,163,724.7000	1.0000	0	-1,163,725	1,163,725	
7980523	12/18/20 B	125,966.3600	1.0000	0	-125,966	125,966	
7980523	12/22/20 B	97,107.9500	1.0000	0	-97,108	97,108	
7980523	12/23/20 B	1,386,315.3500	1.0000	0	-1,386,315	1,386,315	
7980523	12/24/20 B	434,445.9000	1.0000	0	-434,446	434,446	
7980523	12/28/20 B	1,629,612.3200	1.0000	0	-1,629,612	1,629,612	
7980523	12/29/20 B	1,083,142.1500	1.0000	0	-1,083,142	1,083,142	
7980523	12/30/20 B	1,970,056.2600	1.0000	0	-1,970,056	1,970,056	
7980524	09/04/20 B	1.0000	1.0000	0	-1	1	
7980524	10/21/20 B	108,003.3100	1.0000	0	-108,003	108,003	
7980524	10/21/20 B	6,384,000.3000	1.0000	0	-6,384,000	6,384,000	
7980524	10/22/20 B	2,162.7500	1.0000	0	-2,163	2,163	
7980524	10/23/20 B	3,361.2400	1.0000	0	-3,361	3,361	
7980524	10/23/20 B	20,701.5800	1.0000	0	-20,702	20,702	
7980524	10/26/20 B	7,105.7600	1.0000	0	-7,106	7,106	
7980524	10/26/20 B	36,518.0000	1.0000	0	-36,518	36,518	
7980524	10/27/20 B	204.0000	1.0000	0	-204	204	
7980524	10/27/20 B	1,076.6200	1.0000	0	-1,077	1,077	
7980524	10/28/20 B	1,094.2400	1.0000	0	-1,094	1,094	
7980524	10/28/20 B	78,884.4800	1.0000	0	-78,884	78,884	
7980524	10/29/20 B	20,002,432.0000	1.0000	0	-20,002,432	20,002,432	
7980524	10/30/20 B	65,889.2100	1.0000	0	-65,889	65,889	
7980524	11/02/20 B	6,567.4600	1.0000	0	-6,567	6,567	
7980524	11/03/20 B	46.4600	1.0000	0	-46	46	
7980524	11/04/20 B	2,944.1800	1.0000	0	-2,944	2,944	
7980524	11/05/20 B	18,181.7500	1.0000	0	-18,182	18,182	
7980524	11/05/20 B	120.9000	1.0000	0	-121	121	
7980524	11/06/20 B	791.8400	1.0000	0	-792	792	
7980524	11/06/20 B	5,078.0700	1.0000	0	-5,078	5,078	
7980524	11/10/20 B	12.1500	1.0000	0	-12	12	
7980524	11/10/20 B	25,377.9200	1.0000	0	-25,378	25,378	
7980524	11/12/20 B	99,830,570.1700	1.0000	0	-99,830,570	99,830,570	



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7980524	11/16/20 B	110,111.3800	1.0000	0	-110,111	110,111	
7980524	11/16/20 B	68,093.4500	1.0000	0	-68,093	68,093	
7980524	11/19/20 B	29.6800	1.0000	0	-30	30	
7980524	12/01/20 B	16,623.8000	1.0000	0	-16,624	16,624	
7980524	12/02/20 B	15.9800	1.0000	0	-16	16	
7980524	12/03/20 B	0.0200	1.0000	0	0	0	
7980524	12/10/20 B	0.1400	1.0000	0	0	0	
7980525	09/04/20 B	1.0000	1.0000	0	-1	1	
7980525	10/20/20 B	59,077,677.0000	1.0000	0	-59,077,677	59,077,677	
7980525	10/21/20 B	965,356.2100	1.0000	0	-965,356	965,356	
7980525	10/22/20 B	6,286,635.5700	1.0000	0	-6,286,636	6,286,636	
7980525	10/22/20 B	20,999,340.9600	1.0000	0	-20,999,341	20,999,341	
7980525	10/23/20 B	1,628,972.2900	1.0000	0	-1,628,972	1,628,972	
7980525	10/26/20 B	27,434.1700	1.0000	0	-27,434	27,434	
7980525	10/27/20 B	73,518.7500	1.0000	0	-73,519	73,519	
7980525	10/27/20 B	6,311.2500	1.0000	0	-6,311	6,311	
7980525	11/03/20 B	197.4300	1.0000	0	-197	197	
7980525	11/03/20 B	87.0800	1.0000	0	-87	87	
7980525	12/02/20 B	1.9700	1.0000	0	-2	2	
7980526	09/04/20 B	1.0000	1.0000	0	-1	1	
7980526	10/14/20 B	6,235,014.4900	1.0000	0	-6,235,014	6,235,014	
7980526	10/19/20 B	43,394.7000	1.0000	0	-43,395	43,395	
7980526	10/26/20 B	3,747,867.7600	1.0000	0	-3,747,868	3,747,868	
7980526	10/28/20 B	359,467.9600	1.0000	0	-359,468	359,468	
7980526	10/29/20 B	177,926.9000	1.0000	0	-177,927	177,927	
7980526	10/29/20 B	25,984.0000	1.0000	0	-25,984	25,984	
7980526	10/30/20 B	84,810.6200	1.0000	0	-84,811	84,811	
7980526	11/05/20 B	1,865,223.6700	1.0000	0	-1,865,224	1,865,224	
7980526	11/05/20 B	17.3800	1.0000	0	-17	17	
7980526	11/06/20 B	6,734,501.7200	1.0000	0	-6,734,502	6,734,502	
7980526	11/10/20 B	3,937,984.4300	1.0000	0	-3,937,984	3,937,984	
7980526	11/27/20 B	4,563.6100	1.0000	0	-4,564	4,564	
7980526	11/30/20 B	37,527.2000	1.0000	0	-37,527	37,527	
7980526	12/02/20 B	25,335.3100	1.0000	0	-25,335	25,335	
7980526	12/04/20 B	28,919.8800	1.0000	0	-28,920	28,920	
7980526	12/10/20 B	2,087,324.9900	1.0000	0	-2,087,325	2,087,325	
7980526	12/10/20 B	273,095.1700	1.0000	0	-273,095	273,095	
7980526	12/14/20 B	250,932.1200	1.0000	0	-250,932	250,932	
7980526	12/15/20 B	1,271,043.2300	1.0000	0	-1,271,043	1,271,043	
7980526	12/17/20 B	3,770,949.2000	1.0000	0	-3,770,949	3,770,949	
7980526	12/21/20 B	11,996.0000	1.0000	0	-11,996	11,996	
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	SUB-TOTAL OF BUYS # 579			0	1,068,579,541	1,068,579,541	
7980508	09/04/20 S	1.0000	1.0000	0	1	1	0
7980508	11/03/20 S	2,194,418.8300	1.0000	0	2,194,419	2,194,419	0



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7980508	11/04/20 S	1,458,964.0700	1.0000	0	1,458,964	1,458,964	0
7980508	11/12/20 S	108,884.9600	1.0000	0	108,885	108,885	0
7980508	11/12/20 S	1,213,023.9100	1.0000	0	1,213,024	1,213,024	0
7980508	11/17/20 S	428,657.8000	1.0000	0	428,658	428,658	0
7980508	11/20/20 S	4,384,243.9500	1.0000	0	4,384,244	4,384,244	0
7980508	11/24/20 S	2,794,392.7700	1.0000	0	2,794,393	2,794,393	0
7980508	11/25/20 S	730,000.0000	1.0000	0	730,000	730,000	0
7980508	11/27/20 S	520,282.5700	1.0000	0	520,283	520,283	0
7980508	12/01/20 S	859,651.3200	1.0000	0	859,651	859,651	0
7980508	12/02/20 S	466,550.1300	1.0000	0	466,550	466,550	0
7980508	12/04/20 S	39,890,428.1500	1.0000	0	39,890,428	39,890,428	0
7980508	12/04/20 S	53,425,260.9500	1.0000	0	53,425,261	53,425,261	0
7980508	12/07/20 S	64,549,374.7500	1.0000	0	64,549,375	64,549,375	0
7980508	12/07/20 S	5,400,937.6300	1.0000	0	5,400,938	5,400,938	0
7980508	12/24/20 S	1,748,948.5700	1.0000	0	1,748,949	1,748,949	0
7980508	12/31/20 S	1,149,304.3400	1.0000	0	1,149,304	1,149,304	0
7980509	09/04/20 S	1.0000	1.0000	0	1	1	0
7980509	10/09/20 S	145,288.2600	1.0000	0	145,288	145,288	0
7980509	10/13/20 S	189,694.5500	1.0000	0	189,695	189,695	0
7980509	10/16/20 S	57,297.0700	1.0000	0	57,297	57,297	0
7980509	10/19/20 S	164,687.0200	1.0000	0	164,687	164,687	0
7980509	10/20/20 S	32,044.4000	1.0000	0	32,044	32,044	0
7980509	10/21/20 S	647,994.5000	1.0000	0	647,995	647,995	0
7980509	10/22/20 S	77,052.4800	1.0000	0	77,052	77,052	0
7980509	10/23/20 S	316,097.8000	1.0000	0	316,098	316,098	0
7980509	10/27/20 S	128,969.4700	1.0000	0	128,969	128,969	0
7980509	10/29/20 S	32,572.6600	1.0000	0	32,573	32,573	0
7980509	10/30/20 S	130,986.0800	1.0000	0	130,986	130,986	0
7980509	11/02/20 S	324,545.2100	1.0000	0	324,545	324,545	0
7980509	11/03/20 S	1,080,646.0500	1.0000	0	1,080,646	1,080,646	0
7980509	11/04/20 S	11,268.4300	1.0000	0	11,268	11,268	0
7980509	11/05/20 S	1,681,666.4300	1.0000	0	1,681,666	1,681,666	0
7980509	11/06/20 S	10,641.0500	1.0000	0	10,641	10,641	0
7980509	11/09/20 S	11,129.6000	1.0000	0	11,130	11,130	0
7980509	11/10/20 S	92,718.3100	1.0000	0	92,718	92,718	0
7980509	11/12/20 S	903,413.9000	1.0000	0	903,414	903,414	0
7980509	11/13/20 S	99,073.7800	1.0000	0	99,074	99,074	0
7980509	11/16/20 S	7,344.9500	1.0000	0	7,345	7,345	0
7980509	11/19/20 S	38,716.9000	1.0000	0	38,717	38,717	0
7980509	11/20/20 S	1,891.8900	1.0000	0	1,892	1,892	0
7980509	11/20/20 S	154,058.1500	1.0000	0	154,058	154,058	0
7980509	11/23/20 S	1,202,317.7300	1.0000	0	1,202,318	1,202,318	0
7980509	11/30/20 S	2,676.9100	1.0000	0	2,677	2,677	0
7980509	12/02/20 S	565,590.0800	1.0000	0	565,590	565,590	0
7980509	12/03/20 S	79,768.9600	1.0000	0	79,769	79,769	0
7980509	12/04/20 S	4,408.0500	1.0000	0	4,408	4,408	0



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7980509	12/07/20 S	773,698.4300	1.0000	0	773,698	773,698	0
7980509	12/08/20 S	878,746.6600	1.0000	0	878,747	878,747	0
7980509	12/09/20 S	460,059.5500	1.0000	0	460,060	460,060	0
7980509	12/10/20 S	809,998.7800	1.0000	0	809,999	809,999	0
7980509	12/11/20 S	2,536,552.5000	1.0000	0	2,536,553	2,536,553	0
7980509	12/14/20 S	23,511.4300	1.0000	0	23,511	23,511	0
7980509	12/15/20 S	6.5400	1.0000	0	7	7	0
7980509	12/15/20 S	69,193.1700	1.0000	0	69,193	69,193	0
7980509	12/16/20 S	401,441.5300	1.0000	0	401,442	401,442	0
7980509	12/18/20 S	135,969.6200	1.0000	0	135,970	135,970	0
7980509	12/21/20 S	497,041.3900	1.0000	0	497,041	497,041	0
7980509	12/22/20 S	68,967.3900	1.0000	0	68,967	68,967	0
7980509	12/23/20 S	6,987.8800	1.0000	0	6,988	6,988	0
7980509	12/29/20 S	410,390.4300	1.0000	0	410,390	410,390	0
7980509	12/30/20 S	40,075.7200	1.0000	0	40,076	40,076	0
7980509	12/31/20 S	633,689.3300	1.0000	0	633,689	633,689	0
7980510	09/04/20 S	1.0000	1.0000	0	1	1	0
7980510	10/15/20 S	145,571.5500	1.0000	0	145,572	145,572	0
7980510	11/02/20 S	10,842,384.6400	1.0000	0	10,842,385	10,842,385	0
7980510	11/06/20 S	114,787.1700	1.0000	0	114,787	114,787	0
7980510	11/18/20 S	600,000.0000	1.0000	0	600,000	600,000	0
7980510	12/01/20 S	3,882,467.3200	1.0000	0	3,882,467	3,882,467	0
7980510	12/03/20 S	96,781,735.5900	1.0000	0	96,781,736	96,781,736	0
7980510	12/04/20 S	2,500.0000	1.0000	0	2,500	2,500	0
7980510	12/08/20 S	400,000.0000	1.0000	0	400,000	400,000	0
7980510	12/10/20 S	431,643.0000	1.0000	0	431,643	431,643	0
7980510	12/16/20 S	50,000,000.0000	1.0000	0	50,000,000	50,000,000	0
7980510	12/16/20 S	225,000.0000	1.0000	0	225,000	225,000	0
7980510	12/21/20 S	375,000.0000	1.0000	0	375,000	375,000	0
7980510	12/23/20 S	1,690,461.7200	1.0000	0	1,690,462	1,690,462	0
7980510	12/29/20 S	1,044,760.7800	1.0000	0	1,044,761	1,044,761	0
7980510	12/31/20 S	5,794,161.0100	1.0000	0	5,794,161	5,794,161	0
7980511	09/04/20 S	1.0000	1.0000	0	1	1	0
7980511	11/13/20 S	44,308,180.4300	1.0000	0	44,308,180	44,308,180	0
7980511	12/10/20 S	571,424.9900	1.0000	0	571,425	571,425	0
7980511	12/17/20 S	587,539.6400	1.0000	0	587,540	587,540	0
7980511	12/17/20 S	107.1000	1.0000	0	107	107	0
7980511	12/22/20 S	328,244.3000	1.0000	0	328,244	328,244	0
7980511	12/30/20 S	11,193.5000	1.0000	0	11,194	11,194	0
7980512	09/04/20 S	1.0000	1.0000	0	1	1	0
7980512	11/06/20 S	14,158.7300	1.0000	0	14,159	14,159	0
7980512	11/13/20 S	47,534.1300	1.0000	0	47,534	47,534	0
7980512	11/23/20 S	26,552.9000	1.0000	0	26,553	26,553	0
7980512	12/22/20 S	213.5000	1.0000	0	214	214	0
7980512	12/24/20 S	332,952.9300	1.0000	0	332,953	332,953	0
7980513	09/04/20 S	1.0000	1.0000	0	1	1	0



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7980513	12/07/20 S	28,882.2400	1.0000	0	28,882	28,882	0
7980513	12/17/20 S	523,419.8600	1.0000	0	523,420	523,420	0
7980513	12/17/20 S	200.1000	1.0000	0	200	200	0
7980513	12/30/20 S	369,316.4500	1.0000	0	369,316	369,316	0
7980514	09/04/20 S	1.0000	1.0000	0	1	1	0
7980514	10/21/20 S	37,570.4800	1.0000	0	37,570	37,570	0
7980514	10/22/20 S	14,584.7200	1.0000	0	14,585	14,585	0
7980514	11/02/20 S	40,779.6700	1.0000	0	40,780	40,780	0
7980514	11/03/20 S	485.0200	1.0000	0	485	485	0
7980514	11/04/20 S	1,961.8800	1.0000	0	1,962	1,962	0
7980514	11/20/20 S	281,295.4600	1.0000	0	281,295	281,295	0
7980514	11/24/20 S	5,410.5500	1.0000	0	5,411	5,411	0
7980514	11/25/20 S	719,182.6400	1.0000	0	719,183	719,183	0
7980514	12/02/20 S	4,802.7300	1.0000	0	4,803	4,803	0
7980514	12/15/20 S	36,009.5400	1.0000	0	36,010	36,010	0
7980515	09/04/20 S	1.0000	1.0000	0	1	1	0
7980515	10/21/20 S	35,023.8500	1.0000	0	35,024	35,024	0
7980515	10/22/20 S	1,610.4800	1.0000	0	1,610	1,610	0
7980515	11/13/20 S	4,472.2100	1.0000	0	4,472	4,472	0
7980515	11/17/20 S	661.3100	1.0000	0	661	661	0
7980515	11/24/20 S	21,951.7400	1.0000	0	21,952	21,952	0
7980515	11/25/20 S	111,385.6900	1.0000	0	111,386	111,386	0
7980515	12/02/20 S	93,712.7100	1.0000	0	93,713	93,713	0
7980515	12/17/20 S	91,054.8100	1.0000	0	91,055	91,055	0
7980515	12/22/20 S	10,611.1900	1.0000	0	10,611	10,611	0
7980516	09/04/20 S	1.0000	1.0000	0	1	1	0
7980516	10/15/20 S	12,545,968.7500	1.0000	0	12,545,969	12,545,969	0
7980516	10/19/20 S	1,080,156.2500	1.0000	0	1,080,156	1,080,156	0
7980516	10/20/20 S	833,437.5000	1.0000	0	833,438	833,438	0
7980516	10/21/20 S	2,908,750.0000	1.0000	0	2,908,750	2,908,750	0
7980516	10/22/20 S	942,656.2500	1.0000	0	942,656	942,656	0
7980516	10/23/20 S	1,592,030.6000	1.0000	0	1,592,031	1,592,031	0
7980516	10/30/20 S	2,476,093.7500	1.0000	0	2,476,094	2,476,094	0
7980516	11/03/20 S	2,017,016.0500	1.0000	0	2,017,016	2,017,016	0
7980516	11/04/20 S	2,620,358.2500	1.0000	0	2,620,358	2,620,358	0
7980516	11/05/20 S	77,317,122.8900	1.0000	0	77,317,123	77,317,123	0
7980516	11/09/20 S	712,280.6000	1.0000	0	712,281	712,281	0
7980516	11/10/20 S	650,355.8500	1.0000	0	650,356	650,356	0
7980516	11/10/20 S	2,124,437.5000	1.0000	0	2,124,438	2,124,438	0
7980516	11/12/20 S	32,000.0000	1.0000	0	32,000	32,000	0
7980516	11/19/20 S	405,669.1700	1.0000	0	405,669	405,669	0
7980516	11/19/20 S	20,891.4900	1.0000	0	20,891	20,891	0
7980516	11/20/20 S	1,750,727.7800	1.0000	0	1,750,728	1,750,728	0
7980516	11/24/20 S	401,327.8100	1.0000	0	401,328	401,328	0
7980516	11/25/20 S	548,750.0000	1.0000	0	548,750	548,750	0
7980516	11/27/20 S	215,249.3600	1.0000	0	215,249	215,249	0



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7980516	12/01/20 S	463,827.8400	1.0000	0	463,828	463,828	0
7980516	12/01/20 S	3,838.4500	1.0000	0	3,838	3,838	0
7980516	12/02/20 S	2,215,353.1700	1.0000	0	2,215,353	2,215,353	0
7980516	12/02/20 S	883,602.1700	1.0000	0	883,602	883,602	0
7980516	12/03/20 S	359,000.6400	1.0000	0	359,001	359,001	0
7980516	12/07/20 S	735,280.6100	1.0000	0	735,281	735,281	0
7980516	12/10/20 S	618,351.2200	1.0000	0	618,351	618,351	0
7980516	12/10/20 S	954,625.0000	1.0000	0	954,625	954,625	0
7980516	12/14/20 S	214,288.6800	1.0000	0	214,289	214,289	0
7980516	12/14/20 S	75,755.5300	1.0000	0	75,756	75,756	0
7980516	12/16/20 S	1,266,778.1600	1.0000	0	1,266,778	1,266,778	0
7980516	12/17/20 S	191,779.3400	1.0000	0	191,779	191,779	0
7980516	12/17/20 S	1,437.5000	1.0000	0	1,438	1,438	0
7980516	12/18/20 S	54,063.0200	1.0000	0	54,063	54,063	0
7980516	12/18/20 S	345,721.8400	1.0000	0	345,722	345,722	0
7980516	12/21/20 S	669,403.1600	1.0000	0	669,403	669,403	0
7980516	12/22/20 S	65,512.7300	1.0000	0	65,513	65,513	0
7980516	12/22/20 S	21,605.5000	1.0000	0	21,606	21,606	0
7980516	12/23/20 S	41,267.3000	1.0000	0	41,267	41,267	0
7980516	12/24/20 S	506,833.6200	1.0000	0	506,834	506,834	0
7980516	12/24/20 S	1,546,514.7200	1.0000	0	1,546,515	1,546,515	0
7980516	12/30/20 S	202,389.7200	1.0000	0	202,390	202,390	0
7980516	12/31/20 S	1,593.7500	1.0000	0	1,594	1,594	0
7980517	09/04/20 S	1.0000	1.0000	0	1	1	0
7980517	10/21/20 S	116,716.7500	1.0000	0	116,717	116,717	0
7980517	10/23/20 S	132,940.4800	1.0000	0	132,940	132,940	0
7980517	10/30/20 S	279,642.3300	1.0000	0	279,642	279,642	0
7980517	12/02/20 S	24,898.8000	1.0000	0	24,899	24,899	0
7980517	12/14/20 S	78,083.1400	1.0000	0	78,083	78,083	0
7980517	12/15/20 S	450,654.3500	1.0000	0	450,654	450,654	0
7980517	12/16/20 S	868,909.2600	1.0000	0	868,909	868,909	0
7980517	12/17/20 S	142,311.2900	1.0000	0	142,311	142,311	0
7980517	12/18/20 S	149,292.3400	1.0000	0	149,292	149,292	0
7980517	12/22/20 S	25,557.4200	1.0000	0	25,557	25,557	0
7980517	12/31/20 S	312,874.1800	1.0000	0	312,874	312,874	0
7980518	09/04/20 S	1.0000	1.0000	0	1	1	0
7980518	10/20/20 S	31,768,078.7900	1.0000	0	31,768,079	31,768,079	0
7980518	10/21/20 S	1,575,000.0000	1.0000	0	1,575,000	1,575,000	0
7980518	10/23/20 S	4,657,258.3700	1.0000	0	4,657,258	4,657,258	0
7980518	10/26/20 S	19,301.2100	1.0000	0	19,301	19,301	0
7980518	10/27/20 S	4,129,072.5000	1.0000	0	4,129,073	4,129,073	0
7980518	11/02/20 S	2,669,511.5300	1.0000	0	2,669,512	2,669,512	0
7980518	11/03/20 S	14,198,743.2100	1.0000	0	14,198,743	14,198,743	0
7980518	11/05/20 S	3,855,654.4400	1.0000	0	3,855,654	3,855,654	0
7980518	11/06/20 S	404,679.1700	1.0000	0	404,679	404,679	0
7980518	11/13/20 S	53,500.0000	1.0000	0	53,500	53,500	0



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7980518	11/16/20 S	2,385,782.9800	1.0000	0	2,385,783	2,385,783	0
7980518	11/23/20 S	2,054,915.7900	1.0000	0	2,054,916	2,054,916	0
7980518	11/24/20 S	15,373,159.7600	1.0000	0	15,373,160	15,373,160	0
7980518	12/01/20 S	16,613,889.5200	1.0000	0	16,613,890	16,613,890	0
7980519	09/04/20 S	1.0000	1.0000	0	1	1	0
7980519	10/20/20 S	1,180,169.3500	1.0000	0	1,180,169	1,180,169	0
7980519	11/20/20 S	512,619.9400	1.0000	0	512,620	512,620	0
7980520	09/04/20 S	1.0000	1.0000	0	1	1	0
7980520	10/26/20 S	542,151.7700	1.0000	0	542,152	542,152	0
7980520	10/27/20 S	153,244.6100	1.0000	0	153,245	153,245	0
7980520	10/28/20 S	1,461,712.3500	1.0000	0	1,461,712	1,461,712	0
7980520	10/29/20 S	2,370,397.8900	1.0000	0	2,370,398	2,370,398	0
7980520	10/30/20 S	713,904.1500	1.0000	0	713,904	713,904	0
7980520	11/09/20 S	2,356,151.5700	1.0000	0	2,356,152	2,356,152	0
7980520	12/08/20 S	49,653.9400	1.0000	0	49,654	49,654	0
7980520	12/09/20 S	1,253,586.1200	1.0000	0	1,253,586	1,253,586	0
7980520	12/10/20 S	1,001,987.4900	1.0000	0	1,001,987	1,001,987	0
7980520	12/11/20 S	1,535,016.9500	1.0000	0	1,535,017	1,535,017	0
7980520	12/14/20 S	1,460,211.2000	1.0000	0	1,460,211	1,460,211	0
7980520	12/15/20 S	147,801.4700	1.0000	0	147,801	147,801	0
7980521	09/04/20 S	1.0000	1.0000	0	1	1	0
7980521	10/26/20 S	192,567.1300	1.0000	0	192,567	192,567	0
7980521	10/27/20 S	54,443.2200	1.0000	0	54,443	54,443	0
7980521	10/28/20 S	362,604.6700	1.0000	0	362,605	362,605	0
7980521	10/29/20 S	841,839.1900	1.0000	0	841,839	841,839	0
7980521	10/30/20 S	257,634.8000	1.0000	0	257,635	257,635	0
7980521	11/13/20 S	516,528.9800	1.0000	0	516,529	516,529	0
7980521	12/23/20 S	2,051,880.5900	1.0000	0	2,051,881	2,051,881	0
7980522	09/04/20 S	1.0000	1.0000	0	1	1	0
7980522	10/26/20 S	1,018,787.0800	1.0000	0	1,018,787	1,018,787	0
7980522	10/30/20 S	117,488.8500	1.0000	0	117,489	117,489	0
7980522	11/18/20 S	174,885.8700	1.0000	0	174,886	174,886	0
7980522	11/19/20 S	364,594.5200	1.0000	0	364,595	364,595	0
7980522	11/25/20 S	241,941.4000	1.0000	0	241,941	241,941	0
7980522	11/27/20 S	21,679.0800	1.0000	0	21,679	21,679	0
7980522	11/30/20 S	73,985.1700	1.0000	0	73,985	73,985	0
7980522	12/11/20 S	1,418,373.8600	1.0000	0	1,418,374	1,418,374	0
7980522	12/14/20 S	351,620.8700	1.0000	0	351,621	351,621	0
7980522	12/23/20 S	183,171.2900	1.0000	0	183,171	183,171	0
7980522	12/31/20 S	91,732.8300	1.0000	0	91,733	91,733	0
7980523	09/04/20 S	1.0000	1.0000	0	1	1	0
7980523	10/26/20 S	874,954.2100	1.0000	0	874,954	874,954	0
7980523	10/27/20 S	237,342.4800	1.0000	0	237,342	237,342	0
7980523	10/30/20 S	219,904.4000	1.0000	0	219,904	219,904	0
7980523	11/02/20 S	527,379.5700	1.0000	0	527,380	527,380	0
7980523	11/03/20 S	15,018.4300	1.0000	0	15,018	15,018	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980523	11/04/20 S	787,825.8100	1.0000	0	787,826	787,826	0
7980523	11/18/20 S	705,747.0300	1.0000	0	705,747	705,747	0
7980523	11/19/20 S	181,303.4200	1.0000	0	181,303	181,303	0
7980523	11/23/20 S	377,713.0400	1.0000	0	377,713	377,713	0
7980523	11/24/20 S	647,042.3300	1.0000	0	647,042	647,042	0
7980523	11/25/20 S	809,009.3600	1.0000	0	809,009	809,009	0
7980523	11/27/20 S	130,799.5500	1.0000	0	130,800	130,800	0
7980523	12/04/20 S	375,656.1700	1.0000	0	375,656	375,656	0
7980523	12/08/20 S	212,426.3100	1.0000	0	212,426	212,426	0
7980523	12/10/20 S	552,961.6600	1.0000	0	552,962	552,962	0
7980523	12/11/20 S	993,203.6200	1.0000	0	993,204	993,204	0
7980523	12/14/20 S	1,962,692.3900	1.0000	0	1,962,692	1,962,692	0
7980523	12/15/20 S	244,841.7700	1.0000	0	244,842	244,842	0
7980523	12/16/20 S	566,829.1300	1.0000	0	566,829	566,829	0
7980524	09/04/20 S	1.0000	1.0000	0	1	1	0
7980524	10/20/20 S	7,494,734.7400	1.0000	0	7,494,735	7,494,735	0
7980524	10/22/20 S	4,753,940.4100	1.0000	0	4,753,940	4,753,940	0
7980524	10/29/20 S	1,743,593.9000	1.0000	0	1,743,594	1,743,594	0
7980524	11/02/20 S	19,235,762.5200	1.0000	0	19,235,763	19,235,763	0
7980524	11/03/20 S	24,609.2900	1.0000	0	24,609	24,609	0
7980524	11/04/20 S	89.4000	1.0000	0	89	89	0
7980524	11/09/20 S	843,128.8600	1.0000	0	843,129	843,129	0
7980524	11/12/20 S	95,708,342.3500	1.0000	0	95,708,342	95,708,342	0
7980524	11/17/20 S	4,000,000.0000	1.0000	0	4,000,000	4,000,000	0
7980524	12/28/20 S	486,532.1100	1.0000	0	486,532	486,532	0
7980525	09/04/20 S	1.0000	1.0000	0	1	1	0
7980525	10/20/20 S	31,391,250.4200	1.0000	0	31,391,250	31,391,250	0
7980525	10/21/20 S	20,232,970.0000	1.0000	0	20,232,970	20,232,970	0
7980525	10/23/20 S	39,921,206.2300	1.0000	0	39,921,206	39,921,206	0
7980525	10/26/20 S	1,188,774.7800	1.0000	0	1,188,775	1,188,775	0
7980525	10/29/20 S	24,953,088.8700	1.0000	0	24,953,089	24,953,089	0
7980525	11/02/20 S	2,560,632.0700	1.0000	0	2,560,632	2,560,632	0
7980525	11/09/20 S	100,000.0000	1.0000	0	100,000	100,000	0
7980525	12/28/20 S	108,860.7300	1.0000	0	108,861	108,861	0
7980526	09/04/20 S	1.0000	1.0000	0	1	1	0
7980526	10/20/20 S	3,466,665.5000	1.0000	0	3,466,666	3,466,666	0
7980526	10/23/20 S	233,327.3500	1.0000	0	233,327	233,327	0
7980526	10/27/20 S	19,383.7200	1.0000	0	19,384	19,384	0
7980526	10/30/20 S	1,029,164.5300	1.0000	0	1,029,165	1,029,165	0
7980526	11/02/20 S	163,034.5000	1.0000	0	163,035	163,035	0
7980526	11/03/20 S	1,615,892.1900	1.0000	0	1,615,892	1,615,892	0
7980526	11/04/20 S	1,467,055.6700	1.0000	0	1,467,056	1,467,056	0
7980526	11/04/20 S	421,829.5100	1.0000	0	421,830	421,830	0
7980526	11/09/20 S	2,462,345.6400	1.0000	0	2,462,346	2,462,346	0
7980526	11/12/20 S	636,485.0400	1.0000	0	636,485	636,485	0
7980526	11/13/20 S	502,988.3800	1.0000	0	502,988	502,988	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980526	11/20/20 S	1,797,837.8100	1.0000	0	1,797,838	1,797,838	0
7980526	11/23/20 S	1,104,149.3100	1.0000	0	1,104,149	1,104,149	0
7980526	11/24/20 S	1,297,553.5100	1.0000	0	1,297,554	1,297,554	0
7980526	12/08/20 S	361,892.8600	1.0000	0	361,893	361,893	0
7980526	12/11/20 S	274,057.7700	1.0000	0	274,058	274,058	0
7980526	12/15/20 S	86,901.9200	1.0000	0	86,902	86,902	0
7980526	12/16/20 S	1,741,361.4700	1.0000	0	1,741,361	1,741,361	0
7980526	12/18/20 S	314,234.1900	1.0000	0	314,234	314,234	0
7980526	12/22/20 S	6,950,246.5500	1.0000	0	6,950,247	6,950,247	0
7980526	12/23/20 S	512,657.0300	1.0000	0	512,657	512,657	0
7980526	12/24/20 S	282,809.7300	1.0000	0	282,810	282,810	0
7980526	12/29/20 S	340,138.1000	1.0000	0	340,138	340,138	0
7980526	12/31/20 S	34,524.5400	1.0000	0	34,525	34,525	0
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	SUB-TOTAL OF SALES # 291			0	958,592,805	958,592,805	0
	SUB-TOTAL			0	2,027,172,346	2,027,172,346	0
	GRAND TOTAL			0	2,027,172,346	2,027,172,346	0

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION



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REPORTABLE TRANSACTIONS WORKSHEET

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TRUIST PEN - COMBI

DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
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D I S C L A I M E R S

THESE WORKSHEETS ARE PROVIDED TO ASSIST WITH THE PREPARATION OF IRS FORM 5500, SCHEDULE H. THE WORKSHEETS PRESENT ASSET AND TRANSACTION ACTIVITY MAPPED TO SCHEDULE H REPORTING ITEMS FROM THE ACCOUNTING SYSTEM; HOWEVER, THE WORKSHEETS HAVE NOT BEEN AUDITED AND ARE NOT CERTIFIED BY SUNTRUST. PERSONS PREPARING SCHEDULE H ARE RESPONSIBLE FOR THE ACCURACY OF INFORMATION REPORTED THEREON.

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2020

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	644 \$53,884	600 \$40,154	10							
25-29	1,585 \$65,063	1,559 \$47,051	446 \$59,590	7						
30-34	2,023 \$77,107	1,413 \$60,503	1,102 \$71,655	412 \$85,795	15					
35-39	2,400 \$93,522	1,249 \$72,818	938 \$86,368	847 \$99,382	370 \$109,312	12				
40-44	2,528 \$107,274	1,047 \$81,905	826 \$98,870	668 \$102,574	629 \$108,638	211 \$99,404	5			
45-49	2,619 \$108,754	965 \$81,968	750 \$98,776	721 \$97,379	652 \$101,384	311 \$97,246	75 \$107,716	7		
50-54	2,463 \$106,686	826 \$83,938	732 \$99,423	642 \$106,098	657 \$104,046	317 \$104,446	121 \$112,625	75 \$112,689	6	
55-59	2,324 \$101,238	778 \$80,555	615 \$93,432	667 \$102,909	739 \$94,617	323 \$99,107	152 \$109,967	101 \$119,208	65 \$123,714	8
60-64	1,431 \$95,883	520 \$83,990	450 \$97,530	466 \$101,156	548 \$84,072	228 \$92,409	109 \$96,130	59 \$109,029	44 \$139,202	33 \$81,682
65-69	504 \$87,161	144 \$74,888	133 \$90,099	161 \$101,922	143 \$90,225	74 \$97,800	19	11	6	10
70+	109 \$74,104	28 \$35,026	25 \$78,347	60 \$81,684	61 \$67,680	21 \$91,829	11	3	2	1

N-44,671

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on segment rates with a one-month lookback (as of December 2019), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	3.64%
2nd Segment Rate	5.21%
3rd Segment Rate	5.94%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a one-month lookback (as of December 2019), without regard to interest rate stabilization
1st Segment Rate	2.78%
2nd Segment Rate	3.85%
3rd Segment Rate	4.30%
Salary Increases	
Minimum Funding Target Normal Cost	4.50%
Maximum Tax Expected Benefit Increase	4.50%
Social Security Wage Base Increases	Future wage indices are based on a national wage increase of 4.00% per year
Social Security COLA Increases	3.00%
Optional Payment Form Election Percentage	60% Single Life Annuity 10% Joint and 50% Survivor annuity 20% Joint and 100% Survivor annuity 10% 10-year Certain and Life annuity
Optional Payment Form Conversion Interest Rate	Same as funding interest rates above
Optional Payment Form Conversion Mortality	Current IRC section 417(e) mortality table
Retirement Age	
Active Participants	See Table 1a
Terminated Vested Participants	See Table 1b
Mortality Rates	
Healthy and Disabled	2020 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(d) and IRS Notice 2019-26
Withdrawal Rates	See Table 2

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
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Disability Rates	See Table 3
Decrement Timing	Beginning of year decrements
Surviving Spouse (Beneficiary) Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse or named beneficiary, and that males are two years older than their spouse or beneficiary.
Valuation Compensation	Pensionable Earnings
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the IRC section 401(a)(17) compensation limit of \$285,000.
Valuation of Plan Assets	Fair market value
Trust Expenses Included in Target Normal Cost	\$7,010,000. The current year's expenses are assumed to be equal to the prior year's expenses rounded to the nearest \$10,000.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2020

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
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Table 1a

Retirement Rates

Age	Rate
55	6.00%
56	6.00%
57	7.00%
58	7.00%
59	9.00%
60	11.00%
61	14.00%
62	20.00%
63	15.00%
64	20.00%
65	35.00%
66	30.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
EIN: 56-0939887 PN: 001

Table 1b

Retirement Rates—Terminated Vested

<u>Age</u>	<u>Rate</u>
55	6.00%
56	6.00%
57	7.00%
58	7.00%
59	9.00%
60	11.00%
61	14.00%
62	20.00%
63	15.00%
64	20.00%
65	100.00%
66	100.00%
67	100.00%
68	100.00%
69	100.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Table 2—Page 1 of 4

Withdrawal Rates

Age	Years of Service					
	0-1	2	3	4	5	6
15	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
16	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
17	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
18	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
19	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
20	31.50%	31.00%	30.00%	29.00%	28.00%	27.00%
21	30.60%	29.20%	28.00%	26.80%	25.80%	24.80%
22	29.70%	27.40%	26.00%	24.60%	23.60%	22.60%
23	28.80%	25.60%	24.00%	22.40%	21.40%	20.40%
24	27.90%	23.80%	22.00%	20.20%	19.20%	18.20%
25	27.00%	22.00%	20.00%	18.00%	17.00%	16.00%
26	26.60%	21.80%	19.60%	17.20%	16.20%	15.20%
27	26.20%	21.60%	19.20%	16.40%	15.40%	14.40%
28	25.80%	21.40%	18.80%	15.60%	14.60%	13.60%
29	25.40%	21.20%	18.40%	14.80%	13.80%	12.80%
30	25.00%	21.00%	18.00%	14.00%	13.00%	12.00%
31	24.40%	18.80%	17.60%	13.80%	12.80%	11.80%
32	23.80%	18.60%	17.20%	13.60%	12.60%	11.60%
33	23.20%	18.40%	16.80%	13.40%	12.40%	11.40%
34	22.60%	18.20%	16.40%	13.20%	12.20%	11.20%
35	22.00%	18.00%	16.00%	13.00%	12.00%	11.00%
36	21.60%	17.80%	15.80%	13.00%	12.00%	11.00%
37	21.20%	17.60%	15.60%	13.00%	12.00%	11.00%
38	20.80%	17.40%	15.40%	13.00%	12.00%	11.00%
39	20.40%	17.20%	15.20%	13.00%	12.00%	11.00%
40	20.00%	17.00%	15.00%	13.00%	12.00%	11.00%
41	19.80%	16.80%	14.60%	12.60%	11.60%	10.60%
42	19.60%	16.60%	14.20%	12.20%	11.20%	10.20%
43	19.40%	16.40%	13.80%	11.80%	10.80%	9.80%
44	19.20%	16.20%	13.40%	11.40%	10.40%	9.40%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Table 2—Page 2 of 4

Withdrawal Rates

Age	Years of Service					
	0-1	2	3	4	5	6
45	19.00%	16.00%	13.00%	11.00%	10.00%	9.00%
46	18.80%	15.80%	12.80%	10.80%	9.80%	8.80%
47	18.60%	15.60%	12.60%	10.60%	9.60%	8.60%
48	18.40%	15.40%	12.40%	10.40%	9.40%	8.40%
49	18.20%	15.20%	12.20%	10.20%	9.20%	8.20%
50	18.00%	15.00%	12.00%	10.00%	9.00%	8.00%
51	17.80%	15.00%	12.00%	10.00%	9.00%	8.00%
52	17.60%	15.00%	12.00%	10.00%	9.00%	8.00%
53	17.40%	15.00%	12.00%	10.00%	9.00%	8.00%
54	17.20%	15.00%	12.00%	10.00%	9.00%	8.00%
55+	17.00%	15.00%	12.00%	10.00%	9.00%	8.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Withdrawal Rates

Age	Years of Service			
	7	8	9	10+
15	0.00%	0.00%	0.00%	0.00%
16	0.00%	0.00%	0.00%	0.00%
17	0.00%	0.00%	0.00%	0.00%
18	0.00%	0.00%	0.00%	0.00%
19	0.00%	0.00%	0.00%	0.00%
20	26.00%	25.00%	24.00%	23.00%
21	23.80%	22.80%	21.80%	20.80%
22	21.60%	20.60%	19.60%	18.60%
23	19.40%	18.40%	17.40%	16.40%
24	17.20%	16.20%	15.20%	14.20%
25	15.00%	14.00%	13.00%	12.00%
26	14.20%	13.20%	12.20%	11.20%
27	13.40%	12.40%	11.40%	10.40%
28	12.60%	11.60%	10.60%	9.60%
29	11.80%	10.80%	9.80%	8.80%
30	11.00%	10.00%	9.00%	8.00%
31	10.80%	9.80%	8.80%	7.80%
32	10.60%	9.60%	8.60%	7.60%
33	10.40%	9.40%	8.40%	7.40%
34	10.20%	9.20%	8.20%	7.20%
35	10.00%	9.00%	8.00%	6.90%
36	10.00%	9.00%	8.00%	6.80%
37	10.00%	9.00%	8.00%	6.70%
38	10.00%	9.00%	8.00%	6.60%
39	10.00%	9.00%	8.00%	6.50%
40	10.00%	9.00%	8.00%	6.10%
41	9.60%	8.60%	7.60%	5.80%
42	9.20%	8.20%	7.20%	5.50%
43	8.80%	7.80%	6.80%	5.20%
44	8.40%	7.40%	6.40%	4.90%

Schedule SB Attachment (Form 5500)—2020 Plan Year
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Withdrawal Rates

Age	Years of Service			
	7	8	9	10+
45	8.00%	7.00%	6.00%	4.50%
46	7.80%	6.80%	5.80%	4.30%
47	7.60%	6.60%	5.60%	4.10%
48	7.40%	6.40%	5.40%	3.90%
49	7.20%	6.20%	5.20%	3.70%
50	7.00%	6.00%	5.00%	3.50%
51	7.00%	6.00%	5.00%	3.40%
52	7.00%	6.00%	5.00%	3.30%
53	7.00%	6.00%	5.00%	3.20%
54	7.00%	6.00%	5.00%	3.10%
55+	7.00%	6.00%	5.00%	3.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			



REPORTABLE TRANSACTIONS WORKSHEET

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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
		BEGINNING MARKET VALUE		14,672,550,072.50		
		COMPARATIVE VALUE (5%)		733,627,503.62		
		-----		-----		

CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

BROKER: PERSHING LLC

	ISSUE: 00115AAJ8 - AEP TRANSMISSION CO 4.25% 9/15/48					
7980525	10/14/20 S	1,000,000.0000	1.2823	513	1,281,747	1,248,710
	ISSUE: 001192AK9 - AGL CAPITAL CORP 4.4% 6/01/43					
7980525	10/14/20 S	2,090,000.0000	1.1934	998	2,493,292	2,448,665
	ISSUE: 00287YBD0 - ABBVIE INC 4.875% 11/14/48					
7980525	10/14/20 S	1,520,000.0000	1.2853	781	1,952,814	1,910,397
	ISSUE: 00287YBR9 - ABBVIE INC 4.05% 11/21/39					
7980525	10/14/20 S	3,150,000.0000	1.1645	1,467	3,666,771	3,642,282
	ISSUE: 00287YCK3 - ABBVIE INC 4.55% 3/15/35					
7980525	10/14/20 S	3,775,000.0000	1.2372	1,868	4,668,713	4,625,130
	ISSUE: 023135BM7 - AMAZON.COM INC 4.25% 8/22/57					
7980525	10/14/20 S	1,975,000.0000	1.3680	1,081	2,700,719	2,659,338
	ISSUE: 03073EAQ8 - AMERISOURCEBERGEN 4.3% 12/15/47					
7980525	10/14/20 S	1,700,000.0000	1.1782	801	2,002,173	1,969,552
	ISSUE: 031162BZ2 - AMGEN INC 4.4% 5/01/45					
7980525	10/14/20 S	1,326,000.0000	1.2519	664	1,659,382	1,634,070
	ISSUE: 031162CD0 - AMGEN INC 4.563% 6/15/48					
7980525	10/14/20 S	1,500,000.0000	1.2902	774	1,934,526	1,906,500
	ISSUE: 031162CF5 - AMGEN INC 4.663% 6/15/51					
7980525	10/14/20 S	1,280,000.0000	1.3299	681	1,701,566	1,671,590



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TRUIST PEN - COMBI

	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 036752AD5 - ANTHEM INC 4.375% 12/01/47						
7980525	10/14/20 S	1,200,000.0000	1.2551	602	1,505,542	1,478,064	27,478
	ISSUE: 036752AK9 - ANTHEM INC 3.7% 9/15/49						
7980525	10/14/20 S	1,975,000.0000	1.1430	903	2,256,443	2,213,067	43,377
	ISSUE: 037833AL4 - APPLE INC 3.85% 5/04/43						
7980525	10/14/20 S	2,600,000.0000	1.2510	1,301	3,251,221	3,234,790	16,431
	ISSUE: 040555CP7 - ARIZONA PUBLIC SERV 4.7% 1/15/44						
7980525	10/14/20 S	2,600,000.0000	1.2641	1,315	3,285,267	3,154,294	130,973
	ISSUE: 05523RAC1 - BAE SYSTEMS PLC 5.8% 10/11/41						
7980525	10/14/20 S	2,300,000.0000	1.4272	1,313	3,281,224	3,227,084	54,140
	ISSUE: 05526DBD6 - BAT CAPITAL CORP 4.39% 8/15/37						
7980525	10/14/20 S	3,340,000.0000	1.0971	1,466	3,662,915	3,611,475	51,440
	ISSUE: 06849RAK8 - BARRICK NA FIN 5.75% 5/01/43						
7980525	10/14/20 S	1,395,000.0000	1.4700	820	2,049,886	2,023,852	26,033
	ISSUE: 084659AF8 - BERKSHIRE HATHAWAY 4.5% 2/01/45						
7980525	10/14/20 S	2,000,000.0000	1.2686	1,015	2,536,145	2,489,940	46,205
	ISSUE: 084659AP6 - BERKSHIRE HATHAWAY 3.8% 7/15/48						
7980525	10/14/20 S	2,000,000.0000	1.1808	945	2,360,675	2,292,100	68,575
	ISSUE: 084664BV2 - BERKSHIRE HATHAWAY 4.3% 5/15/43						
7980525	10/14/20 S	1,575,000.0000	1.2844	809	2,022,074	1,996,643	25,430
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
7980525	10/14/20 S	695,000.0000	0.9279	258	644,639	642,006	2,633
	ISSUE: 110122DK1 - BRISTOL-MYERS SQUIBB 4.35% 11/15/47						
7980525	10/14/20 S	1,115,000.0000	1.3105	585	1,460,668	1,441,338	19,329
	ISSUE: 11120VAH6 - BRIXMOR OPERATING 4.125% 5/15/29						
7980525	10/14/20 S	3,750,000.0000	1.0921	1,638	4,093,737	4,035,150	58,587
	ISSUE: 125523CF5 - CIGNA CORP 4.8% 7/15/46						
7980525	10/14/20 S	2,200,000.0000	1.2724	1,120	2,798,182	2,757,370	40,812
	ISSUE: 126650DG2 - CVS HEALTH CORP 3.25% 8/15/29						
7980525	10/14/20 S	4,000,000.0000	1.1060	1,770	4,422,430	4,397,440	24,990
	ISSUE: 13034VAD6 - CALIFORNIA INSTITUTE 3.65% 9/01/19						
7980525	10/14/20 S	938,000.0000	1.0757	0	1,008,988	986,851	22,137
	ISSUE: 13342BAF2 - CAMERON INTL CORP 5.95% 6/01/41						
7980525	10/14/20 S	1,605,000.0000	1.1538	741	1,851,076	1,915,086	-64,010
	ISSUE: 136375CP5 - CANADIAN NATL RR 3.65% 2/03/48						
7980525	10/14/20 S	940,000.0000	1.2159	457	1,142,470	1,115,442	27,028
	ISSUE: 13645RAX2 - CANADIAN PAC RR 6.125% 9/15/15						
7980525	10/14/20 S	520,000.0000	1.5686	326	815,325	796,968	18,357
	ISSUE: 14149YAW8 - CARDINAL HEALTH 4.6% 3/15/43						
7980525	10/14/20 S	3,500,000.0000	1.1251	1,575	3,936,415	3,812,760	123,655
	ISSUE: 144141DD7 - CAROLINA P & L 4.1% 3/15/43						
7980525	10/14/20 S	2,000,000.0000	1.2257	981	2,450,479	2,382,080	68,399
	ISSUE: 14448CAA2 - CARRIER GLOBAL CORP 2.722% 2/15/30						
7980525	10/14/20 S	3,000,000.0000	1.0559	1,267	3,166,523	3,131,520	35,003
	ISSUE: 15135UAF6 - CENOVUS ENERGY INC 6.75% 11/15/39						
7980525	10/14/20 S	1,375,000.0000	1.0077	554	1,385,047	1,375,275	9,772



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 15189WAD2 - CENTERPOINT ENERGY 6.625% 11/01/37 10/14/20 S	1,500,000.0000	1.4316	859	2,146,481	2,114,595	31,886
7980525	ISSUE: 15189XAN8 - CENTERPOINT ENERGY 4.5% 4/01/44 10/14/20 S	1,500,000.0000	1.3099	786	1,964,109	1,901,250	62,859
7980525	ISSUE: 161175AZ7 - CHARTER COMM OPT LLC 6.384% 10/23/35 10/14/20 S	2,336,000.0000	1.3686	1,279	3,195,724	3,204,174	-8,450
7980525	ISSUE: 171340AL6 - CHURCH & DWIGHT CO 3.95% 8/01/47 10/14/20 S	1,250,000.0000	1.2163	608	1,519,804	1,420,200	99,604
7980525	ISSUE: 172967AS0 - CITIGROUP INC 6.875% 2/15/98 10/14/20 S	1,250,000.0000	1.6066	803	2,007,484	1,995,638	11,847
7980525	ISSUE: 195869AQ5 - COLONIAL PIPELINE CO 4.25% 4/15/48 10/14/20 S	2,000,000.0000	1.1589	927	2,316,873	2,247,240	69,633
7980525	ISSUE: 205887CE0 - CONAGRA BRANDS INC 5.4% 11/01/48 10/14/20 S	2,500,000.0000	1.4181	1,418	3,543,757	3,432,925	110,832
7980525	ISSUE: 207597EL5 - CONNECTICUT LT & PWR 4% 4/01/48 10/14/20 S	2,500,000.0000	1.2744	1,274	3,184,701	3,104,575	80,126
7980525	ISSUE: 209111EH2 - CONS EDISON NY 5.3% 3/01/35 10/14/20 S	1,500,000.0000	1.3437	806	2,014,714	2,009,865	4,849
7980525	ISSUE: 209111EY5 - CON EDISON NY 5.5% 12/01/39 10/14/20 S	2,360,000.0000	1.3882	1,310	3,274,912	3,225,058	49,854
7980525	ISSUE: 210518CX2 - CONSUMERS ENERGY 4.35% 8/31/64 10/14/20 S	2,000,000.0000	1.3307	1,065	2,660,415	2,587,860	72,555
7980525	ISSUE: 23338VAD8 - DTE ELECTRIC CO 4.3% 7/01/44 10/14/20 S	2,185,000.0000	1.2622	1,103	2,756,804	2,690,631	66,173
7980525	ISSUE: 23338VAF3 - DTE ELECTRIC CO 3.7% 6/01/46 10/14/20 S	1,200,000.0000	1.1828	568	1,418,744	1,383,660	35,084
7980525	ISSUE: 250847EA4 - DETROIT EDISON CO 5.7% 10/01/37 10/14/20 S	2,265,000.0000	1.3895	1,259	3,146,049	3,022,846	123,203
7980525	ISSUE: 25179MAL7 - DEVON ENERGY 5.6% 7/15/41 10/14/20 S	1,425,000.0000	1.0312	588	1,468,901	1,443,696	25,205
7980525	ISSUE: 25470DBK4 - DISCOVERY COMM LLC 4% 9/15/55 10/14/20 S	2,070,000.0000	1.0286	852	2,128,454	2,100,636	27,818
7980525	ISSUE: 26441CBF1 - DUKE ENERGY CORP 4.2% 6/15/49 10/14/20 S	1,000,000.0000	1.2369	495	1,236,365	1,202,030	34,335
7980525	ISSUE: 26442RAB7 - DUKE ENERGY PROG 4.375% 3/30/44 10/14/20 S	1,705,000.0000	1.2782	872	2,178,476	2,122,844	55,632
7980525	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50 10/14/20 S	1,590,000.0000	1.0238	651	1,627,191	1,592,417	34,774
7980525	ISSUE: 26875PAT8 - EOG RESOURCES, INC 4.95% 4/15/50 10/14/20 S	1,265,000.0000	1.2863	651	1,626,569	1,538,784	87,785
7980525	ISSUE: 26882PBE1 - ERAC USA FINANCE 7% 10/15/37 10/14/20 S	940,000.0000	1.4901	560	1,400,181	1,371,686	28,495
7980525	ISSUE: 26884TAN2 - ERAC USA FINANCE LLC 4.5% 2/15/45 10/14/20 S	1,080,000.0000	1.2002	519	1,295,730	1,268,492	27,238
7980525	ISSUE: 29446MAH5 - EQUINOR ASA 3.7% 4/06/50 10/14/20 S	1,995,000.0000	1.1595	925	2,312,297	2,243,298	68,999



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 299808AF2 - EVEREST REINSURANCE 4.868% 6/01/44 10/14/20 S 1,920,000.0000 1.2315			946	2,363,496	2,152,128	211,368
7980525	ISSUE: 3133XGAY0 - FHLB 5.5% 7/15/36 10/14/20 S 1,580,000.0000 1.5585			985	2,461,429	2,428,428	33,001
7980525	ISSUE: 31358DDR2 - FNMA STRIP MTN Z-CPN 5/15/30 10/14/20 S 1,640,000.0000 0.8888			583	1,138,861	1,439,969	-301,108
7980525	ISSUE: 31359MGK3 - FNMA 6.625% 11/15/30 10/14/20 S 995,000.0000 1.5323			610	1,524,049	1,513,385	10,663
7980525	ISSUE: 313747AV9 - FEDERAL REALTY INVT 4.5% 12/01/44 10/14/20 S 600,000.0000 1.1500			276	689,718	671,646	18,072
7980525	ISSUE: 341081FQ5 - FLORIDA PWR & LIGHT 3.95% 3/01/48 10/14/20 S 3,300,000.0000 1.2905			1,704	4,257,111	4,139,949	117,162
7980525	ISSUE: 37045VAF7 - GENERAL MOTORS CO 6.25% 10/02/43 10/14/20 S 900,000.0000 1.2319			443	1,108,258	1,082,637	25,621
7980525	ISSUE: 37045VAL4 - GENERAL MOTORS CO 6.75% 4/01/46 10/14/20 S 975,000.0000 1.2750			497	1,242,647	1,202,117	40,531
7980525	ISSUE: 384802AD6 - WW GRAINGER INC 4.2% 5/15/47 10/14/20 S 911,000.0000 1.2194			444	1,110,438	1,087,279	23,160
7980525	ISSUE: 437076AS1 - HOME DEPOT INC 5.875% 12/16/36 10/14/20 S 2,400,000.0000 1.4952			1,435	3,586,949	3,548,544	38,405
7980525	ISSUE: 448055AP8 - HUSKY ENERGY INC 4.4% 4/15/29 10/14/20 S 2,250,000.0000 1.0500			945	2,361,667	2,334,308	27,360
7980525	ISSUE: 45138LBF9 - IDAHO POWER CO 4.2% 3/01/48 10/14/20 S 1,860,000.0000 1.2647			941	2,351,364	2,333,110	18,254
7980525	ISSUE: 460146CF8 - INTL PAPER CO 7.3% 11/15/39 10/14/20 S 1,000,000.0000 1.4851			594	1,484,506	1,456,840	27,666
7980525	ISSUE: 46051MAF9 - INTERNATIONAL TRANS 4.625% 8/15/43 10/14/20 S 1,625,000.0000 1.2462			810	2,024,330	1,981,850	42,480
7980525	ISSUE: 461070AR5 - INTERSTATE P&L 3.5% 9/30/49 10/14/20 S 985,000.0000 1.1249			443	1,107,544	1,052,285	55,259
7980525	ISSUE: 46513EFG2 - ISRAEL STATE 5.5% 9/18/33 10/14/20 S 685,000.0000 1.4917			409	1,021,419	1,014,999	6,421
7980525	ISSUE: 478375AN8 - JOHNSON CONTROLS 4.95% 7/02/64 10/14/20 S 955,000.0000 1.2832			490	1,225,004	1,209,211	15,793
7980525	ISSUE: 485134BS8 - KANSAS CITY PWR & LT 4.125% 4/01/49 10/14/20 S 1,000,000.0000 1.2557			502	1,255,218	1,236,180	19,038
7980525	ISSUE: 485170BC7 - KANSAS CITY SOUT 4.2% 11/15/69 10/14/20 S 2,000,000.0000 1.1294			904	2,257,896	2,142,800	115,096
7980525	ISSUE: 500472AC9 - PHILIPS ELECTRONICS 6.875% 3/11/38 10/14/20 S 1,750,000.0000 1.5340			1,074	2,683,461	2,647,785	35,676
7980525	ISSUE: 501044DG3 - KROGER CO 4.45% 2/01/47 10/14/20 S 2,500,000.0000 1.2477			1,248	3,117,952	3,060,500	57,452
7980525	ISSUE: 50247VAB5 - LYB INTL FINANCE BV 5.25% 7/15/43 10/14/20 S 980,000.0000 1.2378			485	1,212,549	1,182,791	29,758
7980525	ISSUE: 50540RAS1 - LABORATORY CORP 4.7% 2/01/45 10/14/20 S 1,250,000.0000 1.2827			641	1,602,709	1,584,425	18,284



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 524660AZ0 - LEGGETT & PLATT INC 4.4% 3/15/29						
7980525	10/14/20 S	3,823,000.0000	1.1144	1,704	4,258,494	4,230,761	27,733
	ISSUE: 534187BG3 - LINCOLN NATL CORP 4.35% 3/01/48						
7980525	10/14/20 S	1,190,000.0000	1.1558	550	1,374,899	1,331,217	43,682
	ISSUE: 55336VAN0 - MPLX LP 4.7% 4/15/48						
7980525	10/14/20 S	2,030,000.0000	1.0319	838	2,093,858	2,059,394	34,464
	ISSUE: 565849AM8 - MARATHON OIL CORP 5.2% 6/01/45						
7980525	10/14/20 S	1,250,000.0000	0.9481	474	1,184,663	1,154,388	30,276
	ISSUE: 570535AQ7 - MARKEL CORP 5% 4/05/46						
7980525	10/14/20 S	1,750,000.0000	1.3266	929	2,320,551	2,270,765	49,786
	ISSUE: 575634AT7 - MASSACHUSETTS ELEC 4.004% 8/15/46						
7980525	10/14/20 S	1,000,000.0000	1.2007	480	1,200,210	1,181,040	19,170
	ISSUE: 575718AH4 - MASS INSTIT TECH 2.294% 7/01/51						
7980525	10/14/20 S	57,000.0000	1.0050	0	57,284	56,840	444
	ISSUE: 610202BP7 - MONONGAHELA POWER CO 5.4% 12/15/43						
7980525	10/14/20 S	1,500,000.0000	1.3922	835	2,087,420	2,054,460	32,960
	ISSUE: 61691QAD0 - MORGAN STANLEY CMO 4.139% 10/23/51						
7980525	10/14/20 S	3,850,000.0000	1.1492	0	4,424,342	4,396,546	27,796
	ISSUE: 628530BJ5 - MYLAN INC 5.2% 4/15/48						
7980525	10/14/20 S	1,750,000.0000	1.2610	883	2,205,815	2,123,730	82,085
	ISSUE: 631005BC8 - NARRAGANSETT EL 5.638% 3/15/40						
7980525	10/14/20 S	1,200,000.0000	1.3785	662	1,653,490	1,631,124	22,366
	ISSUE: 651639AP1 - NEWMONT MINING CORP 4.875% 3/15/42						
7980525	10/14/20 S	3,269,000.0000	1.3458	1,760	4,397,660	4,349,895	47,766
	ISSUE: 654106AD5 - NIKE INC 3.625% 5/01/43						
7980525	10/14/20 S	3,100,000.0000	1.1902	1,476	3,688,206	3,545,284	142,922
	ISSUE: 654106AE3 - NIKE INC 3.875% 11/01/45						
7980525	10/14/20 S	2,475,000.0000	1.2568	1,244	3,109,435	3,012,620	96,815
	ISSUE: 655844CH9 - NORFOLK SOUTHERN 3.155% 5/15/55						
7980525	10/14/20 S	1,480,000.0000	1.0703	634	1,583,410	1,528,115	55,296
	ISSUE: 668138AC4 - NORTHWESTERN MUTUAL 3.625% 9/30/59						
7980525	10/14/20 S	1,628,000.0000	1.1057	720	1,799,343	1,733,690	65,654
	ISSUE: 67021CAJ6 - NSTAR ELECTRIC CO 4.4% 3/01/44						
7980525	10/14/20 S	1,120,000.0000	1.2845	575	1,438,065	1,412,141	25,924
	ISSUE: 67077MAQ1 - NUTRIEN LTD 6.125% 1/15/41						
7980525	10/14/20 S	1,200,000.0000	1.3537	650	1,623,850	1,567,932	55,918
	ISSUE: 67077MAS7 - NUTRIEN LTD 5.25% 1/15/45						
7980525	10/14/20 S	1,000,000.0000	1.2834	513	1,282,927	1,250,800	32,127
	ISSUE: 677050AK2 - OGLETHORPE POWER 4.55% 6/01/44						
7980525	10/14/20 S	1,000,000.0000	1.0842	434	1,083,726	1,061,100	22,626
	ISSUE: 678858BR1 - OKLAHOMA G&E CO 4.15% 4/01/47						
7980525	10/14/20 S	1,000,000.0000	1.1979	479	1,197,391	1,191,290	6,101
	ISSUE: 682680AV5 - ONEOK INC 5.2% 7/15/48						
7980525	10/14/20 S	840,000.0000	0.9895	332	830,831	807,534	23,297
	ISSUE: 68389XBE4 - ORACLE CORP 3.9% 5/15/35						
7980525	10/14/20 S	3,200,000.0000	1.2172	1,558	3,893,450	3,859,776	33,674



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 690742AB7 - OWENS CORNING 7% 12/01/36 10/14/20 S	1,729,000.0000	1.3621	942	2,354,146	2,301,040	53,107
7980525	ISSUE: 690742AH4 - OWENS CORNING 4.4% 1/30/48 10/14/20 S	1,000,000.0000	1.1276	451	1,127,129	1,094,610	32,519
7980525	ISSUE: 69351UAS2 - PPL ELECTRIC UTIL 4.125% 6/15/44 10/14/20 S	1,735,000.0000	1.2460	865	2,160,876	2,080,942	79,934
7980525	ISSUE: 69352PAJ2 - PPL CAPITAL FNDG INC 5% 3/15/44 10/14/20 S	2,420,000.0000	1.2765	1,236	3,087,846	2,956,732	131,114
7980525	ISSUE: 695114CLO - PACIFICORP 6% 1/15/39 10/14/20 S	2,065,000.0000	1.4556	1,202	3,004,674	2,928,810	75,863
7980525	ISSUE: 708696BVO - PENN ELEC CO 6.15% 10/01/38 10/14/20 S	1,300,000.0000	1.2507	650	1,625,260	1,596,153	29,107
7980525	ISSUE: 718507BK1 - PHILLIPS PETROLEUM 7% 3/30/29 10/14/20 S	2,500,000.0000	1.3256	1,326	3,312,699	3,257,600	55,099
7980525	ISSUE: 718549AC2 - PHILLIPS 66 PTNRS LP 4.68% 2/15/45 10/14/20 S	920,000.0000	0.9935	366	913,627	912,244	1,382
7980525	ISSUE: 737679DE7 - POTOMAC ELEC PWR 4.15% 3/15/43 10/14/20 S	2,065,000.0000	1.2253	1,012	2,529,336	2,480,643	48,692
7980525	ISSUE: 74340XBP5 - PROLOGIS LP 3% 4/15/50 10/14/20 S	855,000.0000	1.0824	370	925,073	896,237	28,837
7980525	ISSUE: 74456QBF2 - PUBLIC SERVICE MTN 4% 6/01/44 10/14/20 S	2,000,000.0000	1.2071	966	2,413,154	2,376,880	36,274
7980525	ISSUE: 74456QBQ8 - PUBLIC SERVICE MTN 3.8% 3/01/46 10/14/20 S	2,155,000.0000	1.2260	1,057	2,641,081	2,604,878	36,203
7980525	ISSUE: 747525AJ2 - QUALCOMM INC 4.65% 5/20/35 10/14/20 S	3,270,000.0000	1.3392	1,752	4,377,465	4,379,478	-2,013
7980525	ISSUE: 74834LAY6 - QUEST DIAGNOSTICS 4.7% 3/30/45 10/14/20 S	2,180,000.0000	1.2624	1,101	2,750,888	2,732,107	18,781
7980525	ISSUE: 797440BF0 - SAN DIEGO G & E 5.35% 5/15/35 10/14/20 S	3,000,000.0000	1.2794	1,535	3,836,725	3,935,430	-98,705
7980525	ISSUE: 822582CD2 - SHELL INTL FIN 2.375% 11/07/29 10/14/20 S	5,630,000.0000	1.0633	2,394	5,983,816	5,946,181	37,635
7980525	ISSUE: 824348AX4 - SHERWIN-WILLIAMS CO 4.5% 6/01/47 10/14/20 S	2,400,000.0000	1.2684	1,218	3,042,918	3,004,440	38,478
7980525	ISSUE: 837004CDO - SOUTH CAROL E&G 5.5% 12/15/39 10/14/20 S	1,000,000.0000	1.3623	545	1,361,775	1,346,940	14,835
7980525	ISSUE: 842400FZ1 - SOUTHERN CAL EDISON 4.65% 10/01/43 10/14/20 S	1,250,000.0000	1.1604	580	1,449,957	1,428,788	21,170
7980525	ISSUE: 84346LAA8 - SOUTHERN NATURAL GAS 4.8% 3/15/47 10/14/20 S	1,000,000.0000	1.1107	444	1,110,266	1,088,550	21,716
7980525	ISSUE: 844895AW2 - SOUTHWEST GAS CORP 4.875% 10/01/43 10/14/20 S	1,380,000.0000	1.2591	695	1,736,808	1,682,855	53,953
7980525	ISSUE: 845437BN1 - SOUTHWESTN EL PR 3.9% 4/01/45 10/14/20 S	1,755,000.0000	1.1163	784	1,958,358	1,891,978	66,380
7980525	ISSUE: 845743BN2 - SOUTHWN PUB SERV 4.5% 8/15/41 10/14/20 S	3,300,000.0000	1.2531	1,654	4,133,477	4,054,413	79,064



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 845743BR3 - SOUTHWESTERN PUB SRV 3.7% 8/15/47						
7980525	10/14/20 S	3,380,000.0000	1.1685	1,580	3,947,849	3,852,862	94,987
	ISSUE: 85771PAL6 - STATOIL ASA 3.95% 5/15/43						
7980525	10/14/20 S	4,070,000.0000	1.1723	1,909	4,769,475	4,669,796	99,679
	ISSUE: 85771PAQ5 - STATOIL ASA 4.8% 11/08/43						
7980525	10/14/20 S	2,050,000.0000	1.3169	1,080	2,698,504	2,588,330	110,174
	ISSUE: 875127AW2 - TAMPA ELECTRIC 6.15% 5/15/37						
7980525	10/14/20 S	3,700,000.0000	1.4161	2,096	5,237,363	5,162,869	74,494
	ISSUE: 875127BA9 - TAMPA ELECTRIC 4.1% 6/15/42						
7980525	10/14/20 S	1,360,000.0000	1.2245	666	1,664,722	1,610,662	54,060
	ISSUE: 878742AE5 - TECK COMINCO LTD 6.125% 10/01/35						
7980525	10/14/20 S	1,250,000.0000	1.2098	605	1,511,658	1,495,888	15,770
	ISSUE: 878742AZ8 - TECK RESOURCES LTD 5.4% 2/01/43						
7980525	10/14/20 S	910,000.0000	1.0806	393	982,953	967,712	15,240
	ISSUE: 89566EAH1 - TRISTATE GENERAT 4.7% 11/01/44						
7980525	10/14/20 S	2,000,000.0000	1.2298	984	2,458,556	2,399,880	58,676
	ISSUE: 909318AA5 - UNITED AIRLINES ABS 3.5% 9/01/31						
7980525	10/14/20 S	3,178,854.1200	0.9512	1,209	3,022,485	3,048,171	-25,687
	ISSUE: 911312BY1 - UNITED PARCEL 4.45% 4/01/30						
7980525	10/14/20 S	5,500,000.0000	1.2559	2,763	6,904,962	6,868,840	36,122
	ISSUE: 912803FE8 - U.S. TREASURY STRIPS Z-CPN 8/15/48						
7980525	10/14/20 B	43,320,000.0000	0.6507	2,819	-28,190,710	28,190,710	
	ISSUE: 912803FG3 - U.S. TREASURY STRIPS Z-CPN 2/15/49						
7980525	10/14/20 B	43,705,000.0000	0.6454	2,821	-28,210,465	28,210,465	
	ISSUE: 912803FJ7 - U.S. TREASURY STRIPS Z-CPN 5/15/49						
7980525	10/14/20 B	43,870,000.0000	0.6425	2,819	-28,187,977	28,187,977	
	ISSUE: 912803FK4 - U.S. TREASURY STRIPS Z-CPN 8/15/49						
7980525	10/14/20 B	7,080,000.0000	0.6403	453	-4,533,919	4,533,919	
	ISSUE: 912803FK4 - U.S. TREASURY STRIPS Z-CPN 8/15/49						
7980525	10/14/20 B	36,975,000.0000	0.6391	2,363	-23,631,976	23,631,976	
	ISSUE: 912803FL2 - U.S. TREASURY STRIPS Z-CPN 11/15/49						
7980525	10/14/20 B	44,210,000.0000	0.6381	2,821	-28,214,548	28,214,548	
	ISSUE: 912803FR9 - U.S. TREASURY STRIPS Z-CPN 8/15/50						
7980525	10/14/20 B	4,015,000.0000	0.6303	253	-2,531,068	2,531,068	
	ISSUE: 912810QZ4 - U.S. TREASURY BONDS 3.125% 2/15/43						
7980525	10/14/20 S	3,435,000.0000	1.3494	464	4,634,633	4,558,211	76,422
	ISSUE: 912810RG5 - U.S. TREASURY BONDS 3.375% 5/15/44						
7980525	10/14/20 S	2,885,000.0000	1.4061	406	4,056,169	3,986,608	69,561
	ISSUE: 912810RM2 - U.S. TREASURY BONDS 3% 5/15/45						
7980525	10/14/20 S	9,000,000.0000	1.3346	1,201	12,010,265	11,785,050	225,215
	ISSUE: 912810RNO - U.S. TREASURY BONDS 2.875% 8/15/45						
7980525	10/14/20 S	4,430,000.0000	1.3093	580	5,799,596	5,690,114	109,483
	ISSUE: 912810RP5 - U.S. TREASURY BONDS 3% 11/15/45						
7980525	10/14/20 B	17,560,000.0000	1.3366	2,347	-23,473,792	23,473,792	
	ISSUE: 912810RP5 - U.S. TREASURY BONDS 3% 11/15/45						
7980525	10/14/20 B	22,440,000.0000	1.3363	2,999	-29,990,247	29,990,247	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 912810RT7 - U.S. TREASURY BONDS 2.25% 8/15/46 10/14/20 B 3,180,000.0000 1.1729			373	-3,730,172	3,730,172	
7980525	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 10/14/20 B 9,419,000.0000 1.2910			1,216	-12,161,311	12,161,311	
7980525	ISSUE: 912810RZ3 - U.S. TREASURY BONDS 2.75% 11/15/47 10/14/20 B 22,296,000.0000 1.2908			2,878	-28,783,052	28,783,052	
7980525	ISSUE: 912810SH2 - U.S. TREASURY BONDS 2.875% 5/15/49 10/14/20 B 21,070,000.0000 1.3297			2,802	-28,019,359	28,019,359	
7980525	ISSUE: 912810SJ8 - U.S. TREASURY BONDS 2.25% 8/15/49 10/14/20 B 23,850,000.0000 1.1808			2,816	-28,164,497	28,164,497	
7980525	ISSUE: 912810SK5 - U.S. TREASURY BONDS 2.375% 11/15/49 10/14/20 B 23,115,000.0000 1.2123			2,802	-28,026,174	28,026,174	
7980525	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50 10/14/20 S 7,630,000.0000 0.9414			718	7,182,196	7,016,014	166,182
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 2,814,000.0000 0.9696			273	-2,728,649	2,728,649	
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 8,398,900.0000 0.9702			815	-8,149,077	8,149,077	
7980525	ISSUE: 912810SP4 - U.S. TREASURY BONDS 1.375% 8/15/50 10/14/20 B 11,146,000.0000 0.9726			1,084	-10,841,462	10,841,462	
7980525	ISSUE: 912810SQ2 - U.S. TREASURY BONDS 1.125% 8/15/40 10/14/20 S 4,600,000.0000 0.9759			449	4,488,675	4,417,426	71,249
7980525	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30 10/14/20 S 3,870,000.0000 0.9913			384	3,836,048	3,811,331	24,718
7980525	ISSUE: 912828ZM5 - U.S. TREASURY NOTES 0.125% 4/30/22 10/14/20 S 215,000.0000 1.0000			22	214,970	214,890	79
7980525	ISSUE: 912828ZT0 - U.S. TREASURY NOTES 0.25% 5/31/25 10/14/20 S 1,275,000.0000 0.9989			127	1,273,526	1,270,971	2,555
7980525	ISSUE: 912828ZW3 - U.S. TREASURY NOTES 0.25% 6/30/25 10/14/20 S 4,986,000.0000 0.9984			498	4,977,703	4,967,103	10,600
7980525	ISSUE: 912828ZX1 - U.S. TREASURY NOTES 0.125% 6/30/22 10/14/20 S 850,000.0000 0.9998			85	849,748	849,405	343
7980525	ISSUE: 9128284S6 - U.S. TREASURY NOTES 2.75% 5/31/23 10/14/20 S 11,293,900.0000 1.0679			1,206	12,059,866	12,056,690	3,176
7980525	ISSUE: 912833Y20 - U.S. TREASURY STRIPS Z-CPN 5/15/36 10/14/20 S 1,110,000.0000 0.8286			92	919,665	902,508	17,157
7980525	ISSUE: 9128335B2 - U.S. TREASURY STRIPS Z-CPN 2/15/36 10/14/20 S 455,000.0000 0.8326			38	378,813	372,163	6,651
7980525	ISSUE: 9128337F1 - U.S. TREASURY STRIPS Z-CPN 2/15/37 10/14/20 S 5,180,000.0000 0.8172			423	3,248,294	4,147,730	-899,436
7980525	ISSUE: 912834JP4 - U.S. TREASURY STRIPS Z-CPN 2/15/41 10/14/20 S 1,320,000.0000 0.7535			99	994,560	969,368	25,192
7980525	ISSUE: 91324PDT6 - UNITEDHEALTH GROUP 3.5% 8/15/39 10/14/20 S 5,365,000.0000 1.1638			2,497	6,241,075	6,123,396	117,679
7980525	ISSUE: 91913YAT7 - VALERO ENERGY CORP 4.9% 3/15/45 10/14/20 S 1,000,000.0000 1.0933			437	1,092,873	1,066,600	26,273



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 92345YAG1 - VERISK ANALYTICS 3.625% 5/15/50						
7980525	10/14/20 S	1,730,000.0000	1.1392	788	1,970,028	1,926,044	43,984
	ISSUE: 927804FE9 - VIRGINIA ELEC & PWR 6.35% 11/30/37						
7980525	10/14/20 S	1,205,000.0000	1.4951	721	1,800,863	1,765,711	35,152
	ISSUE: 927804GA6 - VIRGINIA ELEC & PWR 4.6% 12/01/48						
7980525	10/14/20 S	1,000,000.0000	1.3797	552	1,379,198	1,349,290	29,908
	ISSUE: 92826CAE2 - VISA INC 4.15% 12/14/35						
7980525	10/14/20 S	5,680,000.0000	1.2953	2,943	7,354,588	7,367,074	-12,485
	ISSUE: 94974BGE4 - WELLS FARGO CO MTN 4.65% 11/04/44						
7980525	10/14/20 S	1,325,000.0000	1.2435	659	1,646,952	1,629,114	17,838
	ISSUE: 95709TAK6 - WESTAR ENERGY INC 4.625% 9/01/43						
7980525	10/14/20 S	2,400,000.0000	1.2634	1,213	3,030,995	2,979,672	51,323
	ISSUE: 96950FAN4 - WILLIAMS PARTNERS 5.4% 3/04/44						
7980525	10/14/20 S	1,870,000.0000	1.1583	866	2,165,211	2,097,598	67,613
	ISSUE: 976843BJ0 - WISC PUB SERVICE 4.752% 11/01/44						
7980525	10/14/20 S	1,755,000.0000	1.3166	924	2,309,709	2,229,657	80,051
	ISSUE: 98420EAB1 - XLIT LTD 5.25% 12/15/43						
7980525	10/14/20 S	1,839,000.0000	1.4076	1,035	2,587,559	2,509,132	78,428
	ISSUE: 98462YAD2 - YAMANA GOLD INC 4.625% 12/15/27						
7980525	10/14/20 S	2,500,000.0000	1.0888	1,089	2,720,886	2,705,400	15,486
	ISSUE: 98978VAM5 - ZOETIS INC 3.95% 9/12/47						
7980525	10/14/20 S	1,500,000.0000	1.2227	734	1,833,301	1,813,005	20,296
	ISSUE: 001055AY8 - AFLAC INC 4.75% 1/15/49						
7980525	10/15/20 B	350,000.0000	1.3095	183	-458,498	458,498	
	ISSUE: 00108WAM2 - AEP TEXAS INC 2.1% 7/01/30						
7980525	10/15/20 B	335,000.0000	1.0380	139	-347,862	347,862	
	ISSUE: 00185AAG9 - AON PLC 4.6% 6/14/44						
7980525	10/15/20 S	1,310,000.0000	1.2828	672	1,679,783	1,647,705	32,078
	ISSUE: 00185AAH7 - AON PLC 4.75% 5/15/45						
7980525	10/15/20 S	1,000,000.0000	1.3169	527	1,316,333	1,300,320	16,013
	ISSUE: 00206RCG5 - AT&T INC 4.8% 6/15/44						
7980525	10/15/20 B	395,000.0000	1.1942	189	-471,913	471,913	
	ISSUE: 00206RDC3 - AT&T INC 4.45% 4/01/24						
7980525	10/15/20 S	2,000,000.0000	1.1184	895	2,235,905	2,235,800	105
	ISSUE: 00206RDJ8 - AT&T INC 4.5% 3/09/48						
7980525	10/15/20 B	140,000.0000	1.1455	64	-160,440	160,440	
	ISSUE: 00206RDR0 - AT&T INC 5.25% 3/01/37						
7980525	10/15/20 S	3,500,000.0000	1.2570	1,760	4,397,845	4,358,620	39,225
	ISSUE: 00206RJH6 - AT&T INC 4.9% 6/15/42						
7980525	10/15/20 B	340,000.0000	1.2080	164	-410,891	410,891	
	ISSUE: 00206RJY9 - AT&T INC 2.75% 6/01/31						
7980525	10/15/20 B	390,000.0000	1.0506	164	-409,914	409,914	
	ISSUE: 00206RKA9 - AT&T INC 3.65% 6/01/51						
7980525	10/15/20 B	120,000.0000	1.0176	49	-122,164	122,164	
	ISSUE: 00206RKH4 - AT&T INC 2.25% 2/01/32						
7980525	10/15/20 B	1,115,000.0000	0.9972	445	-1,112,334	1,112,334	



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	ISSUE: 00206RKH4 - AT&T INC 2.25% 2/01/32						
7980525	10/15/20 B	120,000.0000	0.9970	48	-119,690	119,690	
	ISSUE: 00206RMC3 - AT&T INC 3.5% 9/15/53						
7980525	10/15/20 B	2,620,000.0000	0.9783	1,025	-2,564,250	2,564,250	
	ISSUE: 00206RMC3 - AT&T INC 3.5% 9/15/53						
7980525	10/15/20 B	145,000.0000	0.9812	57	-142,327	142,327	
	ISSUE: 00206RMD1 - AT&T INC 3.55% 9/15/55						
7980525	10/15/20 B	1,965,000.0000	0.9728	765	-1,912,356	1,912,356	
	ISSUE: 00206RMD1 - AT&T INC 3.55% 9/15/55						
7980525	10/15/20 B	205,000.0000	0.9745	80	-199,863	199,863	
	ISSUE: 00206RME9 - AT&T INC 3.65% 9/15/59						
7980525	10/15/20 B	1,440,000.0000	0.9830	566	-1,416,115	1,416,115	
	ISSUE: 002824AV2 - ABBOTT LABORATORIES 6% 4/01/39						
7980525	10/15/20 S	1,098,000.0000	1.5429	678	1,693,416	1,680,939	12,476
	ISSUE: 002824BN9 - ABBOTT LABORATORIES 4.75% 4/15/43						
7980525	10/15/20 S	1,100,000.0000	1.3753	605	1,512,247	1,483,570	28,677
	ISSUE: 00287YBR9 - ABBVIE INC 4.05% 11/21/39						
7980525	10/15/20 B	175,000.0000	1.1668	82	-204,280	204,280	
	ISSUE: 00507VAN9 - ACTIVISION BLIZZARD 4.5% 6/15/47						
7980525	10/15/20 S	840,000.0000	1.2713	427	1,067,498	1,058,375	9,124
	ISSUE: 00817YAM0 - AETNA INC 4.125% 11/15/42						
7980525	10/15/20 B	270,000.0000	1.1814	128	-319,106	319,106	
	ISSUE: 010392FJ2 - ALABAMA POWER CO 3.85% 12/01/42						
7980525	10/15/20 B	155,000.0000	1.2066	75	-187,095	187,095	
	ISSUE: 010392FL7 - ALABAMA POWER CO 4.15% 8/15/44						
7980525	10/15/20 B	200,000.0000	1.2479	100	-249,680	249,680	
	ISSUE: 01609WAR3 - ALIBABA GROUP HLDG 4.5% 11/28/34						
7980525	10/15/20 S	600,000.0000	1.2539	301	752,051	746,076	5,975
	ISSUE: 01609WAU6 - ALIBABA GROUP HLDG 4% 12/06/37						
7980525	10/15/20 S	3,140,000.0000	1.1909	1,496	3,737,805	3,679,609	58,196
	ISSUE: 02079KAF4 - ALPHABET INC 2.05% 8/15/50						
7980525	10/15/20 B	2,000,000.0000	0.9349	748	-1,870,508	1,870,508	
	ISSUE: 02079KAF4 - ALPHABET INC 2.05% 8/15/50						
7980525	10/15/20 B	75,000.0000	0.9354	28	-70,183	70,183	
	ISSUE: 02079KAG2 - ALPHABET INC 2.25% 8/15/60						
7980525	10/15/20 B	55,000.0000	0.9435	21	-51,916	51,916	
	ISSUE: 02209SBE2 - ALTRIA GROUP INC 5.8% 2/14/39						
7980525	10/15/20 B	105,000.0000	1.2977	55	-136,310	136,310	
	ISSUE: 02209SBH5 - ALTRIA GROUP INC 2.35% 5/06/25						
7980525	10/15/20 S	2,500,000.0000	1.0600	1,060	2,649,040	2,641,100	7,940
	ISSUE: 023135BF2 - AMAZON.COM INC 3.875% 8/22/37						
7980525	10/15/20 S	2,365,000.0000	1.2503	1,183	2,955,682	2,939,790	15,893
	ISSUE: 023135BT2 - AMAZON.COM INC 2.5% 6/03/50						
7980525	10/15/20 B	55,000.0000	1.0276	23	-56,543	56,543	
	ISSUE: 023135BU9 - AMAZON.COM INC 2.7% 6/03/60						
7980525	10/15/20 B	200,000.0000	1.0360	83	-207,277	207,277	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 02361DAQ3 - AMEREN ILLINOIS CO 4.15% 3/15/46						
7980525	10/15/20 B	85,000.0000	1.2554	43	-106,749	106,749	
	ISSUE: 02364WAJ4 - AMERICA MOVIL SAB 6.375% 3/01/35						
7980525	10/15/20 B	125,000.0000	1.4719	74	-184,066	184,066	
	ISSUE: 02364WAW5 - AMERICA MOVIL SAB 6.125% 3/30/40						
7980525	10/15/20 B	225,000.0000	1.4740	133	-331,778	331,778	
	ISSUE: 02364WBG9 - AMERICA MOVIL SAB 4.375% 4/22/49						
7980525	10/15/20 B	540,000.0000	1.2730	275	-687,706	687,706	
	ISSUE: 03027XAW0 - AMERICAN TOWER CORP 3.8% 8/15/29						
7980525	10/15/20 S	2,810,000.0000	1.1476	1,290	3,223,466	3,208,964	14,502
	ISSUE: 030288AB0 - AMER TRANS SYST 5% 9/01/44						
7980525	10/15/20 B	235,000.0000	1.2746	120	-299,648	299,648	
	ISSUE: 031162CR9 - AMGEN INC 3.15% 2/21/40						
7980525	10/15/20 B	535,000.0000	1.0734	230	-574,483	574,483	
	ISSUE: 034863AX8 - ANGLO AMERICAN 2.625% 9/10/30						
7980525	10/15/20 B	900,000.0000	1.0094	363	-908,868	908,868	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH CO 4.7% 2/01/36						
7980525	10/15/20 B	1,775,000.0000	1.2354	877	-2,193,694	2,193,694	
	ISSUE: 03522AAH3 - ANHEUSER-BUSCH CO 4.7% 2/01/36						
7980525	10/15/20 B	175,000.0000	1.2380	87	-216,737	216,737	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
7980525	10/15/20 B	1,690,000.0000	1.2456	842	-2,105,855	2,105,855	
	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46						
7980525	10/15/20 B	165,000.0000	1.2477	82	-205,951	205,951	
	ISSUE: 035240AG5 - ANHEUSER-BUSCH INBEV 4.95% 1/15/42						
7980525	10/15/20 B	380,000.0000	1.2445	189	-473,099	473,099	
	ISSUE: 035240AM2 - ANHEUSER-BUSCH INBEV 4.375% 4/15/38						
7980525	10/15/20 B	615,000.0000	1.1790	290	-725,400	725,400	
	ISSUE: 035240AN0 - ANHEUSER-BUSCH INBEV 4.6% 4/15/48						
7980525	10/15/20 B	1,760,000.0000	1.2119	853	-2,133,727	2,133,727	
	ISSUE: 037735CX3 - APPALACHIAN POWER 4.5% 3/01/49						
7980525	10/15/20 B	175,000.0000	1.2645	89	-221,378	221,378	
	ISSUE: 037833BH2 - APPLE INC 4.375% 5/13/45						
7980525	10/15/20 S	1,505,000.0000	1.3508	813	2,032,216	2,018,280	13,936
	ISSUE: 037833DZ0 - APPLE INC 2.4% 8/20/50						
7980525	10/15/20 B	440,000.0000	1.0062	177	-442,896	442,896	
	ISSUE: 038222AN5 - APPLIED MATERIALS 1.75% 6/01/30						
7980525	10/15/20 B	235,000.0000	1.0320	97	-242,629	242,629	
	ISSUE: 03835VAH9 - APTIV PLC 5.4% 3/15/49						
7980525	10/15/20 S	600,000.0000	1.1544	277	692,393	670,710	21,683
	ISSUE: 03939AAA5 - ARCH CAPITAL GROUP 3.635% 6/30/50						
7980525	10/15/20 B	830,000.0000	1.0982	365	-911,854	911,854	
	ISSUE: 039482AB0 - ARCHER-DANIELS-MID 3.25% 3/27/30						
7980525	10/15/20 B	80,000.0000	1.1549	37	-92,429	92,429	
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
7980525	10/15/20 B	515,000.0000	1.5328	316	-789,703	789,703	



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	ISSUE: 046353AG3 - ASTRAZENECA PLC 4% 9/18/42						
7980525	10/15/20 B	415,000.0000	1.2416	206	-515,462	515,462	
	ISSUE: 046353AW8 - ASTRAZENECA PLC 1.375% 8/06/30						
7980525	10/15/20 B	565,000.0000	0.9858	223	-557,200	557,200	
	ISSUE: 049560AP0 - ATMOS ENERGY CORP 4.3% 10/01/48						
7980525	10/15/20 S	1,000,000.0000	1.3053	522	1,304,798	1,289,230	15,568
	ISSUE: 049560AS4 - ATMOS ENERGY CORP 3.375% 9/15/49						
7980525	10/15/20 S	1,190,000.0000	1.1460	546	1,363,195	1,329,266	33,929
	ISSUE: 053611AK5 - AVERY DENNISON CORP 2.65% 4/30/30						
7980525	10/15/20 S	660,000.0000	1.0683	282	704,822	701,672	3,150
	ISSUE: 05523RAE7 - BAE SYSTEMS PLC 3% 9/15/50						
7980525	10/15/20 B	1,730,000.0000	1.0349	716	-1,791,024	1,791,024	
	ISSUE: 05526DBF1 - BAT CAPITAL CORP 4.54% 8/15/47						
7980525	10/15/20 B	170,000.0000	1.0800	73	-183,675	183,675	
	ISSUE: 05526DBN4 - BAT CAPITAL CORP 4.906% 4/02/30						
7980525	10/15/20 B	125,000.0000	1.1837	59	-148,024	148,024	
	ISSUE: 05526DBS3 - BAT CAPITAL CORP 2.726% 3/25/31						
7980525	10/15/20 B	505,000.0000	1.0040	203	-507,223	507,223	
	ISSUE: 05526DBU8 - BAT CAPITAL CORP 3.984% 9/25/50						
7980525	10/15/20 B	630,000.0000	0.9946	251	-626,880	626,880	
	ISSUE: 05526DBU8 - BAT CAPITAL CORP 3.984% 9/25/50						
7980525	10/15/20 B	70,000.0000	0.9988	28	-69,941	69,941	
	ISSUE: 05723KAF7 - BAKER HUGHES LLC 4.08% 12/15/47						
7980525	10/15/20 B	450,000.0000	1.0084	182	-453,966	453,966	
	ISSUE: 05723KAG5 - BAKER HUGHES 3.138% 11/07/29						
7980525	10/15/20 S	2,000,000.0000	1.0522	842	2,103,618	2,076,580	27,038
	ISSUE: 06051GFP9 - BANK OF AMER CRP MTN 3.95% 4/21/25						
7980525	10/15/20 S	1,100,000.0000	1.1195	493	1,230,968	1,224,047	6,921
	ISSUE: 06051GGF0 - BANK OF AMER MTN V-Q 3.824% 1/20/28						
7980525	10/15/20 S	2,000,000.0000	1.1368	909	2,272,791	2,268,780	4,011
	ISSUE: 06051GHD4 - BANK OF AMERICA V-Q 3.419% 12/20/28						
7980525	10/15/20 S	4,000,000.0000	1.1198	1,792	4,477,608	4,466,960	10,648
	ISSUE: 06051GHU6 - BANK OF AMER MTN V-Q 4.078% 4/23/40						
7980525	10/15/20 B	1,335,000.0000	1.2172	650	-1,625,639	1,625,639	
	ISSUE: 06051GHV4 - BANK OF AMER MTN V-Q 3.194% 7/23/30						
7980525	10/15/20 S	4,500,000.0000	1.1122	2,002	5,003,078	4,980,240	22,838
	ISSUE: 06051GJA8 - BANK OF AMER V-Q 4.083% 3/20/51						
7980525	10/15/20 B	840,000.0000	1.2456	419	-1,046,714	1,046,714	
	ISSUE: 06051GJE0 - BANK OF AMER MTN V-Q 2.676% 6/19/41						
7980525	10/15/20 B	5,255,000.0000	1.0206	2,145	-5,365,503	5,365,503	
	ISSUE: 06051GJE0 - BANK OF AMER MTN V-Q 2.676% 6/19/41						
7980525	10/15/20 B	175,000.0000	1.0205	71	-178,652	178,652	
	ISSUE: 06738EBM6 - BARCLAYS PLC V-S 2.645% 6/24/31						
7980525	10/15/20 B	200,000.0000	1.0060	80	-201,280	201,280	
	ISSUE: 06738EBP9 - BARCLAYS PLC V-A 3.564% 9/23/35						
7980525	10/15/20 B	1,285,000.0000	0.9909	509	-1,273,842	1,273,842	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 06849UAD7 - BARRICK AUSTRALIA 5.95% 10/15/39						
7980525	10/15/20 S	845,000.0000	1.4361	485	1,213,061	1,205,291	7,770
	ISSUE: 07274NAN3 - BAYER US FIN II 4.625% 6/25/38						
7980525	10/15/20 B	480,000.0000	1.1855	228	-569,263	569,263	
	ISSUE: 075887BX6 - BECTON DICKINSON 4.669% 6/06/47						
7980525	10/15/20 B	455,000.0000	1.2645	230	-575,596	575,596	
	ISSUE: 0778FPAB5 - BELL CANADA 4.3% 7/29/49						
7980525	10/15/20 B	545,000.0000	1.2648	276	-689,597	689,597	
	ISSUE: 084664CV1 - BERKSHIRE HATHAWAY 2.85% 10/15/50						
7980525	10/15/20 B	380,000.0000	1.0382	158	-394,689	394,689	
	ISSUE: 09062XAD5 - BIOGEN INC 5.2% 9/15/45						
7980525	10/15/20 S	900,000.0000	1.3434	484	1,208,549	1,192,941	15,608
	ISSUE: 09062XAG8 - BIOGEN INC 3.15% 5/01/50						
7980525	10/15/20 B	360,000.0000	1.0035	145	-361,408	361,408	
	ISSUE: 097023CW3 - BOEING CO 5.805% 5/01/50						
7980525	10/15/20 B	515,000.0000	1.2069	249	-621,828	621,828	
	ISSUE: 101137BA4 - BOSTON SCIENTIFIC CO 2.65% 6/01/30						
7980525	10/15/20 B	525,000.0000	1.0685	224	-561,213	561,213	
	ISSUE: 10373QBN9 - BP CAP MKTS AMER 2.772% 11/10/50						
7980525	10/15/20 B	75,000.0000	0.9405	28	-70,569	70,569	
	ISSUE: 110122CR7 - BRISTOL-MYERS SQUIBB 4.25% 10/26/49						
7980525	10/15/20 S	900,000.0000	1.3107	472	1,179,149	1,153,251	25,898
	ISSUE: 110122DE5 - BRISTOL-MYERS SQUIBB 3.9% 2/20/28						
7980525	10/15/20 S	190,000.0000	1.1862	90	225,297	223,457	1,840
	ISSUE: 11135FAQ4 - BROADCOM INC 4.15% 11/15/30						
7980525	10/15/20 B	595,000.0000	1.1287	269	-671,821	671,821	
	ISSUE: 11135FBD2 - BROADCOM INC 5% 4/15/30						
7980525	10/15/20 S	455,000.0000	1.1869	216	539,819	537,214	2,605
	ISSUE: 11271LAB8 - BROOKFIELD FIN INC 4.7% 9/20/47						
7980525	10/15/20 S	1,450,000.0000	1.1863	688	1,719,432	1,692,846	26,586
	ISSUE: 12189LBB6 - BURLINGTON NORTH 4.125% 6/15/47						
7980525	10/15/20 B	95,000.0000	1.2645	48	-120,177	120,177	
	ISSUE: 125523AJ9 - CIGNA CORP 4.8% 8/15/38						
7980525	10/15/20 B	615,000.0000	1.2575	309	-773,703	773,703	
	ISSUE: 125523AK6 - CIGNA CORP 4.9% 12/15/48						
7980525	10/15/20 B	175,000.0000	1.3201	92	-231,113	231,113	
	ISSUE: 125523CJ7 - CIGNA CORP 3.2% 3/15/40						
7980525	10/15/20 B	405,000.0000	1.0722	174	-434,415	434,415	
	ISSUE: 125523CK4 - CIGNA CORP 3.4% 3/15/50						
7980525	10/15/20 B	440,000.0000	1.0703	188	-471,107	471,107	
	ISSUE: 12572QAF2 - CME GROUP INC 5.3% 9/15/43						
7980525	10/15/20 S	4,660,000.0000	1.4922	2,782	6,951,103	6,815,856	135,248
	ISSUE: 12625GAD6 - CNOOC FINANCE 2013 4.25% 5/09/43						
7980525	10/15/20 S	950,000.0000	1.2291	467	1,167,187	1,149,994	17,193
	ISSUE: 126408HCO - CSX CORP 3.95% 5/01/50						
7980525	10/15/20 B	90,000.0000	1.2412	45	-111,753	111,753	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
7980525	10/15/20 B	1,100,000.0000	1.2258	539	-1,348,875	1,348,875	
	ISSUE: 126650CY4 - CVS HEALTH CORP 4.78% 3/25/38						
7980525	10/15/20 B	160,000.0000	1.2318	79	-197,167	197,167	
	ISSUE: 126650CZ1 - CVS HEALTH CORP 5.05% 3/25/48						
7980525	10/15/20 B	1,100,000.0000	1.2917	568	-1,421,427	1,421,427	
	ISSUE: 126650DK3 - CVS HEALTH CORP 4.125% 4/01/40						
7980525	10/15/20 B	625,000.0000	1.1572	289	-723,521	723,521	
	ISSUE: 126650DN7 - CVS HEALTH CORP 1.75% 8/21/30						
7980525	10/15/20 B	630,000.0000	0.9824	248	-619,172	619,172	
	ISSUE: 133131AZ5 - CAMDEN PROP TRUST 2.8% 5/15/30						
7980525	10/15/20 B	95,000.0000	1.0901	41	-103,605	103,605	
	ISSUE: 133434AC4 - CAMERON LNG LLC 3.402% 1/15/38						
7980525	10/15/20 B	425,000.0000	1.1079	188	-471,067	471,067	
	ISSUE: 134429BH1 - CAMPBELL SOUP CO 4.8% 3/15/48						
7980525	10/15/20 S	2,000,000.0000	1.2951	1,036	2,589,084	2,536,480	52,604
	ISSUE: 134429BJ7 - CAMPBELL SOUP CO 2.375% 4/24/30						
7980525	10/15/20 B	585,000.0000	1.0444	244	-611,236	611,236	
	ISSUE: 136385AL5 - CAN NATURAL RES 6.25% 3/15/38						
7980525	10/15/20 B	440,000.0000	1.1880	209	-522,920	522,920	
	ISSUE: 136385AP6 - CAN NATURAL RES 6.75% 2/01/39						
7980525	10/15/20 B	95,000.0000	1.2495	47	-118,753	118,753	
	ISSUE: 14149YBM9 - CARDINAL HEALTH INC 4.368% 6/15/47						
7980525	10/15/20 S	680,000.0000	1.1036	300	750,168	739,337	10,831
	ISSUE: 14448CAB0 - CARRIER GLOBAL CORP 3.377% 4/05/40						
7980525	10/15/20 B	630,000.0000	1.0669	269	-672,416	672,416	
	ISSUE: 14448CAC8 - CARRIER GLOBAL CORP 3.577% 4/05/50						
7980525	10/15/20 B	385,000.0000	1.0869	167	-418,616	418,616	
	ISSUE: 149123CE9 - CATERPILLAR INC 4.75% 5/15/64						
7980525	10/15/20 B	320,000.0000	1.4657	188	-469,224	469,224	
	ISSUE: 15135UAP4 - CENOVUS ENERGY INC 5.25% 6/15/37						
7980525	10/15/20 S	700,000.0000	0.8642	242	604,684	609,567	-4,883
	ISSUE: 15135UAR0 - CENOVUS ENERGY INC 5.4% 6/15/47						
7980525	10/15/20 S	500,000.0000	0.8697	174	434,676	429,850	4,826
	ISSUE: 15189YAF3 - CENTERPOINT ENERGY 1.75% 10/01/30						
7980525	10/15/20 B	155,000.0000	1.0165	63	-157,621	157,621	
	ISSUE: 161175BU7 - CHARTER COMM OPT 2.8% 4/01/31						
7980525	10/15/20 B	80,000.0000	1.0426	33	-83,445	83,445	
	ISSUE: 166764BZ2 - CHEVRON CORP 2.978% 5/11/40						
7980525	10/15/20 B	320,000.0000	1.0899	140	-348,911	348,911	
	ISSUE: 168863DL9 - CHILE REP SR GLBL NT 3.5% 1/25/50						
7980525	10/15/20 B	350,000.0000	1.1825	166	-414,041	414,041	
	ISSUE: 168863DN5 - REPUBLIC OF CHILE 2.55% 1/27/32						
7980525	10/15/20 B	365,000.0000	1.0740	157	-392,167	392,167	
	ISSUE: 169905AG1 - CHOICE HOTELS 3.7% 1/15/31						
7980525	10/15/20 B	1,000,000.0000	1.0616	425	-1,061,995	1,061,995	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 171798AD3 - CIMAREX ENERGY CO 3.9% 5/15/27						
7980525	10/15/20 B	1,200,000.0000	1.0307	495	-1,237,287	1,237,287	
	ISSUE: 172967BL4 - CITIGROUP INC 6.625% 6/15/32						
7980525	10/15/20 B	315,000.0000	1.4080	177	-443,694	443,694	
	ISSUE: 172967KA8 - CITIGROUP INC 4.45% 9/29/27						
7980525	10/15/20 S	4,275,000.0000	1.1629	1,989	4,969,366	4,969,431	-65
	ISSUE: 172967LM1 - CITIGROUP INC V-Q 2.876% 7/24/23						
7980525	10/15/20 S	1,030,000.0000	1.0391	428	1,069,845	1,068,893	952
	ISSUE: 172967LW9 - CITIGROUP INC V-Q 4.075% 4/23/29						
7980525	10/15/20 S	3,600,000.0000	1.1552	1,664	4,157,093	4,148,316	8,777
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
7980525	10/15/20 B	85,000.0000	1.3239	45	-112,575	112,575	
	ISSUE: 172967MD0 - CITIGROUP INC 4.65% 7/23/48						
7980525	10/15/20 S	1,040,000.0000	1.3241	551	1,376,524	1,355,492	21,031
	ISSUE: 172967MM0 - CITIGROUP INC V-Q 5.316% 3/26/41						
7980525	10/15/20 B	350,000.0000	1.3793	193	-482,966	482,966	
	ISSUE: 191216CX6 - COCA-COLA CO 2.6% 6/01/50						
7980525	10/15/20 S	1,000,000.0000	1.0370	415	1,036,605	1,022,120	14,485
	ISSUE: 191216DC1 - COCA-COLA CO/THE 2.5% 3/15/51						
7980525	10/15/20 S	440,000.0000	1.0158	179	446,791	437,466	9,325
	ISSUE: 191216DE7 - COCA-COLA CO/THE 1.375% 3/15/31						
7980525	10/15/20 B	755,000.0000	0.9992	302	-754,713	754,713	
	ISSUE: 191241AF5 - COCA-COLA FEMSA SAB 5.25% 11/26/43						
7980525	10/15/20 B	150,000.0000	1.3932	84	-209,059	209,059	
	ISSUE: 191241AH1 - COCA-COLA FEMSA 2.75% 1/22/30						
7980525	10/15/20 B	390,000.0000	1.0918	170	-425,972	425,972	
	ISSUE: 195325BR5 - REPUBLIC OF COLOMBIA 5.625% 2/26/44						
7980525	10/15/20 B	315,000.0000	1.2970	163	-408,718	408,718	
	ISSUE: 195325DR3 - REPUBLIC OF COLUMBIA 3% 1/30/30						
7980525	10/15/20 B	250,000.0000	1.0436	104	-261,004	261,004	
	ISSUE: 195325DS1 - COLOMBIA REP OF 3.125% 4/15/31						
7980525	10/15/20 B	865,000.0000	1.0500	363	-908,613	908,613	
	ISSUE: 195325DS1 - COLOMBIA REP OF 3.125% 4/15/31						
7980525	10/15/20 B	200,000.0000	1.0544	84	-210,964	210,964	
	ISSUE: 195325DT9 - COLOMBIA REPUBLIC 4.125% 5/15/51						
7980525	10/15/20 B	1,005,000.0000	1.0930	439	-1,098,904	1,098,904	
	ISSUE: 195869AL6 - COLONIAL PIPELINE CO 6.375% 8/01/37						
7980525	10/15/20 S	800,000.0000	1.3305	426	1,063,982	1,052,736	11,246
	ISSUE: 20030NBG5 - COMCAST CORP 4.5% 1/15/43						
7980525	10/15/20 B	460,000.0000	1.2963	239	-596,537	596,537	
	ISSUE: 20030NBQ3 - COMCAST CORP 4.6% 8/15/45						
7980525	10/15/20 B	460,000.0000	1.3184	243	-606,730	606,730	
	ISSUE: 20030NCJ8 - COMCAST CORP 3.9% 3/01/38						
7980525	10/15/20 B	365,000.0000	1.2010	175	-438,544	438,544	
	ISSUE: 20030NCM1 - COMCAST CORP 4.7% 10/15/48						
7980525	10/15/20 B	2,500,000.0000	1.3572	1,357	-3,394,407	3,394,407	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 20605PAJ0 - CONCHO RESOURCES INC 4.875% 10/01/47						
7980525	10/15/20 S	575,000.0000	1.1924	274	685,356	625,094	60,262
	ISSUE: 20605PAL5 - CONCHO RESOURCES INC 4.85% 8/15/48						
7980525	10/15/20 S	725,000.0000	1.1883	345	861,195	789,677	71,517
	ISSUE: 212015AS0 - CONTINENTAL RES 4.375% 1/15/28						
7980525	10/15/20 S	1,200,000.0000	0.8917	428	1,069,612	1,062,000	7,612
	ISSUE: 21685WCJ4 - COOPERATIEVE CNT MTN 5.25% 5/24/41						
7980525	10/15/20 S	1,660,000.0000	1.4732	978	2,444,550	2,414,387	30,163
	ISSUE: 219350BQ7 - CORNING INC 5.45% 11/15/79						
7980525	10/15/20 B	395,000.0000	1.3034	206	-515,037	515,037	
	ISSUE: 225401AF5 - CREDIT SUISSE V-Q 3.869% 1/12/29						
7980525	10/15/20 S	1,494,000.0000	1.1203	670	1,673,133	1,667,289	5,844
	ISSUE: 225401AP3 - CREDIT SUISSE V-Q 4.194% 4/01/31						
7980525	10/15/20 S	1,935,000.0000	1.1591	897	2,241,942	2,230,416	11,526
	ISSUE: 225433AR2 - CREDIT SUISSE GROUP 4.55% 4/17/26						
7980525	10/15/20 S	1,000,000.0000	1.1697	468	1,169,252	1,166,490	2,762
	ISSUE: 23338VAK2 - DTE ELECTRIC CO 2.25% 3/01/30						
7980525	10/15/20 S	3,000,000.0000	1.0686	1,282	3,204,578	3,183,420	21,158
	ISSUE: 233851BW3 - DAIMLER FINANCE NA 3.3% 5/19/25						
7980525	10/15/20 S	2,000,000.0000	1.0892	871	2,177,509	2,178,140	-631
	ISSUE: 235851AV4 - DANAHER CORP 2.6% 10/01/50						
7980525	10/15/20 B	315,000.0000	1.0207	129	-321,646	321,646	
	ISSUE: 24703DBA8 - DELL INT LLC / EMC 5.3% 10/01/29						
7980525	10/15/20 B	280,000.0000	1.1586	130	-324,549	324,549	
	ISSUE: 251526CA5 - DEUTSCHE BANK AG 5% 2/14/22						
7980525	10/15/20 S	1,800,000.0000	1.0468	754	1,883,414	1,884,690	-1,276
	ISSUE: 25243YAH2 - DIAGEO CAPITAL PLC 5.875% 9/30/36						
7980525	10/15/20 S	1,175,000.0000	1.4279	671	1,677,088	1,656,480	20,608
	ISSUE: 25272KAR4 - DIAMOND 1 FIN 8.35% 7/15/46						
7980525	10/15/20 B	345,000.0000	1.3761	190	-474,938	474,938	
	ISSUE: 25278XAN9 - DIAMONDBACK ENERGY 3.5% 12/01/29						
7980525	10/15/20 B	185,000.0000	0.9857	73	-182,424	182,424	
	ISSUE: 254687FX9 - WALT DISNEY COMPANY 2.65% 1/13/31						
7980525	10/15/20 S	1,000,000.0000	1.0848	434	1,084,406	1,082,680	1,726
	ISSUE: 254687FY7 - WALT DISNEY COMPANY 3.5% 5/13/40						
7980525	10/15/20 B	365,000.0000	1.1359	166	-414,773	414,773	
	ISSUE: 254687FZ4 - WALT DISNEY CO 3.6% 1/13/51						
7980525	10/15/20 B	110,000.0000	1.1379	50	-125,219	125,219	
	ISSUE: 254687GA8 - WALT DISNEY COMPANY 3.8% 5/13/60						
7980525	10/15/20 S	500,000.0000	1.1728	235	586,170	577,725	8,445
	ISSUE: 25470DBJ7 - DISCOVERY COMMUN 3.625% 5/15/30						
7980525	10/15/20 B	555,000.0000	1.1160	248	-619,650	619,650	
	ISSUE: 256746AH1 - DOLLAR TREE INC 4.2% 5/15/28						
7980525	10/15/20 S	1,275,000.0000	1.1778	601	1,501,158	1,496,582	4,576
	ISSUE: 25746UBD0 - DOMINION RESOURCES 7% 6/15/38						
7980525	10/15/20 S	870,000.0000	1.5195	529	1,321,454	1,319,051	2,403



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7980525	ISSUE: 260543BY8 - DOW CHEMICAL CO 9.4% 5/15/39 10/15/20 S	535,000.0000	1.7139	367	916,586	914,631	1,955
7980525	ISSUE: 260543CX9 - DOW CHEMICAL CO 3.625% 5/15/26 10/15/20 S	180,000.0000	1.1175	80	201,079	200,052	1,027
7980525	ISSUE: 260543DD2 - DOW CHEMICAL CO 3.6% 11/15/50 10/15/20 B	320,000.0000	1.0272	131	-328,823	328,823	
7980525	ISSUE: 26078JAE0 - DOWDUPONT INC 5.319% 11/15/38 10/15/20 B	795,000.0000	1.3075	416	-1,039,878	1,039,878	
7980525	ISSUE: 26442EAE0 - DUKE ENERGY OHIO INC 3.7% 6/15/46 10/15/20 B	285,000.0000	1.1738	134	-334,681	334,681	
7980525	ISSUE: 268317AL8 - ELEC DE FRANCE SA 6% 1/22/14 10/15/20 B	315,000.0000	1.4010	177	-441,488	441,488	
7980525	ISSUE: 27409LAC7 - EAST OHIO GAS CO 2% 6/15/30 10/15/20 B	180,000.0000	1.0366	75	-186,657	186,657	
7980525	ISSUE: 278642AF0 - EBAY INC 4% 7/15/42 10/15/20 S	960,000.0000	1.1251	432	1,079,626	1,072,474	7,152
7980525	ISSUE: 278865BA7 - ECOLAB INC 3.95% 12/01/47 10/15/20 B	70,000.0000	1.2715	36	-89,044	89,044	
7980525	ISSUE: 279158AJ8 - ECOPETROL SA 5.875% 5/28/45 10/15/20 B	85,000.0000	1.1547	39	-98,188	98,188	
7980525	ISSUE: 279158AN9 - ECOPETROL SA 6.875% 4/29/30 10/15/20 B	500,000.0000	1.2325	247	-616,492	616,492	
7980525	ISSUE: 283695BK9 - EL PASO NATURAL GAS 8.375% 6/15/32 10/15/20 B	330,000.0000	1.4086	186	-465,014	465,014	
7980525	ISSUE: 29248HAC7 - EMPOWER FIN 2020 3.075% 9/17/51 10/15/20 B	1,400,000.0000	1.0579	592	-1,481,708	1,481,708	
7980525	ISSUE: 29250NAZ8 - ENBRIDGE INC 3.125% 11/15/29 10/15/20 S	510,000.0000	1.0717	219	546,328	540,299	6,029
7980525	ISSUE: 29267HAA7 - ENDURANCE SPECIALTY 7% 7/15/34 10/15/20 S	1,669,000.0000	1.4394	961	2,401,464	2,299,348	102,116
7980525	ISSUE: 29273RAZ2 - ENERGY TRAN PTNR 5.95% 10/01/43 10/15/20 B	215,000.0000	1.0179	88	-218,936	218,936	
7980525	ISSUE: 29278GAJ7 - ENEL FIN INTL 4.625% 9/14/25 10/15/20 S	1,000,000.0000	1.1589	464	1,158,406	1,157,050	1,356
7980525	ISSUE: 29278NAN3 - ENERGY TRANSFER PART 5.5% 6/01/27 10/15/20 B	1,100,000.0000	1.1041	486	-1,214,974	1,214,974	
7980525	ISSUE: 29364WBA5 - ENTERGY LOUISIANA 4% 3/15/33 10/15/20 S	2,385,000.0000	1.2557	1,198	2,993,766	2,972,688	21,078
7980525	ISSUE: 29365TAK0 - ENTERGY TEXAS INC 1.75% 3/15/31 10/15/20 B	385,000.0000	1.0011	154	-385,585	385,585	
7980525	ISSUE: 29379VAM5 - ENTERPRISE PRODUCTS 7.55% 4/15/38 10/15/20 B	285,000.0000	1.4289	163	-407,408	407,408	
7980525	ISSUE: 29379VBA0 - ENTERPRISE PRODU 4.85% 3/15/44 10/15/20 B	350,000.0000	1.1558	162	-404,678	404,678	
7980525	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50 10/15/20 B	1,135,000.0000	1.0952	497	-1,243,515	1,243,515	



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	ISSUE: 293791AP4 - ENTERPRISE PRODUCTS 6.65% 10/15/34						
7980525	10/15/20 B	100,000.0000	1.3582	54	-135,875	135,875	
	ISSUE: 29670GAD4 - ESSENTIAL UTILITIES 2.704% 4/15/30						
7980525	10/15/20 B	160,000.0000	1.0739	69	-171,893	171,893	
	ISSUE: 29736RAM2 - ESTEE LAUDER CO INC 3.125% 12/01/49						
7980525	10/15/20 S	1,150,000.0000	1.1115	511	1,277,725	1,249,073	28,653
	ISSUE: 30040WAK4 - EVERSOURCE ENERGY 1.65% 8/15/30						
7980525	10/15/20 B	235,000.0000	0.9973	94	-234,457	234,457	
	ISSUE: 30231GBM3 - EXXON MOBIL CORP 3.452% 4/15/51						
7980525	10/15/20 B	835,000.0000	1.1014	368	-920,003	920,003	
	ISSUE: 30231GBM3 - EXXON MOBIL CORP 3.452% 4/15/51						
7980525	10/15/20 B	75,000.0000	1.1056	33	-82,953	82,953	
	ISSUE: 30231GBN1 - EXXON MOBIL CORP 2.61% 10/15/30						
7980525	10/15/20 S	3,000,000.0000	1.0795	1,295	3,237,205	3,228,090	9,115
	ISSUE: 302491AU9 - FMC CORP 3.45% 10/01/29						
7980525	10/15/20 B	305,000.0000	1.1232	137	-342,728	342,728	
	ISSUE: 302491AV7 - FMC CORP 4.5% 10/01/49						
7980525	10/15/20 S	705,000.0000	1.2522	353	882,448	863,195	19,253
	ISSUE: 341081FD4 - FLORIDA PWR & LT 5.25% 2/01/41						
7980525	10/15/20 B	200,000.0000	1.4193	114	-283,980	283,980	
	ISSUE: 341271AF1 - FLORIDA ST BRD 2.154% 7/01/30						
7980525	10/15/20 B	570,000.0000	1.0120	0	-576,840	576,840	
	ISSUE: 344419AC0 - FOMENTO EXONOMICA 3.5% 1/16/50						
7980525	10/15/20 B	860,000.0000	1.0916	376	-939,177	939,177	
	ISSUE: 35137LAK1 - FOX CORP 5.576% 1/25/49						
7980525	10/15/20 B	475,000.0000	1.4000	266	-665,285	665,285	
	ISSUE: 35177PAL1 - FRANCE TELECOM 8.75% 3/01/31						
7980525	10/15/20 B	470,000.0000	1.6360	308	-769,213	769,213	
	ISSUE: 36164QNA2 - GE CAPITAL INTL MTN 4.418% 11/15/35						
7980525	10/15/20 B	1,450,000.0000	1.0616	616	-1,539,994	1,539,994	
	ISSUE: 36164QNA2 - GE CAPITAL INTL MTN 4.418% 11/15/35						
7980525	10/15/20 B	200,000.0000	1.0634	85	-212,767	212,767	
	ISSUE: 36166NAD5 - GE CAP FUNDING 4.05% 5/15/27						
7980525	10/15/20 B	1,600,000.0000	1.0851	694	-1,736,790	1,736,790	
	ISSUE: 369604BX0 - GENERAL ELECTRIC CO 4.25% 5/01/40						
7980525	10/15/20 B	750,000.0000	1.0251	308	-769,148	769,148	
	ISSUE: 369604BX0 - GENERAL ELECTRIC CO 4.25% 5/01/40						
7980525	10/15/20 B	145,000.0000	1.0320	60	-149,707	149,707	
	ISSUE: 36962G3P7 - GEN ELEC CAP CRP MTN 5.875% 1/14/38						
7980525	10/15/20 B	560,000.0000	1.1940	267	-668,891	668,891	
	ISSUE: 36962G4B7 - GEN ELEC CAP MTN 6.875% 1/10/39						
7980525	10/15/20 B	470,000.0000	1.3063	246	-614,197	614,197	
	ISSUE: 370334CL6 - GENERAL MILLS INC 2.875% 4/15/30						
7980525	10/15/20 B	390,000.0000	1.0950	171	-427,209	427,209	
	ISSUE: 37045VAP5 - GENERAL MOTORS CO 5.15% 4/01/38						
7980525	10/15/20 B	735,000.0000	1.1082	326	-814,838	814,838	



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7980525	ISSUE: 37045XBS4 - GEN MOTORS FINL CO 3.45% 1/14/22 10/15/20 S	500,000.0000	1.0259	205	512,745	512,780	-35
7980525	ISSUE: 37045XBT2 - GEN MOTORS FINL CO 4.35% 1/17/27 10/15/20 B	2,300,000.0000	1.1018	1,014	-2,535,062	2,535,062	
7980525	ISSUE: 37045XCS3 - GENERAL MOTORS FINL 5.65% 1/17/29 10/15/20 S	2,500,000.0000	1.1822	1,182	2,954,268	2,931,650	22,618
7980525	ISSUE: 375558AX1 - GILEAD SCIENCES INC 4.8% 4/01/44 10/15/20 B	550,000.0000	1.3153	289	-723,699	723,699	
7980525	ISSUE: 375558BD4 - GILEAD SCIENCES 4.75% 3/01/46 10/15/20 B	245,000.0000	1.3200	129	-323,524	323,524	
7980525	ISSUE: 375558BS1 - GILEAD SCIENCES INC 2.6% 10/01/40 10/15/20 B	565,000.0000	1.0026	227	-566,684	566,684	
7980525	ISSUE: 375558BT9 - GILEAD SCIENCES 2.8% 10/01/50 10/15/20 B	545,000.0000	0.9943	217	-542,132	542,132	
7980525	ISSUE: 377372AJ6 - GLAXOSMITHKLINE 4.2% 3/18/43 10/15/20 S	960,000.0000	1.2871	494	1,235,160	1,215,446	19,714
7980525	ISSUE: 38141GWV2 - GOLDMAN SACHS V-Q 3.814% 4/23/29 10/15/20 S	890,000.0000	1.1488	409	1,022,005	1,016,380	5,625
7980525	ISSUE: 38141GXX4 - GOLDMAN SACHS GROUP 2.6% 2/07/30 10/15/20 S	3,000,000.0000	1.0624	1,275	3,185,925	3,181,620	4,305
7980525	ISSUE: 38141GXH2 - GOLDMAN SACHS GP 3.8% 3/15/30 10/15/20 S	2,500,000.0000	1.1629	1,163	2,906,062	2,902,375	3,687
7980525	ISSUE: 38141GXJ8 - GOLDMAN SACHS GROUP 3.5% 4/01/25 10/15/20 S	1,000,000.0000	1.1045	442	1,104,088	1,100,620	3,468
7980525	ISSUE: 38148YAA6 - GOLDMAN SACHS GP V-Q 4.017% 10/31/38 10/15/20 B	325,000.0000	1.1852	154	-385,334	385,334	
7980525	ISSUE: 384802AB0 - WW GRAINER INC 4.6% 6/15/45 10/15/20 S	850,000.0000	1.3046	444	1,108,441	1,086,623	21,818
7980525	ISSUE: 40049JBE6 - GRUPO TELEvisa 5.25% 5/24/49 10/15/20 B	200,000.0000	1.2170	97	-243,497	243,497	
7980525	ISSUE: 404119BZ1 - HCA INC 5.25% 6/15/49 10/15/20 S	750,000.0000	1.2634	379	947,148	933,765	13,383
7980525	ISSUE: 404530AB3 - HACKENSACK MERIDIAN 4.211% 7/01/48 10/15/20 B	50,000.0000	1.2289	0	-61,446	61,446	
7980525	ISSUE: 406216BJ9 - HALLIBURTON CO 4.85% 11/15/35 10/15/20 B	375,000.0000	1.0622	159	-398,481	398,481	
7980525	ISSUE: 41652PAC3 - HARTFORD HEALTHCARE 3.447% 7/01/54 10/15/20 B	155,000.0000	1.0022	0	-155,338	155,338	
7980525	ISSUE: 421946AM6 - HEALTHCARE RLTY 2.05% 3/15/31 10/15/20 B	1,000,000.0000	0.9925	397	-992,877	992,877	
7980525	ISSUE: 437076AV4 - HOME DEPOT INC 5.95% 4/01/41 10/15/20 S	1,350,000.0000	1.5269	825	2,060,490	2,026,269	34,221
7980525	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43 10/15/20 B	585,000.0000	1.2699	297	-743,218	743,218	
7980525	ISSUE: 437076BH4 - HOME DEPOT INC 4.25% 4/01/46 10/15/20 B	585,000.0000	1.2939	303	-757,258	757,258	



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	ISSUE: 437076BX9 - HOME DEPOT INC 4.5% 12/06/48						
7980525	10/15/20 B	365,000.0000	1.3563	198	-495,266	495,266	
	ISSUE: 437076BZ4 - HOME DEPOT INC 3.125% 12/15/49						
7980525	10/15/20 B	600,000.0000	1.1165	268	-670,198	670,198	
	ISSUE: 437076CD2 - HOME DEPOT INC 3.35% 4/15/50						
7980525	10/15/20 B	645,000.0000	1.1636	300	-750,816	750,816	
	ISSUE: 444859BL5 - HUMANA INC 3.95% 8/15/49						
7980525	10/15/20 S	990,000.0000	1.1999	475	1,187,416	1,167,685	19,731
	ISSUE: 446413AL0 - HUNT INGALLS IND 3.483% 12/01/27						
7980525	10/15/20 S	2,500,000.0000	1.0946	1,095	2,735,505	2,714,800	20,705
	ISSUE: 455780CE4 - REP OF INDONESIA 4.35% 1/11/48						
7980525	10/15/20 B	530,000.0000	1.1986	254	-635,533	635,533	
	ISSUE: 455780CH7 - INDONESIA REPUBLIC 4.75% 2/11/29						
7980525	10/15/20 S	705,000.0000	1.2089	341	851,934	844,181	7,752
	ISSUE: 455780CN4 - INDONESIA (REP) 3.7% 10/30/49						
7980525	10/15/20 B	545,000.0000	1.1074	241	-603,769	603,769	
	ISSUE: 455780CU8 - INDONESIA (REP) 4.45% 4/15/70						
7980525	10/15/20 B	200,000.0000	1.2363	99	-247,369	247,369	
	ISSUE: 458140AP5 - INTEL CORP 4.25% 12/15/42						
7980525	10/15/20 B	315,000.0000	1.2885	162	-406,056	406,056	
	ISSUE: 458140BK5 - INTEL CORP 3.1% 2/15/60						
7980525	10/15/20 S	810,000.0000	1.1012	357	891,615	855,449	36,166
	ISSUE: 45866FAP9 - INTERCONTINENTAL EXC 2.65% 9/15/40						
7980525	10/15/20 B	525,000.0000	1.0194	214	-535,378	535,378	
	ISSUE: 45866FAQ7 - INTERCONTINENTAL EXC 3% 9/15/60						
7980525	10/15/20 B	1,145,000.0000	1.0312	472	-1,181,242	1,181,242	
	ISSUE: 459200HF1 - IBM CORP 4% 6/20/42						
7980525	10/15/20 S	1,097,000.0000	1.2016	527	1,317,683	1,319,877	-2,195
	ISSUE: 459200KC4 - IBM CORP 4.25% 5/15/49						
7980525	10/15/20 B	175,000.0000	1.2631	88	-221,138	221,138	
	ISSUE: 460146CN1 - INTL PAPER CO 5.15% 5/15/46						
7980525	10/15/20 B	375,000.0000	1.3382	201	-502,022	502,022	
	ISSUE: 461070AN4 - INTERSTATE POWER 3.7% 9/15/46						
7980525	10/15/20 B	520,000.0000	1.1445	238	-595,399	595,399	
	ISSUE: 46124HAD8 - INTUIT INC 1.65% 7/15/30						
7980525	10/15/20 S	2,000,000.0000	1.0154	812	2,030,068	2,021,920	8,148
	ISSUE: 46513JB42 - STATE OF ISRAEL 3.875% 7/03/50						
7980525	10/15/20 B	470,000.0000	1.2075	227	-567,752	567,752	
	ISSUE: 46513JXN6 - STATE OF ISRAEL 3.375% 1/15/50						
7980525	10/15/20 B	420,000.0000	1.1176	188	-469,567	469,567	
	ISSUE: 46647PAA4 - JPMORGAN CHASE V-Q 4.26% 2/22/48						
7980525	10/15/20 B	335,000.0000	1.2843	172	-430,406	430,406	
	ISSUE: 46647PAJ5 - JPMORGAN CHASE V-Q 3.882% 7/24/38						
7980525	10/15/20 B	1,695,000.0000	1.1909	807	-2,019,315	2,019,315	
	ISSUE: 46647PAL0 - JP MORGAN CH MTN V-Q 3.964% 11/15/48						
7980525	10/15/20 B	110,000.0000	1.2287	54	-135,214	135,214	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 46647PBD7 - JPMORGAN CHASE V-Q 3.702% 5/06/30						
7980525	10/15/20 S	2,995,000.0000	1.1536	1,382	3,453,800	3,442,423	11,377
	ISSUE: 46647PBM7 - JPMORGAN CHASE V-Q 3.109% 4/22/41						
7980525	10/15/20 B	1,155,000.0000	1.0984	507	-1,269,217	1,269,217	
	ISSUE: 47233JDX3 - JEFFERIES GROUP LLC 2.75% 10/15/32						
7980525	10/15/20 B	650,000.0000	1.0148	264	-659,877	659,877	
	ISSUE: 478160BJ2 - JOHNSON & JOHNSON 4.375% 12/05/33						
7980525	10/15/20 S	2,200,000.0000	1.3270	1,168	2,918,342	2,884,486	33,856
	ISSUE: 478160CG7 - JOHNSON & JOHNSON 3.75% 3/03/47						
7980525	10/15/20 B	390,000.0000	1.2876	201	-502,349	502,349	
	ISSUE: 478160CT9 - JOHNSON&JOHNSON 2.45% 9/01/60						
7980525	10/15/20 B	1,200,000.0000	1.0039	482	-1,205,114	1,205,114	
	ISSUE: 49271VAC4 - KEURIG DR PEPPER INC 4.985% 5/25/38						
7980525	10/15/20 S	1,000,000.0000	1.3071	523	1,306,567	1,291,950	14,617
	ISSUE: 494550AV8 - KINDER MORGAN ENERGY 6.5% 2/01/37						
7980525	10/15/20 B	70,000.0000	1.2610	35	-88,308	88,308	
	ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.95% 1/15/38						
7980525	10/15/20 B	735,000.0000	1.3306	391	-978,375	978,375	
	ISSUE: 494550BF2 - KINDER MORGAN ENGY 6.55% 9/15/40						
7980525	10/15/20 B	290,000.0000	1.2858	149	-373,022	373,022	
	ISSUE: 494550BU9 - KINDER MORGAN ENERGY 5.5% 3/01/44						
7980525	10/15/20 S	770,000.0000	1.1810	364	908,991	901,963	7,028
	ISSUE: 496902AQ0 - KINROSS GOLD CORP 4.5% 7/15/27						
7980525	10/15/20 S	3,000,000.0000	1.1460	1,375	3,436,535	3,432,060	4,475
	ISSUE: 50076QAR7 - KRAFT FOODS GROUP 6.875% 1/26/39						
7980525	10/15/20 S	1,000,000.0000	1.3423	537	1,341,763	1,342,930	-1,167
	ISSUE: 50077LAL0 - KRAFT HEINZ FOODS CO 5% 7/15/35						
7980525	10/15/20 S	1,500,000.0000	1.1622	697	1,742,618	1,743,825	-1,207
	ISSUE: 50247VAC3 - LYB INTL FINANCE 4.875% 3/15/44						
7980525	10/15/20 S	1,000,000.0000	1.1954	478	1,194,972	1,169,920	25,052
	ISSUE: 50249AAA1 - LYB INT FINANCE III 4.2% 10/15/49						
7980525	10/15/20 B	415,000.0000	1.1067	184	-459,477	459,477	
	ISSUE: 50249AAC7 - LYB INT FIN III 3.375% 5/01/30						
7980525	10/15/20 B	100,000.0000	1.0912	44	-109,160	109,160	
	ISSUE: 532457BT4 - ELI LILLY & CO 3.95% 3/15/49						
7980525	10/15/20 S	285,000.0000	1.2722	145	362,443	355,589	6,855
	ISSUE: 532457BV9 - ELI LILLY & CO 3.375% 3/15/29						
7980525	10/15/20 S	3,325,000.0000	1.1600	1,543	3,855,557	3,846,826	8,731
	ISSUE: 53944YAF0 - LLOYDS BANKING GROUP 4.45% 5/08/25						
7980525	10/15/20 S	1,000,000.0000	1.1386	455	1,138,115	1,132,800	5,315
	ISSUE: 539830BB4 - LOCKHEED MARTIN CORP 4.07% 12/15/42						
7980525	10/15/20 B	360,000.0000	1.2794	184	-460,779	460,779	
	ISSUE: 539830BQ1 - LOCKHEED MARTIN CORP 2.8% 6/15/50						
7980525	10/15/20 B	650,000.0000	1.0697	278	-695,616	695,616	
	ISSUE: 548661DE4 - LOWE'S COS INC 4.25% 9/15/44						
7980525	10/15/20 B	100,000.0000	1.2518	50	-125,235	125,235	



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	ISSUE: 548661DZ7 - LOWES COS INC 3% 10/15/50						
7980525	10/15/20 B	2,000,000.0000	1.0311	825	-2,062,965	2,062,965	
	ISSUE: 552081AM3 - LYONDELLBASELL IND 4.625% 2/26/55						
7980525	10/15/20 S	750,000.0000	1.1434	343	857,207	848,303	8,904
	ISSUE: 559080AF3 - MAGELLAN MID 4.2% 12/01/42						
7980525	10/15/20 S	775,000.0000	1.0177	315	788,379	761,957	26,422
	ISSUE: 559080AG1 - MAGELLAN MIDSTREAM 5.15% 10/15/43						
7980525	10/15/20 S	680,000.0000	1.1801	321	802,120	786,073	16,047
	ISSUE: 559222AR5 - MAGNA INTL INC 4.15% 10/01/25						
7980525	10/15/20 S	2,000,000.0000	1.1425	914	2,284,166	2,275,840	8,326
	ISSUE: 565849AB2 - MARATHON OIL CORP 6.8% 3/15/32						
7980525	10/15/20 B	135,000.0000	1.0698	58	-144,486	144,486	
	ISSUE: 565849AE6 - MARATHON OIL CORP 6.6% 10/01/37						
7980525	10/15/20 B	345,000.0000	1.0389	143	-358,557	358,557	
	ISSUE: 56585AAF9 - MARATHON PETROL CORP 6.5% 3/01/41						
7980525	10/15/20 B	1,080,000.0000	1.2057	521	-1,302,634	1,302,634	
	ISSUE: 56585AAM4 - MARATHON PETROLEUM 5.85% 12/15/45						
7980525	10/15/20 B	145,000.0000	1.1519	67	-167,087	167,087	
	ISSUE: 570535AP9 - MARKEL CORP 5% 3/30/43						
7980525	10/15/20 S	775,000.0000	1.2246	380	948,701	928,923	19,778
	ISSUE: 571748BG6 - MARSH & MCLENNAN 4.375% 3/15/29						
7980525	10/15/20 S	4,000,000.0000	1.2183	1,949	4,871,131	4,828,160	42,971
	ISSUE: 571748BH4 - MARSH & MCLENNAN COS 4.75% 3/15/39						
7980525	10/15/20 S	1,500,000.0000	1.3281	797	1,991,398	1,978,755	12,643
	ISSUE: 571903AX1 - MARRIOTT INTL 4.5% 10/01/34						
7980525	10/15/20 S	1,500,000.0000	1.0471	628	1,570,097	1,548,255	21,842
	ISSUE: 575718AF8 - MASS INSTIT TECH 3.885% 7/01/16						
7980525	10/15/20 B	50,000.0000	1.2541	0	-62,704	62,704	
	ISSUE: 58013MEF7 - MCDONALD'S CORP MTN 6.3% 3/01/38						
7980525	10/15/20 S	1,150,000.0000	1.4973	689	1,721,218	1,682,738	38,480
	ISSUE: 585055BR6 - MEDTRONIC INC 3.15% 3/15/22						
7980525	10/15/20 S	1,179,000.0000	1.0394	490	1,224,974	1,226,738	-1,764
	ISSUE: 585055BT2 - MEDTRONIC INC 4.375% 3/15/35						
7980525	10/15/20 S	1,619,000.0000	1.3533	876	2,190,052	2,181,230	8,821
	ISSUE: 58601VAC6 - MEMORIAL HEALTH 3.447% 11/01/49						
7980525	10/15/20 S	1,000,000.0000	1.0248	410	1,024,380	1,031,570	-7,190
	ISSUE: 58933YAJ4 - MERCK & CO INC 4.15% 5/18/43						
7980525	10/15/20 S	985,000.0000	1.2854	506	1,265,593	1,229,743	35,850
	ISSUE: 58933YAV7 - MERCK & CO INC 3.9% 3/07/39						
7980525	10/15/20 S	1,765,000.0000	1.2521	884	2,209,002	2,156,848	52,154
	ISSUE: 59156RAY4 - METLIFE INC 5.875% 2/06/41						
7980525	10/15/20 B	295,000.0000	1.4732	174	-434,768	434,768	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
7980525	10/15/20 B	800,000.0000	1.2336	395	-987,243	987,243	
	ISSUE: 594918BS2 - MICROSOFT CORP 3.45% 8/08/36						
7980525	10/15/20 S	1,000,000.0000	1.2262	490	1,225,670	1,209,250	16,420



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7980525	ISSUE: 594918BT0 - MICROSOFT CORP 3.7% 8/08/46 10/15/20 B	190,000.0000	1.2695	96	-241,300	241,300	
7980525	ISSUE: 594918BU7 - MICROSOFT CORP 3.95% 8/08/56 10/15/20 B	330,000.0000	1.3364	176	-441,182	441,182	
7980525	ISSUE: 594918BZ6 - MICROSOFT CORP 4.1% 2/06/37 10/15/20 S	1,913,000.0000	1.3058	999	2,497,092	2,485,771	11,320
7980525	ISSUE: 594918CC6 - MICROSOFT CORP 2.525% 6/01/50 10/15/20 B	1,900,000.0000	1.0509	799	-1,997,490	1,997,490	
7980525	ISSUE: 594918CD4 - MICROSOFT CORP 2.675% 6/01/60 10/15/20 B	1,210,000.0000	1.0500	508	-1,271,045	1,271,045	
7980525	ISSUE: 594918CD4 - MICROSOFT CORP 2.675% 6/01/60 10/15/20 B	105,000.0000	1.0513	44	-110,433	110,433	
7980525	ISSUE: 606822BE3 - MITSUBISHI UFJ FINL 4.153% 3/07/39 10/15/20 B	280,000.0000	1.2250	137	-343,146	343,146	
7980525	ISSUE: 606822BM5 - MITSUBISHI UFJ FINL 3.195% 7/18/29 10/15/20 B	535,000.0000	1.1126	238	-595,474	595,474	
7980525	ISSUE: 606822BR4 - MITSUBISHI UFJ FIN 2.559% 2/25/30 10/15/20 B	200,000.0000	1.0601	85	-212,101	212,101	
7980525	ISSUE: 60687YBH1 - MIZUHO FINANCIAL V-Q 2.201% 7/10/31 10/15/20 B	310,000.0000	1.0222	127	-317,024	317,024	
7980525	ISSUE: 609207AW5 - MONDELEZ INTL INC 2.625% 9/04/50 10/15/20 B	690,000.0000	0.9716	268	-670,700	670,700	
7980525	ISSUE: 61744YAP3 - MORGAN STAN MTN V-Q 3.772% 1/24/29 10/15/20 S	6,000,000.0000	1.1445	2,747	6,864,433	6,841,380	23,053
7980525	ISSUE: 6174467Y9 - MORGAN STANLEY MTN 4.35% 9/08/26 10/15/20 S	945,000.0000	1.1675	441	1,102,865	1,100,226	2,639
7980525	ISSUE: 6174468N2 - MORGAN STANLEY V-Q 5.597% 3/24/51 10/15/20 B	75,000.0000	1.5433	46	-115,798	115,798	
7980525	ISSUE: 61746BDJ2 - MORGAN STANLEY MTN 3.75% 2/25/23 10/15/20 S	1,500,000.0000	1.0761	646	1,613,504	1,610,610	2,894
7980525	ISSUE: 61746BDZ6 - MORGAN STANLEY MTN 3.875% 1/27/26 10/15/20 S	660,000.0000	1.1408	301	752,633	750,453	2,180
7980525	ISSUE: 61746BEG7 - MORGAN STANLEY 4.375% 1/22/47 10/15/20 S	950,000.0000	1.3353	507	1,268,028	1,229,718	38,310
7980525	ISSUE: 620076BL2 - MOTOROLA SOLUTIONS 4.6% 2/23/28 10/15/20 S	1,735,000.0000	1.1760	816	2,039,579	2,021,882	17,696
7980525	ISSUE: 62954RAA4 - NYU HOSPITALS CNTR 3.38% 7/01/55 10/15/20 B	40,000.0000	1.0242	0	-40,967	40,967	
7980525	ISSUE: 631005BJ3 - NARRAGANSETT ELEC 3.395% 4/09/30 10/15/20 B	70,000.0000	1.1436	32	-80,083	80,083	
7980525	ISSUE: 637417AN6 - NATIONAL RETAIL 2.5% 4/15/30 10/15/20 B	120,000.0000	1.0030	48	-120,414	120,414	
7980525	ISSUE: 644188BF0 - NEW ENG POWER 3.8% 12/05/47 10/15/20 B	315,000.0000	1.1787	149	-371,433	371,433	
7980525	ISSUE: 651639AX4 - NEWMONT GOLDCORP 2.8% 10/01/29 10/15/20 B	180,000.0000	1.0941	79	-197,022	197,022	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 651639AY2 - NEWMONT CORP 2.25% 10/01/30						
7980525	10/15/20 B	250,000.0000	1.0456	105	-261,510	261,510	
	ISSUE: 65473PAJ4 - NISOURCE INC 3.6% 5/01/30						
7980525	10/15/20 S	2,000,000.0000	1.1474	918	2,293,822	2,267,620	26,202
	ISSUE: 655044AE5 - NOBLE ENERGY INC 6% 3/01/41						
7980525	10/15/20 S	1,015,000.0000	1.4359	583	1,456,906	1,444,680	12,226
	ISSUE: 665772CB3 - NORTHERN ST PR-M 6.25% 6/01/36						
7980525	10/15/20 S	1,230,000.0000	1.4969	736	1,840,475	1,812,590	27,886
	ISSUE: 666807BU5 - NORTHROP GRUMMAN 5.25% 5/01/50						
7980525	10/15/20 B	360,000.0000	1.4632	211	-526,952	526,952	
	ISSUE: 66989HAR9 - NOVARTIS CAPITAL 2.2% 8/14/30						
7980525	10/15/20 S	4,560,000.0000	1.0752	1,961	4,900,769	4,877,513	23,256
	ISSUE: 66989HAS7 - NOVARTIS CAPITAL 2.75% 8/14/50						
7980525	10/15/20 B	1,100,000.0000	1.0860	478	-1,195,111	1,195,111	
	ISSUE: 670346AS4 - NUCOR CORP 2.7% 6/01/30						
7980525	10/15/20 B	170,000.0000	1.0838	74	-184,323	184,323	
	ISSUE: 67066GAF1 - NVIDIA CORP 2.85% 4/01/30						
7980525	10/15/20 S	4,000,000.0000	1.1262	1,802	4,503,158	4,500,520	2,638
	ISSUE: 67066GAH7 - NVIDIA CORP 3.5% 4/01/50						
7980525	10/15/20 B	55,000.0000	1.1816	26	-65,012	65,012	
	ISSUE: 67066GAJ3 - NVIDIA CORP 3.7% 4/01/60						
7980525	10/15/20 S	840,000.0000	1.2141	408	1,019,453	994,594	24,859
	ISSUE: 67079BAD2 - NUTRITION & BIO 2.3% 11/01/30						
7980525	10/15/20 B	255,000.0000	1.0173	104	-259,520	259,520	
	ISSUE: 67079BAE0 - NUTRITION & BIO 3.268% 11/15/40						
7980525	10/15/20 B	140,000.0000	1.0389	58	-145,508	145,508	
	ISSUE: 67103HAG2 - O'REILLY AUTOMOTIVE 4.35% 6/01/28						
7980525	10/15/20 S	2,000,000.0000	1.1861	949	2,371,331	2,360,320	11,011
	ISSUE: 677050AJ5 - OGLETHORPE POWER 4.2% 12/01/42						
7980525	10/15/20 B	320,000.0000	1.0510	135	-336,455	336,455	
	ISSUE: 68233JBW3 - ONCOR ELEC DELIVERY 5.35% 10/01/52						
7980525	10/15/20 B	55,000.0000	1.5257	34	-83,945	83,945	
	ISSUE: 68235PAF5 - ONE GAS INC 4.658% 2/01/44						
7980525	10/15/20 S	840,000.0000	1.2811	430	1,075,660	1,030,688	44,972
	ISSUE: 68327LAC0 - ONTARIO TEACHERS 4.125% 2/01/29						
7980525	10/15/20 S	1,900,000.0000	1.1332	861	2,152,295	2,133,358	18,937
	ISSUE: 68389XBF1 - ORACLE CORP 4.125% 5/15/45						
7980525	10/15/20 B	345,000.0000	1.2076	167	-416,802	416,802	
	ISSUE: 68389XBJ3 - ORACLE CORP 4% 7/15/46						
7980525	10/15/20 B	705,000.0000	1.1869	335	-837,099	837,099	
	ISSUE: 68389XBS3 - ORACLE CORP 2.95% 11/15/24						
7980525	10/15/20 S	1,000,000.0000	1.0888	436	1,088,404	1,084,560	3,844
	ISSUE: 68389XBV6 - ORACLE CORP 2.95% 4/01/30						
7980525	10/15/20 S	3,000,000.0000	1.1147	1,338	3,342,792	3,340,200	2,592
	ISSUE: 68389XBW4 - ORACLE CORP 3.6% 4/01/40						
7980525	10/15/20 B	145,000.0000	1.1480	67	-166,522	166,522	



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	ISSUE: 68389XBY0 - ORACLE CORP 3.85% 4/01/60						
7980525	10/15/20 B	560,000.0000	1.1700	262	-655,484	655,484	
	ISSUE: 69352PAQ6 - PPL CAPITAL FUDNING 4.125% 4/15/30						
7980525	10/15/20 B	165,000.0000	1.1866	78	-195,871	195,871	
	ISSUE: 69362BAJ1 - PSEG POWER LLC 8.625% 4/15/31						
7980525	10/15/20 B	105,000.0000	1.4767	62	-155,121	155,121	
	ISSUE: 694308HY6 - PACIFIC GAS & ELEC 3.95% 12/01/47						
7980525	10/15/20 B	540,000.0000	0.9743	210	-526,316	526,316	
	ISSUE: 694308JJ7 - PACIFIC GAS & ELEC 3.5% 8/01/50						
7980525	10/15/20 B	125,000.0000	0.9470	47	-118,427	118,427	
	ISSUE: 694308JM0 - PACIFIC GAS&ELEC 4.55% 7/01/30						
7980525	10/15/20 B	780,000.0000	1.0961	342	-855,316	855,316	
	ISSUE: 694308JN8 - PACIFIC GAS&ELEC 4.95% 7/01/50						
7980525	10/15/20 B	1,175,000.0000	1.1035	519	-1,297,190	1,297,190	
	ISSUE: 694308JN8 - PACIFIC GAS&ELEC 4.95% 7/01/50						
7980525	10/15/20 B	135,000.0000	1.1050	60	-149,231	149,231	
	ISSUE: 695114CT3 - PACIFICORP 4.125% 1/15/49						
7980525	10/15/20 B	335,000.0000	1.2510	168	-419,259	419,259	
	ISSUE: 698299BL7 - REPUBLIC OF PANAMA 3.87% 7/23/60						
7980525	10/15/20 B	1,010,000.0000	1.1869	480	-1,199,249	1,199,249	
	ISSUE: 698299BM5 - PANAMA 4.5% 4/01/56						
7980525	10/15/20 B	1,260,000.0000	1.2949	653	-1,632,227	1,632,227	
	ISSUE: 698299BN3 - PANAMA 2.252% 9/29/32						
7980525	10/15/20 B	250,000.0000	1.0395	104	-259,979	259,979	
	ISSUE: 709599AX2 - PENSKE TRUCK LEASNG 4.2% 4/01/27						
7980525	10/15/20 S	1,015,000.0000	1.1292	458	1,145,730	1,140,474	5,256
	ISSUE: 709629AR0 - PENTAIR FINANCE 4.5% 7/01/29						
7980525	10/15/20 S	1,755,000.0000	1.1613	815	2,037,301	2,013,090	24,211
	ISSUE: 713448BZ0 - PEPSICO INC 4% 3/05/42						
7980525	10/15/20 S	1,930,000.0000	1.2750	984	2,459,843	2,374,344	85,499
	ISSUE: 713448EV6 - PEPSICO INC 3.875% 3/19/60						
7980525	10/15/20 S	665,000.0000	1.2969	345	862,087	821,973	40,114
	ISSUE: 713448FA1 - PEPSICO INC 1.4% 2/25/31						
7980525	10/15/20 B	305,000.0000	1.0047	123	-306,559	306,559	
	ISSUE: 715638DF6 - REPUBLIC OF PERU 2.783% 1/23/31						
7980525	10/15/20 B	1,160,000.0000	1.1020	511	-1,278,831	1,278,831	
	ISSUE: 71644EAG7 - PETRO-CANADA 5.95% 5/15/35						
7980525	10/15/20 S	855,000.0000	1.2293	420	1,050,674	1,038,509	12,165
	ISSUE: 71654QCL4 - PETROLEOS MEXICANOS 6.35% 2/12/48						
7980525	10/15/20 S	1,000,000.0000	0.7575	303	757,197	767,500	-10,303
	ISSUE: 717081DE0 - PFIZER INC 4.3% 6/15/43						
7980525	10/15/20 S	935,000.0000	1.3017	487	1,216,640	1,198,296	18,344
	ISSUE: 718286BD8 - PHILIPPINES(REP) 6.375% 1/15/32						
7980525	10/15/20 B	200,000.0000	1.4325	115	-286,615	286,615	
	ISSUE: 718286BG1 - PHILIPPINES(REP) 6.375% 10/23/34						
7980525	10/15/20 B	730,000.0000	1.4773	431	-1,078,860	1,078,860	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 718286BZ9 - PHILIPPINES(REP) 3.95% 1/20/40						
7980525	10/15/20 B	1,140,000.0000	1.2087	551	-1,378,515	1,378,515	
	ISSUE: 718286CB1 - PHILIPPINES(REP) 3.7% 2/02/42						
7980525	10/15/20 B	200,000.0000	1.1841	95	-236,907	236,907	
	ISSUE: 718286CH8 - PHILIPPINES(REP) 2.95% 5/05/45						
7980525	10/15/20 B	560,000.0000	1.0876	244	-609,300	609,300	
	ISSUE: 718546AL8 - PHILLIPS 66 4.875% 11/15/44						
7980525	10/15/20 B	345,000.0000	1.1710	162	-404,167	404,167	
	ISSUE: 718549AE8 - PHILLIPS 66 PARTNERS 4.9% 10/01/46						
7980525	10/15/20 S	750,000.0000	1.0427	313	781,712	769,058	12,655
	ISSUE: 718549AH1 - PHILLIPS 66 PTNR 3.15% 12/15/29						
7980525	10/15/20 B	80,000.0000	1.0044	32	-80,384	80,384	
	ISSUE: 740189AP0 - PRECISION CASTPARTS 4.375% 6/15/45						
7980525	10/15/20 S	830,000.0000	1.2316	409	1,021,852	1,010,633	11,219
	ISSUE: 742718ER6 - PROCTER & GAMBLE CO 2.45% 11/03/26						
7980525	10/15/20 S	2,100,000.0000	1.1014	925	2,312,036	2,316,720	-4,684
	ISSUE: 742718EV7 - PROCTER & GAMBLE CO 2.85% 8/11/27						
7980525	10/15/20 S	3,000,000.0000	1.1271	1,353	3,380,037	3,387,000	-6,963
	ISSUE: 742718FJ3 - PROCTER & GAMBLE CO 3.55% 3/25/40						
7980525	10/15/20 B	590,000.0000	1.2520	295	-738,958	738,958	
	ISSUE: 744320BA9 - PRUDENTIAL FIN 3.935% 12/07/49						
7980525	10/15/20 B	455,000.0000	1.1500	209	-523,468	523,468	
	ISSUE: 744448CM1 - PUBLIC SERV COLO 3.55% 6/15/46						
7980525	10/15/20 B	95,000.0000	1.1383	43	-108,178	108,178	
	ISSUE: 74456QAP1 - PUB SVC EL & GAS MTN 5.25% 7/01/35						
7980525	10/15/20 S	1,525,000.0000	1.3950	851	2,126,600	2,091,644	34,956
	ISSUE: 74456QAZ9 - PUB SVC ELEC MTN 3.95% 5/01/42						
7980525	10/15/20 B	75,000.0000	1.2495	37	-93,751	93,751	
	ISSUE: 744573AQ9 - PUBLIC SERVICE ENTRP 1.6% 8/15/30						
7980525	10/15/20 B	275,000.0000	0.9922	109	-272,975	272,975	
	ISSUE: 745332BX3 - PUGET SOUND ENERGY 6.274% 3/15/37						
7980525	10/15/20 S	1,040,000.0000	1.4445	601	1,501,700	1,489,758	11,941
	ISSUE: 747525BK8 - QUALCOMM INC 2.15% 5/20/30						
7980525	10/15/20 S	5,000,000.0000	1.0531	2,106	5,263,544	5,236,950	26,594
	ISSUE: 75884RAZ6 - REGENCY CENTERS LP 2.95% 9/15/29						
7980525	10/15/20 B	210,000.0000	1.0432	88	-219,151	219,151	
	ISSUE: 761713AZ9 - REYNOLDS AMERICA 6.15% 9/15/43						
7980525	10/15/20 B	320,000.0000	1.2706	163	-406,742	406,742	
	ISSUE: 775109BN0 - ROGERS COMM INC 4.35% 5/01/49						
7980525	10/15/20 B	410,000.0000	1.2486	205	-512,118	512,118	
	ISSUE: 776743AL0 - ROPER TECHNOLOGIES 1.75% 2/15/31						
7980525	10/15/20 B	600,000.0000	1.0007	240	-600,642	600,642	
	ISSUE: 780097BL4 - ROYAL BK SCOTLND V-Q 4.445% 5/08/30						
7980525	10/15/20 S	1,000,000.0000	1.1650	466	1,164,494	1,152,980	11,514
	ISSUE: 78081BAD5 - ROYALTY PHARMA PLC 2.2% 9/02/30						
7980525	10/15/20 B	205,000.0000	1.0052	82	-206,146	206,146	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 78349AAB9 - RWJ BARNABAS HEALTH 3.949% 7/01/46						
7980525	10/15/20 B	45,000.0000	1.1381	0	-51,214	51,214	
	ISSUE: 78409VAQ7 - S&P GLOBAL INC 3.25% 12/01/49						
7980525	10/15/20 S	990,000.0000	1.1469	454	1,134,937	1,114,364	20,573
	ISSUE: 78409VAS3 - S&P GLOBAL INC 1.25% 8/15/30						
7980525	10/15/20 S	1,000,000.0000	0.9874	395	986,965	979,240	7,725
	ISSUE: 78516FAB5 - SABAL TRAIL TRANS 4.682% 5/01/38						
7980525	10/15/20 B	335,000.0000	1.1592	155	-388,494	388,494	
	ISSUE: 797440BR4 - SAN DIEGO G & E 3.6% 9/01/23						
7980525	10/15/20 S	2,000,000.0000	1.0765	861	2,152,079	2,163,100	-11,021
	ISSUE: 822582CE0 - SHELL INTL FIN 3.125% 11/07/49						
7980525	10/15/20 B	360,000.0000	1.0445	150	-376,160	376,160	
	ISSUE: 822582CH3 - SHELL INTL FIN 3.25% 4/06/50						
7980525	10/15/20 B	1,060,000.0000	1.0695	453	-1,134,102	1,134,102	
	ISSUE: 824348BK1 - SHERWIN-WILLIAMS CO 3.8% 8/15/49						
7980525	10/15/20 S	1,000,000.0000	1.1529	461	1,152,479	1,122,870	29,609
	ISSUE: 824348BM7 - SHERWIN-WILLIAMS CO 3.3% 5/15/50						
7980525	10/15/20 B	335,000.0000	1.0873	146	-364,381	364,381	
	ISSUE: 82620KAM5 - SIEMENS FINANCIERS 3.3% 9/15/46						
7980525	10/15/20 S	1,000,000.0000	1.1358	454	1,135,376	1,109,000	26,376
	ISSUE: 826200AD9 - SIEMENS FIN 6.125% 8/17/26						
7980525	10/15/20 S	2,040,000.0000	1.2937	1,056	2,638,194	2,625,582	12,612
	ISSUE: 828807CZ8 - SIMON PROP GP LP 4.25% 11/30/46						
7980525	10/15/20 B	70,000.0000	1.0921	31	-76,475	76,475	
	ISSUE: 83368RAV4 - SOCIETE GENERALE MTN 2.625% 1/22/25						
7980525	10/15/20 S	750,000.0000	1.0401	312	779,785	775,620	4,165
	ISSUE: 842400FH1 - SOUTHERN CA EDISON 5.95% 2/01/38						
7980525	10/15/20 B	80,000.0000	1.2892	41	-103,180	103,180	
	ISSUE: 84265VAA3 - SOUTHERN COPPER CORP 7.5% 7/27/35						
7980525	10/15/20 B	135,000.0000	1.4947	81	-201,868	201,868	
	ISSUE: 84265VAG0 - SOUTHERN COPPER CORP 5.25% 11/08/42						
7980525	10/15/20 B	285,000.0000	1.2973	148	-369,878	369,878	
	ISSUE: 84265VAJ4 - SOUTHERN COPPER 5.875% 4/23/45						
7980525	10/15/20 B	270,000.0000	1.3909	150	-375,693	375,693	
	ISSUE: 84756NAG4 - SPECTRA ENERGY PTNRS 4.5% 3/15/45						
7980525	10/15/20 S	700,000.0000	1.1262	315	788,011	784,189	3,822
	ISSUE: 84861TAG3 - SPIRIT REALTY LP 3.2% 2/15/31						
7980525	10/15/20 B	185,000.0000	0.9919	73	-183,571	183,571	
	ISSUE: 855244AM1 - STARBUCKS CORP 3.75% 12/01/47						
7980525	10/15/20 B	380,000.0000	1.1201	170	-425,816	425,816	
	ISSUE: 86562MBP4 - SUMITOMO MITSUI FINL 3.04% 7/16/29						
7980525	10/15/20 B	400,000.0000	1.0953	175	-438,291	438,291	
	ISSUE: 86562MBS8 - SUMITOMO MITSUI FINL 3.202% 9/17/29						
7980525	10/15/20 B	190,000.0000	1.0891	83	-207,016	207,016	
	ISSUE: 871829AY3 - SYSCO CORP 4.85% 10/01/45						
7980525	10/15/20 B	315,000.0000	1.1912	150	-375,369	375,369	



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7980525	ISSUE: 871829BN6 - SYSCO CORP 6.6% 4/01/50 10/15/20 B	200,000.0000	1.4542	116	-290,956	290,956	
7980525	ISSUE: 87264ABE4 - T-MOBILE USA INC 3.875% 4/15/30 10/15/20 S	1,000,000.0000	1.1409	456	1,140,434	1,135,040	5,394
7980525	ISSUE: 87264ABK0 - T-MOBILE USA INC 3% 2/15/41 10/15/20 B	500,000.0000	0.9929	199	-496,664	496,664	
7980525	ISSUE: 87264ABM6 - T-MOBILE USA INC 3.3% 2/15/51 10/15/20 B	1,135,000.0000	0.9945	452	-1,129,220	1,129,220	
7980525	ISSUE: 874060AY2 - TAKEDA PHARMACEUTICA 3.025% 7/09/40 10/15/20 S	155,000.0000	1.0469	65	162,209	160,149	2,060
7980525	ISSUE: 874060AZ9 - TAKEDA PHARMACEUTICA 3.175% 7/09/50 10/15/20 B	545,000.0000	1.0411	227	-567,632	567,632	
7980525	ISSUE: 87938WAU7 - TELEFONICA EMISIONES 5.213% 3/08/47 10/15/20 B	490,000.0000	1.2019	236	-589,167	589,167	
7980525	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48 10/15/20 B	770,000.0000	1.1687	360	-900,274	900,274	
7980525	ISSUE: 87938WAX1 - TELEFONICA EMISIONES 5.52% 3/01/49 10/15/20 B	410,000.0000	1.2608	207	-517,139	517,139	
7980525	ISSUE: 882384AE0 - TEXAS EASTERN TRANS 4.15% 1/15/48 10/15/20 S	640,000.0000	1.0793	276	690,488	672,954	17,535
7980525	ISSUE: 882508BG8 - TEXAS INSTRUMENTS 2.25% 9/04/29 10/15/20 B	245,000.0000	1.0792	106	-264,517	264,517	
7980525	ISSUE: 883203BW0 - TEXTRON INC 4% 3/15/26 10/15/20 S	2,700,000.0000	1.1032	1,191	2,977,422	2,969,379	8,043
7980525	ISSUE: 883556BY7 - THERMO FISHER 4.1% 8/15/47 10/15/20 S	990,000.0000	1.2819	508	1,268,603	1,243,212	25,391
7980525	ISSUE: 88579YBP5 - 3M COMPANY 3.7% 4/15/50 10/15/20 S	1,000,000.0000	1.2200	488	1,219,552	1,201,780	17,772
7980525	ISSUE: 89153VAX7 - TOTAL CAPITAL 2.986% 6/29/41 10/15/20 B	535,000.0000	1.0550	226	-564,645	564,645	
7980525	ISSUE: 89236TGY5 - TOYOTA MTR CRED MTN 3.375% 4/01/30 10/15/20 B	90,000.0000	1.1622	42	-104,643	104,643	
7980525	ISSUE: 89352HAB5 - TRANS-CANADA PIPE 5.85% 3/15/36 10/15/20 B	155,000.0000	1.3373	83	-207,360	207,360	
7980525	ISSUE: 89352HAX7 - TRANSCANADA PIPE LTD 4.75% 5/15/38 10/15/20 B	400,000.0000	1.2065	193	-482,781	482,781	
7980525	ISSUE: 89417EAP4 - TRAVELERS COS INC 4.1% 3/04/49 10/15/20 B	485,000.0000	1.2711	247	-616,750	616,750	
7980525	ISSUE: 902494BD4 - TYSON FOODS INC 4.55% 6/02/47 10/15/20 S	920,000.0000	1.2710	468	1,168,871	1,133,348	35,523
7980525	ISSUE: 902494BH5 - TYSON FOODS INC 5.1% 9/28/48 10/15/20 S	1,000,000.0000	1.3959	558	1,395,372	1,374,260	21,112
7980525	ISSUE: 907818DZ8 - UNION PACIFIC CORP 4.15% 1/15/45 10/15/20 B	185,000.0000	1.2247	91	-226,655	226,655	
7980525	ISSUE: 907818FE3 - UNION PACIFIC CORP 3.95% 8/15/59 10/15/20 B	125,000.0000	1.2079	60	-151,054	151,054	



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	ISSUE: 91086QBB3 - UNITED MEXICAN MTN 4.75% 3/08/44						
7980525	10/15/20 B	910,000.0000	1.1450	417	-1,042,349	1,042,349	
	ISSUE: 91086QBF4 - UNITED MEXICAN MTN 4.6% 1/23/46						
7980525	10/15/20 B	540,000.0000	1.1237	243	-607,068	607,068	
	ISSUE: 91087BAD2 - UNITED MEXICAN STATE 4.6% 2/10/48						
7980525	10/15/20 B	985,000.0000	1.1190	441	-1,102,656	1,102,656	
	ISSUE: 91087BAG5 - UNITED MEXICAN STATE 4.5% 1/31/50						
7980525	10/15/20 B	200,000.0000	1.1147	89	-223,029	223,029	
	ISSUE: 91087BAK6 - UNITED MEXICAN STATE 4.75% 4/27/32						
7980525	10/15/20 B	1,085,000.0000	1.1570	502	-1,255,847	1,255,847	
	ISSUE: 91087BAL4 - UNITED MEXICAN STATE 5% 4/27/51						
7980525	10/15/20 B	1,710,000.0000	1.1732	803	-2,007,060	2,007,060	
	ISSUE: 911312BS4 - UNITED PARCEL SERV 3.4% 9/01/49						
7980525	10/15/20 B	500,000.0000	1.1742	235	-587,340	587,340	
	ISSUE: 911312BV7 - UNITED PARCEL 5.2% 4/01/40						
7980525	10/15/20 S	1,000,000.0000	1.4022	561	1,401,629	1,378,220	23,409
	ISSUE: 912803FA6 - U.S. TREASURY STRIPS Z-CPN 11/15/47						
7980525	10/15/20 B	42,740,000.0000	0.6619	2,829	-28,292,435	28,292,435	
	ISSUE: 912803FB4 - U.S. TREASURY STRIPS Z-CPN 2/15/48						
7980525	10/15/20 B	42,940,000.0000	0.6628	2,846	-28,463,049	28,463,049	
	ISSUE: 912803FD0 - U.S. TREASURY STRIPS Z-CPN 5/15/48						
7980525	10/15/20 B	43,130,000.0000	0.6608	2,850	-28,504,879	28,504,879	
	ISSUE: 912810RB6 - U.S. TREASURY BONDS 2.875% 5/15/43						
7980525	10/15/20 B	30,000,000.0000	1.2979	3,894	-38,940,612	38,940,612	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/15/20 B	2,072,000.0000	1.3526	280	-2,802,826	2,802,826	
	ISSUE: 912810RK6 - U.S. TREASURY BONDS 2.5% 2/15/45						
7980525	10/15/20 B	30,000,000.0000	1.2286	3,686	-36,861,498	36,861,498	
	ISSUE: 912810RQ3 - U.S. TREASURY BONDS 2.5% 2/15/46						
7980525	10/15/20 B	30,000,000.0000	1.2317	3,695	-36,955,318	36,955,318	
	ISSUE: 912810RS9 - U.S. TREASURY BONDS 2.5% 5/15/46						
7980525	10/15/20 B	30,000,000.0000	1.2318	3,696	-36,958,834	36,958,834	
	ISSUE: 912810RT7 - U.S. TREASURY BONDS 2.25% 8/15/46						
7980525	10/15/20 B	26,820,000.0000	1.1770	3,157	-31,570,141	31,570,141	
	ISSUE: 91282CAL5 - U.S. TREASURY NOTES 0.375% 9/30/27						
7980525	10/15/20 B	28,680,000.0000	0.9905	2,841	-28,411,783	28,411,783	
	ISSUE: 9128284N7 - U.S. TREASURY NOTES 2.875% 5/15/28						
7980525	10/15/20 B	23,990,000.0000	1.1720	2,812	-28,118,952	28,118,952	
	ISSUE: 9128286B1 - U.S. TREASURY NOTES 2.625% 2/15/29						
7980525	10/15/20 B	24,315,000.0000	1.1632	2,828	-28,285,211	28,285,211	
	ISSUE: 912833XT2 - U.S. TREASURY STRIPS Z-CPN 11/15/29						
7980525	10/15/20 B	30,205,000.0000	0.9336	2,820	-28,202,510	28,202,510	
	ISSUE: 912833XU9 - U.S. TREASURY STRIPS Z-CPN 5/15/30						
7980525	10/15/20 B	35,600,000.0000	0.9235	3,288	-32,878,464	32,878,464	
	ISSUE: 9128337R5 - U.S. TREASURY STRIPS Z-CPN 5/15/32						
7980525	10/15/20 B	16,000,000.0000	0.8919	1,427	-14,272,467	14,272,467	



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	ISSUE: 913017BK4 - UNITED TECH CORP 6.05% 6/01/36						
7980525	10/15/20 S	1,000,000.0000	1.4238	570	1,423,220	1,397,740	25,480
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
7980525	10/15/20 B	845,000.0000	1.2981	439	-1,097,299	1,097,299	
	ISSUE: 91324PDS8 - UNITEDHEALTH GROUP 2.875% 8/15/29						
7980525	10/15/20 S	2,000,000.0000	1.1217	897	2,242,523	2,232,100	10,423
	ISSUE: 91324PDZ2 - UNITEDHEALTH GROUP 2.9% 5/15/50						
7980525	10/15/20 B	1,415,000.0000	1.0660	603	-1,508,993	1,508,993	
	ISSUE: 91533BAE0 - UPJOHN INC 3.85% 6/22/40						
7980525	10/15/20 B	1,225,000.0000	1.0997	539	-1,347,733	1,347,733	
	ISSUE: 91533BAF7 - UPJOHN INC 4% 6/22/50						
7980525	10/15/20 B	1,500,000.0000	1.0836	650	-1,626,020	1,626,020	
	ISSUE: 91911TAH6 - VALE OVERSEAS LTD 6.875% 11/21/36						
7980525	10/15/20 B	190,000.0000	1.3570	103	-257,933	257,933	
	ISSUE: 91911TAQ6 - VALE OVERSEAS LTD 3.75% 7/08/30						
7980525	10/15/20 B	1,735,000.0000	1.0675	741	-1,852,853	1,852,853	
	ISSUE: 91912EAA3 - VALE SA 5.625% 9/11/42						
7980525	10/15/20 B	150,000.0000	1.2412	74	-186,262	186,262	
	ISSUE: 91913YAL4 - VALERO ENERGY CORP 6.625% 6/15/37						
7980525	10/15/20 B	450,000.0000	1.2387	223	-557,624	557,624	
	ISSUE: 92343VBR4 - VERIZON COMM INC 5.15% 9/15/23						
7980525	10/15/20 S	1,500,000.0000	1.1333	680	1,699,240	1,699,575	-335
	ISSUE: 92343VCV4 - VERIZON COMM INC 4.272% 1/15/36						
7980525	10/15/20 S	3,660,000.0000	1.2458	1,824	4,557,914	4,512,414	45,500
	ISSUE: 92343VCX0 - VERIZON COMM INC 4.522% 9/15/48						
7980525	10/15/20 B	105,000.0000	1.3155	55	-138,180	138,180	
	ISSUE: 92343VEA8 - VERIZON COMM INC 4.5% 8/10/33						
7980525	10/15/20 S	2,595,000.0000	1.2669	1,315	3,286,187	3,284,310	1,877
	ISSUE: 92343VER1 - VERIZON COMM INC 4.329% 9/21/28						
7980525	10/15/20 S	1,510,000.0000	1.2136	733	1,831,863	1,826,073	5,790
	ISSUE: 92343VFD1 - VERIZON COMM INC 4% 3/22/50						
7980525	10/15/20 B	1,555,000.0000	1.2464	775	-1,938,927	1,938,927	
	ISSUE: 92343VFL3 - VERIZON COMM INC 1.5% 9/18/30						
7980525	10/15/20 B	125,000.0000	0.9989	50	-124,912	124,912	
	ISSUE: 92343VFM1 - VERIZON COMM INC 2.987% 10/30/56						
7980525	10/15/20 B	85,000.0000	1.0371	35	-88,186	88,186	
	ISSUE: 925524AX8 - VIACOM INC 6.875% 4/30/36						
7980525	10/15/20 S	750,000.0000	1.3866	416	1,039,504	1,030,530	8,974
	ISSUE: 92553PAW2 - VIACOM INC 5.25% 4/01/44						
7980525	10/15/20 S	715,000.0000	1.1785	337	842,326	833,790	8,536
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
7980525	10/15/20 B	555,000.0000	1.3340	296	-740,655	740,655	
	ISSUE: 92826CAK8 - VISA INC 2.7% 4/15/40						
7980525	10/15/20 B	3,000,000.0000	1.0911	1,309	-3,274,579	3,274,579	
	ISSUE: 92840VAD4 - VISTRA OPERATION 3.55% 7/15/24						
7980525	10/15/20 S	1,340,000.0000	1.0665	572	1,428,592	1,426,711	1,881



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 92939UAE6 - WEC ENERGY GROUP INC 1.8% 10/15/30 10/15/20 B 305,000.0000 1.0052			123	-306,703	306,703	
7980525	ISSUE: 931142EB5 - WALMART INC 3.95% 6/28/38 10/15/20 S 2,220,000.0000 1.2751			1,132	2,829,590	2,770,072	59,518
7980525	ISSUE: 931142EC3 - WALMART INC 4.05% 6/29/48 10/15/20 B 130,000.0000 1.3286			69	-172,788	172,788	
7980525	ISSUE: 93884PDW7 - WASHINGTON GAS MTN 3.796% 9/15/46 10/15/20 B 425,000.0000 1.1630			198	-494,485	494,485	
7980525	ISSUE: 94973VBL0 - ANTHEM INC 4.85% 8/15/54 10/15/20 B 70,000.0000 1.2349			35	-86,478	86,478	
7980525	ISSUE: 95000U2M4 - WELLS FARGO MTN V-Q 5.013% 4/04/51 10/15/20 B 430,000.0000 1.3826			238	-594,773	594,773	
7980525	ISSUE: 95000U2Q5 - WELLS FARGO CO V-Q 3.068% 4/30/41 10/15/20 B 3,065,000.0000 1.0560			1,295	-3,238,027	3,238,027	
7980525	ISSUE: 960386AM2 - WESTINGHOUSE AIR 4.95% 9/15/28 10/15/20 S 2,000,000.0000 1.1638			931	2,326,769	2,324,440	2,329
7980525	ISSUE: 960413AU6 - WESTLAKE CHEMICAL CO 4.375% 11/15/47 10/15/20 B 400,000.0000 1.0893			174	-435,890	435,890	
7980525	ISSUE: 98978VAP8 - ZOETIS INC 4.45% 8/20/48 10/15/20 B 505,000.0000 1.3140			265	-663,830	663,830	
7980525	ISSUE: 001055AR3 - AFLAC INC 4% 10/15/46 10/16/20 B 90,000.0000 1.1792			42	-106,174	106,174	
7980525	ISSUE: 00115AAH2 - AEP TRANSMISSION CO 3.75% 12/01/47 10/16/20 S 500,000.0000 1.1956			239	597,576	583,865	13,711
7980525	ISSUE: 00206RBK7 - AT&T INC 4.35% 6/15/45 10/16/20 B 180,000.0000 1.1429			82	-205,804	205,804	
7980525	ISSUE: 00206RCP5 - AT&T INC 4.5% 5/15/35 10/16/20 B 125,000.0000 1.1964			60	-149,612	149,612	
7980525	ISSUE: 00206RDK5 - AT&T INC 4.55% 3/09/49 10/16/20 B 130,000.0000 1.1618			60	-151,097	151,097	
7980525	ISSUE: 00206RJK9 - AT&T INC 4.65% 6/01/44 10/16/20 B 130,000.0000 1.1590			60	-150,725	150,725	
7980525	ISSUE: 002824BH2 - ABBOTT LABORATORIES 4.9% 11/30/46 10/16/20 B 210,000.0000 1.4368			121	-301,859	301,859	
7980525	ISSUE: 00287YAV1 - ABBVIE INC 4.3% 5/14/36 10/16/20 B 140,000.0000 1.2033			67	-168,529	168,529	
7980525	ISSUE: 00287YCL1 - ABBVIE INC 4.625% 10/01/42 10/16/20 B 110,000.0000 1.2331			54	-135,700	135,700	
7980525	ISSUE: 00507VAQ2 - ACTIVISION BLIZZARD 2.5% 9/15/50 10/16/20 B 225,000.0000 0.9408			85	-211,771	211,771	
7980525	ISSUE: 00817YAF5 - AETNA INC 6.625% 6/15/36 10/16/20 S 470,000.0000 1.4485			272	680,541	664,087	16,455
7980525	ISSUE: 00817YAP3 - AETNA INC 4.75% 3/15/44 10/16/20 B 125,000.0000 1.2549			63	-156,928	156,928	
7980525	ISSUE: 010392FP8 - ALABAMA POWER CO 4.3% 1/02/46 10/16/20 B 135,000.0000 1.2782			69	-172,625	172,625	



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	ISSUE: 010392FT0 - ALABAMA POWER CO 3.45% 10/01/49						
7980525	10/16/20 B	270,000.0000	1.1491	124	-310,384	310,384	
	ISSUE: 015271AR0 - ALEXANDRIA REAL EST 3.375% 8/15/31						
7980525	10/16/20 S	1,295,000.0000	1.1348	588	1,468,978	1,457,691	11,287
	ISSUE: 020002BA8 - ALLSTATE CORP 4.5% 6/15/43						
7980525	10/16/20 B	270,000.0000	1.3142	142	-354,965	354,965	
	ISSUE: 020002BC4 - ALLSTATE CORP 4.2% 12/15/46						
7980525	10/16/20 B	140,000.0000	1.2802	72	-179,301	179,301	
	ISSUE: 020002BG5 - ALLSTATE CORP 3.85% 8/10/49						
7980525	10/16/20 B	170,000.0000	1.2335	84	-209,786	209,786	
	ISSUE: 02079KAE7 - ALPHABET INC 1.9% 8/15/40						
7980525	10/16/20 B	85,000.0000	0.9635	33	-81,933	81,933	
	ISSUE: 02209SAQ6 - ALTRIA GROUP INC 4.5% 5/02/43						
7980525	10/16/20 S	325,000.0000	1.1321	147	367,789	366,321	1,468
	ISSUE: 02209SAV5 - ALTRIA GROUP INC 3.875% 9/16/46						
7980525	10/16/20 B	135,000.0000	1.0434	56	-140,911	140,911	
	ISSUE: 023135AQ9 - AMAZON.COM INC 4.95% 12/05/44						
7980525	10/16/20 S	380,000.0000	1.4436	219	548,364	542,245	6,119
	ISSUE: 02361DAR1 - AMEREN ILLINOIS CO 3.7% 12/01/47						
7980525	10/16/20 S	725,000.0000	1.1962	347	866,869	845,981	20,888
	ISSUE: 023765AA8 - AMER AIRLINE ABS 3.2% 12/15/29						
7980525	10/16/20 S	599,040.0000	0.9257	222	554,310	562,576	-8,267
	ISSUE: 026874AZ0 - AMER INTL GROUP 6.25% 5/01/36						
7980525	10/16/20 S	640,000.0000	1.3949	357	892,353	888,608	3,745
	ISSUE: 026874DB0 - AMER INTL GROUP 4.375% 1/15/55						
7980525	10/16/20 S	480,000.0000	1.1673	224	560,099	549,336	10,763
	ISSUE: 031162BE9 - AMGEN INC 4.95% 10/01/41						
7980525	10/16/20 B	575,000.0000	1.3301	306	-765,096	765,096	
	ISSUE: 031162BK5 - AMGEN INC 5.15% 11/15/41						
7980525	10/16/20 B	60,000.0000	1.3694	33	-82,194	82,194	
	ISSUE: 03523TBF4 - ANHEUSER-BUSCH 8.2% 1/15/39						
7980525	10/16/20 B	90,000.0000	1.6642	60	-149,842	149,842	
	ISSUE: 03523TBQ0 - ANHEUSER-BUSCH 3.75% 7/15/42						
7980525	10/16/20 B	195,000.0000	1.0944	85	-213,489	213,489	
	ISSUE: 03523TBT4 - ANHEUSER-BUSCH INBEV 4.439% 10/06/48						
7980525	10/16/20 B	310,000.0000	1.1873	147	-368,207	368,207	
	ISSUE: 03524BAF3 - ANHEUSER-BUSCH INBEV 4.625% 2/01/44						
7980525	10/16/20 B	100,000.0000	1.2011	48	-120,160	120,160	
	ISSUE: 035242AM8 - ANHEUSER-BUSCH 4.7% 2/01/36						
7980525	10/16/20 B	175,000.0000	1.2135	85	-212,442	212,442	
	ISSUE: 035242AN6 - ANHEUSER-BUSCH 4.9% 2/01/46						
7980525	10/16/20 B	120,000.0000	1.2407	60	-148,950	148,950	
	ISSUE: 037735CX3 - APPALACHIAN POWER 4.5% 3/01/49						
7980525	10/16/20 B	90,000.0000	1.2641	46	-113,811	113,811	
	ISSUE: 037735CY1 - APPALACHIAN POWER CO 3.7% 5/01/50						
7980525	10/16/20 B	180,000.0000	1.1591	83	-208,716	208,716	



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	ISSUE: 038222AGO - APPLIED MATERIALS 5.85% 6/15/41						
7980525	10/16/20 B	90,000.0000	1.5138	55	-136,300	136,300	
	ISSUE: 038222AP0 - APPLIED MATERIALS 2.75% 6/01/50						
7980525	10/16/20 B	250,000.0000	1.0576	106	-264,503	264,503	
	ISSUE: 040555CH5 - ARIZONA PUB SERV 5.5% 9/01/35						
7980525	10/16/20 S	1,025,000.0000	1.3587	557	1,392,131	1,378,031	14,100
	ISSUE: 046353AD0 - ASTRAZENECA PLC 6.45% 9/15/37						
7980525	10/16/20 B	90,000.0000	1.5372	55	-138,404	138,404	
	ISSUE: 05526DBK0 - BAT CAPITAL CORP 4.758% 9/06/49						
7980525	10/16/20 B	145,000.0000	1.1133	65	-161,497	161,497	
	ISSUE: 05526DBQ7 - BAT CAPITAL CORP 5.282% 4/02/50						
7980525	10/16/20 B	90,000.0000	1.1960	43	-107,681	107,681	
	ISSUE: 05526DBT1 - BAT CAPITAL CORP 3.734% 9/25/40						
7980525	10/16/20 B	80,000.0000	1.0092	32	-80,771	80,771	
	ISSUE: 05541VAF3 - BG ENERGY CAPITAL 5.125% 10/15/41						
7980525	10/16/20 S	725,000.0000	1.2910	374	935,572	926,731	8,840
	ISSUE: 055451AV0 - BHP BILLITON FIN USA 5% 9/30/43						
7980525	10/16/20 B	215,000.0000	1.4153	122	-304,420	304,420	
	ISSUE: 059165EL0 - BALTIMORE GAS 3.2% 9/15/49						
7980525	10/16/20 B	135,000.0000	1.0908	59	-147,314	147,314	
	ISSUE: 06051GHS1 - BANK OF AMER MTN V-Q 4.33% 3/15/50						
7980525	10/16/20 B	105,000.0000	1.3004	55	-136,601	136,601	
	ISSUE: 06738EAV7 - BARCLAYS BANK PLC 4.95% 1/10/47						
7980525	10/16/20 S	390,000.0000	1.2981	203	506,072	499,177	6,895
	ISSUE: 067901AH1 - BARRICK GOLD CORP 5.25% 4/01/42						
7980525	10/16/20 S	365,000.0000	1.3829	202	504,568	498,656	5,912
	ISSUE: 07274NBD4 - BAYER US 3.6% 7/15/42						
7980525	10/16/20 S	600,000.0000	0.9397	226	563,618	560,028	3,590
	ISSUE: 07274NBH5 - BAYER US 4.7% 7/15/64						
7980525	10/16/20 S	220,000.0000	1.1307	100	248,663	244,983	3,680
	ISSUE: 075887BG3 - BECTON DICKINSON 4.685% 12/15/44						
7980525	10/16/20 B	65,000.0000	1.2454	32	-80,986	80,986	
	ISSUE: 075887BM0 - BECTON DICKINSON 4.875% 5/15/44						
7980525	10/16/20 B	60,000.0000	1.2155	29	-72,959	72,959	
	ISSUE: 075887CK3 - BECTON DICKINSON CO 3.794% 5/20/50						
7980525	10/16/20 B	285,000.0000	1.1405	130	-325,164	325,164	
	ISSUE: 084664CQ2 - BERKSHIRE HATHAWAY 4.2% 8/15/48						
7980525	10/16/20 B	70,000.0000	1.2763	36	-89,378	89,378	
	ISSUE: 084664CV1 - BERKSHIRE HATHAWAY 2.85% 10/15/50						
7980525	10/16/20 B	60,000.0000	1.0401	25	-62,432	62,432	
	ISSUE: 097023CJ2 - BOEING CO 3.6% 5/01/34						
7980525	10/16/20 S	465,000.0000	0.9897	184	460,008	456,951	3,057
	ISSUE: 097023CQ6 - BOEING CO 3.75% 2/01/50						
7980525	10/16/20 B	280,000.0000	0.9271	104	-259,686	259,686	
	ISSUE: 097023CR4 - BOEING CO 3.95% 8/01/59						
7980525	10/16/20 B	65,000.0000	0.9612	25	-62,502	62,502	



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	ISSUE: 101137AT4 - BOSTON SCIENTIFC 4.55% 3/01/39						
7980525	10/16/20 B	90,000.0000	1.2645	46	-113,854	113,854	
	ISSUE: 10922NAF0 - BRIGHTHOUSE FINL INC 4.7% 6/22/47						
7980525	10/16/20 B	275,000.0000	1.0008	110	-275,341	275,341	
	ISSUE: 110122CQ9 - BRISTOL-MYERS SQUIBB 4.125% 6/15/39						
7980525	10/16/20 B	200,000.0000	1.2694	102	-253,980	253,980	
	ISSUE: 110122DK1 - BRISTOL-MYERS SQUIBB 4.35% 11/15/47						
7980525	10/16/20 B	90,000.0000	1.3130	47	-118,217	118,217	
	ISSUE: 110122DL9 - BRISTOL-MYERS SQUIBB 4.55% 2/20/48						
7980525	10/16/20 S	425,000.0000	1.3513	230	574,069	563,299	10,769
	ISSUE: 110709EC2 - BRITISH COLUMBIA 7.25% 9/01/36						
7980525	10/16/20 B	120,000.0000	1.7999	86	-216,076	216,076	
	ISSUE: 12189LAE1 - BURLINGTON NORTH 5.4% 6/01/41						
7980525	10/16/20 B	65,000.0000	1.4109	37	-91,746	91,746	
	ISSUE: 12189LAG6 - BURLINGTON NORTHERN 4.95% 9/15/41						
7980525	10/16/20 B	85,000.0000	1.3455	46	-114,413	114,413	
	ISSUE: 12189LAP6 - BURLINGTON NORTH 5.15% 9/01/43						
7980525	10/16/20 S	370,000.0000	1.3806	204	510,632	508,746	1,886
	ISSUE: 12189LAW1 - BURLINGTON NORTH 4.15% 4/01/45						
7980525	10/16/20 S	670,000.0000	1.2575	337	842,208	832,415	9,793
	ISSUE: 12189LBC4 - BURLINGTON NORTH 4.05% 6/15/48						
7980525	10/16/20 S	600,000.0000	1.2480	300	748,476	746,466	2,010
	ISSUE: 124857AN3 - CBS CORP 4.6% 1/15/45						
7980525	10/16/20 B	65,000.0000	1.1240	29	-73,089	73,089	
	ISSUE: 125523BK5 - CIGNA CORP 3.875% 10/15/47						
7980525	10/16/20 B	590,000.0000	1.1387	269	-672,114	672,114	
	ISSUE: 126408GU1 - CSX CORP 5.5% 4/15/41						
7980525	10/16/20 B	370,000.0000	1.3863	205	-513,140	513,140	
	ISSUE: 126408GW7 - CSX CORP 4.75% 5/30/42						
7980525	10/16/20 B	125,000.0000	1.2903	65	-161,357	161,357	
	ISSUE: 126408HF3 - CSX CORP 3.8% 11/01/46						
7980525	10/16/20 B	110,000.0000	1.1803	52	-129,887	129,887	
	ISSUE: 126408HG1 - CSX CORP 4.25% 11/01/66						
7980525	10/16/20 B	80,000.0000	1.2668	41	-101,382	101,382	
	ISSUE: 126408HLO - CSX CORP 4.65% 3/01/68						
7980525	10/16/20 B	125,000.0000	1.3429	67	-167,925	167,925	
	ISSUE: 126408HN6 - CSX CORP 4.75% 11/15/48						
7980525	10/16/20 B	160,000.0000	1.3632	87	-218,199	218,199	
	ISSUE: 126408HP1 - CSX CORP 4.5% 3/15/49						
7980525	10/16/20 B	75,000.0000	1.3235	40	-99,299	99,299	
	ISSUE: 126408HS5 - CSX CORP 3.8% 4/15/50						
7980525	10/16/20 B	110,000.0000	1.2106	53	-133,223	133,223	
	ISSUE: 126650CD0 - CVS CAREMARK CORP 5.3% 12/05/43						
7980525	10/16/20 B	225,000.0000	1.2981	117	-292,192	292,192	
	ISSUE: 126650CN8 - CVS HEALTH CORP 5.125% 7/20/45						
7980525	10/16/20 B	185,000.0000	1.2895	95	-238,660	238,660	



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	ISSUE: 133434AD2 - CAMERON LNG LLC 3.701% 1/15/39						
7980525	10/16/20 B	260,000.0000	1.1264	117	-292,992	292,992	
	ISSUE: 136385AE1 - CANADIAN NATL RES 6.45% 6/30/33						
7980525	10/16/20 S	600,000.0000	1.2210	293	732,313	727,578	4,735
	ISSUE: 13645RAF1 - CANADIAN PAC RR 5.95% 5/15/37						
7980525	10/16/20 B	90,000.0000	1.4662	53	-132,009	132,009	
	ISSUE: 13645RAV6 - CANADIAN PAC RR 4.8% 9/15/35						
7980525	10/16/20 B	95,000.0000	1.3273	50	-126,144	126,144	
	ISSUE: 14149YBB3 - CARDINAL HEALTH INC 4.5% 11/15/44						
7980525	10/16/20 B	95,000.0000	1.1167	42	-106,125	106,125	
	ISSUE: 149123BL4 - CATERPILLAR INC 5.3% 9/15/35						
7980525	10/16/20 S	976,000.0000	1.3854	541	1,351,629	1,327,282	24,347
	ISSUE: 149123CF6 - CATERPILLAR INC 3.25% 9/19/49						
7980525	10/16/20 B	555,000.0000	1.1512	256	-639,155	639,155	
	ISSUE: 15189TAY3 - CENTERPOINT ENERGY 3.7% 9/01/49						
7980525	10/16/20 S	500,000.0000	1.1277	226	563,619	552,690	10,929
	ISSUE: 15189XAS7 - CENTERPOINT ENERGY 3.95% 3/01/48						
7980525	10/16/20 S	405,000.0000	1.2416	201	502,663	489,831	12,832
	ISSUE: 15189XAT5 - CENTERPOINT ENERGY 4.25% 2/01/49						
7980525	10/16/20 B	50,000.0000	1.3080	26	-65,428	65,428	
	ISSUE: 161175BC7 - CHARTER COMM OPT LLC 6.834% 10/23/55						
7980525	10/16/20 S	350,000.0000	1.4154	198	495,202	488,698	6,504
	ISSUE: 161175BM5 - CHARTER COMM OPT LLC 5.375% 4/01/38						
7980525	10/16/20 B	80,000.0000	1.2310	39	-98,523	98,523	
	ISSUE: 161175BN3 - CHARTER COMM OPT LLC 5.75% 4/01/48						
7980525	10/16/20 B	50,000.0000	1.2803	26	-64,043	64,043	
	ISSUE: 161175BS2 - CHARTER COMM OPT LLC 5.125% 7/01/49						
7980525	10/16/20 B	100,000.0000	1.2107	48	-121,116	121,116	
	ISSUE: 166756AH9 - CHEVRON USA INC 2.343% 8/12/50						
7980525	10/16/20 B	85,000.0000	0.9519	32	-80,945	80,945	
	ISSUE: 166764CA6 - CHEVRON CORP 3.078% 5/11/50						
7980525	10/16/20 B	265,000.0000	1.0812	115	-286,646	286,646	
	ISSUE: 17275RAD4 - CISCO SYSTEMS INC 5.9% 2/15/39						
7980525	10/16/20 B	300,000.0000	1.5208	183	-456,429	456,429	
	ISSUE: 172967HA2 - CITIGROUP INC 6.675% 9/13/43						
7980525	10/16/20 B	140,000.0000	1.5525	87	-217,431	217,431	
	ISSUE: 172967JU6 - CITIGROUP INC 4.65% 7/30/45						
7980525	10/16/20 B	215,000.0000	1.3107	113	-281,907	281,907	
	ISSUE: 172967LJ8 - CITIGROUP INC V-Q 4.281% 4/24/48						
7980525	10/16/20 B	95,000.0000	1.2734	48	-121,026	121,026	
	ISSUE: 18600TAA0 - CLEVELAND CLINIC 4.858% 1/01/14						
7980525	10/16/20 S	4,715,000.0000	1.3431	2,533	6,330,419	6,549,701	-219,282
	ISSUE: 20030NAK7 - COMCAST CORP 6.5% 11/15/35						
7980525	10/16/20 S	545,000.0000	1.5348	335	836,121	835,828	292
	ISSUE: 20030NAV3 - COMCAST CORP 6.95% 8/15/37						
7980525	10/16/20 B	65,000.0000	1.6007	42	-104,088	104,088	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 20030NCE9 - COMCAST CORP 3.99% 11/01/49						
7980525	10/16/20 B	90,000.0000	1.2350	44	-111,191	111,191	
	ISSUE: 20030NCG4 - COMCAST CORP 4.04% 11/01/52						
7980525	10/16/20 B	240,000.0000	1.2488	120	-299,832	299,832	
	ISSUE: 20030NCY5 - COMCAST CORP 3.25% 11/01/39						
7980525	10/16/20 B	125,000.0000	1.1256	56	-140,754	140,754	
	ISSUE: 202795HK9 - COMMONWEALTH EDISON 5.9% 3/15/36						
7980525	10/16/20 S	500,000.0000	1.4373	287	718,388	710,415	7,973
	ISSUE: 202795JL5 - COMMONWEALTH EDISON 3.75% 8/15/47						
7980525	10/16/20 B	75,000.0000	1.2028	36	-90,245	90,245	
	ISSUE: 202795JS0 - COMMONWEALTH EDISON 3% 3/01/50						
7980525	10/16/20 B	310,000.0000	1.0815	134	-335,390	335,390	
	ISSUE: 205887CD2 - CONAGRA BRANDS INC 5.3% 11/01/38						
7980525	10/16/20 B	65,000.0000	1.3314	35	-86,578	86,578	
	ISSUE: 20825VAB8 - CONOCOPHILLIPS CANAD 5.95% 10/15/36						
7980525	10/16/20 S	780,000.0000	1.3553	423	1,056,711	1,047,899	8,812
	ISSUE: 20826FAC0 - CONOCOPHIL CO 4.3% 11/15/44						
7980525	10/16/20 B	220,000.0000	1.1964	105	-263,320	263,320	
	ISSUE: 209111FC2 - CONSOLIDATED EDISON 3.95% 3/01/43						
7980525	10/16/20 B	165,000.0000	1.1807	78	-194,900	194,900	
	ISSUE: 209111FD0 - CONS EDISON CO OF NY 4.45% 3/15/44						
7980525	10/16/20 B	165,000.0000	1.2582	83	-207,693	207,693	
	ISSUE: 209111FF5 - CONSOLIDATED EDISON 4.625% 12/01/54						
7980525	10/16/20 S	480,000.0000	1.3348	256	640,453	626,443	14,009
	ISSUE: 209111FG3 - CONSOLIDATED EDISON 4.5% 12/01/45						
7980525	10/16/20 B	360,000.0000	1.2768	184	-459,832	459,832	
	ISSUE: 209111FH1 - CONSOLIDATED EDISON 3.85% 6/15/46						
7980525	10/16/20 B	195,000.0000	1.1816	92	-230,512	230,512	
	ISSUE: 209111FW8 - CON EDISON CO OF NY 3.7% 11/15/59						
7980525	10/16/20 B	125,000.0000	1.1685	58	-146,117	146,117	
	ISSUE: 21036PAT5 - CONSTELLATION BRANDS 4.5% 5/09/47						
7980525	10/16/20 B	70,000.0000	1.2418	35	-86,959	86,959	
	ISSUE: 21036PBD9 - CONSTELLATION BRANDS 5.25% 11/15/48						
7980525	10/16/20 B	55,000.0000	1.3741	30	-75,604	75,604	
	ISSUE: 210518DH6 - CONSUMERS ENERGY CO 3.5% 8/01/51						
7980525	10/16/20 B	80,000.0000	1.2041	39	-96,363	96,363	
	ISSUE: 212015AN1 - CONTINENTAL RESOURCE 3.8% 6/01/24						
7980525	10/16/20 S	1,125,000.0000	0.9577	431	1,077,004	1,077,165	-161
	ISSUE: 224044CK1 - COX COMMUNICATIONS 4.6% 8/15/47						
7980525	10/16/20 S	500,000.0000	1.2434	249	621,471	610,605	10,866
	ISSUE: 22822VAF8 - CROWN CASTLE INTL 4.75% 5/15/47						
7980525	10/16/20 S	500,000.0000	1.2425	249	621,012	609,090	11,922
	ISSUE: 231021AS5 - CUMMINS INC 2.6% 9/01/50						
7980525	10/16/20 B	160,000.0000	0.9794	63	-156,762	156,762	
	ISSUE: 23291KAJ4 - DH EUROPE FINANCE II 3.25% 11/15/39						
7980525	10/16/20 B	295,000.0000	1.1277	133	-332,805	332,805	



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7980525	ISSUE: 233835AQ0 - DAIMLERCHRYSLER NA 8.5% 1/18/31 10/16/20 S	1,000,000.0000	1.5575	623	1,556,847	1,537,710	19,137
7980525	ISSUE: 237194AM7 - DARDEN RESTAURANTS 4.55% 2/15/48 10/16/20 B	90,000.0000	1.0295	37	-92,692	92,692	
7980525	ISSUE: 240019BV0 - DAYTON PWR & LT 3.95% 6/15/49 10/16/20 S	475,000.0000	1.0751	204	510,459	503,923	6,536
7980525	ISSUE: 25156PAD5 - DEUTSCHE TEL FIN 9.25% 6/01/32 10/16/20 B	245,000.0000	1.6976	166	-416,069	416,069	
7980525	ISSUE: 25179MAN3 - DEVON ENERGY CORP 4.75% 5/15/42 10/16/20 B	70,000.0000	0.9512	27	-66,613	66,613	
7980525	ISSUE: 25272KAN3 - DIAMOND 1 FIN 8.1% 7/15/36 10/16/20 B	215,000.0000	1.3550	117	-291,450	291,450	
7980525	ISSUE: 25468PCR5 - WALT DISNEY CO 4.125% 12/01/41 10/16/20 B	80,000.0000	1.2105	39	-96,876	96,876	
7980525	ISSUE: 254687ET9 - WALT DISNEY COMPANY 5.4% 10/01/43 10/16/20 B	75,000.0000	1.4032	42	-105,286	105,286	
7980525	ISSUE: 254687EV4 - WALT DISNEY COMPANY 4.75% 9/15/44 10/16/20 B	80,000.0000	1.2987	42	-103,936	103,936	
7980525	ISSUE: 254687FB7 - WALT DISNEY COMPANY 4.75% 11/15/46 10/16/20 B	60,000.0000	1.3088	31	-78,557	78,557	
7980525	ISSUE: 254687FM3 - WALT DISNEY COMPNAY 2.75% 9/01/49 10/16/20 B	460,000.0000	0.9921	183	-456,544	456,544	
7980525	ISSUE: 254687FR2 - WALT DISNEY COMPANY 4.625% 3/23/40 10/16/20 B	220,000.0000	1.2870	113	-283,264	283,264	
7980525	ISSUE: 25470DBG3 - DISCOVERY COMMUN LLC 5.3% 5/15/49 10/16/20 B	75,000.0000	1.2346	37	-92,631	92,631	
7980525	ISSUE: 256677AH8 - DOLLAR GENERAL CORP 4.125% 4/03/50 10/16/20 B	190,000.0000	1.2248	93	-232,805	232,805	
7980525	ISSUE: 25746UBQ1 - DOMINION RESOURCES 4.05% 9/15/42 10/16/20 B	65,000.0000	1.1911	31	-77,451	77,451	
7980525	ISSUE: 260543CG6 - DOW CHEMICAL CO 4.375% 11/15/42 10/16/20 S	410,000.0000	1.1502	189	471,377	465,383	5,994
7980525	ISSUE: 260543CR2 - DOW CHEMICAL CO 5.55% 11/30/48 10/16/20 S	500,000.0000	1.3351	267	667,293	659,855	7,438
7980525	ISSUE: 260543CV3 - DOW CHEMICAL CO 4.8% 5/15/49 10/16/20 B	60,000.0000	1.2312	30	-73,899	73,899	
7980525	ISSUE: 26442CAM6 - DUKE ENERGY 4.25% 12/15/41 10/16/20 S	670,000.0000	1.2528	336	839,060	832,321	6,739
7980525	ISSUE: 26442CAN4 - DUKE ENERGY CAROLINA 4% 9/30/42 10/16/20 B	65,000.0000	1.2284	32	-79,881	79,881	
7980525	ISSUE: 26442CAP9 - DUKE ENERGY CAR 3.75% 6/01/45 10/16/20 S	750,000.0000	1.1887	357	891,191	881,760	9,431
7980525	ISSUE: 26442CAT1 - DUKE ENERGY CAR 3.7% 12/01/47 10/16/20 S	500,000.0000	1.1953	239	597,411	590,470	6,941
7980525	ISSUE: 26442RAB7 - DUKE ENERGY PROG 4.375% 3/30/44 10/16/20 B	60,000.0000	1.2793	31	-76,789	76,789	



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7980525	ISSUE: 26442UAC8 - DUKE ENERGY PROG 3.7% 10/15/46 10/16/20 S	500,000.0000	1.1811	236	590,339	575,610	14,729
7980525	ISSUE: 26442UAE4 - DUKE ENERGY PROGRESS 3.6% 9/15/47 10/16/20 B	95,000.0000	1.1652	44	-110,736	110,736	
7980525	ISSUE: 26443TAB2 - DUKE ENERGY INDIANA 3.25% 10/01/49 10/16/20 B	55,000.0000	1.1195	25	-61,600	61,600	
7980525	ISSUE: 26443TAC0 - DUKE ENERGY INDIANA 2.75% 4/01/50 10/16/20 B	60,000.0000	1.0269	25	-61,637	61,637	
7980525	ISSUE: 26444HAA9 - DUKE ENERGY FLA 3.4% 10/01/46 10/16/20 B	375,000.0000	1.1348	170	-425,713	425,713	
7980525	ISSUE: 26444HAF8 - DUKE ENERGY FLORIDA 4.2% 7/15/48 10/16/20 B	120,000.0000	1.2771	61	-153,312	153,312	
7980525	ISSUE: 26882PAR3 - ERAC USA FINANCE 6.7% 6/01/34 10/16/20 S	500,000.0000	1.4390	288	719,237	686,520	32,717
7980525	ISSUE: 26884ABB8 - ERP OPERATING LP 4.5% 7/01/44 10/16/20 B	95,000.0000	1.2852	49	-122,140	122,140	
7980525	ISSUE: 26884TAS1 - ERAC USA FINANCE LLC 4.2% 11/01/46 10/16/20 S	500,000.0000	1.1592	232	579,363	561,440	17,923
7980525	ISSUE: 27409LAE3 - EAST OHIO GAS CO 3% 6/15/50 10/16/20 B	110,000.0000	1.0515	46	-115,716	115,716	
7980525	ISSUE: 277432AP5 - EASTMAN CHEMICAL 4.65% 10/15/44 10/16/20 B	90,000.0000	1.1957	43	-107,653	107,653	
7980525	ISSUE: 28368EAD8 - EL PASO ENERGY MTN 7.8% 8/01/31 10/16/20 B	80,000.0000	1.3946	45	-111,613	111,613	
7980525	ISSUE: 29250RAT3 - ENBRIDGE ENERGY 5.5% 9/15/40 10/16/20 B	235,000.0000	1.2082	114	-284,041	284,041	
7980525	ISSUE: 29273RAR0 - ENERGY TRAN PTNR 6.5% 2/01/42 10/16/20 B	160,000.0000	1.0761	69	-172,243	172,243	
7980525	ISSUE: 29364WBB3 - ENTERGY LA LLC 4.2% 9/01/48 10/16/20 S	750,000.0000	1.2771	383	957,427	934,643	22,784
7980525	ISSUE: 29364WBC1 - ENTERGY LA LLC 4.2% 4/01/50 10/16/20 B	60,000.0000	1.2990	31	-77,971	77,971	
7980525	ISSUE: 29365TAH7 - ENTERGY TEXAS INC 4.5% 3/30/39 10/16/20 B	265,000.0000	1.2472	132	-330,635	330,635	
7980525	ISSUE: 29366MAB4 - ENTERGY ARKANSAS LLC 2.65% 6/15/51 10/16/20 B	220,000.0000	1.0115	89	-222,610	222,610	
7980525	ISSUE: 29366WAA4 - ENTERGY MISSISSIPPI 3.85% 6/01/49 10/16/20 S	715,000.0000	1.2007	343	858,193	844,765	13,427
7980525	ISSUE: 29379VAG8 - ENTERPRISE PRODUCTS 6.125% 10/15/39 10/16/20 B	70,000.0000	1.3081	37	-91,604	91,604	
7980525	ISSUE: 29379VAV5 - ENTERPRISE PRODUCTS 5.7% 2/15/42 10/16/20 B	75,000.0000	1.2827	38	-96,242	96,242	
7980525	ISSUE: 29379VAW3 - ENTERPRISE PRODUCTS 4.85% 8/15/42 10/16/20 B	525,000.0000	1.1636	244	-611,161	611,161	
7980525	ISSUE: 29379VB1 - ENTERPRISE PRODUCTS 4.9% 5/15/46 10/16/20 B	200,000.0000	1.1698	94	-234,056	234,056	



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	ISSUE: 29379VBQ5 - ENTERPRISE PRODUCTS 4.25% 2/15/48						
7980525	10/16/20 B	265,000.0000	1.0964	116	-290,668	290,668	
	ISSUE: 29379VBW2 - ENTERPRISE PRODUCTS 4.2% 1/31/50						
7980525	10/16/20 B	85,000.0000	1.0963	37	-93,222	93,222	
	ISSUE: 29670GAE2 - ESSENTIAL UTILITIES 3.351% 4/15/50						
7980525	10/16/20 B	90,000.0000	1.0820	39	-97,423	97,423	
	ISSUE: 30161NAC5 - EXELON CORP 5.625% 6/15/35						
7980525	10/16/20 B	180,000.0000	1.3485	97	-242,831	242,831	
	ISSUE: 30161NAQ4 - EXELON CORP 4.95% 6/15/35						
7980525	10/16/20 B	100,000.0000	1.2576	50	-125,815	125,815	
	ISSUE: 30161NAS0 - EXELON CORP 5.1% 6/15/45						
7980525	10/16/20 B	200,000.0000	1.3235	106	-264,816	264,816	
	ISSUE: 30161NAV3 - EXELON CORP 4.45% 4/15/46						
7980525	10/16/20 B	75,000.0000	1.2472	37	-93,576	93,576	
	ISSUE: 30161NAY7 - EXELON CORP 4.7% 4/15/50						
7980525	10/16/20 B	90,000.0000	1.2979	47	-116,860	116,860	
	ISSUE: 30231GBF8 - EXXON MOBIL CORP 4.227% 3/19/40						
7980525	10/16/20 B	65,000.0000	1.2297	32	-79,961	79,961	
	ISSUE: 30231GBG6 - EXXON MOBIL CORP 4.327% 3/19/50						
7980525	10/16/20 B	245,000.0000	1.2634	124	-309,662	309,662	
	ISSUE: 313309AP1 - FEDERAL EXPRESS CORP 7.6% 7/01/97						
7980525	10/16/20 B	170,000.0000	1.6225	110	-275,940	275,940	
	ISSUE: 31428XAT3 - FEDEX CORP 3.875% 8/01/42						
7980525	10/16/20 B	135,000.0000	1.1433	62	-154,407	154,407	
	ISSUE: 31428XAU0 - FEDEX CORP 4.1% 4/15/43						
7980525	10/16/20 B	245,000.0000	1.1658	114	-285,748	285,748	
	ISSUE: 31428XAW6 - FEDEX CORP 5.1% 1/15/44						
7980525	10/16/20 B	110,000.0000	1.3190	58	-145,144	145,144	
	ISSUE: 31428XBD7 - FEDEX CORP 4.5% 2/01/65						
7980525	10/16/20 B	100,000.0000	1.0944	44	-109,487	109,487	
	ISSUE: 31428XBS4 - FEDEX CORP 4.95% 10/17/48						
7980525	10/16/20 B	255,000.0000	1.3272	135	-338,579	338,579	
	ISSUE: 31620MAZ9 - FIDELITY NATIONAL 4.75% 5/15/48						
7980525	10/16/20 B	45,000.0000	1.3126	24	-59,089	59,089	
	ISSUE: 338915AM3 - FLEET FINL GROUP INC 6.7% 7/15/28						
7980525	10/16/20 S	1,000,000.0000	1.2990	520	1,298,510	1,283,090	15,420
	ISSUE: 341081EQ6 - FLORIDA PWR & LT 5.625% 4/01/34						
7980525	10/16/20 S	1,332,000.0000	1.4423	768	1,920,322	1,885,006	35,315
	ISSUE: 341081ET0 - FLORIDA PWR & LT 4.95% 6/01/35						
7980525	10/16/20 B	80,000.0000	1.3989	45	-111,960	111,960	
	ISSUE: 341081FP7 - FLORIDA PWR & LIGHT 3.7% 12/01/47						
7980525	10/16/20 S	695,000.0000	1.2326	343	856,342	822,442	33,900
	ISSUE: 341099CR8 - DUKE ENERGY FLORIDA 3.85% 11/15/42						
7980525	10/16/20 B	130,000.0000	1.1887	62	-154,593	154,593	
	ISSUE: 35137LAJ4 - FOX CORP 5.476% 1/25/39						
7980525	10/16/20 B	215,000.0000	1.3484	116	-290,026	290,026	



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	ISSUE: 36166NAC7 - GE CAP FUNDING 4.55% 5/15/32						
7980525	10/16/20 B	255,000.0000	1.0937	112	-279,013	279,013	
	ISSUE: 369550BH0 - GENERAL DYNAMICS CO 4.25% 4/01/40						
7980525	10/16/20 S	610,000.0000	1.2788	312	779,756	768,978	10,778
	ISSUE: 369604BF9 - GEN ELECTRIC CO 4.125% 10/09/42						
7980525	10/16/20 B	145,000.0000	1.0345	60	-150,060	150,060	
	ISSUE: 37045VAJ9 - GENERAL MOTORS CO 5.2% 4/01/45						
7980525	10/16/20 S	345,000.0000	1.1252	155	388,035	376,178	11,858
	ISSUE: 373334JW2 - GEORGIA POWER CO 4.3% 3/15/42						
7980525	10/16/20 B	115,000.0000	1.2185	56	-140,179	140,179	
	ISSUE: 373334KN0 - GEORGIA POWER CO 3.7% 1/30/50						
7980525	10/16/20 B	100,000.0000	1.1596	46	-116,011	116,011	
	ISSUE: 375558AS2 - GILEAD SCIENCES INC 5.65% 12/01/41						
7980525	10/16/20 B	100,000.0000	1.4407	58	-144,125	144,125	
	ISSUE: 375558BG7 - GILEAD SCIENCES 4.6% 9/01/35						
7980525	10/16/20 S	710,000.0000	1.2957	368	919,615	914,991	4,623
	ISSUE: 38141GVS0 - GOLDMAN SACHS GROUP 4.75% 10/21/45						
7980525	10/16/20 S	410,000.0000	1.3381	219	548,397	535,776	12,622
	ISSUE: 401378AD6 - GUARDIAN LIFE INS 3.7% 1/22/70						
7980525	10/16/20 B	100,000.0000	1.0610	42	-106,139	106,139	
	ISSUE: 404280AH2 - HSBC HOLDINGS PLC 6.5% 9/15/37						
7980525	10/16/20 B	545,000.0000	1.3851	302	-755,198	755,198	
	ISSUE: 404280AJ8 - HSBC HOLDINGS PLC 6.8% 6/01/38						
7980525	10/16/20 B	190,000.0000	1.4349	109	-272,740	272,740	
	ISSUE: 404280AM1 - HSBC HOLDINGS PLC 6.1% 1/14/42						
7980525	10/16/20 B	275,000.0000	1.4688	162	-404,093	404,093	
	ISSUE: 404280AQ2 - HSBC HOLDINGS PLC 5.25% 3/14/44						
7980525	10/16/20 S	385,000.0000	1.2894	199	496,232	489,847	6,385
	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45						
7980525	10/16/20 B	125,000.0000	1.0297	51	-128,759	128,759	
	ISSUE: 406216BL4 - HALLIBURTON CO 2.92% 3/01/30						
7980525	10/16/20 S	1,000,000.0000	0.9789	392	978,508	967,900	10,608
	ISSUE: 416515AP9 - HARTFORD FINL 6.1% 10/01/41						
7980525	10/16/20 B	190,000.0000	1.4436	110	-274,403	274,403	
	ISSUE: 416515BA1 - HARTFORD FINL SVCS 6.625% 3/30/40						
7980525	10/16/20 B	100,000.0000	1.4599	58	-146,047	146,047	
	ISSUE: 416515BD5 - HARTFORD FINL SVCS 4.4% 3/15/48						
7980525	10/16/20 B	65,000.0000	1.2550	33	-81,611	81,611	
	ISSUE: 427866AW8 - HERSHEY COMPANY 3.375% 8/15/46						
7980525	10/16/20 S	400,000.0000	1.1475	184	458,816	448,384	10,432
	ISSUE: 437076BA9 - HOME DEPOT INC 4.2% 4/01/43						
7980525	10/16/20 B	60,000.0000	1.2697	30	-76,211	76,211	
	ISSUE: 437076BF8 - HOME DEPOT INC 4.4% 3/15/45						
7980525	10/16/20 B	80,000.0000	1.3168	42	-105,386	105,386	
	ISSUE: 437076BS0 - HOME DEPOT INC 3.9% 6/15/47						
7980525	10/16/20 B	135,000.0000	1.2465	67	-168,352	168,352	



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	ISSUE: 437076BZ4 - HOME DEPOT INC 3.125% 12/15/49						
7980525	10/16/20 B	75,000.0000	1.1192	34	-83,974	83,974	
	ISSUE: 444859BE1 - HUMANA INC 4.95% 10/01/44						
7980525	10/16/20 S	350,000.0000	1.3290	186	464,978	461,479	3,499
	ISSUE: 454889AQ9 - IND MICH POWER 4.55% 3/15/46						
7980525	10/16/20 B	90,000.0000	1.3044	47	-117,443	117,443	
	ISSUE: 455780CE4 - REP OF INDONESIA 4.35% 1/11/48						
7980525	10/16/20 B	200,000.0000	1.1956	96	-239,210	239,210	
	ISSUE: 458140BN9 - INTEL CORP 4.95% 3/25/60						
7980525	10/16/20 S	265,000.0000	1.4895	158	394,554	388,326	6,229
	ISSUE: 45866FAL8 - INTERCONTINENTAL EXC 3% 6/15/50						
7980525	10/16/20 B	160,000.0000	1.0657	68	-170,579	170,579	
	ISSUE: 459200GS4 - IBM CORP 5.6% 11/30/39						
7980525	10/16/20 B	80,000.0000	1.4399	46	-115,240	115,240	
	ISSUE: 459200KB6 - IBM CORP 4.15% 5/15/39						
7980525	10/16/20 B	585,000.0000	1.2377	290	-724,344	724,344	
	ISSUE: 459506AL5 - INTL FLAVOR & FRAGRA 5% 9/26/48						
7980525	10/16/20 B	45,000.0000	1.2760	23	-57,442	57,442	
	ISSUE: 460146CK7 - INTL PAPER CO 4.8% 6/15/44						
7980525	10/16/20 B	265,000.0000	1.2642	134	-335,147	335,147	
	ISSUE: 461070AK0 - INTERSTATE POWER 4.7% 10/15/43						
7980525	10/16/20 S	500,000.0000	1.2614	252	630,468	613,955	16,513
	ISSUE: 46625HHV5 - JPMORGAN CHASE & CO 5.5% 10/15/40						
7980525	10/16/20 B	190,000.0000	1.4543	111	-276,433	276,433	
	ISSUE: 46625HJB7 - JPMORGAN CHASE 5.6% 7/15/41						
7980525	10/16/20 B	210,000.0000	1.4907	125	-313,164	313,164	
	ISSUE: 46625HJU5 - JPMORGAN CHASE & CO 4.85% 2/01/44						
7980525	10/16/20 B	110,000.0000	1.3868	61	-152,607	152,607	
	ISSUE: 46647PAK2 - JPMORGAN CHASE V-Q 4.032% 7/24/48						
7980525	10/16/20 B	90,000.0000	1.2408	45	-111,719	111,719	
	ISSUE: 46647PBM7 - JPMORGAN CHASE V-Q 3.109% 4/22/41						
7980525	10/16/20 B	120,000.0000	1.1024	53	-132,336	132,336	
	ISSUE: 478045AA5 - JOHN SEVIER COMB 4.626% 1/15/42						
7980525	10/16/20 B	174,237.3700	1.2596	88	-219,548	219,548	
	ISSUE: 478160CF9 - JOHNSON & JOHNSON 3.625% 3/03/37						
7980525	10/16/20 S	810,000.0000	1.2247	397	991,643	979,598	12,045
	ISSUE: 478160CL6 - JOHNSON & JOHNSON 3.4% 1/15/38						
7980525	10/16/20 B	120,000.0000	1.1982	58	-143,840	143,840	
	ISSUE: 478160CR3 - JOHNSON&JOHNSON 2.1% 9/01/40						
7980525	10/16/20 B	70,000.0000	1.0035	28	-70,272	70,272	
	ISSUE: 478160CS1 - JOHNSON & JOHNSON 2.25% 9/01/50						
7980525	10/16/20 B	595,000.0000	0.9954	237	-592,530	592,530	
	ISSUE: 48126BAA1 - JPMORGAN CHASE MTN 5.4% 1/06/42						
7980525	10/16/20 B	115,000.0000	1.4634	67	-168,357	168,357	
	ISSUE: 482480AJ9 - KLA CORP 3.3% 3/01/50						
7980525	10/16/20 B	145,000.0000	1.0643	62	-154,387	154,387	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 491674BL0 - KENTUCKY UTIL 4.375% 10/01/45						
7980525	10/16/20 B	385,000.0000	1.2674	195	-488,136	488,136	
	ISSUE: 491674BM8 - KENTUCKY UTILITIES 3.3% 6/01/50						
7980525	10/16/20 B	195,000.0000	1.1090	87	-216,349	216,349	
	ISSUE: 49326EEJ8 - KEYCORP MTN 2.55% 10/01/29						
7980525	10/16/20 S	1,500,000.0000	1.0712	643	1,606,172	1,593,225	12,947
	ISSUE: 49338CAA1 - KEYSPAN GAS EAST 5.819% 4/01/41						
7980525	10/16/20 B	125,000.0000	1.3967	70	-174,661	174,661	
	ISSUE: 494368BC6 - KIMBERLY-CLARK 6.625% 8/01/37						
7980525	10/16/20 S	1,000,000.0000	1.6169	647	1,616,263	1,572,460	43,803
	ISSUE: 49446RAM1 - KIMCO REALTY CORP 4.25% 4/01/45						
7980525	10/16/20 B	110,000.0000	1.0777	47	-118,597	118,597	
	ISSUE: 49446RAQ2 - KIMCO REALTY CORP 4.125% 12/01/46						
7980525	10/16/20 B	155,000.0000	1.0614	66	-164,577	164,577	
	ISSUE: 49446RAT6 - KIMCO REALTY CORP 4.45% 9/01/47						
7980525	10/16/20 B	100,000.0000	1.1028	44	-110,327	110,327	
	ISSUE: 494550AW6 - KINDER MORGAN ENERGY 6.95% 1/15/38						
7980525	10/16/20 B	135,000.0000	1.3283	72	-179,399	179,399	
	ISSUE: 494550BD7 - KINDER MORGAN 6.5% 9/01/39						
7980525	10/16/20 B	135,000.0000	1.2718	69	-171,768	171,768	
	ISSUE: 49456BAG6 - KINDER MORGAN 5.3% 12/01/34						
7980525	10/16/20 B	210,000.0000	1.1939	100	-250,826	250,826	
	ISSUE: 501044BT7 - KROGER CO 7.7% 6/01/29						
7980525	10/16/20 S	1,080,000.0000	1.4382	621	1,552,689	1,524,733	27,955
	ISSUE: 501044CT6 - KROGER CO/THE 5.15% 8/01/43						
7980525	10/16/20 B	240,000.0000	1.3329	128	-320,014	320,014	
	ISSUE: 501044DM0 - KROGER CO 5.4% 1/15/49						
7980525	10/16/20 B	85,000.0000	1.4133	48	-120,177	120,177	
	ISSUE: 501044DN8 - KROGER CO 3.95% 1/15/50						
7980525	10/16/20 S	450,000.0000	1.1878	214	534,319	528,233	6,086
	ISSUE: 50249AAD5 - LYB INT FIN III 4.2% 5/01/50						
7980525	10/16/20 B	230,000.0000	1.1077	102	-254,871	254,871	
	ISSUE: 50249AAH6 - LYB INT FIN III 3.375% 10/01/40						
7980525	10/16/20 B	190,000.0000	1.0087	77	-191,728	191,728	
	ISSUE: 50249AAJ2 - LYB INT FIN III 3.625% 4/01/51						
7980525	10/16/20 B	250,000.0000	1.0025	100	-250,738	250,738	
	ISSUE: 50249AAK9 - LYB INT FIN III 3.8% 10/01/60						
7980525	10/16/20 B	170,000.0000	0.9870	67	-167,861	167,861	
	ISSUE: 532457BU1 - ELI LILLY & CO 4.15% 3/15/59						
7980525	10/16/20 S	400,000.0000	1.3337	213	533,275	518,152	15,123
	ISSUE: 532457BY3 - ELI LILLY & CO 2.25% 5/15/50						
7980525	10/16/20 B	400,000.0000	0.9589	153	-383,717	383,717	
	ISSUE: 539830ARO - LOCKHEED MARTIN CORP 6.15% 9/01/36						
7980525	10/16/20 B	55,000.0000	1.5015	33	-82,618	82,618	
	ISSUE: 546676AY3 - LOUISVILLE GAS & ELC 4.25% 4/01/49						
7980525	10/16/20 B	185,000.0000	1.2653	94	-234,180	234,180	



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	ISSUE: 548661DJ3 - LOWE'S COS INC 4.375% 9/15/45						
7980525	10/16/20 B	135,000.0000	1.2773	69	-172,503	172,503	
	ISSUE: 548661DS3 - LOWE'S COS INC 4.55% 4/05/49						
7980525	10/16/20 B	60,000.0000	1.3256	32	-79,569	79,569	
	ISSUE: 548661DV6 - LOWE'S COS INC 5% 4/15/40						
7980525	10/16/20 B	285,000.0000	1.3506	154	-385,081	385,081	
	ISSUE: 548661DZ7 - LOWES COS INC 3% 10/15/50						
7980525	10/16/20 B	80,000.0000	1.0395	33	-83,197	83,197	
	ISSUE: 55336VAL4 - MPLX LP 5.2% 3/01/47						
7980525	10/16/20 S	305,000.0000	1.0905	133	332,460	326,679	5,781
	ISSUE: 55336VAM2 - MPLX LP 4.5% 4/15/38						
7980525	10/16/20 B	255,000.0000	1.0406	106	-265,464	265,464	
	ISSUE: 55336VAP5 - MPLX LP 4.9% 4/15/58						
7980525	10/16/20 B	65,000.0000	1.0253	27	-66,671	66,671	
	ISSUE: 55336VAT7 - MPLX LP 5.5% 2/15/49						
7980525	10/16/20 B	230,000.0000	1.1523	106	-265,135	265,135	
	ISSUE: 56585AAJ1 - MARATHON PETROL CORP 5% 9/15/54						
7980525	10/16/20 B	190,000.0000	1.0155	77	-193,018	193,018	
	ISSUE: 56585ABE1 - MARATHON PETROLEUM 4.5% 4/01/48						
7980525	10/16/20 B	135,000.0000	1.0068	54	-135,978	135,978	
	ISSUE: 570535AV6 - MARKEL CORP 4.15% 9/17/50						
7980525	10/16/20 S	600,000.0000	1.2064	290	723,556	701,808	21,748
	ISSUE: 571748BD3 - MARSH & MCLENNAN COS 4.2% 3/01/48						
7980525	10/16/20 B	105,000.0000	1.2803	54	-134,487	134,487	
	ISSUE: 571748BJ0 - MARSH & MCLENNAN COS 4.9% 3/15/49						
7980525	10/16/20 B	245,000.0000	1.4094	138	-345,431	345,431	
	ISSUE: 575767AQ1 - MASS MUTUAL LIFE INS 3.375% 4/15/50						
7980525	10/16/20 B	180,000.0000	1.0340	74	-186,196	186,196	
	ISSUE: 57636QAL8 - MASTERCARD INC 3.65% 6/01/49						
7980525	10/16/20 B	70,000.0000	1.2349	35	-86,477	86,477	
	ISSUE: 57636QAQ7 - MASTERCARD INC 3.85% 3/26/50						
7980525	10/16/20 B	90,000.0000	1.2870	46	-115,876	115,876	
	ISSUE: 58013MEK6 - MCDONALD'S CORP MTN 4.875% 7/15/40						
7980525	10/16/20 B	255,000.0000	1.3146	134	-335,347	335,347	
	ISSUE: 58013MENO - MCDONALD'S CORP MTN 3.7% 2/15/42						
7980525	10/16/20 B	130,000.0000	1.1375	59	-147,933	147,933	
	ISSUE: 58013MER1 - MCDONALD'S CORP MTN 3.625% 5/01/43						
7980525	10/16/20 B	395,000.0000	1.1391	180	-450,140	450,140	
	ISSUE: 58013MFA7 - MCDONALD'S CORP MTN 4.875% 12/09/45						
7980525	10/16/20 B	190,000.0000	1.3225	101	-251,372	251,372	
	ISSUE: 58013MFC3 - MCDONALD'S CORP MTN 4.45% 3/01/47						
7980525	10/16/20 B	130,000.0000	1.2677	66	-164,868	164,868	
	ISSUE: 58013MFH2 - MCDONALD'S CORP MTN 4.45% 9/01/48						
7980525	10/16/20 B	80,000.0000	1.2759	41	-102,111	102,111	
	ISSUE: 58013MFK5 - MCDONALD'S CORP MTN 3.625% 9/01/49						
7980525	10/16/20 B	110,000.0000	1.1414	50	-125,603	125,603	



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	ISSUE: 58933YAW5 - MERCK & CO INC 4% 3/07/49						
7980525	10/16/20 B	100,000.0000	1.2935	52	-129,398	129,398	
	ISSUE: 58933YBB0 - MERCK & CO INC 2.45% 6/24/50						
7980525	10/16/20 B	220,000.0000	1.0161	89	-223,638	223,638	
	ISSUE: 591539AA9 - METHODIST HOSP 2.705% 12/01/50						
7980525	10/16/20 B	75,000.0000	0.9904	30	-74,310	74,310	
	ISSUE: 59156RBL1 - METLIFE INC 4.721% 12/15/44						
7980525	10/16/20 B	225,000.0000	1.3182	119	-296,723	296,723	
	ISSUE: 594918BE3 - MICROSOFT CORP 4% 2/12/55						
7980525	10/16/20 B	165,000.0000	1.3762	91	-227,161	227,161	
	ISSUE: 594918CB8 - MICROSOFT CORP 4.5% 2/06/57						
7980525	10/16/20 B	115,000.0000	1.4764	68	-169,849	169,849	
	ISSUE: 595620AV7 - MIDAMERICAN ENERGY 3.15% 4/15/50						
7980525	10/16/20 B	195,000.0000	1.1255	88	-219,558	219,558	
	ISSUE: 605417BZ6 - MISS POWER CO 4.25% 3/15/42						
7980525	10/16/20 B	115,000.0000	1.1900	55	-136,908	136,908	
	ISSUE: 60871RAD2 - MOLSON COORS BREWING 5% 5/01/42						
7980525	10/16/20 B	115,000.0000	1.1616	53	-133,643	133,643	
	ISSUE: 60871RAH3 - MOLSON COORS BREWING 4.2% 7/15/46						
7980525	10/16/20 B	205,000.0000	1.0743	88	-220,324	220,324	
	ISSUE: 615369AQ8 - MOODY'S CORPORATION 4.875% 12/17/48						
7980525	10/16/20 B	270,000.0000	1.3636	147	-368,319	368,319	
	ISSUE: 61744YAL2 - MORGAN STANLEY V-Q 3.971% 7/22/38						
7980525	10/16/20 B	200,000.0000	1.2078	97	-241,659	241,659	
	ISSUE: 617482V92 - MORGAN STANLEY MTN 6.375% 7/24/42						
7980525	10/16/20 S	430,000.0000	1.5857	273	681,591	674,348	7,244
	ISSUE: 61980AAD5 - MOTIVA ENTERPRISES 6.85% 1/15/40						
7980525	10/16/20 B	300,000.0000	1.1822	142	-354,802	354,802	
	ISSUE: 637432CT0 - NATL RURAL UTILS MTN 8% 3/01/32						
7980525	10/16/20 S	1,500,000.0000	1.5951	957	2,391,768	2,362,440	29,328
	ISSUE: 637432NT8 - NATIONAL RURAL UTIL 4.3% 3/15/49						
7980525	10/16/20 B	65,000.0000	1.3038	34	-84,782	84,782	
	ISSUE: 63946BAJ9 - NBCUNIVERSAL MEDIA 4.45% 1/15/43						
7980525	10/16/20 B	80,000.0000	1.2878	41	-103,064	103,064	
	ISSUE: 641423BP2 - NEVADA POWER CO 6.65% 4/01/36						
7980525	10/16/20 S	595,000.0000	1.4888	354	885,464	881,326	4,138
	ISSUE: 64952GAF5 - NEW YORK LIFE 6.75% 11/15/39						
7980525	10/16/20 B	105,000.0000	1.5297	64	-160,683	160,683	
	ISSUE: 64952GAQ1 - NEW YORK LIFE 4.45% 5/15/69						
7980525	10/16/20 B	80,000.0000	1.2584	40	-100,715	100,715	
	ISSUE: 65364UAE6 - NIAGARA MOHAWK POWER 4.119% 11/28/42						
7980525	10/16/20 S	525,000.0000	1.2046	253	632,188	622,598	9,591
	ISSUE: 65473QAZ6 - NISOURCE FIN CORP 5.8% 2/01/42						
7980525	10/16/20 S	302,000.0000	1.3154	159	397,080	404,967	-7,887
	ISSUE: 65473QBF9 - NISOURCE FINANCE 4.375% 5/15/47						
7980525	10/16/20 B	125,000.0000	1.2537	63	-156,775	156,775	



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7980525	ISSUE: 655044AG0 - NOBLE ENERGY INC 5.25% 11/15/43 10/16/20 S 440,000.0000 1.3552			239	596,063	592,178	3,884
7980525	ISSUE: 655044AR6 - NOBLE ENERGY INC 4.2% 10/15/49 10/16/20 B 70,000.0000 1.2283			34	-86,015	86,015	
7980525	ISSUE: 655844BQ0 - NORFOLK SOUTHERN 4.45% 6/15/45 10/16/20 B 115,000.0000 1.2983			60	-149,368	149,368	
7980525	ISSUE: 655844BX5 - NORFOLK SOUTHERN 3.942% 11/01/47 10/16/20 B 90,000.0000 1.2149			44	-109,387	109,387	
7980525	ISSUE: 655844CC0 - NORFOLK SOUTHERN 4.1% 5/15/49 10/16/20 B 90,000.0000 1.2500			45	-112,542	112,542	
7980525	ISSUE: 665772CC1 - NORTHERN ST PR-M 6.2% 7/01/37 10/16/20 S 1,000,000.0000 1.5122			605	1,511,595	1,489,940	21,655
7980525	ISSUE: 665772CS6 - NORTHERN STATES PWR 2.6% 6/01/51 10/16/20 B 70,000.0000 1.0353			29	-72,499	72,499	
7980525	ISSUE: 666807BH4 - NORTHROP GRUMMAN 4.75% 6/01/43 10/16/20 B 110,000.0000 1.3212			58	-145,386	145,386	
7980525	ISSUE: 666807BS0 - NORTHROP GRUMMAN 4.4% 5/01/30 10/16/20 S 1,261,000.0000 1.2393			625	1,562,082	1,551,774	10,308
7980525	ISSUE: 666807BT8 - NORTHROP GRUMMAN 5.15% 5/01/40 10/16/20 B 255,000.0000 1.3730			140	-350,250	350,250	
7980525	ISSUE: 668074AU1 - NORTHWESTERN CRP 4.176% 11/15/44 10/16/20 S 405,000.0000 1.2003			194	485,935	475,385	10,550
7980525	ISSUE: 670346AQ8 - NUCOR CORP 4.4% 5/01/48 10/16/20 B 235,000.0000 1.3082			123	-307,559	307,559	
7980525	ISSUE: 67066GAG9 - NVIDIA CORP 3.5% 4/01/40 10/16/20 S 660,000.0000 1.1822			312	779,914	767,851	12,063
7980525	ISSUE: 67077MAX6 - NUTRIEN LTD 3.95% 5/13/50 10/16/20 B 110,000.0000 1.1580			51	-127,435	127,435	
7980525	ISSUE: 677050AN6 - OGLETHORPE POWER 5.05% 10/01/48 10/16/20 B 160,000.0000 1.1973			77	-191,638	191,638	
7980525	ISSUE: 677415CR0 - OHIO POWER CO 4% 6/01/49 10/16/20 B 110,000.0000 1.2362			54	-136,037	136,037	
7980525	ISSUE: 678858BP5 - OKLAHOMA GAS 4.55% 3/15/44 10/16/20 S 530,000.0000 1.2041			255	637,918	643,219	-5,301
7980525	ISSUE: 68233JAH7 - ONCOR ELECTRIC 5.25% 9/30/40 10/16/20 B 115,000.0000 1.4046			65	-161,591	161,591	
7980525	ISSUE: 68233JAT1 - ONCOR ELECTRIC DEL 4.55% 12/01/41 10/16/20 B 95,000.0000 1.2932			49	-122,902	122,902	
7980525	ISSUE: 68233JBG8 - ONCOR ELECTRIC DELIV 4.1% 11/15/48 10/16/20 S 570,000.0000 1.2741			291	725,969	712,836	13,133
7980525	ISSUE: 682680AN3 - ONEOK INC 6% 6/15/35 10/16/20 S 600,000.0000 1.0956			263	657,097	660,456	-3,359
7980525	ISSUE: 68327LAB2 - CADILLAC FAIRVIEW 3.875% 3/20/27 10/16/20 S 1,200,000.0000 1.0980			527	1,317,049	1,308,960	8,089
7980525	ISSUE: 68389XBG9 - ORACLE CORP 4.375% 5/15/55 10/16/20 B 200,000.0000 1.2811			102	-256,316	256,316	



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7980525	ISSUE: 68902VAL1 - OTIS WORLDWIDE CORP 3.112% 2/15/40 10/16/20 S	1,065,000.0000	1.0826	461	1,152,476	1,128,133	24,343
7980525	ISSUE: 693304AS6 - PECO ENERGY CO 4.15% 10/01/44 10/16/20 B	75,000.0000	1.2569	38	-94,303	94,303	
7980525	ISSUE: 693304AV9 - PECO ENERGY CO 3.7% 9/15/47 10/16/20 B	190,000.0000	1.2124	92	-230,446	230,446	
7980525	ISSUE: 693304AW7 - PECO ENERGY CO 3.9% 3/01/48 10/16/20 B	210,000.0000	1.2578	106	-264,237	264,237	
7980525	ISSUE: 693304AX5 - PECO ENERGY CO 3% 9/15/49 10/16/20 B	95,000.0000	1.0859	41	-103,199	103,199	
7980525	ISSUE: 693627AY7 - PSI ENERGY INC 6.12% 10/15/35 10/16/20 S	975,000.0000	1.4154	552	1,379,473	1,357,395	22,078
7980525	ISSUE: 694308JQ1 - PACIFIC GAS & ELEC 4.5% 7/01/40 10/16/20 B	90,000.0000	1.0563	38	-95,104	95,104	
7980525	ISSUE: 695114CN6 - PACIFICORP 4.1% 2/01/42 10/16/20 B	65,000.0000	1.1988	31	-77,954	77,954	
7980525	ISSUE: 695114CV8 - PACIFICORP 4.15% 2/15/50 10/16/20 B	440,000.0000	1.2683	223	-558,275	558,275	
7980525	ISSUE: 695114CX4 - PACIFICORP 3.3% 3/15/51 10/16/20 B	95,000.0000	1.1298	43	-107,379	107,379	
7980525	ISSUE: 698299BL7 - REPUBLIC OF PANAMA 3.87% 7/23/60 10/16/20 B	200,000.0000	1.2000	96	-240,096	240,096	
7980525	ISSUE: 713448CZ9 - PEPSICO INC 4.6% 7/17/45 10/16/20 B	175,000.0000	1.3816	97	-241,873	241,873	
7980525	ISSUE: 713448EM6 - PEPSICO INC 3.375% 7/29/49 10/16/20 B	105,000.0000	1.1840	50	-124,373	124,373	
7980525	ISSUE: 717081EZ2 - PFIZER INC 2.55% 5/28/40 10/16/20 B	100,000.0000	1.0516	42	-105,198	105,198	
7980525	ISSUE: 717081FA6 - PFIZER INC 2.7% 5/28/50 10/16/20 B	210,000.0000	1.0424	88	-219,000	219,000	
7980525	ISSUE: 718172AM1 - PHILIP MORRIS INTL 4.375% 11/15/41 10/16/20 B	285,000.0000	1.2345	141	-351,985	351,985	
7980525	ISSUE: 718172AP4 - PHILIP MORRIS INTL 4.5% 3/20/42 10/16/20 B	170,000.0000	1.2563	85	-213,655	213,655	
7980525	ISSUE: 718172AW9 - PHILIP MORRIS INTL 4.125% 3/04/43 10/16/20 B	185,000.0000	1.1945	88	-221,075	221,075	
7980525	ISSUE: 718172BD0 - PHILIP MORRIS INTL 4.875% 11/15/43 10/16/20 B	100,000.0000	1.3066	52	-130,711	130,711	
7980525	ISSUE: 718286BZ9 - PHILIPPINES(REP) 3.95% 1/20/40 10/16/20 B	200,000.0000	1.2100	97	-242,097	242,097	
7980525	ISSUE: 718546AK0 - PHILLIPS 66 4.65% 11/15/34 10/16/20 B	90,000.0000	1.1829	43	-106,505	106,505	
7980525	ISSUE: 72650RAR3 - PLAINS ALL AMER 6.65% 1/15/37 10/16/20 B	90,000.0000	1.0841	39	-97,609	97,609	
7980525	ISSUE: 72650RBA9 - PLAINS ALL AMER 5.15% 6/01/42 10/16/20 B	125,000.0000	0.9476	47	-118,504	118,504	



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	ISSUE: 72650RBC5 - PLAINS ALL AMER 4.3% 1/31/43						
7980525	10/16/20 B	110,000.0000	0.8570	38	-94,307	94,307	
	ISSUE: 737679DC1 - POTOMAC ELEC PWR 7.9% 12/15/38						
7980525	10/16/20 S	500,000.0000	1.5414	308	770,392	749,135	21,257
	ISSUE: 737679DE7 - POTOMAC ELEC PWR 4.15% 3/15/43						
7980525	10/16/20 B	85,000.0000	1.2286	42	-104,474	104,474	
	ISSUE: 74251VAN2 - PRINCIPAL FINL GRP 4.3% 11/15/46						
7980525	10/16/20 S	590,000.0000	1.2234	289	721,535	693,840	27,695
	ISSUE: 742718FK0 - PROCTER & GAMBLE CO 3.6% 3/25/50						
7980525	10/16/20 B	110,000.0000	1.3233	58	-145,623	145,623	
	ISSUE: 74432QCA1 - PRUDENTIAL FIN MTN 4.6% 5/15/44						
7980525	10/16/20 B	100,000.0000	1.2507	50	-125,117	125,117	
	ISSUE: 74432QCD5 - PRUDENTIAL FINL MTN 4.418% 3/27/48						
7980525	10/16/20 B	280,000.0000	1.2210	137	-342,020	342,020	
	ISSUE: 74432QCF0 - PRUDENTIAL FIN MTN 3.7% 3/13/51						
7980525	10/16/20 B	165,000.0000	1.1229	74	-185,348	185,348	
	ISSUE: 744320AY8 - PRUDENTIAL FINANCIAL 3.905% 12/07/47						
7980525	10/16/20 B	235,000.0000	1.1369	107	-267,288	267,288	
	ISSUE: 744448CN9 - PUBLIC SERV COLORADO 3.8% 6/15/47						
7980525	10/16/20 B	300,000.0000	1.2102	145	-363,208	363,208	
	ISSUE: 744448CR0 - PUBLIC SERVICE COLO 4.05% 9/15/49						
7980525	10/16/20 B	100,000.0000	1.2807	51	-128,124	128,124	
	ISSUE: 744448CS8 - PUBLIC SERVICE CO 3.2% 3/01/50						
7980525	10/16/20 B	100,000.0000	1.1397	46	-114,019	114,019	
	ISSUE: 744482BM1 - PUBLIC SERVICE CO 3.6% 7/01/49						
7980525	10/16/20 S	360,000.0000	1.1816	170	425,224	409,118	16,105
	ISSUE: 74456QAV8 - PUB SVC EL & GAS MTN 5.5% 3/01/40						
7980525	10/16/20 S	475,000.0000	1.4436	274	685,421	671,831	13,591
	ISSUE: 74456QBT2 - PUBLIC SERVICE MTN 3.6% 12/01/47						
7980525	10/16/20 S	410,000.0000	1.1910	195	488,106	480,126	7,980
	ISSUE: 74456QBZ8 - PUBLIC SERVICE MTN 3.85% 5/01/49						
7980525	10/16/20 S	805,000.0000	1.2500	403	1,005,848	991,784	14,063
	ISSUE: 745332CH7 - PUGET SOUND ENERGY 4.223% 6/15/48						
7980525	10/16/20 B	100,000.0000	1.2618	50	-126,232	126,232	
	ISSUE: 75513EBG5 - RAYTHEON TECH CORP 4.35% 4/15/47						
7980525	10/16/20 B	440,000.0000	1.2630	222	-555,938	555,938	
	ISSUE: 75886FAF4 - REGENERON PHARM 2.8% 9/15/50						
7980525	10/16/20 S	365,000.0000	0.9595	140	350,077	341,852	8,226
	ISSUE: 761713BA3 - REYNOLDS AMERICA 5.7% 8/15/35						
7980525	10/16/20 B	90,000.0000	1.2585	45	-113,307	113,307	
	ISSUE: 775109BG5 - ROGERS COMM INC 4.3% 2/15/48						
7980525	10/16/20 B	80,000.0000	1.2477	40	-99,853	99,853	
	ISSUE: 775109BP5 - ROGERS COMMUNICATION 3.7% 11/15/49						
7980525	10/16/20 B	270,000.0000	1.1439	124	-308,974	308,974	
	ISSUE: 797440BP8 - SAN DIEGO GAS & ELEC 3.95% 11/15/41						
7980525	10/16/20 S	422,000.0000	1.1182	189	471,700	467,213	4,487



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7980525	ISSUE: 822582AD4 - SHELL INTL FIN 6.375% 12/15/38 10/16/20 B	35,000.0000	1.4999	21	-52,519	52,519	
7980525	ISSUE: 822582AT9 - SHELL INTL FIN 3.625% 8/21/42 10/16/20 B	350,000.0000	1.1170	156	-391,106	391,106	
7980525	ISSUE: 822582AY8 - SHELL INTERNATIONAL 4.55% 8/12/43 10/16/20 B	230,000.0000	1.2583	116	-289,525	289,525	
7980525	ISSUE: 822582BF8 - SHELL INTERNATIONAL 4.375% 5/11/45 10/16/20 B	245,000.0000	1.2431	122	-304,684	304,684	
7980525	ISSUE: 822582BQ4 - SHELL INTL FIN 4% 5/10/46 10/16/20 B	240,000.0000	1.1788	113	-283,018	283,018	
7980525	ISSUE: 822582CH3 - SHELL INTL FIN 3.25% 4/06/50 10/16/20 B	75,000.0000	1.0723	32	-80,458	80,458	
7980525	ISSUE: 828807CL9 - SIMON PROP GP LP 4.75% 3/15/42 10/16/20 B	195,000.0000	1.1471	89	-223,778	223,778	
7980525	ISSUE: 828807DH7 - SIMON PPTY GROUP LP 3.25% 9/13/49 10/16/20 B	125,000.0000	0.9299	47	-116,288	116,288	
7980525	ISSUE: 832696AT5 - JM SMUCKER CO 3.55% 3/15/50 10/16/20 B	80,000.0000	1.0960	35	-87,713	87,713	
7980525	ISSUE: 837004CE8 - SOUTH CAROL E&G 5.45% 2/01/41 10/16/20 B	170,000.0000	1.4018	95	-238,410	238,410	
7980525	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65 10/16/20 B	135,000.0000	1.5255	82	-206,025	206,025	
7980525	ISSUE: 842400GK3 - SOUTHERN CAL EDISON 4.125% 3/01/48 10/16/20 B	65,000.0000	1.1257	29	-73,198	73,198	
7980525	ISSUE: 842587CW5 - SOUTHERN CO 4.25% 7/01/36 10/16/20 B	170,000.0000	1.1795	80	-200,600	200,600	
7980525	ISSUE: 842587CX3 - SOUTHERN CO 4.4% 7/01/46 10/16/20 B	295,000.0000	1.2305	145	-363,152	363,152	
7980525	ISSUE: 844741BE7 - SOUTHWEST AIRLINES 3.45% 11/16/27 10/16/20 S	1,500,000.0000	1.0155	609	1,522,686	1,527,030	-4,344
7980525	ISSUE: 845743BL6 - SOUTHWESTERN PUBLIC 6% 10/01/36 10/16/20 B	135,000.0000	1.3577	73	-183,360	183,360	
7980525	ISSUE: 845743BT9 - SOUTHWESTERN PUBLIC 3.75% 6/15/49 10/16/20 B	110,000.0000	1.1926	52	-131,244	131,244	
7980525	ISSUE: 855244AS8 - STARBUCKS CORP 4.5% 11/15/48 10/16/20 B	240,000.0000	1.2580	121	-302,036	302,036	
7980525	ISSUE: 863667AZ4 - STRYKER CORP 2.9% 6/15/50 10/16/20 B	225,000.0000	1.0451	94	-235,246	235,246	
7980525	ISSUE: 867229AE6 - SUNCOR ENERGY INC 6.5% 6/15/38 10/16/20 B	80,000.0000	1.2849	41	-102,835	102,835	
7980525	ISSUE: 871829BH9 - SYSCO CORP 4.45% 3/15/48 10/16/20 B	175,000.0000	1.1487	80	-201,099	201,099	
7980525	ISSUE: 871829BM8 - SYSCO CORP 6.6% 4/01/40 10/16/20 B	460,000.0000	1.4016	258	-644,989	644,989	
7980525	ISSUE: 874060BD7 - TAKEDA PHARMA 3.375% 7/09/60 10/16/20 B	200,000.0000	1.0642	85	-212,919	212,919	



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	ISSUE: 878091BG1 - TEACHERS INSUR & ANN 3.3% 5/15/50						
7980525	10/16/20 B	85,000.0000	1.0507	36	-89,347	89,347	
	ISSUE: 87938WAW3 - TELEFONICA EMISIONES 4.895% 3/06/48						
7980525	10/16/20 B	150,000.0000	1.1639	70	-174,650	174,650	
	ISSUE: 87971MBH5 - TELUS CORP 4.6% 11/16/48						
7980525	10/16/20 B	130,000.0000	1.2788	67	-166,316	166,316	
	ISSUE: 882508BF0 - TEXAS INSTRUMENTS 3.875% 3/15/39						
7980525	10/16/20 S	590,000.0000	1.2425	293	732,764	721,204	11,560
	ISSUE: 883556BG6 - THERMO FISHER 5.3% 2/01/44						
7980525	10/16/20 S	500,000.0000	1.4101	282	704,768	694,645	10,123
	ISSUE: 88579YAZ4 - 3M COMPANY MTN 3.625% 10/15/47						
7980525	10/16/20 B	75,000.0000	1.1987	36	-89,938	89,938	
	ISSUE: 88732JAY4 - TIME WARNER CABLE 5.875% 11/15/40						
7980525	10/16/20 B	100,000.0000	1.2679	51	-126,844	126,844	
	ISSUE: 88732JBB3 - TIME WARNER CABLE 5.5% 9/01/41						
7980525	10/16/20 B	250,000.0000	1.2388	124	-309,829	309,829	
	ISSUE: 89352HAD1 - TRANS-CANADA PL 6.2% 10/15/37						
7980525	10/16/20 B	255,000.0000	1.3727	140	-350,184	350,184	
	ISSUE: 893526DJ9 - TRANS-CANADA PIPELN 6.1% 6/01/40						
7980525	10/16/20 B	105,000.0000	1.3459	57	-141,377	141,377	
	ISSUE: 89417EAK5 - TRAVELERS COS INC 4.3% 8/25/45						
7980525	10/16/20 B	75,000.0000	1.2682	38	-95,152	95,152	
	ISSUE: 89417EAL3 - TRAVELERS COS INC 3.75% 5/15/46						
7980525	10/16/20 B	180,000.0000	1.1893	86	-214,165	214,165	
	ISSUE: 89417EAM1 - TRAVELERS COS INC 4% 5/30/47						
7980525	10/16/20 B	305,000.0000	1.2320	150	-375,901	375,901	
	ISSUE: 89417EAN9 - TRAVELERS COS INC 4.05% 3/07/48						
7980525	10/16/20 B	130,000.0000	1.2570	65	-163,481	163,481	
	ISSUE: 89566EAD0 - TRISTATE GENERATION 6% 6/15/40						
7980525	10/16/20 B	90,000.0000	1.3817	50	-124,404	124,404	
	ISSUE: 904764AH0 - UNILEVER CAPITAL 5.9% 11/15/32						
7980525	10/16/20 B	90,000.0000	1.4798	53	-133,233	133,233	
	ISSUE: 906548CJ9 - UNION ELECTRIC CO 3.9% 9/15/42						
7980525	10/16/20 B	290,000.0000	1.2094	140	-350,863	350,863	
	ISSUE: 906548CL4 - UNION ELECTRIC 3.65% 4/15/45						
7980525	10/16/20 B	70,000.0000	1.1753	33	-82,304	82,304	
	ISSUE: 906548CQ3 - UNION ELECTRIC CO 3.25% 10/01/49						
7980525	10/16/20 B	425,000.0000	1.1193	190	-475,910	475,910	
	ISSUE: 907818EF1 - UNION PACIFIC CORP 4.05% 11/15/45						
7980525	10/16/20 B	135,000.0000	1.2086	65	-163,222	163,222	
	ISSUE: 907818EK0 - UNION PACIFIC CORP 3.35% 8/15/46						
7980525	10/16/20 B	215,000.0000	1.1110	96	-238,965	238,965	
	ISSUE: 907818EQ7 - UNION PACIFIC CORP 3.6% 9/15/37						
7980525	10/16/20 B	295,000.0000	1.1548	136	-340,814	340,814	
	ISSUE: 907818FD5 - UNION PAC CORP MTN 3.55% 8/15/39						
7980525	10/16/20 B	105,000.0000	1.1548	49	-121,305	121,305	



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	ISSUE: 907818FG8 - UNION PAC CORP 3.839% 3/20/60						
7980525	10/16/20 B	185,000.0000	1.1795	87	-218,300	218,300	
	ISSUE: 91087BAL4 - UNITED MEXICAN STATE 5% 4/27/51						
7980525	10/16/20 B	200,000.0000	1.1732	94	-234,744	234,744	
	ISSUE: 911312AN6 - UNITED PARCEL SVC 4.875% 11/15/40						
7980525	10/16/20 B	70,000.0000	1.3600	38	-95,237	95,237	
	ISSUE: 912810FT0 - U.S. TREASURY BONDS 4.5% 2/15/36						
7980525	10/16/20 B	3,380,000.0000	1.5042	508	-5,084,775	5,084,775	
	ISSUE: 912810FT0 - U.S. TREASURY BONDS 4.5% 2/15/36						
7980525	10/16/20 B	6,620,000.0000	1.5014	994	-9,940,317	9,940,317	
	ISSUE: 913017BT5 - UNITED TECH CORP 4.5% 6/01/42						
7980525	10/16/20 B	410,000.0000	1.2879	211	-528,246	528,246	
	ISSUE: 913017CJ6 - UNITED TECH CORP 3.75% 11/01/46						
7980525	10/16/20 B	105,000.0000	1.1711	49	-123,018	123,018	
	ISSUE: 913017CP2 - UNITED TECHNOLOGIES 4.05% 5/04/47						
7980525	10/16/20 B	280,000.0000	1.2255	137	-343,283	343,283	
	ISSUE: 913017CW7 - UNITED TECH CORP 4.45% 11/16/38						
7980525	10/16/20 B	75,000.0000	1.2497	37	-93,769	93,769	
	ISSUE: 91324PAX0 - UNITEDHEALTH GRP 6.5% 6/15/37						
7980525	10/16/20 S	430,000.0000	1.5648	269	672,582	665,515	7,067
	ISSUE: 91324PBU5 - UNITEDHEALTH GRP MTN 4.625% 11/15/41						
7980525	10/16/20 B	60,000.0000	1.3254	32	-79,555	79,555	
	ISSUE: 91324PBW1 - UNITEDHEALTH GRP 4.375% 3/15/42						
7980525	10/16/20 S	900,000.0000	1.2784	460	1,150,145	1,134,405	15,740
	ISSUE: 91324PCX8 - UNITEDHEALTH GROUP 4.2% 1/15/47						
7980525	10/16/20 B	105,000.0000	1.2872	54	-135,206	135,206	
	ISSUE: 91324PDL3 - UNITEDHEALTH GROUP 4.25% 6/15/48						
7980525	10/16/20 B	70,000.0000	1.3049	37	-91,379	91,379	
	ISSUE: 91324PDV1 - UNITEDHEALTH GROUP 3.875% 8/15/59						
7980525	10/16/20 B	190,000.0000	1.2391	94	-235,523	235,523	
	ISSUE: 91324PEA6 - UNITEDHEALTH GROUP 3.125% 5/15/60						
7980525	10/16/20 B	250,000.0000	1.0930	109	-273,357	273,357	
	ISSUE: 92277GAN7 - VENTAS REALTY LP 4.4% 1/15/29						
7980525	10/16/20 S	1,500,000.0000	1.1357	681	1,702,854	1,698,435	4,419
	ISSUE: 92345YAE6 - VERISK ANALYTICS INC 5.5% 6/15/45						
7980525	10/16/20 S	450,000.0000	1.3958	251	627,850	619,403	8,447
	ISSUE: 927804FG4 - VIRGINIA ELEC & PWR 8.875% 11/15/38						
7980525	10/16/20 B	55,000.0000	1.8173	40	-99,994	99,994	
	ISSUE: 927804FP4 - VIRGINIA ELEC & PWR 4.65% 8/15/43						
7980525	10/16/20 S	700,000.0000	1.3277	372	928,997	913,549	15,448
	ISSUE: 92826CAF9 - VISA INC 4.3% 12/14/45						
7980525	10/16/20 B	70,000.0000	1.3392	38	-93,783	93,783	
	ISSUE: 92826CAJ1 - VISA INC 3.65% 9/15/47						
7980525	10/16/20 B	135,000.0000	1.2403	67	-167,503	167,503	
	ISSUE: 92826CAQ5 - VISA INC 2% 8/15/50						
7980525	10/16/20 B	300,000.0000	0.9326	112	-279,898	279,898	



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	ISSUE: 92857WBS8 - VODAFONE GROUP PLC 4.875% 6/19/49						
7980525	10/16/20 B	85,000.0000	1.2854	44	-109,304	109,304	
	ISSUE: 92857WBT6 - VODAFONE GROUP PLC 5.125% 6/19/59						
7980525	10/16/20 B	70,000.0000	1.3144	37	-92,044	92,044	
	ISSUE: 92857WBU3 - VODAFONE GROUP PLC 4.25% 9/17/50						
7980525	10/16/20 B	240,000.0000	1.1901	114	-285,745	285,745	
	ISSUE: 92940PAG9 - WRKCO INC 3% 6/15/33						
7980525	10/16/20 B	220,000.0000	1.0993	97	-241,945	241,945	
	ISSUE: 92976GAJ0 - WACHOVIA BANK NA MTN 6.6% 1/15/38						
7980525	10/16/20 B	250,000.0000	1.4794	148	-370,008	370,008	
	ISSUE: 931142CY7 - WAL-MART STORES INC 5% 10/25/40						
7980525	10/16/20 B	60,000.0000	1.4289	34	-85,770	85,770	
	ISSUE: 931142DW0 - WAL-MART STORES INC 3.625% 12/15/47						
7980525	10/16/20 S	435,000.0000	1.2467	217	542,089	531,718	10,371
	ISSUE: 931142EP4 - WALMART INC 2.95% 9/24/49						
7980525	10/16/20 B	105,000.0000	1.1369	48	-119,420	119,420	
	ISSUE: 931427AT5 - WALGREENS BOOTS 4.1% 4/15/50						
7980525	10/16/20 B	200,000.0000	1.0418	83	-208,447	208,447	
	ISSUE: 93884PDY3 - WASHINGTON GAS MTN 3.65% 9/15/49						
7980525	10/16/20 B	95,000.0000	1.1589	44	-110,137	110,137	
	ISSUE: 94106BAB7 - WASTE CONNECTIONS 3.05% 4/01/50						
7980525	10/16/20 B	280,000.0000	1.0582	119	-296,423	296,423	
	ISSUE: 94974BGK0 - WELLS FARGO CO MTN 3.9% 5/01/45						
7980525	10/16/20 B	45,000.0000	1.1746	21	-52,880	52,880	
	ISSUE: 94974BGQ7 - WELLS FARGO CO MTN 4.9% 11/17/45						
7980525	10/16/20 B	250,000.0000	1.2930	129	-323,379	323,379	
	ISSUE: 949746JM4 - WELLS FARGO & CO 5.375% 2/07/35						
7980525	10/16/20 S	895,000.0000	1.3667	489	1,222,671	1,215,508	7,163
	ISSUE: 949746RF0 - WELLS FARGO & CO 5.606% 1/15/44						
7980525	10/16/20 B	60,000.0000	1.3864	33	-83,215	83,215	
	ISSUE: 95000U2Q5 - WELLS FARGO CO V-Q 3.068% 4/30/41						
7980525	10/16/20 B	150,000.0000	1.0567	63	-158,568	158,568	
	ISSUE: 95040QAD6 - WELLTOWER INC 4.25% 4/15/28						
7980525	10/16/20 S	1,500,000.0000	1.1478	689	1,720,981	1,699,335	21,646
	ISSUE: 95040QAF1 - WELLTOWER INC 4.95% 9/01/48						
7980525	10/16/20 S	405,000.0000	1.2289	199	497,509	480,609	16,900
	ISSUE: 960413AS1 - WESTLAKE CHEMICAL 5% 8/15/46						
7980525	10/16/20 B	105,000.0000	1.1869	50	-124,674	124,674	
	ISSUE: 96949LAE5 - WILLIAMS PARTNERS LP 4.85% 3/01/48						
7980525	10/16/20 B	60,000.0000	1.1334	27	-68,032	68,032	
	ISSUE: 970648AK7 - WILLIS NORTH AMER 3.875% 9/15/49						
7980525	10/16/20 S	705,000.0000	1.1811	333	832,349	801,888	30,461
	ISSUE: 983024AL4 - WYETH 6% 2/15/36						
7980525	10/16/20 S	660,000.0000	1.4619	386	964,475	959,409	5,066
	ISSUE: 98978VAH6 - ZOETIS INC 4.7% 2/01/43						
7980525	10/16/20 B	125,000.0000	1.3326	67	-166,642	166,642	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 98978VAT0 - ZOETIS INC 3% 5/15/50						
7980525	10/16/20 B	100,000.0000	1.0757	43	-107,613	107,613	
	ISSUE: 00108WAF7 - AEP TEXAS INC 3.8% 10/01/47						
7980525	10/19/20 S	225,000.0000	1.1364	102	255,594	254,129	1,466
	ISSUE: 008685AB5 - AHOLD FINANCE USA 6.875% 5/01/29						
7980525	10/19/20 S	400,000.0000	1.4168	227	566,485	561,728	4,757
	ISSUE: 025537AP6 - AMER ELEC PWR 3.25% 3/01/50						
7980525	10/19/20 S	280,000.0000	1.0417	117	291,562	278,054	13,508
	ISSUE: 037833DD9 - APPLE INC 3.75% 9/12/47						
7980525	10/19/20 S	220,000.0000	1.2389	109	272,449	269,896	2,553
	ISSUE: 040555CU6 - ARIZONA PUB SERV 3.75% 5/15/46						
7980525	10/19/20 S	210,000.0000	1.1600	97	243,509	233,680	9,829
	ISSUE: 084664BU4 - BERKSHIRE HTHWY MTN 4.4% 5/15/42						
7980525	10/19/20 S	125,000.0000	1.2834	64	160,358	158,258	2,101
	ISSUE: 084670BK3 - BERKSHIRE HATHAWAY 4.5% 2/11/43						
7980525	10/19/20 S	250,000.0000	1.3240	132	330,880	324,028	6,853
	ISSUE: 097023AN5 - BOEING CO 6.875% 10/15/43						
7980525	10/19/20 S	750,000.0000	1.2548	376	940,709	954,233	-13,524
	ISSUE: 13342BAM7 - CAMERON INTL CORP 5.125% 12/15/43						
7980525	10/19/20 S	210,000.0000	1.0978	92	230,439	232,082	-1,642
	ISSUE: 15189WAJ9 - CENTERPOINT ENERGY 4.1% 9/01/47						
7980525	10/19/20 S	145,000.0000	1.1804	68	171,087	166,570	4,516
	ISSUE: 207597EG6 - CONN LIGHT & PWR 4.3% 4/15/44						
7980525	10/19/20 S	285,000.0000	1.2847	146	365,982	359,485	6,497
	ISSUE: 29273RBE8 - ENERGY TRAN PTNR 4.9% 3/15/35						
7980525	10/19/20 S	245,000.0000	0.9934	97	243,291	240,445	2,845
	ISSUE: 29364WBD9 - ENTERGY LOUISIANA 2.9% 3/15/51						
7980525	10/19/20 S	135,000.0000	1.0516	57	141,909	140,508	1,401
	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49						
7980525	10/19/20 S	260,000.0000	1.0652	111	276,854	272,826	4,028
	ISSUE: 370334CH5 - GENERAL MILLS INC 4.55% 4/17/38						
7980525	10/19/20 S	350,000.0000	1.2672	177	443,346	440,937	2,409
	ISSUE: 37045VAH3 - GENERAL MOTORS CO 5% 4/01/35						
7980525	10/19/20 S	100,000.0000	1.1180	45	111,754	108,197	3,557
	ISSUE: 416515AS3 - HARTFORD FINL SVCS 5.95% 10/15/36						
7980525	10/19/20 S	145,000.0000	1.3626	79	197,492	195,936	1,557
	ISSUE: 423452AC5 - HELMERICH & PAYNE 4.65% 3/15/25						
7980525	10/19/20 S	675,000.0000	1.1039	298	744,841	740,914	3,927
	ISSUE: 444859BG6 - HUMANA INC 4.8% 3/15/47						
7980525	10/19/20 S	150,000.0000	1.3355	80	200,251	196,080	4,171
	ISSUE: 478160BA1 - JOHNSON & JOHNSON 4.85% 5/15/41						
7980525	10/19/20 S	430,000.0000	1.4095	242	605,838	604,705	1,134
	ISSUE: 478375AH1 - JOHNSON CONTROLS 6% 1/15/36						
7980525	10/19/20 S	310,000.0000	1.3603	169	421,524	414,014	7,510
	ISSUE: 485260BM4 - KANSAS GAS & EL 4.3% 7/15/44						
7980525	10/19/20 S	285,000.0000	1.2069	138	343,840	341,370	2,470



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	ISSUE: 538021AC0 - LITTON INDUSTRIES 7.75% 3/15/26						
7980525	10/19/20 S	1,010,000.0000	1.3207	534	1,333,363	1,328,564	4,799
	ISSUE: 571748AK8 - MARSH & MCLENNAN 5.875% 8/01/33						
7980525	10/19/20 S	1,000,000.0000	1.4205	568	1,419,982	1,407,370	12,612
	ISSUE: 57636QAH7 - MASTERCARD INC 3.8% 11/21/46						
7980525	10/19/20 S	265,000.0000	1.2500	133	331,120	322,574	8,546
	ISSUE: 58013MEZ3 - MCDONALD'S CORP MTN 4.7% 12/09/35						
7980525	10/19/20 S	500,000.0000	1.2946	259	647,031	642,180	4,851
	ISSUE: 595620AS4 - MIDAMERICAN ENERGY 3.65% 8/01/48						
7980525	10/19/20 S	330,000.0000	1.1812	156	389,653	383,770	5,883
	ISSUE: 654106AG8 - NIKE INC 3.375% 11/01/46						
7980525	10/19/20 S	175,000.0000	1.1600	81	202,926	199,766	3,160
	ISSUE: 665772CN7 - NORTHERN ST PR-M 4% 8/15/45						
7980525	10/19/20 S	170,000.0000	1.2429	85	211,205	209,817	1,388
	ISSUE: 67021CAL1 - NSTAR ELECTRIC CO 2.7% 6/01/26						
7980525	10/19/20 S	245,000.0000	1.0781	106	264,041	264,301	-260
	ISSUE: 68268NAM5 - ONEOK PARTNERS LP 6.2% 9/15/43						
7980525	10/19/20 S	1,645,000.0000	1.0639	700	1,749,448	1,731,017	18,431
	ISSUE: 74834LAQ3 - QUEST DIAGNOSTICS 5.75% 1/30/40						
7980525	10/19/20 S	154,000.0000	1.3201	81	203,219	208,222	-5,003
	ISSUE: 842400ES8 - SOUTHERN CAL EDISON 6% 1/15/34						
7980525	10/19/20 S	180,000.0000	1.3317	96	239,614	241,848	-2,234
	ISSUE: 842434CG5 - SOUTHERN CALIF GAS 5.75% 11/15/35						
7980525	10/19/20 S	150,000.0000	1.3613	82	204,115	202,685	1,430
	ISSUE: 842434CJ9 - SOUTHERN CAL GAS 5.125% 11/15/40						
7980525	10/19/20 S	50,000.0000	1.3254	27	66,245	63,825	2,421
	ISSUE: 842434CL4 - SOUTHERN CALIF GAS 4.45% 3/15/44						
7980525	10/19/20 S	265,000.0000	1.2165	129	322,233	321,066	1,167
	ISSUE: 844895AX0 - SOUTHWEST GAS CORP 3.8% 9/29/46						
7980525	10/19/20 S	170,000.0000	1.1188	76	190,117	183,588	6,528
	ISSUE: 845437BQ4 - SOUTHWESTERN ELEC 3.85% 2/01/48						
7980525	10/19/20 S	245,000.0000	1.1134	109	272,674	270,301	2,373
	ISSUE: 86765BAQ2 - SUNOCO LOGISTICS 5.35% 5/15/45						
7980525	10/19/20 S	165,000.0000	0.9477	63	156,303	153,361	2,942
	ISSUE: 883203BX8 - TEXTRON INC 3.65% 3/15/27						
7980525	10/19/20 S	500,000.0000	1.0898	218	544,672	542,410	2,262
	ISSUE: 883203BY6 - TEXTRON INC 3.375% 3/01/28						
7980525	10/19/20 S	1,000,000.0000	1.0765	431	1,076,049	1,068,260	7,789
	ISSUE: 907818CU0 - UNION PACIFIC CO 6.25% 5/01/34						
7980525	10/19/20 S	250,000.0000	1.4204	142	354,948	360,805	-5,857
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/19/20 B	6,870,000.0000	1.3395	920	-9,203,514	9,203,514	
	ISSUE: 9128282A7 - U.S. TREASURY NOTES 1.5% 8/15/26						
7980525	10/19/20 B	25,090,000.0000	1.0620	79,939	-26,726,353	26,726,353	
	ISSUE: 913017BJ7 - UNITED TECH CORP 5.4% 5/01/35						
7980525	10/19/20 S	464,000.0000	1.3604	252	630,968	627,917	3,051



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	ISSUE: 002824BQ2 - ABBOTT LABORATORIES 1.4% 6/30/30						
7980525	10/20/20 S	1,500,000.0000	1.0085	605	1,512,085	1,505,910	6,175
	ISSUE: 009158BA3 - AIR PROD & CHEM 2.8% 5/15/50						
7980525	10/20/20 S	345,000.0000	1.0490	145	361,753	363,226	-1,473
	ISSUE: 023135BN5 - AMAZON.COM INC 5.2% 12/03/25						
7980525	10/20/20 S	1,480,000.0000	1.2143	719	1,796,430	1,805,156	-8,726
	ISSUE: 03073EAP0 - AMERISOURCEBERGEN 3.45% 12/15/27						
7980525	10/20/20 S	1,000,000.0000	1.1386	455	1,138,185	1,137,470	715
	ISSUE: 037833BA7 - APPLE INC 3.45% 2/09/45						
7980525	10/20/20 S	90,000.0000	1.1910	43	107,148	105,782	1,366
	ISSUE: 037833DQ0 - APPLE INC 2.95% 9/11/49						
7980525	10/20/20 S	335,000.0000	1.0889	146	364,646	367,783	-3,137
	ISSUE: 07274NAZ6 - BAYER US 4.2% 7/15/34						
7980525	10/20/20 S	200,000.0000	1.0850	87	216,905	230,576	-13,671
	ISSUE: 110122DJ4 - BRISTOL-MYERS SQUIBB 5% 8/15/45						
7980525	10/20/20 S	240,000.0000	1.3970	134	335,141	330,053	5,088
	ISSUE: 126117AW0 - CNA FINANCIAL CORP 2.05% 8/15/30						
7980525	10/20/20 S	400,000.0000	1.0039	161	401,399	395,632	5,767
	ISSUE: 254687EB8 - WALT DISNEY COMPANY 6.4% 12/15/35						
7980525	10/20/20 S	317,000.0000	1.5062	191	477,287	477,110	177
	ISSUE: 278865BD1 - ECOLAB INC 3.25% 12/01/27						
7980525	10/20/20 S	1,500,000.0000	1.1321	679	1,697,501	1,688,820	8,681
	ISSUE: 30260NAA9 - FNB CORP 2.2% 2/24/23						
7980525	10/20/20 S	495,000.0000	1.0106	200	500,072	498,539	1,532
	ISSUE: 37045XAL0 - GEN MOTORS FINL CO 4.25% 5/15/23						
7980525	10/20/20 S	500,000.0000	1.0665	213	533,017	530,805	2,212
	ISSUE: 384802AE4 - WW GRAINGER INC 1.85% 2/15/25						
7980525	10/20/20 S	750,000.0000	1.0466	314	784,651	783,128	1,524
	ISSUE: 458140BJ8 - INTEL CORP 3.25% 11/15/49						
7980525	10/20/20 S	150,000.0000	1.1246	67	168,624	167,562	1,062
	ISSUE: 478160BU7 - JOHNSON & JOHNSON 3.55% 3/01/36						
7980525	10/20/20 S	680,000.0000	1.2091	329	821,859	815,123	6,736
	ISSUE: 494368CA9 - KIMBERLY-CLARK CORP 2.875% 2/07/50						
7980525	10/20/20 S	145,000.0000	1.0928	63	158,398	156,419	1,980
	ISSUE: 50540RAW2 - LABORATORY CORP AMER 2.95% 12/01/29						
7980525	10/20/20 S	385,000.0000	1.0980	169	422,557	423,735	-1,178
	ISSUE: 539439AR0 - LLOYDS BANKING GROUP 4.375% 3/22/28						
7980525	10/20/20 S	1,000,000.0000	1.1668	467	1,166,363	1,163,200	3,163
	ISSUE: 571748AX0 - MARSH & MCLENNAN COS 3.5% 3/10/25						
7980525	10/20/20 S	1,000,000.0000	1.1080	443	1,107,607	1,103,920	3,687
	ISSUE: 581557BN4 - MCKESSON CORP 4.75% 5/30/29						
7980525	10/20/20 S	395,000.0000	1.2120	191	478,537	477,567	970
	ISSUE: 585055BU9 - MEDTRONIC INC 4.625% 3/15/45						
7980525	10/20/20 S	126,000.0000	1.3836	70	174,270	172,956	1,314
	ISSUE: 63111XAB7 - NASDAQ INC 3.25% 4/28/50						
7980525	10/20/20 S	205,000.0000	1.0514	86	215,451	210,861	4,590



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 66989HAK4 - NOVARTIS CAP CORP 4% 11/20/45 10/20/20 S	290,000.0000	1.2840	149	372,226	374,309	-2,083
7980525	ISSUE: 717081CY7 - PFIZER INC 7.2% 3/15/39 10/20/20 S	275,000.0000	1.6684	184	458,624	459,811	-1,187
7980525	ISSUE: 74834LAX8 - QUEST DIAGNOSTICS 3.5% 3/30/25 10/20/20 S	250,000.0000	1.1100	111	277,392	276,505	887
7980525	ISSUE: 906548CP5 - UNION ELECTRIC CO 3.5% 3/15/29 10/20/20 S	600,000.0000	1.1570	278	693,922	690,012	3,910
7980525	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44 10/20/20 B	9,700,000.0000	1.3083	17,766	-12,708,114	12,708,114	
7980525	ISSUE: 912810RJ9 - U.S. TREASURY BONDS 3% 11/15/44 10/20/20 B	6,151,000.0000	1.3055	803	-8,030,754	8,030,754	
7980525	ISSUE: 91324PDM1 - UNITEDHEALTH GROUP 3.5% 2/15/24 10/20/20 S	1,182,000.0000	1.0966	518	1,295,698	1,294,928	770
7980525	ISSUE: 92553PAU6 - VIACOM INC 5.85% 9/01/43 10/20/20 S	165,000.0000	1.2579	83	207,474	207,981	-507
7980525	ISSUE: 94974BGU8 - WELLS FARGO CO MTN 4.75% 12/07/46 10/20/20 S	40,000.0000	1.2553	20	50,194	49,934	260
7980525	ISSUE: 026874DP9 - AMERICAN INTL GROUP 4.375% 6/30/50 10/21/20 B	115,000.0000	1.1851	55	-136,338	136,338	
7980525	ISSUE: 037735CY1 - APPALACHIAN POWER CO 3.7% 5/01/50 10/21/20 B	190,000.0000	1.1586	88	-220,224	220,224	
7980525	ISSUE: 06849RAK8 - BARRICK NA FIN 5.75% 5/01/43 10/21/20 B	90,000.0000	1.4508	52	-130,625	130,625	
7980525	ISSUE: 092113AS8 - BLACK HILLS CORP 3.875% 10/15/49 10/21/20 B	290,000.0000	1.1199	130	-324,901	324,901	
7980525	ISSUE: 233835AQ0 - DAIMLERCHRYSLER NA 8.5% 1/18/31 10/21/20 B	210,000.0000	1.5624	131	-328,239	328,239	
7980525	ISSUE: 263901AB6 - DUKE ENERGY INDIANA 6.45% 4/01/39 10/21/20 B	500,000.0000	1.5302	306	-765,421	765,421	
7980525	ISSUE: 26444HAF8 - DUKE ENERGY FLORIDA 4.2% 7/15/48 10/21/20 B	150,000.0000	1.2703	76	-190,626	190,626	
7980525	ISSUE: 26875PAT8 - EOG RESOURCES, INC 4.95% 4/15/50 10/21/20 B	110,000.0000	1.2715	56	-139,919	139,919	
7980525	ISSUE: 277432AP5 - EASTMAN CHEMICAL 4.65% 10/15/44 10/21/20 B	240,000.0000	1.1802	113	-283,369	283,369	
7980525	ISSUE: 292480AM2 - ENABLE MIDSTREAM 4.15% 9/15/29 10/21/20 B	180,000.0000	0.9334	67	-168,088	168,088	
7980525	ISSUE: 29446MAC6 - EQUINOR ASA 3.25% 11/18/49 10/21/20 B	110,000.0000	1.0552	46	-116,123	116,123	
7980525	ISSUE: 369604BY8 - GENERAL ELECTRIC CO 4.35% 5/01/50 10/21/20 B	185,000.0000	1.0353	77	-191,605	191,605	
7980525	ISSUE: 406216BK6 - HALLIBURTON CO 5% 11/15/45 10/21/20 B	225,000.0000	1.0256	92	-230,846	230,846	
7980525	ISSUE: 456873AF5 - INGERSOLL-RAND 4.5% 3/21/49 10/21/20 B	50,000.0000	1.2853	26	-64,292	64,292	



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	ISSUE: 459200KL4 - IBM CORP 2.95% 5/15/50						
7980525	10/21/20 B	195,000.0000	1.0251	80	-199,967	199,967	
	ISSUE: 46513YJJ8 - STATE OF ISRAEL 4.125% 1/17/48						
7980525	10/21/20 B	200,000.0000	1.2718	102	-254,472	254,472	
	ISSUE: 491674BM8 - KENTUCKY UTILITIES 3.3% 6/01/50						
7980525	10/21/20 B	80,000.0000	1.0925	35	-87,439	87,439	
	ISSUE: 501044DN8 - KROGER CO 3.95% 1/15/50						
7980525	10/21/20 B	135,000.0000	1.1794	64	-159,285	159,285	
	ISSUE: 539830BL2 - LOCKHEED MARTIN CORP 4.7% 5/15/46						
7980525	10/21/20 B	100,000.0000	1.3676	55	-136,818	136,818	
	ISSUE: 571676AF2 - MARS INC 3.95% 4/01/49						
7980525	10/21/20 B	125,000.0000	1.2251	61	-153,204	153,204	
	ISSUE: 59156RBN7 - METLIFE INC 4.05% 3/01/45						
7980525	10/21/20 B	200,000.0000	1.2198	98	-244,068	244,068	
	ISSUE: 641423CE6 - NEVADA POWER CO 3.125% 8/01/50						
7980525	10/21/20 B	75,000.0000	1.0822	32	-81,197	81,197	
	ISSUE: 655844CF3 - NORFOLK SOUTHERN 3.05% 5/15/50						
7980525	10/21/20 B	110,000.0000	1.0530	46	-115,872	115,872	
	ISSUE: 743263AP0 - PROGRESS ENERGY INC 6% 12/01/39						
7980525	10/21/20 B	60,000.0000	1.3837	33	-83,053	83,053	
	ISSUE: 74340XBP5 - PROLOGIS LP 3% 4/15/50						
7980525	10/21/20 B	60,000.0000	1.0715	26	-64,318	64,318	
	ISSUE: 745332CJ3 - PUGET SOUND ENERGY 3.25% 9/15/49						
7980525	10/21/20 B	210,000.0000	1.1037	93	-231,876	231,876	
	ISSUE: 749685AW3 - RPM INTL INC 4.25% 1/15/48						
7980525	10/21/20 B	80,000.0000	1.0746	34	-86,000	86,000	
	ISSUE: 837004CJ7 - SOUTH CAROLINA E&G 5.1% 6/01/65						
7980525	10/21/20 B	255,000.0000	1.5034	153	-383,531	383,531	
	ISSUE: 855244BA6 - STARBUCKS CORP 3.5% 11/15/50						
7980525	10/21/20 B	110,000.0000	1.0860	48	-119,508	119,508	
	ISSUE: 89417EAQ2 - TRAVELERS COS INC 2.55% 4/27/50						
7980525	10/21/20 B	495,000.0000	0.9877	196	-489,107	489,107	
	ISSUE: 90265EAR1 - UDR INC 3% 8/15/31						
7980525	10/21/20 B	125,000.0000	1.0827	54	-135,387	135,387	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/21/20 B	4,798,000.0000	1.3309	639	-6,386,299	6,386,299	
	ISSUE: 912810RH3 - U.S. TREASURY BONDS 3.125% 8/15/44						
7980525	10/21/20 B	13,870,000.0000	1.3294	1,844	-18,440,845	18,440,845	
	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50						
7980525	10/21/20 B	1,070,000.0000	0.9151	98	-979,234	979,234	
	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30						
7980525	10/21/20 B	160,000.0000	0.9830	16	-157,304	157,304	
	ISSUE: 94106LBK4 - WASTE MANAGEMENT 4.15% 7/15/49						
7980525	10/21/20 B	105,000.0000	1.2694	53	-133,342	133,342	
	ISSUE: 58506YAS1 - MEDSTAR HEALTH INC 3.626% 8/15/49						
7980525	10/22/20 S	596,000.0000	0.9788	0	583,371	628,530	-45,159



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980525	ISSUE: 912810SN9 - U.S. TREASURY BONDS 1.25% 5/15/50 10/22/20 B	615,000.0000	0.9025	1,665	-556,680	556,680	
7980525	ISSUE: 91282CAE1 - U.S. TREASURY NOTES 0.625% 8/15/30 10/22/20 B	715,000.0000	0.9788	2,100	-701,935	701,935	
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	SUB-TOTAL			611,657	1,999,079,181	1,989,194,677	9,884,511
	BROKER: BARCLAYS CAPITAL INC./LE						
7980524	ISSUE: G0084W101 - ADIENT PLC 10/12/20 B	2,123.0000	21.6500	21	-45,984	45,984	
7980524	ISSUE: G0176J109 - ALLEGION PLC 10/12/20 B	2,095.0000	107.7600	21	-225,778	225,778	
7980524	ISSUE: G01767105 - ALKERMES PLC 10/12/20 B	6,773.0000	17.5300	68	-118,798	118,798	
7980524	ISSUE: G0250X107 - AMCOR PLC 10/12/20 B	63,378.0000	11.4300	634	-725,044	725,044	
7980524	ISSUE: G02602103 - AMDOCS LTD 10/12/20 B	6,101.0000	59.8300	61	-365,084	365,084	
7980524	ISSUE: G037AX101 - AMBARELLA INC 10/12/20 B	445.0000	57.4700	4	-25,579	25,579	
7980524	ISSUE: G0403H108 - AON PLC 10/12/20 S	5,669.0000	214.5200	84	1,216,030	1,181,250	34,781
7980524	ISSUE: G0450A105 - ARCH CAPITAL GROUP LTD 10/12/20 B	17,654.0000	31.7100	177	-559,985	559,985	
7980524	ISSUE: G0464B107 - ARGO GROUP INTERNATIONAL 10/12/20 B	431.0000	37.2800	4	-16,072	16,072	
7980524	ISSUE: G06242104 - ATLISSIAN CORP PLC CL A 10/12/20 S	3,148.0000	194.2700	45	611,517	607,690	3,827
7980524	ISSUE: G0684D107 - ATHENE HOLDING LTD CL A 10/12/20 B	5,206.0000	37.0200	52	-192,778	192,778	
7980524	ISSUE: G0692U109 - AXIS CAPITAL HOLDINGS LTD 10/12/20 B	3,413.0000	45.6500	34	-155,838	155,838	
7980524	ISSUE: G0750C108 - AXALTA COATING SYSTEMS LTD 10/12/20 B	9,587.0000	25.9300	96	-248,687	248,687	
7980524	ISSUE: G0772R208 - BANK OF NT BUTTERFIELD & SON LTD 10/12/20 B	324.0000	25.4900	3	-8,262	8,262	
7980524	ISSUE: G10830100 - BEYONDSRING INC 10/12/20 B	632.0000	15.6200	6	-9,878	9,878	
7980524	ISSUE: G11196105 - BIOHAVEN PHARMACEUTICAL HOLDING CO 10/12/20 B	485.0000	78.2300	5	-37,946	37,946	
7980524	ISSUE: G1151C101 - ACCENTURE PLC CL A 10/12/20 S	15,638.0000	230.5900	236	3,605,730	3,494,311	111,419
7980524	ISSUE: G14838109 - MIMICAST LTD ORD SHS 10/12/20 B	524.0000	48.4800	5	-25,409	25,409	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: G16962105 - BUNGE LIMITED 10/12/20 B	5,970.0000	51.3900	60	-306,858	306,858	
7980524	ISSUE: G1757E113 - CALEDONIA MINING CORP PLC 10/12/20 S	360.0000	19.1000	4	6,872	6,401	471
7980524	ISSUE: G1890L107 - CAPRI HOLDINGS LTD 10/12/20 B	6,018.0000	21.6400	60	-130,290	130,290	
7980524	ISSUE: G1991C105 - CARDTRONICS PLC CL A 10/12/20 B	481.0000	21.2100	5	-10,207	10,207	
7980524	ISSUE: G20045202 - CENTRAL EUROPEAN MEDIA ENTRPRS CL-A 10/12/20 S	4,825.0000	4.5700	49	22,002	22,099	-97
7980524	ISSUE: G2143T103 - CIMPRESS PLC 10/12/20 B	372.0000	88.4800	4	-32,918	32,918	
7980524	ISSUE: G23773107 - CONSOLIDATED WATER CO INC 10/12/20 S	301.0000	10.9800	3	3,302	3,320	-18
7980524	ISSUE: G2717B108 - CUSHMAN & WAKEFIELD PLC 10/12/20 B	1,686.0000	12.2800	17	-20,721	20,721	
7980524	ISSUE: G29183103 - EATON CORP PLC 10/12/20 S	10,715.0000	108.2100	133	1,159,337	1,145,969	13,368
7980524	ISSUE: G30401106 - ENDO INTERNATIONAL PLC 10/12/20 B	2,199.0000	4.4700	22	-9,852	9,852	
7980524	ISSUE: G3075P101 - ENSTAR GROUP LTD 10/12/20 B	216.0000	175.5500	2	-37,921	37,921	
7980524	ISSUE: G3198U102 - ESSENT GROUP LTD 10/12/20 B	2,483.0000	43.7700	25	-108,706	108,706	
7980524	ISSUE: G3223R108 - EVEREST RE GROUP LIMITED 10/12/20 B	1,720.0000	205.7000	17	-353,821	353,821	
7980524	ISSUE: G3323L100 - FABRINET 10/12/20 B	474.0000	65.3400	5	-30,976	30,976	
7980524	ISSUE: G36738105 - FRESH DEL MONTE PRODUCE INC 10/12/20 B	472.0000	24.0800	5	-11,370	11,370	
7980524	ISSUE: G3682E192 - FRONTLINE LTD 10/12/20 B	2,038.0000	6.7900	20	-13,858	13,858	
7980524	ISSUE: G3728V109 - GAN LTD 10/12/20 S	254.0000	17.9300	3	4,552	4,488	63
7980524	ISSUE: G3788M114 - EROS STX GLOBAL CORP 10/12/20 S	348.0000	2.4700	3	856	922	-66
7980524	ISSUE: G39108108 - GATES INDUSTRIAL CORP PLC 10/12/20 B	1,601.0000	11.9700	16	-19,180	19,180	
7980524	ISSUE: G3922B107 - GENPACT LIMITED 10/12/20 B	6,033.0000	40.1100	60	-242,044	242,044	
7980524	ISSUE: G4095J109 - GREENLIGHT CAPITAL RE LTD CL A 10/12/20 S	417.0000	6.9800	4	2,906	2,898	8
7980524	ISSUE: G4388N106 - HELEN OF TROY LIMITED 10/12/20 B	214.0000	200.8300	2	-42,980	42,980	
7980524	ISSUE: G4412G101 - HERBALIFE NUTRITION LTD 10/12/20 B	3,710.0000	49.8400	37	-184,944	184,944	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: G46188101 - HORIZON THERAPEUTICS PLC						
7980524	10/12/20 B	2,720.0000	81.3600	27	-221,326	221,326	
	ISSUE: G46408103 - HUDSON LTD CL A						
7980524	10/12/20 B	451.0000	7.6700	5	-3,464	3,464	
	ISSUE: G4690M101 - IBEX LTD						
7980524	10/12/20 B	381.0000	17.7800	4	-6,778	6,778	
	ISSUE: G4740B105 - ICHOR HOLDINGS LTD						
7980524	10/12/20 B	190.0000	26.6800	2	-5,071	5,071	
	ISSUE: G47567105 - IHS MARKIT LTD						
7980524	10/12/20 B	10,639.0000	79.7100	106	-848,141	848,141	
	ISSUE: G4863A108 - INTERNATIONAL GAME TECHNOLOGY PLC						
7980524	10/12/20 B	2,310.0000	11.1100	23	-25,687	25,687	
	ISSUE: G491BT108 - INVESCO LTD						
7980524	10/12/20 B	17,425.0000	13.4000	174	-233,669	233,669	
	ISSUE: G5005R107 - JAMES RIVER GROUP HOLDINGS LTD						
7980524	10/12/20 B	345.0000	49.1400	3	-16,957	16,957	
	ISSUE: G50871105 - JAZZ PHARMACEUTICALS PLC						
7980524	10/12/20 B	2,519.0000	154.6800	25	-389,664	389,664	
	ISSUE: G51502105 - JOHNSON CONTROLS INTERNATIONAL PLC						
7980524	10/12/20 B	33,549.0000	43.2600	335	-1,451,665	1,451,665	
	ISSUE: G5269C101 - KINIKSA PHARMACEUTICALS LTD CL A						
7980524	10/12/20 S	323.0000	21.1500	3	6,828	6,202	626
	ISSUE: G54050102 - LAZARD LTD CL A						
7980524	10/12/20 B	10,910.0000	37.2100	109	-406,070	406,070	
	ISSUE: G5494J103 - LINDE PLC						
7980524	10/12/20 S	14,236.0000	240.2600	218	3,420,123	3,401,692	18,431
	ISSUE: G5509L101 - LIVANOVA PLC						
7980524	10/12/20 B	519.0000	56.8500	5	-29,510	29,510	
	ISSUE: G5698W116 - LUXFER HOLDINGS PLC						
7980524	10/12/20 B	288.0000	13.6300	3	-3,928	3,928	
	ISSUE: G5876H105 - MARVELL TECHNOLOGY GROUP LTD						
7980524	10/12/20 B	29,963.0000	43.5900	300	-1,306,387	1,306,387	
	ISSUE: G5960L103 - MEDTRONIC PLC						
7980524	10/12/20 S	36,631.0000	109.0600	455	3,994,522	3,870,431	124,091
	ISSUE: G59665102 - MEIRAGTX HOLDINGS PLC						
7980524	10/12/20 B	536.0000	13.8600	5	-7,434	7,434	
	ISSUE: G6095L109 - APTIV PLC						
7980524	10/12/20 B	12,053.0000	98.2600	121	-1,184,448	1,184,448	
	ISSUE: G6331P104 - ALPHA & OMEGA SEMICONDUCTOR						
7980524	10/12/20 B	385.0000	16.8300	4	-6,483	6,483	
	ISSUE: G6375R107 - NATIONAL ENERGY SERVICES REUNITED CO						
7980524	10/12/20 B	1,407.0000	7.2300	14	-10,187	10,187	
	ISSUE: G6518L108 - NIELSEN HLDGS PLC						
7980524	10/12/20 B	16,063.0000	13.9500	161	-224,239	224,239	
	ISSUE: G65773106 - NORDIC AMERICAN TANKERS LIMITED						
7980524	10/12/20 B	1,937.0000	3.5100	19	-6,818	6,818	



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7980524	ISSUE: G66721104 - NORWEGIAN CRUISE LINE HOLDINGS 10/12/20 B	12,406.0000	18.0800	124	-224,425	224,425	
7980524	ISSUE: G6674U108 - NOVOCURE LTD 10/12/20 B	1,153.0000	134.5700	12	-155,171	155,171	
7980524	ISSUE: G6700G107 - NVENT ELECTRIC PLC 10/12/20 B	6,917.0000	19.3200	69	-133,706	133,706	
7980524	ISSUE: G7S00T104 - PENTAIR PLC 10/12/20 B	7,279.0000	50.2500	73	-365,843	365,843	
7980524	ISSUE: G7T16G103 - SAPIENS INTERNATIONAL CORP 10/12/20 S	60.0000	32.8200	1	1,969	1,847	122
7980524	ISSUE: G72800108 - PROTHENA CORP PLC 10/12/20 B	1,300.0000	11.3400	13	-14,755	14,755	
7980524	ISSUE: G73268107 - QUOTIENT LTD 10/12/20 S	126.0000	5.5100	1	693	717	-24
7980524	ISSUE: G7496G103 - RENAISSANCERE HOLDINGS LTD 10/12/20 B	1,799.0000	177.4400	18	-319,233	319,233	
7980524	ISSUE: G7709Q104 - ROYALTY PHARMA PLC 10/12/20 B	2,263.0000	44.4100	23	-100,522	100,522	
7980524	ISSUE: G7738W106 - SFL CORP LTD 10/12/20 B	2,708.0000	7.6900	27	-20,852	20,852	
7980524	ISSUE: G8060N102 - SENSATA TECHNOLOGIES HOLDING PLC 10/12/20 B	6,814.0000	47.5400	68	-324,006	324,006	
7980524	ISSUE: G81276100 - SIGNET JEWELERS LTD 10/12/20 B	694.0000	21.0400	7	-14,609	14,609	
7980524	ISSUE: G8232Y101 - SMART GLOBAL HOLDINGS INC 10/12/20 B	395.0000	25.6500	4	-10,136	10,136	
7980524	ISSUE: G8473T100 - STERIS PLC 10/12/20 B	3,650.0000	191.8200	37	-700,180	700,180	
7980524	ISSUE: G85158106 - STONECO LTD CL A 10/12/20 B	2,072.0000	58.1200	21	-120,445	120,445	
7980524	ISSUE: G85347105 - STRONGBRIDGE BIOPHARMA PLC 10/12/20 B	2,603.0000	2.2300	26	-5,831	5,831	
7980524	ISSUE: G8766E109 - TEXTAINER GROUP HOLDINGS LTD 10/12/20 B	644.0000	14.6400	6	-9,435	9,435	
7980524	ISSUE: G8807B106 - THERAVANCE BIOPHARMA, INC 10/12/20 B	314.0000	17.6200	3	-5,536	5,536	
7980524	ISSUE: G8827U100 - THIRD POINT REINSURANCE LTD 10/12/20 B	2,034.0000	7.8300	20	-15,947	15,947	
7980524	ISSUE: G8994E103 - TRANE TECHNOLOGIES PLC 10/12/20 B	10,840.0000	131.9600	108	-1,430,555	1,430,555	
7980524	ISSUE: G9001E102 - LIBERTY LATIN AMERICA LTD CL A 10/12/20 B	1,343.0000	11.0600	13	-14,867	14,867	
7980524	ISSUE: G9001E128 - LIBERTY LATIN AMERICA LTD CL C 10/12/20 B	3,678.0000	10.9400	37	-40,274	40,274	
7980524	ISSUE: G9078F107 - TRITON INTERNATIONAL LTD OF BERMUDA 10/12/20 B	1,754.0000	38.4200	18	-67,406	67,406	



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	ISSUE: G9087Q102 - TRONOX HOLDINGS PLC CL A						
7980524	10/12/20 B	272.0000	9.1600	3	-2,494	2,494	
	ISSUE: G9456A100 - GOLAR LNG LTD						
7980524	10/12/20 B	1,490.0000	7.4300	15	-11,086	11,086	
	ISSUE: G94787101 - WATFORD HOLDINGS LTD						
7980524	10/12/20 B	747.0000	32.7800	7	-24,494	24,494	
	ISSUE: G9618E107 - WHITE MOUNTAINS INSURANCE GROUP LTD						
7980524	10/12/20 B	120.0000	918.1200	1	-110,176	110,176	
	ISSUE: G96629103 - WILLIS TOWERS WATSON PLC						
7980524	10/12/20 B	5,756.0000	217.0300	58	-1,249,282	1,249,282	
	ISSUE: G97822103 - PERRIGO CO PLC						
7980524	10/12/20 B	6,073.0000	46.3700	61	-281,666	281,666	
	ISSUE: H1467J104 - CHUBB LTD						
7980524	10/12/20 B	12,289.0000	123.4500	156	1,516,921	1,463,743	53,178
	ISSUE: H2906T109 - GARMIN LTD						
7980524	10/12/20 B	6,810.0000	99.0700	68	-674,735	674,735	
	ISSUE: H8817H100 - TRANSOCEAN LTD						
7980524	10/12/20 B	14,189.0000	0.8365	142	-12,011	12,011	
	ISSUE: L0175J104 - ALTISOURCE PORTFOLIO SOLUTIONS SA						
7980524	10/12/20 S	249.0000	13.4600	3	3,349	3,269	80
	ISSUE: L0223L101 - ARDAGH GROUP SA						
7980524	10/12/20 B	1,066.0000	14.1245	11	-15,067	15,067	
	ISSUE: L44385109 - GLOBANT SA						
7980524	10/12/20 B	454.0000	197.1200	5	-89,497	89,497	
	ISSUE: L72967109 - ORION ENGINEERED CARBONS SA						
7980524	10/12/20 B	738.0000	14.9200	7	-11,018	11,018	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
7980524	10/12/20 B	1,523.0000	251.4400	15	-382,958	382,958	
	ISSUE: L9340P101 - TRINSEO SA						
7980524	10/12/20 B	651.0000	29.8100	7	-19,413	19,413	
	ISSUE: M20598104 - CAESARSTONE LTD						
7980524	10/12/20 B	536.0000	12.1300	5	-6,507	6,507	
	ISSUE: M96088105 - UROGEN PHARMA LTD						
7980524	10/12/20 B	109.0000	22.4700	1	-2,450	2,450	
	ISSUE: N01045108 - AFFIMED NV						
7980524	10/12/20 S	583.0000	3.6700	6	2,134	2,128	6
	ISSUE: N14506104 - ELASTIC NV						
7980524	10/12/20 B	766.0000	125.0000	8	-95,758	95,758	
	ISSUE: N1976T109 - CENTOGENE NV						
7980524	10/12/20 B	616.0000	10.7722	6	-6,642	6,642	
	ISSUE: N33462107 - FRANK'S INTERNATIONAL NV						
7980524	10/12/20 B	5,092.0000	1.7700	51	-9,064	9,064	
	ISSUE: N53745100 - LYONDELLBASELL INDUSTRIES NV						
7980524	10/12/20 B	11,558.0000	77.4500	116	-895,283	895,283	
	ISSUE: N59465109 - MYLAN NV						
7980524	10/12/20 B	23,261.0000	15.9800	233	-371,943	371,943	



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7980524	ISSUE: N72482123 - QIAGEN NV 10/12/20 B	10,343.0000	54.4582	103	-563,365	563,365	
7980524	ISSUE: N96617118 - WRIGHT MEDICAL GROUP NV 10/12/20 B	1,130.0000	30.6000	11	-34,589	34,589	
7980524	ISSUE: P16994132 - BANCO LATINOAMERICANO DE COMERCIO 10/12/20 B	559.0000	13.6100	6	-7,614	7,614	
7980524	ISSUE: P31076105 - COPA HOLDINGS SA 10/12/20 B	1,501.0000	51.9500	15	-77,992	77,992	
7980524	ISSUE: P73398102 - NYMOX PHARMACEUTICAL CORP 10/12/20 B	3,090.0000	2.1497	31	-6,673	6,673	
7980524	ISSUE: P73684113 - ONESPAWORLD HOLDINGS LTD 10/12/20 B	765.0000	7.1800	8	-5,500	5,500	
7980524	ISSUE: V7780T103 - ROYAL CARIBBEAN CRUISES LTD 10/12/20 B	7,841.0000	69.8300	78	-547,615	547,615	
7980524	ISSUE: Y0207T100 - ARDMORE SHIPPING CORP 10/12/20 B	598.0000	3.3600	6	-2,015	2,015	
7980524	ISSUE: Y1771G102 - COSTAMARE INC 10/12/20 S	15.0000	6.6300	0	99	95	4
7980524	ISSUE: Y2065G121 - DHT HOLDINGS INC 10/12/20 B	2,345.0000	5.1900	23	-12,194	12,194	
7980524	ISSUE: Y20676105 - DIAMOND S SHIPPING INC 10/12/20 B	1,035.0000	6.9900	10	-7,245	7,245	
7980524	ISSUE: Y2106R110 - DORIAN LPG LIMITED 10/12/20 B	1,784.0000	9.2200	18	-16,466	16,466	
7980524	ISSUE: Y2187A150 - EAGLE BULK SHIPPING INC 10/12/20 B	367.0000	17.3400	4	-6,367	6,367	
7980524	ISSUE: Y2685T131 - GENCO SHIPPING & TRADING LTD 10/12/20 B	234.0000	7.4400	2	-1,743	1,743	
7980524	ISSUE: Y41053102 - INTERNATIONAL SEAWAYS INC 10/12/20 B	382.0000	15.4000	4	-5,887	5,887	
7980524	ISSUE: Y58473102 - MAXEON SOLAR TECHNOLOGIES LTD 10/12/20 B	27.0000	21.7800	0	-588	588	
7980524	ISSUE: Y7388L103 - SAFE BULKERS INC 10/12/20 B	4,353.0000	1.0779	44	-4,736	4,736	
7980524	ISSUE: Y7542C130 - SCORPIO TANKERS INC 10/12/20 B	1,650.0000	10.8200	17	-17,870	17,870	
7980524	ISSUE: Y7546A130 - SCORPIO BULKERS INC 10/12/20 B	419.0000	14.3900	4	-6,034	6,034	
7980524	ISSUE: Y95308105 - WAVE LIFE SCIENCES LTD 10/12/20 S	329.0000	8.7200	3	2,866	2,951	-86
7980524	ISSUE: 000360206 - AAON INC 10/12/20 B	513.0000	65.2900	5	-33,499	33,499	
7980524	ISSUE: 000361105 - AAR CORP 10/12/20 B	814.0000	20.6700	8	-16,834	16,834	
7980524	ISSUE: 00081T108 - ACCO BRANDS CORP 10/12/20 B	641.0000	6.6300	6	-4,256	4,256	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 000868109 - ACNB CORP 10/12/20 S	38.0000	22.1000	0	839	830	9
7980524	ISSUE: 000899104 - ADMA BIOLOGICS INC 10/12/20 B	554.0000	2.4200	6	-1,346	1,346	
7980524	ISSUE: 00090Q103 - ADT INC 10/12/20 B	10,727.0000	8.3700	107	-89,892	89,892	
7980524	ISSUE: 000957100 - ABM INDUSTRIES INC 10/12/20 B	1,633.0000	37.1500	16	-60,682	60,682	
7980524	ISSUE: 001055102 - AFLAC INC 10/12/20 S	19,557.0000	38.4000	212	750,777	741,406	9,371
7980524	ISSUE: 001084102 - AGCO CORP 10/12/20 B	2,729.0000	80.6100	27	-220,012	220,012	
7980524	ISSUE: 00123Q104 - AGNC INVESTMENT CORP REIT 10/12/20 B	24,430.0000	14.1900	244	-346,906	346,906	
7980524	ISSUE: 00130H105 - AES CORP 10/12/20 B	29,586.0000	19.5200	296	-577,815	577,815	
7980524	ISSUE: 00163U106 - AMAG PHARMACEUTICALS INC 10/12/20 B	2,051.0000	13.3400	21	-27,381	27,381	
7980524	ISSUE: 00164V103 - AMC NETWORKS-A 10/12/20 B	523.0000	24.5800	5	-12,861	12,861	
7980524	ISSUE: 00165C104 - AMC ENTERTAINMENT HOLDINGS INC 10/12/20 B	1,502.0000	4.0800	15	-6,143	6,143	
7980524	ISSUE: 00166B105 - ALX ONCOLOGY HOLDINGS INC 10/12/20 S	94.0000	36.4000	1	3,421	3,398	22
7980524	ISSUE: 001744101 - AMN HEALTHCARE SVCS INC 10/12/20 B	363.0000	65.6000	4	-23,816	23,816	
7980524	ISSUE: 00181T107 - A-MARK PRECIOUS METALS INC 10/12/20 B	411.0000	37.0000	4	-15,211	15,211	
7980524	ISSUE: 00182C103 - ANI PHARMACEUTICALS, INC 10/12/20 B	83.0000	30.5600	1	-2,537	2,537	
7980524	ISSUE: 00187Y100 - API GROUP CORP 10/12/20 B	2,506.0000	15.0900	25	-37,841	37,841	
7980524	ISSUE: 00191U102 - ASGN INC 10/12/20 B	725.0000	70.2900	7	-50,968	50,968	
7980524	ISSUE: 00206R102 - AT&T INC 10/12/20 S	195,051.0000	28.1300	2,072	5,484,713	5,617,469	-132,756
7980524	ISSUE: 002121101 - A10 NETWORKS INC 10/12/20 B	1,213.0000	7.3600	12	-8,940	8,940	
7980524	ISSUE: 00215F107 - ATN INTERNATIONAL INC 10/12/20 B	128.0000	50.6300	1	-6,482	6,482	
7980524	ISSUE: 00246W103 - AXT INC 10/12/20 S	100.0000	6.3100	1	630	605	25
7980524	ISSUE: 002474104 - AZZ INC 10/12/20 B	483.0000	37.3400	5	-18,040	18,040	
7980524	ISSUE: 002535300 - AARONS INC 10/12/20 B	1,507.0000	59.0900	15	-89,064	89,064	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 002824100 - ABBOTT LABS 10/12/20 S	45,367.0000	111.0500	565	5,037,440	4,887,841	149,600
7980524	ISSUE: 00287Y109 - ABBVIE INC 10/12/20 S	43,616.0000	88.3200	521	3,851,644	3,797,645	53,999
7980524	ISSUE: 00289Y107 - ABEONA THERAPEUTICS INC 10/12/20 B	1,845.0000	1.3000	18	-2,417	2,417	
7980524	ISSUE: 002896207 - ABERCROMBIE & FITCH CO-CL A 10/12/20 B	1,945.0000	16.5500	19	-32,209	32,209	
7980524	ISSUE: 003654100 - ABIOMED INC 10/12/20 B	504.0000	277.8500	5	-140,041	140,041	
7980524	ISSUE: 00401C108 - ACACIA COMMUNICATIONS INC 10/12/20 B	259.0000	68.1700	3	-17,659	17,659	
7980524	ISSUE: 00404A109 - ACADIA HEALTHCARE 10/12/20 B	24,486.0000	32.6967	245	-800,856	800,856	
7980524	ISSUE: 004225108 - ACADIA PHARMACEUTICALS INC 10/12/20 B	1,480.0000	43.1200	15	-63,832	63,832	
7980524	ISSUE: 004239109 - ACADIA REALTY TRUST REIT 10/12/20 B	2,138.0000	10.6400	21	-22,770	22,770	
7980524	ISSUE: 00430H102 - ACCELERATE DIAGNOSTICS INC 10/12/20 B	869.0000	11.3400	9	-9,863	9,863	
7980524	ISSUE: 00434H108 - ACCELERON PHARMA INC 10/12/20 B	691.0000	119.1600	7	-82,346	82,346	
7980524	ISSUE: 00436Q106 - ACCEL ENTERTAINMENT INC 10/12/20 S	344.0000	11.0700	4	3,805	3,739	65
7980524	ISSUE: 00437E102 - ACCOLADE INC 10/12/20 S	23.0000	40.8000	0	938	926	12
7980524	ISSUE: 004397105 - ACCURAY INC 10/12/20 B	313.0000	2.7000	3	-848	848	
7980524	ISSUE: 00444T100 - ACELRX PHARMACEUTICALS INC 10/12/20 B	4,465.0000	1.9800	45	-8,885	8,885	
7980524	ISSUE: 004498101 - ACI WORLDWIDE INC 10/12/20 B	740.0000	30.7300	7	-22,748	22,748	
7980524	ISSUE: 00507V109 - ACTIVISION BLIZZARD INC 10/12/20 S	19,973.0000	81.0600	236	1,618,776	1,567,281	51,495
7980524	ISSUE: 00508Y102 - ACUITY BRANDS INC 10/12/20 B	1,679.0000	97.5000	17	-163,719	163,719	
7980524	ISSUE: 005098108 - ACUSHNET HOLDINGS CORP 10/12/20 B	427.0000	35.4700	4	-15,150	15,150	
7980524	ISSUE: 005111109 - ACUTUS MEDICAL INC 10/12/20 B	96.0000	28.8700	1	-2,772	2,772	
7980524	ISSUE: 006351308 - ADAMS RESOURCES & ENERGY INC 10/12/20 B	184.0000	20.4949	2	-3,773	3,773	
7980524	ISSUE: 00650F109 - ADAPTIVE BIOTECHNOLOGIES CORP 10/12/20 B	1,059.0000	52.8700	11	-56,000	56,000	
7980524	ISSUE: 00653Q102 - ADAPTHEALTH CORP CL A 10/12/20 B	9,199.0000	26.4389	92	-243,303	243,303	



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7980524	ISSUE: 006739106 - ADDUS HOMECARE CORP 10/12/20 B	5,117.0000	98.1882	51	-502,480	502,480	
7980524	ISSUE: 00724F101 - ADOBE INC 10/12/20 S	11,816.0000	510.8900	252	6,036,425	5,827,060	209,364
7980524	ISSUE: 00737L103 - ADTALEM GLOBAL EDUCATION INC 10/12/20 B	982.0000	26.3900	10	-25,925	25,925	
7980524	ISSUE: 00738A106 - ADTRAN INC 10/12/20 B	1,729.0000	11.0500	17	-19,123	19,123	
7980524	ISSUE: 00751Y106 - ADVANCED AUTO PARTS 10/12/20 B	3,016.0000	156.2500	30	-471,280	471,280	
7980524	ISSUE: 00766T100 - AECOM 10/12/20 B	6,682.0000	46.5500	67	-311,114	311,114	
7980524	ISSUE: 00770C101 - ADVANCED EMISSIONS SOLUTIONS INC 10/12/20 B	749.0000	4.5800	7	-3,438	3,438	
7980524	ISSUE: 00770F104 - AEGION CORP 10/12/20 B	579.0000	15.5000	6	-8,980	8,980	
7980524	ISSUE: 00771V108 - AERIE PHARMACEUTICALS INC 10/12/20 B	779.0000	11.5100	8	-8,974	8,974	
7980524	ISSUE: 00773J103 - AEGLEA BIOTHERAPEUTICS INC 10/12/20 B	96.0000	7.9000	1	-759	759	
7980524	ISSUE: 00773T101 - ADVANSIX INC 10/12/20 B	317.0000	14.2200	3	-4,511	4,511	
7980524	ISSUE: 00773U108 - ADVERUM BIOTECHNOLOGIES INC 10/12/20 B	1,571.0000	11.2500	16	-17,689	17,689	
7980524	ISSUE: 007800105 - AEROJET ROCKETDYNE HOLDINGS INC 10/12/20 B	13,293.0000	41.4300	133	-550,862	550,862	
7980524	ISSUE: 00790R104 - ADVANCED DRAINAGE SYSTEMS INC 10/12/20 B	9,869.0000	71.4906	99	-705,639	705,639	
7980524	ISSUE: 00790X101 - ADVANCED DISPOSAL SERVICES INC 10/12/20 B	1,061.0000	30.2900	11	-32,148	32,148	
7980524	ISSUE: 007903107 - ADVANCED MICRO DEVICES INC 10/12/20 S	28,920.0000	84.2900	343	2,437,324	2,507,075	-69,751
7980524	ISSUE: 007973100 - ADVANCED ENERGY INDS INC 10/12/20 B	471.0000	71.7300	5	-33,790	33,790	
7980524	ISSUE: 008073108 - AEROVIRONMENT INC 10/12/20 B	236.0000	71.5700	2	-16,893	16,893	
7980524	ISSUE: 008252108 - AFFILIATED MANAGERS GROUP INC 10/12/20 B	2,160.0000	76.9900	22	-166,320	166,320	
7980524	ISSUE: 00846U101 - AGILENT TECHNOLOGIES INC 10/12/20 B	12,970.0000	105.4300	130	-1,367,557	1,367,557	
7980524	ISSUE: 00847G705 - AGENUS INC 10/12/20 B	228.0000	4.3500	2	-994	994	
7980524	ISSUE: 00847J105 - AGILYSYS INC 10/12/20 S	365.0000	26.0400	4	9,501	9,191	310
7980524	ISSUE: 00847L100 - AGILE THERAPEUTICS INC 10/12/20 S	1,905.0000	3.1700	19	6,020	6,172	-153



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7980524	ISSUE: 00847X104 - AGIOS PHARMACEUTICALS INC 10/12/20 B	2,464.0000	35.6200	25	-87,792	87,792	
7980524	ISSUE: 008492100 - AGREE REALTY CORP REIT 10/12/20 B	1,161.0000	67.6200	12	-78,518	78,518	
7980524	ISSUE: 00856G109 - AGROFRESH SOLUTIONS INC 10/12/20 B	2,559.0000	2.5253	26	-6,488	6,488	
7980524	ISSUE: 00900T107 - AIMMUNE THERAPEUTICS INC 10/12/20 B	639.0000	34.4900	6	-22,046	22,046	
7980524	ISSUE: 00912X302 - AIR LEASE CORP 10/12/20 B	4,758.0000	30.9600	48	-147,355	147,355	
7980524	ISSUE: 009158106 - AIR PRODUCTS & CHEMICALS INC 10/12/20 S	5,911.0000	302.8800	99	1,790,225	1,785,772	4,453
7980524	ISSUE: 00922R105 - AIR TRANSPORT SERVICES GRP INC 10/12/20 B	630.0000	27.3900	6	-17,262	17,262	
7980524	ISSUE: 00971T101 - AKAMAI TECHNOLOGIES INC 10/12/20 B	2,883.0000	114.0900	29	-328,950	328,950	
7980524	ISSUE: 00972D105 - AKEBIA THERAPEUTICS INC 10/12/20 B	2,972.0000	3.3200	30	-9,897	9,897	
7980524	ISSUE: 00973J101 - AKOUOS INC 10/12/20 B	55.0000	17.8700	1	-983	983	
7980524	ISSUE: 00973N102 - AKOUSTIS TECHNOLOGIES INC 10/12/20 S	396.0000	8.5200	4	3,370	3,318	51
7980524	ISSUE: 00973W102 - AKERNA CORP 10/12/20 B	650.0000	4.6543	7	-3,032	3,032	
7980524	ISSUE: 00973Y108 - AKERO THERAPEUTICS INC 10/12/20 B	34.0000	28.9300	0	-984	984	
7980524	ISSUE: 011311107 - ALAMO GROUP INC 10/12/20 B	87.0000	117.8200	1	-10,251	10,251	
7980524	ISSUE: 011642105 - ALARM.COM HOLDINGS INC 10/12/20 B	571.0000	61.3400	6	-35,031	35,031	
7980524	ISSUE: 011659109 - ALASKA AIR GROUP INC 10/12/20 B	5,314.0000	38.4100	53	-204,164	204,164	
7980524	ISSUE: 01167P101 - ALASKA COMMUNICATIONS SYSTEMS GROUP 10/12/20 B	4,353.0000	2.0563	44	-8,995	8,995	
7980524	ISSUE: 012348108 - ALBANY INTL CORP - CL A 10/12/20 B	454.0000	55.4800	5	-25,192	25,192	
7980524	ISSUE: 012653101 - ALBEMARLE CORP 10/12/20 B	4,768.0000	94.9400	48	-452,722	452,722	
7980524	ISSUE: 013091103 - ALBERTSONS COS INC 10/12/20 B	1,588.0000	14.4800	16	-23,010	23,010	
7980524	ISSUE: 01345P106 - ALBIREO PHARMA INC 10/12/20 S	73.0000	37.2400	1	2,718	2,692	25
7980524	ISSUE: 013872106 - ALCOA CORP 10/12/20 B	4,522.0000	12.5900	45	-56,977	56,977	
7980524	ISSUE: 014442107 - ALECTOR INC 10/12/20 B	267.0000	10.5000	3	-2,806	2,806	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 01446U103 - ALERUS FINANCIAL CORP						
7980524	10/12/20 B	635.0000	22.3500	6	-14,199	14,199	
	ISSUE: 014491104 - ALEXANDER & BALDWIN INC REIT						
7980524	10/12/20 B	1,885.0000	12.3900	19	-23,374	23,374	
	ISSUE: 014752109 - ALEXANDER'S INC REIT						
7980524	10/12/20 B	33.0000	254.0900	0	-8,385	8,385	
	ISSUE: 015271109 - ALEXANDRIA REAL ESTATE EQ REIT						
7980524	10/12/20 B	5,658.0000	166.9000	57	-944,377	944,377	
	ISSUE: 015351109 - ALEXION PHARMACEUTICALS INC						
7980524	10/12/20 B	8,456.0000	124.3800	85	-1,051,842	1,051,842	
	ISSUE: 016230104 - ALICO INC						
7980524	10/12/20 B	101.0000	31.3800	1	-3,170	3,170	
	ISSUE: 016255101 - ALIGN TECHNOLOGY INC						
7980524	10/12/20 B	910.0000	335.7500	9	-305,542	305,542	
	ISSUE: 01671P100 - ALLAKOS INC						
7980524	10/12/20 B	196.0000	82.3500	2	-16,143	16,143	
	ISSUE: 017175100 - ALLEGHANY CORP						
7980524	10/12/20 B	575.0000	566.4700	6	-325,726	325,726	
	ISSUE: 01741R102 - ALLEGHENY TECHNOLOGIES INC						
7980524	10/12/20 B	3,108.0000	9.2100	31	-28,656	28,656	
	ISSUE: 01748H107 - ALLEGIANCE BANCSHARES INC						
7980524	10/12/20 B	421.0000	26.9100	4	-11,333	11,333	
	ISSUE: 01748X102 - ALLEGIANTE TRAVEL						
7980524	10/12/20 B	300.0000	127.9500	3	-38,388	38,388	
	ISSUE: 018522300 - ALLETE INC						
7980524	10/12/20 B	1,005.0000	54.8700	10	-55,154	55,154	
	ISSUE: 018581108 - ALLIANCE DATA SYSTEMS CORP						
7980524	10/12/20 B	2,009.0000	48.5000	20	-97,457	97,457	
	ISSUE: 018802108 - ALLIANT CORP						
7980524	10/12/20 B	11,337.0000	54.7200	113	-620,474	620,474	
	ISSUE: 019330109 - ALLIED MOTION TECHNOLOGIES INC						
7980524	10/12/20 B	106.0000	44.2100	1	-4,687	4,687	
	ISSUE: 01973R101 - ALLISON TRANSMISSION HOLDINGS INC						
7980524	10/12/20 B	2,841.0000	40.0900	28	-113,924	113,924	
	ISSUE: 019770106 - ALLOGENE THERAPEUTICS INC						
7980524	10/12/20 B	770.0000	41.8400	8	-32,225	32,225	
	ISSUE: 019818103 - ALLOVIR INC						
7980524	10/12/20 S	262.0000	25.2800	3	6,621	8,083	-1,462
	ISSUE: 01988P108 - ALLSCRIPTS HEALTHCARE SOLUTIONS INC						
7980524	10/12/20 B	3,532.0000	8.4700	35	-29,951	29,951	
	ISSUE: 020002101 - ALLSTATE CORP						
7980524	10/12/20 S	8,581.0000	94.2600	104	808,741	800,521	8,220
	ISSUE: 02005N100 - ALLY FINANCIAL INC						
7980524	10/12/20 B	16,364.0000	27.7300	164	-453,937	453,937	
	ISSUE: 02043Q107 - ALNYLAM PHARMACEUTICALS INC						
7980524	10/12/20 B	1,320.0000	147.0000	13	-194,053	194,053	



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7980524	ISSUE: 020772109 - ALPHA PRO TECH LTD 10/12/20 S	228.0000	14.6800	2	3,345	3,607	-262
7980524	ISSUE: 02079K107 - ALPHABET INC CL C 10/12/20 S	7,437.0000	1,569.1500	332	11,669,436	10,860,177	809,260
7980524	ISSUE: 02079K305 - ALPHABET INC CL A 10/12/20 S	7,563.0000	1,564.5900	337	11,832,657	11,035,476	797,181
7980524	ISSUE: 02081G201 - ALPHATEC HOLDINGS INC 10/12/20 B	349.0000	9.7500	3	-3,406	3,406	
7980524	ISSUE: 02083X103 - ALPINE INCOME PROPERTY TRUST REIT 10/12/20 B	561.0000	15.4899	6	-8,695	8,695	
7980524	ISSUE: 02128L106 - ALTA EQUIPMENT GROUP INC 10/12/20 B	1,429.0000	7.9682	14	-11,401	11,401	
7980524	ISSUE: 021347109 - ALTABANCORP 10/12/20 B	12.0000	22.3900	0	-269	269	
7980524	ISSUE: 021369103 - ALTAIR ENGINEERING INC 10/12/20 B	10,539.0000	46.1816	105	-486,813	486,813	
7980524	ISSUE: 02156B103 - ALTERYX INC CL A 10/12/20 B	626.0000	147.3600	6	-92,254	92,254	
7980524	ISSUE: 02156K103 - ALTICE USA INC CL A 10/12/20 B	3,087.0000	27.9200	31	-86,220	86,220	
7980524	ISSUE: 02208R106 - ALTRA INDUSTRIAL MOTION CORPORATION 10/12/20 B	1,556.0000	39.8950	16	-62,092	62,092	
7980524	ISSUE: 02209S103 - ALTRIA GROUP INC 10/12/20 S	48,567.0000	40.4500	529	1,964,006	1,968,421	-4,414
7980524	ISSUE: 022663108 - AMALGAMATED BANK 10/12/20 S	237.0000	12.3500	2	2,925	2,960	-36
7980524	ISSUE: 023135106 - AMAZON.COM INC 10/12/20 S	10,425.0000	3,442.9300	897	35,891,648	33,315,068	2,576,580
7980524	ISSUE: 023139884 - AMBAC FINANCIAL GROUP INC 10/12/20 B	520.0000	13.9500	5	-7,259	7,259	
7980524	ISSUE: 023436108 - AMEDISYS INC 10/12/20 B	2,693.0000	249.5900	27	-672,173	672,173	
7980524	ISSUE: 023576101 - AMERANT BANCORP INC CL A 10/12/20 S	147.0000	10.9400	2	1,607	1,535	72
7980524	ISSUE: 023586100 - AMERCO 10/12/20 B	404.0000	361.8700	4	-146,200	146,200	
7980524	ISSUE: 023608102 - AMEREN CORP 10/12/20 B	11,158.0000	82.5400	112	-921,093	921,093	
7980524	ISSUE: 02361E108 - AMERESCO INC CL A 10/12/20 B	470.0000	38.0200	5	-17,874	17,874	
7980524	ISSUE: 02376R102 - AMERICAN AIRLINES GROUP INC 10/12/20 B	23,499.0000	12.9200	235	-303,842	303,842	
7980524	ISSUE: 024013104 - AMERICAN ASSETS TRUST INC REIT 10/12/20 B	1,325.0000	26.1600	13	-34,675	34,675	
7980524	ISSUE: 024061103 - AMERICAN AXLE & MFG HLDGS INC 10/12/20 B	2,078.0000	6.9100	21	-14,380	14,380	



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7980524	ISSUE: 024835100 - AMERICAN CAMPUS COMMUNITIES REIT 10/12/20 B	6,136.0000	37.3300	61	-229,118	229,118	
7980524	ISSUE: 02553E106 - AMERICAN EAGLE OUTFITTERS INC 10/12/20 B	2,956.0000	15.0100	30	-44,399	44,399	
7980524	ISSUE: 025537101 - AMERICAN ELEC PWR INC 10/12/20 S	13,427.0000	90.4800	161	1,214,714	1,189,766	24,947
7980524	ISSUE: 025676206 - AMERICAN EQUITY INVT LIFE HLDG CO 10/12/20 B	6,241.0000	31.5000	62	-196,654	196,654	
7980524	ISSUE: 025816109 - AMERICAN EXPRESS CO 10/12/20 S	17,822.0000	106.6100	220	1,899,783	1,842,438	57,345
7980524	ISSUE: 025932104 - AMERICAN FINL GROUP INC OHIO 10/12/20 B	3,205.0000	75.6500	32	-242,490	242,490	
7980524	ISSUE: 02607T109 - AMERICAN FINANCE TRUST INC CL A REIT 10/12/20 B	2,649.0000	6.7300	26	-17,854	17,854	
7980524	ISSUE: 02665T306 - AMERICAN HOMES 4 RENT REIT 10/12/20 B	11,837.0000	29.8200	118	-353,098	353,098	
7980524	ISSUE: 026874784 - AMERICAN INTL GROUP INC 10/12/20 S	23,507.0000	30.4600	251	715,772	694,867	20,905
7980524	ISSUE: 02772A109 - AMERICAN NATIONAL GROUP INC 10/12/20 B	203.0000	74.1200	2	-15,048	15,048	
7980524	ISSUE: 027745108 - AMERICAN NATIONAL BANKSHARES 10/12/20 S	264.0000	22.3000	3	5,884	5,940	-56
7980524	ISSUE: 02875D109 - AMERICAN OUTDOOR BRANDS INC 10/12/20 B	378.0000	15.0800	4	-5,704	5,704	
7980524	ISSUE: 02913V103 - AMERICAN PUBLIC EDUCATION INC 10/12/20 B	494.0000	31.6300	5	-15,630	15,630	
7980524	ISSUE: 029174109 - AMERICAN REALTY INVESTORS INC 10/12/20 B	91.0000	9.4643	1	-862	862	
7980524	ISSUE: 029227105 - AMERICAN RENAL ASSOCIATES HOLDINGS 10/12/20 B	561.0000	11.5100	6	-6,463	6,463	
7980524	ISSUE: 029683109 - AMERICAN SOFTWARE CLASS A 10/12/20 B	609.0000	15.5100	6	-9,452	9,452	
7980524	ISSUE: 029899101 - AMERICAN STS WTR CO 10/12/20 B	331.0000	79.1100	3	-26,189	26,189	
7980524	ISSUE: 030111207 - AMERICAN SUPERCONDUCTOR CORP 10/12/20 B	1,291.0000	17.3100	13	-22,360	22,360	
7980524	ISSUE: 03027X100 - AMERICAN TOWER CORP REIT 10/12/20 S	10,851.0000	246.3800	168	2,673,302	2,623,446	49,856
7980524	ISSUE: 030371108 - AMERICAN VANGUARD CORP 10/12/20 B	128.0000	15.1400	1	-1,939	1,939	
7980524	ISSUE: 030420103 - AMERICAN WATER WORKS CO INC 10/12/20 B	8,191.0000	158.3200	82	-1,296,881	1,296,881	
7980524	ISSUE: 030506109 - AMERICAN WOODMARK CORP 10/12/20 B	409.0000	92.3600	4	-37,779	37,779	
7980524	ISSUE: 03062T105 - AMERICA'S CAR-MART INC 10/12/20 B	58.0000	93.7800	1	-5,440	5,440	



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	ISSUE: 03064D108 - AMERICOLD REALTY TRUST REIT						
7980524	10/12/20 B	8,697.0000	39.1300	87	-340,401	340,401	
	ISSUE: 03071H100 - AMERISAFE INC						
7980524	10/12/20 B	413.0000	58.9300	4	-24,342	24,342	
	ISSUE: 03073E105 - AMERISOURCEBERGEN CORP						
7980524	10/12/20 B	4,234.0000	96.8600	42	-410,148	410,148	
	ISSUE: 03076C106 - AMERIPRISE FINANCIAL INC						
7980524	10/12/20 B	5,440.0000	172.0400	54	-935,952	935,952	
	ISSUE: 03076K108 - AMERIS BANCORP						
7980524	10/12/20 B	1,358.0000	26.4200	14	-35,892	35,892	
	ISSUE: 031001100 - AMES NATIONAL CORP						
7980524	10/12/20 B	128.0000	18.7300	1	-2,399	2,399	
	ISSUE: 031100100 - AMETEK INC						
7980524	10/12/20 B	10,434.0000	107.6300	104	-1,123,116	1,123,116	
	ISSUE: 031162100 - AMGEN INC						
7980524	10/12/20 S	14,485.0000	239.5100	222	3,469,081	3,732,350	-263,269
	ISSUE: 03152W109 - AMICUS THERAPEUTICS INC						
7980524	10/12/20 B	1,850.0000	15.7200	19	-29,101	29,101	
	ISSUE: 031652100 - AMKOR TECHNOLOGY INC						
7980524	10/12/20 B	1,901.0000	12.8400	19	-24,428	24,428	
	ISSUE: 03168L105 - AMNEAL PHARMACEUTICALS INC CL A						
7980524	10/12/20 S	248.0000	4.8100	3	1,190	1,089	102
	ISSUE: 03209R103 - AMPHASTAR PHARMACEUTICALS INC						
7980524	10/12/20 B	297.0000	21.2300	3	-6,308	6,308	
	ISSUE: 032095101 - AMPHENOL CORP						
7980524	10/12/20 B	7,297.0000	114.7600	73	-837,477	837,477	
	ISSUE: 03236M200 - AMYRIS INC						
7980524	10/12/20 B	2,140.0000	3.0100	21	-6,463	6,463	
	ISSUE: 032654105 - ANALOG DEVICES INC						
7980524	10/12/20 S	9,934.0000	126.1100	127	1,252,650	1,178,868	73,782
	ISSUE: 03272L108 - ANAPLAN INC						
7980524	10/12/20 B	1,474.0000	62.7900	15	-92,567	92,567	
	ISSUE: 032724106 - ANAPTYSBIO INC						
7980524	10/12/20 B	469.0000	16.7500	5	-7,860	7,860	
	ISSUE: 032797300 - ANAVEX LIFE SCIENCES CORP						
7980524	10/12/20 B	2,309.0000	4.4200	23	-10,229	10,229	
	ISSUE: 034164103 - ANDERSONS INC						
7980524	10/12/20 B	675.0000	19.8800	7	-13,426	13,426	
	ISSUE: 03475V101 - ANGIODYNAMICS INC						
7980524	10/12/20 B	230.0000	11.3600	2	-2,615	2,615	
	ISSUE: 035255108 - ANIKA THERAPEUTICS INC						
7980524	10/12/20 B	313.0000	38.9200	3	-12,185	12,185	
	ISSUE: 035710409 - ANNALY CAPITAL MANAGEMENT REIT						
7980524	10/12/20 B	67,527.0000	7.2900	675	-492,947	492,947	
	ISSUE: 03589W102 - ANNEXON INC						
7980524	10/12/20 B	24.0000	29.1100	0	-699	699	



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7980524	ISSUE: 03662Q105 - ANSYS INC 10/12/20 B	998.0000	347.8600	10	-347,174	347,174	
7980524	ISSUE: 036642106 - ANTARES PHARMA INC 10/12/20 B	1,735.0000	3.3400	17	-5,812	5,812	
7980524	ISSUE: 03674X106 - ANTERO RESOURCES CORP 10/12/20 B	3,527.0000	3.7400	35	-13,226	13,226	
7980524	ISSUE: 036752103 - ANTHEM INC 10/12/20 S	6,694.0000	298.5700	111	1,998,516	1,962,145	36,371
7980524	ISSUE: 03676B102 - ANTERO MIDSTREAM CORP 10/12/20 B	12,672.0000	6.0800	127	-77,172	77,172	
7980524	ISSUE: 03676C100 - ANTERIX INC 10/12/20 S	105.0000	34.8400	1	3,657	3,623	35
7980524	ISSUE: 037347101 - ANWORTH MTG ASSET CORP REIT 10/12/20 B	3,062.0000	1.7600	31	-5,420	5,420	
7980524	ISSUE: 037411105 - APACHE CORP 10/12/20 B	17,083.0000	9.3100	171	-159,214	159,214	
7980524	ISSUE: 03748R754 - APARTMENT INVT & MGMT CO CL A REIT 10/12/20 B	6,679.0000	36.6700	67	-244,986	244,986	
7980524	ISSUE: 03753U106 - APELLIS PHARMACEUTICALS INC 10/12/20 B	825.0000	35.3900	8	-29,205	29,205	
7980524	ISSUE: 037598109 - APOGEE ENTERPRISES INC 10/12/20 B	300.0000	26.1200	3	-7,839	7,839	
7980524	ISSUE: 03762U105 - APOLLO COMMERCIAL REAL ESTATE REIT 10/12/20 B	2,071.0000	9.2900	21	-19,260	19,260	
7980524	ISSUE: 03763A207 - APOLLO MEDICAL HOLDINGS INC 10/12/20 S	285.0000	18.3100	3	5,215	5,233	-17
7980524	ISSUE: 03768E105 - APOLLO GLOBAL MANAGEMENT INC CL A 10/12/20 B	4,886.0000	43.9000	49	-214,544	214,544	
7980524	ISSUE: 03782L101 - APPIAN CORP CL A 10/12/20 B	238.0000	76.2500	2	-18,150	18,150	
7980524	ISSUE: 03783C100 - APPFOLIO INC CL A 10/12/20 B	120.0000	166.0000	1	-19,921	19,921	
7980524	ISSUE: 037833100 - APPLE INC 10/12/20 S	397,572.0000	124.4000	5,069	49,452,888	45,752,586	3,700,302
7980524	ISSUE: 03784Y200 - APPLE HOSPITALITY REIT INC REIT 10/12/20 B	10,025.0000	10.8400	100	-108,771	108,771	
7980524	ISSUE: 03820C105 - APPLIED INDL TECHNOLOGIES INC 10/12/20 B	769.0000	61.0900	8	-46,986	46,986	
7980524	ISSUE: 03820J100 - APPLIED GENETIC TECHNOLOGIES CORP 10/12/20 B	2,041.0000	5.6523	20	-11,557	11,557	
7980524	ISSUE: 038222105 - APPLIED MATERIALS INC 10/12/20 S	22,596.0000	64.6800	258	1,461,251	1,381,068	80,184
7980524	ISSUE: 03823U102 - APPLIED OPTOELECTRONICS INC 10/12/20 B	1,384.0000	11.4000	14	-15,791	15,791	
7980524	ISSUE: 03824M109 - APPLIED MOLECULAR TRANSPORT IN 10/12/20 B	27.0000	32.8000	0	-886	886	



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7980524	ISSUE: 03828A101 - APPLIED THERAPEUTICS INC 10/12/20 B	150.0000	23.1300	2	-3,471	3,471	
7980524	ISSUE: 038336103 - APTARGROUP INC 10/12/20 B	2,901.0000	118.0400	29	-342,463	342,463	
7980524	ISSUE: 03836J102 - APREA THERAPEUTICS INC 10/12/20 B	521.0000	26.1100	5	-13,609	13,609	
7980524	ISSUE: 03836N103 - APTINYX INC 10/12/20 B	2,125.0000	3.8800	21	-8,266	8,266	
7980524	ISSUE: 03837C106 - APYX MEDICAL CORP 10/12/20 B	543.0000	5.5700	5	-3,030	3,030	
7980524	ISSUE: 03843E104 - AQUESTIVE THERAPEUTICS INC 10/12/20 B	1,440.0000	4.7100	14	-6,797	6,797	
7980524	ISSUE: 03852U106 - ARAMARK 10/12/20 B	10,297.0000	28.4800	103	-293,362	293,362	
7980524	ISSUE: 03890D108 - ARAVIVE INC 10/12/20 B	881.0000	4.9900	9	-4,405	4,405	
7980524	ISSUE: 038923108 - ARBOR REALTY TRUST INC REIT 10/12/20 B	2,121.0000	11.8700	21	-25,197	25,197	
7980524	ISSUE: 03937C105 - ARCBEST CORP 10/12/20 B	405.0000	35.3000	4	-14,301	14,301	
7980524	ISSUE: 03940R107 - ARCH RESOURCES INC 10/12/20 B	207.0000	39.3200	2	-8,141	8,141	
7980524	ISSUE: 039483102 - ARCHER DANIELS MIDLAND CO 10/12/20 B	25,704.0000	49.9900	257	-1,285,200	1,285,200	
7980524	ISSUE: 03957W106 - ARCHROCK INC 10/12/20 B	2,470.0000	5.8400	25	-14,450	14,450	
7980524	ISSUE: 039653100 - ARCOSA INC 10/12/20 B	1,155.0000	49.0500	12	-56,664	56,664	
7980524	ISSUE: 03966V107 - ARCONIC CORP 10/12/20 B	2,268.0000	22.2700	23	-50,531	50,531	
7980524	ISSUE: 03969F109 - ARCUS BIOSCIENCES INC 10/12/20 B	22.0000	19.5300	0	-430	430	
7980524	ISSUE: 03969K108 - ARCUTIS BIOTHERAPEUTICS INC 10/12/20 B	534.0000	23.6250	5	-12,621	12,621	
7980524	ISSUE: 03969T109 - ARCTURUS THERAPEUTICS HOLDINGS 10/12/20 B	341.0000	52.5200	3	-17,913	17,913	
7980524	ISSUE: 039697107 - ARDELYX INC 10/12/20 B	2,492.0000	5.6500	25	-14,105	14,105	
7980524	ISSUE: 03990B101 - ARES MANAGEMENT CORP CL A 10/12/20 B	1,155.0000	43.2700	12	-49,988	49,988	
7980524	ISSUE: 040047607 - ARENA PHARMACEUTICALS INC 10/12/20 B	1,168.0000	84.5900	12	-98,813	98,813	
7980524	ISSUE: 04010E109 - ARGAN INC 10/12/20 B	489.0000	43.3400	5	-21,198	21,198	
7980524	ISSUE: 04013V108 - ARES COMMERCIAL REAL ESTATE CRP REIT 10/12/20 B	12.0000	9.5600	0	-115	115	



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7980524	ISSUE: 040413106 - ARISTA NETWORKS INC 10/12/20 B	1,078.0000	228.2500	11	-246,064	246,064	
7980524	ISSUE: 041356205 - ARLINGTON ASSET INVESTMENT CORP REIT 10/12/20 S	1,401.0000	2.8600	14	3,993	3,951	42
7980524	ISSUE: 04206A101 - ARLO TECHNOLOGIES INC 10/12/20 B	2,521.0000	5.7300	25	-14,471	14,471	
7980524	ISSUE: 04208T108 - ARMADA HOFFLER PROPERTIES INC 10/12/20 B	1,052.0000	9.3700	11	-9,868	9,868	
7980524	ISSUE: 042315507 - ARMOUR RESIDENTIAL REIT INC REIT 10/12/20 B	1,238.0000	9.9900	12	-12,380	12,380	
7980524	ISSUE: 04247X102 - ARMSTRONG WORLD INDUSTRIES INC 10/12/20 B	1,431.0000	69.0100	14	-98,768	98,768	
7980524	ISSUE: 042735100 - ARROW ELECTRONICS, INC 10/12/20 B	3,505.0000	83.9300	35	-294,210	294,210	
7980524	ISSUE: 042744102 - ARROW FINANCIAL CORP 10/12/20 S	118.0000	27.6600	1	3,263	3,190	73
7980524	ISSUE: 04280A100 - ARROWHEAD PHARMACEUTICALS INC 10/12/20 B	914.0000	46.3900	9	-42,410	42,410	
7980524	ISSUE: 043113208 - ARTESIAN RESOURCES CORP CL A 10/12/20 B	198.0000	36.2700	2	-7,183	7,183	
7980524	ISSUE: 04316A108 - ARTISAN PARTNERS 10/12/20 B	711.0000	45.1800	7	-32,130	32,130	
7980524	ISSUE: 04335A105 - ARVINAS INC 10/12/20 B	146.0000	24.8800	1	-3,634	3,634	
7980524	ISSUE: 043436104 - ASBURY AUTOMOTIVE GROUP 10/12/20 B	373.0000	113.5200	4	-42,347	42,347	
7980524	ISSUE: 044186104 - ASHLAND GLOBAL HOLDINGS INC 10/12/20 B	2,381.0000	74.4700	24	-177,337	177,337	
7980524	ISSUE: 04523Y105 - ASPEN AEROGELS INC 10/12/20 S	457.0000	10.5300	5	4,808	5,105	-297
7980524	ISSUE: 04530L203 - ASPEN GROUP INC 10/12/20 S	741.0000	11.4400	8	8,469	8,677	-208
7980524	ISSUE: 045327103 - ASPEN TECHNOLOGY INC 10/12/20 B	872.0000	133.9300	9	-116,796	116,796	
7980524	ISSUE: 04537Y109 - ASPIRA WOMEN'S HEALTH INC 10/12/20 B	1,299.0000	3.3900	13	-4,417	4,417	
7980524	ISSUE: 045396108 - ASSEMBLY BIOSCIENCES INC 10/12/20 B	571.0000	15.5300	6	-8,873	8,873	
7980524	ISSUE: 04546L106 - ASSETMARK FINANCIAL HOLDINGS INC 10/12/20 S	116.0000	22.7200	1	2,634	2,560	74
7980524	ISSUE: 045487105 - ASSOCIATED BANC CORP 10/12/20 B	5,660.0000	14.1300	57	-80,032	80,032	
7980524	ISSUE: 045528106 - ASSOCIATED CAPITAL GROUP INC 10/12/20 B	154.0000	35.3700	2	-5,449	5,449	
7980524	ISSUE: 04621X108 - ASSURANT INC 10/12/20 B	2,623.0000	126.3500	26	-331,442	331,442	



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	ISSUE: 046224101 - ASTEC INDS INC COM						
7980524	10/12/20 B	584.0000	59.1800	6	-34,567	34,567	
	ISSUE: 046433108 - ASTRONICS CORP						
7980524	10/12/20 B	343.0000	8.2900	3	-2,847	2,847	
	ISSUE: 04649U102 - ASURE SOFTWARE INC						
7980524	10/12/20 B	514.0000	8.1900	5	-4,215	4,215	
	ISSUE: 04650Y100 - AT HOME GROUP INC						
7980524	10/12/20 B	594.0000	19.9000	6	-11,827	11,827	
	ISSUE: 046513107 - ATARA BIOTHERAPEUTICS INC						
7980524	10/12/20 B	531.0000	14.6000	5	-7,758	7,758	
	ISSUE: 04685N103 - ATHENEX INC						
7980524	10/12/20 S	665.0000	12.3600	7	8,213	8,512	-299
	ISSUE: 04744L106 - ATHERSYS INC						
7980524	10/12/20 B	221.0000	1.9200	2	-427	427	
	ISSUE: 047649108 - ATKORE INTERNATIONAL GROUP INC						
7980524	10/12/20 B	14,785.0000	24.6355	148	-364,384	364,384	
	ISSUE: 048269203 - ATLANTIC CAP BANCSHARES INC						
7980524	10/12/20 S	368.0000	13.4900	4	4,961	4,788	173
	ISSUE: 04878Q863 - ATLANTIC PWR CORP						
7980524	10/12/20 B	189.0000	2.0700	2	-393	393	
	ISSUE: 04911A107 - ATLANTIC UNION BANKSHARES CORP						
7980524	10/12/20 B	1,033.0000	24.9100	10	-25,742	25,742	
	ISSUE: 04914Y102 - ATLANTICUS HOLDINGS CORP						
7980524	10/12/20 B	365.0000	13.6740	4	-4,995	4,995	
	ISSUE: 049164205 - ATLAS AIR WORLDWIDE HLDGS INC						
7980524	10/12/20 B	590.0000	67.3600	6	-39,748	39,748	
	ISSUE: 049560105 - ATMOS ENERGY CORPORATION						
7980524	10/12/20 B	5,467.0000	96.6100	55	-528,222	528,222	
	ISSUE: 04963C209 - ATRICURE INC						
7980524	10/12/20 B	675.0000	40.9600	7	-27,655	27,655	
	ISSUE: 04965B100 - ATOMERA INC						
7980524	10/12/20 S	808.0000	10.3800	8	8,379	8,452	-73
	ISSUE: 04965G109 - ATRECA INC CL A						
7980524	10/12/20 B	428.0000	15.5100	4	-6,643	6,643	
	ISSUE: 050473107 - AUBURN NATIONAL BANCORP						
7980524	10/12/20 B	195.0000	37.2569	2	-7,267	7,267	
	ISSUE: 052769106 - AUTODESK INC						
7980524	10/12/20 S	5,585.0000	242.1200	86	1,352,154	1,301,361	50,794
	ISSUE: 053015103 - AUTOMATIC DATA PROCESSING INC						
7980524	10/12/20 S	10,747.0000	150.5800	143	1,618,140	1,544,666	73,474
	ISSUE: 05329W102 - AUTONATION INC						
7980524	10/12/20 B	2,413.0000	60.4500	24	-145,890	145,890	
	ISSUE: 053332102 - AUTOZONE INC						
7980524	10/12/20 B	590.0000	1,144.0600	6	-675,001	675,001	
	ISSUE: 05338G106 - AVALARA INC						
7980524	10/12/20 B	9,107.0000	152.8720	91	-1,392,296	1,392,296	



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7980524	ISSUE: 05344R104 - AVALON GLOBOCARE CORP 10/12/20 B	1,469.0000	1.1900	15	-1,763	1,763	
7980524	ISSUE: 053484101 - AVALONBAY COMMUNITIES INC REIT 10/12/20 B	6,297.0000	159.1000	63	-1,001,916	1,001,916	
7980524	ISSUE: 05350V106 - AVANOS MEDICAL INC 10/12/20 B	1,159.0000	38.7200	12	-44,888	44,888	
7980524	ISSUE: 05351W103 - AVANGRID INC 10/12/20 B	2,449.0000	55.6700	24	-136,360	136,360	
7980524	ISSUE: 05351X101 - AVAYA HOLDINGS CORP 10/12/20 B	488.0000	18.5700	5	-9,067	9,067	
7980524	ISSUE: 05352A100 - AVANTOR INC 10/12/20 B	5,414.0000	24.6200	54	-133,347	133,347	
7980524	ISSUE: 053588307 - AVEO PHARMACEUTICALS INC 10/12/20 B	1,684.0000	6.4500	17	-10,879	10,879	
7980524	ISSUE: 05360L205 - AVENUE THERAPEUTICS INC 10/12/20 B	482.0000	4.5300	5	-2,188	2,188	
7980524	ISSUE: 053611109 - AVERY DENNISON CORP 10/12/20 B	2,588.0000	129.3100	26	-334,680	334,680	
7980524	ISSUE: 05367P100 - AVID TECHNOLOGY INC 10/12/20 B	1,342.0000	8.9700	13	-12,051	12,051	
7980524	ISSUE: 05368M106 - AVID BIOSERVICES INC 10/12/20 B	1,530.0000	7.7600	15	-11,888	11,888	
7980524	ISSUE: 05368V106 - AVIENT CORP 10/12/20 B	2,005.0000	31.8900	20	-63,960	63,960	
7980524	ISSUE: 05370A108 - AVIDITY BIOSCIENCES INC 10/12/20 B	91.0000	27.8500	1	-2,535	2,535	
7980524	ISSUE: 053774105 - AVIS BUDGET GROUP 10/12/20 B	270.0000	30.5900	3	-8,262	8,262	
7980524	ISSUE: 05379B107 - AVISTA CORP 10/12/20 B	1,329.0000	35.7100	13	-47,472	47,472	
7980524	ISSUE: 053807103 - AVNET INC 10/12/20 B	4,276.0000	28.4200	43	-121,567	121,567	
7980524	ISSUE: 05454B105 - AXCELLA HEALTH INC 10/12/20 B	1,099.0000	4.9300	11	-5,429	5,429	
7980524	ISSUE: 054540208 - AXCELIS TECHNOLOGIES INC 10/12/20 B	292.0000	24.3200	3	-7,104	7,104	
7980524	ISSUE: 05455M100 - AVROBIO INC 10/12/20 S	69.0000	15.1300	1	1,043	986	57
7980524	ISSUE: 05463X106 - AXOGEN INC 10/12/20 B	222.0000	13.7700	2	-3,059	3,059	
7980524	ISSUE: 05464C101 - AXON ENTERPRISE INC 10/12/20 B	766.0000	99.1800	8	-75,980	75,980	
7980524	ISSUE: 05464T104 - AXSOME THERAPEUTICS INC 10/12/20 B	217.0000	74.0200	2	-16,065	16,065	
7980524	ISSUE: 05465C100 - AXOS FINANCIAL INC 10/12/20 B	1,331.0000	26.6800	13	-35,524	35,524	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 05465P101 - AXONICS MODULATION TECHNOLOGIES INC						
7980524	10/12/20 B	181.0000	50.3100	2	-9,108	9,108	
	ISSUE: 054754700 - AYTU BIOSCIENCE INC						
7980524	10/12/20 B	1,920.0000	1.0700	19	-2,074	2,074	
	ISSUE: 05478C105 - AZEK CO INC						
7980524	10/12/20 B	1,699.0000	37.5400	17	-63,797	63,797	
	ISSUE: 05508R106 - B&G FOODS INC						
7980524	10/12/20 B	334.0000	29.1000	3	-9,723	9,723	
	ISSUE: 055298103 - BCB BANCORP INC						
7980524	10/12/20 S	793.0000	8.2700	8	6,550	6,693	-143
	ISSUE: 05541T101 - BGC PARTNERS CL A						
7980524	10/12/20 B	4,071.0000	2.8600	41	-11,684	11,684	
	ISSUE: 05544A109 - BG STAFFING INC						
7980524	10/12/20 S	386.0000	9.7400	4	3,756	3,501	255
	ISSUE: 05550J101 - BJ'S WHOLESALE CLUB HOLDINGS						
7980524	10/12/20 B	1,304.0000	40.2800	13	-52,538	52,538	
	ISSUE: 05561Q201 - BOK FINANCIAL CORPORATION						
7980524	10/12/20 B	1,187.0000	57.7000	12	-68,502	68,502	
	ISSUE: 055645303 - BRT APARTMENTS CORP						
7980524	10/12/20 B	208.0000	12.8100	2	-2,667	2,667	
	ISSUE: 05580M108 - B. RILEY FINANCIAL INC						
7980524	10/12/20 S	25.0000	27.0400	0	676	672	4
	ISSUE: 05589G102 - BRP GROUP INC CL A						
7980524	10/12/20 B	773.0000	28.6000	8	-22,116	22,116	
	ISSUE: 05591B109 - BMC STOCK HOLDINGS INC						
7980524	10/12/20 B	1,650.0000	45.0800	17	-74,399	74,399	
	ISSUE: 05605H100 - BWX TECHNOLOGIES INC						
7980524	10/12/20 B	2,176.0000	58.8100	22	-127,992	127,992	
	ISSUE: 056525108 - BADGER METER INC						
7980524	10/12/20 B	397.0000	72.2000	4	-28,667	28,667	
	ISSUE: 05722G100 - BAKER HUGHES CO						
7980524	10/12/20 B	29,891.0000	13.1300	299	-392,768	392,768	
	ISSUE: 057665200 - BALCHEM CORP						
7980524	10/12/20 B	440.0000	105.9000	4	-46,600	46,600	
	ISSUE: 058498106 - BALL CORP						
7980524	10/12/20 B	4,401.0000	89.6800	44	-394,726	394,726	
	ISSUE: 05945F103 - BANCFIRST CORP						
7980524	10/12/20 B	458.0000	45.1000	5	-20,660	20,660	
	ISSUE: 05969A105 - BANCORP INC						
7980524	10/12/20 B	989.0000	9.4900	10	-9,396	9,396	
	ISSUE: 05971J102 - BANCORPSOUTH BANK						
7980524	10/12/20 B	23,756.0000	22.6818	238	-539,066	539,066	
	ISSUE: 05988J103 - BANDWIDTH INC CL A						
7980524	10/12/20 B	232.0000	187.5300	2	-43,509	43,509	
	ISSUE: 05990K106 - BANC OF CALIFORNIA, INC						
7980524	10/12/20 B	619.0000	11.5900	6	-7,180	7,180	



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7980524	ISSUE: 060505104 - BANK OF AMERICA CORP 10/12/20 S	210,866.0000	25.6800	2,228	5,412,811	5,246,346	166,464
7980524	ISSUE: 06211J100 - BANK FIRST CORP 10/12/20 B	153.0000	61.8000	2	-9,457	9,457	
7980524	ISSUE: 062540109 - BANK OF HAWAII CORP 10/12/20 B	1,584.0000	56.2100	16	-89,052	89,052	
7980524	ISSUE: 063425102 - BANK OF MARIN BANCORP 10/12/20 B	34.0000	32.5500	0	-1,107	1,107	
7980524	ISSUE: 064058100 - BANK OF NEW YORK MELLON CORP 10/12/20 S	21,712.0000	37.8100	235	820,695	791,620	29,076
7980524	ISSUE: 06417N103 - BANK OZK 10/12/20 B	5,165.0000	22.2600	52	-115,025	115,025	
7980524	ISSUE: 06424J103 - BANK OF COMMERCE HOLDINGS 10/12/20 S	739.0000	7.6400	8	5,638	5,513	126
7980524	ISSUE: 064520109 - THE BANK OF PRINCETON 10/12/20 S	426.0000	20.4514	4	8,708	8,627	81
7980524	ISSUE: 06643P104 - BANKFINANCIAL CORP 10/12/20 S	991.0000	7.2700	10	7,195	7,304	-109
7980524	ISSUE: 06652K103 - BANKUNITED INC 10/12/20 B	1,428.0000	24.7600	14	-35,372	35,372	
7980524	ISSUE: 06652N107 - BANK7 CORP 10/12/20 B	224.0000	9.9439	2	-2,230	2,230	
7980524	ISSUE: 06652V208 - BANNER CORPORATION 10/12/20 B	2,442.0000	36.9600	24	-90,281	90,281	
7980524	ISSUE: 06654A103 - BANKWELL FINANCIAL GROUP INC 10/12/20 S	320.0000	15.5000	3	4,957	4,848	109
7980524	ISSUE: 066849100 - BAR HBR BANKSHARES 10/12/20 B	438.0000	22.7600	4	-9,973	9,973	
7980524	ISSUE: 067806109 - BARNES GROUP INC 10/12/20 B	1,116.0000	39.6100	11	-44,216	44,216	
7980524	ISSUE: 068463108 - BARRETT BUSINESS SVCS INC 10/12/20 B	150.0000	55.5200	2	-8,330	8,330	
7980524	ISSUE: 071813109 - BAXTER INTL INC 10/12/20 S	13,281.0000	79.6300	156	1,057,410	1,084,394	-26,984
7980524	ISSUE: 07272M107 - BAYCOM CORP 10/12/20 S	308.0000	12.0600	3	3,711	3,847	-136
7980524	ISSUE: 073685109 - BEACON ROOFING SUPPLY INC 10/12/20 B	1,184.0000	36.2900	12	-42,979	42,979	
7980524	ISSUE: 07373V105 - BEAM THERAPEUTICS INC 10/12/20 B	134.0000	28.5000	1	-3,820	3,820	
7980524	ISSUE: 07556Q881 - BEAZER HOMES USA INC 10/12/20 B	855.0000	14.2500	9	-12,192	12,192	
7980524	ISSUE: 075887109 - BECTON DICKINSON & CO 10/12/20 S	7,103.0000	238.3600	108	1,692,963	1,674,177	18,786
7980524	ISSUE: 075896100 - BED BATH & BEYOND INC 10/12/20 B	3,335.0000	21.5500	33	-71,903	71,903	



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7980524	ISSUE: 077347300 - BEL FUSE INC CL B 10/12/20 B	229.0000	10.6700	2	-2,446	2,446	
7980524	ISSUE: 077454106 - BELDEN INC 10/12/20 B	478.0000	34.4500	5	-16,472	16,472	
7980524	ISSUE: 078771300 - BELLEROPHON THERAPEUTICS INC 10/12/20 B	325.0000	9.9100	3	-3,224	3,224	
7980524	ISSUE: 079823100 - BELLRING BRANDS INC CL A 10/12/20 B	14,365.0000	22.3043	144	-320,545	320,545	
7980524	ISSUE: 08160H101 - BENCHMARK ELECTRONICS INC 10/12/20 B	680.0000	22.0700	7	-15,014	15,014	
7980524	ISSUE: 08180D106 - BENEFITFOCUS INC 10/12/20 B	14.0000	10.8400	0	-152	152	
7980524	ISSUE: 084310101 - BERKELEY LIGHTS INC 10/12/20 B	237.0000	83.6100	2	-19,818	19,818	
7980524	ISSUE: 084423102 - WR BERKLEY CORP 10/12/20 B	6,606.0000	64.4200	66	-425,625	425,625	
7980524	ISSUE: 084670702 - BERKSHIRE HATHAWAY INC-CL B 10/12/20 S	52,301.0000	216.4100	773	11,317,686	11,155,280	162,406
7980524	ISSUE: 084680107 - BERKSHIRE HILLS BANCORP INC 10/12/20 B	978.0000	11.2100	10	-10,973	10,973	
7980524	ISSUE: 08579W103 - BERRY GLOBAL GROUP INC 10/12/20 B	4,393.0000	48.9600	44	-215,125	215,125	
7980524	ISSUE: 08579X101 - BERRY CORP 10/12/20 B	814.0000	3.4300	8	-2,800	2,800	
7980524	ISSUE: 086516101 - BEST BUY COMPANY INC 10/12/20 B	8,835.0000	118.3300	88	-1,045,534	1,045,534	
7980524	ISSUE: 08862E109 - BEYOND MEAT INC 10/12/20 B	949.0000	192.3000	9	-182,502	182,502	
7980524	ISSUE: 08862L103 - BEYOND AIR INC 10/12/20 B	1,012.0000	5.7184	10	-5,797	5,797	
7980524	ISSUE: 089302103 - BIG LOTS INC 10/12/20 B	816.0000	50.6500	8	-41,339	41,339	
7980524	ISSUE: 08975P108 - BIGCOMMERCE HOLDINGS INC 10/12/20 B	175.0000	101.3200	2	-17,733	17,733	
7980524	ISSUE: 08986R309 - BIGLARI HOLDINGS INC CL B 10/12/20 S	31.0000	89.5500	0	2,776	2,828	-52
7980524	ISSUE: 08986R408 - BIGLARI HOLDINGS INC CL A 10/12/20 B	6.0000	491.9633	0	-2,952	2,952	
7980524	ISSUE: 090043100 - BILL.COM HOLDINGS INC 10/12/20 B	607.0000	115.3400	6	-70,017	70,017	
7980524	ISSUE: 090572207 - BIO RAD LABORATORIES CL A 10/12/20 B	940.0000	568.4900	9	-534,390	534,390	
7980524	ISSUE: 09058V103 - BIOCRYST PHARMACEUTICALS INC 10/12/20 B	1,551.0000	3.8450	16	-5,979	5,979	
7980524	ISSUE: 09060J106 - BIODELIVERY SCIENCES INTL INC 10/12/20 S	363.0000	4.0500	4	1,466	1,390	76



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 09061G101 - BIOMARIN PHARMACEUTICAL INC						
7980524	10/12/20 B	2,543.0000	79.8500	25	-203,084	203,084	
	ISSUE: 09062W204 - BIOLIFE SOLUTIONS INC						
7980524	10/12/20 B	224.0000	28.1300	2	-6,303	6,303	
	ISSUE: 09062X103 - BIOGEN INC						
7980524	10/12/20 S	4,202.0000	291.4800	69	1,224,730	1,200,722	24,008
	ISSUE: 090672106 - BIOTELEMETRY INC						
7980524	10/12/20 B	442.0000	44.7900	4	-19,802	19,802	
	ISSUE: 09073M104 - BIO-TECHNE CORP						
7980524	10/12/20 B	543.0000	268.5400	5	-145,823	145,823	
	ISSUE: 09073N201 - BIOSIG TECHNOLOGIES INC						
7980524	10/12/20 S	76.0000	5.4800	1	416	386	30
	ISSUE: 09075P105 - BIOXCEL THERAPEUTICS INC						
7980524	10/12/20 B	186.0000	50.9200	2	-9,473	9,473	
	ISSUE: 090931106 - BIOSPECIFICS TECHNOLOGIES						
7980524	10/12/20 B	105.0000	62.0000	1	-6,511	6,511	
	ISSUE: 09180C106 - BJ'S RESTAURANTS						
7980524	10/12/20 B	501.0000	32.5300	5	-16,303	16,303	
	ISSUE: 09203E105 - BLACK DIAMOND THERAPEUTICS INC						
7980524	10/12/20 B	539.0000	32.7900	5	-17,679	17,679	
	ISSUE: 092113109 - BLACK HILLS CORP						
7980524	10/12/20 B	1,366.0000	58.6600	14	-80,143	80,143	
	ISSUE: 09215C105 - BLACK KNIGHT INC						
7980524	10/12/20 B	1,875.0000	91.7800	19	-172,106	172,106	
	ISSUE: 09227Q100 - BLACKBAUD INC						
7980524	10/12/20 B	378.0000	59.0500	4	-22,325	22,325	
	ISSUE: 09239B109 - BLACKLINE INC						
7980524	10/12/20 B	7,800.0000	98.7722	78	-770,501	770,501	
	ISSUE: 09247X101 - BLACKROCK INC						
7980524	10/12/20 S	4,008.0000	614.8900	66	2,464,413	2,372,936	91,476
	ISSUE: 09257W100 - BLACKSTONE MTG TR INC						
7980524	10/12/20 B	2,855.0000	23.5000	29	-67,121	67,121	
	ISSUE: 093671105 - BLOCK H & R INC						
7980524	10/12/20 B	4,406.0000	17.6800	44	-77,942	77,942	
	ISSUE: 093712107 - BLOOM ENERGY CORP CL A						
7980524	10/12/20 B	649.0000	21.9200	6	-14,233	14,233	
	ISSUE: 094235108 - BLOOMIN BRANDS INC						
7980524	10/12/20 B	1,127.0000	17.3300	11	-19,542	19,542	
	ISSUE: 095229100 - BLUCORA INC						
7980524	10/12/20 B	897.0000	10.5300	9	-9,454	9,454	
	ISSUE: 095306106 - BLUE BIRD CORP						
7980524	10/12/20 B	366.0000	12.3900	4	-4,538	4,538	
	ISSUE: 09609G100 - BLUEBIRD BIO INC						
7980524	10/12/20 B	2,000.0000	58.3900	20	-116,800	116,800	
	ISSUE: 09627J102 - BLUEROCK RESIDENTIAL GROWTH REIT						
7980524	10/12/20 B	509.0000	8.8000	5	-4,484	4,484	



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	ISSUE: 09627Y109 - BLUEPRINT MEDICINES CORP						
7980524	10/12/20 B	644.0000	100.8800	6	-64,973	64,973	
	ISSUE: 09629F108 - BLUEGREEN VACATIONS CORP						
7980524	10/12/20 B	433.0000	5.3300	4	-2,312	2,312	
	ISSUE: 097023105 - BOEING CO						
7980524	10/12/20 S	14,554.0000	167.2497	199	2,433,953	2,395,734	38,219
	ISSUE: 097235105 - BOGOTA FINANCIAL CORP						
7980524	10/12/20 B	485.0000	7.8700	5	-3,822	3,822	
	ISSUE: 09739C102 - BOINGO WIRELESS INC						
7980524	10/12/20 B	986.0000	10.2500	10	-10,116	10,116	
	ISSUE: 09739D100 - BOISE CASCADE CO						
7980524	10/12/20 B	835.0000	45.2400	8	-37,784	37,784	
	ISSUE: 097793400 - BONANZA CREEK ENERGY INC						
7980524	10/12/20 B	657.0000	20.5100	7	-13,482	13,482	
	ISSUE: 09857L108 - BOOKING HOLDINGS INC						
7980524	10/12/20 S	1,007.0000	1,845.0000	51	1,857,864	1,771,162	86,702
	ISSUE: 099406100 - BOOT BARN HOLDINGS INC						
7980524	10/12/20 B	245.0000	33.8500	2	-8,296	8,296	
	ISSUE: 099502106 - BOOZ ALLEN HAMILTON HLDG						
7980524	10/12/20 B	1,476.0000	81.5600	15	-120,397	120,397	
	ISSUE: 099724106 - BORGWARNER INC						
7980524	10/12/20 B	12,283.0000	39.4200	123	-484,319	484,319	
	ISSUE: 100557107 - BOSTON BEER INC						
7980524	10/12/20 B	110.0000	947.1900	1	-104,192	104,192	
	ISSUE: 101044105 - BOSTON OMAHA CORP						
7980524	10/12/20 S	57.0000	17.6200	1	1,004	955	49
	ISSUE: 101119105 - BOSTON PRIVATE FINL HLDGS INC						
7980524	10/12/20 B	1,737.0000	6.3600	17	-11,065	11,065	
	ISSUE: 101121101 - BOSTON PROPERTIES INC REIT						
7980524	10/12/20 B	7,053.0000	82.7000	71	-583,354	583,354	
	ISSUE: 101137107 - BOSTON SCIENTIFIC CORP						
7980524	10/12/20 S	38,241.0000	41.9700	418	1,604,557	1,536,523	68,034
	ISSUE: 101388106 - BOTTOMLINE TECHNOLOGIES DE INC						
7980524	10/12/20 B	568.0000	45.1800	6	-25,668	25,668	
	ISSUE: 10316T104 - BOX INC						
7980524	10/12/20 B	1,783.0000	18.0400	18	-32,183	32,183	
	ISSUE: 103304101 - BOYD GAMING CORP						
7980524	10/12/20 B	1,990.0000	32.5100	20	-64,715	64,715	
	ISSUE: 104674106 - BRADY CORP CL A						
7980524	10/12/20 B	685.0000	41.8200	7	-28,654	28,654	
	ISSUE: 10501E201 - BRAINSTORM CELL THERAPEUTICS						
7980524	10/12/20 B	278.0000	16.8000	3	-4,673	4,673	
	ISSUE: 105368203 - BRANDYWINE REALTY TRUST REIT						
7980524	10/12/20 B	7,730.0000	10.5900	77	-81,938	81,938	
	ISSUE: 108035106 - BRIDGE BANCORP						
7980524	10/12/20 B	70.0000	19.6200	1	-1,374	1,374	



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7980524	ISSUE: 10806X102 - BRIDGEBIO PHARMA INC 10/12/20 B	569.0000	39.8700	6	-22,692	22,692	
7980524	ISSUE: 108621103 - BRIDGEWATER BANCSHARES INC 10/12/20 B	485.0000	10.7500	5	-5,219	5,219	
7980524	ISSUE: 108763103 - BRIDGFORD FOODS CORP 10/12/20 B	132.0000	18.8517	1	-2,490	2,490	
7980524	ISSUE: 10918L103 - BRIGHAM MINERALS INC CL A 10/12/20 B	1,917.0000	9.7700	19	-18,748	18,748	
7980524	ISSUE: 109194100 - BRIGHT HORIZONS FAMILY SOLUTIONS 10/12/20 B	1,291.0000	155.8500	13	-201,215	201,215	
7980524	ISSUE: 10921T101 - BRIGHTCOVE INC 10/12/20 B	607.0000	10.9900	6	-6,677	6,677	
7980524	ISSUE: 10922N103 - BRIGHTHOUSE FINANCIAL INC 10/12/20 B	3,857.0000	31.3700	39	-121,033	121,033	
7980524	ISSUE: 10948C107 - BRIGHTVIEW HOLDINGS INC 10/12/20 B	829.0000	13.4200	8	-11,133	11,133	
7980524	ISSUE: 10948W103 - BRIGHTSPHERE INVESTMENT GROUP INC 10/12/20 S	82.0000	15.2600	1	1,250	1,151	99
7980524	ISSUE: 109641100 - BRINKER INTL INC 10/12/20 B	425.0000	45.6600	4	-19,410	19,410	
7980524	ISSUE: 109696104 - BRINKS CO 10/12/20 B	11,169.0000	49.2219	112	-549,871	549,871	
7980524	ISSUE: 110122108 - BRISTOL MYERS SQUIBB CO 10/12/20 S	59,477.0000	61.8300	676	3,676,787	3,593,600	83,187
7980524	ISSUE: 11040G103 - BRISTOW GROUP INC 10/12/20 B	351.0000	24.1800	4	-8,491	8,491	
7980524	ISSUE: 11120U105 - BRIXMOR PROPERTY GROUP INC REIT 10/12/20 B	13,137.0000	12.3000	131	-161,716	161,716	
7980524	ISSUE: 11133T103 - BROADRIDGE FINL SOLUTIONS INC 10/12/20 B	1,363.0000	142.6500	14	-194,446	194,446	
7980524	ISSUE: 11135B100 - BROADMARK REALTY CAPITAL INC 10/12/20 B	2,232.0000	10.3500	22	-23,124	23,124	
7980524	ISSUE: 11135F101 - BROADCOM INC 10/12/20 S	9,650.0000	382.4300	178	3,690,271	3,539,041	151,230
7980524	ISSUE: 112463104 - BROOKDALE SR LIVING INC 10/12/20 B	3,513.0000	2.7600	35	-9,731	9,731	
7980524	ISSUE: 11275Q107 - BROOKFIELD INFRASTRUCTURE-A 10/12/20 B	641.0000	56.7700	6	-36,396	36,396	
7980524	ISSUE: 11282X103 - BROOKFIELD PROPERTY CL A REIT 10/12/20 B	684.0000	14.1700	7	-9,699	9,699	
7980524	ISSUE: 11284V105 - BROOKFIELD RENEWABLE CORP CL A 10/12/20 B	1,811.0000	66.6200	18	-120,667	120,667	
7980524	ISSUE: 11373M107 - BROOKLINE BANCORP INC 10/12/20 B	1,693.0000	9.4500	17	-16,016	16,016	
7980524	ISSUE: 114340102 - BROOKS AUTOMATION INC 10/12/20 B	595.0000	52.8200	6	-31,434	31,434	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 115236101 - BROWN & BROWN INC 10/12/20 B	10,148.0000	48.3100	101	-490,351	490,351	
7980524	ISSUE: 115637100 - BROWN FORMAN CORP CL A 10/12/20 B	747.0000	71.4451	7	-53,377	53,377	
7980524	ISSUE: 115637209 - BROWN FORMAN CORP CL B 10/12/20 B	3,032.0000	78.9800	30	-239,498	239,498	
7980524	ISSUE: 116794108 - BRUKER CORP 10/12/20 B	3,128.0000	43.4600	31	-135,974	135,974	
7980524	ISSUE: 117043109 - BRUNSWICK CORP 10/12/20 B	3,415.0000	61.6000	34	-210,398	210,398	
7980524	ISSUE: 117665109 - BRYN MAWR BK CORP 10/12/20 B	233.0000	28.1200	2	-6,554	6,554	
7980524	ISSUE: 118440106 - THE BUCKLE INC 10/12/20 B	490.0000	23.3700	5	-11,456	11,456	
7980524	ISSUE: 12008R107 - BUILDERS FIRSTSOURCE 10/12/20 B	1,672.0000	34.5400	17	-57,768	57,768	
7980524	ISSUE: 122017106 - BURLINGTON STORES INC 10/12/20 B	950.0000	216.5100	10	-205,694	205,694	
7980524	ISSUE: 12326C105 - BUSINESS FIRST BANCSHARES INC 10/12/20 B	719.0000	16.1500	7	-11,619	11,619	
7980524	ISSUE: 124411109 - BYLINE BANCORP INC 10/12/20 B	248.0000	12.9900	2	-3,224	3,224	
7980524	ISSUE: 12466Q104 - C & F FINANCIAL CORPORATION 10/12/20 S	209.0000	30.7400	2	6,422	6,268	155
7980524	ISSUE: 12477X106 - CAI INTERNATIONAL INC 10/12/20 B	525.0000	28.2600	5	-14,842	14,842	
7980524	ISSUE: 12479G101 - CB FINANCIAL SERVICES INC 10/12/20 B	413.0000	20.7500	4	-8,574	8,574	
7980524	ISSUE: 124805102 - CBIZ INC 10/12/20 B	1,036.0000	24.7800	10	-25,682	25,682	
7980524	ISSUE: 12481V104 - CBTX INC 10/12/20 B	161.0000	18.4800	2	-2,977	2,977	
7980524	ISSUE: 12503M108 - CBOE GLOBAL MARKETS INC 10/12/20 B	4,059.0000	84.4800	41	-342,945	342,945	
7980524	ISSUE: 12504L109 - CBRE GROUP INC 10/12/20 B	14,938.0000	50.3100	149	-751,680	751,680	
7980524	ISSUE: 12508E101 - CDK GLOBAL HOLDINGS LLC 10/12/20 B	4,905.0000	43.5900	49	-213,858	213,858	
7980524	ISSUE: 12514G108 - CDW CORP 10/12/20 B	1,594.0000	130.0100	16	-207,252	207,252	
7980524	ISSUE: 125141101 - CECO ENVIRONMENTAL CORP 10/12/20 B	441.0000	8.1200	4	-3,585	3,585	
7980524	ISSUE: 125269100 - CF INDUSTRIES HOLDINGS INC 10/12/20 B	9,312.0000	29.5200	93	-274,983	274,983	
7980524	ISSUE: 12541W209 - CH ROBINSON WORLDWIDE INC 10/12/20 B	5,378.0000	105.0200	54	-564,851	564,851	



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7980524	ISSUE: 125523100 - CIGNA CORP 10/12/20 S	9,559.0000	177.4600	133	1,696,207	1,685,252	10,955
7980524	ISSUE: 125525584 - CIM COMMERCIAL TRUST CORP REIT 10/12/20 B	815.0000	8.4708	8	-6,912	6,912	
7980524	ISSUE: 125581801 - CIT GROUP INC 10/12/20 B	2,104.0000	20.2800	21	-42,690	42,690	
7980524	ISSUE: 12571T100 - CMC MATERIALS INC 10/12/20 B	232.0000	159.2200	2	-36,941	36,941	
7980524	ISSUE: 12572Q105 - CME GROUP INC 10/12/20 S	9,677.0000	170.0000	133	1,644,957	1,640,252	4,705
7980524	ISSUE: 125896100 - CMS ENERGY CORP 10/12/20 B	13,020.0000	65.0800	130	-847,472	847,472	
7980524	ISSUE: 126117100 - CNA FINANCIAL CORP 10/12/20 B	1,223.0000	31.2700	12	-38,255	38,255	
7980524	ISSUE: 126128107 - CNB FINL CORP/PA 10/12/20 B	124.0000	16.9200	1	-2,099	2,099	
7980524	ISSUE: 12618T105 - CRA INTERNATIONAL INC 10/12/20 B	171.0000	40.8200	2	-6,982	6,982	
7980524	ISSUE: 12621E103 - CNO FINANCIAL GROUP, INC 10/12/20 B	2,506.0000	18.3700	25	-46,060	46,060	
7980524	ISSUE: 126349109 - CSG SYS INTL INC 10/12/20 B	109.0000	41.9800	1	-4,577	4,577	
7980524	ISSUE: 126402106 - CSW INDUSTRIALS INC 10/12/20 B	1.0000	86.9700	0	-87	87	
7980524	ISSUE: 126408103 - CSX CORP 10/12/20 S	20,746.0000	79.5600	244	1,650,308	1,632,503	17,805
7980524	ISSUE: 126501105 - CTS CORP 10/12/20 B	289.0000	25.0700	3	-7,248	7,248	
7980524	ISSUE: 12653C108 - CNX RESOURCES CORPORATION 10/12/20 B	7,478.0000	10.7800	75	-80,688	80,688	
7980524	ISSUE: 126600105 - CVB FINANCIAL CORP 10/12/20 B	2,841.0000	18.2600	28	-51,905	51,905	
7980524	ISSUE: 12662P108 - CVR ENERGY INC 10/12/20 B	574.0000	12.8700	6	-7,393	7,393	
7980524	ISSUE: 126650100 - CVS HEALTH CORP 10/12/20 S	35,517.0000	59.7200	402	2,120,673	2,110,420	10,253
7980524	ISSUE: 12674W109 - CABALETTA BIO INC 10/12/20 B	1,083.0000	11.2802	11	-12,227	12,227	
7980524	ISSUE: 12685J105 - CABLE ONE INC 10/12/20 B	63.0000	1,838.6800	1	-115,837	115,837	
7980524	ISSUE: 127055101 - CABOT CORP 10/12/20 B	2,588.0000	41.0200	26	-106,186	106,186	
7980524	ISSUE: 127097103 - CABOT OIL & GAS CORP 10/12/20 B	18,085.0000	19.5700	181	-354,104	354,104	
7980524	ISSUE: 127190304 - CACI INTERNATIONAL INC CLASS A 10/12/20 B	993.0000	216.7400	10	-215,233	215,233	



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7980524	ISSUE: 127203107 - CACTUS INC CL A 10/12/20 B	916.0000	20.3000	9	-18,604	18,604	
7980524	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC 10/12/20 B	3,227.0000	115.5600	32	-372,944	372,944	
7980524	ISSUE: 12739A100 - CADENCE BANCORP 10/12/20 B	8,189.0000	10.6000	82	-86,885	86,885	
7980524	ISSUE: 127537207 - CADIZ INC 10/12/20 B	1,118.0000	10.2500	11	-11,471	11,471	
7980524	ISSUE: 12769G100 - CAESARS ENTERTAINMENT INC 10/12/20 B	4,110.0000	53.9500	41	-221,776	221,776	
7980524	ISSUE: 128030202 - CAL MAINE FOODS INC 10/12/20 B	549.0000	37.7800	5	-20,747	20,747	
7980524	ISSUE: 128126109 - CALAMP CORP 10/12/20 B	917.0000	7.9900	9	-7,336	7,336	
7980524	ISSUE: 128246105 - CALAVO GROWERS INC 10/12/20 B	199.0000	69.0300	2	-13,739	13,739	
7980524	ISSUE: 129500104 - CALERES INC 10/12/20 B	923.0000	9.8500	9	-9,101	9,101	
7980524	ISSUE: 13005U101 - CALIFORNIA BANCORP INC 10/12/20 B	635.0000	12.6249	6	-8,023	8,023	
7980524	ISSUE: 130788102 - CALIFORNIA WTR SVC GROUP 10/12/20 B	509.0000	46.4300	5	-23,638	23,638	
7980524	ISSUE: 13089P101 - CALITHERA BIOSCIENCES INC 10/12/20 B	1,856.0000	3.7700	19	-7,016	7,016	
7980524	ISSUE: 13100M509 - CALIX INC 10/12/20 B	67.0000	19.9500	1	-1,337	1,337	
7980524	ISSUE: 131193104 - CALLAWAY GOLF CO 10/12/20 B	2,235.0000	19.6800	22	-44,007	44,007	
7980524	ISSUE: 13173L107 - CALYXT INC 10/12/20 B	756.0000	5.5800	8	-4,226	4,226	
7980524	ISSUE: 132152109 - CAMBRIDGE BANCORP 10/12/20 B	263.0000	61.8000	3	-16,256	16,256	
7980524	ISSUE: 133034108 - CAMDEN NATIONAL CORP 10/12/20 S	38.0000	32.7200	0	1,243	1,240	3
7980524	ISSUE: 133131102 - CAMDEN PROPERTY TRUST REIT 10/12/20 B	4,306.0000	97.1200	43	-418,242	418,242	
7980524	ISSUE: 134429109 - CAMPBELL SOUP CO 10/12/20 B	5,010.0000	49.1200	50	-246,141	246,141	
7980524	ISSUE: 13462K109 - CAMPING WORLD HOLDINGS INC 10/12/20 B	145.0000	30.5600	1	-4,433	4,433	
7980524	ISSUE: 135086106 - CANADA GOOSE HOLDINGS INC 10/12/20 B	9,829.0000	35.3852	98	-347,899	347,899	
7980524	ISSUE: 13765N107 - CANNAE HOLDINGS INC 10/12/20 B	1,935.0000	40.5900	19	-78,561	78,561	
7980524	ISSUE: 138098108 - CANTEL MEDICAL CORPORATION 10/12/20 B	212.0000	47.2000	2	-10,009	10,009	



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7980524	ISSUE: 139674105 - CAPITAL CITY BANK GROUP 10/12/20 B	390.0000	21.8900	4	-8,541	8,541	
7980524	ISSUE: 139737100 - CAPITAL BANCORP INC 10/12/20 S	182.0000	10.3900	2	1,889	1,904	-15
7980524	ISSUE: 14040H105 - CAPITAL ONE FINANCIAL CORP 10/12/20 S	12,333.0000	80.4100	145	991,551	964,934	26,617
7980524	ISSUE: 14057J101 - CAPITOL FEDERAL FINANCIAL INC 10/12/20 B	1,725.0000	11.4800	17	-19,820	19,820	
7980524	ISSUE: 14067E506 - CAPSTEAD MTG CORP REIT 10/12/20 B	1,972.0000	5.9000	20	-11,655	11,655	
7980524	ISSUE: 14070T102 - CAPSTAR FINANCIAL HOLDINGS INC 10/12/20 B	328.0000	10.7600	3	-3,533	3,533	
7980524	ISSUE: 140755109 - CARA THERAPEUTICS INC 10/12/20 B	214.0000	14.0000	2	-2,998	2,998	
7980524	ISSUE: 14149Y108 - CARDINAL HEALTH INC 10/12/20 B	3,369.0000	48.3200	34	-162,824	162,824	
7980524	ISSUE: 14161W105 - CARDLYTICS INC 10/12/20 B	228.0000	82.8700	2	-18,897	18,897	
7980524	ISSUE: 141619106 - CARDIOVASCULAR SYSTEM INC 10/12/20 B	144.0000	37.4800	1	-5,399	5,399	
7980524	ISSUE: 14167L103 - CAREDx INC 10/12/20 B	531.0000	52.5300	5	-27,899	27,899	
7980524	ISSUE: 14174T107 - CARETRUST REIT INC REIT 10/12/20 B	2,141.0000	18.7000	21	-40,058	40,058	
7980524	ISSUE: 141788109 - CARGURUS INC CL A 10/12/20 B	771.0000	21.4000	8	-16,507	16,507	
7980524	ISSUE: 142339100 - CARLISLE COS INC 10/12/20 B	2,454.0000	128.8200	25	-316,149	316,149	
7980524	ISSUE: 143130102 - CARMAX INC 10/12/20 B	7,017.0000	92.5100	70	-649,213	649,213	
7980524	ISSUE: 14316J108 - CARLYLE GROUP INC 10/12/20 B	4,731.0000	26.8900	47	-127,264	127,264	
7980524	ISSUE: 143658300 - CARNIVAL CORP 10/12/20 B	21,205.0000	15.2100	212	-322,740	322,740	
7980524	ISSUE: 143905107 - CARRIAGE SERVICES INC 10/12/20 S	37.0000	24.1500	0	893	872	21
7980524	ISSUE: 14427M107 - CARPARTS.COM INC 10/12/20 S	643.0000	12.3300	7	7,922	7,317	604
7980524	ISSUE: 144285103 - CARPENTER TECHNOLOGY CORP 10/12/20 B	1,160.0000	18.9600	12	-22,005	22,005	
7980524	ISSUE: 14448C104 - CARRIER GLOBAL CORP 10/12/20 B	28,795.0000	33.0000	288	-950,523	950,523	
7980524	ISSUE: 14574X104 - CARROLS RESTAURANT GROUP INC 10/12/20 B	519.0000	7.3850	5	-3,838	3,838	
7980524	ISSUE: 14575E105 - CARS.COM INC 10/12/20 B	1,362.0000	8.4400	14	-11,509	11,509	



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7980524	ISSUE: 146102108 - CARTER BANK & TRUST 10/12/20 B	58.0000	7.1400	1	-415	415	
7980524	ISSUE: 146229109 - CARTERS INC 10/12/20 B	1,886.0000	86.8600	19	-163,837	163,837	
7980524	ISSUE: 146869102 - CARVANA CO CL A 10/12/20 B	641.0000	209.5000	6	-134,296	134,296	
7980524	ISSUE: 14713L102 - CASA SYSTEMS INC 10/12/20 B	1,729.0000	4.3600	17	-7,556	7,556	
7980524	ISSUE: 147448104 - CASELLA WASTE SYSTEMS INC CL A 10/12/20 B	14,941.0000	61.1521	149	-913,823	913,823	
7980524	ISSUE: 147528103 - CASEYS GEN STORES INC 10/12/20 B	1,659.0000	184.9600	17	-306,865	306,865	
7980524	ISSUE: 14757U109 - CASI PHARMACEUTICALS INC 10/12/20 B	3,332.0000	1.8200	33	-6,098	6,098	
7980524	ISSUE: 147626105 - CASPER SLEEP INC 10/12/20 S	397.0000	7.1300	4	2,827	2,755	71
7980524	ISSUE: 14808P109 - CASS INFORMATION SYS INC 10/12/20 B	155.0000	44.5400	2	-6,905	6,905	
7980524	ISSUE: 14817C107 - CASSAVA SCIENCES INC 10/12/20 B	1,849.0000	11.4300	18	-21,153	21,153	
7980524	ISSUE: 14843C105 - CASTLE BIOSCIENCES INC 10/12/20 B	406.0000	54.8500	4	-22,273	22,273	
7980524	ISSUE: 14875P206 - CATABASIS PHARMACEUTICALS INC 10/12/20 B	1,455.0000	6.2200	15	-9,065	9,065	
7980524	ISSUE: 148806102 - CATALENT INC 10/12/20 B	7,277.0000	95.0100	73	-691,461	691,461	
7980524	ISSUE: 14888D208 - CATALYST BIOSCIENCES INC 10/12/20 B	1,850.0000	4.6469	19	-8,615	8,615	
7980524	ISSUE: 14888U101 - CATALYST PHARMACEUTICALS INC 10/12/20 B	978.0000	3.2200	10	-3,159	3,159	
7980524	ISSUE: 14912Y202 - CATCHMARK TIMBER TRUST INC REIT 10/12/20 B	338.0000	8.8900	3	-3,008	3,008	
7980524	ISSUE: 149123101 - CATERPILLAR INC 10/12/20 S	14,679.0000	162.6100	200	2,386,753	2,271,869	114,884
7980524	ISSUE: 149150104 - CATHAY GENERAL BANCORP 10/12/20 B	1,177.0000	24.0000	12	-28,260	28,260	
7980524	ISSUE: 149205106 - CATO CORP-CL A 10/12/20 B	588.0000	7.5200	6	-4,428	4,428	
7980524	ISSUE: 149568107 - CAVCO INDUSTRIES INC 10/12/20 B	69.0000	187.6700	1	-12,950	12,950	
7980524	ISSUE: 150837607 - CEL-SCI CORP 10/12/20 B	983.0000	14.8000	10	-14,558	14,558	
7980524	ISSUE: 150870103 - CELANESE CORP 10/12/20 B	5,351.0000	117.2900	54	-627,672	627,672	
7980524	ISSUE: 15117P102 - CELLULAR BIOMEDICINE GROUP INC 10/12/20 S	527.0000	18.4600	5	9,723	9,665	58



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7980524	ISSUE: 15118V207 - CELSIUS HOLDINGS INC 10/12/20 S	127.0000	21.4300	1	2,720	2,797	-76
7980524	ISSUE: 15135B101 - CENTENE CORP 10/12/20 S	15,159.0000	65.3000	173	989,709	979,575	10,135
7980524	ISSUE: 15189T107 - CENTERPOINT ENERGY INC 10/12/20 B	22,738.0000	21.6100	227	-491,596	491,596	
7980524	ISSUE: 153527106 - CENTRAL GARDEN & PET CO 10/12/20 B	172.0000	43.8400	2	-7,542	7,542	
7980524	ISSUE: 153527205 - CENTRAL GARDEN & PET CL A 10/12/20 B	396.0000	39.6000	4	-15,686	15,686	
7980524	ISSUE: 154760409 - CENTRAL PACIFIC FINANCIAL CORP 10/12/20 B	2,302.0000	14.7200	23	-33,908	33,908	
7980524	ISSUE: 155685100 - CENTRAL VALLEY COMMUNITY BANCORP 10/12/20 B	81.0000	13.4000	1	-1,086	1,086	
7980524	ISSUE: 156431108 - CENTURY ALUMINUM COMPANY 10/12/20 B	1,763.0000	7.7800	18	-13,734	13,734	
7980524	ISSUE: 156432106 - CENTURY BANCORP INC CL A 10/12/20 B	32.0000	69.2000	0	-2,215	2,215	
7980524	ISSUE: 156492100 - CENTURY CASINOS INC 10/12/20 S	695.0000	5.4200	7	3,760	3,635	125
7980524	ISSUE: 156504300 - CENTURY COMMUNITIES INC 10/12/20 B	699.0000	46.0800	7	-32,217	32,217	
7980524	ISSUE: 156700106 - CENTURYLINK INC 10/12/20 B	49,514.0000	10.0300	495	-497,121	497,121	
7980524	ISSUE: 15671L109 - CERECOR INC 10/12/20 B	2,627.0000	2.4800	26	-6,541	6,541	
7980524	ISSUE: 156727109 - CERENCE INC 10/12/20 B	5,432.0000	56.2700	54	-305,713	305,713	
7980524	ISSUE: 15677J108 - CERIDIAN HCM HOLDING INC 10/12/20 B	2,367.0000	88.8200	24	-210,261	210,261	
7980524	ISSUE: 156782104 - CERNER CORP 10/12/20 B	3,470.0000	73.7900	35	-256,086	256,086	
7980524	ISSUE: 157085101 - CERUS CORP 10/12/20 B	918.0000	6.6700	9	-6,132	6,132	
7980524	ISSUE: 157210105 - CEVA INC 10/12/20 B	43.0000	45.0900	0	-1,939	1,939	
7980524	ISSUE: 15870P307 - CHAMPIONS ONCOLOGY INC 10/12/20 B	523.0000	9.3485	5	-4,895	4,895	
7980524	ISSUE: 15872M104 - CHAMPIONX CORP 10/12/20 B	3,587.0000	8.5500	36	-30,705	30,705	
7980524	ISSUE: 15912K100 - CHANGE HEALTHCARE INC 10/12/20 B	4,954.0000	15.1000	50	-74,855	74,855	
7980524	ISSUE: 159179100 - CHANNELADVISOR CORP 10/12/20 B	165.0000	16.9800	2	-2,803	2,803	
7980524	ISSUE: 159864107 - CHARLES RIV LABORATORIES INTL INC 10/12/20 B	791.0000	243.2700	8	-192,434	192,434	



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7980524	ISSUE: 16115Q308 - CHART INDUSTRIES INC 10/12/20 B	11,347.0000	73.0682	113	-829,218	829,218	
7980524	ISSUE: 16119P108 - CHARTER COMMUNICATIONS INC CL A 10/12/20 S	3,711.0000	651.7200	91	2,418,442	2,314,662	103,780
7980524	ISSUE: 16150R104 - CHASE CORP 10/12/20 B	138.0000	100.8000	1	-13,912	13,912	
7980524	ISSUE: 16208T102 - CHATHAM LODGING REIT 10/12/20 B	1,040.0000	7.6300	10	-7,946	7,946	
7980524	ISSUE: 162818108 - CHECKMATE PHARMACEUTICALS INC 10/12/20 B	378.0000	12.3600	4	-4,676	4,676	
7980524	ISSUE: 162828107 - CHECKPOINT THERAPEUTICS INC 10/12/20 B	3,267.0000	2.8200	33	-9,246	9,246	
7980524	ISSUE: 163072101 - CHEESECAKE FACTORY INC 10/12/20 B	1,063.0000	30.2100	11	-32,124	32,124	
7980524	ISSUE: 163086101 - CHEFS WAREHOUSE 10/12/20 B	1,225.0000	15.7500	12	-19,306	19,306	
7980524	ISSUE: 163092109 - CHEGG INC 10/12/20 B	1,312.0000	82.8500	13	-108,712	108,712	
7980524	ISSUE: 163572209 - CHEMBIO DIAGNOSTICS INC 10/12/20 B	1,456.0000	4.9400	15	-7,207	7,207	
7980524	ISSUE: 16359R103 - CHEMED CORP 10/12/20 B	174.0000	484.4600	2	-84,298	84,298	
7980524	ISSUE: 16383L106 - CHEMOCENTRYX INC 10/12/20 B	314.0000	59.1000	3	-18,561	18,561	
7980524	ISSUE: 163851108 - THE CHEMOURS COMPANY 10/12/20 B	7,098.0000	23.3000	71	-165,454	165,454	
7980524	ISSUE: 164024101 - CHEMUNG FINANCIAL CORP 10/12/20 B	155.0000	33.2968	2	-5,163	5,163	
7980524	ISSUE: 16411R208 - CHENIERE ENERGY INC 10/12/20 B	2,730.0000	49.0300	27	-133,879	133,879	
7980524	ISSUE: 164651101 - CHERRY HILL MORTGAGE INVT CORP REIT 10/12/20 S	442.0000	9.5100	5	4,199	4,159	40
7980524	ISSUE: 165303108 - CHESAPEAKE UTILITIES CORP 10/12/20 B	222.0000	89.3900	2	-19,847	19,847	
7980524	ISSUE: 166764100 - CHEVRON CORP 10/12/20 S	52,532.0000	74.5100	612	3,913,547	3,875,811	37,737
7980524	ISSUE: 16706W102 - CHIASSMA INC 10/12/20 S	1,367.0000	3.9100	14	5,331	5,659	-328
7980524	ISSUE: 168615102 - CHICOS FAS INC 10/12/20 B	322.0000	1.1600	3	-377	377	
7980524	ISSUE: 168905107 - CHILDRENS PL INC NEW 10/12/20 B	92.0000	27.0000	1	-2,485	2,485	
7980524	ISSUE: 16934Q208 - CHIMERA INVESTMENT CORP REIT 10/12/20 B	3,972.0000	8.7300	40	-34,715	34,715	
7980524	ISSUE: 16934W106 - CHIMERIX INC 10/12/20 B	4,060.0000	2.9300	41	-11,936	11,936	



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	ISSUE: 16961L106 - CHINOOK THERAPEUTICS INC						
7980524	10/12/20 B	982.0000	16.7200	10	-16,429	16,429	
	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC						
7980524	10/12/20 B	329.0000	1,278.9300	3	-420,771	420,771	
	ISSUE: 169905106 - CHOICE HOTELS INTL INC						
7980524	10/12/20 B	1,642.0000	92.4600	16	-151,836	151,836	
	ISSUE: 170386106 - CHOICEONE FINANCIAL SERVICES INC						
7980524	10/12/20 S	40.0000	30.2500	0	1,210	1,220	-11
	ISSUE: 171077407 - CHROMADEX CORP						
7980524	10/12/20 B	1,694.0000	4.9200	17	-8,351	8,351	
	ISSUE: 171340102 - CHURCH & DWIGHT INC						
7980524	10/12/20 B	2,818.0000	93.2700	28	-262,863	262,863	
	ISSUE: 171484108 - CHURCHILL DOWNS INC						
7980524	10/12/20 B	387.0000	173.5400	4	-67,164	67,164	
	ISSUE: 171604101 - CHUY'S HOLDINGS INC						
7980524	10/12/20 B	808.0000	22.4900	8	-18,180	18,180	
	ISSUE: 171757107 - CIDARA THERAPEUTICS INC						
7980524	10/12/20 B	2,637.0000	3.0007	26	-7,939	7,939	
	ISSUE: 171779309 - CIENA CORP						
7980524	10/12/20 B	6,715.0000	42.7300	67	-286,999	286,999	
	ISSUE: 171798101 - CIMAREX ENERGY CO						
7980524	10/12/20 B	4,249.0000	24.7700	42	-105,290	105,290	
	ISSUE: 171871502 - CINCINNATI BELL INC						
7980524	10/12/20 B	3,262.0000	15.0900	33	-49,256	49,256	
	ISSUE: 172062101 - CINCINNATI FINL CORP						
7980524	10/12/20 B	6,712.0000	81.2200	67	-545,216	545,216	
	ISSUE: 17243V102 - CINEMARK HOLDING INC						
7980524	10/12/20 B	2,528.0000	8.5900	25	-21,741	21,741	
	ISSUE: 17273K109 - CIRCOR INTL INC						
7980524	10/12/20 B	619.0000	29.8600	6	-18,490	18,490	
	ISSUE: 17275R102 - CISCO SYSTEMS INC						
7980524	10/12/20 S	115,822.0000	40.3600	1,262	4,673,314	4,563,387	109,928
	ISSUE: 172755100 - CIRRUS LOGIC INC						
7980524	10/12/20 B	10,870.0000	73.0800	109	-794,488	794,488	
	ISSUE: 172908105 - CINTAS CORP						
7980524	10/12/20 B	1,366.0000	349.0000	14	-476,748	476,748	
	ISSUE: 172922106 - CITIZENS & NORTHN CORP						
7980524	10/12/20 B	266.0000	18.1900	3	-4,841	4,841	
	ISSUE: 172967424 - CITIGROUP INC						
7980524	10/12/20 S	56,718.0000	45.8621	625	2,600,582	2,543,235	57,347
	ISSUE: 17306X102 - CITI TRENDS INC						
7980524	10/12/20 B	515.0000	27.2900	5	-14,060	14,060	
	ISSUE: 174610105 - CITIZENS FINANCIAL GROUP INC						
7980524	10/12/20 B	20,318.0000	28.4700	203	-578,657	578,657	
	ISSUE: 174715102 - CITIZENS HOLDING CO						
7980524	10/12/20 B	392.0000	22.7041	4	-8,904	8,904	



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7980524	ISSUE: 174740100 - CITIZENS INC CL A 10/12/20 B	1,310.0000	5.9700	13	-7,834	7,834	
7980524	ISSUE: 177376100 - CITRIX SYSTEMS INC 10/12/20 B	4,366.0000	145.2500	44	-634,205	634,205	
7980524	ISSUE: 177835105 - CITY HOLDING CO 10/12/20 B	314.0000	61.2000	3	-19,220	19,220	
7980524	ISSUE: 178587101 - CITY OFFICE REIT INC REIT 10/12/20 B	359.0000	7.5000	4	-2,696	2,696	
7980524	ISSUE: 178867107 - CIVISTA BANCSHARES INC 10/12/20 B	385.0000	14.3200	4	-5,517	5,517	
7980524	ISSUE: 18270P109 - CLARUS CORP 10/12/20 B	1,747.0000	15.1200	17	-26,432	26,432	
7980524	ISSUE: 184496107 - CLEAN HARBORS INC 10/12/20 B	2,196.0000	60.0500	22	-131,892	131,892	
7980524	ISSUE: 184499101 - CLEAN ENERGY FUELS CORP 10/12/20 B	6,266.0000	2.6400	63	-16,605	16,605	
7980524	ISSUE: 18482P103 - CLEARFIELD INC 10/12/20 S	8.0000	23.5000	0	188	187	1
7980524	ISSUE: 18538R103 - CLEARWATER PAPER CORP 10/12/20 B	513.0000	41.1100	5	-21,095	21,095	
7980524	ISSUE: 18539C105 - CLEARWAY ENERGY INC CL A 10/12/20 B	397.0000	27.6200	4	-10,969	10,969	
7980524	ISSUE: 18539C204 - CLEARWAY ENERGY INC CL C 10/12/20 B	2,118.0000	29.9800	21	-63,519	63,519	
7980524	ISSUE: 185899101 - CLEVELAND-CLIFFS INC 10/12/20 B	8,283.0000	7.4900	83	-62,123	62,123	
7980524	ISSUE: 18885T306 - CLIPPER REALTY INC REIT 10/12/20 S	116.0000	6.5000	1	753	759	-6
7980524	ISSUE: 189054109 - CLOROX COMPANY 10/12/20 B	2,699.0000	215.4200	27	-581,446	581,446	
7980524	ISSUE: 18914U100 - CLOUDERA INC 10/12/20 B	2,999.0000	11.8700	30	-35,628	35,628	
7980524	ISSUE: 18915M107 - CLOUDFLARE INC CL A 10/12/20 B	1,258.0000	57.0100	13	-71,731	71,731	
7980524	ISSUE: 189464100 - CLOVIS ONCOLOGY 10/12/20 S	441.0000	5.5400	4	2,439	2,580	-141
7980524	ISSUE: 189763105 - CO-DIAGNOSTICS INC 10/12/20 B	70.0000	14.2200	1	-996	996	
7980524	ISSUE: 19046P209 - COASTAL FINANCIAL CORP 10/12/20 B	44.0000	13.9900	0	-616	616	
7980524	ISSUE: 191098102 - COCA-COLA CONSOLIDATED INC 10/12/20 B	42.0000	245.8300	0	-10,325	10,325	
7980524	ISSUE: 191216100 - COCA COLA CO 10/12/20 S	99,249.0000	51.0900	1,105	5,069,527	4,918,780	150,746
7980524	ISSUE: 192005106 - CODEXIS INC 10/12/20 B	667.0000	14.2600	7	-9,518	9,518	



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7980524	ISSUE: 192025104 - CODORUS VALLEY BANCORP INC 10/12/20 S	273.0000	13.9300	3	3,800	3,849	-49
7980524	ISSUE: 192108504 - COEUR MINING INC 10/12/20 B	4,445.0000	8.2200	44	-36,582	36,582	
7980524	ISSUE: 19239V302 - COGENT COMMUNICATIONS HOLDINGS INC 10/12/20 B	319.0000	65.0500	3	-20,754	20,754	
7980524	ISSUE: 192422103 - COGNEX CORP 10/12/20 B	1,949.0000	69.9450	19	-136,342	136,342	
7980524	ISSUE: 192446102 - COGNIZANT TECHNOLOGY SOLUTIONS CORP 10/12/20 S	14,634.0000	74.6300	170	1,091,965	1,057,160	34,805
7980524	ISSUE: 19247A100 - COHEN & STEERS 10/12/20 B	112.0000	59.7700	1	-6,695	6,695	
7980524	ISSUE: 192479103 - COHERENT INC 10/12/20 B	486.0000	116.7400	5	-56,741	56,741	
7980524	ISSUE: 19249H103 - COHERUS BIOSCIENCES INC 10/12/20 B	62.0000	18.4800	1	-1,146	1,146	
7980524	ISSUE: 192576106 - COHU INC 10/12/20 B	866.0000	19.9700	9	-17,303	17,303	
7980524	ISSUE: 194014106 - COLFAX CORP 10/12/20 B	4,566.0000	32.0700	46	-146,477	146,477	
7980524	ISSUE: 194162103 - COLGATE PALMOLIVE CO 10/12/20 S	22,772.0000	80.6300	268	1,835,838	1,779,176	56,662
7980524	ISSUE: 19421R200 - COLLECTORS UNIVERSE INC 10/12/20 B	260.0000	62.0500	3	-16,136	16,136	
7980524	ISSUE: 19459J104 - COLLEGIUM PHARMACEUTICAL INC 10/12/20 B	311.0000	21.7100	3	-6,755	6,755	
7980524	ISSUE: 19623P101 - COLONY BANCORP INC 10/12/20 S	89.0000	12.2400	1	1,088	961	127
7980524	ISSUE: 19625T101 - COLONY CREDIT REAL ESTATE CL A REIT 10/12/20 B	1,577.0000	5.6000	16	-8,847	8,847	
7980524	ISSUE: 19626G108 - COLONY CAPITAL INC CL A REIT 10/12/20 B	11,507.0000	3.1700	115	-36,592	36,592	
7980524	ISSUE: 197236102 - COLUMBIA BKG SYS INC 10/12/20 B	20,457.0000	26.6040	205	-544,443	544,443	
7980524	ISSUE: 197641103 - COLUMBIA FINANCIAL INC 10/12/20 S	51.0000	12.4500	1	634	615	19
7980524	ISSUE: 198287203 - COLUMBIA PPTY TR INC REIT 10/12/20 B	2,595.0000	11.8900	26	-30,881	30,881	
7980524	ISSUE: 198516106 - COLUMBIA SPORTSWEAR CO 10/12/20 B	1,245.0000	93.5800	12	-116,520	116,520	
7980524	ISSUE: 199333105 - COLUMBUS MCKINNON CORP NY 10/12/20 B	246.0000	37.3400	2	-9,188	9,188	
7980524	ISSUE: 199908104 - COMFORT SYSTEMS USA INC 10/12/20 B	713.0000	57.9800	7	-41,347	41,347	
7980524	ISSUE: 20030N101 - COMCAST CORP-CL A 10/12/20 S	123,193.0000	45.9900	1,357	5,664,289	5,538,757	125,532



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7980524	ISSUE: 200340107 - COMERICA INC 10/12/20 B	6,226.0000	42.8000	62	-266,535	266,535	
7980524	ISSUE: 200525103 - COMMERCE BANCSHARES INC 10/12/20 B	4,602.0000	60.7400	46	-279,572	279,572	
7980524	ISSUE: 201723103 - COMMERCIAL METALS CO 10/12/20 B	2,912.0000	23.2200	29	-67,646	67,646	
7980524	ISSUE: 20337X109 - COMMSCOPE HOLDING CO INC 10/12/20 B	8,535.0000	9.2300	85	-78,863	78,863	
7980524	ISSUE: 203607106 - COMMUNITY BANK SYSTEM INC 10/12/20 B	1,212.0000	59.0300	12	-71,556	71,556	
7980524	ISSUE: 203612106 - COMMUNITY BANKERS 10/12/20 S	1,052.0000	5.2200	11	5,481	5,523	-42
7980524	ISSUE: 203668108 - COMMUNITY HEALTH SYS INC 10/12/20 B	1,529.0000	4.5800	15	-7,018	7,018	
7980524	ISSUE: 20368X101 - COMMUNITY FINANCIAL CORP 10/12/20 B	435.0000	21.9448	4	-9,550	9,550	
7980524	ISSUE: 20369C106 - COMMUNITY HEALTHCARE TRUST INC REIT 10/12/20 B	168.0000	50.7800	2	-8,533	8,533	
7980524	ISSUE: 204149108 - COMMUNITY TR BANCORP INC 10/12/20 B	7.0000	31.7900	0	-223	223	
7980524	ISSUE: 204166102 - COMMVAULT SYSTEM 10/12/20 B	607.0000	44.5600	6	-27,054	27,054	
7980524	ISSUE: 20451N101 - COMPASS MINERALS INTERNATIONAL INC 10/12/20 B	430.0000	63.6500	4	-27,374	27,374	
7980524	ISSUE: 205306103 - COMPUTER PROGRAMS & SYSTEMS 10/12/20 B	307.0000	28.5700	3	-8,774	8,774	
7980524	ISSUE: 20563P101 - COMPX INTERNATIONAL INC CL A 10/12/20 B	138.0000	14.2538	1	-1,968	1,968	
7980524	ISSUE: 20564W105 - COMSCORE INC 10/12/20 B	2,605.0000	2.2600	26	-5,913	5,913	
7980524	ISSUE: 205768302 - COMSTOCK RESOURCES INC 10/12/20 B	210.0000	5.7000	2	-1,199	1,199	
7980524	ISSUE: 205826209 - COMTECH TELECOMMUNICATIONS CORP 10/12/20 B	569.0000	16.4500	6	-9,366	9,366	
7980524	ISSUE: 205887102 - CONAGRA BRANDS INC 10/12/20 B	21,993.0000	38.0100	220	-836,174	836,174	
7980524	ISSUE: 206022105 - CONCERT PHARMACEUTICALS INC 10/12/20 B	84.0000	11.2900	1	-949	949	
7980524	ISSUE: 20605P101 - CONCHO RESOURCES 10/12/20 B	8,891.0000	44.7200	89	-397,694	397,694	
7980524	ISSUE: 206704108 - CONCRETE PUMPING HOLDINGS INC 10/12/20 B	2,246.0000	4.0064	22	-9,021	9,021	
7980524	ISSUE: 206787103 - CONDUEENT INC 10/12/20 B	2,179.0000	3.6300	22	-7,932	7,932	
7980524	ISSUE: 207410101 - CONMED CORP 10/12/20 B	191.0000	86.9000	2	-16,600	16,600	



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7980524	ISSUE: 20786W107 - CONNECTONE BANCORP INC 10/12/20 B	966.0000	16.1100	10	-15,572	15,572	
7980524	ISSUE: 208242107 - CONNS INC 10/12/20 B	236.0000	12.8600	2	-3,037	3,037	
7980524	ISSUE: 20825C104 - CONOCOPHILLIPS 10/12/20 S	29,341.0000	35.5900	316	1,043,930	1,007,277	36,653
7980524	ISSUE: 20854L108 - CONSOL ENERGY INC 10/12/20 B	903.0000	4.3600	9	-3,946	3,946	
7980524	ISSUE: 209034107 - CONSOLIDATED COMMUNICATIONS 10/12/20 B	1,615.0000	6.0100	16	-9,722	9,722	
7980524	ISSUE: 209115104 - CONSOLIDATED EDISON INC 10/12/20 B	15,210.0000	82.8900	152	-1,260,909	1,260,909	
7980524	ISSUE: 21036P108 - CONSTELLATION BRANDS INC 10/12/20 S	4,342.0000	187.0100	61	811,936	787,986	23,950
7980524	ISSUE: 210373106 - CONSTELLATION PHARMACEUTICALS 10/12/20 B	528.0000	24.0900	5	-12,725	12,725	
7980524	ISSUE: 21044C107 - CONSTRUCTION PARTNERS INC CL A 10/12/20 B	625.0000	20.2100	6	-12,638	12,638	
7980524	ISSUE: 21075N204 - CONTANGO OIL & GAS 10/12/20 B	325.0000	1.4400	3	-471	471	
7980524	ISSUE: 210751103 - CONTAINER STORE GROUP INC/THE 10/12/20 B	1,640.0000	8.4900	16	-13,940	13,940	
7980524	ISSUE: 212015101 - CONTINENTAL RESOURCES INC 10/12/20 B	2,854.0000	13.3900	29	-38,244	38,244	
7980524	ISSUE: 212326300 - CONTRAFECT CORP 10/12/20 B	1,771.0000	5.6000	18	-9,935	9,935	
7980524	ISSUE: 216648402 - COOPER COS INC 10/12/20 B	1,990.0000	360.6300	20	-717,674	717,674	
7980524	ISSUE: 21676P103 - COOPER-STANDARD HOLDING INC 10/12/20 B	577.0000	16.3500	6	-9,440	9,440	
7980524	ISSUE: 216831107 - COOPER TIRE & RUBBER CO 10/12/20 B	1,214.0000	36.2100	12	-43,971	43,971	
7980524	ISSUE: 217204106 - COPART INC 10/12/20 B	2,472.0000	117.0900	25	-289,471	289,471	
7980524	ISSUE: 21833P103 - CORBUS PHARMACEUTICALS HOLDINGS 10/12/20 B	1,638.0000	1.1400	16	-1,884	1,884	
7980524	ISSUE: 218352102 - CORCEPT THERAPEUTICS INC 10/12/20 B	748.0000	18.2600	7	-13,666	13,666	
7980524	ISSUE: 218681104 - CORE-MARK HOLDINGS 10/12/20 B	286.0000	29.5600	3	-8,457	8,457	
7980524	ISSUE: 21870Q105 - CORESITE REALTY CORP REIT 10/12/20 B	892.0000	129.1600	9	-115,220	115,220	
7980524	ISSUE: 21870U502 - COREENERGY INFRASTRUCTURE TRUST REIT 10/12/20 B	191.0000	6.0200	2	-1,152	1,152	
7980524	ISSUE: 21871D103 - CORELOGIC INC 10/12/20 B	3,574.0000	68.8700	36	-246,177	246,177	



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7980524	ISSUE: 21871N101 - CORECIVIC INC REIT 10/12/20 B	2,894.0000	7.8900	29	-22,863	22,863	
7980524	ISSUE: 21872L104 - COREPOINT LODGING INC REIT 10/12/20 B	1,459.0000	5.5900	15	-8,170	8,170	
7980524	ISSUE: 21900C308 - CORMEDIX INC 10/12/20 B	1,631.0000	5.9200	16	-9,672	9,672	
7980524	ISSUE: 21925D109 - CORNERSTONE BUILDING BRANDS INC 10/12/20 B	1,277.0000	9.6900	13	-12,387	12,387	
7980524	ISSUE: 21925Y103 - CORNERSTONE ONDEMAND INC 10/12/20 B	335.0000	37.6000	3	-12,599	12,599	
7980524	ISSUE: 219350105 - CORNING INC 10/12/20 B	34,002.0000	34.6300	340	-1,177,829	1,177,829	
7980524	ISSUE: 22002T108 - CORPORATE OFFICE PROPERTIES TR REIT 10/12/20 B	5,396.0000	25.7100	54	-138,785	138,785	
7980524	ISSUE: 22052L104 - CORTEVA INC 10/12/20 B	33,732.0000	33.5900	337	-1,133,395	1,133,395	
7980524	ISSUE: 22053A107 - CORTEXIME INC 10/12/20 B	37.0000	50.9700	0	-1,886	1,886	
7980524	ISSUE: 221006109 - CORVEL CORP 10/12/20 B	55.0000	89.8700	1	-4,943	4,943	
7980524	ISSUE: 22160K105 - COSTCO WHOLESALE CORP 10/12/20 S	10,996.0000	376.4800	201	4,139,573	3,991,768	147,805
7980524	ISSUE: 22160N109 - COSTAR GROUP INC 10/12/20 B	453.0000	882.3000	5	-399,686	399,686	
7980524	ISSUE: 221907108 - COUNTY BANCORP INC 10/12/20 B	411.0000	19.9976	4	-8,223	8,223	
7980524	ISSUE: 222070203 - COTY INC 10/12/20 B	13,779.0000	3.3900	138	-46,849	46,849	
7980524	ISSUE: 22266L106 - COUPA SOFTWARE INC 10/12/20 B	790.0000	306.9500	8	-242,498	242,498	
7980524	ISSUE: 222795502 - COUSINS PROPERTIES INC REIT 10/12/20 B	6,722.0000	29.4600	67	-198,097	198,097	
7980524	ISSUE: 22282E102 - COVANTA HOLDING CORP 10/12/20 B	2,340.0000	8.1900	23	-19,188	19,188	
7980524	ISSUE: 22284P105 - COVENANT LOGISTICS GROUP INC CL A 10/12/20 B	681.0000	18.3400	7	-12,496	12,496	
7980524	ISSUE: 22304C100 - COVETRUS INC 10/12/20 B	2,061.0000	25.5000	21	-52,576	52,576	
7980524	ISSUE: 223622606 - COWEN INC CL A 10/12/20 B	890.0000	18.6200	9	-16,581	16,581	
7980524	ISSUE: 22410J106 - CRACKER BARREL 10/12/20 B	461.0000	117.7700	5	-54,297	54,297	
7980524	ISSUE: 224399105 - CRANE CO 10/12/20 B	2,325.0000	53.3500	23	-124,062	124,062	
7980524	ISSUE: 224633206 - CRAWFORD & CO CL A 10/12/20 B	1,098.0000	6.8325	11	-7,513	7,513	



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7980524	ISSUE: 225310101 - CREDIT ACCEP CORP MICH 10/12/20 B	411.0000	345.5900	4	-142,042	142,042	
7980524	ISSUE: 225447101 - CREE INC 10/12/20 B	4,903.0000	69.0500	49	-338,601	338,601	
7980524	ISSUE: 22663K107 - CRINETICS PHARMACEUTICALS INC 10/12/20 B	782.0000	16.1700	8	-12,653	12,653	
7980524	ISSUE: 227046109 - CROCS INC 10/12/20 B	12,995.0000	48.5300	130	-630,777	630,777	
7980524	ISSUE: 227483104 - CROSS COUNTRY HEALTHCARE INC 10/12/20 B	900.0000	7.4100	9	-6,678	6,678	
7980524	ISSUE: 22766M109 - CROSSFIRST BANKSHARES INC 10/12/20 B	1,042.0000	9.9400	10	-10,368	10,368	
7980524	ISSUE: 22788C105 - CROWDSTRIKE HOLDINGS INC 10/12/20 B	3,165.0000	145.9600	32	-461,995	461,995	
7980524	ISSUE: 22822V101 - CROWN CASTLE INTL CORP REIT 10/12/20 S	10,286.0000	168.2300	141	1,730,273	1,696,367	33,906
7980524	ISSUE: 228368106 - CROWN HOLDINGS INC 10/12/20 B	5,354.0000	81.7000	54	-437,475	437,475	
7980524	ISSUE: 228903100 - CRYOLIFE INC 10/12/20 B	98.0000	19.8900	1	-1,950	1,950	
7980524	ISSUE: 229050307 - CRYOPORT INC 10/12/20 B	177.0000	48.9400	2	-8,664	8,664	
7980524	ISSUE: 22948P103 - CTO REALTY GROWTH INC 10/12/20 B	113.0000	48.6300	1	-5,496	5,496	
7980524	ISSUE: 229663109 - CUBESMART REIT 10/12/20 B	8,720.0000	34.5900	87	-301,712	301,712	
7980524	ISSUE: 229669106 - CUBIC CORP 10/12/20 B	719.0000	59.0500	7	-42,464	42,464	
7980524	ISSUE: 22978P106 - CUE BIOPHARMA INC 10/12/20 B	374.0000	16.0600	4	-6,010	6,010	
7980524	ISSUE: 229899109 - CULLEN FROST BANKERS INC 10/12/20 B	2,419.0000	70.0400	24	-169,451	169,451	
7980524	ISSUE: 231021106 - CUMMINS INC 10/12/20 B	6,638.0000	221.7500	66	-1,472,043	1,472,043	
7980524	ISSUE: 23131L107 - CURO GROUP HOLDINGS CORP 10/12/20 S	508.0000	8.4200	5	4,272	3,932	340
7980524	ISSUE: 231561101 - CURTISS WRIGHT CORP 10/12/20 B	1,772.0000	98.5400	18	-174,631	174,631	
7980524	ISSUE: 23204G100 - CUSTOMERS BANCORP INC 10/12/20 B	1,309.0000	12.8800	13	-16,873	16,873	
7980524	ISSUE: 232109108 - CUTERA INC 10/12/20 B	516.0000	19.9400	5	-10,294	10,294	
7980524	ISSUE: 232517102 - CYBEROPTICS CORP 10/12/20 S	114.0000	38.4100	1	4,378	4,122	255
7980524	ISSUE: 23255M105 - CYCLERION THERAPEUTICS INC 10/12/20 B	1,194.0000	6.8400	12	-8,179	8,179	



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	ISSUE: 23257D103 - CYMABAY THERAPEUTICS INC						
7980524	10/12/20 S	536.0000	7.8900	5	4,224	4,084	139
	ISSUE: 23282W605 - CYTOKINETICS INC						
7980524	10/12/20 B	1,018.0000	15.6500	10	-15,942	15,942	
	ISSUE: 23283R100 - CYRUSONE INC REIT						
7980524	10/12/20 B	5,285.0000	80.0600	53	-423,170	423,170	
	ISSUE: 23283X206 - CYTOSORBENTS CORP						
7980524	10/12/20 B	118.0000	8.2900	1	-979	979	
	ISSUE: 23284F105 - CYTOMX THERAPEUTICS INC						
7980524	10/12/20 B	834.0000	6.8500	8	-5,721	5,721	
	ISSUE: 23291C103 - DMC GLOBAL INC						
7980524	10/12/20 B	169.0000	34.1900	2	-5,780	5,780	
	ISSUE: 23331A109 - D R HORTON INC						
7980524	10/12/20 B	15,009.0000	78.3500	150	-1,176,105	1,176,105	
	ISSUE: 23331S100 - DHI GROUP INC						
7980524	10/12/20 B	2,801.0000	2.3791	28	-6,692	6,692	
	ISSUE: 23332B106 - DSP GROUP INC						
7980524	10/12/20 B	481.0000	14.6100	5	-7,032	7,032	
	ISSUE: 233331107 - DTE ENERGY CO						
7980524	10/12/20 B	8,742.0000	120.7800	87	-1,055,946	1,055,946	
	ISSUE: 233377407 - DXP ENTERPRISES INC						
7980524	10/12/20 B	194.0000	18.2700	2	-3,546	3,546	
	ISSUE: 23355L106 - DXC TECHNOLOGY CO						
7980524	10/12/20 B	11,255.0000	20.1800	113	-227,238	227,238	
	ISSUE: 233912104 - DAILY JOURNAL CORP						
7980524	10/12/20 B	17.0000	256.5000	0	-4,361	4,361	
	ISSUE: 234264109 - DAKTRONICS INC						
7980524	10/12/20 S	881.0000	4.1900	9	3,682	3,594	88
	ISSUE: 235825205 - DANA INC						
7980524	10/12/20 B	3,482.0000	14.9500	35	-52,091	52,091	
	ISSUE: 235851102 - DANAHER CORP						
7980524	10/12/20 S	17,025.0000	225.7500	255	3,843,139	3,780,061	63,078
	ISSUE: 237194105 - DARDEN RESTAURANTS INC						
7980524	10/12/20 B	5,893.0000	100.1700	59	-590,361	590,361	
	ISSUE: 237266101 - DARLING INGREDIENTS INC						
7980524	10/12/20 B	3,740.0000	43.3800	37	-162,279	162,279	
	ISSUE: 23753F107 - DASEKE INC						
7980524	10/12/20 S	143.0000	6.8400	1	977	887	90
	ISSUE: 23804L103 - DATADOG INC CL A						
7980524	10/12/20 B	1,774.0000	112.2000	18	-199,061	199,061	
	ISSUE: 238337109 - DAVE & BUSTER'S ENTERTAINMENT						
7980524	10/12/20 B	505.0000	15.5800	5	-7,873	7,873	
	ISSUE: 23918K108 - DAVITA INC						
7980524	10/12/20 B	3,271.0000	88.9100	33	-290,857	290,857	
	ISSUE: 24344T101 - DECIPHERA PHARMACEUTICALS INC						
7980524	10/12/20 B	308.0000	55.8900	3	-17,217	17,217	



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7980524	ISSUE: 243537107 - DECKERS OUTDOOR CORP 10/12/20 B	274.0000	253.3400	3	-69,418	69,418	
7980524	ISSUE: 244199105 - DEERE & CO 10/12/20 S	7,692.0000	236.5200	117	1,819,195	1,773,544	45,650
7980524	ISSUE: 245496104 - DEL TACO RESTAURANTS INC 10/12/20 S	770.0000	9.6800	8	7,446	7,161	285
7980524	ISSUE: 24665A103 - DELEK US HOLDINGS INC 10/12/20 B	1,783.0000	11.8100	18	-21,075	21,075	
7980524	ISSUE: 24703L202 - DELL TECHNOLOGIES INC-C 10/12/20 S	6,689.0000	69.2500	77	463,136	450,905	12,231
7980524	ISSUE: 247361702 - DELTA AIR LINES INC 10/12/20 B	28,791.0000	32.6400	288	-940,026	940,026	
7980524	ISSUE: 248019101 - DELUXE CORP 10/12/20 B	923.0000	25.1400	9	-23,213	23,213	
7980524	ISSUE: 24823R105 - DENALI THERAPEUTICS INC 10/12/20 B	277.0000	43.6500	3	-12,094	12,094	
7980524	ISSUE: 24869P104 - DENNY'S CORPORATION 10/12/20 B	900.0000	10.7900	9	-9,720	9,720	
7980524	ISSUE: 24906P109 - DENTSPLY SIRONA INC 10/12/20 B	9,989.0000	46.0000	100	-459,594	459,594	
7980524	ISSUE: 24984K105 - DERMTECH INC 10/12/20 B	586.0000	11.8800	6	-6,968	6,968	
7980524	ISSUE: 250565108 - DESIGNER BRANDS INC CL A 10/12/20 B	484.0000	5.7100	5	-2,768	2,768	
7980524	ISSUE: 25179M103 - DEVON ENERGY CORPORATION 10/12/20 B	17,087.0000	9.8600	171	-168,649	168,649	
7980524	ISSUE: 252131107 - DEXCOM 10/12/20 S	2,255.0000	394.1800	42	888,834	888,064	770
7980524	ISSUE: 25264R207 - DIAMOND HILL INVESTMENT GRP 10/12/20 S	9.0000	145.2400	0	1,307	1,226	81
7980524	ISSUE: 25278X109 - DIAMONDBACK ENERGY INC 10/12/20 B	6,917.0000	31.2000	69	-215,880	215,880	
7980524	ISSUE: 252784301 - DIAMONDROCK HOSPITALITY CO 10/12/20 B	4,688.0000	5.3300	47	-25,034	25,034	
7980524	ISSUE: 253031108 - DICERNA PHARMACEUTICALS INC 10/12/20 B	163.0000	19.6200	2	-3,200	3,200	
7980524	ISSUE: 253393102 - DICKS SPORTING GOODS INC 10/12/20 B	2,736.0000	60.7300	27	-166,185	166,185	
7980524	ISSUE: 253651103 - DIEBOLD NIXDORF INC 10/12/20 B	747.0000	8.8300	7	-6,603	6,603	
7980524	ISSUE: 253798102 - DIGI INTL INC 10/12/20 B	1,053.0000	16.9100	11	-17,817	17,817	
7980524	ISSUE: 25381B101 - DIGIMARC CORP 10/12/20 B	236.0000	28.8700	2	-6,816	6,816	
7980524	ISSUE: 253868103 - DIGITAL REALTY TRUST INC REIT 10/12/20 S	7,276.0000	159.0600	98	1,157,222	1,110,172	47,050



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7980524	ISSUE: 253922108 - DIME CMNTY BANCORP INC 10/12/20 B	505.0000	12.6400	5	-6,388	6,388	
7980524	ISSUE: 25400W102 - DIGITAL TURBINE INC 10/12/20 B	576.0000	38.3000	6	-22,067	22,067	
7980524	ISSUE: 254067101 - DILLARDS INC 10/12/20 S	36.0000	53.4500	0	1,924	1,480	443
7980524	ISSUE: 254423106 - DINE BRANDS GLOBAL INC 10/12/20 B	266.0000	59.1400	3	-15,734	15,734	
7980524	ISSUE: 254543101 - DIODES INC 10/12/20 B	622.0000	63.4600	6	-39,478	39,478	
7980524	ISSUE: 254687106 - DISNEY WALT CO NEW 10/12/20 S	49,160.0000	124.9700	627	6,142,898	6,042,256	100,642
7980524	ISSUE: 25470F104 - DISCOVERY INC SER A 10/12/20 B	7,021.0000	22.3400	70	-156,919	156,919	
7980524	ISSUE: 25470F302 - DISCOVERY INC SER C 10/12/20 B	14,184.0000	20.0500	142	-284,531	284,531	
7980524	ISSUE: 25470M109 - DISH NETWORK CORP CL A 10/12/20 B	11,045.0000	28.3900	110	-313,678	313,678	
7980524	ISSUE: 254709108 - DISCOVER FINL SVCS 10/12/20 B	13,798.0000	64.6300	138	-891,903	891,903	
7980524	ISSUE: 25525P107 - DIVERSIFIED HEALTHCARE TRUST REIT 10/12/20 B	5,710.0000	3.6900	57	-21,127	21,127	
7980524	ISSUE: 256163106 - DOCUSIGN INC 10/12/20 B	2,067.0000	231.8600	21	-479,275	479,275	
7980524	ISSUE: 25659T107 - DOLBY LABORATORIES INC 10/12/20 B	2,482.0000	70.4800	25	-174,956	174,956	
7980524	ISSUE: 256677105 - DOLLAR GENERAL CORP 10/12/20 S	6,184.0000	220.5600	92	1,363,851	1,326,654	37,198
7980524	ISSUE: 256746108 - DOLLAR TREE INC 10/12/20 B	6,798.0000	95.5600	68	-649,685	649,685	
7980524	ISSUE: 25746U109 - DOMINION ENERGY INC 10/12/20 S	22,780.0000	82.4200	269	1,877,258	1,845,636	31,623
7980524	ISSUE: 25754A201 - DOMINOS PIZZA INC 10/12/20 B	460.0000	392.5800	5	-180,591	180,591	
7980524	ISSUE: 257554105 - DOMO INC CL B 10/12/20 B	107.0000	41.2400	1	-4,414	4,414	
7980524	ISSUE: 257559203 - DOMTAR CORPORATION 10/12/20 B	832.0000	27.6800	8	-23,038	23,038	
7980524	ISSUE: 257651109 - DONALDSON INC 10/12/20 B	5,187.0000	51.4200	52	-266,767	266,767	
7980524	ISSUE: 257701201 - DONEGAL GROUP INC 10/12/20 B	52.0000	14.7400	1	-767	767	
7980524	ISSUE: 25787G100 - DONNELLEY FINANCIAL SOLUTIONS INC 10/12/20 B	878.0000	14.0500	9	-12,345	12,345	
7980524	ISSUE: 258278100 - DORMAN PRODUCTS 10/12/20 B	358.0000	93.5000	4	-33,477	33,477	



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7980524	ISSUE: 25960P109 - DOUGLAS EMMETT INC REIT 10/12/20 B	7,515.0000	25.8000	75	-193,962	193,962	
7980524	ISSUE: 25960R105 - DOUGLAS DYNAMICS 10/12/20 B	195.0000	36.8600	2	-7,190	7,190	
7980524	ISSUE: 260003108 - DOVER CORP 10/12/20 B	6,385.0000	113.9700	64	-727,762	727,762	
7980524	ISSUE: 260557103 - DOW INC 10/12/20 S	20,267.0000	48.5800	224	984,346	978,896	5,450
7980524	ISSUE: 262037104 - DRIL-QUIP INC 10/12/20 B	762.0000	24.5600	8	-18,722	18,722	
7980524	ISSUE: 26210C104 - DROPBOX INC CL A 10/12/20 B	2,800.0000	20.0300	28	-56,112	56,112	
7980524	ISSUE: 264120106 - DUCK CREEK TECHNOLOGIES INC 10/12/20 B	146.0000	42.2100	1	-6,164	6,164	
7980524	ISSUE: 264147109 - DUCOMMUN INC 10/12/20 B	74.0000	36.1000	1	-2,672	2,672	
7980524	ISSUE: 26441C204 - DUKE ENERGY CORP 10/12/20 S	19,974.0000	93.1100	241	1,859,538	1,823,626	35,912
7980524	ISSUE: 264411505 - DUKE REALTY CORP REIT 10/12/20 B	16,626.0000	40.5000	166	-673,519	673,519	
7980524	ISSUE: 26443V101 - DULUTH HOLDINGS INC 10/12/20 S	225.0000	14.0800	2	3,166	2,999	166
7980524	ISSUE: 26484T106 - DUN & BRADSTREET HLDGS INC 10/12/20 B	7,842.0000	27.6000	78	-216,518	216,518	
7980524	ISSUE: 265504100 - DUNKIN BRANDS GROUP INC 10/12/20 B	1,282.0000	84.4700	13	-108,303	108,303	
7980524	ISSUE: 26614N102 - DUPONT DE NEMOURS INC 10/12/20 S	20,229.0000	58.4300	228	1,181,752	1,166,404	15,348
7980524	ISSUE: 266605104 - DURECT CORP 10/12/20 B	2,265.0000	1.9600	23	-4,462	4,462	
7980524	ISSUE: 26745T101 - DYADIC INTERNATIONAL INC 10/12/20 S	567.0000	7.4000	6	4,190	4,003	187
7980524	ISSUE: 267475101 - DYCOM INDUSTRIES INC 10/12/20 B	466.0000	67.0700	5	-31,259	31,259	
7980524	ISSUE: 268150109 - DYNATRACE INC 10/12/20 B	2,051.0000	43.4700	21	-89,177	89,177	
7980524	ISSUE: 268158201 - DYNAVAX TECHNOLOGIES CORP 10/12/20 B	997.0000	4.6400	10	-4,636	4,636	
7980524	ISSUE: 26817Q886 - DYNEX CAPITAL INC REIT 10/12/20 B	511.0000	16.0700	5	-8,217	8,217	
7980524	ISSUE: 268211109 - DZS INC 10/12/20 B	1,009.0000	10.3874	10	-10,491	10,491	
7980524	ISSUE: 26856L103 - ELF BEAUTY INC 10/12/20 B	195.0000	21.7800	2	-4,249	4,249	
7980524	ISSUE: 268603107 - EL POLLO LOCO HOLDINGS INC 10/12/20 B	213.0000	17.8000	2	-3,794	3,794	



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7980524	ISSUE: 26875P101 - EOG RESOURCES INC 10/12/20 S	15,853.0000	38.2100	172	605,571	581,964	23,608
7980524	ISSUE: 26884L109 - EQT CORPORATION 10/12/20 B	11,320.0000	15.4000	113	-174,441	174,441	
7980524	ISSUE: 26884U109 - EPR PROPERTIES REIT 10/12/20 B	3,053.0000	24.7400	31	-75,562	75,562	
7980524	ISSUE: 268948106 - EAGLE BANCORP INC 10/12/20 B	678.0000	30.3500	7	-20,584	20,584	
7980524	ISSUE: 26927E104 - EVO PAYMENTS INC CL A 10/12/20 B	9,863.0000	25.3651	99	-250,275	250,275	
7980524	ISSUE: 26929N102 - EVI INDUSTRIES INC 10/12/20 S	115.0000	26.4600	1	3,042	3,235	-193
7980524	ISSUE: 26942G100 - EAGLE BANCORP MONTANA INC 10/12/20 B	527.0000	19.2297	5	-10,139	10,139	
7980524	ISSUE: 26969P108 - EAGLE MATERIALS INC 10/12/20 B	1,987.0000	93.4600	20	-185,725	185,725	
7980524	ISSUE: 269796108 - EAGLE PHARMACEUTICALS INC 10/12/20 B	98.0000	45.5100	1	-4,461	4,461	
7980524	ISSUE: 27032D304 - EARTHSTONE ENERGY INC CL A 10/12/20 S	137.0000	2.9100	1	397	395	3
7980524	ISSUE: 27579R104 - EAST WEST BANCORP INC 10/12/20 B	6,556.0000	37.4000	66	-245,260	245,260	
7980524	ISSUE: 27616P103 - EASTERLY GOVERNMENT PROPERTIES REIT 10/12/20 B	1,082.0000	22.9700	11	-24,864	24,864	
7980524	ISSUE: 276317104 - EASTERN CO 10/12/20 B	46.0000	21.6700	0	-997	997	
7980524	ISSUE: 277276101 - EASTGROUP PPTYS INC REIT 10/12/20 B	435.0000	147.6500	4	-64,232	64,232	
7980524	ISSUE: 277432100 - EASTMAN CHEMICAL CO 10/12/20 B	6,027.0000	85.8500	60	-517,478	517,478	
7980524	ISSUE: 277461406 - EASTMAN KODAK CO 10/12/20 B	1,292.0000	9.5800	13	-12,390	12,390	
7980524	ISSUE: 278265103 - EATON VANCE CORP 10/12/20 B	4,808.0000	61.4000	48	-295,259	295,259	
7980524	ISSUE: 278642103 - EBAY INC 10/12/20 S	16,574.0000	55.3800	186	917,682	844,280	73,403
7980524	ISSUE: 278715206 - EBIX INCORPORATED 10/12/20 B	570.0000	21.7200	6	-12,386	12,386	
7980524	ISSUE: 27875T101 - ECHO GLOBAL LOGISTICS INC 10/12/20 B	182.0000	27.6500	2	-5,034	5,034	
7980524	ISSUE: 278768106 - ECHOSTAR HOLDING CORP 10/12/20 B	1,800.0000	26.8100	18	-48,276	48,276	
7980524	ISSUE: 278865100 - ECOLAB INC 10/12/20 S	6,603.0000	202.7300	96	1,338,531	1,329,844	8,686
7980524	ISSUE: 28035Q102 - EDGEWELL PERSONAL CARE CO 10/12/20 B	1,333.0000	30.3800	13	-40,510	40,510	



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7980524	ISSUE: 281020107 - EDISON INTERNATIONAL 10/12/20 B	16,146.0000	56.2700	161	-908,697	908,697	
7980524	ISSUE: 28106W103 - EDITAS MEDICINE INC 10/12/20 B	627.0000	32.2200	6	-20,208	20,208	
7980524	ISSUE: 28176E108 - EDWARDS LIFESCIENCES CORP 10/12/20 S	15,145.0000	85.0200	180	1,287,448	1,234,318	53,130
7980524	ISSUE: 28225C806 - EGAIN CORP 10/12/20 B	861.0000	18.1700	9	-15,653	15,653	
7980524	ISSUE: 28238P109 - EHEALTH INC 10/12/20 B	177.0000	83.4800	2	-14,778	14,778	
7980524	ISSUE: 28249H104 - EIDOS THERAPEUTICS INC 10/12/20 B	47.0000	74.7500	0	-3,514	3,514	
7980524	ISSUE: 28249U105 - EIGER BIOPHARMACEUTICALS INC 10/12/20 B	610.0000	8.3400	6	-5,094	5,094	
7980524	ISSUE: 282559103 - 89BIO INC 10/12/20 S	226.0000	23.8300	2	5,383	5,587	-204
7980524	ISSUE: 282914100 - 8X8 INC 10/12/20 B	1,118.0000	16.8100	11	-18,805	18,805	
7980524	ISSUE: 28414H103 - ELANCO ANIMAL HEALTH INC 10/12/20 B	18,188.0000	33.7900	182	-614,754	614,754	
7980524	ISSUE: 285409108 - ELECTROMED INC 10/12/20 B	503.0000	8.8800	5	-4,472	4,472	
7980524	ISSUE: 285512109 - ELECTRONIC ARTS INC 10/12/20 S	7,654.0000	130.8800	99	1,001,657	956,827	44,830
7980524	ISSUE: 28618M106 - ELEMENT SOLUTIONS INC 10/12/20 B	9,862.0000	12.2600	99	-121,007	121,007	
7980524	ISSUE: 28852N109 - ELLINGTON FINANCIAL INC REIT 10/12/20 B	1,138.0000	13.0500	11	-14,862	14,862	
7980524	ISSUE: 288578107 - ELLINGTON RESIDENTIAL MORTGAGE REIT 10/12/20 B	756.0000	11.2987	8	-8,549	8,549	
7980524	ISSUE: 29014R103 - ELOXX PHARMACEUTICALS INC 10/12/20 S	1,455.0000	2.9400	15	4,263	4,234	29
7980524	ISSUE: 29084Q100 - EMCOR GROUP INC 10/12/20 B	997.0000	73.6100	10	-73,399	73,399	
7980524	ISSUE: 29089Q105 - EMERGENT BIOSOLUTIONS INC 10/12/20 B	8,133.0000	111.4700	81	-906,667	906,667	
7980524	ISSUE: 291011104 - EMERSON ELEC CO 10/12/20 S	16,373.0000	69.5800	189	1,139,044	1,127,772	11,272
7980524	ISSUE: 29103W104 - EMERALD HOLDING INC 10/12/20 S	491.0000	2.8700	5	1,404	1,399	5
7980524	ISSUE: 292104106 - EMPIRE STATE REALTY TRUST INC REIT 10/12/20 B	6,674.0000	6.7700	67	-45,250	45,250	
7980524	ISSUE: 292218104 - EMPLOYERS HOLDINGS INC 10/12/20 B	2,414.0000	32.0700	24	-77,441	77,441	
7980524	ISSUE: 29251M106 - ENANTA PHARMACEUTICALS INC 10/12/20 B	408.0000	45.7900	4	-18,686	18,686	



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7980524	ISSUE: 292554102 - ENCORE CAPITAL GROUP INC 10/12/20 B	16,111.0000	37.9164	161	-611,032	611,032	
7980524	ISSUE: 292562105 - ENCORE WIRE CORP 10/12/20 B	369.0000	49.7000	4	-18,343	18,343	
7980524	ISSUE: 29261A100 - ENCOMPASS HEALTH CORP 10/12/20 B	2,977.0000	67.2800	30	-200,322	200,322	
7980524	ISSUE: 292671708 - ENERGY FUELS INC 10/12/20 B	7,890.0000	1.6785	79	-13,322	13,322	
7980524	ISSUE: 29270J100 - ENERGY RECOVERY INC 10/12/20 B	360.0000	9.2500	4	-3,334	3,334	
7980524	ISSUE: 29272B105 - ENDURANCE INTERNATIONAL GROUP 10/12/20 B	859.0000	6.1500	9	-5,291	5,291	
7980524	ISSUE: 29272W109 - ENERGIZER HOLDINGS INC 10/12/20 B	1,282.0000	41.3700	13	-53,049	53,049	
7980524	ISSUE: 29275Y102 - ENERSYS COM 10/12/20 B	963.0000	73.5400	10	-70,829	70,829	
7980524	ISSUE: 292765104 - ENERPAC TOOL GROUP CORP 10/12/20 B	957.0000	19.8500	10	-19,006	19,006	
7980524	ISSUE: 293389102 - ENNIS INC 10/12/20 B	223.0000	17.4200	2	-3,887	3,887	
7980524	ISSUE: 29350E104 - ENOCHIAN BIOSCIENCES INC 10/12/20 B	1,157.0000	3.5072	12	-4,069	4,069	
7980524	ISSUE: 29355A107 - ENPHASE ENERGY INC 10/12/20 B	1,249.0000	104.4300	12	-130,446	130,446	
7980524	ISSUE: 29355X107 - ENPRO INDUSTRIES INC 10/12/20 B	464.0000	60.1700	5	-27,924	27,924	
7980524	ISSUE: 29357K103 - ENOVA INTERNATIONAL INC 10/12/20 B	324.0000	18.7400	3	-6,075	6,075	
7980524	ISSUE: 29358P101 - ENSIGN GROUP INC 10/12/20 B	674.0000	58.8000	7	-39,638	39,638	
7980524	ISSUE: 29362U104 - ENTEGRIS INC 10/12/20 B	1,791.0000	83.6100	18	-149,763	149,763	
7980524	ISSUE: 293639100 - ENTERCOM COMMUNICATIONS CORP 10/12/20 B	1,418.0000	1.5200	14	-2,170	2,170	
7980524	ISSUE: 29364G103 - ENTERGY CORP 10/12/20 B	9,007.0000	106.2000	90	-956,633	956,633	
7980524	ISSUE: 293668109 - ENTERPRISE BANCORP INC 10/12/20 S	74.0000	23.0700	1	1,706	1,754	-47
7980524	ISSUE: 293712105 - ENTERPRISE FINANCIAL SERVICE 10/12/20 B	368.0000	30.8000	4	-11,338	11,338	
7980524	ISSUE: 29382R107 - ENTRAVISION COMMUNICATIONS CORP 10/12/20 S	2,847.0000	1.8000	29	5,096	4,840	256
7980524	ISSUE: 29402E102 - ENVELA CORP 10/12/20 B	572.0000	4.6134	6	-2,645	2,645	
7980524	ISSUE: 29404K106 - ENVESTNET INC 10/12/20 B	467.0000	84.1100	5	-39,284	39,284	



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7980524	ISSUE: 294100102 - ENZO BIOCHEM INC 10/12/20 S	925.0000	2.4700	9	2,275	2,072	203
7980524	ISSUE: 29414B104 - EPAM SYSTEMS INC 10/12/20 B	605.0000	345.0800	6	-208,779	208,779	
7980524	ISSUE: 29415F104 - ENVISTA HOLDINGS CORP 10/12/20 B	6,896.0000	26.8200	69	-185,020	185,020	
7980524	ISSUE: 294268107 - EPLUS INC 10/12/20 B	3,864.0000	77.9585	39	-301,270	301,270	
7980524	ISSUE: 29428V104 - EPIZYME INC 10/12/20 B	851.0000	12.4600	9	-10,612	10,612	
7980524	ISSUE: 294429105 - EQUIFAX INC 10/12/20 B	2,479.0000	164.5600	25	-407,969	407,969	
7980524	ISSUE: 29444U700 - EQUINIX INC REIT 10/12/20 S	2,159.0000	835.0000	61	1,802,704	1,734,238	68,465
7980524	ISSUE: 29452E101 - EQUITABLE HOLDINGS INC 10/12/20 B	17,785.0000	21.3000	178	-378,998	378,998	
7980524	ISSUE: 29460X109 - EQUITY BANCSHARES INC CL A 10/12/20 S	43.0000	16.6500	0	716	718	-3
7980524	ISSUE: 294600101 - EQUITRANS MIDSTREAM CORP 10/12/20 B	16,800.0000	8.5500	168	-143,808	143,808	
7980524	ISSUE: 294628102 - EQUITY COMMONWEALTH REIT 10/12/20 B	5,396.0000	27.5400	54	-148,660	148,660	
7980524	ISSUE: 29472R108 - EQUITY LIFESTYLE PROPERTIES REIT 10/12/20 B	5,474.0000	65.6900	55	-359,642	359,642	
7980524	ISSUE: 29476L107 - EQUITY RESIDENTIAL PPTYS TR REIT 10/12/20 B	16,646.0000	55.3500	166	-921,523	921,523	
7980524	ISSUE: 29530P102 - ERIE INDEMNITY CO 10/12/20 B	623.0000	227.9500	6	-142,019	142,019	
7980524	ISSUE: 296056104 - ESCALADE INC 10/12/20 S	272.0000	19.6900	3	5,353	5,456	-103
7980524	ISSUE: 296315104 - ESCO TECHNOLOGIES INC 10/12/20 B	345.0000	86.7300	3	-29,925	29,925	
7980524	ISSUE: 29664W105 - ESPERION THERAPEUTICS INC 10/12/20 B	293.0000	32.6100	3	-9,558	9,558	
7980524	ISSUE: 29667D104 - ESSA BANCORP INC 10/12/20 B	603.0000	13.4366	6	-8,108	8,108	
7980524	ISSUE: 29667J101 - ESQUIRE FINANCIAL HOLDINGS INC 10/12/20 B	62.0000	17.3200	1	-1,074	1,074	
7980524	ISSUE: 29670E107 - ESSENTIAL PROPERTIES REALTY REIT 10/12/20 B	2,418.0000	19.3900	24	-46,909	46,909	
7980524	ISSUE: 29670G102 - ESSENTIAL UTILITIES INC 10/12/20 B	10,048.0000	42.2500	100	-424,628	424,628	
7980524	ISSUE: 297178105 - ESSEX PROPERTY TRUST INC REIT 10/12/20 B	2,917.0000	216.9500	29	-632,872	632,872	
7980524	ISSUE: 297602104 - ETHAN ALLEN INTERIORS INC 10/12/20 S	229.0000	15.6300	2	3,577	3,465	112



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 29772L108 - ETON PHARMACEUTICALS INC 10/12/20 B	1,067.0000	6.9300	11	-7,405	7,405	
7980524	ISSUE: 29786A106 - ETSY INC 10/12/20 B	1,302.0000	147.3800	13	-191,902	191,902	
7980524	ISSUE: 298736109 - EURONET WORLDWIDE INC 10/12/20 B	2,273.0000	93.2600	23	-212,003	212,003	
7980524	ISSUE: 29911Q208 - EVANS BANCORP INC 10/12/20 S	241.0000	23.9000	3	5,757	5,905	-147
7980524	ISSUE: 299734103 - EVELO BIOSCIENCES INC 10/12/20 B	1,448.0000	5.5900	14	-8,109	8,109	
7980524	ISSUE: 29975E109 - EVENTBRITE INC CL A 10/12/20 B	84.0000	10.3100	1	-867	867	
7980524	ISSUE: 29977A105 - EVERCORE INC CL A 10/12/20 B	1,607.0000	75.5700	16	-121,457	121,457	
7980524	ISSUE: 29978A104 - EVERBRIDGE INC 10/12/20 B	398.0000	131.0500	4	-52,162	52,162	
7980524	ISSUE: 30034T103 - EVERI HOLDINGS INC 10/12/20 B	53,364.0000	9.3613	534	-500,090	500,090	
7980524	ISSUE: 30034W106 - EVERGY INC 10/12/20 B	10,098.0000	53.4400	101	-539,738	539,738	
7980524	ISSUE: 30040P103 - EVERTEC INC 10/12/20 B	728.0000	36.1000	7	-26,288	26,288	
7980524	ISSUE: 30040W108 - EVERSOURCE ENERGY 10/12/20 B	15,648.0000	93.0600	156	-1,456,359	1,456,359	
7980524	ISSUE: 30041R108 - EVERQUOTE INC CL A 10/12/20 B	68.0000	37.9400	1	-2,581	2,581	
7980524	ISSUE: 30048L104 - EVOFEM BIOSCIENCES INC 10/12/20 S	734.0000	2.9100	7	2,129	2,085	44
7980524	ISSUE: 30049A107 - EVOLUTION PETROLEUM 10/12/20 B	1,538.0000	2.3200	15	-3,584	3,584	
7980524	ISSUE: 30050B101 - EVOLENT HEALTH INC CL A 10/12/20 B	86,011.0000	11.3274	860	-975,141	975,141	
7980524	ISSUE: 30052C107 - EVOLUS INC 10/12/20 S	154.0000	4.7200	2	725	711	14
7980524	ISSUE: 30057T105 - EVOQUA WATER TECHNOLOGIES CORP 10/12/20 B	927.0000	24.6300	9	-22,841	22,841	
7980524	ISSUE: 30063P105 - EXACT SCIENCES 10/12/20 B	2,306.0000	106.3900	23	-245,358	245,358	
7980524	ISSUE: 30068X103 - EXAGEN INC 10/12/20 B	346.0000	14.8485	3	-5,141	5,141	
7980524	ISSUE: 30161N101 - EXELON CORP 10/12/20 S	26,655.0000	39.9800	290	1,065,377	1,008,892	56,485
7980524	ISSUE: 30161Q104 - EXELIXIS INC 10/12/20 B	10,165.0000	23.9800	102	-243,858	243,858	
7980524	ISSUE: 30205M101 - EXICURE INC 10/12/20 B	4,394.0000	1.8622	44	-8,226	8,226	



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7980524	ISSUE: 302081104 - EXLSERVICE HOLDINGS 10/12/20 B	423.0000	70.9500	4	-30,016	30,016	
7980524	ISSUE: 302104104 - EXONE CO 10/12/20 B	866.0000	13.8100	9	-11,968	11,968	
7980524	ISSUE: 30212P303 - EXPEDIA GROUP INC 10/12/20 B	5,595.0000	97.3400	56	-544,673	544,673	
7980524	ISSUE: 30212W100 - EXP WORLD HOLDINGS INC 10/12/20 B	244.0000	58.8900	2	-14,372	14,372	
7980524	ISSUE: 302130109 - EXPEDITORS INTL WASH INC 10/12/20 B	4,012.0000	93.2600	40	-374,199	374,199	
7980524	ISSUE: 30214U102 - EXPONENT INC 10/12/20 B	14,036.0000	75.6703	140	-1,062,249	1,062,249	
7980524	ISSUE: 30219E103 - EXPRESS INC 10/12/20 B	2,086.0000	0.7625	21	-1,611	1,611	
7980524	ISSUE: 30224P200 - EXTENDED STAY AMERICA INC 10/12/20 B	7,833.0000	12.2000	78	-95,641	95,641	
7980524	ISSUE: 30225T102 - EXTRA SPACE STORAGE INC REIT 10/12/20 B	2,707.0000	113.9100	27	-308,381	308,381	
7980524	ISSUE: 30226D106 - EXTREME NETWORKS INC 10/12/20 B	2,168.0000	4.7200	22	-10,255	10,255	
7980524	ISSUE: 30227H106 - EXTERRAN CORP 10/12/20 S	102.0000	5.1300	1	522	463	59
7980524	ISSUE: 302301106 - EZCORP INC CL A 10/12/20 B	1,194.0000	5.1100	12	-6,113	6,113	
7980524	ISSUE: 30231G102 - EXXON MOBIL CORP 10/12/20 S	115,334.0000	34.6300	1,242	3,992,775	3,863,689	129,086
7980524	ISSUE: 30239F106 - FBL FINANCIAL GROUP INC-CL A 10/12/20 B	49.0000	50.6400	0	-2,482	2,482	
7980524	ISSUE: 302445101 - FLIR SYSTEMS INC 10/12/20 B	6,035.0000	37.9900	60	-229,330	229,330	
7980524	ISSUE: 302491303 - FMC CORP 10/12/20 B	4,978.0000	109.0300	50	-542,801	542,801	
7980524	ISSUE: 302520101 - FNB CORPORATION 10/12/20 B	13,562.0000	7.7200	136	-104,834	104,834	
7980524	ISSUE: 30257X104 - FB FINANCIAL CORP 10/12/20 B	536.0000	28.6200	5	-15,346	15,346	
7980524	ISSUE: 302578109 - FNCB BANCORP INC 10/12/20 S	50.0000	6.0000	1	299	288	11
7980524	ISSUE: 30263Y104 - FS BANCORP INC 10/12/20 S	90.0000	43.9900	1	3,958	4,031	-73
7980524	ISSUE: 30292L107 - FRP HOLDINGS INC 10/12/20 B	142.0000	43.0200	1	-6,110	6,110	
7980524	ISSUE: 302941109 - FTI CONSULTING INC 10/12/20 B	1,684.0000	114.7500	17	-193,256	193,256	
7980524	ISSUE: 30303M102 - FACEBOOK INC-A 10/12/20 S	59,020.0000	275.7500	950	16,273,815	15,234,242	1,039,573



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	ISSUE: 303075105 - FACTSET RESEARCH SYSTEM INC						
7980524	10/12/20 B	403.0000	329.5600	4	-132,817	132,817	
	ISSUE: 303250104 - FAIR ISAAC CORP						
7980524	10/12/20 B	345.0000	444.5200	3	-153,363	153,363	
	ISSUE: 30607B109 - FALCON MINERALS CORP						
7980524	10/12/20 B	552.0000	2.5750	6	-1,427	1,427	
	ISSUE: 307675108 - FARMER BROS CO						
7980524	10/12/20 B	628.0000	4.8200	6	-3,033	3,033	
	ISSUE: 30779N105 - FARMERS & MERCHANTS BANCORP INC						
7980524	10/12/20 B	194.0000	20.4100	2	-3,961	3,961	
	ISSUE: 309627107 - FARMERS NATL BANC CORP						
7980524	10/12/20 B	779.0000	11.9500	8	-9,317	9,317	
	ISSUE: 31154R109 - FARMLAND PARTNERS INC REIT						
7980524	10/12/20 S	640.0000	6.6900	6	4,275	4,288	-13
	ISSUE: 311642102 - FARO TECHNOLOGIES INC						
7980524	10/12/20 B	38.0000	64.1400	0	-2,438	2,438	
	ISSUE: 31188V100 - FASTLY INC CL A						
7980524	10/12/20 B	912.0000	126.5500	9	-115,423	115,423	
	ISSUE: 31189P102 - FATE THERAPEUTICS INC						
7980524	10/12/20 B	387.0000	48.7500	4	-18,870	18,870	
	ISSUE: 31189V109 - FATHOM HOLDINGS INC						
7980524	10/12/20 B	381.0000	20.1500	4	-7,681	7,681	
	ISSUE: 311900104 - FASTENAL CO						
7980524	10/12/20 B	10,218.0000	47.6400	102	-486,888	486,888	
	ISSUE: 313148306 - FEDERAL AGRIC MTG CORP-CL C						
7980524	10/12/20 B	138.0000	68.3700	1	-9,436	9,436	
	ISSUE: 313747206 - FEDERAL REALTY INVESTMENT TR REIT						
7980524	10/12/20 B	3,423.0000	78.8200	34	-269,835	269,835	
	ISSUE: 313855108 - FEDERAL SIGNAL CORP						
7980524	10/12/20 B	807.0000	31.4800	8	-25,412	25,412	
	ISSUE: 314211103 - FEDERATED HERMES INC						
7980524	10/12/20 B	1,378.0000	26.1200	14	-36,007	36,007	
	ISSUE: 31428X106 - FEDEX CORPORATION						
7980524	10/12/20 S	6,576.0000	273.5000	106	1,798,430	1,764,078	34,353
	ISSUE: 31431B109 - FEDNAT HOLDING CO						
7980524	10/12/20 B	822.0000	6.0485	8	-4,980	4,980	
	ISSUE: 31447P100 - FENNEC PHARMACEUTICALS INC						
7980524	10/12/20 B	1,548.0000	7.4700	15	-11,579	11,579	
	ISSUE: 315405100 - FERRO CORP						
7980524	10/12/20 B	820.0000	13.6300	8	-11,185	11,185	
	ISSUE: 315616102 - F5 NETWORKS INC						
7980524	10/12/20 B	2,745.0000	128.7500	27	-353,446	353,446	
	ISSUE: 31572Q808 - FIBROGEN INC						
7980524	10/12/20 B	1,143.0000	48.9700	11	-55,984	55,984	
	ISSUE: 31609R100 - FIDELITY D&D BANCORP INC						
7980524	10/12/20 B	241.0000	48.9900	2	-11,809	11,809	



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7980524	ISSUE: 31620M106 - FIDELITY NATL INFORMATION SVCS INC 10/12/20 S	16,866.0000	149.1900	224	2,516,014	2,438,824	77,191
7980524	ISSUE: 31620R303 - FNF GROUP 10/12/20 B	12,274.0000	33.9800	123	-417,193	417,193	
7980524	ISSUE: 31660B101 - FIESTA RESTAURANT GROUP INC 10/12/20 S	233.0000	10.4100	2	2,423	2,400	23
7980524	ISSUE: 316773100 - FIFTH THIRD BANCORP 10/12/20 B	31,995.0000	23.5200	320	-752,842	752,842	
7980524	ISSUE: 317585404 - FINANCIAL INSTITUTIONS INC 10/12/20 B	195.0000	16.6100	2	-3,241	3,241	
7980524	ISSUE: 31816Q101 - FIREEYE INC 10/12/20 B	7,564.0000	13.7400	76	-104,005	104,005	
7980524	ISSUE: 31847R102 - FIRST AMERICAN FINANCIAL CORPORATION 10/12/20 B	4,838.0000	53.5200	48	-258,978	258,978	
7980524	ISSUE: 31866P102 - FIRST BANCORP INC 10/12/20 S	76.0000	22.9000	1	1,740	1,679	61
7980524	ISSUE: 318672706 - FIRST BANCORP PR 10/12/20 B	14,785.0000	6.2700	148	-92,850	92,850	
7980524	ISSUE: 318910106 - FIRST BANCORP N C 10/12/20 B	481.0000	23.2300	5	-11,178	11,178	
7980524	ISSUE: 318916103 - FIRST BANCSHARES INC 10/12/20 B	283.0000	24.0500	3	-6,809	6,809	
7980524	ISSUE: 31931U102 - FIRST BANK 10/12/20 S	1,025.0000	7.0100	10	7,175	7,155	20
7980524	ISSUE: 319383204 - FIRST BUSEY CORP 10/12/20 B	1,013.0000	17.7000	10	-17,940	17,940	
7980524	ISSUE: 319390100 - FIRST BUSINESS FINANCIAL SERVICES 10/12/20 S	271.0000	16.7200	3	4,528	4,320	209
7980524	ISSUE: 31942S104 - FIRST CAPITAL INC 10/12/20 S	94.0000	57.0800	1	5,364	5,374	-10
7980524	ISSUE: 31946M103 - FIRST CTZNS BANCSHARES INC CL A 10/12/20 B	243.0000	359.5800	2	-87,380	87,380	
7980524	ISSUE: 31948P104 - FIRST CHOICE BANCORP 10/12/20 B	108.0000	14.2500	1	-1,540	1,540	
7980524	ISSUE: 319829107 - FIRST COMWLTH FINL CORP 10/12/20 B	8,186.0000	8.8100	82	-72,201	72,201	
7980524	ISSUE: 31983A103 - FIRST COMMUNITY BANKSHARES INC 10/12/20 B	140.0000	20.1700	1	-2,825	2,825	
7980524	ISSUE: 319835104 - FIRST COMMUNITY CORP 10/12/20 B	600.0000	14.0418	6	-8,431	8,431	
7980524	ISSUE: 31986N102 - 1ST CONSTITUTION BANCORP 10/12/20 S	627.0000	12.2757	6	7,690	7,493	198
7980524	ISSUE: 32020R109 - FIRST FINL BANKSHARES INC 10/12/20 B	926.0000	31.2000	9	-28,900	28,900	
7980524	ISSUE: 320209109 - FIRST FINL BANCORP 10/12/20 B	2,055.0000	14.0600	21	-28,914	28,914	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 320218100 - FIRST FINANCIAL CORP INDIANA						
7980524	10/12/20 B	152.0000	34.2800	2	-5,212	5,212	
	ISSUE: 32026V104 - FIRST FOUNDATION INC						
7980524	10/12/20 B	347.0000	14.6000	3	-5,070	5,070	
	ISSUE: 32043P106 - FIRST GUARANTY BANCSHARES INC						
7980524	10/12/20 S	243.0000	13.9000	3	3,375	3,302	73
	ISSUE: 32051X108 - FIRST HAWAIIAN INC						
7980524	10/12/20 B	5,206.0000	16.3100	52	-84,962	84,962	
	ISSUE: 320517105 - FIRST HORIZON NATIONAL CORP						
7980524	10/12/20 B	23,147.0000	10.9000	231	-252,534	252,534	
	ISSUE: 32054K103 - FIRST INDUSTRIAL REALTY TR REIT						
7980524	10/12/20 B	5,617.0000	44.3000	56	-248,889	248,889	
	ISSUE: 32055Y201 - FIRST INTERSTATE BANCSYSTEM INC						
7980524	10/12/20 B	714.0000	36.8500	7	-26,318	26,318	
	ISSUE: 320557101 - FIRST INTERNET BANCORP						
7980524	10/12/20 S	317.0000	17.8800	3	5,665	5,500	165
	ISSUE: 320734106 - FIRST OF LONG ISLAND CORP						
7980524	10/12/20 B	195.0000	16.5500	2	-3,229	3,229	
	ISSUE: 320817109 - FIRST MERCHANTS CORP						
7980524	10/12/20 B	740.0000	26.2000	7	-19,395	19,395	
	ISSUE: 320866106 - FIRST MID BANCSHARES INC						
7980524	10/12/20 B	354.0000	28.2100	4	-9,990	9,990	
	ISSUE: 320867104 - FIRST MIDWEST BANCORP INC						
7980524	10/12/20 B	7,446.0000	12.0200	74	-89,575	89,575	
	ISSUE: 335834107 - FIRST NORTHWEST BANCORP						
7980524	10/12/20 B	62.0000	11.1100	1	-689	689	
	ISSUE: 33616C100 - FIRST REPUBLIC BANK						
7980524	10/12/20 B	7,648.0000	125.6100	76	-960,742	960,742	
	ISSUE: 33621E109 - FIRST SAVINGS FINANCIAL GROUP INC						
7980524	10/12/20 B	156.0000	53.4035	2	-8,333	8,333	
	ISSUE: 336433107 - FIRST SOLAR INC						
7980524	10/12/20 B	4,833.0000	79.3100	48	-383,354	383,354	
	ISSUE: 336901103 - 1ST SOURCE CORP						
7980524	10/12/20 B	327.0000	33.5600	3	-10,977	10,977	
	ISSUE: 33741H107 - FIRST UNITED CORP						
7980524	10/12/20 B	563.0000	13.0198	6	-7,336	7,336	
	ISSUE: 33751L105 - FIRST WESTERN FINANCIAL INC						
7980524	10/12/20 B	524.0000	13.8000	5	-7,236	7,236	
	ISSUE: 33767D105 - FIRSTCASH INC						
7980524	10/12/20 B	459.0000	59.4100	5	-27,274	27,274	
	ISSUE: 337738108 - FISERV INC						
7980524	10/12/20 S	14,702.0000	106.6800	182	1,568,228	1,505,779	62,449
	ISSUE: 337930705 - FLAGSTAR BANCORP						
7980524	10/12/20 B	1,061.0000	32.8900	11	-34,907	34,907	
	ISSUE: 337932107 - FIRSTENERGY CORP						
7980524	10/12/20 B	24,494.0000	31.2600	245	-765,927	765,927	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 33812L102 - FITBIT INC 10/12/20 B	2,772.0000	6.9400	28	-19,265	19,265	
7980524	ISSUE: 33829M101 - FIVE BELOW 10/12/20 B	588.0000	133.9700	6	-78,780	78,780	
7980524	ISSUE: 33830X104 - FIVEPRIME THERAPEUTICS INC 10/12/20 B	1,558.0000	6.0900	16	-9,504	9,504	
7980524	ISSUE: 338307101 - FIVE9 INC 10/12/20 B	763.0000	142.6300	8	-108,834	108,834	
7980524	ISSUE: 33832D205 - FIVE STAR SENIOR LIVING INC 10/12/20 B	1,585.0000	5.0965	16	-8,094	8,094	
7980524	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC 10/12/20 B	951.0000	251.2000	10	-238,901	238,901	
7980524	ISSUE: 33938J106 - FLEXION THERAPEUTICS INC 10/12/20 B	859.0000	11.4700	9	-9,861	9,861	
7980524	ISSUE: 339750101 - FLOOR & DECOR HOLDINGS INC CL A 10/12/20 B	8,138.0000	80.3200	81	-653,726	653,726	
7980524	ISSUE: 343412102 - FLUOR CORP 10/12/20 B	3,398.0000	10.9800	34	-37,344	37,344	
7980524	ISSUE: 343498101 - FLOWERS FOODS INC 10/12/20 B	8,490.0000	24.9600	85	-211,995	211,995	
7980524	ISSUE: 34354P105 - FLOWSERVE CORP 10/12/20 B	5,711.0000	29.8600	57	-170,588	170,588	
7980524	ISSUE: 34380C102 - FLUENT INC 10/12/20 B	3,509.0000	2.7794	35	-9,788	9,788	
7980524	ISSUE: 34385P108 - FLUIDIGM CORP 10/12/20 B	404.0000	7.2400	4	-2,929	2,929	
7980524	ISSUE: 343873105 - FLUSHING FINL CORP 10/12/20 B	250.0000	11.8300	3	-2,960	2,960	
7980524	ISSUE: 34417P100 - FOCUS FINANCIAL PARTNERS INC CL A 10/12/20 S	35.0000	38.3000	0	1,340	1,248	92
7980524	ISSUE: 344437405 - FONAR CORP 10/12/20 B	528.0000	20.3925	5	-10,773	10,773	
7980524	ISSUE: 344849104 - FOOT LOCKER INC 10/12/20 B	4,621.0000	37.5900	46	-173,750	173,750	
7980524	ISSUE: 345370860 - FORD MOTOR CO DEL 10/12/20 B	174,641.0000	7.6700	1,746	-1,341,243	1,341,243	
7980524	ISSUE: 346232101 - FORESTAR GROUP INC 10/12/20 B	228.0000	19.1200	2	-4,362	4,362	
7980524	ISSUE: 34633R104 - FORMA THERAPEUTICS HOLDINGS INC 10/12/20 B	117.0000	47.5900	1	-5,569	5,569	
7980524	ISSUE: 346375108 - FORMFACTOR INC 10/12/20 B	235.0000	29.0900	2	-6,839	6,839	
7980524	ISSUE: 346563109 - FORRESTER RESEARCH INC 10/12/20 S	124.0000	37.2100	1	4,613	4,354	259
7980524	ISSUE: 34959E109 - FORTINET INC 10/12/20 B	1,541.0000	128.8800	15	-198,619	198,619	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 34959J108 - FORTIVE CORP 10/12/20 B	13,515.0000	67.7000	135	-915,101	915,101	
7980524	ISSUE: 34960Q109 - FORTRESS BIOTECH INC 10/12/20 S	484.0000	3.1700	5	1,529	2,086	-557
7980524	ISSUE: 34960W106 - FORTERRA INC 10/12/20 B	245.0000	14.4200	2	-3,535	3,535	
7980524	ISSUE: 34964C106 - FORTUNE BRANDS HOME & SECURITY, INC 10/12/20 B	6,085.0000	89.1300	61	-542,417	542,417	
7980524	ISSUE: 349853101 - FORWARD AIR CORP 10/12/20 B	2.0000	62.8500	0	-126	126	
7980524	ISSUE: 34988V106 - FOSSIL GROUP INC 10/12/20 B	1,156.0000	6.4600	12	-7,479	7,479	
7980524	ISSUE: 350060109 - FOSTER LB COMPANY 10/12/20 S	325.0000	14.9900	3	4,868	4,888	-20
7980524	ISSUE: 350392106 - FOUNDATION BUILDING MATERIALS INC 10/12/20 B	760.0000	17.7600	8	-13,505	13,505	
7980524	ISSUE: 35086T109 - FOUR CORNERS PROPERTY TRUST INC REIT 10/12/20 B	994.0000	28.0200	10	-27,862	27,862	
7980524	ISSUE: 35137L105 - FOX CORP CL A 10/12/20 B	15,198.0000	28.9400	152	-439,982	439,982	
7980524	ISSUE: 35137L204 - FOX CORP CL B 10/12/20 B	7,485.0000	29.1300	75	-218,113	218,113	
7980524	ISSUE: 35138V102 - FOX FACTORY HOLDING CORP 10/12/20 B	9,707.0000	87.0042	97	-844,647	844,647	
7980524	ISSUE: 35180X105 - FRANCHISE GROUP INC 10/12/20 B	471.0000	26.4500	5	-12,463	12,463	
7980524	ISSUE: 353469109 - FRANKLIN COVEY 10/12/20 B	400.0000	18.5100	4	-7,408	7,408	
7980524	ISSUE: 353514102 - FRANKLIN ELECTRIC CO INC 10/12/20 B	603.0000	64.4600	6	-38,875	38,875	
7980524	ISSUE: 353525108 - FRANKLIN FINANCIAL SERVICES CORP 10/12/20 B	165.0000	23.4700	2	-3,874	3,874	
7980524	ISSUE: 354613101 - FRANKLIN RESOURCES INC 10/12/20 B	12,421.0000	22.9700	124	-285,435	285,435	
7980524	ISSUE: 35471R106 - FRANKLIN STREET PPTYS CORP REIT 10/12/20 B	3,129.0000	3.9900	31	-12,516	12,516	
7980524	ISSUE: 35671D857 - FREEPORT-MCMORAN INC 10/12/20 B	65,308.0000	16.8100	653	-1,098,481	1,098,481	
7980524	ISSUE: 35803L108 - FREQUENCY THERAPEUTICS INC 10/12/20 S	201.0000	21.7800	2	4,376	4,330	46
7980524	ISSUE: 358039105 - FRESHPET INC 10/12/20 B	8,085.0000	123.2848	81	-996,838	996,838	
7980524	ISSUE: 35904G107 - FRONT YARD RESIDENTIAL CORP REIT 10/12/20 B	681.0000	9.7000	7	-6,613	6,613	
7980524	ISSUE: 35905A109 - FRONTDOOR INC 10/12/20 B	3,237.0000	42.2800	32	-136,893	136,893	



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7980524	ISSUE: 35952H601 - FUELCELL ENERGY INC 10/12/20 B	639.0000	2.5400	6	-1,629	1,629	
7980524	ISSUE: 359616109 - FULCRUM THERAPEUTICS INC 10/12/20 S	93.0000	10.5000	1	976	821	154
7980524	ISSUE: 359664109 - FULGENT GENETICS INC 10/12/20 S	412.0000	43.6800	5	17,992	18,532	-540
7980524	ISSUE: 359694106 - H.B. FULLER CO 10/12/20 B	883.0000	49.4100	9	-43,638	43,638	
7980524	ISSUE: 360271100 - FULTON FINL CORP PA 10/12/20 B	2,316.0000	10.5600	23	-24,480	24,480	
7980524	ISSUE: 361008105 - FUNKO INC CL A 10/12/20 B	864.0000	6.1800	9	-5,348	5,348	
7980524	ISSUE: 36116M106 - FUTUREFUEL CORP 10/12/20 B	645.0000	11.7000	6	-7,553	7,553	
7980524	ISSUE: 36120Q101 - FVCBANKCORP INC 10/12/20 S	395.0000	11.1500	4	4,400	4,385	16
7980524	ISSUE: 361438104 - GAMCO INVESTORS INC CL A 10/12/20 B	400.0000	12.1311	4	-4,856	4,856	
7980524	ISSUE: 361448103 - GATX CORP 10/12/20 B	786.0000	68.3800	8	-53,755	53,755	
7980524	ISSUE: 36162J106 - THE GEO GROUP INC REIT 10/12/20 B	1,778.0000	11.1700	18	-19,878	19,878	
7980524	ISSUE: 36164V305 - GCI LIBERTY INC CL A 10/12/20 B	4,470.0000	86.3100	45	-385,850	385,850	
7980524	ISSUE: 36164Y101 - GCP APPLIED TECHNOLOGIES INC 10/12/20 B	143.0000	22.4600	1	-3,213	3,213	
7980524	ISSUE: 36192A109 - GWG HOLDINGS INC 10/12/20 B	231.0000	9.0396	2	-2,090	2,090	
7980524	ISSUE: 3621LQ109 - G1 THERAPEUTICS INC 10/12/20 B	215.0000	12.9500	2	-2,786	2,786	
7980524	ISSUE: 36225V104 - GP STRATEGIES CORP 10/12/20 B	689.0000	11.0700	7	-7,634	7,634	
7980524	ISSUE: 36237H101 - G-III APPAREL GROUP LTD 10/12/20 B	969.0000	14.8600	10	-14,409	14,409	
7980524	ISSUE: 362393100 - GTT COMMUNICATIONS INC 10/12/20 B	187.0000	4.8900	2	-916	916	
7980524	ISSUE: 362409104 - GTY TECHNOLOGY HOLDINGS INC 10/12/20 B	1,088.0000	2.9800	11	-3,253	3,253	
7980524	ISSUE: 36241U106 - GSI TECHNOLOGY INC 10/12/20 S	285.0000	6.4200	3	1,827	1,719	108
7980524	ISSUE: 36251C103 - GMS INC 10/12/20 B	961.0000	27.2400	10	-26,187	26,187	
7980524	ISSUE: 36269P104 - GAIA INC 10/12/20 B	1,015.0000	11.2833	10	-11,463	11,463	
7980524	ISSUE: 363225202 - GALECTIN THERAPEUTICS INC 10/12/20 S	1,330.0000	2.7400	13	3,631	3,644	-13



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	10/12/20	ISSUE: 36338D108 - GALERA THERAPEUTICS INC B 634.0000	12.0421	6	-7,641	7,641	
7980524	10/12/20	ISSUE: 363576109 - ARTHUR J GALLAGHER & CO B 8,594.0000	109.5100	86	-941,215	941,215	
7980524	10/12/20	ISSUE: 36467J108 - GAMING AND LEISURE PROPERTIES REIT B 9,168.0000	38.0800	92	-349,209	349,209	
7980524	10/12/20	ISSUE: 36467W109 - GAMESTOP CORP CL A B 2,404.0000	11.8000	24	-28,391	28,391	
7980524	10/12/20	ISSUE: 36472T109 - GANNETT CO INC B 3,071.0000	1.4300	31	-4,422	4,422	
7980524	10/12/20	ISSUE: 364760108 - GAP INC B 7,934.0000	19.2800	79	-153,047	153,047	
7980524	10/12/20	ISSUE: 366651107 - GARTNER INC CL A B 944.0000	126.8100	9	-119,718	119,718	
7980524	10/12/20	ISSUE: 368678108 - GENCOR INDUSTRIES INC S 203.0000	12.0500	2	2,444	2,418	26
7980524	10/12/20	ISSUE: 36872P103 - GENASYS INC S 1,160.0000	6.4600	12	7,482	7,366	116
7980524	10/12/20	ISSUE: 368736104 - GENERAC HOLDINGS INC B 900.0000	203.9900	9	-183,600	183,600	
7980524	10/12/20	ISSUE: 369550108 - GENERAL DYNAMICS CORP S 6,880.0000	144.7300	91	995,652	996,706	-1,054
7980524	10/12/20	ISSUE: 369604103 - GENERAL ELECTRIC CORP S 237,608.0000	6.8300	2,412	1,620,451	1,499,306	121,144
7980524	10/12/20	ISSUE: 369822101 - GENERAL FINANCE CORP S 205.0000	7.4400	2	1,523	1,443	80
7980524	10/12/20	ISSUE: 370334104 - GENERAL MLS INC S 16,502.0000	62.3500	188	1,028,712	1,016,358	12,354
7980524	10/12/20	ISSUE: 37045V100 - GENERAL MOTORS CO S 33,638.0000	32.2100	360	1,083,120	1,063,634	19,486
7980524	10/12/20	ISSUE: 37148K100 - GENERATION BIO CO B 55.0000	27.8000	1	-1,530	1,530	
7980524	10/12/20	ISSUE: 371532102 - GENESCO INC B 198.0000	21.3500	2	-4,229	4,229	
7980524	10/12/20	ISSUE: 371901109 - GENTEX CORP B 11,149.0000	27.6100	111	-307,935	307,935	
7980524	10/12/20	ISSUE: 372284208 - GENIE ENERGY LTD CL B S 485.0000	8.6900	5	4,210	4,030	179
7980524	10/12/20	ISSUE: 372309104 - GENMARK DIAGNOSTICS INC B 1,037.0000	12.3050	10	-12,771	12,771	
7980524	10/12/20	ISSUE: 372446104 - GENPREX INC B 2,067.0000	3.9200	21	-8,123	8,123	
7980524	10/12/20	ISSUE: 372460105 - GENUINE PARTS CO B 6,311.0000	100.2300	63	-632,615	632,615	
7980524	10/12/20	ISSUE: 37247D106 - GENWORTH FINANCIAL B 13,410.0000	3.6300	134	-48,812	48,812	



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	ISSUE: 37253A103 - GENTHERM INC						
7980524	10/12/20 B	380.0000	46.9600	4	-17,849	17,849	
	ISSUE: 373865104 - GERMAN AMERICAN BANCORP INC						
7980524	10/12/20 B	472.0000	29.7100	5	-14,028	14,028	
	ISSUE: 374163103 - GERON CORP						
7980524	10/12/20 B	1,116.0000	1.9900	11	-2,232	2,232	
	ISSUE: 374297109 - GETTY REALTY CORP NEW REIT						
7980524	10/12/20 B	588.0000	26.9800	6	-15,870	15,870	
	ISSUE: 374689107 - GIBRALTAR INDUSTRIES INC						
7980524	10/12/20 B	715.0000	73.0700	7	-52,252	52,252	
	ISSUE: 375558103 - GILEAD SCIENCES INC						
7980524	10/12/20 S	34,382.0000	64.5500	393	2,218,965	2,160,565	58,400
	ISSUE: 37637Q105 - GLACIER BANCORP INC						
7980524	10/12/20 B	1,800.0000	36.1300	18	-65,052	65,052	
	ISSUE: 376536108 - GLADSTONE COMMERCIAL CORP REIT						
7980524	10/12/20 B	722.0000	17.6500	7	-12,751	12,751	
	ISSUE: 376549101 - GLADSTONE LAND CORP REIT						
7980524	10/12/20 S	387.0000	14.4200	4	5,577	5,836	-259
	ISSUE: 377320106 - GLATFELTER CORP						
7980524	10/12/20 B	877.0000	14.7400	9	-12,936	12,936	
	ISSUE: 377322102 - GLAUKOS CORP						
7980524	10/12/20 B	285.0000	54.0000	3	-15,393	15,393	
	ISSUE: 37890U108 - GLOBAL BLOOD THERAPEUTICS INC						
7980524	10/12/20 B	615.0000	58.5300	6	-36,002	36,002	
	ISSUE: 379378201 - GLOBAL NET LEASE INC REIT						
7980524	10/12/20 B	1,493.0000	16.3800	15	-24,470	24,470	
	ISSUE: 37940X102 - GLOBAL PAYMENTS INC						
7980524	10/12/20 S	8,093.0000	183.1400	114	1,482,038	1,430,923	51,115
	ISSUE: 379463102 - GLOBAL WATER RESOURCES INC						
7980524	10/12/20 B	5.0000	11.1000	0	-56	56	
	ISSUE: 37954A204 - GLOBAL MEDICAL REIT INC REIT						
7980524	10/12/20 B	1,212.0000	14.4900	12	-17,574	17,574	
	ISSUE: 379577208 - GLOBUS MEDICAL INC						
7980524	10/12/20 B	3,460.0000	55.6200	35	-192,480	192,480	
	ISSUE: 37959E102 - GLOBE LIFE INC						
7980524	10/12/20 B	4,603.0000	82.4400	46	-379,517	379,517	
	ISSUE: 379890106 - GLU MOBILE INC						
7980524	10/12/20 B	2,393.0000	8.1500	24	-19,527	19,527	
	ISSUE: 38000Q102 - GLYCOMIMETICS INC						
7980524	10/12/20 S	965.0000	3.5800	10	3,445	3,378	67
	ISSUE: 380237107 - GODADDY INC - CLASS A						
7980524	10/12/20 B	1,893.0000	77.0800	19	-145,931	145,931	
	ISSUE: 38046C109 - GOGO INC						
7980524	10/12/20 B	877.0000	10.0200	9	-8,796	8,796	
	ISSUE: 38046W105 - GOHEALTH INC						
7980524	10/12/20 B	595.0000	13.0100	6	-7,747	7,747	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 38068T105 - GOLD RESOURCE CORP						
7980524	10/12/20 B	1,750.0000	2.9500	18	-5,180	5,180	
	ISSUE: 381013101 - GOLDEN ENTERTAINMENT INC						
7980524	10/12/20 S	193.0000	13.1600	2	2,538	2,675	-137
	ISSUE: 38141G104 - GOLDMAN SACHS GROUP INC						
7980524	10/12/20 S	8,983.0000	214.1200	132	1,923,308	1,828,939	94,369
	ISSUE: 382410843 - GOODRICH PETROLEUM CORP						
7980524	10/12/20 B	716.0000	10.3153	7	-7,393	7,393	
	ISSUE: 382550101 - GOODYEAR TIRE & RUBBER CO						
7980524	10/12/20 B	5,389.0000	9.7000	54	-52,327	52,327	
	ISSUE: 38267D109 - GOOSEHEAD INSURANCE INC CL A						
7980524	10/12/20 B	133.0000	96.8500	1	-12,882	12,882	
	ISSUE: 38268T103 - GOPRO INC						
7980524	10/12/20 B	3,080.0000	6.8000	31	-20,975	20,975	
	ISSUE: 383082104 - GORMAN RUPP CO						
7980524	10/12/20 B	285.0000	33.8100	3	-9,639	9,639	
	ISSUE: 38341P102 - GOSSAMER BIO INC						
7980524	10/12/20 B	1,606.0000	13.5900	16	-21,842	21,842	
	ISSUE: 38388F108 - WR GRACE & CO						
7980524	10/12/20 B	2,023.0000	40.8900	20	-82,741	82,741	
	ISSUE: 384109104 - GRACO INC						
7980524	10/12/20 B	4,673.0000	64.8500	47	-303,091	303,091	
	ISSUE: 384313508 - GRAFTECH INTERNATIONAL LTD						
7980524	10/12/20 B	3,404.0000	7.3900	34	-25,190	25,190	
	ISSUE: 384556106 - GRAHAM CORP						
7980524	10/12/20 S	270.0000	14.5400	3	3,923	3,915	8
	ISSUE: 384637104 - GRAHAM HOLDINGS COMPANY						
7980524	10/12/20 B	181.0000	415.6000	2	-75,225	75,225	
	ISSUE: 384802104 - GRAINGER W W INC						
7980524	10/12/20 B	906.0000	388.6600	9	-352,135	352,135	
	ISSUE: 38526M106 - GRAND CANYON EDUCATION INC						
7980524	10/12/20 B	2,149.0000	82.2400	21	-176,755	176,755	
	ISSUE: 387328107 - GRANITE CONSTRUCTION INC						
7980524	10/12/20 B	919.0000	20.3000	9	-18,665	18,665	
	ISSUE: 38741L107 - GRANITE POINT MORTGAGE TRUST REIT						
7980524	10/12/20 B	724.0000	7.1800	7	-5,206	5,206	
	ISSUE: 388689101 - GRAPHIC PACKAGING CORP						
7980524	10/12/20 B	9,777.0000	14.5100	98	-141,962	141,962	
	ISSUE: 389375106 - GRAY TELEVISION INC						
7980524	10/12/20 B	1,525.0000	13.8100	15	-21,076	21,076	
	ISSUE: 38983D300 - GREAT AJAX CORP REIT						
7980524	10/12/20 B	558.0000	8.5100	6	-4,754	4,754	
	ISSUE: 390607109 - GREAT LAKES DREDGE & DOCK CORP						
7980524	10/12/20 B	1,387.0000	10.7200	14	-14,883	14,883	
	ISSUE: 390905107 - GREAT SOUTHN BANCORP INC						
7980524	10/12/20 S	60.0000	40.1100	1	2,406	2,339	67



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	ISSUE: 391416104 - GREAT WESTERN BANCORP INC						
7980524	10/12/20 B	1,173.0000	14.7100	12	-17,267	17,267	
	ISSUE: 392709101 - GREEN BRICK PARTNERS INC						
7980524	10/12/20 B	429.0000	18.6500	4	-8,005	8,005	
	ISSUE: 39304D102 - GREEN DOT CORP CL A						
7980524	10/12/20 B	1,134.0000	63.4200	11	-71,930	71,930	
	ISSUE: 393222104 - GREEN PLAINS INC						
7980524	10/12/20 B	311.0000	16.0800	3	-5,004	5,004	
	ISSUE: 393657101 - GREENBRIER COS INC						
7980524	10/12/20 B	429.0000	33.5200	4	-14,384	14,384	
	ISSUE: 394357107 - GREENE COUNTY BANCORP INC						
7980524	10/12/20 B	251.0000	22.4633	3	-5,641	5,641	
	ISSUE: 395259104 - GREENHILL & CO						
7980524	10/12/20 S	49.0000	14.3000	1	700	590	110
	ISSUE: 395330103 - GREENLANE HOLDINGS INC CL A						
7980524	10/12/20 B	745.0000	3.0200	7	-2,257	2,257	
	ISSUE: 39572G100 - GREENSKY INC CL A						
7980524	10/12/20 B	66.0000	5.0900	1	-337	337	
	ISSUE: 397624107 - GREIF INC-CL A						
7980524	10/12/20 B	428.0000	43.1900	4	-18,490	18,490	
	ISSUE: 397624206 - GREIF INC CL B						
7980524	10/12/20 B	166.0000	47.1900	2	-7,835	7,835	
	ISSUE: 39813G109 - GRID DYNAMICS HOLDINGS INC						
7980524	10/12/20 B	1,573.0000	8.5900	16	-13,528	13,528	
	ISSUE: 398231100 - GRIFFIN INDUSTRIAL REALTY INC						
7980524	10/12/20 B	197.0000	60.9782	2	-12,015	12,015	
	ISSUE: 398433102 - GRIFFON CORP						
7980524	10/12/20 B	1,310.0000	23.8100	13	-31,204	31,204	
	ISSUE: 39868T105 - GRITSTONE ONCOLOGY INC						
7980524	10/12/20 B	775.0000	2.9800	8	-2,317	2,317	
	ISSUE: 39874R101 - GROCERY OUTLET HOLDING CORP						
7980524	10/12/20 B	2,005.0000	42.2700	20	-84,771	84,771	
	ISSUE: 398905109 - GROUP 1 AUTOMOTIVE INC						
7980524	10/12/20 B	404.0000	123.6200	4	-49,947	49,947	
	ISSUE: 399473206 - GROUPON INC						
7980524	10/12/20 B	430.0000	21.3000	4	-9,163	9,163	
	ISSUE: 39986L109 - GROWGENERATION CORP						
7980524	10/12/20 S	178.0000	17.6700	2	3,143	3,090	53
	ISSUE: 400110102 - GRUBHUB INC						
7980524	10/12/20 B	3,761.0000	76.7200	38	-288,582	288,582	
	ISSUE: 400764106 - GUARANTY BANCSHARES INC						
7980524	10/12/20 B	51.0000	27.1500	1	-1,385	1,385	
	ISSUE: 40131M109 - GUARDANT HEALTH INC						
7980524	10/12/20 B	1,114.0000	108.9500	11	-121,381	121,381	
	ISSUE: 401617105 - GUESS INC						
7980524	10/12/20 B	933.0000	13.6400	9	-12,735	12,735	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 40171V100 - GUIDEWIRE SOFTWARE INC 10/12/20 B	3,226.0000	115.8700	32	-373,829	373,829	
7980524	ISSUE: 404030108 - H&E EQUIPMENT SERVICES INC 10/12/20 B	466.0000	23.0600	5	-10,751	10,751	
7980524	ISSUE: 404111106 - HBT FINANCIAL INC 10/12/20 B	820.0000	12.5890	8	-10,331	10,331	
7980524	ISSUE: 40412C101 - HCA HEALTHCARE INC 10/12/20 S	6,887.0000	130.2300	89	896,805	888,905	7,900
7980524	ISSUE: 404139107 - HC2 HOLDINGS INC 10/12/20 S	2,418.0000	2.4200	24	5,827	5,513	314
7980524	ISSUE: 40416E103 - HCI GROUP INC 10/12/20 B	37.0000	47.8700	0	-1,772	1,772	
7980524	ISSUE: 40416M105 - HD SUPPLY HOLDINGS INC 10/12/20 B	7,499.0000	43.0700	75	-323,057	323,057	
7980524	ISSUE: 40417F109 - HF FOODS GROUP INC 10/12/20 B	214.0000	7.5000	2	-1,607	1,607	
7980524	ISSUE: 40425J101 - HMS HLDGS CORP 10/12/20 B	742.0000	29.9200	7	-22,208	22,208	
7980524	ISSUE: 404251100 - HNI CORP 10/12/20 B	1,011.0000	35.8700	10	-36,275	36,275	
7980524	ISSUE: 40434L105 - HP INC 10/12/20 B	64,544.0000	19.8300	645	-1,280,553	1,280,553	
7980524	ISSUE: 404609109 - HACKETT GROUP 10/12/20 B	599.0000	12.5900	6	-7,547	7,547	
7980524	ISSUE: 405024100 - HAEMONETICS CORP 10/12/20 B	589.0000	97.5800	6	-57,481	57,481	
7980524	ISSUE: 405217100 - HAIN CELESTIAL GROUP INC 10/12/20 B	3,933.0000	36.1800	39	-142,335	142,335	
7980524	ISSUE: 406216101 - HALLIBURTON CO 10/12/20 B	39,709.0000	12.7300	397	-505,893	505,893	
7980524	ISSUE: 40637H109 - HALOZYME THERAPEUTICS INC 10/12/20 B	1,262.0000	28.5050	13	-35,986	35,986	
7980524	ISSUE: 40701T104 - HAMILTON BEACH BRANDS HOLDING CL A 10/12/20 S	97.0000	21.8700	1	2,120	1,956	165
7980524	ISSUE: 407497106 - HAMILTON LANE INC CL A 10/12/20 B	9,643.0000	69.5653	96	-670,915	670,915	
7980524	ISSUE: 410120109 - HANCOCK WHITNEY CORP 10/12/20 B	1,830.0000	22.3100	18	-40,846	40,846	
7980524	ISSUE: 410345102 - HANESBRANDS INC 10/12/20 B	16,137.0000	17.2700	161	-278,847	278,847	
7980524	ISSUE: 41043F208 - HANGER INC 10/12/20 B	430.0000	17.1500	4	-7,379	7,379	
7980524	ISSUE: 410495204 - HANMI FINANCIAL CORP 10/12/20 B	2,535.0000	8.9400	25	-22,688	22,688	
7980524	ISSUE: 41068X100 - HANNON ARMSTRONG SUSTAINABLE REIT 10/12/20 B	1,387.0000	45.8600	14	-63,622	63,622	



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	ISSUE: 410867105 - HANOVER INSURANCE GROUP INC						
7980524	10/12/20 B	1,563.0000	97.9900	16	-153,174	153,174	
	ISSUE: 41165Y100 - HARBORONE BANCORP INC						
7980524	10/12/20 B	1,817.0000	9.0600	18	-16,480	16,480	
	ISSUE: 412822108 - HARLEY DAVIDSON INC						
7980524	10/12/20 B	6,534.0000	28.6600	65	-187,330	187,330	
	ISSUE: 413160102 - HARMONIC LIGHTWAVES INC						
7980524	10/12/20 B	2,298.0000	6.4500	23	-14,845	14,845	
	ISSUE: 41358P106 - HARPOON THERAPEUTICS INC						
7980524	10/12/20 B	88.0000	16.7400	1	-1,474	1,474	
	ISSUE: 415858109 - HARROW HEALTH INC						
7980524	10/12/20 B	1,622.0000	5.7426	16	-9,331	9,331	
	ISSUE: 415864107 - HARSCO CORPORATION						
7980524	10/12/20 B	1,791.0000	15.4100	18	-27,617	27,617	
	ISSUE: 416515104 - HARTFORD FINL SVCS GROUP INC						
7980524	10/12/20 B	15,903.0000	39.0400	159	-621,012	621,012	
	ISSUE: 416906105 - HARVARD BIOSCIENCE INC						
7980524	10/12/20 B	3,212.0000	3.3834	32	-10,900	10,900	
	ISSUE: 418056107 - HASBRO INC						
7980524	10/12/20 B	5,786.0000	87.7400	58	-507,722	507,722	
	ISSUE: 419596101 - HAVERTY FURNITURE COMPANIES INC						
7980524	10/12/20 B	454.0000	24.6900	5	-11,214	11,214	
	ISSUE: 419870100 - HAWAIIAN ELECTRIC INDS INC						
7980524	10/12/20 B	4,623.0000	34.8800	46	-161,296	161,296	
	ISSUE: 419879101 - HAWAIIAN HOLDINGS INC						
7980524	10/12/20 B	950.0000	13.1700	10	-12,521	12,521	
	ISSUE: 420261109 - HAWKINS INC						
7980524	10/12/20 B	276.0000	49.1600	3	-13,571	13,571	
	ISSUE: 420476103 - HAWTHORN BANCSHARES INC						
7980524	10/12/20 S	21.0000	18.7800	0	394	408	-14
	ISSUE: 420877201 - HAYNES INTERNATIONAL INC						
7980524	10/12/20 S	34.0000	18.2800	0	621	607	14
	ISSUE: 421906108 - HEALTHCARE SVCS GROUP INC						
7980524	10/12/20 B	363.0000	23.7700	4	-8,632	8,632	
	ISSUE: 421946104 - HEALTHCARE RLTY TRUST REIT						
7980524	10/12/20 B	3,011.0000	30.5900	30	-92,137	92,137	
	ISSUE: 42222N103 - HEALTHSTREAM INC						
7980524	10/12/20 B	513.0000	21.3900	5	-10,978	10,978	
	ISSUE: 42225P501 - HEALTHCARE TRUST OF AMER CL A REIT						
7980524	10/12/20 B	9,919.0000	26.2200	99	-260,175	260,175	
	ISSUE: 42225T107 - HEALTH CATALYST INC						
7980524	10/12/20 B	223.0000	35.2400	2	-7,861	7,861	
	ISSUE: 42226A107 - HEALTHEQUITY INC						
7980524	10/12/20 B	623.0000	56.5800	6	-35,256	35,256	
	ISSUE: 42234Q102 - HEARTLAND FINANCIAL USA INC						
7980524	10/12/20 B	406.0000	34.4400	4	-13,987	13,987	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 422347104 - HEARTLAND EXPRESS INC						
7980524	10/12/20 B	770.0000	19.9800	8	-15,392	15,392	
	ISSUE: 42250P103 - HEALTHPEAK PROPERTIES INC REIT						
7980524	10/12/20 B	24,050.0000	28.5100	241	-685,906	685,906	
	ISSUE: 422704106 - HECLA MNG CO						
7980524	10/12/20 B	8,563.0000	5.5400	86	-47,525	47,525	
	ISSUE: 422806109 - HEICO CORP						
7980524	10/12/20 B	920.0000	110.7300	9	-101,881	101,881	
	ISSUE: 422806208 - HEICO CORP CL A						
7980524	10/12/20 B	1,458.0000	96.1900	15	-140,260	140,260	
	ISSUE: 422819102 - HEIDRICK & STRUGGLES INTL INC						
7980524	10/12/20 B	115.0000	22.0300	1	-2,535	2,535	
	ISSUE: 42328H109 - HELIOS TECHNOLOGIES INC						
7980524	10/12/20 B	615.0000	41.9800	6	-25,824	25,824	
	ISSUE: 42330P107 - HELIX ENERGY SOLUTIONS GROUP						
7980524	10/12/20 B	2,988.0000	2.7800	30	-8,337	8,337	
	ISSUE: 423452101 - HELMERICH & PAYNE INC						
7980524	10/12/20 B	4,366.0000	15.0500	44	-65,752	65,752	
	ISSUE: 42365Q103 - HEMISPHERE MEDIA GROUP INC						
7980524	10/12/20 S	407.0000	9.0200	4	3,667	3,720	-53
	ISSUE: 426281101 - JACK HENRY & ASSOC INC						
7980524	10/12/20 B	1,395.0000	164.7100	14	-229,784	229,784	
	ISSUE: 426927109 - HERITAGE COMMERCE CORP						
7980524	10/12/20 B	565.0000	7.3400	6	-4,153	4,153	
	ISSUE: 42704L104 - HERC HOLDINGS INC						
7980524	10/12/20 B	442.0000	45.7000	4	-20,204	20,204	
	ISSUE: 42722X106 - HERITAGE FINL CORP WASH COM						
7980524	10/12/20 B	2,461.0000	20.8200	25	-51,263	51,263	
	ISSUE: 42726M106 - HERITAGE-CRYSTAL CLEAN INC						
7980524	10/12/20 B	571.0000	14.5600	6	-8,319	8,319	
	ISSUE: 42727J102 - HERITAGE INSURANCE HOLDINGS IN						
7980524	10/12/20 B	657.0000	10.6600	7	-7,010	7,010	
	ISSUE: 427746102 - HERON THERAPEUTICS INC						
7980524	10/12/20 B	877.0000	15.5000	9	-13,602	13,602	
	ISSUE: 427825500 - HERSHA HOSPITALITY TRUST REIT						
7980524	10/12/20 B	765.0000	5.5000	8	-4,215	4,215	
	ISSUE: 427866108 - THE HERSHEY COMPANY						
7980524	10/12/20 B	2,779.0000	148.0800	28	-411,542	411,542	
	ISSUE: 42805E306 - HESKA CORP						
7980524	10/12/20 B	89.0000	105.7000	1	-9,408	9,408	
	ISSUE: 42806J106 - HERTZ GLOBAL HOLDINGS INC						
7980524	10/12/20 B	7,101.0000	1.0900	71	-7,811	7,811	
	ISSUE: 42809H107 - HESS CORPORATION						
7980524	10/12/20 B	12,313.0000	38.6400	123	-475,897	475,897	
	ISSUE: 42824C109 - HEWLETT PACKARD ENTERPRISE COMPANY						
7980524	10/12/20 B	58,929.0000	9.9300	589	-585,754	585,754	



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7980524	ISSUE: 428291108 - HEXCEL CORP 10/12/20 B	3,623.0000	37.4500	36	-135,718	135,718	
7980524	ISSUE: 428567101 - HIBBETT SPORTS INC 10/12/20 B	476.0000	54.0100	5	-25,714	25,714	
7980524	ISSUE: 431284108 - HIGHWOODS PROPERTIES INC REIT 10/12/20 B	4,568.0000	35.7000	46	-163,123	163,123	
7980524	ISSUE: 431475102 - HILL-ROM HOLDING 10/12/20 B	2,725.0000	91.6900	27	-249,883	249,883	
7980524	ISSUE: 431571108 - HILLENBRAND INC 10/12/20 B	1,625.0000	30.9800	16	-50,359	50,359	
7980524	ISSUE: 432748101 - HILLTOP HOLDINGS INC 10/12/20 B	1,756.0000	21.6300	18	-38,000	38,000	
7980524	ISSUE: 43283X105 - HILTON GRAND VACATIONS INC 10/12/20 B	1,006.0000	22.6800	10	-22,826	22,826	
7980524	ISSUE: 43300A203 - HILTON WORLDWIDE HOLDINGS INC 10/12/20 B	12,297.0000	91.3500	123	-1,123,454	1,123,454	
7980524	ISSUE: 433323102 - HINGHAM INSTITUTION FOR SAVINGS 10/12/20 S	18.0000	205.0700	0	3,691	3,456	235
7980524	ISSUE: 436106108 - HOLLYFRONTIER CORP 10/12/20 B	6,709.0000	20.7700	67	-139,413	139,413	
7980524	ISSUE: 436440101 - HOLOGIC INC 10/12/20 B	5,514.0000	68.3400	55	-376,882	376,882	
7980524	ISSUE: 43689E107 - HOME BANCORP INC 10/12/20 S	70.0000	25.6100	1	1,792	1,836	-44
7980524	ISSUE: 436893200 - HOME BANCSHARES 10/12/20 B	2,429.0000	17.2500	24	-41,925	41,925	
7980524	ISSUE: 437076102 - HOME DEPOT INC 10/12/20 S	27,833.0000	286.9100	455	7,985,111	7,870,894	114,217
7980524	ISSUE: 43785V102 - HOMESTREET INC 10/12/20 B	1,525.0000	29.7900	15	-45,445	45,445	
7980524	ISSUE: 437872104 - HOMETRUST BANCSHARES INC 10/12/20 S	299.0000	15.1400	3	4,524	4,303	221
7980524	ISSUE: 438083107 - HOMOLOGY MEDICINES INC 10/12/20 S	59.0000	11.2400	1	663	673	-10
7980524	ISSUE: 438516106 - HONEYWELL INTERNATIONAL INC 10/12/20 S	19,191.0000	175.3600	266	3,365,067	3,292,216	72,851
7980524	ISSUE: 439038100 - HOOKER FURNITURE 10/12/20 B	203.0000	29.8100	2	-6,053	6,053	
7980524	ISSUE: 43906K100 - HOOKIPA PHARMA INC 10/12/20 B	910.0000	9.9777	9	-9,089	9,089	
7980524	ISSUE: 43940T109 - HOPE BANCORP INC 10/12/20 B	2,741.0000	8.2000	27	-22,504	22,504	
7980524	ISSUE: 440327104 - HORACE MANN EDUCATORS CORP 10/12/20 B	877.0000	35.8400	9	-31,440	31,440	
7980524	ISSUE: 440407104 - HORIZON BANCORP INC/IN 10/12/20 B	781.0000	11.9700	8	-9,356	9,356	



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	ISSUE: 440452100 - HORMEL FOODS CORPORATION						
7980524	10/12/20 B	12,632.0000	50.1000	126	-632,990	632,990	
	ISSUE: 44107P104 - HOST HOTELS & RESORTS, INC REIT						
7980524	10/12/20 B	30,687.0000	11.4900	307	-352,901	352,901	
	ISSUE: 44109J106 - HOSTESS BRANDS INC CL A						
7980524	10/12/20 B	2,475.0000	12.9500	25	-32,076	32,076	
	ISSUE: 44157R109 - HOUGHTON MIFFLIN HARCOURT CO						
7980524	10/12/20 B	543.0000	2.7000	5	-1,472	1,472	
	ISSUE: 441593100 - HOULIHAN LOKEY INC CL A						
7980524	10/12/20 B	516.0000	63.9600	5	-33,009	33,009	
	ISSUE: 442496105 - HOWARD BANCORP I						
7980524	10/12/20 S	328.0000	9.9800	3	3,270	3,250	20
	ISSUE: 44267D107 - THE HOWARD HUGHES CO						
7980524	10/12/20 B	1,687.0000	62.8500	17	-106,045	106,045	
	ISSUE: 443201108 - HOWMET AEROSPACE INC						
7980524	10/12/20 B	18,378.0000	18.1900	184	-334,480	334,480	
	ISSUE: 443320106 - HUB GROUP INC						
7980524	10/12/20 B	810.0000	54.4200	8	-44,088	44,088	
	ISSUE: 443510607 - HUBBELL INC						
7980524	10/12/20 B	2,414.0000	146.5000	24	-353,675	353,675	
	ISSUE: 443573100 - HUBSPOT INC						
7980524	10/12/20 B	447.0000	322.7400	4	-144,269	144,269	
	ISSUE: 444097109 - HUDSON PAC PPTYS INC REIT						
7980524	10/12/20 B	6,516.0000	22.5600	65	-147,066	147,066	
	ISSUE: 444859102 - HUMANA INC						
7980524	10/12/20 S	3,462.0000	430.5200	68	1,490,393	1,486,617	3,775
	ISSUE: 445658107 - JB HUNT TRANSPORT SERVICES INC						
7980524	10/12/20 B	3,100.0000	137.7700	31	-427,118	427,118	
	ISSUE: 446150104 - HUNTINGTON BANCSHARES INC						
7980524	10/12/20 B	44,281.0000	9.9500	443	-441,039	441,039	
	ISSUE: 446413106 - HUNTINGTON INGALLS INDUSTRIES						
7980524	10/12/20 B	1,627.0000	149.4500	16	-243,171	243,171	
	ISSUE: 447011107 - HUNTSMAN CORP						
7980524	10/12/20 B	9,494.0000	24.5700	95	-233,363	233,363	
	ISSUE: 447324104 - HURCO COMPANIES INC						
7980524	10/12/20 S	134.0000	29.5000	1	3,952	3,882	70
	ISSUE: 447462102 - HURON CONSULTING GROUP						
7980524	10/12/20 B	534.0000	43.0900	5	-23,015	23,015	
	ISSUE: 448579102 - HYATT HOTELS CORP CL A						
7980524	10/12/20 B	1,534.0000	57.7900	15	-88,665	88,665	
	ISSUE: 44891N109 - IAC/INTERACTIVECORP						
7980524	10/12/20 B	842.0000	125.3200	8	-105,528	105,528	
	ISSUE: 448947507 - IDT CORP CL B						
7980524	10/12/20 B	685.0000	11.0800	7	-7,597	7,597	
	ISSUE: 449172105 - HYSTER-YALE MATERIALS HANDLING CL A						
7980524	10/12/20 B	71.0000	43.1500	1	-3,064	3,064	



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	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
7980524	10/12/20 B	3,656.0000	68.9291	37	-252,041	252,041	
	ISSUE: 449253103 - IAA INC						
7980524	10/12/20 B	5,021.0000	57.8000	50	-290,264	290,264	
	ISSUE: 44930G107 - ICU MED INC						
7980524	10/12/20 B	671.0000	197.8400	7	-132,757	132,757	
	ISSUE: 44934S206 - ICAD INC						
7980524	10/12/20 S	354.0000	9.6600	4	3,416	3,508	-92
	ISSUE: 44951W106 - IES HOLDINGS INC						
7980524	10/12/20 B	393.0000	37.8500	4	-14,879	14,879	
	ISSUE: 449585108 - IGM BIOSCIENCES INC						
7980524	10/12/20 B	69.0000	76.0300	1	-5,247	5,247	
	ISSUE: 44980X109 - IPG PHOTONICS						
7980524	10/12/20 B	1,475.0000	181.9100	15	-268,332	268,332	
	ISSUE: 450056106 - IRHYTHM TECHNOLOGIES INC						
7980524	10/12/20 B	285.0000	259.5000	3	-73,960	73,960	
	ISSUE: 45031U101 - ISTAR INC REIT						
7980524	10/12/20 B	906.0000	12.1600	9	-11,026	11,026	
	ISSUE: 45073V108 - ITT INC						
7980524	10/12/20 B	16,375.0000	63.9448	164	-1,047,260	1,047,260	
	ISSUE: 451033203 - IBIO INC						
7980524	10/12/20 B	4,264.0000	2.0800	43	-8,912	8,912	
	ISSUE: 451107106 - IDACORP INC						
7980524	10/12/20 B	2,230.0000	88.4000	22	-197,154	197,154	
	ISSUE: 45166A102 - IDEAYA BIOSCIENCES INC						
7980524	10/12/20 S	67.0000	14.0000	1	937	950	-13
	ISSUE: 45167R104 - IDEX CORP						
7980524	10/12/20 B	3,372.0000	189.1800	34	-637,949	637,949	
	ISSUE: 45168D104 - IDEXX LABS INC						
7980524	10/12/20 B	991.0000	419.3900	10	-415,625	415,625	
	ISSUE: 45174J509 - IHEARTMEDIA INC CL A						
7980524	10/12/20 B	793.0000	8.3600	8	-6,637	6,637	
	ISSUE: 452308109 - ILLINOIS TOOL WKS INC						
7980524	10/12/20 S	8,233.0000	203.8100	119	1,677,848	1,643,636	34,212
	ISSUE: 452327109 - ILLUMINA INC						
7980524	10/12/20 S	3,617.0000	352.3200	64	1,274,277	1,173,138	101,139
	ISSUE: 45245E109 - IMAX CORP						
7980524	10/12/20 B	677.0000	11.8900	7	-8,056	8,056	
	ISSUE: 45249V107 - IMARA INC						
7980524	10/12/20 B	358.0000	19.6646	4	-7,044	7,044	
	ISSUE: 4525EP101 - IMMUNIC INC						
7980524	10/12/20 B	430.0000	20.3700	4	-8,763	8,763	
	ISSUE: 452521107 - IMMERSION CORP						
7980524	10/12/20 S	1,088.0000	7.0600	11	7,670	7,333	337
	ISSUE: 45253H101 - IMMUNOGEN INC						
7980524	10/12/20 B	3,821.0000	4.6700	38	-17,882	17,882	



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7980524	ISSUE: 45258J102 - IMMUNOVANT INC 10/12/20 B	341.0000	41.9500	3	-14,308	14,308	
7980524	ISSUE: 452907108 - IMMUNOMEDICS INC 10/12/20 B	2,405.0000	86.1000	24	-207,095	207,095	
7980524	ISSUE: 453204109 - IMPINJ INC 10/12/20 S	168.0000	30.7600	2	5,166	4,993	173
7980524	ISSUE: 45332Y109 - INARI MEDICAL INC 10/12/20 B	112.0000	73.8500	1	-8,272	8,272	
7980524	ISSUE: 45337C102 - INCYTE CORPORATION 10/12/20 B	2,155.0000	97.7000	22	-210,565	210,565	
7980524	ISSUE: 453440307 - INDEPENDENCE HOLDING CO 10/12/20 S	200.0000	38.4000	2	7,678	7,964	-286
7980524	ISSUE: 45378A106 - INDEPENDENCE REALTY TRUST INC REIT 10/12/20 B	2,158.0000	12.0500	22	-26,025	26,025	
7980524	ISSUE: 453836108 - INDEPENDENT BK CORP MA 10/12/20 B	2,217.0000	54.9900	22	-121,935	121,935	
7980524	ISSUE: 453838609 - INDEPENDENT BANK CORP 10/12/20 S	206.0000	14.4000	2	2,964	2,888	76
7980524	ISSUE: 45384B106 - INDEPENDENT BANK GROUP INC 10/12/20 B	569.0000	48.1900	6	-27,426	27,426	
7980524	ISSUE: 456237106 - INDUSTRIAL LOGISTICS PROPERTIES REIT 10/12/20 B	1,563.0000	22.8400	16	-35,715	35,715	
7980524	ISSUE: 45667G103 - INFINERA CORP 10/12/20 B	1,343.0000	6.7800	13	-9,119	9,119	
7980524	ISSUE: 45675Y104 - INFORMATION SERVICES GROUP INC 10/12/20 B	3,016.0000	2.1183	30	-6,419	6,419	
7980524	ISSUE: 45685K102 - INFUSYSTEM HOLDINGS INC 10/12/20 S	532.0000	13.6700	5	7,267	7,288	-21
7980524	ISSUE: 45687V106 - INGERSOLL-RAND INC 10/12/20 B	15,640.0000	37.2100	156	-582,121	582,121	
7980524	ISSUE: 45688C107 - INGEVITY CORP 10/12/20 B	489.0000	59.7900	5	-29,242	29,242	
7980524	ISSUE: 457030104 - INGLES MARKETS INC 10/12/20 B	248.0000	37.9700	2	-9,419	9,419	
7980524	ISSUE: 457187102 - INGREDION INC 10/12/20 B	3,012.0000	77.2500	30	-232,707	232,707	
7980524	ISSUE: 45765U103 - INSIGHT ENTERPRISES INC 10/12/20 B	673.0000	62.5500	7	-42,103	42,103	
7980524	ISSUE: 457669307 - INSMED INC 10/12/20 B	838.0000	36.6400	8	-30,713	30,713	
7980524	ISSUE: 45768S105 - INNOSPEC INC 10/12/20 B	368.0000	68.4600	4	-25,197	25,197	
7980524	ISSUE: 45772F107 - INPHI CORP 10/12/20 B	626.0000	122.5600	6	-76,729	76,729	
7980524	ISSUE: 45773H201 - INOVIO PHARMACEUTICALS INC 10/12/20 B	2,335.0000	12.4300	23	-29,047	29,047	



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7980524	ISSUE: 457730109 - INSPIRE MEDICAL SYSTEMS INC 10/12/20 B	222.0000	124.9800	2	-27,748	27,748	
7980524	ISSUE: 45774W108 - INSTEEL INDS 10/12/20 S	83.0000	20.6000	1	1,709	1,672	36
7980524	ISSUE: 45778Q107 - INSPERITY INC 10/12/20 B	514.0000	72.8500	5	-37,450	37,450	
7980524	ISSUE: 45780L104 - INOGEN INC 10/12/20 B	243.0000	31.5500	2	-7,669	7,669	
7980524	ISSUE: 45780R101 - INSTALLED BUILDING PRODUCTS 10/12/20 B	299.0000	119.4900	3	-35,731	35,731	
7980524	ISSUE: 45781D101 - INOVALON HOLDINGS INC 10/12/20 B	839.0000	27.4100	8	-23,005	23,005	
7980524	ISSUE: 45781M101 - INNOVIVA INC 10/12/20 B	1,149.0000	10.6200	11	-12,214	12,214	
7980524	ISSUE: 45781V101 - INNOVATIVE INDUSTRIAL PROP CL A REIT 10/12/20 B	352.0000	134.1900	4	-47,238	47,238	
7980524	ISSUE: 45782B104 - INSEEGO CORP 10/12/20 B	3,228.0000	10.3650	32	-33,491	33,491	
7980524	ISSUE: 45784P101 - INSULET CORP 10/12/20 B	786.0000	245.9800	8	-193,348	193,348	
7980524	ISSUE: 45790W108 - INOZYME PHARMA INC 10/12/20 S	293.0000	24.0500	3	7,044	6,338	706
7980524	ISSUE: 457985208 - INTEGRA LIFESCIENCES HOLDING 10/12/20 B	3,083.0000	49.3200	31	-152,084	152,084	
7980524	ISSUE: 458140100 - INTEL CORP 10/12/20 S	115,473.0000	53.8800	1,292	6,220,393	6,081,963	138,430
7980524	ISSUE: 45816D100 - INTELLIGENT SYSTEMS CORP 10/12/20 B	133.0000	43.2400	1	-5,752	5,752	
7980524	ISSUE: 45817G201 - INTELICHECK INC 10/12/20 B	1,301.0000	7.2000	13	-9,380	9,380	
7980524	ISSUE: 45826H109 - INTEGER HOLDINGS CORPORATION 10/12/20 B	560.0000	66.2500	6	-37,106	37,106	
7980524	ISSUE: 45826J105 - INTELLIA THERAPEUTICS INC 10/12/20 B	786.0000	23.9100	8	-18,801	18,801	
7980524	ISSUE: 458334109 - INTER PARFUMS INC 10/12/20 B	5,158.0000	41.9088	52	-216,217	216,217	
7980524	ISSUE: 45841N107 - INTERACTIVE BROKERS GROUP INC 10/12/20 B	3,103.0000	51.4500	31	-159,680	159,680	
7980524	ISSUE: 45845P108 - INTERCEPT PHARMACEUTICALS INC 10/12/20 B	371.0000	33.6800	4	-12,499	12,499	
7980524	ISSUE: 45866F104 - INTERCONTINENTAL EXCHANGE INC 10/12/20 S	14,219.0000	102.9600	175	1,463,814	1,433,986	29,828
7980524	ISSUE: 458665304 - INTERFACE INC 10/12/20 B	633.0000	7.0200	6	-4,450	4,450	
7980524	ISSUE: 45867G101 - INTERDIGITAL INC 10/12/20 B	602.0000	61.7900	6	-37,204	37,204	



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7980524	ISSUE: 459044103 - INTERNATIONAL BANCSHARES CORP 10/12/20 B	1,241.0000	29.2500	12	-36,312	36,312	
7980524	ISSUE: 459200101 - INTL BUSINESS MACHINES CORP 10/12/20 S	24,183.0000	127.2100	310	3,076,010	3,000,385	75,625
7980524	ISSUE: 459506101 - INTERNATIONAL FLAVORS & FRAGRANCES 10/12/20 B	4,824.0000	118.6400	48	-572,368	572,368	
7980524	ISSUE: 46005L101 - INTERNATIONAL MONEY EXPRESS INC 10/12/20 S	72.0000	14.3400	1	1,032	1,016	15
7980524	ISSUE: 460146103 - INTERNATIONAL PAPER CO 10/12/20 B	17,711.0000	44.4700	177	-787,785	787,785	
7980524	ISSUE: 460690100 - INTERPUBLIC GROUP COS INC 10/12/20 B	17,662.0000	18.5500	177	-327,807	327,807	
7980524	ISSUE: 46071F103 - INTERSECT ENT INC 10/12/20 B	102.0000	18.2200	1	-1,859	1,859	
7980524	ISSUE: 461148108 - INTEVAC INC 10/12/20 B	1,879.0000	5.6081	19	-10,556	10,556	
7980524	ISSUE: 46116X101 - INTRA-CELLULAR THERAPIES INC 10/12/20 B	971.0000	26.0500	10	-25,304	25,304	
7980524	ISSUE: 46120E602 - INTUITIVE SURGICAL INC 10/12/20 S	2,838.0000	755.6700	76	2,144,516	2,044,155	100,361
7980524	ISSUE: 461202103 - INTUIT INC 10/12/20 S	6,165.0000	350.9300	109	2,163,374	2,064,720	98,654
7980524	ISSUE: 461203101 - INVACARE CORP 10/12/20 B	872.0000	8.3200	9	-7,264	7,264	
7980524	ISSUE: 46121H109 - INTRICON CORP 10/12/20 B	450.0000	13.7400	5	-6,188	6,188	
7980524	ISSUE: 46121Y201 - INTREPID POTASH INC 10/12/20 S	427.0000	9.8600	4	4,206	4,125	81
7980524	ISSUE: 46131B100 - INVESCO MORTGAGE REIT 10/12/20 B	4,159.0000	2.8200	42	-11,770	11,770	
7980524	ISSUE: 46134L105 - INVESTAR HOLDING CORP 10/12/20 S	116.0000	13.8100	1	1,601	1,665	-64
7980524	ISSUE: 46146L101 - INVESTORS BANCORP INC 10/12/20 B	3,037.0000	7.8900	30	-23,992	23,992	
7980524	ISSUE: 461730509 - INVESTORS REAL ESTATE TRUST REIT 10/12/20 B	358.0000	70.4700	4	-25,232	25,232	
7980524	ISSUE: 461804106 - INVESTORS TITLE CO 10/12/20 S	56.0000	153.1000	1	8,573	7,832	741
7980524	ISSUE: 46185L103 - INVITAE CORP 10/12/20 B	917.0000	51.1300	9	-46,895	46,895	
7980524	ISSUE: 46187W107 - INVITATION HOMES INC REIT 10/12/20 B	25,464.0000	29.7000	255	-756,535	756,535	
7980524	ISSUE: 462222100 - IONIS PHARMACEUTICALS INC 10/12/20 B	3,892.0000	46.4800	39	-180,939	180,939	
7980524	ISSUE: 462260100 - IOVANCE BIOTHERAPEUTICS INC 10/12/20 B	1,598.0000	31.0600	16	-49,650	49,650	



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7980524	ISSUE: 46266A109 - IRADIMED CORP 10/12/20 S	39.0000	22.1600	0	864	824	40
7980524	ISSUE: 46266C105 - IQVIA HOLDINGS INC 10/12/20 B	6,086.0000	170.4600	61	-1,037,480	1,037,480	
7980524	ISSUE: 46269C102 - IRIDIUM COMMUNICATIONS INC 10/12/20 B	1,351.0000	29.2200	14	-39,490	39,490	
7980524	ISSUE: 462726100 - IROBOT CORP 10/12/20 B	285.0000	88.6700	3	-25,274	25,274	
7980524	ISSUE: 46284V101 - IRON MOUNTAIN INC REIT 10/12/20 B	7,328.0000	28.3500	73	-207,822	207,822	
7980524	ISSUE: 46333X108 - IRONWOOD PHARMACEUTICALS INC 10/12/20 B	2,353.0000	10.5100	24	-24,754	24,754	
7980524	ISSUE: 46564T107 - ITERIS INC 10/12/20 S	174.0000	4.3400	2	753	722	31
7980524	ISSUE: 46565G104 - ITEOS THERAPEUTICS INC 10/12/20 S	133.0000	23.5000	1	3,124	2,921	203
7980524	ISSUE: 46571Y107 - I3 VERTICALS INC CL A 10/12/20 B	387.0000	26.1700	4	-10,132	10,132	
7980524	ISSUE: 465741106 - ITRON INC 10/12/20 B	312.0000	68.8000	3	-21,469	21,469	
7980524	ISSUE: 46583P102 - IVERIC BIO INC 10/12/20 B	1,702.0000	5.7700	17	-9,838	9,838	
7980524	ISSUE: 46590V100 - JBG SMITH PROPERTIES REIT 10/12/20 B	5,308.0000	27.7700	53	-147,456	147,456	
7980524	ISSUE: 466032109 - J & J SNACK FOODS CORP 10/12/20 B	305.0000	133.5300	3	-40,730	40,730	
7980524	ISSUE: 46625H100 - JP MORGAN CHASE & CO 10/12/20 S	82,645.0000	102.4400	1,014	8,465,140	8,242,186	222,954
7980524	ISSUE: 466313103 - JABIL INC 10/12/20 B	5,390.0000	36.7400	54	-198,083	198,083	
7980524	ISSUE: 466367109 - JACK IN THE BOX INC 10/12/20 B	324.0000	84.8800	3	-27,504	27,504	
7980524	ISSUE: 469814107 - JACOBS ENGINEERING GROUP INC 10/12/20 B	5,592.0000	100.7800	56	-563,618	563,618	
7980524	ISSUE: 47074L105 - JAMF HOLDING CORP 10/12/20 B	377.0000	34.7500	4	-13,105	13,105	
7980524	ISSUE: 47233W109 - JEFFERIES FINANCIAL GROUP INC 10/12/20 B	10,633.0000	20.2300	106	-215,212	215,212	
7980524	ISSUE: 47580P103 - JELD-WEN HOLDING INC 10/12/20 B	1,649.0000	25.9200	16	-42,759	42,759	
7980524	ISSUE: 476405105 - JERNIGAN CAPITAL INC REIT 10/12/20 B	136.0000	17.2000	1	-2,341	2,341	
7980524	ISSUE: 477143101 - JETBLUE AIRWAYS CORP 10/12/20 B	12,947.0000	12.3700	129	-160,284	160,284	
7980524	ISSUE: 477839104 - JOHN BEAN TECHNOLOGIES CORP 10/12/20 B	207.0000	91.1500	2	-18,870	18,870	



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7980524	ISSUE: 478160104 - JOHNSON & JOHNSON 10/12/20 S	71,016.0000	151.8400	948	10,782,121	10,501,846	280,275
7980524	ISSUE: 479167108 - JOHNSON OUTDOORS INC CL A 10/12/20 B	132.0000	88.6700	1	-11,706	11,706	
7980524	ISSUE: 47973J102 - THE JOINT CORP 10/12/20 S	11.0000	19.1200	0	210	204	7
7980524	ISSUE: 48020Q107 - JONES LANG LASALLE INC 10/12/20 B	2,327.0000	108.2400	23	-251,898	251,898	
7980524	ISSUE: 481116101 - JOUNCE THERAPEUTICS INC 10/12/20 B	150.0000	9.9700	2	-1,497	1,497	
7980524	ISSUE: 48123V102 - J2 GLOBAL INC 10/12/20 B	8,507.0000	73.0700	85	-621,692	621,692	
7980524	ISSUE: 48203R104 - JUNIPER NETWORKS INC 10/12/20 B	14,954.0000	22.6200	150	-338,409	338,409	
7980524	ISSUE: 48238T109 - KAR AUCTION SERVICES INC 10/12/20 B	2,839.0000	17.4000	28	-49,427	49,427	
7980524	ISSUE: 48242W106 - KBR INC 10/12/20 B	2,531.0000	24.9600	25	-63,199	63,199	
7980524	ISSUE: 482480100 - KLA CORP 10/12/20 B	1,797.0000	214.5500	18	-385,564	385,564	
7980524	ISSUE: 48251K100 - KKR REAL ESTATE FINANCE TRUST REIT 10/12/20 B	436.0000	17.3600	4	-7,573	7,573	
7980524	ISSUE: 48251W104 - KKR & CO INC CL A 10/12/20 B	23,787.0000	36.2700	238	-862,992	862,992	
7980524	ISSUE: 48273U102 - K12 INC 10/12/20 B	953.0000	30.4600	10	-29,038	29,038	
7980524	ISSUE: 482738101 - KVH INDUSTRIES INC 10/12/20 B	891.0000	9.5093	9	-8,482	8,482	
7980524	ISSUE: 48282T104 - KADANT INC 10/12/20 B	97.0000	118.7600	1	-11,521	11,521	
7980524	ISSUE: 48283N106 - KADMON HOLDINGS INC 10/12/20 B	3,052.0000	3.9400	31	-12,055	12,055	
7980524	ISSUE: 483007704 - KAISER ALUMINUM CORP 10/12/20 B	360.0000	61.4400	4	-22,122	22,122	
7980524	ISSUE: 483119103 - KALA PHARMACEUTICALS INC 10/12/20 B	347.0000	8.2500	3	-2,866	2,866	
7980524	ISSUE: 483347100 - KALEIDO BIOSCIENCES INC 10/12/20 B	840.0000	10.6500	8	-8,954	8,954	
7980524	ISSUE: 483497103 - KALVISTA PHARMACEUTICALS INC 10/12/20 B	753.0000	13.3000	8	-10,022	10,022	
7980524	ISSUE: 483548103 - KAMAN CORP 10/12/20 B	624.0000	42.7100	6	-26,657	26,657	
7980524	ISSUE: 485170302 - KANSAS CITY SOUTHERN 10/12/20 B	4,262.0000	183.5400	43	-782,290	782,290	
7980524	ISSUE: 48576A100 - KARUNA THERAPEUTICS INC 10/12/20 B	172.0000	79.1600	2	-13,617	13,617	



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	ISSUE: 48576U106 - KARYOPHARM THERAPEUTICS INC						
7980524	10/12/20 B	910.0000	15.1100	9	-13,759	13,759	
	ISSUE: 48666K109 - KB HOME COM						
7980524	10/12/20 B	1,556.0000	41.2700	16	-64,232	64,232	
	ISSUE: 48716P108 - KEARNY FINANCIAL CORP OF MARYLAND						
7980524	10/12/20 B	1,005.0000	8.1500	10	-8,201	8,201	
	ISSUE: 487836108 - KELLOGG CO						
7980524	10/12/20 B	8,453.0000	66.3100	85	-560,603	560,603	
	ISSUE: 488152208 - KELLY SERVICES INC						
7980524	10/12/20 B	723.0000	18.9800	7	-13,730	13,730	
	ISSUE: 488401100 - KEMPER CORPORATION						
7980524	10/12/20 B	2,628.0000	68.3100	26	-179,545	179,545	
	ISSUE: 489170100 - KENNAMETAL INC						
7980524	10/12/20 B	2,047.0000	34.6400	20	-70,929	70,929	
	ISSUE: 489398107 - KENNEDY-WILSON HOLDINGS INC						
7980524	10/12/20 B	2,904.0000	14.7100	29	-42,747	42,747	
	ISSUE: 492327101 - KEROS THERAPEUTICS INC						
7980524	10/12/20 B	508.0000	48.8900	5	-24,841	24,841	
	ISSUE: 49271V100 - KEURIG DR PEPPER INC						
7980524	10/12/20 S	10,119.0000	29.8000	108	301,438	289,403	12,035
	ISSUE: 493267108 - KEYCORP						
7980524	10/12/20 B	43,130.0000	13.2900	431	-573,629	573,629	
	ISSUE: 49338L103 - KEYSIGHT TECHNOLOGIES INC						
7980524	10/12/20 B	6,284.0000	105.7200	63	-664,407	664,407	
	ISSUE: 49372L100 - KEZAR LIFE SCIENCES INC						
7980524	10/12/20 B	2,626.0000	5.3919	26	-14,185	14,185	
	ISSUE: 493732101 - KFORCE INC						
7980524	10/12/20 B	263.0000	37.9800	3	-9,991	9,991	
	ISSUE: 49427F108 - KILROY RLTY CORP REIT						
7980524	10/12/20 B	5,144.0000	54.1600	51	-278,650	278,650	
	ISSUE: 494274103 - KIMBALL INTL INC CL B						
7980524	10/12/20 B	646.0000	11.1800	6	-7,229	7,229	
	ISSUE: 49428J109 - KIMBALL ELECTRONICS INC						
7980524	10/12/20 B	854.0000	12.5100	9	-10,692	10,692	
	ISSUE: 494368103 - KIMBERLY CLARK CORP						
7980524	10/12/20 S	9,208.0000	153.3900	123	1,412,292	1,389,027	23,265
	ISSUE: 49446R109 - KIMCO REALTY CORP REIT						
7980524	10/12/20 B	19,170.0000	11.6100	192	-222,755	222,755	
	ISSUE: 49456B101 - KINDER MORGAN INC						
7980524	10/12/20 S	53,594.0000	12.7800	551	684,380	674,748	9,632
	ISSUE: 494577109 - KINDRED BIOSCIENCES INC						
7980524	10/12/20 B	688.0000	4.8000	7	-3,309	3,309	
	ISSUE: 49714P108 - KINSALE CAPITAL GROUP INC						
7980524	10/12/20 B	3,036.0000	213.0964	30	-646,991	646,991	
	ISSUE: 497266106 - KIRBY CORP						
7980524	10/12/20 B	2,570.0000	38.8300	26	-99,819	99,819	



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	ISSUE: 49803T300 - KITE REALTY GROUP TRUST REIT						
7980524	10/12/20 B	2,002.0000	11.8900	20	-23,824	23,824	
	ISSUE: 498904200 - KNOLL INC						
7980524	10/12/20 B	1,121.0000	12.9200	11	-14,495	14,495	
	ISSUE: 499049104 - KNIGHT-SWIFT TRANSN HLDGS INC						
7980524	10/12/20 B	5,518.0000	40.3400	55	-222,651	222,651	
	ISSUE: 49926D109 - KNOWLES CORPORATION						
7980524	10/12/20 B	932.0000	16.4600	9	-15,350	15,350	
	ISSUE: 50015M109 - KODIAK SCIENCES INC						
7980524	10/12/20 B	327.0000	72.9400	3	-23,855	23,855	
	ISSUE: 500255104 - KOHLS CORP						
7980524	10/12/20 B	6,991.0000	21.2600	70	-148,699	148,699	
	ISSUE: 50050N103 - KONTOOR BRANDS INC						
7980524	10/12/20 B	1,467.0000	27.3100	15	-40,078	40,078	
	ISSUE: 50060P106 - KOPPERS HOLDINGS INC						
7980524	10/12/20 B	329.0000	24.3100	3	-8,001	8,001	
	ISSUE: 500643200 - KORN FERRY						
7980524	10/12/20 B	1,322.0000	32.1600	13	-42,529	42,529	
	ISSUE: 500688106 - KOSMOS ENERGY LTD						
7980524	10/12/20 B	12,022.0000	1.1300	120	-13,705	13,705	
	ISSUE: 500754106 - KRAFT HEINZ CO						
7980524	10/12/20 S	17,666.0000	31.6500	189	558,940	544,819	14,120
	ISSUE: 50077B207 - KRATOS DEFENSE & SECURITY SOLUTIONS						
7980524	10/12/20 B	37,823.0000	21.2772	378	-805,146	805,146	
	ISSUE: 50077C106 - KRATON CORP						
7980524	10/12/20 B	653.0000	25.4600	7	-16,632	16,632	
	ISSUE: 501044101 - KROGER CO						
7980524	10/12/20 B	34,781.0000	34.6300	348	-1,204,814	1,204,814	
	ISSUE: 50105F105 - KRONOS WORLDWIDE INC						
7980524	10/12/20 B	464.0000	14.0300	5	-6,515	6,515	
	ISSUE: 501147102 - KRYSTAL BIOTECH INC						
7980524	10/12/20 B	255.0000	51.8500	3	-13,224	13,224	
	ISSUE: 50127T109 - KURA ONCOLOGY INC						
7980524	10/12/20 B	255.0000	33.0500	3	-8,430	8,430	
	ISSUE: 501270102 - KURA SUSHI USA INC CL A						
7980524	10/12/20 B	282.0000	14.9000	3	-4,205	4,205	
	ISSUE: 501797104 - L BRANDS, INC						
7980524	10/12/20 B	10,218.0000	32.0500	102	-327,589	327,589	
	ISSUE: 50181P100 - LCNB CORPORATION						
7980524	10/12/20 S	264.0000	14.2500	3	3,759	3,722	37
	ISSUE: 50187A107 - LHC GROUP INC						
7980524	10/12/20 B	4,347.0000	225.9810	43	-982,383	982,383	
	ISSUE: 50187T106 - LGI HOMES INC						
7980524	10/12/20 B	132.0000	127.8300	1	-16,875	16,875	
	ISSUE: 501889208 - LKQ CORP						
7980524	10/12/20 B	13,347.0000	30.8500	133	-411,888	411,888	



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7980524	ISSUE: 50189K103 - LCI INDUSTRIES 10/12/20 B	155.0000	118.0400	2	-18,298	18,298	
7980524	ISSUE: 50212V100 - LPL FINANCIAL HOLDINGS INC 10/12/20 B	3,355.0000	83.9800	34	-281,786	281,786	
7980524	ISSUE: 50216C108 - LSI INDUSTIES INC 10/12/20 S	708.0000	7.5800	7	5,359	5,239	120
7980524	ISSUE: 502175102 - LTC PROPERTIES INC REIT 10/12/20 B	736.0000	35.9600	7	-26,474	26,474	
7980524	ISSUE: 502431109 - L3 HARRIS TECHNOLOGIES INC 10/12/20 S	5,834.0000	175.0400	81	1,021,102	1,023,284	-2,181
7980524	ISSUE: 503459604 - LA JOLLA PHARMACEUTICAL CO 10/12/20 B	757.0000	4.1800	8	-3,172	3,172	
7980524	ISSUE: 505336107 - LA-Z-BOY INC 10/12/20 B	975.0000	34.6100	10	-33,755	33,755	
7980524	ISSUE: 50540R409 - LABORATORY CORP AMERICA HOLDINGS 10/12/20 B	4,200.0000	193.6500	42	-813,372	813,372	
7980524	ISSUE: 505743104 - LADDER CAPITAL CORP REIT 10/12/20 B	1,560.0000	7.3400	16	-11,466	11,466	
7980524	ISSUE: 511637100 - LAKELAND BANCORP INC 10/12/20 B	533.0000	10.8100	5	-5,767	5,767	
7980524	ISSUE: 511656100 - LAKELAND FINL CORP 10/12/20 B	426.0000	46.6800	4	-19,890	19,890	
7980524	ISSUE: 511795106 - LAKELAND INDUSTRIES INC 10/12/20 S	304.0000	23.9200	3	7,268	6,922	346
7980524	ISSUE: 512807108 - LAM RESEARCH CORP 10/12/20 S	3,530.0000	370.1100	64	1,306,424	1,220,568	85,856
7980524	ISSUE: 512816109 - LAMAR ADVERTISING CO-A REIT 10/12/20 B	3,919.0000	69.1000	39	-270,842	270,842	
7980524	ISSUE: 513272104 - LAMB WESTON HOLDINGS INC 10/12/20 B	5,394.0000	72.6200	54	-391,766	391,766	
7980524	ISSUE: 513847103 - LANCASTER COLONY CORP 10/12/20 B	176.0000	179.6400	2	-31,618	31,618	
7980524	ISSUE: 514766104 - LANDEC CORP 10/12/20 B	580.0000	10.2400	6	-5,945	5,945	
7980524	ISSUE: 51504L107 - LANDMARK BANCORP INC 10/12/20 B	323.0000	23.4260	3	-7,570	7,570	
7980524	ISSUE: 51509F105 - LANDS' END INC 10/12/20 B	270.0000	13.6600	3	-3,691	3,691	
7980524	ISSUE: 515098101 - LANDSTAR SYSTEMS INC 10/12/20 B	720.0000	132.6800	7	-95,537	95,537	
7980524	ISSUE: 516012101 - LANNETT CO INC 10/12/20 B	808.0000	7.1300	8	-5,769	5,769	
7980524	ISSUE: 516544103 - LANTHEUS HOLDINGS INC 10/12/20 B	279.0000	13.2000	3	-3,686	3,686	
7980524	ISSUE: 517834107 - LAS VEGAS SANDS CORP 10/12/20 S	8,632.0000	46.1700	95	398,444	398,626	-181



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	ISSUE: 518415104 - LATTICE SEMICONDUCTOR CORP						
7980524	10/12/20 B	1,237.0000	33.7800	12	-41,798	41,798	
	ISSUE: 518439104 - LAUDER ESTEE COS INC						
7980524	10/12/20 S	5,501.0000	227.0200	83	1,248,754	1,218,361	30,393
	ISSUE: 518613203 - LAUREATE EDUCATION INC CL A						
7980524	10/12/20 B	1,601.0000	13.7100	16	-21,966	21,966	
	ISSUE: 520776105 - LAWSON PRODUCTS INC						
7980524	10/12/20 S	144.0000	46.0800	2	6,634	6,695	-61
	ISSUE: 521865204 - LEAR CORP						
7980524	10/12/20 B	2,626.0000	129.1900	26	-339,279	339,279	
	ISSUE: 524660107 - LEGGETT & PLATT INC						
7980524	10/12/20 B	5,909.0000	44.9900	59	-265,905	265,905	
	ISSUE: 52472M101 - LEGACY HOUSING CORP						
7980524	10/12/20 B	671.0000	15.6116	7	-10,482	10,482	
	ISSUE: 525327102 - LEIDOS HOLDINGS INC						
7980524	10/12/20 B	5,670.0000	89.7100	57	-508,712	508,712	
	ISSUE: 525558201 - LEMAITRE VASCULAR INC						
7980524	10/12/20 B	62.0000	33.3200	1	-2,066	2,066	
	ISSUE: 52567D107 - LEMONADE INC						
7980524	10/12/20 B	208.0000	66.1700	2	-13,765	13,765	
	ISSUE: 52603A208 - LENDINGCLUB CORP						
7980524	10/12/20 B	638.0000	5.4800	6	-3,503	3,503	
	ISSUE: 52603B107 - LENDINGTREE INC						
7980524	10/12/20 B	70.0000	327.3400	1	-22,915	22,915	
	ISSUE: 526057104 - LENNAR CORP-CL A						
7980524	10/12/20 B	12,355.0000	83.9500	124	-1,037,326	1,037,326	
	ISSUE: 526057302 - LENNAR CORP - B SHS						
7980524	10/12/20 B	705.0000	68.0500	7	-47,982	47,982	
	ISSUE: 526107107 - LENNOX INTERNATIONAL INC						
7980524	10/12/20 B	1,523.0000	289.4100	15	-440,787	440,787	
	ISSUE: 52634L108 - LENSAR INC						
7980524	10/12/20 B	228.0000	7.5379	2	-1,721	1,721	
	ISSUE: 52730D208 - LEVEL ONE BANCORP INC						
7980524	10/12/20 S	59.0000	16.1700	1	953	973	-20
	ISSUE: 528872302 - LEXICON PHARMACEUTICALS INC						
7980524	10/12/20 B	1,858.0000	1.4900	19	-2,787	2,787	
	ISSUE: 529043101 - LEXINGTON REALTY TRUST REIT						
7980524	10/12/20 B	5,539.0000	11.0100	55	-61,040	61,040	
	ISSUE: 530307107 - LIBERTY BROADBAND - SER A						
7980524	10/12/20 B	1,041.0000	149.7700	10	-155,921	155,921	
	ISSUE: 530307305 - LIBERTY BROADBAND - SER C						
7980524	10/12/20 B	4,841.0000	150.4800	48	-728,522	728,522	
	ISSUE: 53115L104 - LIBERTY OILFIELD SERVICES INC CL A						
7980524	10/12/20 B	1,428.0000	8.2500	14	-11,795	11,795	
	ISSUE: 531229409 - LIBERTY SIRIUSXM GROUP CL A						
7980524	10/12/20 B	3,245.0000	35.4000	32	-114,905	114,905	



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7980524	ISSUE: 531229607 - LIBERTY SIRIUSXM GROUP CL C 10/12/20 B	6,842.0000	35.3400	68	-241,865	241,865	
7980524	ISSUE: 531229706 - LIBERTY BRAVES GROUP CL A 10/12/20 B	183.0000	23.0600	2	-4,222	4,222	
7980524	ISSUE: 531229854 - LIBERTY FORMULA ONE CL C 10/12/20 B	8,957.0000	37.6600	90	-337,410	337,410	
7980524	ISSUE: 531229870 - LIBERTY FORMULA ONE CL A 10/12/20 B	1,026.0000	34.7900	10	-35,705	35,705	
7980524	ISSUE: 531229888 - LIBERTY BRAVES GROUP CL C 10/12/20 B	264.0000	22.6200	3	-5,974	5,974	
7980524	ISSUE: 531465102 - LIBERTY TRIPADVISOR HLDGS INC 10/12/20 B	3,117.0000	1.8800	31	-5,891	5,891	
7980524	ISSUE: 53220K504 - LIGAND PHARMACEUTICALS INC 10/12/20 B	102.0000	102.1500	1	-10,420	10,420	
7980524	ISSUE: 53222K205 - LIFEVANTAGE CORP 10/12/20 S	607.0000	13.1700	6	7,988	7,575	413
7980524	ISSUE: 53222Q103 - LIFETIME BRANDS INC 10/12/20 B	1,014.0000	10.4669	10	-10,624	10,624	
7980524	ISSUE: 53223X107 - LIFE STORAGE INC REIT 10/12/20 B	2,078.0000	113.8700	21	-236,643	236,643	
7980524	ISSUE: 532457108 - LILLY ELI & CO 10/12/20 S	20,755.0000	154.4900	278	3,206,162	3,091,665	114,497
7980524	ISSUE: 53261M104 - LIMELIGHT NETWORKS INC 10/12/20 B	336.0000	6.3450	3	-2,135	2,135	
7980524	ISSUE: 53262L105 - LIMESTONE BANCORP INC 10/12/20 B	439.0000	10.8867	4	-4,784	4,784	
7980524	ISSUE: 532746104 - LIMONEIRA CO 10/12/20 B	387.0000	14.9100	4	-5,774	5,774	
7980524	ISSUE: 533900106 - LINCOLN ELEC HLDGS INC 10/12/20 B	1,799.0000	97.9500	18	-176,230	176,230	
7980524	ISSUE: 534187109 - LINCOLN NATL CORP 10/12/20 B	7,926.0000	35.4700	79	-281,214	281,214	
7980524	ISSUE: 535219109 - LINDBLAD EXPEDITIONS HOLDINGS INC 10/12/20 B	578.0000	8.6200	6	-4,988	4,988	
7980524	ISSUE: 535555106 - LINDSAY CORPORATION 10/12/20 B	25.0000	107.9500	0	-2,699	2,699	
7980524	ISSUE: 535919401 - LIONS GATE ENTERTAINMENT CL A 10/12/20 B	2,140.0000	8.7800	21	-18,811	18,811	
7980524	ISSUE: 535919500 - LIONS GATE ENTERTAINMENT CL B 10/12/20 B	4,376.0000	8.1400	44	-35,664	35,664	
7980524	ISSUE: 53635B107 - LIQUIDITY SERVICES INC 10/12/20 B	1,685.0000	10.8100	17	-18,232	18,232	
7980524	ISSUE: 53635D202 - LIQUIDIA TECHNOLOGIES INC 10/12/20 B	197.0000	5.7900	2	-1,143	1,143	
7980524	ISSUE: 536797103 - LITHIA MOTORS INC-CLASS A 10/12/20 B	639.0000	270.4600	6	-172,830	172,830	



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7980524	ISSUE: 537008104 - LITTELFUSE INC 10/12/20 B	1,105.0000	188.9500	11	-208,801	208,801	
7980524	ISSUE: 53803X105 - LIVE OAK BANCSHARES INC 10/12/20 B	290.0000	31.3200	3	-9,086	9,086	
7980524	ISSUE: 538034109 - LIVE NATION ENTERTAINMENT INC 10/12/20 B	1,669.0000	55.8400	17	-93,214	93,214	
7980524	ISSUE: 53814L108 - LIVENT CORP 10/12/20 B	2,845.0000	11.0700	28	-31,523	31,523	
7980524	ISSUE: 538146101 - LIVEPERSON INC 10/12/20 B	784.0000	58.0200	8	-45,496	45,496	
7980524	ISSUE: 53815P108 - LIVERAMP HOLDINGS INC 10/12/20 B	771.0000	57.0900	8	-44,024	44,024	
7980524	ISSUE: 53839L208 - LIVEXLIVE MEDIA INC 10/12/20 B	3,798.0000	2.2400	38	-8,546	8,546	
7980524	ISSUE: 539183103 - LIVONGO HEALTH INC 10/12/20 B	636.0000	139.9400	6	-89,008	89,008	
7980524	ISSUE: 539830109 - LOCKHEED MARTIN CORP 10/12/20 S	6,081.0000	388.9200	113	2,364,909	2,328,658	36,251
7980524	ISSUE: 540424108 - LOEWS CORPORATION 10/12/20 B	10,951.0000	37.3600	110	-409,239	409,239	
7980524	ISSUE: 54142F102 - LOGICBIO THERAPEUTICS INC 10/12/20 B	884.0000	6.4700	9	-5,728	5,728	
7980524	ISSUE: 543881106 - LORAL SPACE & COMMUNICATIONS 10/12/20 B	466.0000	21.1000	5	-9,837	9,837	
7980524	ISSUE: 546347105 - LOUISIANA PAC CORP 10/12/20 B	1,343.0000	31.8300	13	-42,761	42,761	
7980524	ISSUE: 54738L109 - LOVESAC CO/THE 10/12/20 B	451.0000	34.3600	5	-15,501	15,501	
7980524	ISSUE: 548661107 - LOWES COS INC 10/12/20 S	18,602.0000	172.7300	257	3,212,866	3,133,879	78,987
7980524	ISSUE: 550021109 - LULULEMON ATHLETICA INC 10/12/20 B	1,339.0000	348.0000	13	-465,985	465,985	
7980524	ISSUE: 55003T107 - LUMBER LIQUIDATORS HOLDINGS INC 10/12/20 B	610.0000	26.3400	6	-16,074	16,074	
7980524	ISSUE: 55024U109 - LUMENTUM HOLDINGS INC 10/12/20 B	3,223.0000	84.2200	32	-271,473	271,473	
7980524	ISSUE: 55027E102 - LUMINEX CORP DEL 10/12/20 B	147.0000	23.9100	1	-3,516	3,516	
7980524	ISSUE: 550351100 - LUNA INNOVATIONS INC 10/12/20 S	999.0000	6.6700	10	6,653	6,314	340
7980524	ISSUE: 550550107 - LUTHER BURBANK CORP 10/12/20 S	609.0000	9.2000	6	5,597	5,493	103
7980524	ISSUE: 550819106 - LYDALL INC 10/12/20 B	487.0000	18.3000	5	-8,917	8,917	
7980524	ISSUE: 55087P104 - LYFT INC CL A 10/12/20 B	11,143.0000	27.2400	111	-303,647	303,647	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 55234L105 - LYRA THERAPEUTICS INC						
7980524	10/12/20 B	299.0000	12.7933	3	-3,828	3,828	
	ISSUE: 55261F104 - M & T BANK CORP						
7980524	10/12/20 B	5,725.0000	103.3000	57	-591,450	591,450	
	ISSUE: 55262C100 - MBIA INC						
7980524	10/12/20 S	599.0000	6.8800	6	4,115	3,923	192
	ISSUE: 552676108 - MDC HOLDINGS INC						
7980524	10/12/20 B	1,290.0000	50.8300	13	-65,584	65,584	
	ISSUE: 552690109 - MDU RES GROUP INC						
7980524	10/12/20 B	8,994.0000	23.6900	90	-213,158	213,158	
	ISSUE: 55272X102 - MFA FINANCIAL INC REIT						
7980524	10/12/20 B	8,514.0000	2.9000	85	-24,776	24,776	
	ISSUE: 55277P104 - MGE ENERGY INC						
7980524	10/12/20 B	524.0000	67.0800	5	-35,155	35,155	
	ISSUE: 55279B202 - MEI PHARMA INC						
7980524	10/12/20 B	1,535.0000	3.1100	15	-4,789	4,789	
	ISSUE: 552848103 - MGIC INVESTMENT CORPORATION						
7980524	10/12/20 B	15,967.0000	10.7600	160	-171,965	171,965	
	ISSUE: 552953101 - MGM RESORTS INTERNATIONAL						
7980524	10/12/20 B	21,249.0000	21.4000	212	-454,941	454,941	
	ISSUE: 55303J106 - MGP INGREDIENTS INC						
7980524	10/12/20 S	10.0000	40.8700	0	409	406	3
	ISSUE: 55305B101 - M/I HOMES INC						
7980524	10/12/20 B	549.0000	48.3800	5	-26,566	26,566	
	ISSUE: 55306N104 - MKS INSTRUMENTS INC						
7980524	10/12/20 B	5,872.0000	119.3200	59	-700,706	700,706	
	ISSUE: 55315D105 - MMA CAPITAL HOLDINGS INC						
7980524	10/12/20 B	397.0000	23.8916	4	-9,489	9,489	
	ISSUE: 55345K103 - MRC GLOBAL INC						
7980524	10/12/20 B	1,197.0000	4.6500	12	-5,578	5,578	
	ISSUE: 553498106 - MSA SAFETY INC						
7980524	10/12/20 B	1,396.0000	144.9100	14	-202,308	202,308	
	ISSUE: 553530106 - MSC INDL DIRECT INC CL A						
7980524	10/12/20 B	1,926.0000	67.4300	19	-129,889	129,889	
	ISSUE: 55354G100 - MSCI INC						
7980524	10/12/20 B	941.0000	352.6400	9	-331,844	331,844	
	ISSUE: 553573106 - MSG NETWORKS INC						
7980524	10/12/20 B	457.0000	9.4800	5	-4,337	4,337	
	ISSUE: 553777103 - MTS SYS CORP						
7980524	10/12/20 B	637.0000	23.7800	6	-15,154	15,154	
	ISSUE: 553810102 - MVB FINANCIAL CORP						
7980524	10/12/20 S	258.0000	17.6700	3	4,556	4,425	131
	ISSUE: 55405W104 - MYR GROUP INC						
7980524	10/12/20 B	37.0000	44.2200	0	-1,637	1,637	
	ISSUE: 55405Y100 - MACOM TECHNOLOGY SOLUTIONS HLDGS INC						
7980524	10/12/20 B	439.0000	36.5000	4	-16,028	16,028	



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7980524	ISSUE: 554225102 - MACATAWA BANK CORP 10/12/20 S	320.0000	7.3700	3	2,355	2,330	26
7980524	ISSUE: 554382101 - MACERICH CO COM REIT 10/12/20 B	3,625.0000	7.5200	36	-27,296	27,296	
7980524	ISSUE: 554489104 - MACK CALI RLTY CORP REIT 10/12/20 B	2,093.0000	12.7900	21	-26,790	26,790	
7980524	ISSUE: 554571109 - MACKINAC FINANCIAL CORP 10/12/20 B	340.0000	10.4898	3	-3,570	3,570	
7980524	ISSUE: 55608B105 - MACQUARIE INFRASTRUCTURE CORP 10/12/20 B	3,047.0000	26.8200	30	-81,751	81,751	
7980524	ISSUE: 556099109 - MACROGENICS INC 10/12/20 B	921.0000	25.4000	9	-23,403	23,403	
7980524	ISSUE: 55616P104 - MACY'S INC 10/12/20 B	6,102.0000	6.2100	61	-37,954	37,954	
7980524	ISSUE: 556269108 - MADDEN STEVEN LTD 10/12/20 B	1,465.0000	21.2100	15	-31,087	31,087	
7980524	ISSUE: 55825T103 - MADISON SQUARE GARDEN SPORTS CORP 10/12/20 B	838.0000	149.9600	8	-125,675	125,675	
7980524	ISSUE: 55826T102 - MADISON SQUARE GARDEN ENTERTAINMENT 10/12/20 B	822.0000	69.8000	8	-57,384	57,384	
7980524	ISSUE: 558868105 - MADRIGAL PHARMACEUTICALS INC 10/12/20 B	131.0000	130.9800	1	-17,160	17,160	
7980524	ISSUE: 559079207 - MAGELLAN HEALTH INC 10/12/20 B	267.0000	78.9000	3	-21,069	21,069	
7980524	ISSUE: 55910K108 - MAGENTA THERAPEUTICS INC 10/12/20 S	455.0000	7.4400	5	3,381	3,481	-100
7980524	ISSUE: 55955D100 - MAGNITE INC 10/12/20 B	2,487.0000	8.2900	25	-20,642	20,642	
7980524	ISSUE: 559663109 - MAGNOLIA OIL & GAS CORP 10/12/20 B	2,602.0000	5.1200	26	-13,348	13,348	
7980524	ISSUE: 56064Y100 - MAINSTREET BANCSHARES INC 10/12/20 B	290.0000	13.7500	3	-3,990	3,990	
7980524	ISSUE: 56117J100 - MALIBU BOATS INC 10/12/20 B	185.0000	55.2000	2	-10,214	10,214	
7980524	ISSUE: 562750109 - MANHATTAN ASSOCS INC 10/12/20 B	1,021.0000	103.7600	10	-105,949	105,949	
7980524	ISSUE: 563571405 - MANITOWOC COMPANY INC 10/12/20 B	415.0000	9.0700	4	-3,768	3,768	
7980524	ISSUE: 56400P706 - MANNKIND CORP 10/12/20 B	3,308.0000	1.9400	33	-6,451	6,451	
7980524	ISSUE: 56418H100 - MANPOWERGROUP INC 10/12/20 B	2,552.0000	75.4700	26	-192,625	192,625	
7980524	ISSUE: 564563104 - MANTECH INTERNATIONAL CORP CL A 10/12/20 B	539.0000	72.6000	5	-39,137	39,137	
7980524	ISSUE: 565849106 - MARATHON OIL CORP 10/12/20 B	34,517.0000	4.2900	345	-148,423	148,423	



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	ISSUE: 56585A102 - MARATHON PETROLEUM CORPORATION						
7980524	10/12/20 B	29,324.0000	30.4900	293	-894,382	894,382	
	ISSUE: 566324109 - MARCUS & MILLICHAP INC						
7980524	10/12/20 B	169.0000	30.7800	2	-5,204	5,204	
	ISSUE: 566330106 - MARCUS CORP DELEWARE						
7980524	10/12/20 B	456.0000	7.7300	5	-3,529	3,529	
	ISSUE: 567908108 - MARINEMAX INC						
7980524	10/12/20 B	617.0000	26.6000	6	-16,418	16,418	
	ISSUE: 568427108 - MARINE PRODS CORP						
7980524	10/12/20 S	214.0000	17.2600	2	3,691	3,739	-47
	ISSUE: 56854Q200 - MARINUS PHARMACEUTICALS INC						
7980524	10/12/20 S	23.0000	14.8600	0	342	355	-14
	ISSUE: 570535104 - MARKEL CORPORATION						
7980524	10/12/20 B	603.0000	1,022.0200	6	-616,284	616,284	
	ISSUE: 57055L107 - MARKER THERAPEUTICS INC						
7980524	10/12/20 B	1,357.0000	1.6200	14	-2,212	2,212	
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
7980524	10/12/20 B	427.0000	532.2300	4	-227,266	227,266	
	ISSUE: 571157106 - MARLIN BUSINESS SERVICES CORP						
7980524	10/12/20 S	324.0000	7.8000	3	2,524	2,388	136
	ISSUE: 57164Y107 - MARRIOT VACATIONS WORLDWIDE CORP						
7980524	10/12/20 B	733.0000	97.2000	7	-71,255	71,255	
	ISSUE: 57165B106 - MARRONE BIO INNOVATIONS INC						
7980524	10/12/20 B	4,934.0000	1.0986	49	-5,470	5,470	
	ISSUE: 571748102 - MARSH & MCLENNAN COS INC						
7980524	10/12/20 S	12,554.0000	116.5900	158	1,463,513	1,439,818	23,695
	ISSUE: 571903202 - MARRIOTT INTERNATIONAL INC						
7980524	10/12/20 S	7,273.0000	100.7100	89	732,375	720,100	12,275
	ISSUE: 573075108 - MARTEN TRANSPORT LTD						
7980524	10/12/20 B	1,416.0000	17.3500	14	-24,582	24,582	
	ISSUE: 573284106 - MARTIN MARIETTA MATLS INC						
7980524	10/12/20 B	2,776.0000	270.1700	28	-750,020	750,020	
	ISSUE: 574599106 - MASCO CORP						
7980524	10/12/20 B	11,784.0000	57.6800	118	-679,819	679,819	
	ISSUE: 574795100 - MASIMO CORP						
7980524	10/12/20 B	584.0000	232.7800	6	-135,949	135,949	
	ISSUE: 575385109 - MASONITE INTERNATIONAL CORP						
7980524	10/12/20 B	274.0000	106.1600	3	-29,091	29,091	
	ISSUE: 576323109 - MASTEC INC						
7980524	10/12/20 B	1,164.0000	48.9200	12	-56,955	56,955	
	ISSUE: 57633B100 - MASTECH DIGITAL INC						
7980524	10/12/20 B	287.0000	20.7642	3	-5,962	5,962	
	ISSUE: 57636Q104 - MASTERCARD INC CL A						
7980524	10/12/20 S	21,651.0000	352.0400	385	7,621,633	7,445,779	175,854
	ISSUE: 57637H103 - MASTERCRAFT BOAT HOLDINGS INC						
7980524	10/12/20 B	260.0000	19.9400	3	-5,187	5,187	



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	ISSUE: 576485205 - MATADOR RESOURCES CO						
7980524	10/12/20 B	2,601.0000	8.9500	26	-23,305	23,305	
	ISSUE: 57667L107 - MATCH GROUP INC						
7980524	10/12/20 B	2,483.0000	110.3000	25	-273,900	273,900	
	ISSUE: 576690101 - MATERION CORP						
7980524	10/12/20 B	304.0000	57.6200	3	-17,520	17,520	
	ISSUE: 576853105 - MATRIX SERVICE CO						
7980524	10/12/20 B	340.0000	8.6550	3	-2,946	2,946	
	ISSUE: 57686G105 - MATSON INC						
7980524	10/12/20 B	1,041.0000	51.0400	10	-53,143	53,143	
	ISSUE: 577081102 - MATTEL INC						
7980524	10/12/20 B	8,198.0000	12.6100	82	-103,459	103,459	
	ISSUE: 577128101 - MATTHEWS INTL CORP						
7980524	10/12/20 B	490.0000	24.5700	5	-12,044	12,044	
	ISSUE: 577345101 - MAUI LAND & PINEAPPLE CO INC						
7980524	10/12/20 B	530.0000	11.6958	5	-6,204	6,204	
	ISSUE: 57772K101 - MAXIM INTEGRATED PRODS INC						
7980524	10/12/20 B	8,919.0000	74.7100	89	-666,428	666,428	
	ISSUE: 57776J100 - MAXLINEAR INC CL A						
7980524	10/12/20 B	1,180.0000	25.6500	12	-30,279	30,279	
	ISSUE: 57778K105 - MAXAR TECHNOLOGIES LTD						
7980524	10/12/20 B	1,590.0000	28.7400	16	-45,713	45,713	
	ISSUE: 577933104 - MAXIMUS INC						
7980524	10/12/20 B	614.0000	70.5600	6	-43,330	43,330	
	ISSUE: 578605107 - MAYVILLE ENGINEERING CO INC						
7980524	10/12/20 B	616.0000	9.3828	6	-5,786	5,786	
	ISSUE: 579780206 - MCCORMICK & CO INC						
7980524	10/12/20 B	3,211.0000	200.9000	32	-645,122	645,122	
	ISSUE: 580135101 - MCDONALDS CORP						
7980524	10/12/20 S	20,014.0000	226.1100	300	4,525,065	4,532,771	-7,705
	ISSUE: 580589109 - MCGRATH RENTCORP						
7980524	10/12/20 B	416.0000	68.7900	4	-28,621	28,621	
	ISSUE: 58155Q103 - MCKESSON CORP						
7980524	10/12/20 B	3,227.0000	150.6800	32	-486,277	486,277	
	ISSUE: 584021109 - MEDALLIA INC						
7980524	10/12/20 B	1,105.0000	31.3800	11	-34,686	34,686	
	ISSUE: 58463J304 - MEDICAL PROPERTIES TRUST INC REIT						
7980524	10/12/20 B	23,821.0000	18.7400	238	-446,644	446,644	
	ISSUE: 58468P206 - MEDICINOVA INC						
7980524	10/12/20 B	679.0000	5.3900	7	-3,667	3,667	
	ISSUE: 58470H101 - MEDIFAST INC						
7980524	10/12/20 B	113.0000	162.8100	1	-18,399	18,399	
	ISSUE: 58502B106 - MEDNAX INC						
7980524	10/12/20 B	1,332.0000	16.1500	13	-21,525	21,525	
	ISSUE: 58506Q109 - MEDPACE HOLDINGS INC						
7980524	10/12/20 B	323.0000	125.1900	3	-40,440	40,440	



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7980524	ISSUE: 587376104 - MERCANTILE BK CORP 10/12/20 B	232.0000	21.3100	2	-4,946	4,946	
7980524	ISSUE: 58844R108 - MERCHANTS BANCORP 10/12/20 B	364.0000	21.2500	4	-7,739	7,739	
7980524	ISSUE: 58933Y105 - MERCK & CO INC 10/12/20 S	63,150.0000	80.3600	744	5,073,990	5,054,526	19,464
7980524	ISSUE: 589378108 - MERCURY SYSTEMS INC 10/12/20 B	919.0000	78.7000	9	-72,334	72,334	
7980524	ISSUE: 589400100 - MERCURY GENERAL CORP 10/12/20 B	1,233.0000	41.6100	12	-51,317	51,317	
7980524	ISSUE: 589433101 - MEREDITH CORP 10/12/20 B	663.0000	12.8000	7	-8,493	8,493	
7980524	ISSUE: 58958P104 - MERIDIAN BANK 10/12/20 B	439.0000	17.4804	4	-7,678	7,678	
7980524	ISSUE: 58958U103 - MERIDIAN BANCORP INC 10/12/20 B	457.0000	11.9000	5	-5,443	5,443	
7980524	ISSUE: 589584101 - MERIDIAN BIOSCIENCE INC 10/12/20 B	367.0000	19.3300	4	-7,098	7,098	
7980524	ISSUE: 589889104 - MERIT MED SYSTEM INC 10/12/20 B	714.0000	49.1200	7	-35,079	35,079	
7980524	ISSUE: 59001A102 - MERITAGE HOMES CORPORATION 10/12/20 B	670.0000	114.9900	7	-77,050	77,050	
7980524	ISSUE: 59001K100 - MERITOR INCORPORATED 10/12/20 B	456.0000	25.8300	5	-11,783	11,783	
7980524	ISSUE: 59045L106 - MERSANA THERAPEUTICS INC 10/12/20 B	727.0000	19.2600	7	-14,009	14,009	
7980524	ISSUE: 590479135 - MESA AIR GROUP INC 10/12/20 B	1,118.0000	3.6400	11	-4,081	4,081	
7980524	ISSUE: 59064R109 - MESA LABS INC 10/12/20 B	63.0000	284.0600	1	-17,896	17,896	
7980524	ISSUE: 59100U108 - META FINANCIAL GROUP 10/12/20 B	680.0000	22.1800	7	-15,089	15,089	
7980524	ISSUE: 591520200 - METHODE ELECTRONICS INC 10/12/20 B	787.0000	30.2100	8	-23,783	23,783	
7980524	ISSUE: 59156R108 - METLIFE INC 10/12/20 S	3,955.0000	40.2921	43	159,312	155,590	3,722
7980524	ISSUE: 59165J105 - METROCITY BANKSHARES INC 10/12/20 B	59.0000	14.6000	1	-862	862	
7980524	ISSUE: 591774104 - METROPOLITAN BANK HOLDING CORP 10/12/20 S	35.0000	30.4300	0	1,065	1,103	-38
7980524	ISSUE: 592688105 - METTLER-TOLEDO INTERNATIONAL INC 10/12/20 B	322.0000	1,025.7500	3	-330,295	330,295	
7980524	ISSUE: 59408Q106 - MICHAELS COS INC/THE 10/12/20 B	2,779.0000	9.9400	28	-27,651	27,651	
7980524	ISSUE: 594918104 - MICROSOFT CORP 10/12/20 S	184,111.0000	221.4000	2,742	40,759,433	38,632,011	2,127,422



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	ISSUE: 594972408 - MICROSTRATEGY INC CL A						
7980524	10/12/20 B	52.0000	166.4600	1	-8,656	8,656	
	ISSUE: 595017104 - MICROCHIP TECHNOLOGY INC						
7980524	10/12/20 B	4,982.0000	114.1300	50	-568,645	568,645	
	ISSUE: 595112103 - MICRON TECHNOLOGY INC						
7980524	10/12/20 S	30,283.0000	50.6800	337	1,534,406	1,466,000	68,406
	ISSUE: 59522J103 - MID-AMER APARTMENT COMM REIT						
7980524	10/12/20 B	5,144.0000	124.6600	51	-641,302	641,302	
	ISSUE: 59540G107 - MID PENN BANCORP INC						
7980524	10/12/20 B	370.0000	19.4946	4	-7,217	7,217	
	ISSUE: 596278101 - MIDDLEBY CORP						
7980524	10/12/20 B	2,447.0000	103.0800	24	-252,261	252,261	
	ISSUE: 596304204 - MIDDLEFIELD BANC CORP						
7980524	10/12/20 B	502.0000	21.4079	5	-10,752	10,752	
	ISSUE: 596680108 - MIDDLESEX WATER CO						
7980524	10/12/20 B	106.0000	67.0400	1	-7,107	7,107	
	ISSUE: 597742105 - MIDLAND STATES BANCORP INC						
7980524	10/12/20 B	54.0000	14.5000	1	-784	784	
	ISSUE: 598511103 - MIDWESTONE FINANCIAL GROUP						
7980524	10/12/20 B	597.0000	21.1200	6	-12,615	12,615	
	ISSUE: 59935P209 - MILESTONE SCIENTIFIC INC						
7980524	10/12/20 B	3,114.0000	1.7371	31	-5,440	5,440	
	ISSUE: 600544100 - MILLER HERMAN INC						
7980524	10/12/20 B	1,416.0000	31.9600	14	-45,270	45,270	
	ISSUE: 600551204 - MILLER INDUSTRIES INC/TENN						
7980524	10/12/20 B	402.0000	31.9900	4	-12,864	12,864	
	ISSUE: 603158106 - MINERALS TECHNOLOGIES INC						
7980524	10/12/20 B	747.0000	58.8200	7	-43,946	43,946	
	ISSUE: 603380106 - MINERVA NEUROSCIENCES INC						
7980524	10/12/20 B	1,270.0000	3.2800	13	-4,178	4,178	
	ISSUE: 60468T105 - MIRATI THERAPEUTICS INC						
7980524	10/12/20 B	377.0000	184.5000	4	-69,560	69,560	
	ISSUE: 604749101 - MIRUM PHARMACEUTICALS INC						
7980524	10/12/20 B	412.0000	19.6800	4	-8,112	8,112	
	ISSUE: 604871103 - MISONIX INC						
7980524	10/12/20 B	253.0000	12.7400	3	-3,226	3,226	
	ISSUE: 60649T107 - MISTRAS GROUP INC						
7980524	10/12/20 B	338.0000	3.9200	3	-1,328	1,328	
	ISSUE: 60739U204 - MOBILEIRON INC						
7980524	10/12/20 S	1,277.0000	7.0000	13	8,926	8,965	-39
	ISSUE: 607525102 - MODEL N INC COM						
7980524	10/12/20 B	282.0000	35.4200	3	-9,991	9,991	
	ISSUE: 60770K107 - MODERNA INC						
7980524	10/12/20 B	3,323.0000	75.3100	33	-250,288	250,288	
	ISSUE: 607828100 - MODINE MFG CO						
7980524	10/12/20 B	1,810.0000	7.1600	18	-12,978	12,978	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 60786M105 - MOELIS & CO						
7980524	10/12/20 B	387.0000	38.7900	4	-15,016	15,016	
	ISSUE: 608190104 - MOHAWK INDUSTRIES INC						
7980524	10/12/20 B	2,534.0000	105.1500	25	-266,475	266,475	
	ISSUE: 60855R100 - MOLINA HEALTHCARE INC						
7980524	10/12/20 B	1,320.0000	204.4000	13	-269,821	269,821	
	ISSUE: 608550109 - MOLECULAR TEMPLATES INC						
7980524	10/12/20 B	846.0000	12.0400	8	-10,194	10,194	
	ISSUE: 60871R209 - MOLSON COORS BEVERAGE CO CL B						
7980524	10/12/20 B	7,877.0000	35.6500	79	-280,894	280,894	
	ISSUE: 609027107 - MONARCH CASINO & RESORT INC						
7980524	10/12/20 B	83.0000	46.2500	1	-3,840	3,840	
	ISSUE: 609207105 - MONDELEZ INTERNATIONAL INC						
7980524	10/12/20 S	9,364.0000	58.6874	106	549,443	526,163	23,280
	ISSUE: 60935Y208 - MONEYGRAM INTERNATIONAL INC						
7980524	10/12/20 S	659.0000	3.2000	7	2,102	2,017	86
	ISSUE: 60937P106 - MONGODB INC CL A						
7980524	10/12/20 B	594.0000	263.2000	6	-156,347	156,347	
	ISSUE: 609720107 - MONMOUTH CL A REIT						
7980524	10/12/20 B	1,271.0000	14.7500	13	-18,760	18,760	
	ISSUE: 609839105 - MONOLITHIC POWER						
7980524	10/12/20 B	506.0000	316.2000	5	-160,002	160,002	
	ISSUE: 610236101 - MONRO INC						
7980524	10/12/20 B	624.0000	44.7400	6	-27,924	27,924	
	ISSUE: 61174X109 - MONSTER BEVERAGE CORP						
7980524	10/12/20 S	9,031.0000	82.7800	107	747,479	711,282	36,198
	ISSUE: 61179L100 - MONTAGE RESOURCES CORP						
7980524	10/12/20 B	23.0000	5.5000	0	-127	127	
	ISSUE: 615111101 - MONTROSE ENVIRONMENTAL GROUP INC						
7980524	10/12/20 B	84.0000	22.4700	1	-1,888	1,888	
	ISSUE: 615369105 - MOODYS CORP						
7980524	10/12/20 S	3,965.0000	293.3300	65	1,162,988	1,142,911	20,077
	ISSUE: 615394202 - MOOG INC						
7980524	10/12/20 B	568.0000	67.4900	6	-38,340	38,340	
	ISSUE: 617446448 - MORGAN STANLEY						
7980524	10/12/20 S	36,214.0000	50.7400	403	1,837,096	1,763,984	73,112
	ISSUE: 617700109 - MORNINGSTAR INC						
7980524	10/12/20 B	432.0000	182.8500	4	-78,996	78,996	
	ISSUE: 61775R105 - MORPHIC HOLDING INC						
7980524	10/12/20 S	32.0000	27.3000	0	873	855	18
	ISSUE: 61945C103 - MOSAIC CO NEW						
7980524	10/12/20 B	15,525.0000	19.3400	155	-300,409	300,409	
	ISSUE: 620071100 - MOTORCAR PARTS						
7980524	10/12/20 B	519.0000	15.9700	5	-8,294	8,294	
	ISSUE: 620076307 - MOTOROLA SOLUTIONS, INC						
7980524	10/12/20 B	7,097.0000	168.3300	71	-1,194,709	1,194,709	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 624580106 - MOVADO GROUP INC 10/12/20 B	484.0000	10.8700	5	-5,266	5,266	
7980524	ISSUE: 624756102 - MUELLER INDUSTRIES INC 10/12/20 B	1,367.0000	30.0000	14	-41,024	41,024	
7980524	ISSUE: 624758108 - MUELLER WATER PRODUCTS INC CL A 10/12/20 B	3,639.0000	11.0600	36	-40,284	40,284	
7980524	ISSUE: 62482R107 - MR COOPER GROUP INC 10/12/20 B	1,871.0000	23.6800	19	-44,324	44,324	
7980524	ISSUE: 626717102 - MURPHY OIL CORP 10/12/20 B	6,439.0000	8.6300	64	-55,633	55,633	
7980524	ISSUE: 626755102 - MURPHY USA INC 10/12/20 B	338.0000	131.4000	3	-44,417	44,417	
7980524	ISSUE: 62818Q104 - MUSTANG BIO INC 10/12/20 B	2,076.0000	3.2600	21	-6,789	6,789	
7980524	ISSUE: 628464109 - MYERS INDUSTRIES INC 10/12/20 B	125.0000	14.8800	1	-1,861	1,861	
7980524	ISSUE: 62855J104 - MYRIAD GENETICS INC 10/12/20 B	1,768.0000	13.6300	18	-24,116	24,116	
7980524	ISSUE: 62857M105 - MYOKARDIA INC 10/12/20 B	582.0000	221.6400	6	-129,000	129,000	
7980524	ISSUE: 628778102 - NBT BANCORP INC 10/12/20 B	996.0000	29.0800	10	-28,974	28,974	
7980524	ISSUE: 62886E108 - NCR CORP 10/12/20 B	5,700.0000	23.1500	57	-132,012	132,012	
7980524	ISSUE: 62914B100 - NIC INC 10/12/20 B	774.0000	21.4100	8	-16,579	16,579	
7980524	ISSUE: 629156407 - NL INDUSTRIES INC 10/12/20 B	703.0000	5.0941	7	-3,588	3,588	
7980524	ISSUE: 629209305 - NMI HOLDINGS INC 10/12/20 B	2,163.0000	23.0700	22	-49,922	49,922	
7980524	ISSUE: 62921N105 - NGM BIOPHARMACEUTICALS INC 10/12/20 B	16.0000	17.2100	0	-276	276	
7980524	ISSUE: 629337106 - NN INC 10/12/20 B	1,133.0000	6.4700	11	-7,342	7,342	
7980524	ISSUE: 629377508 - NRG ENERGY INC 10/12/20 B	8,124.0000	32.7600	81	-266,223	266,223	
7980524	ISSUE: 62944T105 - NVR INC 10/12/20 B	137.0000	4,429.2400	1	-606,807	606,807	
7980524	ISSUE: 629445206 - NVE CORP 10/12/20 B	77.0000	50.6800	1	-3,903	3,903	
7980524	ISSUE: 62945V109 - NV5 GLOBAL INC 10/12/20 S	42.0000	59.9900	0	2,519	2,424	95
7980524	ISSUE: 629579103 - NACCO INDS INC 10/12/20 B	217.0000	20.0700	2	-4,357	4,357	
7980524	ISSUE: 63009R109 - NANOSTRING TECHNOLOGIES INC COM 10/12/20 B	452.0000	40.6600	5	-18,383	18,383	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 630104107 - NANTHEALTH INC 10/12/20 B	1,953.0000	2.4300	20	-4,765	4,765	
7980524	ISSUE: 63016Q102 - NANTKWEST INC 10/12/20 B	533.0000	8.5400	5	-4,557	4,557	
7980524	ISSUE: 630402105 - NAPCO SECURITY TECHNOLOGIES INC 10/12/20 B	52.0000	25.2600	1	-1,314	1,314	
7980524	ISSUE: 631103108 - NASDAQ INC 10/12/20 B	5,137.0000	126.3800	51	-649,265	649,265	
7980524	ISSUE: 632307104 - NATERA INC 10/12/20 B	769.0000	73.6000	8	-56,606	56,606	
7980524	ISSUE: 632347100 - NATHANS FAMOUS 10/12/20 S	113.0000	52.5100	1	5,932	5,807	125
7980524	ISSUE: 633707104 - NATIONAL BANK HOLDINGS CORP CL A 10/12/20 B	794.0000	30.1100	8	-23,915	23,915	
7980524	ISSUE: 634865109 - NATIONAL BANKSHARES INC 10/12/20 S	73.0000	26.1600	1	1,909	1,970	-61
7980524	ISSUE: 635017106 - NATIONAL BEVERAGE CORP 10/12/20 B	38.0000	80.3900	0	-3,055	3,055	
7980524	ISSUE: 635309107 - NATIONAL CINEMEDIA INC 10/12/20 B	2,250.0000	2.4900	23	-5,625	5,625	
7980524	ISSUE: 635906100 - NATIONAL HEALTHCARE CORP 10/12/20 B	210.0000	64.7300	2	-13,595	13,595	
7980524	ISSUE: 636180101 - NATIONAL FUEL GAS CO 10/12/20 B	4,133.0000	42.3400	41	-175,033	175,033	
7980524	ISSUE: 636220303 - NATIONAL GENERAL HOLDINGS CORP 10/12/20 B	1,094.0000	33.9100	11	-37,108	37,108	
7980524	ISSUE: 63633D104 - NATIONAL HEALTH INVS INC REIT 10/12/20 B	706.0000	61.9100	7	-43,716	43,716	
7980524	ISSUE: 636518102 - NATIONAL INSTRS CORP 10/12/20 B	5,628.0000	37.1200	56	-208,968	208,968	
7980524	ISSUE: 637071101 - NATIONAL OILWELL VARCO INC 10/12/20 B	17,584.0000	9.0400	176	-159,135	159,135	
7980524	ISSUE: 637215104 - NATIONAL PRESTO INDS INC 10/12/20 S	7.0000	84.5000	0	591	574	17
7980524	ISSUE: 637372202 - NATIONAL RESEARCH CORP 10/12/20 B	225.0000	53.1000	2	-11,950	11,950	
7980524	ISSUE: 637417106 - NATIONAL RETAIL PROPERTIES REIT 10/12/20 B	7,719.0000	36.0500	77	-278,347	278,347	
7980524	ISSUE: 637870106 - NATIONAL STORAGE AFFILIATES REIT 10/12/20 B	652.0000	34.4000	7	-22,435	22,435	
7980524	ISSUE: 63845R107 - NATIONAL VISION HOLDINGS INC 10/12/20 B	13,288.0000	39.9277	133	-530,692	530,692	
7980524	ISSUE: 638517102 - NATIONAL WESTERN LIFE GROUP INC 10/12/20 B	50.0000	201.4100	1	-10,071	10,071	
7980524	ISSUE: 63888U108 - NATURAL GROCERS 10/12/20 B	698.0000	12.0600	7	-8,425	8,425	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 639027101 - NATURES SUNSHINE PRODUCTS INC 10/12/20 B	744.0000	12.3791	7	-9,217	9,217	
7980524	ISSUE: 639050103 - NATUS MEDICAL INC 10/12/20 B	350.0000	18.4400	4	-6,458	6,458	
7980524	ISSUE: 63910B102 - NAUTILUS INC 10/12/20 B	105.0000	21.4300	1	-2,251	2,251	
7980524	ISSUE: 63934E108 - NAVISTAR INTERNATIONAL CORP 10/12/20 B	1,215.0000	44.3100	12	-53,849	53,849	
7980524	ISSUE: 63938C108 - NAVIENT CORP 10/12/20 B	3,848.0000	9.7700	38	-37,633	37,633	
7980524	ISSUE: 63947U107 - NCINO INC 10/12/20 B	77.0000	80.4000	1	-6,192	6,192	
7980524	ISSUE: 640079109 - NEENAH INC 10/12/20 B	311.0000	39.8600	3	-12,400	12,400	
7980524	ISSUE: 640268108 - NEKTAR THERAPEUTICS 10/12/20 B	7,676.0000	17.2600	77	-132,565	132,565	
7980524	ISSUE: 64031N108 - NELNET INC-A 10/12/20 B	238.0000	66.8800	2	-15,920	15,920	
7980524	ISSUE: 64049K104 - NEOLEUKIN THERAPEUTICS INC 10/12/20 B	472.0000	12.8300	5	-6,060	6,060	
7980524	ISSUE: 64049M209 - NEOGENOMICS INC 10/12/20 B	919.0000	39.8600	9	-36,641	36,641	
7980524	ISSUE: 640491106 - NEOGEN CORP 10/12/20 B	9,444.0000	72.3931	94	-683,775	683,775	
7980524	ISSUE: 64051T100 - NEOPHOTONICS CORP 10/12/20 B	962.0000	6.7600	10	-6,513	6,513	
7980524	ISSUE: 64083J104 - NESCO HOLDINGS INC 10/12/20 B	1,112.0000	4.4400	11	-4,948	4,948	
7980524	ISSUE: 64110D104 - NETAPP INC 10/12/20 B	5,914.0000	46.6500	59	-275,947	275,947	
7980524	ISSUE: 64110L106 - NETFLIX INC 10/12/20 S	10,456.0000	539.8100	229	5,644,024	5,590,405	53,619
7980524	ISSUE: 64111Q104 - NETGEAR INC 10/12/20 B	536.0000	33.8100	5	-18,128	18,128	
7980524	ISSUE: 64115T104 - NETSCOUT SYSTEMS INC 10/12/20 B	1,470.0000	23.8700	15	-35,104	35,104	
7980524	ISSUE: 64119V303 - NETSTREIT CORP 10/12/20 S	169.0000	19.5000	2	3,294	3,260	34
7980524	ISSUE: 64125C109 - NEUROCRINE BIOSCIENCES INC 10/12/20 B	991.0000	101.3700	10	-100,468	100,468	
7980524	ISSUE: 64132K102 - NEUBASE THERAPEUTICS INC 10/12/20 B	1,217.0000	8.5100	12	-10,369	10,369	
7980524	ISSUE: 64132R107 - NEUROBO PHARMACEUTICALS INC 10/12/20 B	310.0000	6.5700	3	-2,040	2,040	
7980524	ISSUE: 64157F103 - NEVRO CORP 10/12/20 B	311.0000	152.1100	3	-47,309	47,309	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 646025106 - NEW JERSEY RESOURCES CORP 10/12/20 B	2,017.0000	28.8600	20	-58,231	58,231	
7980524	ISSUE: 64828T201 - NEW RESIDENTIAL INVESTMENT CORP REIT 10/12/20 B	18,601.0000	8.3800	186	-156,062	156,062	
7980524	ISSUE: 64829B100 - NEW RELIC INC 10/12/20 B	600.0000	64.0000	6	-38,406	38,406	
7980524	ISSUE: 648691103 - NEW SENIOR INVESTMENT GROUP INC REIT 10/12/20 B	1,169.0000	4.4400	12	-5,202	5,202	
7980524	ISSUE: 649445103 - NEW YORK CMNTY BANCORP INC 10/12/20 B	19,632.0000	8.3900	196	-164,909	164,909	
7980524	ISSUE: 649604501 - NEW YORK MORTGAGE REIT 10/12/20 B	5,016.0000	2.6700	50	-13,443	13,443	
7980524	ISSUE: 650111107 - NEW YORK TIMES CO 10/12/20 B	7,342.0000	42.8500	73	-314,678	314,678	
7980524	ISSUE: 650194103 - NEWAGE INC 10/12/20 B	5,409.0000	2.1700	54	-11,792	11,792	
7980524	ISSUE: 651229106 - NEWELL BRANDS INC 10/12/20 B	17,509.0000	17.9400	175	-314,287	314,287	
7980524	ISSUE: 65158N102 - NEWMARK GROUP INC CL A 10/12/20 B	3,378.0000	4.9900	34	-16,890	16,890	
7980524	ISSUE: 651587107 - NEWMARKET CORP 10/12/20 B	140.0000	356.1000	1	-49,855	49,855	
7980524	ISSUE: 651639106 - NEWMONT CORP 10/12/20 S	21,880.0000	62.9300	249	1,376,659	1,338,400	38,260
7980524	ISSUE: 651718504 - NEWPARK RESOURCES INC 10/12/20 B	4,678.0000	0.8400	47	-3,976	3,976	
7980524	ISSUE: 65249B109 - NEWS CORP/NEW CL A 10/12/20 B	17,263.0000	14.2100	173	-245,480	245,480	
7980524	ISSUE: 65249B208 - NEWS CORP/NEW CL B 10/12/20 B	5,815.0000	14.1500	58	-82,340	82,340	
7980524	ISSUE: 65290C105 - NEXTIER OILFIELD SOLUTIONS INC 10/12/20 B	2,060.0000	2.1200	21	-4,388	4,388	
7980524	ISSUE: 65336K103 - NEXSTAR MEDIA GROUP INC 10/12/20 B	889.0000	91.9700	9	-81,770	81,770	
7980524	ISSUE: 65339F101 - NEXTERA ENERGY INC 10/12/20 S	13,335.0000	305.6700	223	4,075,886	3,962,095	113,791
7980524	ISSUE: 65341D102 - NEXPOINT RESIDENTIAL TRUST INC REIT 10/12/20 B	346.0000	45.7300	3	-15,826	15,826	
7980524	ISSUE: 65342K105 - NEXTDECADE CORP 10/12/20 B	1,739.0000	2.8400	17	-4,956	4,956	
7980524	ISSUE: 65342T106 - NI HOLDINGS INC 10/12/20 B	218.0000	17.0000	2	-3,708	3,708	
7980524	ISSUE: 65343C102 - NEXTGEN HEALTHCARE INC 10/12/20 B	1,665.0000	13.5900	17	-22,644	22,644	
7980524	ISSUE: 65343E108 - NEXTCURE INC 10/12/20 B	359.0000	11.5700	4	-4,157	4,157	



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7980524	ISSUE: 65406E102 - NICOLET BANKSHARES INC 10/12/20 B	82.0000	61.0000	1	-5,003	5,003	
7980524	ISSUE: 654106103 - NIKE INC-CLASS B 10/12/20 S	29,798.0000	129.4600	383	3,857,266	3,875,528	-18,262
7980524	ISSUE: 65473P105 - NISOURCE INC 10/12/20 B	17,843.0000	23.0800	178	-411,995	411,995	
7980524	ISSUE: 65487K100 - NLIGHT INC 10/12/20 B	237.0000	22.8400	2	-5,415	5,415	
7980524	ISSUE: 65487U108 - NKARTA INC 10/12/20 B	65.0000	29.8500	1	-1,941	1,941	
7980524	ISSUE: 65540B105 - NOODLES & CO 10/12/20 B	1,580.0000	7.9700	16	-12,608	12,608	
7980524	ISSUE: 655663102 - NORDSON CORP 10/12/20 B	1,023.0000	204.0100	10	-208,712	208,712	
7980524	ISSUE: 655664100 - NORDSTROM INC 10/12/20 B	4,731.0000	13.5700	47	-64,247	64,247	
7980524	ISSUE: 655844108 - NORFOLK SOUTHERN CORP 10/12/20 S	6,982.0000	217.2300	103	1,516,597	1,514,117	2,480
7980524	ISSUE: 66405S100 - NORTHEAST BANK 10/12/20 B	638.0000	19.7214	6	-12,589	12,589	
7980524	ISSUE: 665859104 - NORTHERN TR CORP 10/12/20 B	8,704.0000	86.3100	87	-751,329	751,329	
7980524	ISSUE: 66611T108 - NORTHFIELD BANCORP INC 10/12/20 B	1,037.0000	10.5300	10	-10,930	10,930	
7980524	ISSUE: 666762109 - NORTHRIM BANCORP INC 10/12/20 S	187.0000	29.8300	2	5,576	5,451	125
7980524	ISSUE: 666807102 - NORTHROP GRUMMAN CORPORATION 10/12/20 S	3,867.0000	316.5900	66	1,224,188	1,213,813	10,375
7980524	ISSUE: 667340103 - NORTHWEST BANCSHARES INC 10/12/20 B	1,935.0000	10.3500	19	-20,047	20,047	
7980524	ISSUE: 66765N105 - NORTHWEST NATURAL HOLDING CO 10/12/20 B	705.0000	46.9800	7	-33,128	33,128	
7980524	ISSUE: 667746101 - NORTHWEST PIPE CO 10/12/20 B	271.0000	30.7700	3	-8,341	8,341	
7980524	ISSUE: 668074305 - NORTHWESTERN CORP 10/12/20 B	964.0000	52.6900	10	-50,803	50,803	
7980524	ISSUE: 668771108 - NORTONLIFELOCK INC 10/12/20 B	6,736.0000	21.2700	67	-143,342	143,342	
7980524	ISSUE: 669549107 - NORWOOD FINANCIAL CORP 10/12/20 S	177.0000	26.1400	2	4,625	4,575	49
7980524	ISSUE: 66987E206 - NOVAGOLD RESOURCES INC 10/12/20 B	2,624.0000	11.4100	26	-29,966	29,966	
7980524	ISSUE: 67000B104 - NOVANTA INC 10/12/20 B	5,421.0000	115.0306	54	-623,635	623,635	
7980524	ISSUE: 670002401 - NOVAVAX INC 10/12/20 B	1,114.0000	110.2200	11	-122,796	122,796	



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	ISSUE: 67011P100 - NOW INC/DE						
7980524	10/12/20 B	2,201.0000	5.3100	22	-11,709	11,709	
	ISSUE: 67018T105 - NU SKIN ENTERPRISES INC						
7980524	10/12/20 B	2,242.0000	54.9400	22	-123,198	123,198	
	ISSUE: 67020Y100 - NUANCE COMMUNICATIONS INC						
7980524	10/12/20 B	12,332.0000	34.4300	123	-424,714	424,714	
	ISSUE: 670346105 - NUCOR CORP						
7980524	10/12/20 B	13,793.0000	49.2800	138	-679,857	679,857	
	ISSUE: 67059N108 - NUTANIX INC CL A						
7980524	10/12/20 B	1,758.0000	23.4100	18	-41,172	41,172	
	ISSUE: 67066G104 - NVIDIA CORP						
7980524	10/12/20 S	14,488.0000	569.0400	327	8,243,924	8,092,417	151,507
	ISSUE: 670704105 - NUVASIVE INC						
7980524	10/12/20 B	651.0000	56.1200	7	-36,541	36,541	
	ISSUE: 67080M103 - NURIX THERAPEUTICS INC						
7980524	10/12/20 B	25.0000	25.2600	0	-632	632	
	ISSUE: 670837103 - OGE ENERGY CORP						
7980524	10/12/20 B	8,988.0000	32.1100	90	-288,695	288,695	
	ISSUE: 67098H104 - O-I GLASS INC						
7980524	10/12/20 B	2,434.0000	11.3000	24	-27,529	27,529	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980524	10/12/20 B	852.0000	458.4700	9	-390,625	390,625	
	ISSUE: 67103X102 - OFG BANCORP						
7980524	10/12/20 B	1,071.0000	14.1200	11	-15,133	15,133	
	ISSUE: 671044105 - OSI SYSTEMS INC						
7980524	10/12/20 B	229.0000	81.6900	2	-18,709	18,709	
	ISSUE: 67109R109 - OP BANCORP						
7980524	10/12/20 S	180.0000	6.3500	2	1,141	1,125	16
	ISSUE: 671807105 - OAK VALLEY BANCORP						
7980524	10/12/20 S	64.0000	15.1800	1	971	933	38
	ISSUE: 67181A107 - OAK STREET HEALTH INC						
7980524	10/12/20 B	586.0000	51.7737	6	-30,345	30,345	
	ISSUE: 674599105 - OCCIDENTAL PETE CORP						
7980524	10/12/20 B	39,584.0000	10.8100	396	-428,299	428,299	
	ISSUE: 675232102 - OCEANEERING INTL INC						
7980524	10/12/20 B	2,304.0000	3.9900	23	-9,216	9,216	
	ISSUE: 675234108 - OCEANFIRST FINANCIAL CORPORATION						
7980524	10/12/20 B	833.0000	15.5400	8	-12,953	12,953	
	ISSUE: 675607105 - OCONEE FEDERAL FINANCIAL CORP						
7980524	10/12/20 B	87.0000	25.3438	1	-2,206	2,206	
	ISSUE: 67576A100 - OCULAR THERAPEUTIX INC						
7980524	10/12/20 B	578.0000	10.9900	6	-6,358	6,358	
	ISSUE: 676079106 - ODONATE THERAPEUTICS INC						
7980524	10/12/20 S	111.0000	16.4500	1	1,825	1,803	22
	ISSUE: 67623C109 - OFFICE PROPERTIES INCOME TRUST REIT						
7980524	10/12/20 B	1,153.0000	21.7800	12	-25,124	25,124	



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7980524	ISSUE: 677719106 - OHIO VALLEY BANC CORP 10/12/20 B	189.0000	23.2402	2	-4,394	4,394	
7980524	ISSUE: 677864100 - OIL-DRI CORP OF AMERICA 10/12/20 B	266.0000	37.4844	3	-9,974	9,974	
7980524	ISSUE: 678026105 - OIL STS INTL INC 10/12/20 B	797.0000	2.8400	8	-2,271	2,271	
7980524	ISSUE: 679295105 - OKTA INC CL A 10/12/20 B	1,340.0000	245.5500	13	-329,050	329,050	
7980524	ISSUE: 679580100 - OLD DOMINION FREIGHT LINE INC 10/12/20 B	1,589.0000	200.7600	16	-319,024	319,024	
7980524	ISSUE: 680033107 - OLD NATL BANCORP 10/12/20 B	10,591.0000	14.0100	106	-148,486	148,486	
7980524	ISSUE: 680223104 - OLD REPUBLIC INTERNATIONAL CORP 10/12/20 B	12,724.0000	16.1000	127	-204,984	204,984	
7980524	ISSUE: 680277100 - OLD SECOND BANCORP INC 10/12/20 B	830.0000	8.5800	8	-7,130	7,130	
7980524	ISSUE: 680665205 - OLIN CORP 10/12/20 B	7,104.0000	15.7100	71	-111,675	111,675	
7980524	ISSUE: 681116109 - OLLIE'S BARGAIN OUTLET HOLDINGS INC 10/12/20 B	9,967.0000	92.9813	100	-926,844	926,844	
7980524	ISSUE: 68162K106 - OLYMPIC STEEL INC 10/12/20 B	90.0000	12.5800	1	-1,133	1,133	
7980524	ISSUE: 681919106 - OMNICOM GROUP 10/12/20 B	9,375.0000	53.4500	94	-501,188	501,188	
7980524	ISSUE: 681936100 - OMEGA HEALTHCARE INVS REIT 10/12/20 B	9,920.0000	31.3600	99	-311,190	311,190	
7980524	ISSUE: 682095104 - OMEGA FLEX INC 10/12/20 B	33.0000	176.6400	0	-5,829	5,829	
7980524	ISSUE: 68213N109 - OMNICELL INC 10/12/20 B	362.0000	81.0100	4	-29,329	29,329	
7980524	ISSUE: 682143102 - OMEROS CORP 10/12/20 B	839.0000	11.1800	8	-9,388	9,388	
7980524	ISSUE: 682189105 - ON SEMICONDUCTOR CORP 10/12/20 B	18,122.0000	26.5100	181	-480,595	480,595	
7980524	ISSUE: 68235C107 - ONCOCYTE CORP 10/12/20 B	4,558.0000	1.4801	46	-6,792	6,792	
7980524	ISSUE: 68235P108 - ONE GAS INC 10/12/20 B	976.0000	73.8000	10	-72,039	72,039	
7980524	ISSUE: 682406103 - ONE LIBERTY PPTYS INC REIT 10/12/20 B	573.0000	17.0600	6	-9,781	9,781	
7980524	ISSUE: 68243Q106 - 1 800 FLOWERS COM INC 10/12/20 B	422.0000	28.6300	4	-12,086	12,086	
7980524	ISSUE: 68268W103 - ONEMAIN HOLDINGS INC 10/12/20 B	2,605.0000	36.3000	26	-94,588	94,588	
7980524	ISSUE: 682680103 - ONEOK INC 10/12/20 B	19,785.0000	29.1700	198	-577,326	577,326	



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7980524	ISSUE: 68269G107 - 1LIFE HEALTHCARE INC 10/12/20 B	790.0000	29.5900	8	-23,384	23,384	
7980524	ISSUE: 68280L101 - ONEWATER MARINE INC 10/12/20 B	376.0000	21.4900	4	-8,084	8,084	
7980524	ISSUE: 68287N100 - ONESPAN INC 10/12/20 B	75.0000	26.5400	1	-1,991	1,991	
7980524	ISSUE: 683344105 - ONTO INNOVATION INC 10/12/20 B	961.0000	35.1200	10	-33,760	33,760	
7980524	ISSUE: 683373104 - ONTRAK INC 10/12/20 S	119.0000	62.3500	1	7,418	8,257	-839
7980524	ISSUE: 683416101 - OOMA INC 10/12/20 S	441.0000	14.1700	5	6,244	6,028	216
7980524	ISSUE: 68375N103 - OPKO HEALTH INC 10/12/20 B	4,850.0000	4.0800	49	-19,837	19,837	
7980524	ISSUE: 68376D104 - OPORTUN FINANCIAL CORP 10/12/20 B	185.0000	14.9500	2	-2,768	2,768	
7980524	ISSUE: 683797104 - OPPENHEIMER HOLDINGS INC 10/12/20 S	208.0000	25.7700	2	5,358	5,065	293
7980524	ISSUE: 68389X105 - ORACLE CORPORATION 10/12/20 S	51,167.0000	61.4600	581	3,144,143	3,100,209	43,934
7980524	ISSUE: 68401U204 - OPTIMIZERX CORP 10/12/20 S	327.0000	19.4200	3	6,347	7,142	-795
7980524	ISSUE: 68404L201 - OPTION CARE HEALTH INC 10/12/20 B	18,071.0000	13.5797	181	-245,579	245,579	
7980524	ISSUE: 68404V100 - OPTINOSE INC 10/12/20 S	549.0000	3.9800	6	2,179	2,193	-14
7980524	ISSUE: 68554V108 - ORASURE TECHNOLOGIES INC 10/12/20 B	737.0000	15.2100	7	-11,217	11,217	
7980524	ISSUE: 68555P100 - ORBCOMM INC 10/12/20 B	1,965.0000	3.8500	20	-7,585	7,585	
7980524	ISSUE: 68571X103 - ORCHID ISLAND CAPITAL INC REIT 10/12/20 S	706.0000	5.1700	7	3,643	3,608	35
7980524	ISSUE: 68619K204 - ORGENESIS INC 10/12/20 B	1,476.0000	5.5345	15	-8,184	8,184	
7980524	ISSUE: 68621F102 - ORGANOGENESIS HOLDINGS INC 10/12/20 B	1,466.0000	4.0566	15	-5,962	5,962	
7980524	ISSUE: 68621T102 - ORIGIN BANCORP INC 10/12/20 B	481.0000	23.7900	5	-11,448	11,448	
7980524	ISSUE: 68622P109 - ORIC PHARMACEUTICALS INC 10/12/20 B	637.0000	23.2800	6	-14,836	14,836	
7980524	ISSUE: 686275108 - ORION ENERGY SYSTEMS INC 10/12/20 B	1,960.0000	8.8200	20	-17,307	17,307	
7980524	ISSUE: 686688102 - ORMAT TECHNOLOGIES INC 10/12/20 B	521.0000	74.8000	5	-38,976	38,976	
7980524	ISSUE: 687380105 - ORRSTOWN FINL SERVICES INC 10/12/20 B	70.0000	13.8500	1	-970	970	



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7980524	10/12/20 S	ISSUE: 68752L100 - ORTHOPEDIATRICS CORP 94.0000	45.9900	1	4,322	4,849	-527
7980524	10/12/20 B	ISSUE: 68752M108 - ORTHOFIX MEDICAL INC 573.0000	34.5700	6	-19,814	19,814	
7980524	10/12/20 B	ISSUE: 688239201 - OSHKOSH CORP 2,979.0000	79.5700	30	-237,069	237,069	
7980524	10/12/20 B	ISSUE: 68902V107 - OTIS WORLDWIDE CORP 18,351.0000	65.6900	184	-1,205,661	1,205,661	
7980524	10/12/20 B	ISSUE: 689648103 - OTTER TAIL CORPORATION 883.0000	39.3400	9	-34,746	34,746	
7980524	10/12/20 B	ISSUE: 69007J106 - OUTFRONT MEDIA INC REIT 6,238.0000	14.9000	62	-93,009	93,009	
7980524	10/12/20 S	ISSUE: 69036R863 - OVERSEAS SHIPHOLDING GROUP INC CL A 1,139.0000	2.1300	11	2,415	2,403	11
7980524	10/12/20 B	ISSUE: 690370101 - OVERSTOCK.COM INC 445.0000	81.4600	4	-36,254	36,254	
7980524	10/12/20 B	ISSUE: 690469101 - OVID THERAPEUTICS INC 3,103.0000	5.5400	31	-17,222	17,222	
7980524	10/12/20 B	ISSUE: 69047Q102 - OVINTIV INC 5,389.0000	9.4100	54	-50,764	50,764	
7980524	10/12/20 B	ISSUE: 690732102 - OWENS & MINOR INC 855.0000	25.7600	9	-22,033	22,033	
7980524	10/12/20 B	ISSUE: 690742101 - OWENS CORNING 4,764.0000	75.0300	48	-357,491	357,491	
7980524	10/12/20 B	ISSUE: 691497309 - OXFORD INDS INC 304.0000	44.5600	3	-13,549	13,549	
7980524	10/12/20 S	ISSUE: 69242L106 - OYSTER POINT PHARMA INC 188.0000	23.4800	2	4,412	4,320	92
7980524	10/12/20 S	ISSUE: 69290X101 - PDL COMMUNITY BANCORP 194.0000	9.1200	2	1,767	1,924	-157
7980524	10/12/20 B	ISSUE: 69290Y109 - PAE INC 250.0000	9.5200	3	-2,383	2,383	
7980524	10/12/20 S	ISSUE: 693149106 - P.A.M. TRANSPORTATION SERVICES INC 46.0000	42.3000	1	1,945	1,990	-44
7980524	10/12/20 B	ISSUE: 69318G106 - PBF ENERGY INC 2,527.0000	6.1800	25	-15,642	15,642	
7980524	10/12/20 S	ISSUE: 69318J100 - PC CONNECTION INC 9.0000	44.2700	0	398	391	7
7980524	10/12/20 S	ISSUE: 69320M109 - PCB BANCORP 400.0000	9.2300	4	3,688	3,764	-76
7980524	10/12/20 B	ISSUE: 69324R104 - PCSB FINANCIAL CORP 224.0000	13.1000	2	-2,937	2,937	
7980524	10/12/20 B	ISSUE: 69325Q105 - PCTEL INC 1,478.0000	5.8753	15	-8,698	8,698	
7980524	10/12/20 B	ISSUE: 69327R101 - PDC ENERGY INC 1,721.0000	12.6100	17	-21,719	21,719	



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7980524	ISSUE: 693282105 - PDF SOLUTIONS 10/12/20 B	661.0000	20.8800	7	-13,808	13,808	
7980524	ISSUE: 69329Y104 - PDL BIOPHARMA INC 10/12/20 B	3,004.0000	2.4100	30	-7,270	7,270	
7980524	ISSUE: 69331C108 - PG & E CORP 10/12/20 B	58,485.0000	10.4500	585	-611,753	611,753	
7980524	ISSUE: 69336V101 - PGT INNOVATIONS INC 10/12/20 B	1,452.0000	19.1300	15	-27,791	27,791	
7980524	ISSUE: 69343T107 - PJT PARTNERS INC CL A 10/12/20 B	104.0000	68.4700	1	-7,122	7,122	
7980524	ISSUE: 693475105 - PNC FINL SVCS GROUP INC 10/12/20 S	11,601.0000	116.2800	146	1,348,818	1,336,203	12,615
7980524	ISSUE: 69349H107 - PNM RES INC 10/12/20 B	1,512.0000	45.6500	15	-69,038	69,038	
7980524	ISSUE: 693506107 - PPG INDUSTRIES INC 10/12/20 B	10,610.0000	136.0500	106	-1,443,597	1,443,597	
7980524	ISSUE: 69351T106 - PPL CORPORATION 10/12/20 B	34,770.0000	28.9900	348	-1,008,330	1,008,330	
7980524	ISSUE: 69354M108 - PRA HEALTH SCIENCES INC 10/12/20 B	1,063.0000	111.4900	11	-118,525	118,525	
7980524	ISSUE: 69354N106 - PRA GROUP INC 10/12/20 B	21,323.0000	38.8727	213	-829,096	829,096	
7980524	ISSUE: 69355F102 - PPD INC 10/12/20 B	4,995.0000	36.7200	50	-183,466	183,466	
7980524	ISSUE: 69360J107 - PS BUSINESS PKS INC/CA REIT 10/12/20 B	257.0000	129.9000	3	-33,387	33,387	
7980524	ISSUE: 693656100 - PVH CORP 10/12/20 B	3,338.0000	65.5900	33	-218,973	218,973	
7980524	ISSUE: 69366J200 - PTC THERAPEUTICS INC 10/12/20 B	681.0000	54.5800	7	-37,176	37,176	
7980524	ISSUE: 69370C100 - PTC INC 10/12/20 B	1,227.0000	87.5000	12	-107,375	107,375	
7980524	ISSUE: 693718108 - PACCAR INC 10/12/20 B	15,277.0000	89.7800	153	-1,371,722	1,371,722	
7980524	ISSUE: 69404D108 - PACIFIC BIOSCIENCES 10/12/20 B	3,370.0000	13.1200	34	-44,248	44,248	
7980524	ISSUE: 69478X105 - PACIFIC PREMIER BANCORP 10/12/20 B	1,225.0000	24.5200	12	-30,049	30,049	
7980524	ISSUE: 695127100 - PACIRA BIOSCIENCES INC 10/12/20 B	10,065.0000	57.5385	101	-579,226	579,226	
7980524	ISSUE: 695156109 - PACKAGING CORP OF AMERICA 10/12/20 B	4,217.0000	116.7100	42	-492,208	492,208	
7980524	ISSUE: 695263103 - PACWEST BANCORP 10/12/20 B	4,837.0000	19.5700	48	-94,708	94,708	
7980524	ISSUE: 69553P100 - PAGERDUTY INC 10/12/20 B	644.0000	30.2700	6	-19,500	19,500	



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7980524	ISSUE: 697435105 - PALO ALTO NETWORKS INC 10/12/20 B	1,060.0000	253.1000	11	-268,297	268,297	
7980524	ISSUE: 69753M105 - PALOMAR HOLDINGS INC 10/12/20 B	10,446.0000	84.6228	104	-884,074	884,074	
7980524	ISSUE: 698340106 - PANDION THERAPEUTICS INC 10/12/20 B	559.0000	11.6300	6	-6,507	6,507	
7980524	ISSUE: 698813102 - PAPA JOHNS INTL INC 10/12/20 B	338.0000	80.1400	3	-27,091	27,091	
7980524	ISSUE: 69888T207 - PAR PACIFIC HOLDINGS INC 10/12/20 B	1,428.0000	7.5100	14	-10,739	10,739	
7980524	ISSUE: 698884103 - PAR TECHNOLOGY CORP 10/12/20 B	375.0000	35.8600	4	-13,451	13,451	
7980524	ISSUE: 69924R108 - PARAMOUNT GROUP INC REIT 10/12/20 B	8,337.0000	7.4400	83	-62,111	62,111	
7980524	ISSUE: 699374302 - PARATEK PHARMACEUTICALS INC 10/12/20 S	663.0000	5.5400	7	3,666	3,779	-113
7980524	ISSUE: 70014A104 - PARK AEROSPACE CORP 10/12/20 B	441.0000	11.5000	4	-5,076	5,076	
7980524	ISSUE: 700215304 - PARK CITY GROUP INC 10/12/20 B	1,004.0000	5.4920	10	-5,524	5,524	
7980524	ISSUE: 700517105 - PARK HOTELS & RESORTS INC REIT 10/12/20 B	10,039.0000	10.8700	100	-109,224	109,224	
7980524	ISSUE: 700658107 - PARK NATL CORP 10/12/20 B	190.0000	91.6000	2	-17,406	17,406	
7980524	ISSUE: 700666100 - PARK-OHIO HLDGS CORP 10/12/20 B	81.0000	18.3400	1	-1,486	1,486	
7980524	ISSUE: 700885106 - PARKE BANCORP INC 10/12/20 S	198.0000	13.1300	2	2,598	2,602	-4
7980524	ISSUE: 701094104 - PARKER HANNIFIN CORP 10/12/20 B	5,761.0000	218.0700	58	-1,256,359	1,256,359	
7980524	ISSUE: 701877102 - PARSLEY ENERGY INC 10/12/20 B	14,136.0000	10.1200	141	-143,198	143,198	
7980524	ISSUE: 70202L102 - PARSONS CORP 10/12/20 B	469.0000	34.0700	5	-15,984	15,984	
7980524	ISSUE: 70213Q108 - PARTNERS BANCORP 10/12/20 B	828.0000	5.5500	8	-4,604	4,604	
7980524	ISSUE: 702712100 - PASSAGE BIO INC 10/12/20 B	14.0000	15.9100	0	-223	223	
7980524	ISSUE: 703343103 - PATRICK INDS INC 10/12/20 B	125.0000	64.1100	1	-8,015	8,015	
7980524	ISSUE: 703395103 - PATTERSON COS INC 10/12/20 B	2,107.0000	25.6900	21	-54,150	54,150	
7980524	ISSUE: 703481101 - PATTERSON-UTI ENERGY INC 10/12/20 B	3,366.0000	2.9350	34	-9,913	9,913	
7980524	ISSUE: 70387R106 - PAVMED INC 10/12/20 B	2,647.0000	1.9997	26	-5,320	5,320	



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7980524	ISSUE: 70432V102 - PAYCOM SOFTWARE INC 10/12/20 B	571.0000	366.8400	6	-209,471	209,471	
7980524	ISSUE: 704326107 - PAYCHEX INC 10/12/20 B	5,936.0000	83.0100	59	-492,807	492,807	
7980524	ISSUE: 70438V106 - PAYLOCITY HOLDING CORP 10/12/20 B	406.0000	188.7200	4	-76,624	76,624	
7980524	ISSUE: 70450Y103 - PAYPAL HOLDINGS INC 10/12/20 S	28,891.0000	201.5100	418	5,821,408	5,622,478	198,930
7980524	ISSUE: 70451A104 - PAYSIGN INC 10/12/20 B	354.0000	6.0400	4	-2,142	2,142	
7980524	ISSUE: 704551100 - PEABODY ENERGY CORP 10/12/20 S	589.0000	1.9200	6	1,125	1,219	-94
7980524	ISSUE: 704699107 - PEAPACK-GLADSTONE FINANCIAL CORP 10/12/20 S	110.0000	16.7700	1	1,844	1,803	41
7980524	ISSUE: 70509V100 - PEBBLEBROOK HOTEL REIT 10/12/20 B	3,126.0000	13.7900	31	-43,139	43,139	
7980524	ISSUE: 705573103 - PEGASYSYSTEMS INC 10/12/20 B	568.0000	132.7300	6	-75,396	75,396	
7980524	ISSUE: 70614W100 - PELOTON INTERACTIVE INC-A 10/12/20 B	3,619.0000	127.3000	36	-460,735	460,735	
7980524	ISSUE: 707569109 - PENN NATL GAMING INC 10/12/20 B	3,178.0000	64.9200	32	-206,348	206,348	
7980524	ISSUE: 70788V102 - PENN VIRGINIA CORP 10/12/20 B	510.0000	10.1700	5	-5,192	5,192	
7980524	ISSUE: 70805E109 - PENNANT GROUP INC 10/12/20 B	275.0000	37.7100	3	-10,373	10,373	
7980524	ISSUE: 708430103 - PENNS WOODS BANCORP INC 10/12/20 S	349.0000	21.3300	4	7,441	7,549	-108
7980524	ISSUE: 70931T103 - PENNYMAC MORTGAGE INVT TRUST REIT 10/12/20 B	1,900.0000	17.2200	6	-32,724	32,724	
7980524	ISSUE: 70932M107 - PENNYMAC FINANCIAL SERVICES INC 10/12/20 B	964.0000	66.0000	10	-63,634	63,634	
7980524	ISSUE: 70959W103 - PENSKE AUTO GROUP 10/12/20 B	1,383.0000	54.8300	14	-75,844	75,844	
7980524	ISSUE: 70975L107 - PENUMBRA INC 10/12/20 B	342.0000	209.9400	3	-71,803	71,803	
7980524	ISSUE: 709789101 - PEOPLES BANC INC 10/12/20 B	496.0000	21.1200	5	-10,480	10,480	
7980524	ISSUE: 710577107 - PEOPLES BANCORP OF NORTH CAROLINA 10/12/20 B	152.0000	17.0000	2	-2,586	2,586	
7980524	ISSUE: 711040105 - PEOPLES FIN SVCS 10/12/20 B	117.0000	38.1800	1	-4,468	4,468	
7980524	ISSUE: 712704105 - PEOPLES UNITED FINANCIAL, INC 10/12/20 B	19,543.0000	10.9000	195	-213,214	213,214	
7980524	ISSUE: 713448108 - PEPSICO INC 10/12/20 S	35,126.0000	142.1300	462	4,991,997	4,812,613	179,384



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 71363P106 - PERDOCEO EDUCATION CORP						
7980524	10/12/20 B	547.0000	12.4300	5	-6,805	6,805	
	ISSUE: 71375U101 - PERFICIENT INC						
7980524	10/12/20 B	379.0000	45.2700	4	-17,161	17,161	
	ISSUE: 71377A103 - PERFORMANCE FOOD GROUP CO						
7980524	10/12/20 B	2,570.0000	39.3400	26	-101,130	101,130	
	ISSUE: 714046109 - PERKINELMER INC						
7980524	10/12/20 B	4,337.0000	128.3300	43	-556,611	556,611	
	ISSUE: 715347100 - PERSPECTA INC						
7980524	10/12/20 B	1,962.0000	19.7800	20	-38,828	38,828	
	ISSUE: 71535D106 - PERSONALIS INC						
7980524	10/12/20 B	30.0000	28.3600	0	-851	851	
	ISSUE: 716382106 - PETMED EXPRESS INC						
7980524	10/12/20 B	276.0000	32.8100	3	-9,058	9,058	
	ISSUE: 71639T106 - PETIQ INC						
7980524	10/12/20 B	514.0000	32.8100	5	-16,869	16,869	
	ISSUE: 717081103 - PFIZER INC						
7980524	10/12/20 S	151,971.0000	36.8200	1,643	5,593,929	5,542,382	51,546
	ISSUE: 717098206 - PFSWEB INC						
7980524	10/12/20 B	1,203.0000	7.8663	12	-9,475	9,475	
	ISSUE: 71722W107 - PHATHOM PHARMACEUTICALS INC						
7980524	10/12/20 B	101.0000	40.2200	1	-4,063	4,063	
	ISSUE: 717224109 - PHASEBIO PHARMACEUTICALS INC						
7980524	10/12/20 B	1,105.0000	3.6100	11	-4,000	4,000	
	ISSUE: 71742Q106 - PHIBRO ANIMAL HEALTH CORP						
7980524	10/12/20 S	90.0000	18.8200	1	1,693	1,606	87
	ISSUE: 718172109 - PHILIP MORRIS INTL INC						
7980524	10/12/20 S	42,307.0000	79.3200	497	3,355,294	3,344,368	10,926
	ISSUE: 718546104 - PHILLIPS 66						
7980524	10/12/20 S	11,894.0000	53.4600	133	635,720	617,655	18,065
	ISSUE: 719405102 - PHOTRONICS INC						
7980524	10/12/20 B	1,340.0000	10.6800	13	-14,325	14,325	
	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT						
7980524	10/12/20 B	5,388.0000	18.4200	54	-99,301	99,301	
	ISSUE: 71944F106 - PHREESIA INC						
7980524	10/12/20 B	359.0000	32.2500	4	-11,581	11,581	
	ISSUE: 720190206 - PIEDMONT OFFICE A REIT						
7980524	10/12/20 B	3,084.0000	14.3700	31	-44,348	44,348	
	ISSUE: 720795103 - PIERIS PHARMACEUTICALS INC						
7980524	10/12/20 B	2,621.0000	2.2900	26	-6,028	6,028	
	ISSUE: 72147K108 - PILGRIM'S PRIDE						
7980524	10/12/20 B	1,893.0000	15.8000	19	-29,928	29,928	
	ISSUE: 72341T103 - PING IDENTITY HOLDING CORP						
7980524	10/12/20 B	20,195.0000	35.2228	202	-711,526	711,526	
	ISSUE: 72346Q104 - PINNACLE FINANCIAL PARTNERS INC						
7980524	10/12/20 B	3,127.0000	40.6600	31	-127,175	127,175	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 723484101 - PINNACLE WEST CAP CORP						
7980524	10/12/20 B	5,085.0000	81.5600	51	-414,783	414,783	
	ISSUE: 72352L106 - PINTEREST INC CL A						
7980524	10/12/20 B	6,911.0000	44.0400	69	-304,430	304,430	
	ISSUE: 723561106 - PIONEER BANCORP INC						
7980524	10/12/20 B	473.0000	9.3050	5	-4,406	4,406	
	ISSUE: 723787107 - PIONEER NATURAL RESOURCES CO						
7980524	10/12/20 B	7,348.0000	88.6800	73	-651,694	651,694	
	ISSUE: 724078100 - PIPER SANDLER COS						
7980524	10/12/20 B	65.0000	83.5800	1	-5,433	5,433	
	ISSUE: 724479100 - PITNEY BOWES INC						
7980524	10/12/20 B	3,004.0000	6.1200	30	-18,415	18,415	
	ISSUE: 72581M305 - PIXELWORKS INC						
7980524	10/12/20 B	2,884.0000	2.3400	29	-6,777	6,777	
	ISSUE: 72703H101 - PLANET FITNESS INC CL A						
7980524	10/12/20 B	1,963.0000	68.3200	20	-134,132	134,132	
	ISSUE: 727493108 - PLANTRONICS INC						
7980524	10/12/20 B	932.0000	17.2600	9	-16,096	16,096	
	ISSUE: 72814N104 - PLAYAGS INC						
7980524	10/12/20 B	753.0000	3.4400	8	-2,598	2,598	
	ISSUE: 729132100 - PLEXUS CORP						
7980524	10/12/20 B	407.0000	73.1300	4	-29,768	29,768	
	ISSUE: 729139105 - PLIANT THERAPEUTICS INC						
7980524	10/12/20 S	39.0000	24.8700	0	970	950	20
	ISSUE: 72919P202 - PLUG POWER INC						
7980524	10/12/20 B	3,075.0000	17.6400	31	-54,274	54,274	
	ISSUE: 729273102 - PLUMAS BANCORP						
7980524	10/12/20 B	390.0000	20.6033	4	-8,039	8,039	
	ISSUE: 72941B106 - PLURALSIGHT INC CL A						
7980524	10/12/20 B	1,601.0000	18.5800	16	-29,763	29,763	
	ISSUE: 729640102 - PLYMOUTH INDUSTRIAL REIT INC REIT						
7980524	10/12/20 S	237.0000	12.7900	2	3,029	2,899	130
	ISSUE: 731068102 - POLARIS INC						
7980524	10/12/20 B	2,390.0000	97.3200	24	-232,619	232,619	
	ISSUE: 73278L105 - POOL CORPORATION						
7980524	10/12/20 B	463.0000	352.6900	5	-163,300	163,300	
	ISSUE: 733174700 - POPULAR INC						
7980524	10/12/20 B	4,040.0000	40.3700	40	-163,135	163,135	
	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO						
7980524	10/12/20 B	1,834.0000	38.0900	18	-69,875	69,875	
	ISSUE: 73730P108 - POSEIDA THERAPEUTICS INC						
7980524	10/12/20 B	1,004.0000	9.8000	10	-9,849	9,849	
	ISSUE: 737446104 - POST HOLDINGS INC						
7980524	10/12/20 B	2,789.0000	92.2700	28	-257,369	257,369	
	ISSUE: 737630103 - POTLATCHDELTIC CORP REIT						
7980524	10/12/20 B	1,534.0000	47.0300	15	-72,159	72,159	



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7980524	ISSUE: 739128106 - POWELL INDS INC 10/12/20 B	266.0000	26.5300	3	-7,060	7,060	
7980524	ISSUE: 739276103 - POWER INTEGRATIONS INC 10/12/20 B	552.0000	61.9600	6	-34,207	34,207	
7980524	ISSUE: 73931J109 - POWERFLEET INC 10/12/20 B	2,387.0000	6.6789	24	-15,966	15,966	
7980524	ISSUE: 73943T103 - PQ GROUP HOLDINGS INC 10/12/20 B	534.0000	11.1500	5	-5,959	5,959	
7980524	ISSUE: 74017N105 - PRECIGEN INC 10/12/20 S	1,388.0000	5.0200	14	6,954	6,079	874
7980524	ISSUE: 74019P108 - PRECISION BIOSCIENCES INC 10/12/20 S	156.0000	7.0100	2	1,092	1,092	0
7980524	ISSUE: 740367404 - PREFERRED BANK 10/12/20 B	78.0000	34.9000	1	-2,723	2,723	
7980524	ISSUE: 74039L103 - PREFERRED APARTMENT CMNTY INC REIT 10/12/20 B	726.0000	5.8400	7	-4,247	4,247	
7980524	ISSUE: 740444104 - PREFORMED LINE PRODUCTS CO 10/12/20 B	156.0000	50.7757	2	-7,923	7,923	
7980524	ISSUE: 74050M105 - PREMIER FINANCIAL BANCORP INC 10/12/20 S	492.0000	12.1800	5	5,988	5,815	172
7980524	ISSUE: 74051N102 - PREMIER INC 10/12/20 B	2,940.0000	32.6800	29	-96,109	96,109	
7980524	ISSUE: 74052F108 - PREMIER FINANCIAL CORP 10/12/20 B	586.0000	17.7100	6	-10,384	10,384	
7980524	ISSUE: 74112D101 - PRESTIGE CONSUMER HEALTHCARE INC 10/12/20 B	997.0000	37.5500	10	-37,447	37,447	
7980524	ISSUE: 74140Y101 - PREVAIL THERAPEUTICS INC 10/12/20 B	233.0000	10.2000	2	-2,379	2,379	
7980524	ISSUE: 74144T108 - T ROWE PRICE GROUP INC 10/12/20 B	8,285.0000	143.0900	83	-1,185,584	1,185,584	
7980524	ISSUE: 741511109 - PRICESMART INC 10/12/20 B	545.0000	71.0000	5	-38,700	38,700	
7980524	ISSUE: 74158E104 - PRIMEENERGY RESOURCES CORP 10/12/20 B	43.0000	67.9402	0	-2,922	2,922	
7980524	ISSUE: 74164F103 - PRIMORIS SERVICES CORP 10/12/20 B	600.0000	20.0600	6	-12,042	12,042	
7980524	ISSUE: 74164M108 - PRIMERICA INC 10/12/20 B	921.0000	115.5400	9	-106,422	106,422	
7980524	ISSUE: 74167P108 - PRIMO WATER CORP 10/12/20 B	2,971.0000	14.5400	30	-43,228	43,228	
7980524	ISSUE: 74251V102 - PRINCIPAL FINL GROUP INC 10/12/20 B	11,920.0000	42.8000	119	-510,295	510,295	
7980524	ISSUE: 74267C106 - PROASSURANCE CORP 10/12/20 B	3,684.0000	16.7400	37	-61,707	61,707	
7980524	ISSUE: 742718109 - PROCTER & GAMBLE CO 10/12/20 S	63,605.0000	144.4900	839	9,189,447	8,949,224	240,224



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 74275G107 - PRIORITY TECHNOLOGY HOLDINGS INC 10/12/20 B	557.0000	3.0578	6	-1,709	1,709	
7980524	ISSUE: 743139107 - PROFESSIONAL HOLDING CORP 10/12/20 B	957.0000	14.3842	10	-13,775	13,775	
7980524	ISSUE: 74319F107 - PROGENITY INC 10/12/20 B	251.0000	9.1300	3	-2,294	2,294	
7980524	ISSUE: 743312100 - PROGRESS SOFTWARE CORP 10/12/20 B	586.0000	40.2700	6	-23,604	23,604	
7980524	ISSUE: 743315103 - PROGRESSIVE CORP 10/12/20 S	15,508.0000	101.3800	190	1,572,011	1,495,126	76,885
7980524	ISSUE: 74340E103 - PROGNY INC 10/12/20 B	138.0000	29.5100	1	-4,074	4,074	
7980524	ISSUE: 74340W103 - PROLOGIS INC REIT 10/12/20 S	20,064.0000	108.2900	249	2,172,482	2,121,969	50,513
7980524	ISSUE: 743424103 - PROOFPOINT INC 10/12/20 B	713.0000	111.1600	7	-79,264	79,264	
7980524	ISSUE: 74346Y103 - PROS HOLDINGS INC 10/12/20 B	229.0000	35.5700	2	-8,148	8,148	
7980524	ISSUE: 74347M108 - PROPETRO HOLDING CORP 10/12/20 B	2,341.0000	4.5300	23	-10,628	10,628	
7980524	ISSUE: 74349J103 - PROSIGHT GLOBAL INC 10/12/20 B	87.0000	12.4000	1	-1,080	1,080	
7980524	ISSUE: 743606105 - PROSPERITY BANCSHARES INC 10/12/20 B	3,879.0000	56.4800	39	-219,125	219,125	
7980524	ISSUE: 74365U107 - PROTARA THERAPEUTICS INC 10/12/20 B	145.0000	19.0636	1	-2,766	2,766	
7980524	ISSUE: 74366E102 - PROTAGONIST THERAPEUTICS INC 10/12/20 B	290.0000	22.0600	3	-6,400	6,400	
7980524	ISSUE: 74368L203 - PROTECTIVE INSURANCE CORP CL B 10/12/20 B	342.0000	14.8000	3	-5,065	5,065	
7980524	ISSUE: 743713109 - PROTO LABS INC 10/12/20 B	321.0000	147.6800	3	-47,408	47,408	
7980524	ISSUE: 74374N102 - PROVENTION BIO INC 10/12/20 B	790.0000	13.7800	8	-10,894	10,894	
7980524	ISSUE: 743815102 - PROVIDENCE SERVICE CORP 10/12/20 B	64.0000	99.4700	1	-6,367	6,367	
7980524	ISSUE: 74383L105 - PROVIDENT BANCORP INC 10/12/20 S	264.0000	8.3100	3	2,191	2,170	21
7980524	ISSUE: 74386T105 - PROVIDENT FINL SVCS INC 10/12/20 B	987.0000	13.4200	10	-13,255	13,255	
7980524	ISSUE: 743868101 - PROVIDENT FINANCIAL HLDGS 10/12/20 S	30.0000	14.1400	0	424	405	19
7980524	ISSUE: 74431A101 - PRUDENTIAL BANCORP INC 10/12/20 B	22.0000	11.3800	0	-251	251	
7980524	ISSUE: 744320102 - PRUDENTIAL FINL INC 10/12/20 B	17,853.0000	69.1900	179	-1,235,428	1,235,428	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 744573106 - PUBLIC SERVICE ENTERPRISE GROUP INC 10/12/20 B	22,758.0000	57.7600	228	-1,314,730	1,314,730	
7980524	ISSUE: 74460D109 - PUBLIC STORAGE INC REIT 10/12/20 S	3,871.0000	235.0800	59	909,936	890,485	19,451
7980524	ISSUE: 745867101 - PULTE GROUP INC 10/12/20 B	12,191.0000	49.4800	122	-603,333	603,333	
7980524	ISSUE: 74587B101 - PULSE BIOSCIENCES INC 10/12/20 B	667.0000	15.4000	7	-10,278	10,278	
7980524	ISSUE: 74587V107 - PUMA BIOTECHNOLOGY INC 10/12/20 B	447.0000	9.7800	4	-4,376	4,376	
7980524	ISSUE: 746228303 - PURE CYCLE CORP 10/12/20 S	577.0000	10.1300	6	5,839	5,453	386
7980524	ISSUE: 74624M102 - PURE STORAGE INC 10/12/20 B	6,517.0000	17.6400	65	-115,025	115,025	
7980524	ISSUE: 74640Y106 - PURPLE INNOVATION INC 10/12/20 B	488.0000	29.3400	5	-14,323	14,323	
7980524	ISSUE: 74727A104 - QCR HLDGS INC 10/12/20 B	77.0000	30.8500	1	-2,376	2,376	
7980524	ISSUE: 74727D306 - QAD INC-A 10/12/20 B	12.0000	45.4600	0	-546	546	
7980524	ISSUE: 747301109 - QUAD GRAPHICS INC 10/12/20 B	2,266.0000	3.0795	23	-7,001	7,001	
7980524	ISSUE: 74731Q103 - PZEN A INVESTMENT MANAGEMENT CL A 10/12/20 S	2,260.0000	5.8577	23	13,216	11,933	1,283
7980524	ISSUE: 747316107 - QUAKER CHEMICAL CORP 10/12/20 B	1,498.0000	196.7000	15	-294,672	294,672	
7980524	ISSUE: 74736A103 - QTS REALTY TRUST INC REIT 10/12/20 B	12,389.0000	67.6500	124	-838,240	838,240	
7980524	ISSUE: 74736K101 - QORVO INC 10/12/20 B	5,182.0000	137.7600	52	-713,924	713,924	
7980524	ISSUE: 74736L109 - Q2 HOLDINGS INC 10/12/20 B	487.0000	98.4600	5	-47,955	47,955	
7980524	ISSUE: 747525103 - QUALCOMM INC 10/12/20 S	27,683.0000	126.6900	354	3,506,805	3,405,839	100,965
7980524	ISSUE: 74758T303 - QUALYS INC 10/12/20 B	428.0000	102.3300	4	-43,802	43,802	
7980524	ISSUE: 747619104 - QUANEX BUILDING PRODUCTS 10/12/20 B	500.0000	20.0500	5	-10,030	10,030	
7980524	ISSUE: 74762E102 - QUANTA SERVICES INC 10/12/20 B	5,452.0000	61.3400	55	-334,480	334,480	
7980524	ISSUE: 74766Q101 - QUANTERIX CORP 10/12/20 B	41.0000	44.9500	0	-1,843	1,843	
7980524	ISSUE: 747906501 - QUANTUM CORP 10/12/20 B	2,394.0000	4.8900	24	-11,731	11,731	
7980524	ISSUE: 74834L100 - QUEST DIAGNOSTICS INC 10/12/20 B	5,976.0000	116.6700	60	-697,280	697,280	



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7980524	ISSUE: 74838J101 - QUIDEL CORP 10/12/20 B	426.0000	270.7500	4	-115,344	115,344	
7980524	ISSUE: 74874Q100 - QUINSTREET INC 10/12/20 B	698.0000	16.7800	7	-11,719	11,719	
7980524	ISSUE: 749119103 - QUOTIENT TECHNOLOGY INC 10/12/20 B	2,528.0000	8.4900	25	-21,488	21,488	
7980524	ISSUE: 74915M100 - QURATE RETAIL INC 10/12/20 B	16,826.0000	7.8500	168	-132,252	132,252	
7980524	ISSUE: 74915M308 - QURATE RETAIL INC 8% PFD 10/12/20 S	731.0000	98.9900	9	72,353	72,296	57
7980524	ISSUE: 74930B105 - RBB BANCORP 10/12/20 B	434.0000	12.6900	4	-5,512	5,512	
7980524	ISSUE: 74934Q108 - RCI HOSPITALITY HOLDINGS INC 10/12/20 B	56.0000	24.4300	1	-1,369	1,369	
7980524	ISSUE: 749397105 - R1 RCM INC 10/12/20 B	1,015.0000	17.5600	10	-17,834	17,834	
7980524	ISSUE: 749527107 - REV GROUP INC 10/12/20 B	649.0000	8.8900	6	-5,776	5,776	
7980524	ISSUE: 74955L103 - RGC RESOURCES INC 10/12/20 S	229.0000	23.9500	2	5,482	5,432	50
7980524	ISSUE: 749607107 - RLI CORP 10/12/20 B	544.0000	88.0900	5	-47,926	47,926	
7980524	ISSUE: 74965L101 - RLJ LODGING TRUST REIT 10/12/20 B	3,453.0000	8.9100	35	-30,801	30,801	
7980524	ISSUE: 749660106 - RPC INC 10/12/20 B	1,321.0000	2.7500	13	-3,646	3,646	
7980524	ISSUE: 74967R106 - RMR GROUP INC CL A 10/12/20 B	127.0000	30.5400	1	-3,880	3,880	
7980524	ISSUE: 74967X103 - RH 10/12/20 B	168.0000	365.4600	2	-61,399	61,399	
7980524	ISSUE: 749685103 - RPM INTERNATIONAL INC 10/12/20 B	2,182.0000	88.1300	22	-192,321	192,321	
7980524	ISSUE: 74971D101 - RPT REALTY REIT 10/12/20 B	1,538.0000	5.5900	15	-8,613	8,613	
7980524	ISSUE: 750102105 - RACKSPACE TECHNOLOGY INC 10/12/20 B	936.0000	18.5000	9	-17,325	17,325	
7980524	ISSUE: 750236101 - RADIAN GROUP INC 10/12/20 B	4,175.0000	18.1900	42	-75,985	75,985	
7980524	ISSUE: 75025X100 - RADIANT LOGISTICS INC 10/12/20 S	1,233.0000	5.2100	12	6,411	6,436	-25
7980524	ISSUE: 750469207 - RADIUS HEALTH INC 10/12/20 B	66.0000	13.7200	1	-906	906	
7980524	ISSUE: 750491102 - RADNET INC 10/12/20 B	8,498.0000	17.3296	85	-147,352	147,352	
7980524	ISSUE: 75062E106 - RAFAEL HOLDINGS INC CL B 10/12/20 S	372.0000	17.8000	4	6,618	6,417	201



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7980524	ISSUE: 750917106 - RAMBUS INC 10/12/20 B	2,896.0000	14.4200	29	-41,789	41,789	
7980524	ISSUE: 751212101 - RALPH LAUREN CORP 10/12/20 B	1,987.0000	73.6400	20	-146,343	146,343	
7980524	ISSUE: 75281A109 - RANGE RESOURCES CORP 10/12/20 B	2,943.0000	8.4300	29	-24,839	24,839	
7980524	ISSUE: 75321W103 - RANPAK HOLDINGS CORP CL A 10/12/20 S	59.0000	11.2700	1	664	648	17
7980524	ISSUE: 753422104 - RAPID7 INC 10/12/20 B	315.0000	65.5600	3	-20,655	20,655	
7980524	ISSUE: 75382E109 - RAPT THERAPEUTICS INC 10/12/20 S	79.0000	40.2300	1	3,177	2,686	491
7980524	ISSUE: 754212108 - RAVEN INDUSTRIES INC 10/12/20 B	636.0000	23.5400	6	-14,978	14,978	
7980524	ISSUE: 754730109 - RAYMOND JAMES FINANCIAL INC 10/12/20 B	5,422.0000	80.0400	54	-434,031	434,031	
7980524	ISSUE: 754907103 - RAYONIER INC REIT 10/12/20 B	5,754.0000	28.7000	58	-165,197	165,197	
7980524	ISSUE: 75508B104 - RAYONIER ADVANCED MATERIALS 10/12/20 B	1,402.0000	3.7800	14	-5,314	5,314	
7980524	ISSUE: 75513E101 - RAYTHEON TECHNOLOGIES CORP 10/12/20 S	16,777.0000	60.4650	190	1,014,231	1,001,419	12,812
7980524	ISSUE: 75524B104 - RBC BEARINGS INC 10/12/20 B	4,665.0000	127.8002	47	-596,235	596,235	
7980524	ISSUE: 75524W108 - RE/MAX HOLDINGS INC 10/12/20 B	324.0000	36.6900	3	-11,891	11,891	
7980524	ISSUE: 75574U101 - READY CAPITAL CORP REIT 10/12/20 B	774.0000	11.6100	8	-8,994	8,994	
7980524	ISSUE: 75605Y106 - REALOGY HOLDINGS 10/12/20 B	2,263.0000	11.4500	23	-25,934	25,934	
7980524	ISSUE: 75606N109 - REALPAGE INC 10/12/20 B	1,418.0000	59.1400	14	-83,875	83,875	
7980524	ISSUE: 756109104 - REALTY INCOME CORP REIT 10/12/20 B	15,455.0000	63.3300	155	-978,920	978,920	
7980524	ISSUE: 75615P103 - REATA PHARMACEUTICALS INC CL A 10/12/20 B	362.0000	110.3500	4	-39,950	39,950	
7980524	ISSUE: 75629F109 - RECRO PHARMA INC 10/12/20 B	247.0000	2.2000	2	-546	546	
7980524	ISSUE: 75686R202 - RED RIVER BANCSHARES INC 10/12/20 S	67.0000	46.7000	1	3,128	3,099	29
7980524	ISSUE: 75689M101 - RED ROBIN GOURMET BURGERS INC 10/12/20 B	625.0000	13.5300	6	-8,463	8,463	
7980524	ISSUE: 75700L108 - RED ROCK RESORTS INC CL A 10/12/20 B	773.0000	18.0000	8	-13,922	13,922	
7980524	ISSUE: 75704L104 - RED VIOLET INC 10/12/20 B	492.0000	22.4500	5	-11,050	11,050	



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7980524	ISSUE: 75737F108 - REDFIN CORP 10/12/20 B	1,061.0000	54.9000	11	-58,260	58,260	
7980524	ISSUE: 758075402 - REDWOOD TR INC REIT 10/12/20 B	2,612.0000	8.0000	26	-20,922	20,922	
7980524	ISSUE: 758750103 - REGAL BELOIT CORP 10/12/20 B	7,065.0000	100.5511	71	-710,464	710,464	
7980524	ISSUE: 758849103 - REGENCY CENTERS CORPORATION REIT 10/12/20 B	7,716.0000	39.7500	77	-306,788	306,788	
7980524	ISSUE: 75886F107 - REGENERON PHARMACEUTICALS INC 10/12/20 S	2,387.0000	601.5500	56	1,435,844	1,412,364	23,480
7980524	ISSUE: 758932107 - REGIS CORP 10/12/20 B	1,064.0000	7.2500	11	-7,725	7,725	
7980524	ISSUE: 75901B107 - REGENXBIO INC 10/12/20 B	438.0000	29.6800	4	-13,004	13,004	
7980524	ISSUE: 75902K106 - REGIONAL MANAGEM 10/12/20 S	207.0000	20.2900	2	4,198	3,937	261
7980524	ISSUE: 7591EP100 - REGIONS FINANCIAL CORP 10/12/20 B	42,496.0000	12.9500	425	-550,748	550,748	
7980524	ISSUE: 759351604 - REINSURANCE GROUP OF AMERICA INC 10/12/20 B	3,047.0000	107.8000	30	-328,497	328,497	
7980524	ISSUE: 75943R102 - RELAY THERAPEUTICS INC 10/12/20 B	159.0000	42.3900	2	-6,742	6,742	
7980524	ISSUE: 759509102 - RELIANCE STEEL & ALUMINUM CO 10/12/20 B	2,949.0000	112.5800	29	-332,028	332,028	
7980524	ISSUE: 75955J402 - RELMADA THERAPEUTICS INC 10/12/20 B	165.0000	38.0000	2	-6,272	6,272	
7980524	ISSUE: 75956B101 - RELIANT BANCORP INC 10/12/20 B	490.0000	15.3500	5	-7,526	7,526	
7980524	ISSUE: 75970E107 - RENASANT CORP 10/12/20 B	1,152.0000	27.5600	12	-31,761	31,761	
7980524	ISSUE: 75972A301 - RENEWABLE ENERGY GROUP INC 10/12/20 B	796.0000	63.1300	8	-50,259	50,259	
7980524	ISSUE: 759910102 - REPRO-MED SYSTEMS INC 10/12/20 S	215.0000	6.9000	2	1,481	1,505	-24
7980524	ISSUE: 759916109 - REPLIGEN CORPORATION 10/12/20 B	585.0000	173.4100	6	-101,451	101,451	
7980524	ISSUE: 76009N100 - RENT A CENTER INC 10/12/20 B	556.0000	33.9900	6	-18,904	18,904	
7980524	ISSUE: 760281204 - REPUBLIC BANCORP INC 10/12/20 S	28.0000	32.0100	0	896	861	35
7980524	ISSUE: 76029L100 - REPAY HOLDINGS CORP CL A 10/12/20 B	401.0000	24.6000	4	-9,869	9,869	
7980524	ISSUE: 76029N106 - REPLIMUNE GROUP INC 10/12/20 B	111.0000	24.7900	1	-2,753	2,753	
7980524	ISSUE: 760416107 - REPUBLIC FIRST BANCORP INC 10/12/20 S	3,801.0000	2.2256	38	8,421	8,096	325



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7980524	ISSUE: 760759100 - REPUBLIC SERVICES INC 10/12/20 B	9,480.0000	94.5000	95	-895,955	895,955	
7980524	ISSUE: 760911107 - RESEARCH FRONTIERS INC 10/12/20 B	1,922.0000	2.8885	19	-5,571	5,571	
7980524	ISSUE: 761152107 - RESMED INC 10/12/20 B	1,631.0000	177.4300	16	-289,405	289,405	
7980524	ISSUE: 76118L102 - RESONANT INC 10/12/20 B	3,628.0000	2.6799	36	-9,759	9,759	
7980524	ISSUE: 76118Y104 - RESIDEO TECHNOLOGIES INC 10/12/20 B	2,964.0000	11.8600	30	-35,183	35,183	
7980524	ISSUE: 76122Q105 - RESOURCES CONNECTION INC 10/12/20 B	137.0000	12.0800	1	-1,656	1,656	
7980524	ISSUE: 76129W105 - RETRACTABLE TECHNOLOGIES INC 10/12/20 B	972.0000	9.2800	10	-9,030	9,030	
7980524	ISSUE: 761299106 - RETROPHIN INC 10/12/20 B	667.0000	20.6800	7	-13,800	13,800	
7980524	ISSUE: 76131N101 - RETAIL OPPORTUNITY INVESTMENTS REIT 10/12/20 B	2,958.0000	10.8800	30	-32,213	32,213	
7980524	ISSUE: 76131V202 - RETAIL PPTYS AMER INC REIT 10/12/20 B	5,163.0000	5.9800	52	-30,926	30,926	
7980524	ISSUE: 76133Q102 - RETAIL VALUE INC REIT 10/12/20 B	200.0000	13.8800	2	-2,778	2,778	
7980524	ISSUE: 761330109 - REVANCE THERAPEUTICS INC 10/12/20 B	805.0000	27.7600	8	-22,355	22,355	
7980524	ISSUE: 761525609 - REVLON INC 10/12/20 B	52.0000	6.6500	1	-346	346	
7980524	ISSUE: 76155X100 - REVOLUTION MEDICINES INC 10/12/20 B	376.0000	41.5700	4	-15,634	15,634	
7980524	ISSUE: 761624105 - REX AMERICAN RESOURCES CORPORATION 10/12/20 B	191.0000	72.3700	2	-13,825	13,825	
7980524	ISSUE: 76169B102 - REXNORD CORP 10/12/20 B	2,476.0000	32.5500	25	-80,619	80,619	
7980524	ISSUE: 76169C100 - REXFORD INDUSTRIAL REALTY INC 10/12/20 B	5,917.0000	52.1600	59	-308,690	308,690	
7980524	ISSUE: 76171L106 - REYNOLDS CONSUMER PRODUCTS INC 10/12/20 B	1,863.0000	31.3700	19	-58,461	58,461	
7980524	ISSUE: 76243J105 - RHYTHM PHARMACEUTICALS INC 10/12/20 B	590.0000	24.8000	6	-14,638	14,638	
7980524	ISSUE: 762544104 - RIBBON COMMUNICATIONS INC 10/12/20 S	242.0000	4.0550	2	979	956	23
7980524	ISSUE: 76525P100 - RICHMOND MUTUAL BANCORPORATION INC 10/12/20 S	585.0000	10.9800	6	6,417	6,248	170
7980524	ISSUE: 766559603 - RIGEL PHARMACEUTICALS INC 10/12/20 B	3,881.0000	2.5000	39	-9,741	9,741	
7980524	ISSUE: 76674Q107 - RIMINI STREET INC 10/12/20 B	1,629.0000	3.3000	16	-5,392	5,392	



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7980524	ISSUE: 76680R206 - RINGCENTRAL INC 10/12/20 B	888.0000	286.3500	9	-254,288	254,288	
7980524	ISSUE: 767754872 - RITE AID CORP 10/12/20 B	1,245.0000	9.8100	12	-12,226	12,226	
7980524	ISSUE: 769397100 - RIVERVIEW BANCORP INC 10/12/20 B	918.0000	5.1500	9	-4,737	4,737	
7980524	ISSUE: 770323103 - ROBERT HALF INTL INC 10/12/20 B	4,906.0000	58.7700	49	-288,375	288,375	
7980524	ISSUE: 77311W101 - ROCKET COS INC 10/12/20 S	2,748.0000	23.1400	29	63,560	59,632	3,928
7980524	ISSUE: 77313F106 - ROCKET PHARMACEUTICALS INC 10/12/20 B	478.0000	28.8400	5	-13,790	13,790	
7980524	ISSUE: 773903109 - ROCKWELL AUTOMATION INC 10/12/20 B	3,382.0000	244.2300	34	-826,020	826,020	
7980524	ISSUE: 774374102 - ROCKWELL MEDICAL INC 10/12/20 B	3,532.0000	1.0900	35	-3,885	3,885	
7980524	ISSUE: 774515100 - ROCKY BRANDS INC 10/12/20 S	269.0000	26.5300	3	7,134	7,196	-62
7980524	ISSUE: 775133101 - ROGERS CORP 10/12/20 B	6,909.0000	105.9351	69	-731,975	731,975	
7980524	ISSUE: 77543R102 - ROKU INC 10/12/20 B	1,226.0000	221.6800	12	-271,792	271,792	
7980524	ISSUE: 775711104 - ROLLINS INC 10/12/20 B	2,204.0000	58.4200	22	-128,780	128,780	
7980524	ISSUE: 776696106 - ROPER TECHNOLOGIES INC 10/12/20 S	2,799.0000	421.8600	54	1,180,732	1,133,595	47,137
7980524	ISSUE: 777780107 - ROSETTA STONE INC 10/12/20 B	818.0000	29.9500	8	-24,507	24,507	
7980524	ISSUE: 778296103 - ROSS STORES INC 10/12/20 S	8,762.0000	98.6400	107	864,177	851,141	13,036
7980524	ISSUE: 780287108 - ROYAL GOLD INC 10/12/20 B	1,394.0000	123.3000	14	-171,894	171,894	
7980524	ISSUE: 78116T103 - RUBIUS THERAPEUTICS INC 10/12/20 B	20.0000	5.6700	0	-114	114	
7980524	ISSUE: 781846209 - RUSH ENTERPRISES INC 10/12/20 B	6,529.0000	56.5439	65	-369,240	369,240	
7980524	ISSUE: 781846308 - RUSH ENTERPRISES INC CL B 10/12/20 S	156.0000	49.7900	2	7,766	7,777	-11
7980524	ISSUE: 783332109 - RUTH'S HOSPITALITY GROUP INC 10/12/20 B	427.0000	11.7300	4	-5,013	5,013	
7980524	ISSUE: 783549108 - RYDER SYSTEM INC 10/12/20 B	2,535.0000	48.7900	25	-123,708	123,708	
7980524	ISSUE: 783754104 - RYERSON HOLDING CORP 10/12/20 B	342.0000	7.7100	3	-2,640	2,640	
7980524	ISSUE: 78377T107 - RYMAN HOSPITALITY PPTYS INC REIT 10/12/20 B	436.0000	42.3200	4	-18,456	18,456	



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7980524	ISSUE: 783859101 - S & T BANCORP INC 10/12/20 B	964.0000	20.2500	10	-19,531	19,531	
7980524	ISSUE: 78408D105 - SB FINANCIAL GROUP INC 10/12/20 B	595.0000	15.8598	6	-9,443	9,443	
7980524	ISSUE: 78409V104 - S&P GLOBAL INC 10/12/20 S	6,166.0000	360.0900	111	2,220,204	2,188,313	31,891
7980524	ISSUE: 78410G104 - SBA COMMUNICATIONS CORP CL A REIT 10/12/20 S	2,979.0000	313.9300	50	935,147	933,350	1,797
7980524	ISSUE: 784117103 - SEI INVESTMENTS COMPANY 10/12/20 B	5,106.0000	56.0200	51	-286,089	286,089	
7980524	ISSUE: 784305104 - SJW GROUP 10/12/20 B	475.0000	62.5600	5	-29,721	29,721	
7980524	ISSUE: 78440X101 - SL GREEN REALTY CORP REIT 10/12/20 B	3,283.0000	50.6900	33	-166,448	166,448	
7980524	ISSUE: 78442P106 - SLM CORP 10/12/20 B	13,571.0000	8.8700	136	-120,510	120,510	
7980524	ISSUE: 78454L100 - SM ENERGY COMPANY 10/12/20 B	2,043.0000	1.7100	20	-3,514	3,514	
7980524	ISSUE: 78463M107 - SPS COMMERCE INC 10/12/20 B	448.0000	87.7900	4	-39,334	39,334	
7980524	ISSUE: 784635104 - SPX CORP 10/12/20 B	13,169.0000	50.8444	132	-669,702	669,702	
7980524	ISSUE: 78467J100 - SS&C TECHNOLOGIES HLDGS INC 10/12/20 B	8,398.0000	64.5600	84	-542,259	542,259	
7980524	ISSUE: 78469C103 - SP PLUS CORPORATION 10/12/20 B	296.0000	18.9600	3	-5,615	5,615	
7980524	ISSUE: 78469X107 - SPX FLOW INC 10/12/20 B	1,059.0000	45.6100	11	-48,312	48,312	
7980524	ISSUE: 78486Q101 - SVB FINANCIAL GROUP 10/12/20 B	2,277.0000	276.2900	23	-629,135	629,135	
7980524	ISSUE: 78489X103 - SVMK INC 10/12/20 B	1,108.0000	23.2100	11	-25,728	25,728	
7980524	ISSUE: 78501P203 - SWK HOLDINGS CORP 10/12/20 B	298.0000	15.0789	3	-4,496	4,496	
7980524	ISSUE: 78573L106 - SABRA HEALTH REIT 10/12/20 B	4,927.0000	14.7150	49	-72,550	72,550	
7980524	ISSUE: 78573M104 - SABRE CORP 10/12/20 B	11,842.0000	6.8500	118	-81,236	81,236	
7980524	ISSUE: 786449207 - SAFEGUARD SCIENTIFICS INC 10/12/20 B	221.0000	6.0800	2	-1,346	1,346	
7980524	ISSUE: 78645L100 - SAFEHOLD INC REIT 10/12/20 B	197.0000	65.7000	2	-12,945	12,945	
7980524	ISSUE: 78648T100 - SAFETY INSURANCE GROUP INC 10/12/20 B	329.0000	69.8500	3	-22,984	22,984	
7980524	ISSUE: 786598300 - SAGA COMMUNICATIONS INC CL A 10/12/20 S	69.0000	19.7200	1	1,360	1,383	-24



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7980524	ISSUE: 78667J108 - SAGE THERAPEUTICS INC 10/12/20 B	2,016.0000	61.6500	20	-124,307	124,307	
7980524	ISSUE: 78709Y105 - SAIA INC 10/12/20 B	329.0000	145.3700	3	-47,830	47,830	
7980524	ISSUE: 78781P105 - SAILPOINT TECHNOLOGIES HOLDINGS INC 10/12/20 B	1,046.0000	45.0600	10	-47,143	47,143	
7980524	ISSUE: 790148100 - ST JOE COMPANY 10/12/20 B	349.0000	26.8800	3	-9,385	9,385	
7980524	ISSUE: 79466L302 - SALESFORCE COM INC 10/12/20 S	21,431.0000	267.0700	341	5,723,236	5,571,631	151,605
7980524	ISSUE: 795226109 - SALISBURY BANCORP INC 10/12/20 B	212.0000	35.4287	2	-7,513	7,513	
7980524	ISSUE: 79546E104 - SALLY BEAUTY CO INC 10/12/20 B	2,231.0000	9.4400	22	-21,083	21,083	
7980524	ISSUE: 800013104 - SANDERSON FARMS INC 10/12/20 B	205.0000	122.4200	2	-25,098	25,098	
7980524	ISSUE: 800363103 - SANDY SPRING BANCORP INC 10/12/20 B	287.0000	26.1100	3	-7,496	7,496	
7980524	ISSUE: 800422107 - JOHN B SANFILIPPO & SON 10/12/20 B	103.0000	77.2400	1	-7,957	7,957	
7980524	ISSUE: 800677106 - SANGAMO THERAPEUTICS INC 10/12/20 B	1.0000	11.1600	0	-11	11	
7980524	ISSUE: 801056102 - SANMINA CORPORATION 10/12/20 B	1,578.0000	27.9600	16	-44,137	44,137	
7980524	ISSUE: 80283M101 - SANTANDER CONSUMER USA HOLDING 10/12/20 B	3,046.0000	20.1400	30	-61,377	61,377	
7980524	ISSUE: 803607100 - SAREPTA THERAPEUTICS INC 10/12/20 B	832.0000	142.8700	8	-118,876	118,876	
7980524	ISSUE: 80405P107 - SATSUMA PHARMACEUTICALS INC 10/12/20 S	84.0000	4.1000	1	344	354	-11
7980524	ISSUE: 804395101 - SAUL CENTERS INC REIT 10/12/20 B	51.0000	28.4200	1	-1,450	1,450	
7980524	ISSUE: 805111101 - SAVARA INC 10/12/20 B	4,040.0000	1.2809	40	-5,215	5,215	
7980524	ISSUE: 806037107 - SCANSOURCE INC 10/12/20 B	285.0000	21.9100	3	-6,247	6,247	
7980524	ISSUE: 806407102 - HENRY SCHEIN INC 10/12/20 B	6,485.0000	59.8900	65	-388,452	388,452	
7980524	ISSUE: 806857108 - SCHLUMBERGER LTD 10/12/20 S	37,787.0000	16.1200	391	608,735	602,703	6,032
7980524	ISSUE: 806882106 - SCHNITZER STEEL INDS INC-A 10/12/20 B	94.0000	20.9400	1	-1,969	1,969	
7980524	ISSUE: 80689H102 - SCHNEIDER NATIONAL INC CL B 10/12/20 B	2,759.0000	24.5800	28	-67,844	67,844	
7980524	ISSUE: 80706P103 - SCHOLAR ROCK HOLDING CORP 10/12/20 S	106.0000	15.0500	1	1,594	1,541	53



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7980524	ISSUE: 807066105 - SCHOLASTIC CORP 10/12/20 B	473.0000	21.8600	5	-10,345	10,345	
7980524	ISSUE: 80810D103 - SCHRODINGER INC 10/12/20 B	188.0000	62.2500	2	-11,705	11,705	
7980524	ISSUE: 808513105 - CHARLES SCHWAB CORP 10/12/20 S	39,111.0000	38.4700	424	1,504,176	1,477,614	26,562
7980524	ISSUE: 808541106 - SCHWEITZER-MAUDUIT INTL INC 10/12/20 B	681.0000	32.6400	7	-22,235	22,235	
7980524	ISSUE: 808625107 - SCIENCE APPLICATIONS INTL CORP 10/12/20 B	2,384.0000	82.1600	24	-195,893	195,893	
7980524	ISSUE: 80874P109 - SCIENTIFIC GAMES CORP 10/12/20 B	979.0000	33.4000	10	-32,708	32,708	
7980524	ISSUE: 810186106 - SCOTTS MIRACLE-GRO COMPANY CL A 10/12/20 B	564.0000	163.4300	6	-92,180	92,180	
7980524	ISSUE: 810648105 - SCPHARMACEUTICALS INC 10/12/20 B	506.0000	8.3200	5	-4,215	4,215	
7980524	ISSUE: 811054402 - EW SCRIPPS COMPANY CL A 10/12/20 B	1,686.0000	10.6400	17	-17,956	17,956	
7980524	ISSUE: 811246107 - SCULPTOR CAPITAL MANAGEMENT INC CL A 10/12/20 B	589.0000	11.4600	6	-6,756	6,756	
7980524	ISSUE: 811543107 - SEABOARD CORP 10/12/20 B	13.0000	3,214.9900	0	-41,795	41,795	
7980524	ISSUE: 811699107 - SEACHANGE INTERNATIONAL INC 10/12/20 B	1,095.0000	0.8527	11	-945	945	
7980524	ISSUE: 811707801 - SEACOAST BANKING CORP FLORIDA 10/12/20 B	1,307.0000	20.4600	13	-26,754	26,754	
7980524	ISSUE: 81181C104 - SEAGEN INC 10/12/20 B	1,356.0000	205.8700	14	-279,173	279,173	
7980524	ISSUE: 811904101 - SEACOR HLDGS INC 10/12/20 B	499.0000	32.1300	5	-16,038	16,038	
7980524	ISSUE: 81211K100 - SEALED AIR CORP NEW 10/12/20 B	6,838.0000	41.9700	68	-287,059	287,059	
7980524	ISSUE: 81255T108 - SEASPINE HOLDINGS CORP 10/12/20 S	47.0000	15.6000	0	733	755	-23
7980524	ISSUE: 81282V100 - SEAWORLD ENTERTAINMENT INC 10/12/20 B	1,169.0000	22.6500	12	-26,490	26,490	
7980524	ISSUE: 81374A105 - SECUREWORKS CORP CL A 10/12/20 S	196.0000	11.9700	2	2,344	2,291	53
7980524	ISSUE: 814785309 - SECURITY NATL FINL CORP CL A 10/12/20 B	799.0000	7.1713	8	-5,738	5,738	
7980524	ISSUE: 81617J301 - SELECT ENERGY SERVICES INC CL A 10/12/20 B	602.0000	3.8200	6	-2,306	2,306	
7980524	ISSUE: 81617L108 - SELECT BANCORP INC 10/12/20 S	922.0000	7.8100	9	7,191	7,228	-37
7980524	ISSUE: 81619Q105 - SELECT MEDICAL HLDGS CORP 10/12/20 B	1,277.0000	22.2200	13	-28,388	28,388	



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7980524	ISSUE: 816212104 - SELECTA BIOSCIENCES INC 10/12/20 B	5,323.0000	2.0400	53	-10,912	10,912	
7980524	ISSUE: 816300107 - SELECTIVE INS GROUP INC 10/12/20 B	1,121.0000	55.4700	11	-62,193	62,193	
7980524	ISSUE: 816307300 - SELECTQUOTE INC 10/12/20 B	469.0000	19.5800	5	-9,188	9,188	
7980524	ISSUE: 816850101 - SEMTECH CORP 10/12/20 B	729.0000	58.4800	7	-42,639	42,639	
7980524	ISSUE: 816851109 - SEMPRA ENERGY 10/12/20 S	7,905.0000	126.7800	101	1,002,095	970,102	31,993
7980524	ISSUE: 817070501 - SENECA FOODS CORP CL-A 10/12/20 S	109.0000	40.5900	1	4,423	4,292	131
7980524	ISSUE: 81725T100 - SENSIENT TECHNOLOGIES CORP 10/12/20 B	822.0000	64.2200	8	-52,797	52,797	
7980524	ISSUE: 81750R102 - SERES THERAPEUTICS INC 10/12/20 B	316.0000	31.8500	3	-10,068	10,068	
7980524	ISSUE: 81752R100 - SERITAGE GROWTH PROPERTIES REIT 10/12/20 B	731.0000	14.0300	7	-10,263	10,263	
7980524	ISSUE: 817565104 - SERVICE CORP INTERNATIONAL 10/12/20 B	7,956.0000	45.1800	80	-359,532	359,532	
7980524	ISSUE: 81761L102 - SERVICE PROPERTIES TRUST REIT 10/12/20 B	3,949.0000	8.2600	39	-32,658	32,658	
7980524	ISSUE: 81762P102 - SERVICENOW INC 10/12/20 S	4,658.0000	509.0900	99	2,371,242	2,329,000	42,242
7980524	ISSUE: 81763U100 - SERVICESOURCE INTERNATIONAL 10/12/20 B	7,290.0000	1.4308	73	-10,503	10,503	
7980524	ISSUE: 81768T108 - SERVISFIRST BANCSHARES INC 10/12/20 B	285.0000	38.8800	3	-11,084	11,084	
7980524	ISSUE: 819047101 - SHAKE SHACK INC - CLASS A 10/12/20 B	257.0000	71.2700	3	-18,319	18,319	
7980524	ISSUE: 820017101 - SHARPS COMPLIANCE CORP 10/12/20 B	1,035.0000	6.6300	10	-6,872	6,872	
7980524	ISSUE: 82312B106 - SHENANDOAH TELECOMMUNICATION 10/12/20 B	618.0000	47.4700	6	-29,343	29,343	
7980524	ISSUE: 824348106 - SHERWIN WILLIAMS CO 10/12/20 S	2,032.0000	702.3800	52	1,427,184	1,405,738	21,447
7980524	ISSUE: 824889109 - SHOE CARNIVAL INC 10/12/20 B	228.0000	36.9000	2	-8,415	8,415	
7980524	ISSUE: 82489T104 - SHOCKWAVE MEDICAL INC 10/12/20 B	229.0000	77.6600	2	-17,786	17,786	
7980524	ISSUE: 825107105 - SHORE BANCSHARES INC 10/12/20 S	360.0000	11.8600	4	4,266	4,234	32
7980524	ISSUE: 82536T107 - SHOTSPOTTER INC 10/12/20 B	395.0000	32.6700	4	-12,909	12,909	
7980524	ISSUE: 825690100 - SHUTTERSTOCK INC 10/12/20 B	388.0000	59.3400	4	-23,028	23,028	



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7980524	ISSUE: 825698103 - SHYFT GROUP INC 10/12/20 S	151.0000	21.4700	2	3,240	3,236	4
7980524	ISSUE: 825704109 - SI-BONE INC 10/12/20 S	202.0000	24.5300	2	4,953	4,919	34
7980524	ISSUE: 826176109 - SIEBERT FINANCIAL CORP 10/12/20 B	823.0000	4.0583	8	-3,348	3,348	
7980524	ISSUE: 82620P102 - SIERRA BANCORP 10/12/20 S	25.0000	17.6800	0	442	453	-12
7980524	ISSUE: 82621J105 - SIENTRA INC 10/12/20 B	1,607.0000	4.3900	16	-7,071	7,071	
7980524	ISSUE: 82669G104 - SIGNATURE BANK 10/12/20 B	2,413.0000	85.9500	24	-207,421	207,421	
7980524	ISSUE: 826917106 - SIGA TECHNOLOGIES INC 10/12/20 B	1,324.0000	6.7900	13	-9,003	9,003	
7980524	ISSUE: 826919102 - SILICON LABORATORIES INC 10/12/20 B	355.0000	106.3800	4	-37,768	37,768	
7980524	ISSUE: 827048109 - SILGAN HOLDINGS INC 10/12/20 B	3,823.0000	39.6000	38	-151,429	151,429	
7980524	ISSUE: 82710M100 - SILK ROAD MEDICAL INC 10/12/20 B	222.0000	65.5900	2	-14,563	14,563	
7980524	ISSUE: 828359109 - SILVERCREST ASSET MANAGEMENT GROUP 10/12/20 S	190.0000	11.7500	2	2,231	2,242	-11
7980524	ISSUE: 82837P408 - SILVERGATE CAPITAL CORP 10/12/20 S	6.0000	16.1400	0	97	92	5
7980524	ISSUE: 828730200 - SIMMONS 1ST NATL CORP CL A 10/12/20 B	3,184.0000	17.6900	32	-56,357	56,357	
7980524	ISSUE: 828806109 - SIMON PROPERTY GROUP INC REIT 10/12/20 B	5,698.0000	68.0200	57	-387,635	387,635	
7980524	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO 10/12/20 B	36,246.0000	22.3321	362	-809,812	809,812	
7980524	ISSUE: 829073105 - SIMPSON MANUFACTURING CO INC 10/12/20 B	472.0000	96.0000	5	-45,317	45,317	
7980524	ISSUE: 829214105 - SIMULATIONS PLUS INC 10/12/20 B	18.0000	76.8200	0	-1,383	1,383	
7980524	ISSUE: 829226109 - SINCLAIR BROADCAST GROUP INC CL A 10/12/20 B	1,029.0000	19.0000	10	-19,561	19,561	
7980524	ISSUE: 82968B103 - SIRIUS XM HOLDINGS INC 10/12/20 B	29,070.0000	5.9100	291	-172,094	172,094	
7980524	ISSUE: 82981J109 - SITE CENTERS CORP REIT 10/12/20 B	2,814.0000	7.7500	28	-21,837	21,837	
7980524	ISSUE: 82982L103 - SITEONE LANDSCAPE SUPPLY INC 10/12/20 B	362.0000	135.9800	4	-49,228	49,228	
7980524	ISSUE: 82982T106 - SITIME CORP 10/12/20 S	63.0000	89.7800	1	5,655	5,334	322
7980524	ISSUE: 83001A102 - SIX FLAGS ENTERTAINMENT CORPORATION 10/12/20 B	3,466.0000	21.0700	35	-73,063	73,063	



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7980524	ISSUE: 830566105 - SKECHERS USA INC -CL A 10/12/20 B	5,979.0000	32.7900	60	-196,111	196,111	
7980524	ISSUE: 830830105 - SKYLINE CHAMPION CORP 10/12/20 B	793.0000	29.6500	8	-23,520	23,520	
7980524	ISSUE: 830879102 - SKYWEST INC 10/12/20 B	1,137.0000	31.1000	11	-35,372	35,372	
7980524	ISSUE: 83088M102 - SKYWORKS SOLUTIONS INC 10/12/20 B	7,510.0000	157.0900	75	-1,179,821	1,179,821	
7980524	ISSUE: 83088V102 - SLACK TECHNOLOGIES INC CL A 10/12/20 B	4,781.0000	31.7900	48	-152,036	152,036	
7980524	ISSUE: 83125X103 - SLEEP NUMBER CORP 10/12/20 B	378.0000	57.4700	4	-21,727	21,727	
7980524	ISSUE: 831754106 - SMITH & WESSON BRANDS INC 10/12/20 B	1,511.0000	16.5000	15	-24,947	24,947	
7980524	ISSUE: 831865209 - SMITH A O CORPORATION 10/12/20 B	6,115.0000	56.4900	61	-345,498	345,498	
7980524	ISSUE: 83190L208 - SMARTFINANCIAL INC 10/12/20 B	430.0000	14.9900	4	-6,450	6,450	
7980524	ISSUE: 83200N103 - SMARTSHEET INC CL A 10/12/20 B	1,282.0000	54.6000	13	-70,010	70,010	
7980524	ISSUE: 832154207 - SMITH MICRO SOFTWARE INC 10/12/20 B	2,481.0000	3.8000	25	-9,453	9,453	
7980524	ISSUE: 832696405 - JM SMUCKER CO 10/12/20 B	5,005.0000	119.9200	50	-600,250	600,250	
7980524	ISSUE: 833034101 - SNAP-ON INC 10/12/20 B	2,387.0000	157.7600	24	-376,597	376,597	
7980524	ISSUE: 83417M104 - SOLAREEDGE TECHNOLOGIES INC 10/12/20 B	571.0000	297.9400	6	-170,129	170,129	
7980524	ISSUE: 83417Q105 - SOLARWINDS CORP 10/12/20 B	2,161.0000	21.6400	22	-46,786	46,786	
7980524	ISSUE: 83418M103 - SOLARIS OILFIELD INFRASTRUCTURE INC 10/12/20 B	865.0000	6.5200	9	-5,648	5,648	
7980524	ISSUE: 834203200 - SOLENO THERAPEUTICS INC 10/12/20 B	4,405.0000	2.0095	44	-8,896	8,896	
7980524	ISSUE: 83422E105 - SOLID BIOSCIENCES INC 10/12/20 B	1,779.0000	3.8602	18	-6,885	6,885	
7980524	ISSUE: 834251100 - SOLITON INC 10/12/20 B	503.0000	8.0400	5	-4,049	4,049	
7980524	ISSUE: 83545G102 - SONIC AUTOMOTIVE INC CL A 10/12/20 B	489.0000	40.6100	5	-19,863	19,863	
7980524	ISSUE: 835495102 - SONOCO PRODUCTS CO 10/12/20 B	4,564.0000	53.8000	46	-245,589	245,589	
7980524	ISSUE: 83570H108 - SONOS INC 10/12/20 B	701.0000	14.1800	7	-9,947	9,947	
7980524	ISSUE: 83587F202 - SORRENTO THERAPEUTICS INC 10/12/20 B	533.0000	11.4100	5	-6,087	6,087	



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7980524	ISSUE: 838518108 - SOUTH JERSEY INDS INC 10/12/20 B	1,010.0000	20.4100	10	-20,624	20,624	
7980524	ISSUE: 83946P107 - SOUTH PLAINS FINANCIAL INC 10/12/20 B	889.0000	14.6173	9	-13,004	13,004	
7980524	ISSUE: 840441109 - SOUTH STATE CORPORATION 10/12/20 B	7,091.0000	56.4100	71	-400,074	400,074	
7980524	ISSUE: 842587107 - SOUTHERN COMPANY 10/12/20 S	28,806.0000	58.8600	326	1,695,196	1,664,987	30,209
7980524	ISSUE: 84265V105 - SOUTHERN COPPER CORP 10/12/20 S	2,044.0000	47.9600	23	98,008	96,375	1,633
7980524	ISSUE: 842873101 - SOUTHERN FIRST BANCSHARES INC 10/12/20 S	54.0000	27.4300	1	1,481	1,490	-10
7980524	ISSUE: 843380106 - SOUTHERN MISSOURI BANCORP INC 10/12/20 B	180.0000	23.1800	2	-4,174	4,174	
7980524	ISSUE: 843395104 - SOUTHERN NATIONAL BANCORP OF VA INC 10/12/20 B	271.0000	9.9100	3	-2,688	2,688	
7980524	ISSUE: 84470P109 - SOUTHSIDE BANCSHARES INC 10/12/20 B	731.0000	26.5700	7	-19,430	19,430	
7980524	ISSUE: 844741108 - SOUTHWEST AIRLINES CO 10/12/20 B	26,542.0000	39.1900	265	-1,040,446	1,040,446	
7980524	ISSUE: 844895102 - SOUTHWEST GAS HLDGS INC 10/12/20 B	1,231.0000	67.8900	12	-83,585	83,585	
7980524	ISSUE: 845467109 - SOUTHWESTERN ENERGY CO 10/12/20 B	14,832.0000	2.9700	148	-44,199	44,199	
7980524	ISSUE: 846511103 - SPARK ENERGY INC CL A 10/12/20 S	324.0000	9.1300	3	2,955	2,864	91
7980524	ISSUE: 847215100 - SPARTANNASH CO 10/12/20 B	176.0000	20.0800	2	-3,536	3,536	
7980524	ISSUE: 84763A108 - SPECTRUM PHARMACEUTICALS INC 10/12/20 B	4,122.0000	4.1900	41	-17,312	17,312	
7980524	ISSUE: 84790A105 - SPECTRUM BRANDS HOLDINGS INC 10/12/20 B	1,815.0000	63.9000	18	-115,997	115,997	
7980524	ISSUE: 84833T103 - SPERO THERAPEUTICS INC 10/12/20 S	173.0000	13.8700	2	2,398	2,233	164
7980524	ISSUE: 84857L101 - SPIRE INC 10/12/20 B	990.0000	56.2500	10	-55,697	55,697	
7980524	ISSUE: 848574109 - SPIRIT AEROSYSTEMS HLDGS INC 10/12/20 B	4,775.0000	19.5700	48	-93,495	93,495	
7980524	ISSUE: 848577102 - SPIRIT AIRLINES INC 10/12/20 B	1,876.0000	16.7000	19	-31,348	31,348	
7980524	ISSUE: 84860W300 - SPIRIT REALTY CAPITAL INC REIT 10/12/20 B	4,725.0000	35.0600	47	-165,706	165,706	
7980524	ISSUE: 84861D103 - SPIRIT OF TEXAS BANCSHARES INC 10/12/20 B	324.0000	13.4000	3	-4,345	4,345	
7980524	ISSUE: 84863T106 - SPOK HOLDINGS INC 10/12/20 S	544.0000	9.7500	6	5,298	5,163	136



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7980524	ISSUE: 848637104 - SPLUNK INC 10/12/20 B	1,868.0000	215.3400	19	-402,274	402,274	
7980524	ISSUE: 84920Y106 - SPORTSMAN'S WAREHOUSE HOLDINGS 10/12/20 B	518.0000	16.4300	5	-8,516	8,516	
7980524	ISSUE: 85205L107 - SPRINGWORKS THERAPEUTICS INC 10/12/20 B	80.0000	58.1200	1	-4,650	4,650	
7980524	ISSUE: 85208M102 - SPROUTS FARMERS MARKETS LLC 10/12/20 B	2,348.0000	21.5700	23	-50,670	50,670	
7980524	ISSUE: 85209W109 - SPROUT SOCIAL INC 10/12/20 B	231.0000	48.5600	2	-11,220	11,220	
7980524	ISSUE: 852234103 - SQUARE INC CL A 10/12/20 S	8,563.0000	185.1700	121	1,585,490	1,542,881	42,609
7980524	ISSUE: 852312305 - STAAR SURGICAL CO 10/12/20 B	318.0000	58.8300	3	-18,711	18,711	
7980524	ISSUE: 85254J102 - STAG INDUSTRIAL REIT 10/12/20 B	3,026.0000	33.4200	30	-101,159	101,159	
7980524	ISSUE: 852857200 - STAMPS COM INC 10/12/20 B	182.0000	271.9900	2	-49,504	49,504	
7980524	ISSUE: 85303B100 - STANDARD AVB FINANCIAL CORP 10/12/20 B	323.0000	32.7998	3	-10,598	10,598	
7980524	ISSUE: 853666105 - STANDARD MTR PRODS INC 10/12/20 B	305.0000	48.4100	3	-14,768	14,768	
7980524	ISSUE: 854231107 - STANDEX INTL CORP 10/12/20 B	144.0000	63.9700	1	-9,213	9,213	
7980524	ISSUE: 854502101 - STANLEY BLACK & DECKER INC 10/12/20 B	6,931.0000	177.9700	69	-1,233,579	1,233,579	
7980524	ISSUE: 855244109 - STARBUCKS CORP 10/12/20 S	30,045.0000	90.7800	361	2,727,124	2,657,480	69,644
7980524	ISSUE: 85569C107 - STARTEK INC 10/12/20 S	28.0000	4.8300	0	135	148	-13
7980524	ISSUE: 855707105 - STATE AUTO FINL CORP 10/12/20 B	119.0000	13.8200	1	-1,646	1,646	
7980524	ISSUE: 85571B105 - STARWOOD PROPERTY TRUST INC REIT 10/12/20 B	12,337.0000	15.8000	123	-195,048	195,048	
7980524	ISSUE: 857477103 - STATE STREET CORP 10/12/20 B	15,890.0000	67.2200	159	-1,068,285	1,068,285	
7980524	ISSUE: 858119100 - STEEL DYNAMICS INC 10/12/20 B	8,672.0000	33.2100	87	-288,084	288,084	
7980524	ISSUE: 858155203 - STEELCASE INC 10/12/20 B	2,027.0000	11.8100	20	-23,959	23,959	
7980524	ISSUE: 858586100 - STEPAN COMPANY 10/12/20 B	397.0000	115.5600	4	-45,881	45,881	
7980524	ISSUE: 858912108 - STERICYCLE INC 10/12/20 B	4,202.0000	66.3500	42	-278,845	278,845	
7980524	ISSUE: 85916J409 - STEREOTAXIS INC 10/12/20 S	519.0000	3.7100	5	1,920	1,811	109



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7980524	ISSUE: 85917A100 - STERLING BANCORP 10/12/20 B	7,628.0000	12.4100	76	-94,740	94,740	
7980524	ISSUE: 85917W102 - STERLING BANCORP INC 10/12/20 S	1,857.0000	3.5622	19	6,596	6,425	171
7980524	ISSUE: 859241101 - STERLING CONSTRUCTION CO INC 10/12/20 B	783.0000	15.1500	8	-11,870	11,870	
7980524	ISSUE: 860372101 - STEWART INFORMATION SVCS CORP 10/12/20 B	700.0000	46.2400	7	-32,375	32,375	
7980524	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION 10/12/20 B	1,205.0000	57.8400	12	-69,709	69,709	
7980524	ISSUE: 860897107 - STITCH FIX INC CL A 10/12/20 B	396.0000	31.4400	4	-12,454	12,454	
7980524	ISSUE: 861025104 - STOCK YARDS BANCORP INC 10/12/20 B	53.0000	38.4200	1	-2,037	2,037	
7980524	ISSUE: 86150R107 - STOKE THERAPEUTICS INC 10/12/20 S	185.0000	39.0400	2	7,220	6,982	238
7980524	ISSUE: 86183P102 - STONERIDGE INC 10/12/20 B	7,148.0000	23.2084	71	-165,965	165,965	
7980524	ISSUE: 861896108 - STONEX GROUP INC 10/12/20 B	279.0000	54.3500	3	-15,166	15,166	
7980524	ISSUE: 862121100 - STORE CAPITAL CORP 10/12/20 B	10,868.0000	28.0400	109	-304,847	304,847	
7980524	ISSUE: 86272C103 - STRATEGIC EDUCATION INC 10/12/20 B	340.0000	97.5300	3	-33,164	33,164	
7980524	ISSUE: 863167201 - STRATUS PROPERTIES INC 10/12/20 B	98.0000	23.8900	1	-2,342	2,342	
7980524	ISSUE: 863667101 - STRYKER CORPORATION 10/12/20 S	9,136.0000	225.6300	137	2,061,219	1,986,166	75,052
7980524	ISSUE: 864159108 - STURM RUGER & CO INC 10/12/20 B	157.0000	65.5500	2	-10,293	10,293	
7980524	ISSUE: 86606G101 - SUMMIT FINANCIAL GROUP INC 10/12/20 B	237.0000	17.3900	2	-4,124	4,124	
7980524	ISSUE: 866082100 - SUMMIT HOTEL PROPERTIES REIT 10/12/20 B	1,986.0000	5.5000	20	-10,943	10,943	
7980524	ISSUE: 86614U100 - SUMMIT MATERIALS INC 10/12/20 B	1,734.0000	19.6400	17	-34,073	34,073	
7980524	ISSUE: 866674104 - SUN COMMUNITIES INC REIT 10/12/20 B	4,351.0000	148.9400	44	-648,081	648,081	
7980524	ISSUE: 86722A103 - SUNCOKE ENERGY INC 10/12/20 B	3,132.0000	3.7100	31	-11,651	11,651	
7980524	ISSUE: 86745K104 - SUNNOVA ENERGY INTERNATIONAL INC 10/12/20 B	896.0000	28.3500	9	-25,411	25,411	
7980524	ISSUE: 867652406 - SUNPOWER CORPORATION 10/12/20 B	222.0000	16.5200	2	-3,670	3,670	
7980524	ISSUE: 86771W105 - SUNRUN INC 10/12/20 B	1,170.0000	63.7900	12	-74,646	74,646	



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7980524	ISSUE: 867892101 - SUNSTONE HOTEL REIT 10/12/20 B	2,375.0000	8.0500	24	-19,143	19,143	
7980524	ISSUE: 86800U104 - SUPER MICRO COMPUTER INC 10/12/20 B	458.0000	27.9200	5	-12,792	12,792	
7980524	ISSUE: 868358102 - SUPERIOR GROUP OF COS INC 10/12/20 B	562.0000	25.1200	6	-14,123	14,123	
7980524	ISSUE: 868459108 - SUPERNUS PHARMACEUTICALS INC 10/12/20 B	653.0000	21.1300	7	-13,804	13,804	
7980524	ISSUE: 86881A100 - SURGERY PARTNERS INC 10/12/20 B	159.0000	22.5500	2	-3,587	3,587	
7980524	ISSUE: 86882C105 - SURGALIGN HOLDINGS INC 10/12/20 B	3,218.0000	2.1600	32	-6,983	6,983	
7980524	ISSUE: 868873100 - SURMODICS INC 10/12/20 B	2.0000	43.0900	0	-86	86	
7980524	ISSUE: 869367102 - SUTRO BIOPHARMA INC 10/12/20 B	852.0000	12.0400	9	-10,267	10,267	
7980524	ISSUE: 87105L104 - SWITCH INC CL A 10/12/20 B	989.0000	16.3700	10	-16,200	16,200	
7980524	ISSUE: 871237103 - SYKES ENTERPRISES INC 10/12/20 B	877.0000	36.3500	9	-31,888	31,888	
7980524	ISSUE: 87157B103 - SYNCHRONOSS TECHNOLOGIES 10/12/20 B	2,572.0000	3.2200	26	-8,308	8,308	
7980524	ISSUE: 87157D109 - SYNAPTICS INC 10/12/20 B	470.0000	86.3400	5	-40,585	40,585	
7980524	ISSUE: 871607107 - SYNOPSYS INC 10/12/20 B	2,126.0000	228.9300	21	-486,726	486,726	
7980524	ISSUE: 87161C501 - SYNOVUS FINANCIAL CORP 10/12/20 B	6,936.0000	24.8600	69	-172,498	172,498	
7980524	ISSUE: 87162W100 - SYNEX CORP 10/12/20 B	1,856.0000	150.4700	19	-279,291	279,291	
7980524	ISSUE: 87164F105 - SYNDAX PHARMACEUTICALS INC 10/12/20 S	348.0000	15.4500	4	5,373	5,916	-543
7980524	ISSUE: 87165B103 - SYNCHRONY FINANCIAL 10/12/20 B	26,260.0000	28.8700	263	-758,389	758,389	
7980524	ISSUE: 87166B102 - SYNEOS HEALTH INC CL A 10/12/20 B	3,236.0000	60.4500	32	-195,649	195,649	
7980524	ISSUE: 871829107 - SYSCO CORP 10/12/20 S	12,278.0000	67.4800	141	828,378	813,786	14,593
7980524	ISSUE: 87184Q107 - SYROS PHARMACEUTICALS INC 10/12/20 B	854.0000	9.5650	9	-8,177	8,177	
7980524	ISSUE: 871851101 - SYSTEMAX INC 10/12/20 B	152.0000	24.3400	2	-3,701	3,701	
7980524	ISSUE: 872307103 - TCF FINANCIAL CORP 10/12/20 B	25,832.0000	27.6858	258	-715,438	715,438	
7980524	ISSUE: 872381108 - TELA BIO INC 10/12/20 B	496.0000	16.3088	5	-8,094	8,094	



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7980524	ISSUE: 87240R107 - TFS FINANCIAL CO 10/12/20 B	2,309.0000	15.8700	23	-36,667	36,667	
7980524	ISSUE: 87241L109 - TFI INTERNATIONAL INC 10/12/20 B	3,006.0000	48.3777	30	-145,453	145,453	
7980524	ISSUE: 872540109 - TJX COS INC 10/12/20 S	30,138.0000	57.9700	340	1,746,760	1,758,854	-12,094
7980524	ISSUE: 872590104 - T-MOBILE US INC 10/12/20 S	15,067.0000	120.0700	191	1,808,904	1,720,953	87,951
7980524	ISSUE: 87265H109 - TRI POINTE GROUP INC 10/12/20 B	2,401.0000	19.1400	24	-45,979	45,979	
7980524	ISSUE: 87266J104 - TPI COMPOSITES INC 10/12/20 B	663.0000	34.9600	7	-23,185	23,185	
7980524	ISSUE: 87266M107 - TPG RE FINANCE TRUST INC REIT 10/12/20 B	1,537.0000	8.6600	15	-13,326	13,326	
7980524	ISSUE: 87305R109 - TTM TECHNOLOGIES INC 10/12/20 B	2,397.0000	12.6600	24	-30,370	30,370	
7980524	ISSUE: 873379101 - TABULA RASA HEALTHCARE INC 10/12/20 B	243.0000	42.6900	2	-10,376	10,376	
7980524	ISSUE: 87357P100 - TACTILE SYSTEMS TECHNOLOGY INC 10/12/20 B	6,275.0000	36.4114	63	-228,544	228,544	
7980524	ISSUE: 874054109 - TAKE-TWO INTERACTIVE SOFTWARE INC 10/12/20 B	1,586.0000	167.1400	16	-265,100	265,100	
7980524	ISSUE: 87484T108 - TALOS ENERGY INC 10/12/20 S	491.0000	6.9600	5	3,412	3,324	88
7980524	ISSUE: 875372203 - TANDEM DIABETES CARE INC 10/12/20 B	830.0000	116.4100	8	-96,629	96,629	
7980524	ISSUE: 875465106 - TANGER FACTORY OUTLET CTRS INC REIT 10/12/20 B	2,122.0000	6.5700	21	-13,963	13,963	
7980524	ISSUE: 876030107 - TAPESTRY INC 10/12/20 B	12,602.0000	19.2000	126	-242,084	242,084	
7980524	ISSUE: 87612E106 - TARGET CORP 10/12/20 S	6,519.0000	164.4510	89	1,071,967	1,047,473	24,494
7980524	ISSUE: 87612G101 - TARGA RESOURCES 10/12/20 B	10,454.0000	16.8000	105	-175,732	175,732	
7980524	ISSUE: 87615L107 - TARGET HOSPITALITY CORP 10/12/20 B	1,725.0000	1.2500	17	-2,174	2,174	
7980524	ISSUE: 876664103 - TAUBMAN CTRS INC REIT 10/12/20 B	2,622.0000	35.8700	26	-94,077	94,077	
7980524	ISSUE: 87724P106 - TAYLOR MORRISON HOME CORP 10/12/20 B	2,359.0000	27.4000	24	-64,660	64,660	
7980524	ISSUE: 87808K106 - TCR2 THERAPEUTICS INC 10/12/20 B	655.0000	22.2800	7	-14,600	14,600	
7980524	ISSUE: 878155100 - TEAM INC 10/12/20 B	81.0000	6.0800	1	-493	493	
7980524	ISSUE: 87874R100 - TECHTARGET INC 10/12/20 B	393.0000	49.9600	4	-19,638	19,638	



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7980524	ISSUE: 87901J105 - TEGNA INC 10/12/20 B	4,096.0000	12.1000	41	-49,603	49,603	
7980524	ISSUE: 879080109 - TEJON RANCH CO 10/12/20 B	553.0000	15.9500	6	-8,826	8,826	
7980524	ISSUE: 87918A105 - TELADOC HEALTH INC 10/12/20 B	1,065.0000	218.0000	11	-232,181	232,181	
7980524	ISSUE: 879360105 - TELEDYNE TECHNOLOGIES INC 10/12/20 B	1,658.0000	327.5300	17	-543,061	543,061	
7980524	ISSUE: 879369106 - TELEFLEX INC 10/12/20 B	1,128.0000	367.6200	11	-414,687	414,687	
7980524	ISSUE: 879433829 - TELEPHONE AND DATA SYSTEMS INC 10/12/20 B	4,847.0000	19.0900	48	-92,578	92,578	
7980524	ISSUE: 879455103 - TELENAV INC 10/12/20 B	1,584.0000	4.1700	16	-6,621	6,621	
7980524	ISSUE: 87968A104 - TELLURIAN INC 10/12/20 B	7,136.0000	0.8996	71	-6,491	6,491	
7980524	ISSUE: 88023U101 - TEMPUR SEALY INTERNATIONAL INC 10/12/20 B	909.0000	92.0800	9	-83,710	83,710	
7980524	ISSUE: 88025T102 - TENABLE HOLDINGS INC 10/12/20 B	904.0000	41.4700	9	-37,498	37,498	
7980524	ISSUE: 88025U109 - 10X GENOMICS INC CL A 10/12/20 B	663.0000	157.0400	7	-104,124	104,124	
7980524	ISSUE: 88033G407 - TENET HEALTHCARE CORP 10/12/20 B	2,481.0000	27.8600	25	-69,145	69,145	
7980524	ISSUE: 880345103 - TENNANT CO 10/12/20 B	219.0000	64.6700	2	-14,165	14,165	
7980524	ISSUE: 880349105 - TENNECO INC 10/12/20 B	794.0000	8.5700	8	-6,813	6,813	
7980524	ISSUE: 88076W103 - TERADATA CORP 10/12/20 B	2,057.0000	21.9600	21	-45,192	45,192	
7980524	ISSUE: 880770102 - TERADYNE INC 10/12/20 B	1,809.0000	86.6300	18	-156,732	156,732	
7980524	ISSUE: 880779103 - TEREX CORP 10/12/20 B	1,851.0000	24.8700	19	-46,053	46,053	
7980524	ISSUE: 88087E100 - TERMINIX GLOBAL HOLDINGS INC 10/12/20 B	6,143.0000	44.2051	61	-271,613	271,613	
7980524	ISSUE: 88145X108 - TERRITORIAL BANCORP INC 10/12/20 S	373.0000	21.3500	4	7,960	8,176	-217
7980524	ISSUE: 88146M101 - TERRENO REALTY CORP REIT 10/12/20 B	997.0000	61.7400	10	-61,565	61,565	
7980524	ISSUE: 88160R101 - TESLA INC 10/12/20 S	18,186.0000	442.3000	360	8,043,308	7,734,506	308,802
7980524	ISSUE: 88162G103 - TETRA TECH INC 10/12/20 B	412.0000	108.0300	4	-44,512	44,512	
7980524	ISSUE: 88224Q107 - TEXAS CAPITAL BANCSHARES 10/12/20 B	1,221.0000	37.6400	12	-45,971	45,971	



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7980524	ISSUE: 882508104 - TEXAS INSTRUMENTS INC 10/12/20 S	23,790.0000	154.9000	319	3,684,752	3,491,183	193,569
7980524	ISSUE: 882681109 - TEXAS ROADHOUSE INC CL A 10/12/20 B	477.0000	71.3000	5	-34,015	34,015	
7980524	ISSUE: 883203101 - TEXTRON INC 10/12/20 B	10,076.0000	36.8700	101	-371,603	371,603	
7980524	ISSUE: 88322Q108 - TG THERAPEUTICS INC 10/12/20 B	1,187.0000	30.4700	12	-36,180	36,180	
7980524	ISSUE: 88337F105 - THE ODP CORP 10/12/20 B	1,047.0000	22.1500	10	-23,202	23,202	
7980524	ISSUE: 88338N107 - THERAPEUTICSMD INC 10/12/20 B	7,771.0000	1.6600	78	-12,978	12,978	
7980524	ISSUE: 88339J105 - THE TRADE DESK INC CL A 10/12/20 B	466.0000	626.6600	5	-292,028	292,028	
7980524	ISSUE: 88339P101 - REALREAL INC 10/12/20 S	48.0000	15.3600	0	737	759	-22
7980524	ISSUE: 883556102 - THERMO FISHER SCIENTIFIC INC 10/12/20 S	5,050.0000	466.8353	103	2,357,416	2,284,418	72,998
7980524	ISSUE: 88362T103 - THERMON GROUP HOLDINGS INC 10/12/20 B	994.0000	12.0100	10	-11,948	11,948	
7980524	ISSUE: 885160101 - THOR INDUSTRIES INC 10/12/20 B	2,529.0000	94.9900	25	-240,255	240,255	
7980524	ISSUE: 88554D205 - 3-D SYSTEMS CORP 10/12/20 B	1,767.0000	6.7500	18	-11,945	11,945	
7980524	ISSUE: 88579Y101 - 3M CO 10/12/20 S	14,346.0000	168.6500	197	2,419,256	2,388,466	30,790
7980524	ISSUE: 886547108 - TIFFANY & CO 10/12/20 B	5,470.0000	118.6800	55	-649,234	649,234	
7980524	ISSUE: 886885102 - TILLY'S INC-CL A 10/12/20 B	145.0000	6.7600	1	-982	982	
7980524	ISSUE: 887098101 - TIMBERLAND BANCORP INC 10/12/20 S	229.0000	19.4200	2	4,445	4,216	229
7980524	ISSUE: 887389104 - TIMKEN CO 10/12/20 B	2,805.0000	59.7600	28	-167,655	167,655	
7980524	ISSUE: 887399103 - TIMKENSTEEL CORPORATION 10/12/20 B	1,417.0000	3.8300	14	-5,441	5,441	
7980524	ISSUE: 88822Q103 - TIPTREE INC CL A 10/12/20 S	977.0000	5.2100	10	5,080	4,983	98
7980524	ISSUE: 88830R101 - TITAN MACHINERY 10/12/20 B	140.0000	15.2200	1	-2,132	2,132	
7980524	ISSUE: 88870R102 - TIVITY HEALTH INC 10/12/20 B	770.0000	15.5000	8	-11,943	11,943	
7980524	ISSUE: 889478103 - TOLL BROTHERS INC 10/12/20 B	5,182.0000	49.8300	52	-258,271	258,271	
7980524	ISSUE: 890110109 - TOMPKINS FINANCIAL CORPORATION 10/12/20 B	284.0000	58.6600	3	-16,662	16,662	



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7980524	ISSUE: 890516107 - TOOTSIE ROLL INDS INC 10/12/20 S	22.0000	32.1500	0	707	692	15
7980524	ISSUE: 89055F103 - TOPBUILD CORP 10/12/20 B	364.0000	190.9800	4	-69,520	69,520	
7980524	ISSUE: 891092108 - TORO CO 10/12/20 B	1,651.0000	87.9000	17	-145,139	145,139	
7980524	ISSUE: 89214P109 - TOWNE BANK 10/12/20 B	834.0000	18.8100	8	-15,696	15,696	
7980524	ISSUE: 892356106 - TRACTOR SUPPLY CO 10/12/20 B	1,335.0000	150.9400	13	-201,518	201,518	
7980524	ISSUE: 892672106 - TRADEWEB MARKETS INC CL A 10/12/20 B	1,451.0000	59.7000	15	-86,639	86,639	
7980524	ISSUE: 893529107 - TRANSCAT INC 10/12/20 B	139.0000	28.6800	1	-3,988	3,988	
7980524	ISSUE: 893617209 - TRANSCONTINENTAL REALTY INV REIT 10/12/20 B	113.0000	25.3943	1	-2,871	2,871	
7980524	ISSUE: 893641100 - TRANSDIGM GROUP INC 10/12/20 B	1,967.0000	486.0000	20	-955,982	955,982	
7980524	ISSUE: 89374L104 - TRANSLATE BIO INC 10/12/20 S	77.0000	15.7800	1	1,214	1,124	90
7980524	ISSUE: 89377M109 - TRANSMEDICS GROUP INC 10/12/20 B	276.0000	13.4600	3	-3,718	3,718	
7980524	ISSUE: 89400J107 - TRANSUNION 10/12/20 B	2,713.0000	89.2600	27	-242,190	242,190	
7980524	ISSUE: 89417E109 - TRAVELERS COMPANIES INC 10/12/20 S	6,992.0000	116.5400	88	814,760	795,690	19,070
7980524	ISSUE: 89457R101 - TREAN INSURANCE GROUP INC 10/12/20 B	3,003.0000	14.6976	30	-44,167	44,167	
7980524	ISSUE: 894648104 - TRECORA RESOURCES 10/12/20 B	1,448.0000	6.8183	14	-9,887	9,887	
7980524	ISSUE: 894650100 - TREDEGAR CORPORATION 10/12/20 B	321.0000	15.8500	3	-5,091	5,091	
7980524	ISSUE: 89469A104 - TREEHOUSE FOODS 10/12/20 B	2,432.0000	41.0900	24	-99,955	99,955	
7980524	ISSUE: 89531P105 - TREX COMPANY INC 10/12/20 B	1,227.0000	79.6500	12	-97,743	97,743	
7980524	ISSUE: 89609W107 - TRIBUNE PUBLISHING CO 10/12/20 B	364.0000	12.6700	4	-4,616	4,616	
7980524	ISSUE: 896095106 - TRICO BANCSHARES CO 10/12/20 B	361.0000	27.5500	4	-9,949	9,949	
7980524	ISSUE: 89610F101 - TRICIDA INC 10/12/20 S	7.0000	9.3700	0	66	66	-1
7980524	ISSUE: 896215209 - TRIMAS CORP 10/12/20 B	858.0000	24.9500	9	-21,416	21,416	
7980524	ISSUE: 896239100 - TRIMBLE INC 10/12/20 B	11,089.0000	52.3100	111	-580,176	580,176	



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7980524	ISSUE: 896288107 - TRINET GROUP INC 10/12/20 B	306.0000	67.0900	3	-20,533	20,533	
7980524	ISSUE: 896522109 - TRINITY INDUSTRIES INC 10/12/20 B	4,384.0000	20.6600	44	-90,617	90,617	
7980524	ISSUE: 896749108 - TRIPLE-S MANAGEMENT CORP CL B 10/12/20 B	781.0000	20.8600	8	-16,299	16,299	
7980524	ISSUE: 89678F100 - TRISTATE CAPITAL HOLDINGS INC 10/12/20 B	6,610.0000	14.3414	66	-94,863	94,863	
7980524	ISSUE: 89679E300 - TRIUMPH BANCORP INC 10/12/20 B	455.0000	40.2100	5	-18,300	18,300	
7980524	ISSUE: 896818101 - TRIUMPH GROUP INC 10/12/20 B	266.0000	7.1100	3	-1,894	1,894	
7980524	ISSUE: 896945201 - TRIPADVISOR INC 10/12/20 B	4,522.0000	21.0200	45	-95,098	95,098	
7980524	ISSUE: 89785L107 - TRUECAR INC 10/12/20 B	1,179.0000	5.0550	12	-5,972	5,972	
7980524	ISSUE: 89785X101 - TRUEBLUE INC 10/12/20 B	96.0000	17.4800	1	-1,679	1,679	
7980524	ISSUE: 898202106 - TRUPANION INC 10/12/20 B	128.0000	91.7850	1	-11,750	11,750	
7980524	ISSUE: 89832Q109 - TRUIST FINANCIAL CORP 10/12/20 S	36,664.0000	43.4600	402	1,593,016	1,540,988	52,028
7980524	ISSUE: 898349105 - TRUSTCO BK CORP 10/12/20 B	2,004.0000	5.6900	20	-11,423	11,423	
7980524	ISSUE: 898402102 - TRUSTMARK CORP 10/12/20 B	802.0000	23.6500	8	-18,975	18,975	
7980524	ISSUE: 89854H102 - TTEC HOLDINGS INC 10/12/20 B	167.0000	58.2500	2	-9,729	9,729	
7980524	ISSUE: 898697206 - TUCOWS INC CL A 10/12/20 B	2.0000	74.0900	0	-148	148	
7980524	ISSUE: 899896104 - TUPPERWARE BRANDS CORPORATION 10/12/20 B	1,353.0000	21.8300	14	-29,550	29,550	
7980524	ISSUE: 90041L105 - TURNING POINT BRANDS INC 10/12/20 B	80.0000	30.4000	1	-2,433	2,433	
7980524	ISSUE: 90041T108 - TURNING POINT THERAPEUTICS INC 10/12/20 B	325.0000	118.1500	3	-38,402	38,402	
7980524	ISSUE: 900450206 - TURTLE BEACH CORP 10/12/20 S	152.0000	19.6700	2	2,988	2,795	193
7980524	ISSUE: 901109108 - TUTOR PERINI CORP 10/12/20 B	466.0000	14.6900	5	-6,850	6,850	
7980524	ISSUE: 90138F102 - TWILIO INC CL A 10/12/20 B	2,344.0000	329.7200	23	-772,887	772,887	
7980524	ISSUE: 90171V204 - TWIN RIVER WORLDWIDE HOLDINGS 10/12/20 B	472.0000	23.3900	5	-11,045	11,045	
7980524	ISSUE: 90184D100 - TWIST BIOSCIENCE CORP 10/12/20 B	317.0000	90.3300	3	-28,638	28,638	



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7980524	ISSUE: 90184L102 - TWITTER INC 10/12/20 B	34,551.0000	48.2500	346	-1,667,431	1,667,431	
7980524	ISSUE: 90187B408 - TWO HARBORS INVESTMENT CORP REIT 10/12/20 B	5,287.0000	5.3600	53	-28,391	28,391	
7980524	ISSUE: 902104108 - II-VI INC 10/12/20 B	1,035.0000	45.1700	10	-46,761	46,761	
7980524	ISSUE: 90214J101 - 2U INC 10/12/20 B	2,454.0000	36.8150	25	-90,369	90,369	
7980524	ISSUE: 902252105 - TYLER TECHNOLOGIES INC 10/12/20 B	477.0000	394.7500	5	-188,301	188,301	
7980524	ISSUE: 90238J103 - TYME TECHNOLOGIES INC 10/12/20 B	4,907.0000	1.0094	49	-5,002	5,002	
7980524	ISSUE: 902494103 - TYSON FOODS INC CL A 10/12/20 B	12,915.0000	58.9700	129	-761,727	761,727	
7980524	ISSUE: 902653104 - UDR INC REIT 10/12/20 B	13,352.0000	35.5400	134	-474,664	474,664	
7980524	ISSUE: 902673102 - UFP TECHNOLOGIES INC 10/12/20 B	186.0000	41.2400	2	-7,673	7,673	
7980524	ISSUE: 902681105 - UGI CORP 10/12/20 B	9,325.0000	34.9000	93	-325,536	325,536	
7980524	ISSUE: 90278Q108 - UFP INDUSTRIES INC 10/12/20 B	697.0000	59.6000	7	-41,548	41,548	
7980524	ISSUE: 902788108 - UMB FINANCIAL CORP 10/12/20 B	688.0000	56.8800	7	-39,140	39,140	
7980524	ISSUE: 902973304 - US BANCORP 10/12/20 S	37,202.0000	39.7500	405	1,478,375	1,443,066	35,309
7980524	ISSUE: 903002103 - UMH PROPERTIES INC REIT 10/12/20 B	126.0000	14.5500	1	-1,835	1,835	
7980524	ISSUE: 90328M107 - USANA HEALTH SCIENCES INC 10/12/20 B	174.0000	77.9900	2	-13,572	13,572	
7980524	ISSUE: 90333L201 - US CONCRETE INC 10/12/20 B	188.0000	33.4200	2	-6,285	6,285	
7980524	ISSUE: 90337L108 - US PHYSICAL THERAPY INC 10/12/20 B	158.0000	86.8600	2	-13,725	13,725	
7980524	ISSUE: 90338N202 - US XPRESS ENTERPRISES INC CL A 10/12/20 S	513.0000	10.0500	5	5,150	4,899	251
7980524	ISSUE: 90346E103 - US SILICA HOLDINGS INC 10/12/20 B	2,333.0000	2.8900	23	-6,766	6,766	
7980524	ISSUE: 90353T100 - UBER TECHNOLOGIES INC 10/12/20 S	34,845.0000	36.2600	376	1,263,103	1,281,599	-18,496
7980524	ISSUE: 90353W103 - UBIQUITI INC 10/12/20 B	147.0000	190.2300	1	-27,965	27,965	
7980524	ISSUE: 90384S303 - ULTA BEAUTY INC 10/12/20 B	749.0000	237.9000	7	-178,195	178,195	
7980524	ISSUE: 90385V107 - ULTRA CLEAN HOLDINGS 10/12/20 S	84.0000	24.7000	1	2,074	1,928	146



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7980524	ISSUE: 903899102 - ULTRALIFE CORP 10/12/20 B	763.0000	6.6293	8	-5,066	5,066	
7980524	ISSUE: 90400D108 - ULTRAGENYX PHARMACEUTICAL INC 10/12/20 B	555.0000	95.5000	6	-53,008	53,008	
7980524	ISSUE: 904214103 - UMPQUA HLDGS CORP 10/12/20 B	9,334.0000	12.8000	93	-119,569	119,569	
7980524	ISSUE: 904311107 - UNDER ARMOUR INC-CL A 10/12/20 B	9,052.0000	12.7300	91	-115,322	115,322	
7980524	ISSUE: 904311206 - UNDER ARMOUR INC CL C 10/12/20 B	8,517.0000	11.0600	85	-94,283	94,283	
7980524	ISSUE: 904677200 - UNIFI INC 10/12/20 B	377.0000	14.0200	4	-5,289	5,289	
7980524	ISSUE: 904708104 - UNIFIRST CORP MASS 10/12/20 B	347.0000	199.9200	3	-69,376	69,376	
7980524	ISSUE: 907818108 - UNION PAC CORP 10/12/20 S	17,610.0000	206.3500	256	3,633,567	3,603,358	30,209
7980524	ISSUE: 909214306 - UNISYS CORPORATION 10/12/20 B	957.0000	10.8400	10	-10,383	10,383	
7980524	ISSUE: 90984P303 - UNITED COMMUNITY BANK 10/12/20 B	6,553.0000	19.1700	66	-125,687	125,687	
7980524	ISSUE: 909907107 - UNITED BANKSHARES INC W VA 10/12/20 B	2,483.0000	24.7500	25	-61,479	61,479	
7980524	ISSUE: 910047109 - UNITED AIRLINES HOLDINGS INC 10/12/20 B	13,075.0000	36.3800	131	-475,799	475,799	
7980524	ISSUE: 910340108 - UNITED FIRE GROUP INC 10/12/20 B	216.0000	22.3600	2	-4,832	4,832	
7980524	ISSUE: 910710102 - UNITED INSURANCE 10/12/20 B	110.0000	5.9000	1	-650	650	
7980524	ISSUE: 911163103 - UNITED NAT FOODS INC 10/12/20 B	1,592.0000	17.3700	16	-27,669	27,669	
7980524	ISSUE: 911312106 - UNITED PARCEL SERVICE CL B 10/12/20 S	18,030.0000	176.5400	251	3,182,766	3,155,070	27,696
7980524	ISSUE: 911363109 - UNITED RENTALS INC 10/12/20 B	3,260.0000	199.1000	33	-649,099	649,099	
7980524	ISSUE: 911460103 - UNITED SECURITY BANCSHARES 10/12/20 B	524.0000	6.7000	5	-3,516	3,516	
7980524	ISSUE: 911684108 - UNITED STATES CELLULAR CORP 10/12/20 B	898.0000	31.2600	9	-28,080	28,080	
7980524	ISSUE: 911922102 - UNITED STATES LIME & MINERALS INC 10/12/20 B	28.0000	96.9700	0	-2,715	2,715	
7980524	ISSUE: 912008109 - US FOODS HOLDING CORP 10/12/20 B	9,973.0000	25.1200	100	-250,621	250,621	
7980524	ISSUE: 912909108 - UNITED STATES STEEL CORP 10/12/20 B	2,639.0000	8.3600	26	-22,088	22,088	
7980524	ISSUE: 91307C102 - UNITED THERAPEUTICS CORP DEL 10/12/20 B	1,907.0000	104.2500	19	-198,824	198,824	



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7980524	ISSUE: 91324P102 - UNITEDHEALTH GROUP INC 10/12/20 S	23,595.0000	329.9700	408	7,785,234	7,625,196	160,038
7980524	ISSUE: 91325V108 - UNITI GROUP INC REIT 10/12/20 B	2,590.0000	10.4900	26	-27,195	27,195	
7980524	ISSUE: 913259107 - UNITIL CORPORATION 10/12/20 B	460.0000	41.1100	5	-18,915	18,915	
7980524	ISSUE: 913290102 - UNITY BANCORP INC 10/12/20 S	689.0000	12.9037	7	8,884	8,778	106
7980524	ISSUE: 91336L107 - UNIVAR SOLUTIONS INC 10/12/20 B	7,333.0000	18.3600	73	-134,707	134,707	
7980524	ISSUE: 913456109 - UNIVERSAL CORP VA 10/12/20 B	515.0000	43.7000	5	-22,511	22,511	
7980524	ISSUE: 91347P105 - UNIVERSAL DISPLAY CORP 10/12/20 B	513.0000	199.9800	5	-102,595	102,595	
7980524	ISSUE: 913483103 - UNIVERSAL ELECTRONICS INC 10/12/20 B	142.0000	39.9100	1	-5,669	5,669	
7980524	ISSUE: 91359E105 - UNIVERSAL HEALTH REALTY INCOME REIT 10/12/20 B	172.0000	58.9300	2	-10,138	10,138	
7980524	ISSUE: 91359V107 - UNIVERSAL INSURANCE HLDGS INC 10/12/20 B	408.0000	14.4500	4	-5,900	5,900	
7980524	ISSUE: 91381U101 - UNITY BIOTECHNOLOGY INC 10/12/20 S	505.0000	4.0300	5	2,030	1,929	101
7980524	ISSUE: 91388P105 - UNIVERSAL LOGISTICS HOLDINGS INC 10/12/20 B	378.0000	23.1200	4	-8,743	8,743	
7980524	ISSUE: 913903100 - UNIVERSAL HEALTH SERVICES-B 10/12/20 B	3,318.0000	109.8200	33	-364,416	364,416	
7980524	ISSUE: 913915104 - UNIVERSAL TECHNICAL INSTITUTE INC 10/12/20 S	596.0000	5.3300	6	3,171	3,296	-125
7980524	ISSUE: 915271100 - UNIVEST FINANCIAL CORP 10/12/20 B	430.0000	16.0000	4	-6,884	6,884	
7980524	ISSUE: 91529Y106 - UNUM GROUP 10/12/20 B	9,432.0000	19.1100	94	-180,340	180,340	
7980524	ISSUE: 91544A109 - UPLAND SOFTWARE INC 10/12/20 B	9,712.0000	44.0413	97	-427,826	427,826	
7980524	ISSUE: 91688F104 - UPWORK INC 10/12/20 B	616.0000	20.0100	6	-12,332	12,332	
7980524	ISSUE: 916896103 - URANIUM ENERGY 10/12/20 B	9,216.0000	1.0200	92	-9,492	9,492	
7980524	ISSUE: 91704F104 - URBAN EDGE PROPERTIES REIT 10/12/20 B	2,839.0000	10.7100	28	-30,434	30,434	
7980524	ISSUE: 917047102 - URBAN OUTFITTERS INC 10/12/20 B	1,649.0000	23.5400	16	-38,834	38,834	
7980524	ISSUE: 917286205 - URSTADT BIDDLE PPTYS INC REIT 10/12/20 B	440.0000	9.9300	4	-4,374	4,374	
7980524	ISSUE: 91734M103 - US ECOLOGY INC 10/12/20 B	90.0000	35.0700	1	-3,157	3,157	



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7980524	ISSUE: 917488108 - UTAH MEDICAL PRODUCTS INC 10/12/20 B	51.0000	84.0400	1	-4,287	4,287	
7980524	ISSUE: 918204108 - V.F. CORP 10/12/20 B	14,150.0000	77.8700	142	-1,102,002	1,102,002	
7980524	ISSUE: 91822J103 - VBI VACCINES INC 10/12/20 S	685.0000	2.8500	7	1,945	2,076	-130
7980524	ISSUE: 918284100 - VSE CORP 10/12/20 B	284.0000	31.5000	3	-8,949	8,949	
7980524	ISSUE: 91829F104 - VOXX INTERNATIONAL CORP 10/12/20 B	1,663.0000	8.7873	17	-14,630	14,630	
7980524	ISSUE: 918385105 - VTV THERAPEUTICS INC CL A 10/12/20 B	754.0000	1.7887	8	-1,356	1,356	
7980524	ISSUE: 91879Q109 - VAIL RESORTS INC 10/12/20 B	1,674.0000	242.9600	17	-406,732	406,732	
7980524	ISSUE: 91913Y100 - VALERO ENERGY CORP 10/12/20 S	11,114.0000	43.0822	122	478,694	470,678	8,016
7980524	ISSUE: 919794107 - VALLEY NATL BANCORP 10/12/20 B	8,222.0000	7.7200	82	-63,556	63,556	
7980524	ISSUE: 920253101 - VALMONT INDUSTRIES 10/12/20 B	987.0000	141.1800	10	-139,355	139,355	
7980524	ISSUE: 920437100 - VALUE LINE INC 10/12/20 B	75.0000	27.2852	1	-2,047	2,047	
7980524	ISSUE: 92047W101 - VALVOLINE INC 10/12/20 B	8,716.0000	19.6500	87	-171,357	171,357	
7980524	ISSUE: 921659108 - VANDA PHARMACEUTICALS 10/12/20 B	1,682.0000	11.1800	17	-18,822	18,822	
7980524	ISSUE: 922107107 - VAPOTHERM INC 10/12/20 B	394.0000	29.7100	4	-11,710	11,710	
7980524	ISSUE: 92214X106 - VAREX IMAGING CORP 10/12/20 B	697.0000	13.7300	7	-9,577	9,577	
7980524	ISSUE: 92220P105 - VARIAN MEDICAL SYSTEMS INC 10/12/20 B	3,683.0000	171.8800	37	-633,071	633,071	
7980524	ISSUE: 922280102 - VARONIS SYSTEMS INC 10/12/20 B	195.0000	126.4700	2	-24,664	24,664	
7980524	ISSUE: 92240M108 - VECTOR GROUP LTD 10/12/20 B	2,654.0000	10.8900	27	-28,929	28,929	
7980524	ISSUE: 922417100 - VEECO INSTRUMENTS INC 10/12/20 B	861.0000	12.7950	9	-11,025	11,025	
7980524	ISSUE: 92242T101 - VECTRUS INC 10/12/20 B	62.0000	40.1600	1	-2,491	2,491	
7980524	ISSUE: 92243A200 - VAXART INC 10/12/20 B	600.0000	7.0500	6	-4,236	4,236	
7980524	ISSUE: 92243G108 - VAXCYTE INC 10/12/20 B	43.0000	48.0000	0	-2,064	2,064	
7980524	ISSUE: 922475108 - VEEVA SYSTEMS INC 10/12/20 B	1,568.0000	307.1600	16	-481,643	481,643	



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7980524	ISSUE: 92276F100 - VENTAS INC REIT 10/12/20 B	16,841.0000	44.2300	168	-745,046	745,046	
7980524	ISSUE: 92332W105 - VENUS CONCEPT INC 10/12/20 B	1,466.0000	2.6121	15	-3,844	3,844	
7980524	ISSUE: 92335C106 - VERA BRADLEY INC 10/12/20 S	369.0000	7.1000	4	2,616	2,557	59
7980524	ISSUE: 92337C104 - VERASTEM INC 10/12/20 S	306.0000	1.3400	3	407	416	-9
7980524	ISSUE: 92337F107 - VERACYTE INC 10/12/20 B	120.0000	41.8000	1	-5,017	5,017	
7980524	ISSUE: 92339V100 - VEREIT INC REIT 10/12/20 B	49,276.0000	6.9300	493	-341,975	341,975	
7980524	ISSUE: 92343E102 - VERISIGN INC 10/12/20 B	2,581.0000	214.1500	26	-552,747	552,747	
7980524	ISSUE: 92343V104 - VERIZON COMMUNICATIONS INC 10/12/20 S	112,756.0000	59.5500	1,276	6,713,344	6,721,385	-8,041
7980524	ISSUE: 92343X100 - VERINT SYS INC 10/12/20 B	1,202.0000	53.3200	12	-64,103	64,103	
7980524	ISSUE: 92345Y106 - VERISK ANALYTICS INC 10/12/20 B	1,874.0000	192.7500	19	-361,232	361,232	
7980524	ISSUE: 923451108 - VERITEX HOLDINGS INC 10/12/20 B	873.0000	20.4500	9	-17,862	17,862	
7980524	ISSUE: 923454102 - VERITIV CORP 10/12/20 B	230.0000	16.3600	2	-3,765	3,765	
7980524	ISSUE: 92346J108 - VERICEL CORP 10/12/20 B	475.0000	21.7000	5	-10,312	10,312	
7980524	ISSUE: 92347D100 - VERICITY INC 10/12/20 B	155.0000	11.0314	2	-1,711	1,711	
7980524	ISSUE: 92347M100 - VERITONE INC 10/12/20 S	28.0000	10.4700	0	293	289	4
7980524	ISSUE: 92511U102 - VERRA MOBILITY CORP 10/12/20 B	29,158.0000	10.6691	292	-311,381	311,381	
7980524	ISSUE: 92511W108 - VERRICA PHARMACEUTICALS INC 10/12/20 B	653.0000	8.6700	7	-5,668	5,668	
7980524	ISSUE: 92531L207 - VERSO CORP CL A 10/12/20 B	254.0000	8.0500	3	-2,047	2,047	
7980524	ISSUE: 92532F100 - VERTEX PHARMACEUTICALS INC 10/12/20 S	6,414.0000	274.6000	103	1,761,181	1,704,969	56,212
7980524	ISSUE: 92536C103 - VERU INC 10/12/20 B	3,850.0000	2.7000	39	-10,434	10,434	
7980524	ISSUE: 92537N108 - VERTIV HOLDINGS LLC 10/12/20 B	2,256.0000	17.9800	23	-40,585	40,585	
7980524	ISSUE: 92552R406 - VIAD CORP 10/12/20 B	442.0000	22.8000	4	-10,082	10,082	
7980524	ISSUE: 92552V100 - VIASAT INC 10/12/20 B	2,588.0000	36.1700	26	-93,634	93,634	



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7980524	ISSUE: 925550105 - VIAVI SOLUTIONS INC 10/12/20 B 1,364.0000		12.8500	14	-17,541	17,541	
7980524	ISSUE: 92556H107 - VIACOMCBS INC CL A 10/12/20 B 689.0000		30.4075	7	-20,958	20,958	
7980524	ISSUE: 92556H206 - VIACOMCBS INC CL B 10/12/20 B 24,455.0000		28.3250	245	-692,932	692,932	
7980524	ISSUE: 925652109 - VICI PROPERTIES INC REIT 10/12/20 B 24,312.0000		23.8700	243	-580,571	580,571	
7980524	ISSUE: 925815102 - VICOR CORP 10/12/20 B 287.0000		86.5800	3	-24,851	24,851	
7980524	ISSUE: 926613100 - VIELA BIO INC 10/12/20 B 205.0000		31.5800	2	-6,476	6,476	
7980524	ISSUE: 92663R105 - VIEMED HEALTHCARE INC 10/12/20 B 119.0000		9.1500	1	-1,090	1,090	
7980524	ISSUE: 92672L107 - VIEWRAY INC 10/12/20 B 547.0000		3.0600	5	-1,679	1,679	
7980524	ISSUE: 92686J106 - VIKING THERAPEUTICS INC 10/12/20 B 2,145.0000		6.0350	21	-12,967	12,967	
7980524	ISSUE: 927107409 - VILLAGE SUPER MKT INC CL A 10/12/20 B 490.0000		25.4900	5	-12,495	12,495	
7980524	ISSUE: 92764N102 - VIR BIOTECHNOLOGY INC 10/12/20 B 218.0000		43.3800	2	-9,459	9,459	
7980524	ISSUE: 92766K106 - VIRGIN GALACTIC HOLDINGS INC 10/12/20 B 1,308.0000		20.5700	13	-26,919	26,919	
7980524	ISSUE: 92823T108 - VIRNETX HOLDING 10/12/20 B 2,116.0000		5.9000	21	-12,506	12,506	
7980524	ISSUE: 928254101 - VIRTU FINANCIAL INC CL A 10/12/20 B 1,024.0000		22.3100	10	-22,856	22,856	
7980524	ISSUE: 92826C839 - VISA INC CL A 10/12/20 S 21,947.0000		206.3344	320	4,528,102	4,443,609	84,492
7980524	ISSUE: 92827P102 - VIRTUSA CORP 10/12/20 B 264.0000		50.2300	3	-13,263	13,263	
7980524	ISSUE: 92828Q109 - VIRTUS INVESTMENT PARTNERS 10/12/20 B 69.0000		156.5300	1	-10,801	10,801	
7980524	ISSUE: 928298108 - VISHAY INTERTECHNOLOGY INC 10/12/20 B 3,201.0000		17.7800	32	-56,946	56,946	
7980524	ISSUE: 92835K103 - VISHAY PRECISION GROUP 10/12/20 B 436.0000		27.2400	4	-11,881	11,881	
7980524	ISSUE: 928377100 - VISTA OUTDOOR INC 10/12/20 B 630.0000		20.6300	6	-13,003	13,003	
7980524	ISSUE: 92839U206 - VISTEON CORP 10/12/20 B 335.0000		83.7300	3	-28,053	28,053	
7980524	ISSUE: 92840M102 - VISTRA CORP 10/12/20 B 22,246.0000		18.0000	222	-400,650	400,650	
7980524	ISSUE: 92847W103 - VITAL FARMS INC 10/12/20 B 22.0000		39.7300	0	-874	874	



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	ISSUE: 928542109 - VIVINT SMART HOME INC						
7980524	10/12/20 B	1,427.0000	19.7400	14	-28,183	28,183	
	ISSUE: 928563402 - VMWARE INC						
7980524	10/12/20 S	1,939.0000	152.2200	26	295,129	286,487	8,641
	ISSUE: 92857F107 - VOCERA COMMUNICATIONS INC						
7980524	10/12/20 B	101.0000	32.0100	1	-3,234	3,234	
	ISSUE: 928661107 - VOLITIONRX LTD						
7980524	10/12/20 B	1,997.0000	3.6274	20	-7,264	7,264	
	ISSUE: 92886T201 - VONAGE HOLDINGS CORP						
7980524	10/12/20 B	4,372.0000	11.0800	44	-48,485	48,485	
	ISSUE: 928881101 - VONTIER CORP						
7980524	10/12/20 B	5,406.0000	28.2450	54	-152,747	152,747	
	ISSUE: 929042109 - VORNADO REALTY TRUST REIT						
7980524	10/12/20 B	8,054.0000	35.5000	81	-285,998	285,998	
	ISSUE: 929089100 - VOYA FINANCIAL INC						
7980524	10/12/20 B	5,510.0000	49.7900	55	-274,398	274,398	
	ISSUE: 92915B106 - VOYAGER THERAPEUTICS INC						
7980524	10/12/20 B	489.0000	12.0200	5	-5,883	5,883	
	ISSUE: 929160109 - VULCAN MATERIALS CO						
7980524	10/12/20 B	5,952.0000	150.0900	60	-893,395	893,395	
	ISSUE: 92918V109 - VROOM INC						
7980524	10/12/20 B	343.0000	47.0700	3	-16,148	16,148	
	ISSUE: 92922P106 - W&T OFFSHORE INC						
7980524	10/12/20 B	126.0000	1.7800	1	-226	226	
	ISSUE: 929236107 - WD 40 CO						
7980524	10/12/20 B	174.0000	200.1900	2	-34,835	34,835	
	ISSUE: 92932M101 - WNS HOLDINGS LTD SPONS ADR						
7980524	10/12/20 B	1,929.0000	68.0060	19	-131,203	131,203	
	ISSUE: 929328102 - WSFS FINL CORP						
7980524	10/12/20 B	1,061.0000	31.1400	11	-33,050	33,050	
	ISSUE: 92936U109 - WP CAREY INC REIT						
7980524	10/12/20 B	7,707.0000	68.2000	77	-525,694	525,694	
	ISSUE: 92939U106 - WEC ENERGY GROUP INC						
7980524	10/12/20 B	14,176.0000	99.8300	142	-1,415,332	1,415,332	
	ISSUE: 92941V100 - VYNE THERAPEUTICS INC						
7980524	10/12/20 B	1,630.0000	1.8900	16	-3,097	3,097	
	ISSUE: 929566107 - WABASH NATL CORP						
7980524	10/12/20 B	1,488.0000	13.9700	15	-20,802	20,802	
	ISSUE: 929740108 - WABTEC CORP						
7980524	10/12/20 B	8,228.0000	62.9600	82	-518,117	518,117	
	ISSUE: 930059100 - WADDELL & REED FINL INC						
7980524	10/12/20 B	694.0000	16.7000	7	-11,597	11,597	
	ISSUE: 930752100 - WAITR HOLDINGS INC						
7980524	10/12/20 S	1,667.0000	3.3300	17	5,534	6,135	-600
	ISSUE: 931142103 - WALMART INC						
7980524	10/12/20 S	38,106.0000	144.2500	503	5,496,288	5,368,754	127,534



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980524	ISSUE: 931427108 - WALGREENS BOOTS ALLIANCE INC 10/12/20 S	19,791.0000	36.9300	214	730,668	722,174	8,494
7980524	ISSUE: 93148P102 - WALKER & DUNLOP 10/12/20 B	410.0000	59.8000	4	-24,522	24,522	
7980524	ISSUE: 93627C101 - WARRIOR MET COAL INC 10/12/20 B	1,590.0000	15.9900	16	-25,440	25,440	
7980524	ISSUE: 938824109 - WASHINGTON FEDERAL INC 10/12/20 B	985.0000	23.7100	10	-23,364	23,364	
7980524	ISSUE: 939653101 - WASHINGTON REIT 10/12/20 B	2,115.0000	21.3900	21	-45,261	45,261	
7980524	ISSUE: 940610108 - WASHINGTON TRUST BANCORP 10/12/20 B	380.0000	34.2400	4	-13,015	13,015	
7980524	ISSUE: 94106L109 - WASTE MANAGEMENT INC 10/12/20 S	11,354.0000	116.8200	143	1,326,231	1,292,994	33,238
7980524	ISSUE: 941848103 - WATERS CORP 10/12/20 B	2,585.0000	202.1300	26	-522,532	522,532	
7980524	ISSUE: 94188P101 - WATERSTONE FINANCIAL INC 10/12/20 S	394.0000	16.5700	4	6,524	6,426	98
7980524	ISSUE: 942622200 - WATSCO INC 10/12/20 B	1,452.0000	238.8300	15	-346,796	346,796	
7980524	ISSUE: 942749102 - WATTS WATER TECHNOLOGIES INC 10/12/20 B	505.0000	110.0300	5	-55,570	55,570	
7980524	ISSUE: 94419L101 - WAYFAIR INC 10/12/20 B	929.0000	293.9900	9	-273,126	273,126	
7980524	ISSUE: 947890109 - WEBSTER FINANCIAL CORP 10/12/20 B	3,701.0000	30.6200	37	-113,362	113,362	
7980524	ISSUE: 948741103 - WEINGARTEN REALTY INVESTORS REIT 10/12/20 B	5,140.0000	17.2300	51	-88,614	88,614	
7980524	ISSUE: 948849104 - WEIS MARKETS INC 10/12/20 B	322.0000	50.7900	3	-16,358	16,358	
7980524	ISSUE: 949090104 - WELBILT INC 10/12/20 B	2,736.0000	7.1200	27	-19,508	19,508	
7980524	ISSUE: 949746101 - WELLS FARGO & CO 10/12/20 S	102,310.0000	25.6800	1,081	2,626,240	2,538,311	87,929
7980524	ISSUE: 95040Q104 - WELLTOWER INC REIT 10/12/20 B	18,789.0000	55.8700	188	-1,049,929	1,049,929	
7980524	ISSUE: 95058W100 - WENDY'S CO/THE 10/12/20 B	2,125.0000	23.8100	21	-50,618	50,618	
7980524	ISSUE: 950755108 - WERNER ENTERPRISES INC 10/12/20 B	526.0000	43.4000	5	-22,834	22,834	
7980524	ISSUE: 950810101 - WESBANCO INC 10/12/20 B	976.0000	24.3100	10	-23,736	23,736	
7980524	ISSUE: 95082P105 - WESCO INTERNATIONAL INC 10/12/20 B	1,084.0000	48.0200	11	-52,065	52,065	
7980524	ISSUE: 95123P106 - WEST BANCORPORATION INC 10/12/20 B	413.0000	17.2900	4	-7,145	7,145	



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7980524	ISSUE: 955306105 - WEST PHARMACEUTICAL SVCS INC 10/12/20 B	860.0000	301.6600	9	-259,436	259,436	
7980524	ISSUE: 957090103 - WESTAMERICA BANCORPORATION 10/12/20 B	497.0000	57.6200	5	-28,642	28,642	
7980524	ISSUE: 957638109 - WESTERN ALLIANCE BANCORPORATION 10/12/20 B	4,336.0000	37.6700	43	-163,380	163,380	
7980524	ISSUE: 95790D105 - WESTERN ASSET MORTGAGE CAPITAL REIT 10/12/20 B	1,187.0000	2.2400	12	-2,671	2,671	
7980524	ISSUE: 958102105 - WESTERN DIGITAL CORP 10/12/20 B	13,643.0000	38.3200	136	-522,936	522,936	
7980524	ISSUE: 958892101 - WESTERN NEW ENGLAND BANCORP INC 10/12/20 S	48.0000	6.9400	0	333	338	-5
7980524	ISSUE: 959802109 - WESTERN UNION CO 10/12/20 B	16,169.0000	22.2700	162	-360,245	360,245	
7980524	ISSUE: 960413102 - WESTLAKE CHEMICAL CORP 10/12/20 B	1,538.0000	69.6900	15	-107,199	107,199	
7980524	ISSUE: 96145D105 - WESTROCK CO 10/12/20 B	11,666.0000	38.9800	117	-454,857	454,857	
7980524	ISSUE: 961765104 - WESTWOOD HOLDINGS 10/12/20 S	191.0000	11.9000	2	2,271	2,197	74
7980524	ISSUE: 96208T104 - WEX INC 10/12/20 B	1,920.0000	156.1500	19	-299,827	299,827	
7980524	ISSUE: 962149100 - WEYCO GROUP INC 10/12/20 B	35.0000	17.2700	0	-605	605	
7980524	ISSUE: 962166104 - WEYERHAEUSER CO REIT 10/12/20 B	33,739.0000	29.7000	337	-1,002,386	1,002,386	
7980524	ISSUE: 963320106 - WHIRLPOOL CORPORATION 10/12/20 B	2,833.0000	200.9100	28	-569,206	569,206	
7980524	ISSUE: 966084204 - WHITESTONE REI-B REIT 10/12/20 B	381.0000	6.3000	4	-2,404	2,404	
7980524	ISSUE: 966387110 - WHITING PETROLEUM - WTS 9/01/24 10/12/20 S	355.0000	3.1000	4	1,097	749	348
7980524	ISSUE: 966387128 - WHITING PETROLEUM - WTS 9/01/25 10/12/20 S	177.0000	3.1000	2	547	372	175
7980524	ISSUE: 966387508 - WHITING PETROLEUM CORP 10/12/20 B	10.0000	18.2900	0	-183	183	
7980524	ISSUE: 96758W101 - WIDEOPENWEST INC 10/12/20 B	2,293.0000	5.5300	23	-12,703	12,703	
7980524	ISSUE: 968223206 - WILEY JOHN & SONS INC CL A 10/12/20 B	2,037.0000	32.6500	20	-66,528	66,528	
7980524	ISSUE: 96924N100 - WILLDAN GROUP INC 10/12/20 B	2,190.0000	28.6751	22	-62,820	62,820	
7980524	ISSUE: 969457100 - WILLIAMS COS INC 10/12/20 B	54,844.0000	19.4500	548	-1,067,264	1,067,264	
7980524	ISSUE: 969904101 - WILLIAMS-SONOMA INC 10/12/20 B	3,095.0000	99.7000	31	-308,602	308,602	



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	ISSUE: 970646105 - WILLIS LEASE FINANCE CORP						
7980524	10/12/20 B	153.0000	20.9000	2	-3,199	3,199	
	ISSUE: 971378104 - WILLSCOT MOBILE MINI HOLDINGS CORP						
7980524	10/12/20 B	2,493.0000	18.0400	25	-44,999	44,999	
	ISSUE: 974155103 - WINGSTOP INC						
7980524	10/12/20 B	3,050.0000	131.9500	31	-402,478	402,478	
	ISSUE: 974250102 - WINMARK CORP						
7980524	10/12/20 B	33.0000	178.8700	0	-5,903	5,903	
	ISSUE: 974637100 - WINNEBAGO INDS INC						
7980524	10/12/20 B	387.0000	52.8600	4	-20,461	20,461	
	ISSUE: 97650W108 - WINTRUST FINANCIAL CORP						
7980524	10/12/20 B	14,936.0000	48.9234	149	-730,869	730,869	
	ISSUE: 97717P104 - WISDOMTREE INVESTMENTS INC						
7980524	10/12/20 B	2,099.0000	4.0000	21	-8,417	8,417	
	ISSUE: 978097103 - WOLVERINE WORLD WIDE INC						
7980524	10/12/20 B	1,669.0000	27.9000	17	-46,582	46,582	
	ISSUE: 980745103 - WOODWARD, INC						
7980524	10/12/20 B	2,523.0000	86.5200	25	-218,315	218,315	
	ISSUE: 98138H101 - WORKDAY INC-CLASS A						
7980524	10/12/20 S	4,186.0000	228.1900	63	955,140	951,101	4,039
	ISSUE: 98138J206 - WORKHORSE GROUP INC						
7980524	10/12/20 B	1,986.0000	26.5800	20	-52,808	52,808	
	ISSUE: 98139A105 - WORKIVA INC CL A						
7980524	10/12/20 B	9,210.0000	60.5378	92	-557,645	557,645	
	ISSUE: 981419104 - WORLD ACCEPTANCE CORP						
7980524	10/12/20 B	176.0000	106.1200	2	-18,679	18,679	
	ISSUE: 981475106 - WORLD FUEL SVCS CORP						
7980524	10/12/20 B	23,301.0000	23.3490	233	-544,288	544,288	
	ISSUE: 98156Q108 - WORLD WRESTLING ENTERTAINMENT, INC						
7980524	10/12/20 B	344.0000	40.0800	3	-13,791	13,791	
	ISSUE: 981811102 - WORTHINGTON INDS INC						
7980524	10/12/20 B	747.0000	47.9300	7	-35,811	35,811	
	ISSUE: 98212B103 - WPX ENERGY INC						
7980524	10/12/20 B	18,230.0000	5.1000	182	-93,155	93,155	
	ISSUE: 98212N107 - WRAP TECHNOLOGIES INC						
7980524	10/12/20 B	828.0000	6.1600	8	-5,109	5,109	
	ISSUE: 98262P101 - WW INTERNATIONAL INC						
7980524	10/12/20 B	1,028.0000	24.9500	10	-25,659	25,659	
	ISSUE: 98310W108 - WYNDHAM DESTINATIONS INC						
7980524	10/12/20 B	3,601.0000	32.6300	36	-117,537	117,537	
	ISSUE: 98311A105 - WYNDHAM HOTELS & RESORTS INC						
7980524	10/12/20 B	4,150.0000	51.3800	42	-213,269	213,269	
	ISSUE: 983134107 - WYNN RESORTS LTD						
7980524	10/12/20 B	3,598.0000	74.1100	36	-266,684	266,684	
	ISSUE: 98379L100 - XPEL INC						
7980524	10/12/20 S	23.0000	27.2300	0	626	592	34



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7980524	ISSUE: 983793100 - XPO LOGISTICS INC 10/12/20 B	3,883.0000	96.0600	39	-373,040	373,040	
7980524	ISSUE: 98389B100 - XCEL ENERGY INC 10/12/20 B	23,725.0000	73.6200	237	-1,746,872	1,746,872	
7980524	ISSUE: 983919101 - XILINX INC 10/12/20 B	2,834.0000	118.9000	28	-336,991	336,991	
7980524	ISSUE: 98400H102 - XBIOTECH INC 10/12/20 B	348.0000	19.9200	3	-6,936	6,936	
7980524	ISSUE: 98401F105 - XENCOR INC 10/12/20 B	160.0000	41.8000	2	-6,690	6,690	
7980524	ISSUE: 984017103 - XENIA HOTELS & RESORTS INC REIT 10/12/20 B	2,712.0000	9.5100	27	-25,818	25,818	
7980524	ISSUE: 98419J206 - XOMA CORP 10/12/20 B	452.0000	20.8100	5	-9,411	9,411	
7980524	ISSUE: 98419M100 - XYLEM INC 10/12/20 B	8,030.0000	91.8700	80	-737,796	737,796	
7980524	ISSUE: 98420X103 - X4 PHARMACEUTICALS INC 10/12/20 B	886.0000	7.2000	9	-6,388	6,388	
7980524	ISSUE: 98421M106 - XEROX HOLDINGS CORP 10/12/20 B	8,240.0000	20.1500	82	-166,118	166,118	
7980524	ISSUE: 98422L107 - XERIS PHARMACEUTICALS INC 10/12/20 B	1,520.0000	5.2500	15	-7,995	7,995	
7980524	ISSUE: 984241109 - Y-MABS THERAPEUTICS INC 10/12/20 B	104.0000	39.2100	1	-4,079	4,079	
7980524	ISSUE: 985817105 - YELP INC 10/12/20 B	1,665.0000	20.8100	17	-34,665	34,665	
7980524	ISSUE: 98585N106 - YEXT INC 10/12/20 B	1,444.0000	16.7800	14	-24,245	24,245	
7980524	ISSUE: 98585X104 - YETI HOLDINGS INC 10/12/20 B	752.0000	49.9300	8	-37,555	37,555	
7980524	ISSUE: 987184108 - YORK WATER CO 10/12/20 B	9.0000	45.3300	0	-408	408	
7980524	ISSUE: 988498101 - YUM! BRANDS INC 10/12/20 S	7,751.0000	95.9800	94	743,847	727,664	16,183
7980524	ISSUE: 98850P109 - YUM CHINA HOLDINGS INC 10/12/20 B	17,219.0000	53.9000	172	-928,276	928,276	
7980524	ISSUE: 989207105 - ZEBRA TECHNOLOGIES CORP 10/12/20 B	767.0000	288.2500	8	-221,095	221,095	
7980524	ISSUE: 98936J101 - ZENDESK INC 10/12/20 B	1,306.0000	112.4500	13	-146,873	146,873	
7980524	ISSUE: 98943L107 - ZENTALIS PHARMACEUTICALS INC 10/12/20 B	193.0000	39.9900	2	-7,720	7,720	
7980524	ISSUE: 98954M101 - ZILLOW GROUP INC CL A 10/12/20 B	2,235.0000	101.0900	22	-225,959	225,959	
7980524	ISSUE: 98954M200 - ZILLOW GROUP INC CL C 10/12/20 B	5,977.0000	101.0100	60	-603,797	603,797	



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	ISSUE: 98956P102 - ZIMMER BIOMET HOLDINGS INC						
7980524	10/12/20 B	9,291.0000	149.1500	93	-1,385,846	1,385,846	
	ISSUE: 989701107 - ZIONS BANCORPORATION NA						
7980524	10/12/20 B	7,037.0000	31.8300	70	-224,058	224,058	
	ISSUE: 98973P101 - ZIOPHARM ONCOLOGY INC						
7980524	10/12/20 S	40.0000	2.7950	0	111	109	2
	ISSUE: 98974P100 - ZIX CORPORATION						
7980524	10/12/20 B	790.0000	6.6500	8	-5,261	5,261	
	ISSUE: 98978L204 - ZOGENIX INC						
7980524	10/12/20 B	151.0000	18.4100	2	-2,781	2,781	
	ISSUE: 98978V103 - ZOETIS INC						
7980524	10/12/20 S	11,860.0000	168.5500	163	1,998,840	1,896,533	102,308
	ISSUE: 98980G102 - ZSCALER INC						
7980524	10/12/20 B	815.0000	151.1500	8	-123,195	123,195	
	ISSUE: 98980L101 - ZOOM VIDEO COMMUNICATIONS INC CL A						
7980524	10/12/20 S	4,097.0000	491.5400	85	2,013,754	1,969,059	44,695
	ISSUE: 989817101 - ZUMIEZ INC						
7980524	10/12/20 B	356.0000	31.2600	4	-11,132	11,132	
	ISSUE: 98983V106 - ZUORA INC CL A						
7980524	10/12/20 B	1,664.0000	10.9600	17	-18,254	18,254	
	ISSUE: 98986M103 - ZYNEX INC						
7980524	10/12/20 S	31.0000	15.2000	0	471	601	-130
	ISSUE: 98986T108 - ZYNGA INC						
7980524	10/12/20 B	15,320.0000	9.3000	153	-142,629	142,629	
	ISSUE: G5785G107 - MALLINCKRODT PLC						
7980524	10/13/20 S	4,508.0000	0.2710	14	1,208	4,373	-3,165
	ISSUE: 00653Q102 - ADAPTHEALTH CORP CL A						
7980524	10/13/20 B	24,818.0000	26.4601	248	-656,935	656,935	
	ISSUE: 006739106 - ADDUS HOMECARE CORP						
7980524	10/13/20 B	3,030.0000	98.7549	30	-299,258	299,258	
	ISSUE: 079823100 - BELLRING BRANDS INC CL A						
7980524	10/13/20 B	24,033.0000	22.4632	240	-540,098	540,098	
	ISSUE: 26927E104 - EVO PAYMENTS INC CL A						
7980524	10/13/20 B	28,687.0000	25.3747	287	-728,211	728,211	
	ISSUE: 294268107 - EPLUS INC						
7980524	10/13/20 B	7,414.0000	78.1283	74	-579,317	579,317	
	ISSUE: 30034T103 - EVERI HOLDINGS INC						
7980524	10/13/20 B	26,495.0000	8.8168	265	-233,866	233,866	
	ISSUE: 44925C103 - ICF INTERNATIONAL INC						
7980524	10/13/20 B	4,539.0000	68.1363	45	-309,316	309,316	
	ISSUE: 458334109 - INTER PARFUMS INC						
7980524	10/13/20 B	11,358.0000	41.6416	114	-473,079	473,079	
	ISSUE: 59156R108 - METLIFE INC						
7980524	10/13/20 S	17,095.0000	39.1612	186	669,275	672,517	-3,242
	ISSUE: 609207105 - MONDELEZ INTERNATIONAL INC						
7980524	10/13/20 S	29,157.0000	58.7455	329	1,712,513	1,638,332	74,181



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	ISSUE: 67000B104 - NOVANTA INC						
7980524	10/13/20 B	3,817.0000	114.9852	38	-438,937	438,937	
	ISSUE: 68404L201 - OPTION CARE HEALTH INC						
7980524	10/13/20 B	40,913.0000	13.7995	409	-564,988	564,988	
	ISSUE: 750491102 - RADNET INC						
7980524	10/13/20 B	37,677.0000	17.2867	377	-651,688	651,688	
	ISSUE: 75513E101 - RAYTHEON TECHNOLOGIES CORP						
7980524	10/13/20 S	22,014.0000	59.3724	249	1,306,775	1,314,016	-7,241
	ISSUE: 781846209 - RUSH ENTERPRISES INC						
7980524	10/13/20 B	6,379.0000	37.0954	64	-236,695	236,695	
	ISSUE: 82900L102 - SIMPLY GOOD FOODS CO						
7980524	10/13/20 B	8,635.0000	22.1462	86	-191,319	191,319	
	ISSUE: 86183P102 - STONERIDGE INC						
7980524	10/13/20 B	21,674.0000	23.0256	217	-499,274	499,274	
	ISSUE: 87241L109 - TFI INTERNATIONAL INC						
7980524	10/13/20 B	14,217.0000	48.6624	142	-691,976	691,976	
	ISSUE: 87357P100 - TACTILE SYSTEMS TECHNOLOGY INC						
7980524	10/13/20 B	5,267.0000	35.6828	53	-187,994	187,994	
	ISSUE: 87612E106 - TARGET CORP						
7980524	10/13/20 S	7,063.0000	165.4311	96	1,168,343	1,134,883	33,461
	ISSUE: 883556102 - THERMO FISHER SCIENTIFIC INC						
7980524	10/13/20 S	5,101.0000	468.3749	104	2,389,077	2,307,488	81,588
	ISSUE: 89457R101 - TREAN INSURANCE GROUP INC						
7980524	10/13/20 B	47,175.0000	14.3976	472	-679,679	679,679	
	ISSUE: 89678F100 - TRISTATE CAPITAL HOLDINGS INC						
7980524	10/13/20 B	29,812.0000	14.1445	298	-421,974	421,974	
	ISSUE: 91544A109 - UPLAND SOFTWARE INC						
7980524	10/13/20 B	23,532.0000	44.4725	235	-1,046,762	1,046,762	
	ISSUE: 92826C839 - VISA INC CL A						
7980524	10/13/20 S	19,569.0000	204.5112	284	4,001,796	3,962,135	39,660
	ISSUE: 92932M101 - WNS HOLDINGS LTD SPONS ADR						
7980524	10/13/20 B	13,710.0000	68.2130	137	-935,337	935,337	
	ISSUE: 96924N100 - WILLDAN GROUP INC						
7980524	10/13/20 B	9,781.0000	28.5965	98	-279,800	279,800	
	ISSUE: 98139A105 - WORKIVA INC CL A						
7980524	10/13/20 B	9,584.0000	59.9128	96	-574,300	574,300	
	ISSUE: G47567105 - IHS MARKIT LTD						
7980512	10/23/20 B	85.0000	82.9900	1	-7,055	7,055	
	ISSUE: G7709Q104 - ROYALTY PHARMA PLC						
7980512	10/23/20 B	349.0000	39.0100	3	-13,618	13,618	
	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA						
7980512	10/23/20 B	40.0000	283.4900	0	-11,340	11,340	
	ISSUE: 016255101 - ALIGN TECHNOLOGY INC						
7980512	10/23/20 B	24.0000	469.5600	0	-11,270	11,270	
	ISSUE: 032095101 - AMPHENOL CORP						
7980512	10/23/20 B	59.0000	119.7500	1	-7,066	7,066	



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7980512	ISSUE: 03662Q105 - ANSYS INC 10/23/20 B	28.0000	330.2200	0	-9,246	9,246	
7980512	ISSUE: 053332102 - AUTOZONE INC 10/23/20 B	7.0000	1,183.1600	0	-8,282	8,282	
7980512	ISSUE: 058498106 - BALL CORP 10/23/20 B	100.0000	92.7200	1	-9,273	9,273	
7980512	ISSUE: 11133T103 - BROADRIDGE FINL SOLUTIONS INC 10/23/20 B	48.0000	145.7300	0	-6,995	6,995	
7980512	ISSUE: 12514G108 - CDW CORP 10/23/20 B	54.0000	130.0000	0	-7,020	7,020	
7980512	ISSUE: 12685J105 - CABLE ONE INC 10/23/20 B	4.0000	1,907.2500	0	-7,629	7,629	
7980512	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC 10/23/20 B	92.0000	112.0500	1	-10,309	10,309	
7980512	ISSUE: 156782104 - CERNER CORP 10/23/20 B	104.0000	73.7200	1	-7,668	7,668	
7980512	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC 10/23/20 B	10.0000	1,339.0800	0	-13,391	13,391	
7980512	ISSUE: 171340102 - CHURCH & DWIGHT INC 10/23/20 B	84.0000	91.9100	1	-7,721	7,721	
7980512	ISSUE: 172908105 - CINTAS CORP 10/23/20 B	28.0000	338.0700	0	-9,466	9,466	
7980512	ISSUE: 189054109 - CLOROX COMPANY 10/23/20 B	33.0000	211.1400	0	-6,968	6,968	
7980512	ISSUE: 217204106 - COPART INC 10/23/20 B	68.0000	114.2900	1	-7,772	7,772	
7980512	ISSUE: 22160N109 - COSTAR GROUP INC 10/23/20 B	14.0000	819.8100	0	-11,477	11,477	
7980512	ISSUE: 22266L106 - COUPA SOFTWARE INC 10/23/20 B	23.0000	302.0000	0	-6,946	6,946	
7980512	ISSUE: 256163106 - DOCUSIGN INC 10/23/20 B	51.0000	219.8200	0	-11,211	11,211	
7980512	ISSUE: 29414B104 - EPAM SYSTEMS INC 10/23/20 B	21.0000	339.0500	0	-7,120	7,120	
7980512	ISSUE: 29786A106 - ETSY INC 10/23/20 B	52.0000	137.8450	0	-7,168	7,168	
7980512	ISSUE: 311900104 - FASTENAL CO 10/23/20 B	156.0000	45.0000	1	-7,021	7,021	
7980512	ISSUE: 339041105 - FLEETCOR TECHNOLOGIES INC 10/23/20 B	30.0000	259.2000	0	-7,776	7,776	
7980512	ISSUE: 34959E109 - FORTINET INC 10/23/20 B	54.0000	130.3800	0	-7,041	7,041	
7980512	ISSUE: 427866108 - THE HERSHEY COMPANY 10/23/20 B	48.0000	146.3400	0	-7,025	7,025	
7980512	ISSUE: 45168D104 - IDEXX LABS INC 10/23/20 B	24.0000	429.6600	0	-10,312	10,312	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 45337C102 - INCYTE CORPORATION						
7980512	10/23/20 B	79.0000	89.6900	1	-7,086	7,086	
	ISSUE: 45784P101 - INSULET CORP						
7980512	10/23/20 B	28.0000	249.3900	0	-6,983	6,983	
	ISSUE: 482480100 - KLA CORP						
7980512	10/23/20 B	50.0000	203.1700	0	-10,159	10,159	
	ISSUE: 550021109 - LULULEMON ATHLETICA INC						
7980512	10/23/20 B	34.0000	333.9200	0	-11,354	11,354	
	ISSUE: 55354G100 - MSCI INC						
7980512	10/23/20 B	26.0000	350.5500	0	-9,115	9,115	
	ISSUE: 57060D108 - MARKETAXESS HOLDINGS INC						
7980512	10/23/20 B	14.0000	558.9100	0	-7,825	7,825	
	ISSUE: 57667L107 - MATCH GROUP INC						
7980512	10/23/20 B	77.0000	120.3000	1	-9,264	9,264	
	ISSUE: 58155Q103 - MCKESSON CORP						
7980512	10/23/20 B	45.0000	156.4100	0	-7,039	7,039	
	ISSUE: 592688105 - METTLER-TOLEDO INTERNATIONAL INC						
7980512	10/23/20 B	9.0000	1,053.2000	0	-9,479	9,479	
	ISSUE: 595017104 - MICROCHIP TECHNOLOGY INC						
7980512	10/23/20 B	62.0000	112.5200	1	-6,977	6,977	
	ISSUE: 60770K107 - MODERNA INC						
7980512	10/23/20 B	100.0000	70.5300	1	-7,054	7,054	
	ISSUE: 63947U107 - NCINO INC						
7980512	10/23/20 B	255.0000	73.1600	2	-18,658	18,658	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980512	10/23/20 B	22.0000	466.4300	0	-10,262	10,262	
	ISSUE: 679295105 - OKTA INC CL A						
7980512	10/23/20 B	42.0000	219.5100	0	-9,220	9,220	
	ISSUE: 679580100 - OLD DOMINION FREIGHT LINE INC						
7980512	10/23/20 B	35.0000	200.6200	0	-7,022	7,022	
	ISSUE: 697435105 - PALO ALTO NETWORKS INC						
7980512	10/23/20 B	33.0000	236.5400	0	-7,806	7,806	
	ISSUE: 70432V102 - PAYCOM SOFTWARE INC						
7980512	10/23/20 B	18.0000	388.6500	0	-6,996	6,996	
	ISSUE: 704326107 - PAYCHEX INC						
7980512	10/23/20 B	90.0000	85.0300	1	-7,654	7,654	
	ISSUE: 72352L106 - PINTEREST INC CL A						
7980512	10/23/20 B	136.0000	53.0000	1	-7,209	7,209	
	ISSUE: 761152107 - RESMED INC						
7980512	10/23/20 B	51.0000	183.0300	0	-9,335	9,335	
	ISSUE: 76680R206 - RINGCENTRAL INC						
7980512	10/23/20 B	27.0000	284.7500	0	-7,688	7,688	
	ISSUE: 77543R102 - ROKU INC						
7980512	10/23/20 B	41.0000	223.9600	0	-9,183	9,183	
	ISSUE: 81181C104 - SEAGEN INC						
7980512	10/23/20 B	40.0000	196.9200	0	-7,877	7,877	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980512	ISSUE: 848637104 - SPLUNK INC 10/23/20 B	48.0000	216.5100	0	-10,393	10,393	
7980512	ISSUE: 871607107 - SYNOPSYS INC 10/23/20 B	45.0000	226.7400	0	-10,204	10,204	
7980512	ISSUE: 874054109 - TAKE-TWO INTERACTIVE SOFTWARE INC 10/23/20 B	43.0000	164.4300	0	-7,071	7,071	
7980512	ISSUE: 88339J105 - THE TRADE DESK INC CL A 10/23/20 B	15.0000	619.9100	0	-9,299	9,299	
7980512	ISSUE: 90138F102 - TWILIO INC CL A 10/23/20 B	36.0000	306.1000	0	-11,020	11,020	
7980512	ISSUE: 902252105 - TYLER TECHNOLOGIES INC 10/23/20 B	17.0000	404.4000	0	-6,875	6,875	
7980512	ISSUE: 922475108 - VEEVA SYSTEMS INC 10/23/20 B	38.0000	296.8500	0	-11,281	11,281	
7980512	ISSUE: 92345Y106 - VERISK ANALYTICS INC 10/23/20 B	54.0000	189.2500	0	-10,220	10,220	
7980512	ISSUE: 94419L101 - WAYFAIR INC 10/23/20 B	27.0000	265.8500	0	-7,178	7,178	
7980512	ISSUE: 955306105 - WEST PHARMACEUTICAL SVCS INC 10/23/20 B	25.0000	281.9300	0	-7,048	7,048	
7980512	ISSUE: 983919101 - XILINX INC 10/23/20 B	80.0000	116.8200	1	-9,346	9,346	
7980515	ISSUE: G3198U102 - ESSENT GROUP LTD 11/23/20 B	97.0000	45.3351	1	-4,398	4,398	
7980515	ISSUE: G6359F137 - NABORS INDUSTRIES LTD 11/23/20 B	97.0000	48.3592	1	-4,692	4,692	
7980515	ISSUE: 00258R109 - AARON'S HOLDINGS CO INC 11/23/20 B	62.0000	63.9900	1	-3,968	3,968	
7980515	ISSUE: 092113109 - BLACK HILLS CORP 11/23/20 B	64.0000	62.4000	1	-3,994	3,994	
7980515	ISSUE: 11284V105 - BROOKFIELD RENEWABLE CORP CL A 11/23/20 B	56.0000	74.1400	1	-4,152	4,152	
7980515	ISSUE: 12769G100 - CAESARS ENTERTAINMENT INC 11/23/20 B	63.0000	66.1300	1	-4,167	4,167	
7980515	ISSUE: 16115Q308 - CHART INDUSTRIES INC 11/23/20 B	38.0000	103.1463	0	-3,920	3,920	
7980512	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC 11/23/20 S	7.0000	1,281.0000	0	8,967	9,402	-436
7980515	ISSUE: 185899101 - CLEVELAND-CLIFFS INC 11/23/20 B	404.0000	9.8925	4	-4,000	4,000	
7980512	ISSUE: 22160N109 - COSTAR GROUP INC 11/23/20 S	11.0000	887.7900	0	9,765	9,536	229
7980515	ISSUE: 237266101 - DARLING INGREDIENTS INC 11/23/20 B	99.0000	47.1818	1	-4,672	4,672	
7980515	ISSUE: 29084Q100 - EMCOR GROUP INC 11/23/20 B	48.0000	87.0600	0	-4,179	4,179	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980515	ISSUE: 41068X100 - HANNON ARMSTRONG SUSTAINABLE REIT 11/23/20 B	76.0000	52.4100	1	-3,984	3,984	
7980515	ISSUE: 421946104 - HEALTHCARE RLTY TRUST REIT 11/23/20 B	137.0000	30.6397	1	-4,199	4,199	
7980512	ISSUE: 482480100 - KLA CORP 11/23/20 S	38.0000	250.2400	1	9,509	8,094	1,414
7980512	ISSUE: 550021109 - LULULEMON ATHLETICA INC 11/23/20 S	27.0000	348.5300	0	9,410	9,543	-133
7980515	ISSUE: 57164Y107 - MARRIOT VACATIONS WORLDWIDE CORP 11/23/20 B	32.0000	128.8100	0	-4,122	4,122	
7980512	ISSUE: 57667L107 - MATCH GROUP INC 11/23/20 S	68.0000	138.2300	1	9,399	7,566	1,833
7980515	ISSUE: 670002401 - NOVAVAX INC 11/23/20 B	45.0000	93.1100	0	-4,190	4,190	
7980515	ISSUE: 68235P108 - ONE GAS INC 11/23/20 B	51.0000	77.8751	0	-3,972	3,972	
7980515	ISSUE: 69349H107 - PNM RES INC 11/23/20 B	81.0000	49.1000	1	-3,978	3,978	
7980515	ISSUE: 707569109 - PENN NATL GAMING INC 11/23/20 B	62.0000	71.9000	1	-4,458	4,458	
7980515	ISSUE: 71377A103 - PERFORMANCE FOOD GROUP CO 11/23/20 B	106.0000	43.7906	1	-4,643	4,643	
7980515	ISSUE: 71943U104 - PHYSICIANS REALTY TRUST REIT 11/23/20 B	221.0000	17.9150	2	-3,961	3,961	
7980512	ISSUE: 72352L106 - PINTEREST INC CL A 11/23/20 S	143.0000	65.7900	2	9,406	6,257	3,150
7980515	ISSUE: 736508847 - PORTLAND GENERAL ELECTRIC CO 11/23/20 B	93.0000	42.5800	1	-3,961	3,961	
7980515	ISSUE: 750236101 - RADIAN GROUP INC 11/23/20 B	208.0000	18.9704	2	-3,948	3,948	
7980512	ISSUE: 761152107 - RESMED INC 11/23/20 S	45.0000	209.5700	1	9,430	8,084	1,347
7980515	ISSUE: 76169B102 - REXNORD CORP 11/23/20 B	111.0000	37.7615	1	-4,193	4,193	
7980512	ISSUE: 77543R102 - ROKU INC 11/23/20 S	34.0000	276.5800	1	9,403	7,699	1,704
7980512	ISSUE: 828806109 - SIMON PROPERTY GROUP INC REIT 11/23/20 B	586.0000	85.4100	5	-50,056	50,056	
7980515	ISSUE: 840441109 - SOUTH STATE CORPORATION 11/23/20 B	61.0000	68.8000	1	-4,197	4,197	
7980515	ISSUE: 85254J102 - STAG INDUSTRIAL REIT 11/23/20 B	139.0000	30.3064	1	-4,214	4,214	
7980515	ISSUE: 860630102 - STIFEL FINANCIAL CORPORATION 11/23/20 B	60.0000	69.5650	1	-4,174	4,174	
7980512	ISSUE: 88339J105 - THE TRADE DESK INC CL A 11/23/20 S	12.0000	839.6500	0	10,075	7,202	2,873



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980515	ISSUE: 88642R109 - TIDEWATER INC 11/23/20 B	1,079.0000	11.0300	10	-11,911	11,911	
7980515	ISSUE: 90041T108 - TURNING POINT THERAPEUTICS INC 11/23/20 B	43.0000	103.9600	0	-4,471	4,471	
7980512	ISSUE: 92345Y106 - VERISK ANALYTICS INC 11/23/20 S	47.0000	198.1200	1	9,311	9,024	287
7980514	ISSUE: 021369103 - ALTAIR ENGINEERING INC 11/30/20 B	101.0000	53.9000	1	-5,445	5,445	
7980514	ISSUE: 138098108 - CANTEL MEDICAL CORPORATION 11/30/20 B	90.0000	59.4300	1	-5,350	5,350	
7980514	ISSUE: 171484108 - CHURCHILL DOWNS INC 11/30/20 B	31.0000	179.9200	0	-5,578	5,578	
7980514	ISSUE: 20451N101 - COMPASS MINERALS INTERNATIONAL INC 11/30/20 B	87.0000	62.4600	1	-5,435	5,435	
7980514	ISSUE: 30040P103 - EVERTEC INC 11/30/20 B	149.0000	37.1700	1	-5,540	5,540	
7980514	ISSUE: 60739U204 - MOBILEIRON INC 11/30/20 S	7,068.0000	7.0400	65	49,694	49,476	218
7980514	ISSUE: 66987E206 - NOVAGOLD RESOURCES INC 11/30/20 B	551.0000	9.9600	5	-5,493	5,493	
7980514	ISSUE: 670002401 - NOVAVAX INC 11/30/20 B	39.0000	139.5000	0	-5,441	5,441	
7980514	ISSUE: 69404D108 - PACIFIC BIOSCIENCES 11/30/20 B	350.0000	15.8100	3	-5,537	5,537	
7980514	ISSUE: 698813102 - PAPA JOHNS INTL INC 11/30/20 B	69.0000	80.3600	1	-5,545	5,545	
7980514	ISSUE: 800013104 - SANDERSON FARMS INC 11/30/20 B	40.0000	136.7300	0	-5,470	5,470	
7980512	ISSUE: G6674U108 - NOVOCURE LTD 12/22/20 B	63.0000	171.0000	1	-10,774	10,774	
7980512	ISSUE: L8681T102 - SPOTIFY TECHNOLOGY SA 12/22/20 B	33.0000	321.9600	0	-10,625	10,625	
7980512	ISSUE: 016255101 - ALIGN TECHNOLOGY INC 12/22/20 B	20.0000	536.5900	0	-10,732	10,732	
7980512	ISSUE: 03272L108 - ANAPLAN INC 12/22/20 B	146.0000	73.6600	1	-10,756	10,756	
7980508	ISSUE: 03522AAJ9 - ANHEUSER-BUSCH COS 4.9% 2/01/46 12/22/20 B	1,100,000.0000	1.2898	0	-1,418,736	1,418,736	
7980512	ISSUE: 05478C105 - AZEK CO INC 12/22/20 B	273.0000	39.0400	2	-10,660	10,660	
7980512	ISSUE: 084310101 - BERKELEY LIGHTS INC 12/22/20 B	107.0000	106.0000	1	-11,343	11,343	
7980512	ISSUE: 08975P108 - BIGCOMMERCE HOLDINGS INC 12/22/20 B	150.0000	72.1900	1	-10,830	10,830	
7980512	ISSUE: 12685J105 - CABLE ONE INC 12/22/20 B	5.0000	2,245.4300	0	-11,227	11,227	



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
	ISSUE: 127387108 - CADENCE DESIGN SYSTEMS INC						
7980512	12/22/20 B	79.0000	134.3700	1	-10,616	10,616	
	ISSUE: 146869102 - CARVANA CO CL A						
7980512	12/22/20 B	55.0000	291.5200	1	-16,034	16,034	
	ISSUE: 169656105 - CHIPOTLE MEXICAN GRILL INC						
7980512	12/22/20 B	7.0000	1,426.3000	0	-9,984	9,984	
	ISSUE: 192422103 - COGNEX CORP						
7980512	12/22/20 B	151.0000	80.5100	1	-12,158	12,158	
	ISSUE: 256163106 - DOCUSIGN INC						
7980512	12/22/20 B	43.0000	251.6000	0	-10,819	10,819	
	ISSUE: 264120106 - DUCK CREEK TECHNOLOGIES INC						
7980512	12/22/20 B	342.0000	45.7200	3	-15,639	15,639	
	ISSUE: 380237107 - GODADDY INC - CLASS A						
7980512	12/22/20 B	139.0000	85.3000	1	-11,858	11,858	
	ISSUE: 45168D104 - IDEXX LABS INC						
7980512	12/22/20 B	21.0000	499.1500	0	-10,482	10,482	
	ISSUE: 47074L105 - JAMF HOLDING CORP						
7980512	12/22/20 B	310.0000	34.3400	3	-10,648	10,648	
	ISSUE: 482480100 - KLA CORP						
7980512	12/22/20 B	47.0000	257.5900	0	-12,107	12,107	
	ISSUE: 550021109 - LULULEMON ATHLETICA INC						
7980512	12/22/20 B	34.0000	360.0700	0	-12,243	12,243	
	ISSUE: 55354G100 - MSCI INC						
7980512	12/22/20 B	24.0000	437.5800	0	-10,502	10,502	
	ISSUE: 60770K107 - MODERNA INC						
7980512	12/22/20 B	85.0000	125.8800	1	-10,701	10,701	
	ISSUE: 60937P106 - MONGODB INC CL A						
7980512	12/22/20 B	32.0000	396.0000	0	-12,672	12,672	
	ISSUE: 67059N108 - NUTANIX INC CL A						
7980512	12/22/20 B	464.0000	33.8600	4	-15,715	15,715	
	ISSUE: 67103H107 - O'REILLY AUTOMOTIVE INC						
7980512	12/22/20 B	23.0000	453.3900	0	-10,428	10,428	
	ISSUE: 67181A107 - OAK STREET HEALTH INC						
7980512	12/22/20 B	167.0000	63.7000	2	-10,639	10,639	
	ISSUE: 697435105 - PALO ALTO NETWORKS INC						
7980512	12/22/20 B	29.0000	372.0600	0	-10,790	10,790	
	ISSUE: 761152107 - RESMED INC						
7980512	12/22/20 B	50.0000	211.6700	0	-10,584	10,584	
	ISSUE: 88339J105 - THE TRADE DESK INC CL A						
7980512	12/22/20 B	11.0000	971.1200	0	-10,682	10,682	
	ISSUE: 92345Y106 - VERISK ANALYTICS INC						
7980512	12/22/20 B	53.0000	201.9300	0	-10,703	10,703	
	SUB-TOTAL						
				160,680	995,688,623	974,434,590	21,254,034



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
GRAND TOTAL			772,337	2,994,767,804	2,963,629,267	31,138,545

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

ISSUE: 60934N500 - FEDERATED HERMES TREASURY OBL

7980508	09/04/20 B	1.0000	1.0000	0	-1	1
7980508	10/29/20 B	3,435,000.0000	1.0000	0	-3,435,000	3,435,000
7980508	10/30/20 B	15,340.0000	1.0000	0	-15,340	15,340
7980508	11/02/20 B	17,746.8000	1.0000	0	-17,747	17,747
7980508	11/02/20 B	1,381,706.1900	1.0000	0	-1,381,706	1,381,706
7980508	11/06/20 B	554,327.4400	1.0000	0	-554,327	554,327
7980508	11/09/20 B	765,212.7000	1.0000	0	-765,213	765,213
7980508	11/10/20 B	399,207.6200	1.0000	0	-399,208	399,208
7980508	11/13/20 B	1,847,578.6500	1.0000	0	-1,847,579	1,847,579
7980508	11/13/20 B	1,457,549.0500	1.0000	0	-1,457,549	1,457,549
7980508	11/16/20 B	2,869,148.5900	1.0000	0	-2,869,149	2,869,149
7980508	11/16/20 B	10,693.7500	1.0000	0	-10,694	10,694
7980508	11/19/20 B	612,323.4000	1.0000	0	-612,323	612,323
7980508	11/23/20 B	2,380,583.5800	1.0000	0	-2,380,584	2,380,584
7980508	12/01/20 B	93,512.5000	1.0000	0	-93,513	93,513
7980508	12/03/20 B	165,000,000.0000	1.0000	0	-165,000,000	165,000,000
7980508	12/15/20 B	103,050.9700	1.0000	0	-103,051	103,051
7980508	12/17/20 B	95,239.6700	1.0000	0	-95,240	95,240
7980508	12/21/20 B	244,144.8800	1.0000	0	-244,145	244,145
7980508	12/22/20 B	168,513.1400	1.0000	0	-168,513	168,513
7980508	12/30/20 B	9,087.5000	1.0000	0	-9,088	9,088
7980509	09/04/20 B	1.0000	1.0000	0	-1	1
7980509	10/08/20 B	682,430.4800	1.0000	0	-682,430	682,430
7980509	10/14/20 B	562,695.7600	1.0000	0	-562,696	562,696
7980509	10/15/20 B	1,985,662.6200	1.0000	0	-1,985,663	1,985,663
7980509	10/26/20 B	15,607.5000	1.0000	0	-15,608	15,608
7980509	10/28/20 B	99.1000	1.0000	0	-99	99
7980509	11/02/20 B	11,097,178.8500	1.0000	0	-11,097,179	11,097,179
7980509	11/03/20 B	10.4700	1.0000	0	-10	10
7980509	11/17/20 B	9,495.1800	1.0000	0	-9,495	9,495
7980509	11/18/20 B	24,570.0300	1.0000	0	-24,570	24,570
7980509	11/24/20 B	90.7100	1.0000	0	-91	91



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7980509	11/25/20 B	15,607.5000	1.0000	0	-15,608	15,608	
7980509	12/01/20 B	1,068,353.4900	1.0000	0	-1,068,353	1,068,353	
7980509	12/01/20 B	65,096.9800	1.0000	0	-65,097	65,097	
7980509	12/02/20 B	74.5100	1.0000	0	-75	75	
7980509	12/17/20 B	1,120.6600	1.0000	0	-1,121	1,121	
7980509	12/24/20 B	23,061.7900	1.0000	0	-23,062	23,062	
7980509	12/28/20 B	595,392.8400	1.0000	0	-595,393	595,393	
7980510	09/04/20 B	1.0000	1.0000	0	-1	1	
7980510	10/02/20 B	600,906.7400	1.0000	0	-600,907	600,907	
7980510	10/13/20 B	37,809.0000	1.0000	0	-37,809	37,809	
7980510	10/16/20 B	673.6100	1.0000	0	-674	674	
7980510	10/23/20 B	231,972.8700	1.0000	0	-231,973	231,973	
7980510	10/30/20 B	10,116,593.9700	1.0000	0	-10,116,594	10,116,594	
7980510	11/03/20 B	22,753.6300	1.0000	0	-22,754	22,754	
7980510	11/05/20 B	92,033.5400	1.0000	0	-92,034	92,034	
7980510	11/09/20 B	9,815.1700	1.0000	0	-9,815	9,815	
7980510	11/13/20 B	139,200.8500	1.0000	0	-139,201	139,201	
7980510	11/17/20 B	4,000,000.0000	1.0000	0	-4,000,000	4,000,000	
7980510	11/23/20 B	313,118.4500	1.0000	0	-313,118	313,118	
7980510	11/30/20 B	20,332.8500	1.0000	0	-20,333	20,333	
7980510	12/02/20 B	37,120,036.0100	1.0000	0	-37,120,036	37,120,036	
7980510	12/02/20 B	17,244.4900	1.0000	0	-17,244	17,244	
7980510	12/03/20 B	62,862,719.5000	1.0000	0	-62,862,720	62,862,720	
7980510	12/11/20 B	1,160,927.7200	1.0000	0	-1,160,928	1,160,928	
7980510	12/14/20 B	47,329,580.0000	1.0000	0	-47,329,580	47,329,580	
7980510	12/15/20 B	4,975,119.8000	1.0000	0	-4,975,120	4,975,120	
7980510	12/18/20 B	1,987,097.6000	1.0000	0	-1,987,098	1,987,098	
7980510	12/18/20 B	140,985.0000	1.0000	0	-140,985	140,985	
7980510	12/24/20 B	141,211.5900	1.0000	0	-141,212	141,212	
7980510	12/28/20 B	5,072,173.5900	1.0000	0	-5,072,174	5,072,174	
7980510	12/28/20 B	812,500.0000	1.0000	0	-812,500	812,500	
7980510	12/30/20 B	277,777.0000	1.0000	0	-277,777	277,777	
7980510	12/31/20 B	56,917,857.8800	1.0000	0	-56,917,858	56,917,858	
7980511	09/04/20 B	1.0000	1.0000	0	-1	1	
7980511	10/16/20 B	35,000.0000	1.0000	0	-35,000	35,000	
7980511	11/02/20 B	23,533.0000	1.0000	0	-23,533	23,533	
7980511	11/03/20 B	0.1500	1.0000	0	0	0	
7980511	11/06/20 B	3,837.7800	1.0000	0	-3,838	3,838	
7980511	11/10/20 B	14,029.2700	1.0000	0	-14,029	14,029	
7980511	11/12/20 B	14,975.1900	1.0000	0	-14,975	14,975	
7980511	11/12/20 B	45,000,000.0000	1.0000	0	-45,000,000	45,000,000	
7980511	11/16/20 B	116,262.2400	1.0000	0	-116,262	116,262	
7980511	11/17/20 B	4,745.7000	1.0000	0	-4,746	4,746	
7980511	11/18/20 B	1,596.9300	1.0000	0	-1,597	1,597	
7980511	11/19/20 B	19,355.5200	1.0000	0	-19,356	19,356	
7980511	11/20/20 B	45,505.0000	1.0000	0	-45,505	45,505	



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7980511 11/23/20 B	10,544.9200	1.0000	0	-10,545	10,545	
7980511 11/23/20 B	10,506.1600	1.0000	0	-10,506	10,506	
7980511 11/24/20 B	9,060.4000	1.0000	0	-9,060	9,060	
7980511 11/25/20 B	43,563.2400	1.0000	0	-43,563	43,563	
7980511 11/27/20 B	24,543.8700	1.0000	0	-24,544	24,544	
7980511 11/30/20 B	23,920.5900	1.0000	0	-23,921	23,921	
7980511 12/01/20 B	241,675.3300	1.0000	0	-241,675	241,675	
7980511 12/02/20 B	20,323.8100	1.0000	0	-20,324	20,324	
7980511 12/03/20 B	30,185.9200	1.0000	0	-30,186	30,186	
7980511 12/04/20 B	43,825.2200	1.0000	0	-43,825	43,825	
7980511 12/07/20 B	61,987.9400	1.0000	0	-61,988	61,988	
7980511 12/07/20 B	3.0900	1.0000	0	-3	3	
7980511 12/08/20 B	92,884.2500	1.0000	0	-92,884	92,884	
7980511 12/09/20 B	20,358.4700	1.0000	0	-20,358	20,358	
7980511 12/11/20 B	78,205.5300	1.0000	0	-78,206	78,206	
7980511 12/14/20 B	33,380.9600	1.0000	0	-33,381	33,381	
7980511 12/15/20 B	206,059.1000	1.0000	0	-206,059	206,059	
7980511 12/15/20 B	6,087.3200	1.0000	0	-6,087	6,087	
7980511 12/16/20 B	34,802.3600	1.0000	0	-34,802	34,802	
7980511 12/16/20 B	1,300.4800	1.0000	0	-1,300	1,300	
7980511 12/18/20 B	59,995.4200	1.0000	0	-59,995	59,995	
7980511 12/18/20 B	50,055.0000	1.0000	0	-50,055	50,055	
7980511 12/21/20 B	58,997.0100	1.0000	0	-58,997	58,997	
7980511 12/21/20 B	1,215.1300	1.0000	0	-1,215	1,215	
7980511 12/23/20 B	8,487.0900	1.0000	0	-8,487	8,487	
7980511 12/24/20 B	55,536.1200	1.0000	0	-55,536	55,536	
7980511 12/28/20 B	58,300.5800	1.0000	0	-58,301	58,301	
7980511 12/28/20 B	349,571.3500	1.0000	0	-349,571	349,571	
7980511 12/29/20 B	21,792.9600	1.0000	0	-21,793	21,793	
7980511 12/29/20 B	26.2700	1.0000	0	-26	26	
7980511 12/31/20 B	92,417.8800	1.0000	0	-92,418	92,418	
7980511 12/31/20 B	17,476.0900	1.0000	0	-17,476	17,476	
7980512 09/04/20 B	1.0000	1.0000	0	-1	1	
7980512 10/29/20 B	108,792.6600	1.0000	0	-108,793	108,793	
7980512 11/02/20 B	21,569.7200	1.0000	0	-21,570	21,570	
7980512 11/03/20 B	14,158.8200	1.0000	0	-14,159	14,159	
7980512 11/10/20 B	62.1000	1.0000	0	-62	62	
7980512 11/16/20 B	2,259.5300	1.0000	0	-2,260	2,260	
7980512 11/17/20 B	99.0000	1.0000	0	-99	99	
7980512 11/18/20 B	859.5400	1.0000	0	-860	860	
7980512 11/19/20 B	133.7700	1.0000	0	-134	134	
7980512 11/20/20 B	4,439.7000	1.0000	0	-4,440	4,440	
7980512 11/24/20 B	9,978.0800	1.0000	0	-9,978	9,978	
7980512 11/25/20 B	46,688.6300	1.0000	0	-46,689	46,689	
7980512 11/27/20 B	1,009.6600	1.0000	0	-1,010	1,010	
7980512 11/30/20 B	5,686.0400	1.0000	0	-5,686	5,686	



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7980512	12/01/20 B	9,058.2900	1.0000	0	-9,058	9,058	
7980512	12/02/20 B	4,984.6400	1.0000	0	-4,985	4,985	
7980512	12/04/20 B	13,333.5800	1.0000	0	-13,334	13,334	
7980512	12/07/20 B	190.0600	1.0000	0	-190	190	
7980512	12/08/20 B	1,671.6000	1.0000	0	-1,672	1,672	
7980512	12/09/20 B	218.1000	1.0000	0	-218	218	
7980512	12/10/20 B	7,101.3200	1.0000	0	-7,101	7,101	
7980512	12/11/20 B	645.0400	1.0000	0	-645	645	
7980512	12/14/20 B	353.2000	1.0000	0	-353	353	
7980512	12/15/20 B	12,737.7800	1.0000	0	-12,738	12,738	
7980512	12/15/20 B	1,004.2700	1.0000	0	-1,004	1,004	
7980512	12/16/20 B	3,830.8100	1.0000	0	-3,831	3,831	
7980512	12/17/20 B	3,153.1100	1.0000	0	-3,153	3,153	
7980512	12/18/20 B	1,195.2000	1.0000	0	-1,195	1,195	
7980512	12/18/20 B	268,806.0000	1.0000	0	-268,806	268,806	
7980512	12/21/20 B	330.7500	1.0000	0	-331	331	
7980512	12/21/20 B	64.4000	1.0000	0	-64	64	
7980512	12/23/20 B	257.1100	1.0000	0	-257	257	
7980512	12/28/20 B	12,109.0800	1.0000	0	-12,109	12,109	
7980512	12/29/20 B	1,040.0000	1.0000	0	-1,040	1,040	
7980512	12/30/20 B	3,052.2900	1.0000	0	-3,052	3,052	
7980512	12/31/20 B	7,454.1300	1.0000	0	-7,454	7,454	
7980512	12/31/20 B	909.1000	1.0000	0	-909	909	
7980513	09/04/20 B	1.0000	1.0000	0	-1	1	
7980513	10/16/20 B	75,000.0000	1.0000	0	-75,000	75,000	
7980513	11/03/20 B	0.3300	1.0000	0	0	0	
7980513	11/06/20 B	7,720.2800	1.0000	0	-7,720	7,720	
7980513	11/10/20 B	10,307.5200	1.0000	0	-10,308	10,308	
7980513	11/12/20 B	30,125.0500	1.0000	0	-30,125	30,125	
7980513	11/13/20 B	49,731.1000	1.0000	0	-49,731	49,731	
7980513	11/16/20 B	58,848.8200	1.0000	0	-58,849	58,849	
7980513	11/17/20 B	9,545.8400	1.0000	0	-9,546	9,546	
7980513	11/18/20 B	3,212.9400	1.0000	0	-3,213	3,213	
7980513	11/19/20 B	35,663.4400	1.0000	0	-35,663	35,663	
7980513	11/20/20 B	42,496.8400	1.0000	0	-42,497	42,497	
7980513	11/23/20 B	125,573.5300	1.0000	0	-125,574	125,574	
7980513	11/24/20 B	14,872.0800	1.0000	0	-14,872	14,872	
7980513	11/25/20 B	10,494.6500	1.0000	0	-10,495	10,495	
7980513	11/27/20 B	12,510.0800	1.0000	0	-12,510	12,510	
7980513	11/30/20 B	37,635.3100	1.0000	0	-37,635	37,635	
7980513	12/01/20 B	106,350.4600	1.0000	0	-106,350	106,350	
7980513	12/02/20 B	39,744.5200	1.0000	0	-39,745	39,745	
7980513	12/03/20 B	39,129.5700	1.0000	0	-39,130	39,130	
7980513	12/04/20 B	22,298.2200	1.0000	0	-22,298	22,298	
7980513	12/08/20 B	6,592.3300	1.0000	0	-6,592	6,592	
7980513	12/09/20 B	9,165.5700	1.0000	0	-9,166	9,166	



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7980513	12/10/20 B	81,738.0600	1.0000	0	-81,738	81,738	
7980513	12/11/20 B	37,905.1700	1.0000	0	-37,905	37,905	
7980513	12/14/20 B	18,210.5900	1.0000	0	-18,211	18,211	
7980513	12/15/20 B	168,288.1800	1.0000	0	-168,288	168,288	
7980513	12/15/20 B	11,380.9300	1.0000	0	-11,381	11,381	
7980513	12/16/20 B	12,362.1600	1.0000	0	-12,362	12,362	
7980513	12/16/20 B	2,424.8300	1.0000	0	-2,425	2,425	
7980513	12/18/20 B	78,446.7400	1.0000	0	-78,447	78,447	
7980513	12/18/20 B	93,294.0000	1.0000	0	-93,294	93,294	
7980513	12/21/20 B	33,237.7600	1.0000	0	-33,238	33,238	
7980513	12/21/20 B	2,271.9800	1.0000	0	-2,272	2,272	
7980513	12/22/20 B	43,753.8400	1.0000	0	-43,754	43,754	
7980513	12/23/20 B	12,846.8800	1.0000	0	-12,847	12,847	
7980513	12/24/20 B	2,952.0000	1.0000	0	-2,952	2,952	
7980513	12/28/20 B	38,351.2600	1.0000	0	-38,351	38,351	
7980513	12/28/20 B	653,522.1000	1.0000	0	-653,522	653,522	
7980513	12/29/20 B	18,890.8100	1.0000	0	-18,891	18,891	
7980513	12/29/20 B	26.2700	1.0000	0	-26	26	
7980513	12/31/20 B	89,468.8900	1.0000	0	-89,469	89,469	
7980513	12/31/20 B	1,593.6200	1.0000	0	-1,594	1,594	
7980514	09/04/20 B	1.0000	1.0000	0	-1	1	
7980514	10/16/20 B	170,000.0000	1.0000	0	-170,000	170,000	
7980514	10/30/20 B	297.5000	1.0000	0	-298	298	
7980514	11/05/20 B	31.5000	1.0000	0	-32	32	
7980514	11/06/20 B	85.0000	1.0000	0	-85	85	
7980514	11/10/20 B	66.1700	1.0000	0	-66	66	
7980514	11/13/20 B	2,988.0400	1.0000	0	-2,988	2,988	
7980514	11/16/20 B	206.1500	1.0000	0	-206	206	
7980514	11/16/20 B	269,521.4000	1.0000	0	-269,521	269,521	
7980514	11/17/20 B	46.6200	1.0000	0	-47	47	
7980514	11/19/20 B	987.3000	1.0000	0	-987	987	
7980514	11/19/20 B	722,475.0000	1.0000	0	-722,475	722,475	
7980514	11/20/20 B	2.8300	1.0000	0	-3	3	
7980514	11/23/20 B	2,679.2100	1.0000	0	-2,679	2,679	
7980514	11/27/20 B	2,671.0400	1.0000	0	-2,671	2,671	
7980514	11/30/20 B	5,624.7200	1.0000	0	-5,625	5,625	
7980514	12/01/20 B	8,747.0700	1.0000	0	-8,747	8,747	
7980514	12/03/20 B	11,016.2000	1.0000	0	-11,016	11,016	
7980514	12/04/20 B	4,179.1700	1.0000	0	-4,179	4,179	
7980514	12/07/20 B	1,567.0000	1.0000	0	-1,567	1,567	
7980514	12/07/20 B	40,002.0000	1.0000	0	-40,002	40,002	
7980514	12/08/20 B	267.8000	1.0000	0	-268	268	
7980514	12/09/20 B	82.1800	1.0000	0	-82	82	
7980514	12/10/20 B	1,019.9100	1.0000	0	-1,020	1,020	
7980514	12/11/20 B	2,902.9300	1.0000	0	-2,903	2,903	
7980514	12/14/20 B	428.1200	1.0000	0	-428	428	



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7980514	12/16/20 B	1,423.3900	1.0000	0	-1,423	1,423	
7980514	12/17/20 B	1,197.2300	1.0000	0	-1,197	1,197	
7980514	12/18/20 B	8,401.2100	1.0000	0	-8,401	8,401	
7980514	12/21/20 B	523.6000	1.0000	0	-524	524	
7980514	12/21/20 B	35.9500	1.0000	0	-36	36	
7980514	12/22/20 B	39,319.0800	1.0000	0	-39,319	39,319	
7980514	12/24/20 B	1,163.4600	1.0000	0	-1,163	1,163	
7980514	12/28/20 B	2,556.9200	1.0000	0	-2,557	2,557	
7980514	12/29/20 B	12,247.6800	1.0000	0	-12,248	12,248	
7980514	12/30/20 B	4,863.6200	1.0000	0	-4,864	4,864	
7980514	12/31/20 B	5,291.6300	1.0000	0	-5,292	5,292	
7980514	12/31/20 B	9.3900	1.0000	0	-9	9	
7980515	09/04/20 B	1.0000	1.0000	0	-1	1	
7980515	10/16/20 B	75,000.0000	1.0000	0	-75,000	75,000	
7980515	10/19/20 B	50,000.0000	1.0000	0	-50,000	50,000	
7980515	10/30/20 B	2,277.7600	1.0000	0	-2,278	2,278	
7980515	11/02/20 B	15,415.8600	1.0000	0	-15,416	15,416	
7980515	11/03/20 B	41,609.4700	1.0000	0	-41,609	41,609	
7980515	11/04/20 B	467.2200	1.0000	0	-467	467	
7980515	11/05/20 B	1,002.2000	1.0000	0	-1,002	1,002	
7980515	11/09/20 B	394.9300	1.0000	0	-395	395	
7980515	11/10/20 B	499.8700	1.0000	0	-500	500	
7980515	11/12/20 B	2,443.7500	1.0000	0	-2,444	2,444	
7980515	11/16/20 B	7,693.5500	1.0000	0	-7,694	7,694	
7980515	11/18/20 B	9,637.7700	1.0000	0	-9,638	9,638	
7980515	11/19/20 B	7,866.1900	1.0000	0	-7,866	7,866	
7980515	11/19/20 B	119,700.0000	1.0000	0	-119,700	119,700	
7980515	11/20/20 B	14,720.3900	1.0000	0	-14,720	14,720	
7980515	11/20/20 B	45.7000	1.0000	0	-46	46	
7980515	11/23/20 B	1,217.5600	1.0000	0	-1,218	1,218	
7980515	11/27/20 B	6,837.9500	1.0000	0	-6,838	6,838	
7980515	11/30/20 B	19,305.5100	1.0000	0	-19,306	19,306	
7980515	12/01/20 B	22,737.8900	1.0000	0	-22,738	22,738	
7980515	12/03/20 B	1,844.6500	1.0000	0	-1,845	1,845	
7980515	12/03/20 B	1,886.5500	1.0000	0	-1,887	1,887	
7980515	12/04/20 B	8,229.0400	1.0000	0	-8,229	8,229	
7980515	12/07/20 B	3,427.7300	1.0000	0	-3,428	3,428	
7980515	12/07/20 B	786.7200	1.0000	0	-787	787	
7980515	12/08/20 B	1,202.4100	1.0000	0	-1,202	1,202	
7980515	12/09/20 B	3,445.8600	1.0000	0	-3,446	3,446	
7980515	12/10/20 B	9,689.0600	1.0000	0	-9,689	9,689	
7980515	12/11/20 B	3,328.9800	1.0000	0	-3,329	3,329	
7980515	12/14/20 B	1,416.7600	1.0000	0	-1,417	1,417	
7980515	12/14/20 B	903.2000	1.0000	0	-903	903	
7980515	12/15/20 B	29,540.9500	1.0000	0	-29,541	29,541	
7980515	12/15/20 B	484.0800	1.0000	0	-484	484	



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7980515 12/16/20 B	1,748.7800	1.0000	0	-1,749	1,749	
7980515 12/18/20 B	28,544.0100	1.0000	0	-28,544	28,544	
7980515 12/21/20 B	826.7800	1.0000	0	-827	827	
7980515 12/21/20 B	1,247.4200	1.0000	0	-1,247	1,247	
7980515 12/23/20 B	4,564.3900	1.0000	0	-4,564	4,564	
7980515 12/24/20 B	3,202.5200	1.0000	0	-3,203	3,203	
7980515 12/24/20 B	13.8200	1.0000	0	-14	14	
7980515 12/28/20 B	2,683.4500	1.0000	0	-2,683	2,683	
7980515 12/28/20 B	3.5200	1.0000	0	-4	4	
7980515 12/29/20 B	16,937.8900	1.0000	0	-16,938	16,938	
7980515 12/30/20 B	9,325.2200	1.0000	0	-9,325	9,325	
7980515 12/31/20 B	15,689.9200	1.0000	0	-15,690	15,690	
7980515 12/31/20 B	60.6700	1.0000	0	-61	61	
7980516 09/04/20 B	1.0000	1.0000	0	-1	1	
7980516 10/14/20 B	54,500,000.0000	1.0000	0	-54,500,000	54,500,000	
7980516 10/16/20 B	16,381,297.0500	1.0000	0	-16,381,297	16,381,297	
7980516 10/26/20 B	596,718.1000	1.0000	0	-596,718	596,718	
7980516 10/27/20 B	2,730,781.2500	1.0000	0	-2,730,781	2,730,781	
7980516 10/28/20 B	1,282,500.0000	1.0000	0	-1,282,500	1,282,500	
7980516 10/29/20 B	25,912,500.0000	1.0000	0	-25,912,500	25,912,500	
7980516 10/30/20 B	42,571.8500	1.0000	0	-42,572	42,572	
7980516 11/02/20 B	317,685.5600	1.0000	0	-317,686	317,686	
7980516 11/02/20 B	515,332.1300	1.0000	0	-515,332	515,332	
7980516 11/03/20 B	930,468.7500	1.0000	0	-930,469	930,469	
7980516 11/04/20 B	3,471,957.6600	1.0000	0	-3,471,958	3,471,958	
7980516 11/05/20 B	10,666,426.7200	1.0000	0	-10,666,427	10,666,427	
7980516 11/06/20 B	103,800.2700	1.0000	0	-103,800	103,800	
7980516 11/06/20 B	4,447.5000	1.0000	0	-4,448	4,448	
7980516 11/09/20 B	415,685.1700	1.0000	0	-415,685	415,685	
7980516 11/12/20 B	31,818.0600	1.0000	0	-31,818	31,818	
7980516 11/13/20 B	542,155.3600	1.0000	0	-542,155	542,155	
7980516 11/13/20 B	1,386,023.7700	1.0000	0	-1,386,024	1,386,024	
7980516 11/16/20 B	2,027,945.3200	1.0000	0	-2,027,945	2,027,945	
7980516 11/16/20 B	152.5000	1.0000	0	-153	153	
7980516 11/17/20 B	395,758.4000	1.0000	0	-395,758	395,758	
7980516 11/17/20 B	150,522.2500	1.0000	0	-150,522	150,522	
7980516 11/18/20 B	147,957.7400	1.0000	0	-147,958	147,958	
7980516 11/18/20 B	414,774.8100	1.0000	0	-414,775	414,775	
7980516 11/20/20 B	534,739.4200	1.0000	0	-534,739	534,739	
7980516 11/23/20 B	1,412,550.1900	1.0000	0	-1,412,550	1,412,550	
7980516 11/23/20 B	543,671.6500	1.0000	0	-543,672	543,672	
7980516 11/24/20 B	18,683.0500	1.0000	0	-18,683	18,683	
7980516 11/25/20 B	224,181.0900	1.0000	0	-224,181	224,181	
7980516 11/27/20 B	720,621.8600	1.0000	0	-720,622	720,622	
7980516 11/30/20 B	262,184.0600	1.0000	0	-262,184	262,184	
7980516 11/30/20 B	646,875.0000	1.0000	0	-646,875	646,875	



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7980516	12/03/20 B	69,805.6000	1.0000	0	-69,806	69,806	
7980516	12/04/20 B	630,233.9400	1.0000	0	-630,234	630,234	
7980516	12/04/20 B	512,281.2500	1.0000	0	-512,281	512,281	
7980516	12/07/20 B	283,286.2700	1.0000	0	-283,286	283,286	
7980516	12/08/20 B	13,971,324.1000	1.0000	0	-13,971,324	13,971,324	
7980516	12/08/20 B	786,363.7800	1.0000	0	-786,364	786,364	
7980516	12/09/20 B	166,716.4500	1.0000	0	-166,716	166,716	
7980516	12/09/20 B	930,626.8800	1.0000	0	-930,627	930,627	
7980516	12/11/20 B	56,377.2100	1.0000	0	-56,377	56,377	
7980516	12/11/20 B	1,671,769.1400	1.0000	0	-1,671,769	1,671,769	
7980516	12/15/20 B	411,574.7800	1.0000	0	-411,575	411,575	
7980516	12/15/20 B	405,246.2700	1.0000	0	-405,246	405,246	
7980516	12/16/20 B	177,433.9500	1.0000	0	-177,434	177,434	
7980516	12/21/20 B	429,096.9300	1.0000	0	-429,097	429,097	
7980516	12/23/20 B	1,636,341.3000	1.0000	0	-1,636,341	1,636,341	
7980516	12/28/20 B	18,605.0000	1.0000	0	-18,605	18,605	
7980516	12/28/20 B	1,045,014.7200	1.0000	0	-1,045,015	1,045,015	
7980516	12/29/20 B	12,327.0800	1.0000	0	-12,327	12,327	
7980516	12/30/20 B	16,100.4300	1.0000	0	-16,100	16,100	
7980517	09/04/20 B	1.0000	1.0000	0	-1	1	
7980517	10/14/20 B	370,072.5200	1.0000	0	-370,073	370,073	
7980517	10/19/20 B	13,379.8800	1.0000	0	-13,380	13,380	
7980517	10/23/20 B	424,550.0600	1.0000	0	-424,550	424,550	
7980517	10/30/20 B	179,143.7000	1.0000	0	-179,144	179,144	
7980517	11/02/20 B	38,132.5000	1.0000	0	-38,133	38,133	
7980517	11/03/20 B	2.1900	1.0000	0	-2	2	
7980517	11/05/20 B	126,689.0600	1.0000	0	-126,689	126,689	
7980517	11/10/20 B	17,684.4000	1.0000	0	-17,684	17,684	
7980517	11/12/20 B	123,968.1000	1.0000	0	-123,968	123,968	
7980517	11/16/20 B	79,577.2600	1.0000	0	-79,577	79,577	
7980517	11/17/20 B	306,720.9100	1.0000	0	-306,721	306,721	
7980517	11/18/20 B	507,324.4200	1.0000	0	-507,324	507,324	
7980517	11/25/20 B	513,680.4400	1.0000	0	-513,680	513,680	
7980517	11/27/20 B	766,779.5500	1.0000	0	-766,780	766,780	
7980517	11/30/20 B	83,276.7900	1.0000	0	-83,277	83,277	
7980517	12/01/20 B	27,088.2000	1.0000	0	-27,088	27,088	
7980517	12/03/20 B	73,364.9400	1.0000	0	-73,365	73,365	
7980517	12/04/20 B	37,706.0200	1.0000	0	-37,706	37,706	
7980517	12/08/20 B	287,090.4600	1.0000	0	-287,090	287,090	
7980517	12/10/20 B	17,598.5600	1.0000	0	-17,599	17,599	
7980517	12/21/20 B	189,367.7800	1.0000	0	-189,368	189,368	
7980517	12/30/20 B	82,000.2600	1.0000	0	-82,000	82,000	
7980518	09/04/20 B	1.0000	1.0000	0	-1	1	
7980518	10/14/20 B	67,766,622.6000	1.0000	0	-67,766,623	67,766,623	
7980518	10/15/20 B	1,512,029.5500	1.0000	0	-1,512,030	1,512,030	
7980518	10/16/20 B	54,031.2500	1.0000	0	-54,031	54,031	



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7980518	10/16/20 B	0.0200	1.0000	0	0	0	
7980518	10/19/20 B	25,364.0500	1.0000	0	-25,364	25,364	
7980518	10/20/20 B	60,580.0000	1.0000	0	-60,580	60,580	
7980518	10/21/20 B	6,777,578.5400	1.0000	0	-6,777,579	6,777,579	
7980518	10/23/20 B	673,067.7500	1.0000	0	-673,068	673,068	
7980518	10/27/20 B	171,907.5000	1.0000	0	-171,908	171,908	
7980518	10/29/20 B	293,808.7500	1.0000	0	-293,809	293,809	
7980518	10/30/20 B	68,512.5000	1.0000	0	-68,513	68,513	
7980518	11/03/20 B	4,080,354.0500	1.0000	0	-4,080,354	4,080,354	
7980518	11/04/20 B	66,027.5000	1.0000	0	-66,028	66,028	
7980518	11/05/20 B	3,197,779.5300	1.0000	0	-3,197,780	3,197,780	
7980518	11/09/20 B	53,975.0000	1.0000	0	-53,975	53,975	
7980518	11/10/20 B	104,142.5000	1.0000	0	-104,143	104,143	
7980518	11/12/20 B	3,473,222.2900	1.0000	0	-3,473,222	3,473,222	
7980518	11/13/20 B	254,812.5000	1.0000	0	-254,813	254,813	
7980518	11/16/20 B	7,677,625.2000	1.0000	0	-7,677,625	7,677,625	
7980518	11/17/20 B	4,669,664.4300	1.0000	0	-4,669,664	4,669,664	
7980518	11/20/20 B	200,717.9200	1.0000	0	-200,718	200,718	
7980518	11/25/20 B	71,886.1500	1.0000	0	-71,886	71,886	
7980518	11/25/20 B	55,828.1300	1.0000	0	-55,828	55,828	
7980518	11/27/20 B	66,250.0000	1.0000	0	-66,250	66,250	
7980518	11/30/20 B	81,200.0000	1.0000	0	-81,200	81,200	
7980518	12/02/20 B	227.1400	1.0000	0	-227	227	
7980518	12/03/20 B	3,082,505.6700	1.0000	0	-3,082,506	3,082,506	
7980518	12/04/20 B	5,915,634.2800	1.0000	0	-5,915,634	5,915,634	
7980518	12/07/20 B	128,250.0000	1.0000	0	-128,250	128,250	
7980518	12/08/20 B	92,942.5000	1.0000	0	-92,943	92,943	
7980518	12/09/20 B	2,047,554.2700	1.0000	0	-2,047,554	2,047,554	
7980518	12/11/20 B	1,565,870.6200	1.0000	0	-1,565,871	1,565,871	
7980518	12/14/20 B	249,162.5000	1.0000	0	-249,163	249,163	
7980518	12/15/20 B	1,927,581.6400	1.0000	0	-1,927,582	1,927,582	
7980518	12/16/20 B	1,064,465.1100	1.0000	0	-1,064,465	1,064,465	
7980518	12/21/20 B	1,049,416.7200	1.0000	0	-1,049,417	1,049,417	
7980518	12/22/20 B	529,323.5900	1.0000	0	-529,324	529,324	
7980518	12/23/20 B	48,037.5000	1.0000	0	-48,038	48,038	
7980518	12/28/20 B	127,714.2800	1.0000	0	-127,714	127,714	
7980518	12/29/20 B	52,650.0000	1.0000	0	-52,650	52,650	
7980518	12/30/20 B	197,764.0600	1.0000	0	-197,764	197,764	
7980519	09/04/20 B	1.0000	1.0000	0	-1	1	
7980519	10/14/20 B	1,150,759.6000	1.0000	0	-1,150,760	1,150,760	
7980519	10/19/20 B	29,409.7500	1.0000	0	-29,410	29,410	
7980519	10/21/20 B	952,806.5800	1.0000	0	-952,807	952,807	
7980519	10/30/20 B	3,462.5000	1.0000	0	-3,463	3,463	
7980519	11/03/20 B	4.7700	1.0000	0	-5	5	
7980519	11/04/20 B	4,230.0000	1.0000	0	-4,230	4,230	
7980519	11/05/20 B	2,972.5000	1.0000	0	-2,973	2,973	



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7980519	11/05/20 B	209,576.5100	1.0000	0	-209,577	209,577	
7980519	11/12/20 B	78,743.2500	1.0000	0	-78,743	78,743	
7980519	11/13/20 B	23,800.0000	1.0000	0	-23,800	23,800	
7980519	11/16/20 B	106,465.5500	1.0000	0	-106,466	106,466	
7980519	11/17/20 B	27,456.5000	1.0000	0	-27,457	27,457	
7980519	11/19/20 B	35,600.0000	1.0000	0	-35,600	35,600	
7980519	11/23/20 B	4,635.0000	1.0000	0	-4,635	4,635	
7980519	11/23/20 B	22,776.0000	1.0000	0	-22,776	22,776	
7980519	11/24/20 B	27,425.0000	1.0000	0	-27,425	27,425	
7980519	11/25/20 B	10,276.5000	1.0000	0	-10,277	10,277	
7980519	11/30/20 B	25,674.5000	1.0000	0	-25,675	25,675	
7980519	12/01/20 B	57,766.5000	1.0000	0	-57,767	57,767	
7980519	12/02/20 B	9.9600	1.0000	0	-10	10	
7980519	12/03/20 B	43,516.5000	1.0000	0	-43,517	43,517	
7980519	12/04/20 B	4,576.0000	1.0000	0	-4,576	4,576	
7980519	12/07/20 B	2.3900	1.0000	0	-2	2	
7980519	12/08/20 B	18,200.0000	1.0000	0	-18,200	18,200	
7980519	12/09/20 B	7,668.7500	1.0000	0	-7,669	7,669	
7980519	12/10/20 B	26,138.0000	1.0000	0	-26,138	26,138	
7980519	12/11/20 B	44,120.0000	1.0000	0	-44,120	44,120	
7980519	12/14/20 B	38,111.0000	1.0000	0	-38,111	38,111	
7980519	12/15/20 B	34,511.0000	1.0000	0	-34,511	34,511	
7980519	12/16/20 B	29,963.2500	1.0000	0	-29,963	29,963	
7980519	12/17/20 B	9,035.0000	1.0000	0	-9,035	9,035	
7980519	12/18/20 B	284,519.1800	1.0000	0	-284,519	284,519	
7980519	12/21/20 B	12,705.0000	1.0000	0	-12,705	12,705	
7980519	12/22/20 B	9,120.0000	1.0000	0	-9,120	9,120	
7980519	12/28/20 B	49,930.0000	1.0000	0	-49,930	49,930	
7980519	12/28/20 B	3,471.2900	1.0000	0	-3,471	3,471	
7980519	12/30/20 B	82,066.0000	1.0000	0	-82,066	82,066	
7980519	12/31/20 B	40,976.8000	1.0000	0	-40,977	40,977	
7980520	09/04/20 B	1.0000	1.0000	0	-1	1	
7980520	10/14/20 B	9,332,280.5900	1.0000	0	-9,332,281	9,332,281	
7980520	10/26/20 B	3,202,772.7500	1.0000	0	-3,202,773	3,202,773	
7980520	10/27/20 B	1,460,320.9400	1.0000	0	-1,460,321	1,460,321	
7980520	10/29/20 B	227,585.0400	1.0000	0	-227,585	227,585	
7980520	11/03/20 B	48.4400	1.0000	0	-48	48	
7980520	11/05/20 B	2,834,063.3500	1.0000	0	-2,834,063	2,834,063	
7980520	11/05/20 B	111,292.6700	1.0000	0	-111,293	111,293	
7980520	11/12/20 B	38,896.4400	1.0000	0	-38,896	38,896	
7980520	11/17/20 B	1,451.1400	1.0000	0	-1,451	1,451	
7980520	11/25/20 B	50,245.9500	1.0000	0	-50,246	50,246	
7980520	12/01/20 B	69,455.7800	1.0000	0	-69,456	69,456	
7980520	12/02/20 B	88.5200	1.0000	0	-89	89	
7980520	12/18/20 B	19,267.0400	1.0000	0	-19,267	19,267	
7980520	12/23/20 B	2,689,000.6300	1.0000	0	-2,689,001	2,689,001	



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7980520	12/31/20 B	75,898.9000	1.0000	0	-75,899	75,899	
7980521	09/04/20 B	1.0000	1.0000	0	-1	1	
7980521	10/14/20 B	2,460,663.5000	1.0000	0	-2,460,664	2,460,664	
7980521	10/26/20 B	1,848,633.1500	1.0000	0	-1,848,633	1,848,633	
7980521	10/27/20 B	323,685.8000	1.0000	0	-323,686	323,686	
7980521	11/03/20 B	14.0000	1.0000	0	-14	14	
7980521	11/04/20 B	13,269.5200	1.0000	0	-13,270	13,270	
7980521	11/05/20 B	14,519.1400	1.0000	0	-14,519	14,519	
7980521	11/17/20 B	185,574.5900	1.0000	0	-185,575	185,575	
7980521	11/20/20 B	27,919.9400	1.0000	0	-27,920	27,920	
7980521	11/25/20 B	63,703.3400	1.0000	0	-63,703	63,703	
7980521	11/27/20 B	9,520.6600	1.0000	0	-9,521	9,521	
7980521	12/01/20 B	28,569.2600	1.0000	0	-28,569	28,569	
7980521	12/02/20 B	24.7200	1.0000	0	-25	25	
7980521	12/04/20 B	7,159.5000	1.0000	0	-7,160	7,160	
7980521	12/08/20 B	883.6800	1.0000	0	-884	884	
7980521	12/15/20 B	17,398.0500	1.0000	0	-17,398	17,398	
7980521	12/17/20 B	553,486.6300	1.0000	0	-553,487	553,487	
7980521	12/18/20 B	187,308.3300	1.0000	0	-187,308	187,308	
7980521	12/29/20 B	1,609.9600	1.0000	0	-1,610	1,610	
7980522	09/04/20 B	1.0000	1.0000	0	-1	1	
7980522	10/15/20 B	4,469,613.5600	1.0000	0	-4,469,614	4,469,614	
7980522	10/21/20 B	356,180.5100	1.0000	0	-356,181	356,181	
7980522	10/23/20 B	308,040.8900	1.0000	0	-308,041	308,041	
7980522	11/03/20 B	20.9200	1.0000	0	-21	21	
7980522	11/04/20 B	292,514.1500	1.0000	0	-292,514	292,514	
7980522	11/05/20 B	80,776.5600	1.0000	0	-80,777	80,777	
7980522	11/05/20 B	120,596.3300	1.0000	0	-120,596	120,596	
7980522	11/06/20 B	48,761.2900	1.0000	0	-48,761	48,761	
7980522	11/12/20 B	704,042.9900	1.0000	0	-704,043	704,043	
7980522	11/13/20 B	219,831.4300	1.0000	0	-219,831	219,831	
7980522	11/17/20 B	171,998.8800	1.0000	0	-171,999	171,999	
7980522	11/24/20 B	771,067.3400	1.0000	0	-771,067	771,067	
7980522	12/02/20 B	35,107.8800	1.0000	0	-35,108	35,108	
7980522	12/04/20 B	9,187.4800	1.0000	0	-9,187	9,187	
7980522	12/07/20 B	263,614.9500	1.0000	0	-263,615	263,615	
7980522	12/08/20 B	479,312.8500	1.0000	0	-479,313	479,313	
7980522	12/09/20 B	503,540.9700	1.0000	0	-503,541	503,541	
7980522	12/15/20 B	28,612.4000	1.0000	0	-28,612	28,612	
7980522	12/22/20 B	83,562.7400	1.0000	0	-83,563	83,563	
7980522	12/28/20 B	56,308.4400	1.0000	0	-56,308	56,308	
7980522	12/30/20 B	150,691.8700	1.0000	0	-150,692	150,692	
7980523	09/04/20 B	1.0000	1.0000	0	-1	1	
7980523	10/14/20 B	4,096,336.2200	1.0000	0	-4,096,336	4,096,336	
7980523	10/16/20 B	1,000,000.0000	1.0000	0	-1,000,000	1,000,000	
7980523	10/19/20 B	11,836.8200	1.0000	0	-11,837	11,837	



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7980523	10/21/20 B	1,282,012.7100	1.0000	0	-1,282,013	1,282,013	
7980523	10/22/20 B	1,271,315.6000	1.0000	0	-1,271,316	1,271,316	
7980523	10/23/20 B	1,192,975.1600	1.0000	0	-1,192,975	1,192,975	
7980523	11/05/20 B	794,661.8100	1.0000	0	-794,662	794,662	
7980523	11/05/20 B	30.0000	1.0000	0	-30	30	
7980523	11/12/20 B	2,182,758.0500	1.0000	0	-2,182,758	2,182,758	
7980523	11/13/20 B	1,205,027.9500	1.0000	0	-1,205,028	1,205,028	
7980523	11/17/20 B	164,053.0000	1.0000	0	-164,053	164,053	
7980523	11/20/20 B	823,470.5400	1.0000	0	-823,471	823,471	
7980523	11/30/20 B	3,079,477.2100	1.0000	0	-3,079,477	3,079,477	
7980523	12/01/20 B	37,667.0500	1.0000	0	-37,667	37,667	
7980523	12/02/20 B	76.9100	1.0000	0	-77	77	
7980523	12/03/20 B	63,870.0000	1.0000	0	-63,870	63,870	
7980523	12/07/20 B	116,131.2700	1.0000	0	-116,131	116,131	
7980523	12/17/20 B	1,163,724.7000	1.0000	0	-1,163,725	1,163,725	
7980523	12/18/20 B	125,966.3600	1.0000	0	-125,966	125,966	
7980523	12/22/20 B	97,107.9500	1.0000	0	-97,108	97,108	
7980523	12/23/20 B	1,386,315.3500	1.0000	0	-1,386,315	1,386,315	
7980523	12/24/20 B	434,445.9000	1.0000	0	-434,446	434,446	
7980523	12/28/20 B	1,629,612.3200	1.0000	0	-1,629,612	1,629,612	
7980523	12/29/20 B	1,083,142.1500	1.0000	0	-1,083,142	1,083,142	
7980523	12/30/20 B	1,970,056.2600	1.0000	0	-1,970,056	1,970,056	
7980524	09/04/20 B	1.0000	1.0000	0	-1	1	
7980524	10/21/20 B	108,003.3100	1.0000	0	-108,003	108,003	
7980524	10/21/20 B	6,384,000.3000	1.0000	0	-6,384,000	6,384,000	
7980524	10/22/20 B	2,162.7500	1.0000	0	-2,163	2,163	
7980524	10/23/20 B	3,361.2400	1.0000	0	-3,361	3,361	
7980524	10/23/20 B	20,701.5800	1.0000	0	-20,702	20,702	
7980524	10/26/20 B	7,105.7600	1.0000	0	-7,106	7,106	
7980524	10/26/20 B	36,518.0000	1.0000	0	-36,518	36,518	
7980524	10/27/20 B	204.0000	1.0000	0	-204	204	
7980524	10/27/20 B	1,076.6200	1.0000	0	-1,077	1,077	
7980524	10/28/20 B	1,094.2400	1.0000	0	-1,094	1,094	
7980524	10/28/20 B	78,884.4800	1.0000	0	-78,884	78,884	
7980524	10/29/20 B	20,002,432.0000	1.0000	0	-20,002,432	20,002,432	
7980524	10/30/20 B	65,889.2100	1.0000	0	-65,889	65,889	
7980524	11/02/20 B	6,567.4600	1.0000	0	-6,567	6,567	
7980524	11/03/20 B	46.4600	1.0000	0	-46	46	
7980524	11/04/20 B	2,944.1800	1.0000	0	-2,944	2,944	
7980524	11/05/20 B	18,181.7500	1.0000	0	-18,182	18,182	
7980524	11/05/20 B	120.9000	1.0000	0	-121	121	
7980524	11/06/20 B	791.8400	1.0000	0	-792	792	
7980524	11/06/20 B	5,078.0700	1.0000	0	-5,078	5,078	
7980524	11/10/20 B	12.1500	1.0000	0	-12	12	
7980524	11/10/20 B	25,377.9200	1.0000	0	-25,378	25,378	
7980524	11/12/20 B	99,830,570.1700	1.0000	0	-99,830,570	99,830,570	



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7980524	11/16/20 B	110,111.3800	1.0000	0	-110,111	110,111	
7980524	11/16/20 B	68,093.4500	1.0000	0	-68,093	68,093	
7980524	11/19/20 B	29.6800	1.0000	0	-30	30	
7980524	12/01/20 B	16,623.8000	1.0000	0	-16,624	16,624	
7980524	12/02/20 B	15.9800	1.0000	0	-16	16	
7980524	12/03/20 B	0.0200	1.0000	0	0	0	
7980524	12/10/20 B	0.1400	1.0000	0	0	0	
7980525	09/04/20 B	1.0000	1.0000	0	-1	1	
7980525	10/20/20 B	59,077,677.0000	1.0000	0	-59,077,677	59,077,677	
7980525	10/21/20 B	965,356.2100	1.0000	0	-965,356	965,356	
7980525	10/22/20 B	6,286,635.5700	1.0000	0	-6,286,636	6,286,636	
7980525	10/22/20 B	20,999,340.9600	1.0000	0	-20,999,341	20,999,341	
7980525	10/23/20 B	1,628,972.2900	1.0000	0	-1,628,972	1,628,972	
7980525	10/26/20 B	27,434.1700	1.0000	0	-27,434	27,434	
7980525	10/27/20 B	73,518.7500	1.0000	0	-73,519	73,519	
7980525	10/27/20 B	6,311.2500	1.0000	0	-6,311	6,311	
7980525	11/03/20 B	197.4300	1.0000	0	-197	197	
7980525	11/03/20 B	87.0800	1.0000	0	-87	87	
7980525	12/02/20 B	1.9700	1.0000	0	-2	2	
7980526	09/04/20 B	1.0000	1.0000	0	-1	1	
7980526	10/14/20 B	6,235,014.4900	1.0000	0	-6,235,014	6,235,014	
7980526	10/19/20 B	43,394.7000	1.0000	0	-43,395	43,395	
7980526	10/26/20 B	3,747,867.7600	1.0000	0	-3,747,868	3,747,868	
7980526	10/28/20 B	359,467.9600	1.0000	0	-359,468	359,468	
7980526	10/29/20 B	177,926.9000	1.0000	0	-177,927	177,927	
7980526	10/29/20 B	25,984.0000	1.0000	0	-25,984	25,984	
7980526	10/30/20 B	84,810.6200	1.0000	0	-84,811	84,811	
7980526	11/05/20 B	1,865,223.6700	1.0000	0	-1,865,224	1,865,224	
7980526	11/05/20 B	17.3800	1.0000	0	-17	17	
7980526	11/06/20 B	6,734,501.7200	1.0000	0	-6,734,502	6,734,502	
7980526	11/10/20 B	3,937,984.4300	1.0000	0	-3,937,984	3,937,984	
7980526	11/27/20 B	4,563.6100	1.0000	0	-4,564	4,564	
7980526	11/30/20 B	37,527.2000	1.0000	0	-37,527	37,527	
7980526	12/02/20 B	25,335.3100	1.0000	0	-25,335	25,335	
7980526	12/04/20 B	28,919.8800	1.0000	0	-28,920	28,920	
7980526	12/10/20 B	2,087,324.9900	1.0000	0	-2,087,325	2,087,325	
7980526	12/10/20 B	273,095.1700	1.0000	0	-273,095	273,095	
7980526	12/14/20 B	250,932.1200	1.0000	0	-250,932	250,932	
7980526	12/15/20 B	1,271,043.2300	1.0000	0	-1,271,043	1,271,043	
7980526	12/17/20 B	3,770,949.2000	1.0000	0	-3,770,949	3,770,949	
7980526	12/21/20 B	11,996.0000	1.0000	0	-11,996	11,996	
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	SUB-TOTAL OF BUYS # 579			0	1,068,579,541	1,068,579,541	
7980508	09/04/20 S	1.0000	1.0000	0	1	1	0
7980508	11/03/20 S	2,194,418.8300	1.0000	0	2,194,419	2,194,419	0



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7980508	11/04/20 S	1,458,964.0700	1.0000	0	1,458,964	1,458,964	0
7980508	11/12/20 S	108,884.9600	1.0000	0	108,885	108,885	0
7980508	11/12/20 S	1,213,023.9100	1.0000	0	1,213,024	1,213,024	0
7980508	11/17/20 S	428,657.8000	1.0000	0	428,658	428,658	0
7980508	11/20/20 S	4,384,243.9500	1.0000	0	4,384,244	4,384,244	0
7980508	11/24/20 S	2,794,392.7700	1.0000	0	2,794,393	2,794,393	0
7980508	11/25/20 S	730,000.0000	1.0000	0	730,000	730,000	0
7980508	11/27/20 S	520,282.5700	1.0000	0	520,283	520,283	0
7980508	12/01/20 S	859,651.3200	1.0000	0	859,651	859,651	0
7980508	12/02/20 S	466,550.1300	1.0000	0	466,550	466,550	0
7980508	12/04/20 S	39,890,428.1500	1.0000	0	39,890,428	39,890,428	0
7980508	12/04/20 S	53,425,260.9500	1.0000	0	53,425,261	53,425,261	0
7980508	12/07/20 S	64,549,374.7500	1.0000	0	64,549,375	64,549,375	0
7980508	12/07/20 S	5,400,937.6300	1.0000	0	5,400,938	5,400,938	0
7980508	12/24/20 S	1,748,948.5700	1.0000	0	1,748,949	1,748,949	0
7980508	12/31/20 S	1,149,304.3400	1.0000	0	1,149,304	1,149,304	0
7980509	09/04/20 S	1.0000	1.0000	0	1	1	0
7980509	10/09/20 S	145,288.2600	1.0000	0	145,288	145,288	0
7980509	10/13/20 S	189,694.5500	1.0000	0	189,695	189,695	0
7980509	10/16/20 S	57,297.0700	1.0000	0	57,297	57,297	0
7980509	10/19/20 S	164,687.0200	1.0000	0	164,687	164,687	0
7980509	10/20/20 S	32,044.4000	1.0000	0	32,044	32,044	0
7980509	10/21/20 S	647,994.5000	1.0000	0	647,995	647,995	0
7980509	10/22/20 S	77,052.4800	1.0000	0	77,052	77,052	0
7980509	10/23/20 S	316,097.8000	1.0000	0	316,098	316,098	0
7980509	10/27/20 S	128,969.4700	1.0000	0	128,969	128,969	0
7980509	10/29/20 S	32,572.6600	1.0000	0	32,573	32,573	0
7980509	10/30/20 S	130,986.0800	1.0000	0	130,986	130,986	0
7980509	11/02/20 S	324,545.2100	1.0000	0	324,545	324,545	0
7980509	11/03/20 S	1,080,646.0500	1.0000	0	1,080,646	1,080,646	0
7980509	11/04/20 S	11,268.4300	1.0000	0	11,268	11,268	0
7980509	11/05/20 S	1,681,666.4300	1.0000	0	1,681,666	1,681,666	0
7980509	11/06/20 S	10,641.0500	1.0000	0	10,641	10,641	0
7980509	11/09/20 S	11,129.6000	1.0000	0	11,130	11,130	0
7980509	11/10/20 S	92,718.3100	1.0000	0	92,718	92,718	0
7980509	11/12/20 S	903,413.9000	1.0000	0	903,414	903,414	0
7980509	11/13/20 S	99,073.7800	1.0000	0	99,074	99,074	0
7980509	11/16/20 S	7,344.9500	1.0000	0	7,345	7,345	0
7980509	11/19/20 S	38,716.9000	1.0000	0	38,717	38,717	0
7980509	11/20/20 S	1,891.8900	1.0000	0	1,892	1,892	0
7980509	11/20/20 S	154,058.1500	1.0000	0	154,058	154,058	0
7980509	11/23/20 S	1,202,317.7300	1.0000	0	1,202,318	1,202,318	0
7980509	11/30/20 S	2,676.9100	1.0000	0	2,677	2,677	0
7980509	12/02/20 S	565,590.0800	1.0000	0	565,590	565,590	0
7980509	12/03/20 S	79,768.9600	1.0000	0	79,769	79,769	0
7980509	12/04/20 S	4,408.0500	1.0000	0	4,408	4,408	0



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7980509	12/07/20 S	773,698.4300	1.0000	0	773,698	773,698	0
7980509	12/08/20 S	878,746.6600	1.0000	0	878,747	878,747	0
7980509	12/09/20 S	460,059.5500	1.0000	0	460,060	460,060	0
7980509	12/10/20 S	809,998.7800	1.0000	0	809,999	809,999	0
7980509	12/11/20 S	2,536,552.5000	1.0000	0	2,536,553	2,536,553	0
7980509	12/14/20 S	23,511.4300	1.0000	0	23,511	23,511	0
7980509	12/15/20 S	6.5400	1.0000	0	7	7	0
7980509	12/15/20 S	69,193.1700	1.0000	0	69,193	69,193	0
7980509	12/16/20 S	401,441.5300	1.0000	0	401,442	401,442	0
7980509	12/18/20 S	135,969.6200	1.0000	0	135,970	135,970	0
7980509	12/21/20 S	497,041.3900	1.0000	0	497,041	497,041	0
7980509	12/22/20 S	68,967.3900	1.0000	0	68,967	68,967	0
7980509	12/23/20 S	6,987.8800	1.0000	0	6,988	6,988	0
7980509	12/29/20 S	410,390.4300	1.0000	0	410,390	410,390	0
7980509	12/30/20 S	40,075.7200	1.0000	0	40,076	40,076	0
7980509	12/31/20 S	633,689.3300	1.0000	0	633,689	633,689	0
7980510	09/04/20 S	1.0000	1.0000	0	1	1	0
7980510	10/15/20 S	145,571.5500	1.0000	0	145,572	145,572	0
7980510	11/02/20 S	10,842,384.6400	1.0000	0	10,842,385	10,842,385	0
7980510	11/06/20 S	114,787.1700	1.0000	0	114,787	114,787	0
7980510	11/18/20 S	600,000.0000	1.0000	0	600,000	600,000	0
7980510	12/01/20 S	3,882,467.3200	1.0000	0	3,882,467	3,882,467	0
7980510	12/03/20 S	96,781,735.5900	1.0000	0	96,781,736	96,781,736	0
7980510	12/04/20 S	2,500.0000	1.0000	0	2,500	2,500	0
7980510	12/08/20 S	400,000.0000	1.0000	0	400,000	400,000	0
7980510	12/10/20 S	431,643.0000	1.0000	0	431,643	431,643	0
7980510	12/16/20 S	50,000,000.0000	1.0000	0	50,000,000	50,000,000	0
7980510	12/16/20 S	225,000.0000	1.0000	0	225,000	225,000	0
7980510	12/21/20 S	375,000.0000	1.0000	0	375,000	375,000	0
7980510	12/23/20 S	1,690,461.7200	1.0000	0	1,690,462	1,690,462	0
7980510	12/29/20 S	1,044,760.7800	1.0000	0	1,044,761	1,044,761	0
7980510	12/31/20 S	5,794,161.0100	1.0000	0	5,794,161	5,794,161	0
7980511	09/04/20 S	1.0000	1.0000	0	1	1	0
7980511	11/13/20 S	44,308,180.4300	1.0000	0	44,308,180	44,308,180	0
7980511	12/10/20 S	571,424.9900	1.0000	0	571,425	571,425	0
7980511	12/17/20 S	587,539.6400	1.0000	0	587,540	587,540	0
7980511	12/17/20 S	107.1000	1.0000	0	107	107	0
7980511	12/22/20 S	328,244.3000	1.0000	0	328,244	328,244	0
7980511	12/30/20 S	11,193.5000	1.0000	0	11,194	11,194	0
7980512	09/04/20 S	1.0000	1.0000	0	1	1	0
7980512	11/06/20 S	14,158.7300	1.0000	0	14,159	14,159	0
7980512	11/13/20 S	47,534.1300	1.0000	0	47,534	47,534	0
7980512	11/23/20 S	26,552.9000	1.0000	0	26,553	26,553	0
7980512	12/22/20 S	213.5000	1.0000	0	214	214	0
7980512	12/24/20 S	332,952.9300	1.0000	0	332,953	332,953	0
7980513	09/04/20 S	1.0000	1.0000	0	1	1	0



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7980513	12/07/20 S	28,882.2400	1.0000	0	28,882	28,882	0
7980513	12/17/20 S	523,419.8600	1.0000	0	523,420	523,420	0
7980513	12/17/20 S	200.1000	1.0000	0	200	200	0
7980513	12/30/20 S	369,316.4500	1.0000	0	369,316	369,316	0
7980514	09/04/20 S	1.0000	1.0000	0	1	1	0
7980514	10/21/20 S	37,570.4800	1.0000	0	37,570	37,570	0
7980514	10/22/20 S	14,584.7200	1.0000	0	14,585	14,585	0
7980514	11/02/20 S	40,779.6700	1.0000	0	40,780	40,780	0
7980514	11/03/20 S	485.0200	1.0000	0	485	485	0
7980514	11/04/20 S	1,961.8800	1.0000	0	1,962	1,962	0
7980514	11/20/20 S	281,295.4600	1.0000	0	281,295	281,295	0
7980514	11/24/20 S	5,410.5500	1.0000	0	5,411	5,411	0
7980514	11/25/20 S	719,182.6400	1.0000	0	719,183	719,183	0
7980514	12/02/20 S	4,802.7300	1.0000	0	4,803	4,803	0
7980514	12/15/20 S	36,009.5400	1.0000	0	36,010	36,010	0
7980515	09/04/20 S	1.0000	1.0000	0	1	1	0
7980515	10/21/20 S	35,023.8500	1.0000	0	35,024	35,024	0
7980515	10/22/20 S	1,610.4800	1.0000	0	1,610	1,610	0
7980515	11/13/20 S	4,472.2100	1.0000	0	4,472	4,472	0
7980515	11/17/20 S	661.3100	1.0000	0	661	661	0
7980515	11/24/20 S	21,951.7400	1.0000	0	21,952	21,952	0
7980515	11/25/20 S	111,385.6900	1.0000	0	111,386	111,386	0
7980515	12/02/20 S	93,712.7100	1.0000	0	93,713	93,713	0
7980515	12/17/20 S	91,054.8100	1.0000	0	91,055	91,055	0
7980515	12/22/20 S	10,611.1900	1.0000	0	10,611	10,611	0
7980516	09/04/20 S	1.0000	1.0000	0	1	1	0
7980516	10/15/20 S	12,545,968.7500	1.0000	0	12,545,969	12,545,969	0
7980516	10/19/20 S	1,080,156.2500	1.0000	0	1,080,156	1,080,156	0
7980516	10/20/20 S	833,437.5000	1.0000	0	833,438	833,438	0
7980516	10/21/20 S	2,908,750.0000	1.0000	0	2,908,750	2,908,750	0
7980516	10/22/20 S	942,656.2500	1.0000	0	942,656	942,656	0
7980516	10/23/20 S	1,592,030.6000	1.0000	0	1,592,031	1,592,031	0
7980516	10/30/20 S	2,476,093.7500	1.0000	0	2,476,094	2,476,094	0
7980516	11/03/20 S	2,017,016.0500	1.0000	0	2,017,016	2,017,016	0
7980516	11/04/20 S	2,620,358.2500	1.0000	0	2,620,358	2,620,358	0
7980516	11/05/20 S	77,317,122.8900	1.0000	0	77,317,123	77,317,123	0
7980516	11/09/20 S	712,280.6000	1.0000	0	712,281	712,281	0
7980516	11/10/20 S	650,355.8500	1.0000	0	650,356	650,356	0
7980516	11/10/20 S	2,124,437.5000	1.0000	0	2,124,438	2,124,438	0
7980516	11/12/20 S	32,000.0000	1.0000	0	32,000	32,000	0
7980516	11/19/20 S	405,669.1700	1.0000	0	405,669	405,669	0
7980516	11/19/20 S	20,891.4900	1.0000	0	20,891	20,891	0
7980516	11/20/20 S	1,750,727.7800	1.0000	0	1,750,728	1,750,728	0
7980516	11/24/20 S	401,327.8100	1.0000	0	401,328	401,328	0
7980516	11/25/20 S	548,750.0000	1.0000	0	548,750	548,750	0
7980516	11/27/20 S	215,249.3600	1.0000	0	215,249	215,249	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980516	12/01/20 S	463,827.8400	1.0000	0	463,828	463,828	0
7980516	12/01/20 S	3,838.4500	1.0000	0	3,838	3,838	0
7980516	12/02/20 S	2,215,353.1700	1.0000	0	2,215,353	2,215,353	0
7980516	12/02/20 S	883,602.1700	1.0000	0	883,602	883,602	0
7980516	12/03/20 S	359,000.6400	1.0000	0	359,001	359,001	0
7980516	12/07/20 S	735,280.6100	1.0000	0	735,281	735,281	0
7980516	12/10/20 S	618,351.2200	1.0000	0	618,351	618,351	0
7980516	12/10/20 S	954,625.0000	1.0000	0	954,625	954,625	0
7980516	12/14/20 S	214,288.6800	1.0000	0	214,289	214,289	0
7980516	12/14/20 S	75,755.5300	1.0000	0	75,756	75,756	0
7980516	12/16/20 S	1,266,778.1600	1.0000	0	1,266,778	1,266,778	0
7980516	12/17/20 S	191,779.3400	1.0000	0	191,779	191,779	0
7980516	12/17/20 S	1,437.5000	1.0000	0	1,438	1,438	0
7980516	12/18/20 S	54,063.0200	1.0000	0	54,063	54,063	0
7980516	12/18/20 S	345,721.8400	1.0000	0	345,722	345,722	0
7980516	12/21/20 S	669,403.1600	1.0000	0	669,403	669,403	0
7980516	12/22/20 S	65,512.7300	1.0000	0	65,513	65,513	0
7980516	12/22/20 S	21,605.5000	1.0000	0	21,606	21,606	0
7980516	12/23/20 S	41,267.3000	1.0000	0	41,267	41,267	0
7980516	12/24/20 S	506,833.6200	1.0000	0	506,834	506,834	0
7980516	12/24/20 S	1,546,514.7200	1.0000	0	1,546,515	1,546,515	0
7980516	12/30/20 S	202,389.7200	1.0000	0	202,390	202,390	0
7980516	12/31/20 S	1,593.7500	1.0000	0	1,594	1,594	0
7980517	09/04/20 S	1.0000	1.0000	0	1	1	0
7980517	10/21/20 S	116,716.7500	1.0000	0	116,717	116,717	0
7980517	10/23/20 S	132,940.4800	1.0000	0	132,940	132,940	0
7980517	10/30/20 S	279,642.3300	1.0000	0	279,642	279,642	0
7980517	12/02/20 S	24,898.8000	1.0000	0	24,899	24,899	0
7980517	12/14/20 S	78,083.1400	1.0000	0	78,083	78,083	0
7980517	12/15/20 S	450,654.3500	1.0000	0	450,654	450,654	0
7980517	12/16/20 S	868,909.2600	1.0000	0	868,909	868,909	0
7980517	12/17/20 S	142,311.2900	1.0000	0	142,311	142,311	0
7980517	12/18/20 S	149,292.3400	1.0000	0	149,292	149,292	0
7980517	12/22/20 S	25,557.4200	1.0000	0	25,557	25,557	0
7980517	12/31/20 S	312,874.1800	1.0000	0	312,874	312,874	0
7980518	09/04/20 S	1.0000	1.0000	0	1	1	0
7980518	10/20/20 S	31,768,078.7900	1.0000	0	31,768,079	31,768,079	0
7980518	10/21/20 S	1,575,000.0000	1.0000	0	1,575,000	1,575,000	0
7980518	10/23/20 S	4,657,258.3700	1.0000	0	4,657,258	4,657,258	0
7980518	10/26/20 S	19,301.2100	1.0000	0	19,301	19,301	0
7980518	10/27/20 S	4,129,072.5000	1.0000	0	4,129,073	4,129,073	0
7980518	11/02/20 S	2,669,511.5300	1.0000	0	2,669,512	2,669,512	0
7980518	11/03/20 S	14,198,743.2100	1.0000	0	14,198,743	14,198,743	0
7980518	11/05/20 S	3,855,654.4400	1.0000	0	3,855,654	3,855,654	0
7980518	11/06/20 S	404,679.1700	1.0000	0	404,679	404,679	0
7980518	11/13/20 S	53,500.0000	1.0000	0	53,500	53,500	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980518	11/16/20 S	2,385,782.9800	1.0000	0	2,385,783	2,385,783	0
7980518	11/23/20 S	2,054,915.7900	1.0000	0	2,054,916	2,054,916	0
7980518	11/24/20 S	15,373,159.7600	1.0000	0	15,373,160	15,373,160	0
7980518	12/01/20 S	16,613,889.5200	1.0000	0	16,613,890	16,613,890	0
7980519	09/04/20 S	1.0000	1.0000	0	1	1	0
7980519	10/20/20 S	1,180,169.3500	1.0000	0	1,180,169	1,180,169	0
7980519	11/20/20 S	512,619.9400	1.0000	0	512,620	512,620	0
7980520	09/04/20 S	1.0000	1.0000	0	1	1	0
7980520	10/26/20 S	542,151.7700	1.0000	0	542,152	542,152	0
7980520	10/27/20 S	153,244.6100	1.0000	0	153,245	153,245	0
7980520	10/28/20 S	1,461,712.3500	1.0000	0	1,461,712	1,461,712	0
7980520	10/29/20 S	2,370,397.8900	1.0000	0	2,370,398	2,370,398	0
7980520	10/30/20 S	713,904.1500	1.0000	0	713,904	713,904	0
7980520	11/09/20 S	2,356,151.5700	1.0000	0	2,356,152	2,356,152	0
7980520	12/08/20 S	49,653.9400	1.0000	0	49,654	49,654	0
7980520	12/09/20 S	1,253,586.1200	1.0000	0	1,253,586	1,253,586	0
7980520	12/10/20 S	1,001,987.4900	1.0000	0	1,001,987	1,001,987	0
7980520	12/11/20 S	1,535,016.9500	1.0000	0	1,535,017	1,535,017	0
7980520	12/14/20 S	1,460,211.2000	1.0000	0	1,460,211	1,460,211	0
7980520	12/15/20 S	147,801.4700	1.0000	0	147,801	147,801	0
7980521	09/04/20 S	1.0000	1.0000	0	1	1	0
7980521	10/26/20 S	192,567.1300	1.0000	0	192,567	192,567	0
7980521	10/27/20 S	54,443.2200	1.0000	0	54,443	54,443	0
7980521	10/28/20 S	362,604.6700	1.0000	0	362,605	362,605	0
7980521	10/29/20 S	841,839.1900	1.0000	0	841,839	841,839	0
7980521	10/30/20 S	257,634.8000	1.0000	0	257,635	257,635	0
7980521	11/13/20 S	516,528.9800	1.0000	0	516,529	516,529	0
7980521	12/23/20 S	2,051,880.5900	1.0000	0	2,051,881	2,051,881	0
7980522	09/04/20 S	1.0000	1.0000	0	1	1	0
7980522	10/26/20 S	1,018,787.0800	1.0000	0	1,018,787	1,018,787	0
7980522	10/30/20 S	117,488.8500	1.0000	0	117,489	117,489	0
7980522	11/18/20 S	174,885.8700	1.0000	0	174,886	174,886	0
7980522	11/19/20 S	364,594.5200	1.0000	0	364,595	364,595	0
7980522	11/25/20 S	241,941.4000	1.0000	0	241,941	241,941	0
7980522	11/27/20 S	21,679.0800	1.0000	0	21,679	21,679	0
7980522	11/30/20 S	73,985.1700	1.0000	0	73,985	73,985	0
7980522	12/11/20 S	1,418,373.8600	1.0000	0	1,418,374	1,418,374	0
7980522	12/14/20 S	351,620.8700	1.0000	0	351,621	351,621	0
7980522	12/23/20 S	183,171.2900	1.0000	0	183,171	183,171	0
7980522	12/31/20 S	91,732.8300	1.0000	0	91,733	91,733	0
7980523	09/04/20 S	1.0000	1.0000	0	1	1	0
7980523	10/26/20 S	874,954.2100	1.0000	0	874,954	874,954	0
7980523	10/27/20 S	237,342.4800	1.0000	0	237,342	237,342	0
7980523	10/30/20 S	219,904.4000	1.0000	0	219,904	219,904	0
7980523	11/02/20 S	527,379.5700	1.0000	0	527,380	527,380	0
7980523	11/03/20 S	15,018.4300	1.0000	0	15,018	15,018	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980523	11/04/20 S	787,825.8100	1.0000	0	787,826	787,826	0
7980523	11/18/20 S	705,747.0300	1.0000	0	705,747	705,747	0
7980523	11/19/20 S	181,303.4200	1.0000	0	181,303	181,303	0
7980523	11/23/20 S	377,713.0400	1.0000	0	377,713	377,713	0
7980523	11/24/20 S	647,042.3300	1.0000	0	647,042	647,042	0
7980523	11/25/20 S	809,009.3600	1.0000	0	809,009	809,009	0
7980523	11/27/20 S	130,799.5500	1.0000	0	130,800	130,800	0
7980523	12/04/20 S	375,656.1700	1.0000	0	375,656	375,656	0
7980523	12/08/20 S	212,426.3100	1.0000	0	212,426	212,426	0
7980523	12/10/20 S	552,961.6600	1.0000	0	552,962	552,962	0
7980523	12/11/20 S	993,203.6200	1.0000	0	993,204	993,204	0
7980523	12/14/20 S	1,962,692.3900	1.0000	0	1,962,692	1,962,692	0
7980523	12/15/20 S	244,841.7700	1.0000	0	244,842	244,842	0
7980523	12/16/20 S	566,829.1300	1.0000	0	566,829	566,829	0
7980524	09/04/20 S	1.0000	1.0000	0	1	1	0
7980524	10/20/20 S	7,494,734.7400	1.0000	0	7,494,735	7,494,735	0
7980524	10/22/20 S	4,753,940.4100	1.0000	0	4,753,940	4,753,940	0
7980524	10/29/20 S	1,743,593.9000	1.0000	0	1,743,594	1,743,594	0
7980524	11/02/20 S	19,235,762.5200	1.0000	0	19,235,763	19,235,763	0
7980524	11/03/20 S	24,609.2900	1.0000	0	24,609	24,609	0
7980524	11/04/20 S	89.4000	1.0000	0	89	89	0
7980524	11/09/20 S	843,128.8600	1.0000	0	843,129	843,129	0
7980524	11/12/20 S	95,708,342.3500	1.0000	0	95,708,342	95,708,342	0
7980524	11/17/20 S	4,000,000.0000	1.0000	0	4,000,000	4,000,000	0
7980524	12/28/20 S	486,532.1100	1.0000	0	486,532	486,532	0
7980525	09/04/20 S	1.0000	1.0000	0	1	1	0
7980525	10/20/20 S	31,391,250.4200	1.0000	0	31,391,250	31,391,250	0
7980525	10/21/20 S	20,232,970.0000	1.0000	0	20,232,970	20,232,970	0
7980525	10/23/20 S	39,921,206.2300	1.0000	0	39,921,206	39,921,206	0
7980525	10/26/20 S	1,188,774.7800	1.0000	0	1,188,775	1,188,775	0
7980525	10/29/20 S	24,953,088.8700	1.0000	0	24,953,089	24,953,089	0
7980525	11/02/20 S	2,560,632.0700	1.0000	0	2,560,632	2,560,632	0
7980525	11/09/20 S	100,000.0000	1.0000	0	100,000	100,000	0
7980525	12/28/20 S	108,860.7300	1.0000	0	108,861	108,861	0
7980526	09/04/20 S	1.0000	1.0000	0	1	1	0
7980526	10/20/20 S	3,466,665.5000	1.0000	0	3,466,666	3,466,666	0
7980526	10/23/20 S	233,327.3500	1.0000	0	233,327	233,327	0
7980526	10/27/20 S	19,383.7200	1.0000	0	19,384	19,384	0
7980526	10/30/20 S	1,029,164.5300	1.0000	0	1,029,165	1,029,165	0
7980526	11/02/20 S	163,034.5000	1.0000	0	163,035	163,035	0
7980526	11/03/20 S	1,615,892.1900	1.0000	0	1,615,892	1,615,892	0
7980526	11/04/20 S	1,467,055.6700	1.0000	0	1,467,056	1,467,056	0
7980526	11/04/20 S	421,829.5100	1.0000	0	421,830	421,830	0
7980526	11/09/20 S	2,462,345.6400	1.0000	0	2,462,346	2,462,346	0
7980526	11/12/20 S	636,485.0400	1.0000	0	636,485	636,485	0
7980526	11/13/20 S	502,988.3800	1.0000	0	502,988	502,988	0



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	DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
7980526	11/20/20 S	1,797,837.8100	1.0000	0	1,797,838	1,797,838	0
7980526	11/23/20 S	1,104,149.3100	1.0000	0	1,104,149	1,104,149	0
7980526	11/24/20 S	1,297,553.5100	1.0000	0	1,297,554	1,297,554	0
7980526	12/08/20 S	361,892.8600	1.0000	0	361,893	361,893	0
7980526	12/11/20 S	274,057.7700	1.0000	0	274,058	274,058	0
7980526	12/15/20 S	86,901.9200	1.0000	0	86,902	86,902	0
7980526	12/16/20 S	1,741,361.4700	1.0000	0	1,741,361	1,741,361	0
7980526	12/18/20 S	314,234.1900	1.0000	0	314,234	314,234	0
7980526	12/22/20 S	6,950,246.5500	1.0000	0	6,950,247	6,950,247	0
7980526	12/23/20 S	512,657.0300	1.0000	0	512,657	512,657	0
7980526	12/24/20 S	282,809.7300	1.0000	0	282,810	282,810	0
7980526	12/29/20 S	340,138.1000	1.0000	0	340,138	340,138	0
7980526	12/31/20 S	34,524.5400	1.0000	0	34,525	34,525	0
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	SUB-TOTAL OF SALES # 291			0	958,592,805	958,592,805	0
				-----	-----	-----	-----
	SUB-TOTAL			0	2,027,172,346	2,027,172,346	0
				-----	-----	-----	-----
	GRAND TOTAL			0	2,027,172,346	2,027,172,346	0

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

*** NO TRANSACTIONS QUALIFIED FOR THIS SECTION ***

F O O T N O T E S

* = SINGLE TRANSACTION IS 5% REPORTABLE
B = BUY TRANSACTION
S = SELL TRANSACTION
R = REINVESTMENT TRANSACTION



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DATE BOUGHT/SOLD	SHARES PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	ERISA COST	ERISA COST GAIN/LOSS
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D I S C L A I M E R S

THESE WORKSHEETS ARE PROVIDED TO ASSIST WITH THE PREPARATION OF IRS FORM 5500, SCHEDULE H. THE WORKSHEETS PRESENT ASSET AND TRANSACTION ACTIVITY MAPPED TO SCHEDULE H REPORTING ITEMS FROM THE ACCOUNTING SYSTEM; HOWEVER, THE WORKSHEETS HAVE NOT BEEN AUDITED AND ARE NOT CERTIFIED BY SUNTRUST. PERSONS PREPARING SCHEDULE H ARE RESPONSIBLE FOR THE ACCURACY OF INFORMATION REPORTED THEREON.

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2020 This Form is Open to Public Inspection
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For calendar plan year 2020 or fiscal plan year beginning 01/01/2020 and ending 12/31/2020

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan Truist Financial Corporation Pension Plan	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Truist Financial Corporation	D Employer Identification Number (EIN) 56-0939887	
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500	

Part I Basic Information				
1	Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2020</u>			
2	Assets:			
	a Market value.....	2a	8,243,994,396	
	b Actuarial value.....	2b	8,243,994,396	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
	a For retired participants and beneficiaries receiving payment.....	15,816	1,334,700,568	1,334,700,568
	b For terminated vested participants	16,368	647,456,794	647,456,794
	c For active participants.....	44,671	1,485,242,192	1,595,658,181
	d Total.....	76,855	3,467,399,554	3,577,815,543
4	If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
	a Funding target disregarding prescribed at-risk assumptions	4a		
	b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5	Effective interest rate.....	5	5.55%	
6	Target normal cost.....	6	269,990,619	

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	 Signature of actuary Eric E. Malacane, EA, ASA Type or print name of actuary Aon Consulting, Inc. Firm name 100 North Main Street Suite 2200 Winston - Salem NC 27101 Address of the firm	<u>August 2, 2021</u> Date 2007105 Most recent enrollment number 336-728-2233 Telephone number (including area code)
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If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2020
v. 200204

Part II Beginning of Year Carryover and Prefunding Balances

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	971,887,481	2,339,362,184
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9	Amount remaining (line 7 minus line 8)	971,887,481	2,339,362,184
10	Interest on line 9 using prior year's actual return of <u>23.37</u> %	227,130,104	546,708,942
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		722,680,361
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.70</u> %		41,192,781
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance.....		763,873,142
d	Portion of (c) to be added to prefunding balance		763,873,142
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	1,199,017,585	3,649,944,268

Part III	Funding Percentages
-----------------	----------------------------

14	Funding target attainment percentage.....	14	94.89%
15	Adjusted funding target attainment percentage.....	15	230.41%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	110.96%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

18 Contributions made to the plan for the plan year by employer(s) and employees:

Contributions made to the plan for the plan year by employer(s) and employee(s)						
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	
01/07/2020	305,000,000	0				
08/28/2020	68,367,837	0				
			Totals ►	18(b)	373,367,837	18(c)

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	370,718,719

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 3.64 %	2nd segment: 5.21 %	3rd segment: 5.94 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 1
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	269,990,619	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	269,990,619	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	269,990,619	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	370,718,719	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	100,728,100	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:				
a Schedule elected	☐ 2 plus 7 years	☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008	☐ 2009	☐ 2010	☐ 2011

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
EIN: 56-0939887 PN: 001

Schedule SB, line 19—Discounted Employer Contributions
Year applied for contributions: 2020

Date	Amount	Days to Discount to 1/1/2020 at 5.55%	Interest Adjusted Contribution
January 7, 2020	\$ 305,000,000	6	\$ 304,730,047
August 28, 2020	68,367,837	240	65,988,672
Total Contribution	\$ 373,367,837		\$ 370,718,719

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55	6.00%	1.0000	3.30
56	6.00%	0.9400	3.16
57	7.00%	0.8836	3.53
58	7.00%	0.8217	3.34
59	9.00%	0.7642	4.06
60	11.00%	0.6954	4.59
61	14.00%	0.6189	5.29
62	20.00%	0.5323	6.60
63	15.00%	0.4258	4.02
64	20.00%	0.3620	4.63
65	35.00%	0.2896	6.59
66	30.00%	0.1882	3.73
67	25.00%	0.1318	2.21
68	25.00%	0.0988	1.68
69	25.00%	0.0741	1.28
70	100.00%	0.0556	3.89
Weighted Average			61.90

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Schedule SB, Part V—Statement of Actuarial Assumptions/Methods

Interest Rates for Minimum Funding Purposes	Based on segment rates with a one-month lookback (as of December 2019), each adjusted as needed to fall within the 25-year average interest rate stabilization corridor
1st Segment Rate	3.64%
2nd Segment Rate	5.21%
3rd Segment Rate	5.94%
Interest Rates for Maximum Tax Purposes	Based on segment rates with a one-month lookback (as of December 2019), without regard to interest rate stabilization
1st Segment Rate	2.78%
2nd Segment Rate	3.85%
3rd Segment Rate	4.30%
Salary Increases	
Minimum Funding Target Normal Cost	4.50%
Maximum Tax Expected Benefit Increase	4.50%
Social Security Wage Base Increases	Future wage indices are based on a national wage increase of 4.00% per year
Social Security COLA Increases	3.00%
Optional Payment Form Election Percentage	60% Single Life Annuity 10% Joint and 50% Survivor annuity 20% Joint and 100% Survivor annuity 10% 10-year Certain and Life annuity
Optional Payment Form Conversion Interest Rate	Same as funding interest rates above
Optional Payment Form Conversion Mortality	Current IRC section 417(e) mortality table
Retirement Age	
Active Participants	See Table 1a
Terminated Vested Participants	See Table 1b
Mortality Rates	
Healthy and Disabled	2020 generational mortality table for annuitants and non-annuitants per §1.430(h)(3)-1(d) and IRS Notice 2019-26
Withdrawal Rates	See Table 2

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
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Disability Rates	See Table 3
Decrement Timing	Beginning of year decrements
Surviving Spouse (Beneficiary) Benefit	It is assumed that 100% of males and 100% of females have an eligible spouse or named beneficiary, and that males are two years older than their spouse or beneficiary.
Valuation Compensation	Pensionable Earnings
Benefit and Compensation Limits	Projected benefits and compensation are limited by the current IRC section 415 maximum benefit of \$230,000 and the IRC section 401(a)(17) compensation limit of \$285,000.
Valuation of Plan Assets	Fair market value
Trust Expenses Included in Target Normal Cost	\$7,010,000. The current year's expenses are assumed to be equal to the prior year's expenses rounded to the nearest \$10,000.
Actuarial Method	Standard unit credit cost method
Valuation Date	January 1, 2020

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
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Table 1a

Retirement Rates

Age	Rate
55	6.00%
56	6.00%
57	7.00%
58	7.00%
59	9.00%
60	11.00%
61	14.00%
62	20.00%
63	15.00%
64	20.00%
65	35.00%
66	30.00%
67	25.00%
68	25.00%
69	25.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
EIN: 56-0939887 PN: 001

Table 1b

Retirement Rates—Terminated Vested

<u>Age</u>	<u>Rate</u>
55	6.00%
56	6.00%
57	7.00%
58	7.00%
59	9.00%
60	11.00%
61	14.00%
62	20.00%
63	15.00%
64	20.00%
65	100.00%
66	100.00%
67	100.00%
68	100.00%
69	100.00%
70+	100.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
 EIN: 56-0939887 PN: 001

Table 2—Page 1 of 4

Withdrawal Rates

Age	Years of Service					
	0-1	2	3	4	5	6
15	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
16	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
17	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
18	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
19	0.00%	0.00%	0.00%	0.00%	0.00%	0.00%
20	31.50%	31.00%	30.00%	29.00%	28.00%	27.00%
21	30.60%	29.20%	28.00%	26.80%	25.80%	24.80%
22	29.70%	27.40%	26.00%	24.60%	23.60%	22.60%
23	28.80%	25.60%	24.00%	22.40%	21.40%	20.40%
24	27.90%	23.80%	22.00%	20.20%	19.20%	18.20%
25	27.00%	22.00%	20.00%	18.00%	17.00%	16.00%
26	26.60%	21.80%	19.60%	17.20%	16.20%	15.20%
27	26.20%	21.60%	19.20%	16.40%	15.40%	14.40%
28	25.80%	21.40%	18.80%	15.60%	14.60%	13.60%
29	25.40%	21.20%	18.40%	14.80%	13.80%	12.80%
30	25.00%	21.00%	18.00%	14.00%	13.00%	12.00%
31	24.40%	18.80%	17.60%	13.80%	12.80%	11.80%
32	23.80%	18.60%	17.20%	13.60%	12.60%	11.60%
33	23.20%	18.40%	16.80%	13.40%	12.40%	11.40%
34	22.60%	18.20%	16.40%	13.20%	12.20%	11.20%
35	22.00%	18.00%	16.00%	13.00%	12.00%	11.00%
36	21.60%	17.80%	15.80%	13.00%	12.00%	11.00%
37	21.20%	17.60%	15.60%	13.00%	12.00%	11.00%
38	20.80%	17.40%	15.40%	13.00%	12.00%	11.00%
39	20.40%	17.20%	15.20%	13.00%	12.00%	11.00%
40	20.00%	17.00%	15.00%	13.00%	12.00%	11.00%
41	19.80%	16.80%	14.60%	12.60%	11.60%	10.60%
42	19.60%	16.60%	14.20%	12.20%	11.20%	10.20%
43	19.40%	16.40%	13.80%	11.80%	10.80%	9.80%
44	19.20%	16.20%	13.40%	11.40%	10.40%	9.40%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Withdrawal Rates

Age	Years of Service					
	0-1	2	3	4	5	6
45	19.00%	16.00%	13.00%	11.00%	10.00%	9.00%
46	18.80%	15.80%	12.80%	10.80%	9.80%	8.80%
47	18.60%	15.60%	12.60%	10.60%	9.60%	8.60%
48	18.40%	15.40%	12.40%	10.40%	9.40%	8.40%
49	18.20%	15.20%	12.20%	10.20%	9.20%	8.20%
50	18.00%	15.00%	12.00%	10.00%	9.00%	8.00%
51	17.80%	15.00%	12.00%	10.00%	9.00%	8.00%
52	17.60%	15.00%	12.00%	10.00%	9.00%	8.00%
53	17.40%	15.00%	12.00%	10.00%	9.00%	8.00%
54	17.20%	15.00%	12.00%	10.00%	9.00%	8.00%
55+	17.00%	15.00%	12.00%	10.00%	9.00%	8.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Table 2—Page 3 of 4

Withdrawal Rates

Age	Years of Service			
	7	8	9	10+
15	0.00%	0.00%	0.00%	0.00%
16	0.00%	0.00%	0.00%	0.00%
17	0.00%	0.00%	0.00%	0.00%
18	0.00%	0.00%	0.00%	0.00%
19	0.00%	0.00%	0.00%	0.00%
20	26.00%	25.00%	24.00%	23.00%
21	23.80%	22.80%	21.80%	20.80%
22	21.60%	20.60%	19.60%	18.60%
23	19.40%	18.40%	17.40%	16.40%
24	17.20%	16.20%	15.20%	14.20%
25	15.00%	14.00%	13.00%	12.00%
26	14.20%	13.20%	12.20%	11.20%
27	13.40%	12.40%	11.40%	10.40%
28	12.60%	11.60%	10.60%	9.60%
29	11.80%	10.80%	9.80%	8.80%
30	11.00%	10.00%	9.00%	8.00%
31	10.80%	9.80%	8.80%	7.80%
32	10.60%	9.60%	8.60%	7.60%
33	10.40%	9.40%	8.40%	7.40%
34	10.20%	9.20%	8.20%	7.20%
35	10.00%	9.00%	8.00%	6.90%
36	10.00%	9.00%	8.00%	6.80%
37	10.00%	9.00%	8.00%	6.70%
38	10.00%	9.00%	8.00%	6.60%
39	10.00%	9.00%	8.00%	6.50%
40	10.00%	9.00%	8.00%	6.10%
41	9.60%	8.60%	7.60%	5.80%
42	9.20%	8.20%	7.20%	5.50%
43	8.80%	7.80%	6.80%	5.20%
44	8.40%	7.40%	6.40%	4.90%

Schedule SB Attachment (Form 5500)—2020 Plan Year
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Withdrawal Rates

Age	Years of Service			
	7	8	9	10+
45	8.00%	7.00%	6.00%	4.50%
46	7.80%	6.80%	5.80%	4.30%
47	7.60%	6.60%	5.60%	4.10%
48	7.40%	6.40%	5.40%	3.90%
49	7.20%	6.20%	5.20%	3.70%
50	7.00%	6.00%	5.00%	3.50%
51	7.00%	6.00%	5.00%	3.40%
52	7.00%	6.00%	5.00%	3.30%
53	7.00%	6.00%	5.00%	3.20%
54	7.00%	6.00%	5.00%	3.10%
55+	7.00%	6.00%	5.00%	3.00%

Schedule SB Attachment (Form 5500)—2020 Plan Year
 Truist Financial Corporation Pension Plan
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Table 3

Disability Rates

Age	Male	Female	Age	Male	Female
15	0.03%	0.03%	45	0.16%	0.24%
16	0.03%	0.03%	46	0.18%	0.27%
17	0.03%	0.03%	47	0.21%	0.30%
18	0.03%	0.03%	48	0.25%	0.33%
19	0.03%	0.03%	49	0.28%	0.36%
20	0.03%	0.03%	50	0.33%	0.40%
21	0.03%	0.03%	51	0.39%	0.44%
22	0.03%	0.03%	52	0.46%	0.49%
23	0.03%	0.03%	53	0.53%	0.54%
24	0.03%	0.03%	54	0.61%	0.59%
25	0.03%	0.03%	55	0.69%	0.64%
26	0.03%	0.03%	56	0.77%	0.69%
27	0.03%	0.03%	57	0.86%	0.74%
28	0.03%	0.04%	58	0.95%	0.80%
29	0.03%	0.04%	59	1.05%	0.85%
30	0.03%	0.04%	60	1.15%	0.90%
31	0.03%	0.05%	61	1.26%	0.96%
32	0.03%	0.05%	62	1.38%	1.01%
33	0.03%	0.06%	63	1.51%	1.05%
34	0.03%	0.06%	64	1.64%	1.09%
35	0.04%	0.07%	65+	0.00%	0.00%
36	0.04%	0.08%			
37	0.05%	0.09%			
38	0.06%	0.10%			
39	0.07%	0.12%			
40	0.08%	0.13%			
41	0.09%	0.15%			
42	0.10%	0.17%			
43	0.12%	0.19%			
44	0.14%	0.22%			

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
EIN: 56-0939887 PN: 001

Schedule SB, Part V—Summary of Plan Provisions

The following summary describes plan provisions assumed in calculating the cost of your pension plan.

Original Effective Date	October 2, 1944.
Effective Date of Last Amendment	July 11, 2019.
Plan Year	January 1 to December 31.
Employer Fiscal Year	January 1 to December 31.
Employer ID Number	56-0939887.
Plan Number	001.
Plan Administrator	Employee Benefits Plan Committee.
Eligibility	All employees of the employer are eligible to participate in the plan on the first day of the month coincident with or next following the attainment of age 21 and the completion of one qualifying year of service.
Service	<p>Years of service prior to January 1, 1976 shall mean the number of full years of uninterrupted employment of a full-time regular employee from his last date of hire to December 31, 1975 (with any fraction of one-half year or more being credited as a full year). After January 1, 1976, a year of service shall be credited for each plan year in which an employee works 1,000 hours.</p> <p>A break in service occurs at the start of any plan year in which the employee works 500 hours or less for the employer in such year. Service will not be interrupted by:</p> <ol style="list-style-type: none">(1) A leave of absence granted by the employer.(2) A period of service in the Armed Forces of the United States under which employment rights are granted.(3) A period of disability during which the participant is being paid directly or indirectly by the employer.(4) Maternity or paternity leave.

Schedule SB Attachment (Form 5500)—2020 Plan Year
Truist Financial Corporation Pension Plan
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An employee will be given credit for his pre-break service if either of the following occurs:

- (1) The employee had a vested interest in his accrued benefit at the time of his break in service; or
- (2) The employee's period of absence was less than the greater of his pre-break service and five years.

Normal Retirement Date

Normal retirement date is the first day of the month coincident with or next following age 65 or the fifth anniversary of participation in the plan, whichever is later.

Normal Retirement Benefit

The amount of annual benefit to be paid in monthly installments for life, based on service to normal retirement date, is:

- (1) 1% of the participant's final average compensation multiplied by his number of years of creditable service; plus
- (2) $\frac{1}{2}\%$ of the excess, if any, of the participant's final average compensation over his covered compensation amount multiplied by his number of years of creditable service.

A participant's years of creditable service cannot exceed 35 years.

In no event shall the normal retirement benefit be less than the accrued benefit as of December 31, 1995, calculated under the plan in effect at that time.

Delayed Retirement

A participant may continue in the employment of the employer after his normal retirement date. In such event he will receive at actual retirement the greater of the actuarial equivalent of the normal retirement benefit at the delayed retirement date and his normal retirement benefit calculated using service and compensation as of the delayed retirement date.

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Final Average Compensation

Final average compensation is the average of the highest five consecutive calendar years of compensation paid during the 10 calendar years preceding the participant's termination date. The compensation paid during the plan year of termination is eligible for use in the average if it increases the average. Earnings for each year shall not exceed the IRC section 401(a)(17) limit. Effective for plan years beginning after December 31, 2001, compensation up to \$200,000 in any plan year beginning before January 1, 2002, shall be taken into account.

Compensation for years beginning January 1, 1996, shall be W-2 compensation including employee deferrals under a Code section 401(k) plan and salary reductions under a Code section 125 arrangement. Compensation for years before January 1, 1996, shall be as defined under the plan in effect at that time.

2019 Covered Compensation

The covered compensation amounts listed below should be used for employees who terminate, die or retire in 2020.

Year of Birth	Covered Compensation Amount	Year of Birth	Covered Compensation Amount
1948	\$ 69,996	1968	\$120,384
1949	\$ 72,636	1969	\$122,028
1950	\$ 75,180	1970	\$123,540
1951	\$ 77,880	1971	\$124,980
1952	\$ 80,532	1972	\$126,408
1953	\$ 83,244	1973	\$127,764
1954	\$ 86,052	1974	\$129,012
1955	\$ 91,464	1975	\$130,164
1956	\$ 94,116	1976	\$131,184
1957	\$ 96,684	1977	\$132,060
1958	\$ 99,144	1978	\$132,948
1959	\$101,556	1979	\$133,824
1960	\$103,908	1980	\$134,616
1961	\$106,200	1981	\$135,300
1962	\$108,396	1982	\$135,900
1963	\$110,580	1983	\$136,440
1964	\$112,728	1984	\$136,992
1965	\$114,792	1985	\$137,292
1966	\$116,772	1986	\$137,556
1967	\$118,632	1987	\$137,700

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Accrued Benefit

The accrued benefit at any time prior to a participant's normal retirement date shall be calculated in the same manner as the normal retirement benefit, using final average compensation and years of creditable service as of the accrual date.

Early Retirement Benefit

Upon the completion of 10 years of vesting service and the attainment of age 55, a participant may elect to retire. He may receive a monthly benefit for life beginning at his normal retirement date equal to the benefit accrued at early retirement date. Payments may begin immediately, with the benefit being reduced according to the following schedule:

Age When Benefits Commence	Percentage of Accrued Benefit Payable
65	100.0%
64	98.0%
63	96.0%
62	94.0%
61	92.0%
60	86.0%
59	80.0%
58	72.5%
57	65.0%
56	57.5%
55	50.0%

For former One Valley Bancorp Retirement Plan participants, the benefit accrued as of January 1, 2001, is reduced according to the terms of the One Valley Bancorp Retirement Plan.

For former participants of the Retirement Plan for Employees of Frederick Underwriters, Inc., the benefit accrued as of March 1, 2001, is reduced according to the terms of the Retirement Plan for Employees of Frederick Underwriters, Inc.

A 10-year service requirement is waived for participants in the Retirement Plan for the Employees of Branch Banking and Trust Company as of December 31, 1995, who had attained age 55 and had completed five years of vesting service at that time.

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Disability Retirement Benefit

A participant who becomes disabled (as defined by the employer's insured disability policy) before his normal retirement date shall continue to be a participant during such period. The rate of compensation during the period of disability shall be the compensation for the last full year preceding the commencement of the disability. Years of service shall be credited during the period of disability.

Death Benefit

In the event of a vested participant's death prior to becoming eligible for early retirement, his surviving spouse or other named beneficiary, if any, shall receive a death benefit computed as if the participant had separated from service on the date of his death, survived to his earliest retirement date, had commenced receiving payment of a joint and one-half survivor annuity, and then died on the following day. If a vested married former participant dies prior to becoming eligible for early retirement, the survivor annuity shall be computed in the same manner, except that it will be based upon his actual date of termination.

In the event of a participant's death after becoming eligible for early retirement, his surviving spouse or other named beneficiary, if any, shall receive an annuity computed as if the participant retired on his date of death, commenced receiving a joint and one-half survivor annuity and died on the following day.

The surviving spouse can elect a benefit commencement date anytime between the participant or former participant's death and the date on which the participant would have attained age 70½. Any payments commencing prior to the participant's earliest retirement date shall be actuarially reduced to reflect such early commencement. The surviving spouse or beneficiary may elect to receive a lump sum payment in lieu of an annuity.

Severance Benefit

Upon the termination of employment after five or more years of service, a participant shall have a vested interest in his accrued benefit which will be payable at normal retirement date. The percentage vested shall be:

Years of Service	Vested Percent
Fewer than 5	0%
5 or more	100%

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In the event that the participant had met the service requirement for early retirement at the date of termination, he may elect to receive his vested interest at age 55. Such benefit will be reduced as described under Early Retirement Benefit.

Former MainStreet Financial Corporation participants are 100% vested in their MainStreet benefit. To get additional BB&T accrual, they must meet the five years of service requirement.

If the actuarial equivalent of a participant's vested accrued benefit is \$0, the participant shall be deemed to have received a distribution of such vested accrued benefit.

Cash Balance Account
Initial Account

A cash balance account was established for each participant for the Legacy Susquehanna Bancshares, Inc. Cash Balance Pension Plan based on the present value of their accrued benefit at December 31, 1997, increased by 5%.

Pay Credits

At the end of each plan year, an annual contribution is made to a participant's account equal to a percentage of compensation, provided that the participant worked at a rate of at least 1,000 hours of service during the plan year. The contribution is based on each participant's age (full years) plus credited service as of the beginning of each plan year, determined as follows:

Participant's Age Plus Service	Contribution Allocation
Less than 30	3%
30–39	4%
40–49	5%
50–59	6%
60–69	7%
70–79	8%
80–89	9%
90–99	10%
100 or more	11%

Effective June 30, 2009, participants with fewer than 15 years of credited service and who have not attained age

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50 as of December 31, 2009 will no longer accrue pay credits under the plan.

Effective as of December 31, 2013, the Legacy Susquehanna Bancshares, Inc. Cash Balance Pension Plan eliminated all future pay credits.

Interest Credits

The cash balance account balance is credited with interest equal to the average one-year Treasury bill rate in effect at the end of October of the prior year. Effective as of January 1, 2002, the interest credit is limited to a minimum of 5% and a maximum of 8%.

Annuity Conversion Factor

The annuity conversion factor is the amount used to convert the cash balance account to an annuity. It is currently determined using the IRS applicable table as determined by Revenue Ruling 2007-67 and an interest rate of 7%.

Optional Methods of Settlement

All optional methods of settlement are actuarially equivalent to the normal form of annuity. If a married participant does not elect the normal form of annuity or does not elect one of the optional methods of settlement described below, then the participant's retirement benefit shall automatically be paid under option [1] below. The options are:

- (1) A reduced benefit to be paid during the participant's lifetime with one-half the reduced benefit to be continued to his spouse for her lifetime after his death.
- (2) A reduced benefit to be paid during the participant's lifetime with three-fourths the reduced benefit to be continued to his spouse for her lifetime after his death.
- (3) A reduced benefit to be paid during the participant's lifetime with the same reduced benefit to be continued to his spouse for her lifetime after his death.
- (4) A reduced benefit to be paid for 120 months certain and thereafter for life.
- (5) For employees whose benefits commence prior to age 62, an increased benefit payable to age 62 and a reduced benefit payable after age 62 such that

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the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.

- (6) For employees whose benefits commence prior to age 65, an increased benefit payable to age 65 and a reduced benefit payable after age 65 such that the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.
- (7) If the present value of a terminated or rehired participant's vested accrued benefit is \$5,000 or less, such present value shall be distributed in a lump sum. Former employees of certain merging companies may be eligible for a lump sum in excess of \$5,000.

All optional methods of settlement are actuarially equivalent to the normal form of annuity on a unisex basis based on the applicable interest rates and mortality as prescribed by the IRC Code section 417(e)(3) (the November segment interest rates and the applicable mortality table).

Certain grandfathered groups resulting from acquisitions and mergers have additional optional methods of payment available.

Plan Minimum Benefit

The normal retirement benefit may not be less than \$2,000 for any eligible employee at any time on or after December 31, 2017. This minimum benefit shall not apply to any eligible employee who first becomes a participant on or after the SunTrust Merger Date of December 6, 2019.

Additional Accrual for Select Employees

Certain employees, as listed in the plan document, received an additional accrual in 2017.

Amendment or Termination of Plan

The employer reserves the right to amend or terminate the plan at any time. Generally, the Pension Benefit Guaranty Corporation reserves the right to terminate the plan if the employer fails to meet the minimum funding standards or is unable to pay benefits when due.

If the plan is terminated, the plan assets will be distributed among the plan participants based upon a priority allocation procedure and the employer shall be

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liable for any unfunded vested benefits to the extent
required by law.

The above description is a summary only; for additional details, reference should be made to the formal plan document.

Plan Changes Since the Prior Year

The plan was amended so that the minimum benefit of \$2,000 shall not apply to any eligible employee who first becomes a participant in the Plan on or after the SunTrust Merge Date of December 6, 2019.

Funding information reflects the merger of the SunTrust Banks, Inc. Retirement Plan into the Truist Financial Corporation Pension Plan as of September 30, 2020.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

An election was made for the January 1, 2020 through December 31, 2020 plan year to defer the interest rate relief under the American Rescue Plan Act of 2021.

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Schedule SB, line 26—Schedule of Active Participant Data as of January 1, 2020

Number of Participants and Average Compensation

Attained Age	Years of Credited Service									
	<1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40+
<25	644 \$53,884	600 \$40,154	10							
25-29	1,585 \$65,063	1,559 \$47,051	446 \$59,590	7						
30-34	2,023 \$77,107	1,413 \$60,503	1,102 \$71,655	412 \$85,795	15					
35-39	2,400 \$93,522	1,249 \$72,818	938 \$86,368	847 \$99,382	370 \$109,312	12				
40-44	2,528 \$107,274	1,047 \$81,905	826 \$98,870	668 \$102,574	629 \$108,638	211 \$99,404	5			
45-49	2,619 \$108,754	965 \$81,968	750 \$98,776	721 \$97,379	652 \$101,384	311 \$97,246	75 \$107,716	7		
50-54	2,463 \$106,686	826 \$83,938	732 \$99,423	642 \$106,098	657 \$104,046	317 \$104,446	121 \$112,625	75 \$112,689	6	
55-59	2,324 \$101,238	778 \$80,555	615 \$93,432	667 \$102,909	739 \$94,617	323 \$99,107	152 \$109,967	101 \$119,208	65 \$123,714	8
60-64	1,431 \$95,883	520 \$83,990	450 \$97,530	466 \$101,156	548 \$84,072	228 \$92,409	109 \$96,130	59 \$109,029	44 \$139,202	33 \$81,682
65-69	504 \$87,161	144 \$74,888	133 \$90,099	161 \$101,922	143 \$90,225	74 \$97,800	19	11	6	10
70+	109 \$74,104	28 \$35,026	25 \$78,347	60 \$81,684	61 \$67,680	21 \$91,829	11	3	2	1

N-44,671

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Schedule SB, line 19—Discounted Employer Contributions
Year applied for contributions: 2020

Date	Amount	Days to Discount to 1/1/2020 at 5.55%	Interest Adjusted Contribution
January 7, 2020	\$ 305,000,000	6	\$ 304,730,047
August 28, 2020	68,367,837	240	65,988,672
Total Contribution	\$ 373,367,837		\$ 370,718,719

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Schedule SB, line 22—Description of Weighted Average Retirement Age

The average retirement age shown in line 22 has been calculated by assuming the following retirement rates and no decrements other than retirement for this calculation. All retirements are assumed to occur at beginning of year.

(a) Age	(b) Rate	(c) Weight	(d) Product (a) × (b) × (c)
55	6.00%	1.0000	3.30
56	6.00%	0.9400	3.16
57	7.00%	0.8836	3.53
58	7.00%	0.8217	3.34
59	9.00%	0.7642	4.06
60	11.00%	0.6954	4.59
61	14.00%	0.6189	5.29
62	20.00%	0.5323	6.60
63	15.00%	0.4258	4.02
64	20.00%	0.3620	4.63
65	35.00%	0.2896	6.59
66	30.00%	0.1882	3.73
67	25.00%	0.1318	2.21
68	25.00%	0.0988	1.68
69	25.00%	0.0741	1.28
70	100.00%	0.0556	3.89
Weighted Average			61.90

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Schedule SB, Part V—Summary of Plan Provisions

The following summary describes plan provisions assumed in calculating the cost of your pension plan.

Original Effective Date	October 2, 1944.
Effective Date of Last Amendment	July 11, 2019.
Plan Year	January 1 to December 31.
Employer Fiscal Year	January 1 to December 31.
Employer ID Number	56-0939887.
Plan Number	001.
Plan Administrator	Employee Benefits Plan Committee.
Eligibility	All employees of the employer are eligible to participate in the plan on the first day of the month coincident with or next following the attainment of age 21 and the completion of one qualifying year of service.
Service	<p>Years of service prior to January 1, 1976 shall mean the number of full years of uninterrupted employment of a full-time regular employee from his last date of hire to December 31, 1975 (with any fraction of one-half year or more being credited as a full year). After January 1, 1976, a year of service shall be credited for each plan year in which an employee works 1,000 hours.</p> <p>A break in service occurs at the start of any plan year in which the employee works 500 hours or less for the employer in such year. Service will not be interrupted by:</p> <ol style="list-style-type: none">(1) A leave of absence granted by the employer.(2) A period of service in the Armed Forces of the United States under which employment rights are granted.(3) A period of disability during which the participant is being paid directly or indirectly by the employer.(4) Maternity or paternity leave.

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An employee will be given credit for his pre-break service if either of the following occurs:

- (1) The employee had a vested interest in his accrued benefit at the time of his break in service; or
- (2) The employee's period of absence was less than the greater of his pre-break service and five years.

Normal Retirement Date

Normal retirement date is the first day of the month coincident with or next following age 65 or the fifth anniversary of participation in the plan, whichever is later.

Normal Retirement Benefit

The amount of annual benefit to be paid in monthly installments for life, based on service to normal retirement date, is:

- (1) 1% of the participant's final average compensation multiplied by his number of years of creditable service; plus
- (2) $\frac{1}{2}\%$ of the excess, if any, of the participant's final average compensation over his covered compensation amount multiplied by his number of years of creditable service.

A participant's years of creditable service cannot exceed 35 years.

In no event shall the normal retirement benefit be less than the accrued benefit as of December 31, 1995, calculated under the plan in effect at that time.

Delayed Retirement

A participant may continue in the employment of the employer after his normal retirement date. In such event he will receive at actual retirement the greater of the actuarial equivalent of the normal retirement benefit at the delayed retirement date and his normal retirement benefit calculated using service and compensation as of the delayed retirement date.

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Final Average Compensation

Final average compensation is the average of the highest five consecutive calendar years of compensation paid during the 10 calendar years preceding the participant's termination date. The compensation paid during the plan year of termination is eligible for use in the average if it increases the average. Earnings for each year shall not exceed the IRC section 401(a)(17) limit. Effective for plan years beginning after December 31, 2001, compensation up to \$200,000 in any plan year beginning before January 1, 2002, shall be taken into account.

Compensation for years beginning January 1, 1996, shall be W-2 compensation including employee deferrals under a Code section 401(k) plan and salary reductions under a Code section 125 arrangement. Compensation for years before January 1, 1996, shall be as defined under the plan in effect at that time.

2019 Covered Compensation

The covered compensation amounts listed below should be used for employees who terminate, die or retire in 2020.

Year of Birth	Covered Compensation Amount	Year of Birth	Covered Compensation Amount
1948	\$ 69,996	1968	\$120,384
1949	\$ 72,636	1969	\$122,028
1950	\$ 75,180	1970	\$123,540
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1952	\$ 80,532	1972	\$126,408
1953	\$ 83,244	1973	\$127,764
1954	\$ 86,052	1974	\$129,012
1955	\$ 91,464	1975	\$130,164
1956	\$ 94,116	1976	\$131,184
1957	\$ 96,684	1977	\$132,060
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1961	\$106,200	1981	\$135,300
1962	\$108,396	1982	\$135,900
1963	\$110,580	1983	\$136,440
1964	\$112,728	1984	\$136,992
1965	\$114,792	1985	\$137,292
1966	\$116,772	1986	\$137,556
1967	\$118,632	1987	\$137,700

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Accrued Benefit

The accrued benefit at any time prior to a participant's normal retirement date shall be calculated in the same manner as the normal retirement benefit, using final average compensation and years of creditable service as of the accrual date.

Early Retirement Benefit

Upon the completion of 10 years of vesting service and the attainment of age 55, a participant may elect to retire. He may receive a monthly benefit for life beginning at his normal retirement date equal to the benefit accrued at early retirement date. Payments may begin immediately, with the benefit being reduced according to the following schedule:

Age When Benefits Commence	Percentage of Accrued Benefit Payable
65	100.0%
64	98.0%
63	96.0%
62	94.0%
61	92.0%
60	86.0%
59	80.0%
58	72.5%
57	65.0%
56	57.5%
55	50.0%

For former One Valley Bancorp Retirement Plan participants, the benefit accrued as of January 1, 2001, is reduced according to the terms of the One Valley Bancorp Retirement Plan.

For former participants of the Retirement Plan for Employees of Frederick Underwriters, Inc., the benefit accrued as of March 1, 2001, is reduced according to the terms of the Retirement Plan for Employees of Frederick Underwriters, Inc.

A 10-year service requirement is waived for participants in the Retirement Plan for the Employees of Branch Banking and Trust Company as of December 31, 1995, who had attained age 55 and had completed five years of vesting service at that time.

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Disability Retirement Benefit

A participant who becomes disabled (as defined by the employer's insured disability policy) before his normal retirement date shall continue to be a participant during such period. The rate of compensation during the period of disability shall be the compensation for the last full year preceding the commencement of the disability. Years of service shall be credited during the period of disability.

Death Benefit

In the event of a vested participant's death prior to becoming eligible for early retirement, his surviving spouse or other named beneficiary, if any, shall receive a death benefit computed as if the participant had separated from service on the date of his death, survived to his earliest retirement date, had commenced receiving payment of a joint and one-half survivor annuity, and then died on the following day. If a vested married former participant dies prior to becoming eligible for early retirement, the survivor annuity shall be computed in the same manner, except that it will be based upon his actual date of termination.

In the event of a participant's death after becoming eligible for early retirement, his surviving spouse or other named beneficiary, if any, shall receive an annuity computed as if the participant retired on his date of death, commenced receiving a joint and one-half survivor annuity and died on the following day.

The surviving spouse can elect a benefit commencement date anytime between the participant or former participant's death and the date on which the participant would have attained age 70½. Any payments commencing prior to the participant's earliest retirement date shall be actuarially reduced to reflect such early commencement. The surviving spouse or beneficiary may elect to receive a lump sum payment in lieu of an annuity.

Severance Benefit

Upon the termination of employment after five or more years of service, a participant shall have a vested interest in his accrued benefit which will be payable at normal retirement date. The percentage vested shall be:

Years of Service	Vested Percent
Fewer than 5	0%
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In the event that the participant had met the service requirement for early retirement at the date of termination, he may elect to receive his vested interest at age 55. Such benefit will be reduced as described under Early Retirement Benefit.

Former MainStreet Financial Corporation participants are 100% vested in their MainStreet benefit. To get additional BB&T accrual, they must meet the five years of service requirement.

If the actuarial equivalent of a participant's vested accrued benefit is \$0, the participant shall be deemed to have received a distribution of such vested accrued benefit.

Cash Balance Account
Initial Account

A cash balance account was established for each participant for the Legacy Susquehanna Bancshares, Inc. Cash Balance Pension Plan based on the present value of their accrued benefit at December 31, 1997, increased by 5%.

Pay Credits

At the end of each plan year, an annual contribution is made to a participant's account equal to a percentage of compensation, provided that the participant worked at a rate of at least 1,000 hours of service during the plan year. The contribution is based on each participant's age (full years) plus credited service as of the beginning of each plan year, determined as follows:

Participant's Age Plus Service	Contribution Allocation
Less than 30	3%
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Effective June 30, 2009, participants with fewer than 15 years of credited service and who have not attained age

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50 as of December 31, 2009 will no longer accrue pay credits under the plan.

Effective as of December 31, 2013, the Legacy Susquehanna Bancshares, Inc. Cash Balance Pension Plan eliminated all future pay credits.

Interest Credits

The cash balance account balance is credited with interest equal to the average one-year Treasury bill rate in effect at the end of October of the prior year. Effective as of January 1, 2002, the interest credit is limited to a minimum of 5% and a maximum of 8%.

Annuity Conversion Factor

The annuity conversion factor is the amount used to convert the cash balance account to an annuity. It is currently determined using the IRS applicable table as determined by Revenue Ruling 2007-67 and an interest rate of 7%.

Optional Methods of Settlement

All optional methods of settlement are actuarially equivalent to the normal form of annuity. If a married participant does not elect the normal form of annuity or does not elect one of the optional methods of settlement described below, then the participant's retirement benefit shall automatically be paid under option [1] below. The options are:

- (1) A reduced benefit to be paid during the participant's lifetime with one-half the reduced benefit to be continued to his spouse for her lifetime after his death.
- (2) A reduced benefit to be paid during the participant's lifetime with three-fourths the reduced benefit to be continued to his spouse for her lifetime after his death.
- (3) A reduced benefit to be paid during the participant's lifetime with the same reduced benefit to be continued to his spouse for her lifetime after his death.
- (4) A reduced benefit to be paid for 120 months certain and thereafter for life.
- (5) For employees whose benefits commence prior to age 62, an increased benefit payable to age 62 and a reduced benefit payable after age 62 such that

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the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.

- (6) For employees whose benefits commence prior to age 65, an increased benefit payable to age 65 and a reduced benefit payable after age 65 such that the combined monthly benefit from the plan and from primary Social Security benefits shall be as level as possible.
- (7) If the present value of a terminated or rehired participant's vested accrued benefit is \$5,000 or less, such present value shall be distributed in a lump sum. Former employees of certain merging companies may be eligible for a lump sum in excess of \$5,000.

All optional methods of settlement are actuarially equivalent to the normal form of annuity on a unisex basis based on the applicable interest rates and mortality as prescribed by the IRC Code section 417(e)(3) (the November segment interest rates and the applicable mortality table).

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Plan Minimum Benefit

The normal retirement benefit may not be less than \$2,000 for any eligible employee at any time on or after December 31, 2017. This minimum benefit shall not apply to any eligible employee who first becomes a participant on or after the SunTrust Merger Date of December 6, 2019.

Additional Accrual for Select Employees

Certain employees, as listed in the plan document, received an additional accrual in 2017.

Amendment or Termination of Plan

The employer reserves the right to amend or terminate the plan at any time. Generally, the Pension Benefit Guaranty Corporation reserves the right to terminate the plan if the employer fails to meet the minimum funding standards or is unable to pay benefits when due.

If the plan is terminated, the plan assets will be distributed among the plan participants based upon a priority allocation procedure and the employer shall be

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liable for any unfunded vested benefits to the extent
required by law.

The above description is a summary only; for additional details, reference should be made to the formal plan document.

Plan Changes Since the Prior Year

The plan was amended so that the minimum benefit of \$2,000 shall not apply to any eligible employee who first becomes a participant in the Plan on or after the SunTrust Merge Date of December 6, 2019.

Funding information reflects the merger of the SunTrust Banks, Inc. Retirement Plan into the Truist Financial Corporation Pension Plan as of September 30, 2020.

Other Information to Fully and Fairly Disclose the Actuarial Position of the Plan

Due to software limitations with the electronic filing process, information filed electronically cannot be controlled by the Enrolled Actuary. The values on the signed Schedule SB will govern to the extent there are any differences in the entries filed electronically and the actual data contained on the signed Schedule SB.

An election was made for the January 1, 2020 through December 31, 2020 plan year to defer the interest rate relief under the American Rescue Plan Act of 2021.

Truist Financial Corporation Pension Plan
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2020

Name of Plan Sponsor: Truist Financial Corporation
Employer Identification Number: 56-0939887
Three-Digit Plan Number: 001

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d) Cost	(e) Current Value
Short-term investment fund				
	FEDERATED HERMES TREASURY OBLIGATION 7980508		136,642	136,641
	FEDERATED HERMES TREASURY OBLIGATION 7980509		205,657	205,657
	FEDERATED HERMES TREASURY OBLIGATION 7980510		62,069,968	62,069,968
	FEDERATED HERMES TREASURY OBLIGATION 7980511		1,239,241	1,239,241
	FEDERATED HERMES TREASURY OBLIGATION 7980512		147,825	147,825
	FEDERATED HERMES TREASURY OBLIGATION 7980513		1,226,166	1,226,166
	FEDERATED HERMES TREASURY OBLIGATION 7980514		182,845	182,845
	FEDERATED HERMES TREASURY OBLIGATION 7980515		179,424	179,424
	FEDERATED HERMES TREASURY OBLIGATION 7980516		27,929,208	27,929,208
	FEDERATED HERMES TREASURY OBLIGATION 7980517		1,683,318	1,683,318
	FEDERATED HERMES TREASURY OBLIGATION 7980518		19,777,540	19,777,540
	FEDERATED HERMES TREASURY OBLIGATION 7980519		1,819,692	1,819,692
	FEDERATED HERMES TREASURY OBLIGATION 7980520		7,066,849	7,066,849
	FEDERATED HERMES TREASURY OBLIGATION 7980521		1,466,445	1,466,445
	FEDERATED HERMES TREASURY OBLIGATION 7980522		5,095,124	5,095,124
	FEDERATED HERMES TREASURY OBLIGATION 7980523		14,789,421	14,789,421
	FEDERATED HERMES TREASURY OBLIGATION 7980526		3,857,344	3,857,344
			148,872,709	148,872,708
US Government Agency Bonds/Notes				
	UNITED STATES TREASURY BONDS DTD 02/15/2006 4.500% 02/15/2036 7980508		24,577,324	24,215,727
	UNITED STATES TREASURY BONDS DTD 02/15/2012 3.125% 02/15/2042 7980518		40,451,145	43,163,728
	UNITED STATES TREASURY BONDS DTD 08/15/2012 2.750% 08/15/2042 7980518		66,620,300	78,946,322
	UNITED STATES TREASURY BONDS DTD 02/15/2013 3.125% 02/15/2043 7980518		131,620,015	145,743,812
	UNITED STATES TREASURY BONDS DTD 05/15/2013 2.875% 05/15/2043 7980518		84,852,376	103,520,655
	UNITED STATES TREASURY BONDS DTD 08/15/2014 3.125% 08/15/2044 7980518		115,289,110	134,093,470
	UNITED STATES TREASURY BONDS DTD 11/15/2014 3.000% 11/15/2044 7980518		125,214,964	140,966,442
	UNITED STATES TREASURY BONDS DTD 02/15/2015 2.500% 02/15/2045 7980518		127,065,421	150,966,381
	UNITED STATES TREASURY BONDS DTD 11/15/2015 3.000% 11/15/2045 7980508		89,082,019	87,842,475
	UNITED STATES TREASURY BONDS DTD 02/15/2016 2.500% 02/15/2046 7980518		122,537,143	139,934,040
	UNITED STATES TREASURY BONDS DTD 05/15/2016 2.500% 05/15/2046 7980518		122,127,475	145,975,120
	UNITED STATES TREASURY BONDS DTD 08/15/2016 2.250% 08/15/2046 7980518		125,376,538	149,733,639
	UNITED STATES TREASURY BONDS DTD 11/15/2017 2.750% 11/15/2047 7980516		28,034,269	27,250,588
	UNITED STATES TREASURY BONDS DTD 11/15/2017 2.750% 11/15/2047 7980518		91,234,464	116,933,446
	UNITED STATES TREASURY BONDS DTD 02/15/2018 3.000% 02/15/2048 7980516		40,567,669	39,696,955
	UNITED STATES TREASURY BONDS DTD 05/15/2018 3.125% 05/15/2048 7980516		33,950,818	33,209,492
	UNITED STATES TREASURY BONDS DTD 08/15/2018 3.000% 08/15/2048 7980518		87,948,637	115,689,764
	UNITED STATES TREASURY BONDS DTD 02/15/2019 3.000% 02/15/2049 7980518		84,347,350	101,831,432
	UNITED STATES TREASURY BONDS DTD 05/15/2019 2.875% 05/15/2049 7980516		28,019,359	27,203,266
	UNITED STATES TREASURY BONDS DTD 05/15/2019 2.875% 05/15/2049 7980518		56,479,458	67,237,385
	UNITED STATES TREASURY BONDS DTD 08/15/2019 2.250% 08/15/2049 7980516		28,164,497	27,294,179
	UNITED STATES TREASURY BONDS DTD 08/15/2019 2.250% 08/15/2049 7980518		65,445,248	65,953,950
	UNITED STATES TREASURY BONDS DTD 11/15/2019 2.375% 11/15/2049 7980516		28,026,174	27,153,884
	UNITED STATES TREASURY BONDS DTD 02/15/2020 2.000% 02/15/2050 7980518		132,550,516	122,793,335
	UNITED STATES TREASURY BONDS DTD 05/15/2020 1.250% 05/15/2050 7980508		21,405,744	20,974,233
	UNITED STATES TREASURY BONDS DTD 05/15/2020 1.250% 05/15/2050 7980518		125,327,446	118,135,370
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980508		39,794,024	39,054,552
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980516		3,569,030	3,578,596
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.375% 08/15/2050 7980518		78,347,338	76,887,081
	UNITED STATES TREASURY BONDS DTD 08/15/2020 1.125% 08/15/2040 7980508		50,823,944	49,608,128
	UNITED STATES TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030 7980508		6,291,376	6,230,250
	UNITED STATES TREASURY NOTES DTD 09/30/2020 0.375% 09/30/2027 7980516		14,166,265	14,081,639
	UNITED STATES TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030 7980516		2,925,846	2,930,357
	UNITED STATES TREASURY NOTES DTD 08/15/2016 1.500% 08/15/2026 7980516		26,726,353	26,567,048
	UNITED STATES TREASURY NOTES DTD 05/15/2018 2.875% 05/15/2028 7980516		28,118,952	27,794,574
	UNITED STATES TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029 7980516		28,285,211	27,912,891
	FEDERAL FARM CREDIT BANK DTD 08/03/2011 4.720% 08/03/2034 NON CALLABLE 7980518		7,901,810	9,808,890
	FEDERAL HOME LOAN MORTGAGE CORP DTD 10/25/2000 6.750% 03/15/2031 NON CALLABLE 7980518		19,907,945	20,800,935
	FEDERAL HOME LOAN MORTGAGE CORP DTD 02/20/2002 6.250% 07/15/2032 NON CALLABLE 7980518		31,507,192	34,160,392
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 11/15/2017 ZERO CPN 11/15/2047 7980516		28,292,435	27,342,488
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 02/15/2018 ZERO CPN 02/15/2048 7980516		28,463,049	27,349,774
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 05/15/2018 ZERO CPN 05/15/2048 7980516		28,504,879	27,324,580
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/15/2018 ZERO CPN 08/15/2048 7980516		28,190,710	27,303,730
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 02/15/2019 ZERO CPN 02/15/2049 7980516		28,210,465	27,285,906
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 05/15/2019 ZERO CPN 05/15/2049 7980516		28,187,977	27,249,412
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/15/2019 ZERO CPN 08/15/2049 7980516		28,165,895	27,161,670
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 11/15/2019 ZERO CPN 11/15/2049 7980516		28,214,548	27,131,235
	UNITED STATES TREASURY STRIPS STRIPPED PRINCIPAL DTD 08/17/2020 ZERO CPN 08/15/2050 7980508		4,090,418	3,994,997
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 02/15/2000 ZERO CPN 11/15/2029 7980516		28,522,066	28,018,016
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 02/15/2000 ZERO CPN 05/15/2030 7980516		32,878,464	32,295,964
	UNITED STATES TREASURY STRIPS STRIPPED COUPON DTD 08/15/2007 ZERO CPN 05/15/2032 7980516		14,272,467	13,973,600
			2,670,674,138	2,892,305,795
Municipal Bonds				
	SAN JOSE CALIFORNIA REDEV AGY TAX REVENUE BONDS DTD 12/21/2017 3.375% 08/01/2034 CALLABLE 7		199,267	198,786

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		AMERICAN MUNI PWR OHIO INC OHR UTILITIES REVENUE DTD 12/21/2010 8.084% 02/15/2050 NON CALL	388,495	431,788
		BAY AREA TOLL AUTH CALIFORNIA TRANSPORTATION REVENUE DTD 11/05/2009 6.263% 04/01/2049 NON	3,930,275	5,184,936
		BAY AREA CALIFORNIA TOLL AUTH REVENUE BONDS DTD 07/01/2010 7.043% 04/01/2050 NON CALLABLE	716,932	851,248
		BAY AREA CALIFORNIA TOLL AUTH REVENUE BONDS DTD 11/04/2010 6.907% 10/01/2050 NON CALLABLE	9,019	9,229
		BAY AREA CALIFORNIA TOLL AUTH TOLL TRANSPORTATION REVENUE DTD 09/26/2019 2.574% 04/01/2031	173,333	172,547
		CALIFORNIA STATE GENERAL OBLIGATION DTD 04/28/2009 7.550% 04/01/2039 NON CALLABLE 7980516	2,200,085	2,537,131
		CALIFORNIA STATE GENERAL OBLIGATION DTD 11/10/2009 7.350% 11/01/2039 NON CALLABLE 7980516	212,909	215,922
		CALIFORNIA STATE GENERAL OBLIGATION DTD 04/01/2010 7.625% 03/01/2040 NON CALLABLE 7980518	2,242,507	3,826,844
		CALIFORNIA STATE GENERAL OBLIGATION DTD 12/01/2010 7.600% 11/01/2040 NON CALLABLE 7980516	379,235	379,844
		CMWLTH FING AUTH PENNSYLVANIA REVENUE BONDS DTD 10/31/2016 4.144% 06/01/2038 NON CALLABL	23,160	24,426
		CONNECTICUT STATE GENERAL OBLIGATION DTD 08/28/2014 3.500% 09/01/2027 NON CALLABLE 7980518	9,980,853	11,397,502
		CURATORS OF THE UNIV OF MISSOURI HIGHER EDUCATION DTD 11/06/2014 4.237% 11/01/2054 NON CAI	5,000,000	6,802,450
		DALLAS COUNTY TEXAS HOSP DIST GENERAL OBLIGATION DTD 09/17/2009 5.621% 08/15/2044 NON CALL	244,795	250,055
		DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 1.946% 12/01/2031 CALLABL	2,500,000	2,525,100
		DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.046% 12/01/2032 CALLABL	2,035,000	2,057,466
		DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.096% 12/01/2033 CALLABL	2,000,000	2,013,440
		DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.146% 12/01/2034 CALLABL	2,780,000	2,787,756
		DALLAS TEXAS AREA RAPID TRANSIT GENERAL OBLIGATION DTD 03/26/2020 2.196% 12/01/2035 CALLABL	1,850,000	1,836,181
		DIST OF COLUMBIA WTR & SWR AUT WATER REVENUE DTD 07/23/2014 4.814% 10/01/2114 NON CALLABL	138,367	156,078
		FLORIDA STATE BRD OF ADMIN FIN REVENUE BONDS DTD 09/16/2020 2.154% 07/01/2030 NON CALLABLE	576,840	599,765
		GREAT LAKES MICHIGAN WTR AUTH SEWAGE WATER REVENUE DTD 06/16/2020 3.056% 07/01/2039 NON	162,140	159,893
		ILLINOIS STATE GENERAL OBLIGATION DTD 06/12/2003 5.100% 06/01/2033 NON CALLABLE 7980516	498,331	532,724
		JOBSONHO BEVERAGE OHIO STATE REVENUE BONDS DTD 02/05/2020 2.833% 01/01/2038 NON CALLABLE	298,894	302,025
		LOS ANGELES CALIFORNIA CMNTY CLG GENERAL OBLIGATION DTD 11/10/2020 2.106% 08/01/2032 CALLA	876,482	906,671
		LOS ANGELES CALIFORNIA GENERAL OBLIGATION DTD 10/15/2009 5.750% 07/01/2034 NON CALLABLE 798	97,472	98,756
		MARYLAND STATE HLTH & HGR EDUCNL MEDICAL FACILITIES DTD 07/22/2020 3.052% 07/01/2040 CALLA	358,806	368,032
		MARYLAND STATE HEALTH HOSPITAL REVENUE DTD 07/22/2020 3.197% 07/01/2050 NON CALLABLE 79805	282,147	290,265
		MASSACHUSETTS STATE GENERAL OBLIGATION DTD 09/12/2019 2.900% 09/01/2049 NON CALLABLE 79805	414,000	441,226
		MASSACHUSETTS STATE DEV FIN AGY EDUCATION REVENUE DTD 01/14/2014 4.844% 09/01/2043 NON CA	7,000,000	9,223,410
		MICHIGAN STATE FIN AUTH REVENUE MEDICAL FACILITIES DTD 12/18/2019 3.384% 12/01/2040 NON CAL	176,921	197,222
		MICHIGAN STATE FIN AUTH REVENUE MEDICAL FACILITIES DTD 12/18/2019 3.384% 12/01/2040 NON CAL	1,779,320	1,983,485
		MISSOURI STATE HLTH EDUCNL FAC HIGHER EDUCATION DTD 08/12/2014 4.072% 10/15/2044 NON CALL	2,500,000	3,335,575
		MISSOURI STATE HLTH & EDUCNL FAC HIGHER EDUCATION DTD 02/26/2016 3.651% 01/15/2046 NON CA	229,661	238,841
		MISSOURI STATE HLTH & EDUCNL FAC HIGHER EDUCATION DTD 02/26/2016 3.651% 01/15/2046 NON CA	10,000,000	12,570,600
		MISSOURI STATE HEALTH & EDL FACS REVENUE BONDS DTD 07/06/2017 3.652% 08/15/2057 NON CALLAB	265,487	315,950
		MISSOURI STATE HEALTH & EDL FACS REVENUE BONDS DTD 07/06/2017 3.652% 08/15/2057 NON CALLAB	1,533,498	1,883,062
		MUNICIPAL ELEC AUTH GA POWER REVENUE DTD 03/11/2010 6.637% 04/01/2057 NON CALLABLE 7980516	641,742	661,526
		MUNI ELEC AUTH OF GEORGIA REVENUE BONDS DTD 03/12/2010 6.655% 04/01/2057 NON CALLABLE 79805	197,258	200,933
		NEW JERSEY STATE TPK AUTH TRANSPORTATION REVENUE DTD 04/28/2009 7.414% 01/01/2040 CALLABL	977,528	1,064,895
		NEW JERSEY STATE TPK AUTH TPK REV TRANSPORTATION REVENUE DTD 12/15/2010 7.102% 01/01/2041	88,461	106,139
		NEW JERSEY STATE TPK AUTH TPK REV TRANSPORTATION REVENUE DTD 12/15/2010 7.102% 01/01/2041	3,558,860	4,270,034
		NEW YORK NEW YORK GENERAL OBLIGATION DTD 10/15/2009 5.206% 10/01/2031 NON CALLABLE 798051	161,802	163,939
		NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 11/03/2010 5.572% 11/01/2038 NON CA	348,508	346,930
		NEW YORK CITY NEW YORK TRANSITIONAL REVENUE BONDS DTD 12/19/2019 3.000% 11/01/2033 CALLA	10,000,000	10,772,900
		NEW YORK STATE DORM AUTH HIGHER EDUCATION DTD 08/31/2009 5.628% 03/15/2039 NON CALLABLE	1,129,490	1,377,508
		NEW YORK STATE THRUWAY AUTH TRANSPORTATION REVENUE DTD 10/30/2019 2.900% 01/01/2035 NON	337,167	341,517
		NEW YORK STATE URBAN DEV CORP REV REVENUE BONDS DTD 12/01/2009 5.770% 03/15/2039 NON CALL	676,651	681,612
		NORTH CAROLINA STATE UNIV HIGHER EDUCATION DTD 03/06/2013 3.825% 10/01/2033 NON CALLABLE	2,320,653	3,089,580
		NORTH TEXAS TOLLWAY AUTH REVENUE REVENUE BOND DTD 08/12/2009 6.718% 01/01/2049 NON CALLA	283,966	364,169
		OHIO STATE UNIVERSITY GEN RCPTS HIGHER EDUCATION DTD 03/09/2016 3.798% 12/01/2046 NON CALL	7,018,870	8,571,220
		OHIO UNIVERSITY GEN RECPTS ATHENS HIGHER EDUCATION DTD 11/14/2014 5.590% 12/01/2114 NON CA	300,119	306,220
		OREGON STATE DEPT OF TRANSPRTN HI TRANSPORTATION REVENUE DTD 04/08/2010 5.834% 11/15/2033	137,715	137,829
		PENNSYLVANIA STATE UNIV HIGHER EDUCATION DTD 05/12/2020 2.790% 09/01/2043 NON CALLABLE 798	383,945	387,312
		PENNSYLVANIA STATE UNIV EDUCATION REVENUE DTD 05/12/2020 2.840% 09/01/2050 NON CALLABLE 798	246,428	242,931
		PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 10/10/2012 4.458% 10/01/20	447,994	532,136
		PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 01/30/2014 4.960% 08/01/20	3,500,000	4,783,135
		PORT AUTH OF NEW YORK & NEW JERSEY TRANSPORTATION REVENUE DTD 10/21/2014 4.426% 10/15/20	10,000,000	10,949,200
		PORT AUTH OF NEW YORK TRANSPORTATION REVENUE DTD 10/20/2015 4.810% 10/15/2065 NON CALLAB	86,049	90,124
		PORT AUTH OF NEW YORK TRANSPORTATION REVENUE DTD 10/20/2015 4.810% 10/15/2065 NON CALLAB	3,000,000	4,159,560
		RED RIVER TEXAS EDU FIN CORP EDU HIGHER EDUCATION DTD 01/30/2020 2.962% 03/15/2035 CALLABLE	2,000,000	2,133,540
		REEDY CREEK FLORIDA IMPT DIST GENERAL OBLIGATION DTD 02/27/2020 2.547% 06/01/2035 NON CALL	3,965,000	4,210,315
		RIVERSIDE CNTY CALIFORNIA PENSN REVENUE BONDS DTD 05/06/2020 3.818% 02/15/2038 NON CALLABL	158,796	154,652
		SALES TAX SECURITIZATION ILLINOIS REVENUE BONDS DTD 12/14/2017 3.587% 01/01/2043 NON CALLAB	293,096	294,846
		SALES TAX SECURITIZATION CO ILLINOIS REVENUE BONDS DTD 02/22/2018 3.820% 01/01/2048 NON CAL	286,852	289,324
		SALES TAX SECURITIZATION ILLINOIS REVENUE BONDS DTD 01/30/2020 3.107% 01/01/2035 NON CALLAB	11,010,000	11,035,984
		SAN ANTONIO TEXAS ELEC & GAS REV UTILITIES REVENUE DTD 11/05/2020 2.905% 02/01/2048 CALLABLE	136,239	142,281
		SAN ANTONIO TEXAS UTILITIES REVENUE DTD 06/12/2009 5.985% 02/01/2039 NON CALLABLE 7980516	268,494	302,438
		SOUTH CAROLINA STATE PUB SVC AUTH POWER REVENUE DTD 12/21/2010 6.454% 01/01/2050 NON CALL	47,995	49,751
		TEXAS STATE GENERAL OBLIGATION DTD 12/11/2019 3.211% 04/01/2044 CALLABLE 7980516	690,099	710,171
		TEXAS STATE TRANSN COMMN REV TRANSPORTATION REVENUE DTD 08/05/2010 5.178% 04/01/2030 NON	649,915	651,218
		TEXAS STATE TRANSPRTN COMMISSIONS TRANSPORTATION REVENUE DTD 07/01/2020 4.000% 10/01/203	238,509	240,227
		UNIV OF CALIFORNIA RGTS MED REVENUE BONDS DTD 12/17/2009 6.583% 05/15/2049 NON CALLABLE 79	242,174	250,942
		UNIV OF CALIFORNIA RGTS MED MEDICAL FACILITIES DTD 11/18/2010 6.548% 05/15/2048 NON CALLABL	525,871	543,702
		UNIVERSITY OF CALIFORNIA HIGHER EDUCATION DTD 04/08/2015 4.767% 05/15/2115 NON CALLABLE 798	393,563	491,215
		UNIV OF CALIFORNIA REVENUES HIGHER EDUCATION 100YR BD DTD 03/01/2012 4.858% 05/15/2112 NON	206,108	315,759
		UNIV OF CALIFORNIA REVENUES HIGHER EDUCATION DTD 03/14/2013 3.380% 05/15/2028 NON CALLABLE	2,000,000	2,307,580
		UNIV OF MICHIGAN HIGHER EDUCATION DTD 06/16/2020 2.437% 04/01/2040 CALLABLE 7980516	502,447	516,592
		UNIV OF NORTH CAROLINA HIGHER EDUCATION DTD 10/09/2014 3.847% 12/01/2034 NON CALLABLE 79805	12,614,450	15,668,250
		UNIVERSITY VIRGINIA UNIVERSITY HIGHER EDUCATION DTD 04/22/2009 6.200% 09/01/2039 CALLABLE 798	65,635	63,540
		UNIVERSITY OF VIRGINIA HIGHER EDUCATION DTD 09/28/2017 4.179% 09/01/2117 CALLABLE 7980516	187,170	239,908
		VIRGINIA STATE CMWLTH UNIV HLTH MEDICAL FACILITIES DTD 02/06/2014 4.956% 01/01/2044 NON CALL	5,000,000	6,555,400
		WEST VIRGINIA STATE UNIV REVENUES HIGHER EDUCATION DTD 09/30/2014 4.471% 10/01/2042 NON CA	5,000,000	6,355,600
		WISCONSIN STATE GEN FUND ANNUAL REVENUE BONDS DTD 02/13/2020 2.499% 05/01/2032 NON CALLA	1,000,000	1,080,710
			157,379,850	185,311,525

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d) Cost	(e) Current Value
CMO's / Asset Backed				
	FEDERAL NATIONAL MORTGAGE ASSN CMO SER 2016-7 CL GY DTD 02/01/2016 3.500% 03/25/2036 NON C		8,688,038	9,097,286
	FEDERAL NATIONAL MORTGAGE ASSN CMO SER 2018-94 CL ZE DTD 12/01/2018 3.500% 01/25/2049 NON C		6,947,398	8,144,866
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K154 CL A3 DTD 01/01/2018 3.459% 11/25/2032 NON C		7,518,847	8,694,227
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4753 CL BD DTD 01/01/2018 3.000% 01/15/2048 NON C		9,586,798	11,106,286
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4758 CL Z DTD 01/01/2018 4.000% 02/15/2048 NON C		11,386,314	12,830,788
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4801 CL BZ DTD 05/01/2018 4.500% 05/15/2048 NON C		5,999,833	6,635,907
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K155 CL A3 DTD 06/01/2018 3.750% 04/25/2033 NON C		17,929,010	21,795,479
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4834 CL AZ DTD 09/01/2018 3.500% 10/15/2048 NON C		15,506,805	17,731,079
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K158 CL A2 DTD 11/01/2018 VAR CPN 12/25/2030 NON C		4,509,810	5,590,585
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER K-1510 CL A3 DTD 02/01/2019 3.794% 01/25/2034 NON C		4,621,875	4,951,840
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4772 CL ZG DTD 02/01/2018 4.500% 12/15/2047 NON C		4,647,635	5,094,830
	FEDERAL HOME LOAN MORTGAGE CORP CMO SER 4772 CL ZK DTD 02/01/2018 4.500% 12/15/2047 NON C		4,563,459	5,192,191
	CITIBANK CREDIT CARD ISSUANCE ASSET BCKD SEC SER 2007-A3 CL A3 DTD 06/15/2007 6.150% 06/15/2020		30,641,502	34,289,449
	JOHN SEVIER COMB CYCLE DTD 01/17/2012 4.626% 01/15/2042 NON CALLABLE 7980516		252,011	220,576
			132,799,335	151,375,389
Corporate Bonds				
	AFLAC INC DTD 09/19/2016 4.000% 10/15/2046 CALLABLE 7980516		106,174	108,269
	AFLAC INC DTD 10/31/2018 4.750% 01/15/2049 CALLABLE 7980516		458,498	488,422
	AEP TEXAS INC DTD 07/01/2020 2.100% 07/01/2030 CALLABLE 7980516		347,862	350,226
	AGL CAPITAL CORP DTD 05/16/2013 4.400% 06/01/2043 CALLABLE 7980516		212,119	257,851
	AT&T INC DTD 05/04/2015 4.500% 05/15/2035 CALLABLE 7980516		131,306	151,680
	AT&T INC DTD 05/04/2015 4.500% 05/15/2035 CALLABLE 7980518		4,170,267	4,817,357
	AT&T INC DTD 05/04/2015 4.750% 05/15/2046 CALLABLE 7980518		1,019,540	1,233,510
	AT&T INC DTD 09/07/2016 4.500% 03/09/2048 CALLABLE 7980516		191,269	191,384
	AT&T INC DTD 09/07/2016 4.550% 03/09/2049 CALLABLE 7980516		151,097	156,763
	AT&T INC DTD 02/09/2017 5.450% 03/01/2047 CALLABLE 7980516		120,788	128,610
	AT&T INC DTD 02/19/2019 4.850% 03/01/2039 CALLABLE 7980508		1,148,863	1,326,415
	AT&T INC DTD 02/19/2019 4.850% 03/01/2039 CALLABLE 7980516		268,608	310,120
	AT&T INC DTD 06/15/2019 4.900% 06/15/2042 CALLABLE 7980516		410,891	422,878
	AT&T INC DTD 06/01/2019 4.650% 06/01/2044 CALLABLE 7980516		150,725	156,133
	AT&T INC DTD 05/28/2020 3.500% 06/01/2041 CALLABLE 7980516		772,883	808,575
	AT&T INC DTD 05/28/2020 3.650% 06/01/2051 CALLABLE 7980508		2,662,300	2,617,725
	AT&T INC DTD 05/28/2020 3.650% 06/01/2051 CALLABLE 7980516		122,164	125,651
	AT&T INC DTD 05/28/2020 3.850% 06/01/2060 CALLABLE 7980518		2,409,691	2,536,717
	AT&T INC DTD 08/04/2020 3.100% 02/01/2043 CALLABLE 7980516		193,444	197,919
	AT&T INC DTD 08/04/2020 3.500% 02/01/2061 CALLABLE 7980516		328,736	333,653
	AT&T INC DTD 08/04/2020 2.250% 02/01/2032 CALLABLE 7980516		1,042,482	1,060,069
	ABBOTT LABORATORIES DTD 05/27/2010 5.300% 05/27/2040 NON CALLABLE 7980518		2,903,600	3,681,075
	ABBOTT LABORATORIES DTD 11/22/2016 4.900% 11/30/2046 CALLABLE 7980516		625,501	756,075
	ABBOTT LABORATORIES DTD 10/15/2016 4.750% 04/15/2043 CALLABLE 7980516		1,003,666	1,277,858
	ABBVIE INC DTD 05/06/2013 4.400% 11/06/2042 NON CALLABLE 7980518		5,253,756	6,900,401
	ABBVIE INC DTD 05/14/2015 4.500% 05/14/2035 CALLABLE 7980518		2,865,725	3,560,958
	ABBVIE INC DTD 05/12/2016 4.300% 05/14/2036 CALLABLE 7980516		168,529	172,281
	ABBVIE INC DTD 09/18/2018 4.875% 11/14/2048 CALLABLE 7980516		679,354	784,433
	ABBVIE INC DTD 09/18/2018 4.875% 11/14/2048 CALLABLE 7980518		2,462,396	3,536,709
	ABBVIE INC DTD 05/21/2020 4.050% 11/21/2039 CALLABLE 7980516		2,332,454	2,511,227
	ABBVIE INC DTD 05/21/2020 4.250% 11/21/2049 CALLABLE 7980508		2,666,067	2,701,982
	ABBVIE INC DTD 05/21/2020 4.250% 11/21/2049 CALLABLE 7980518		6,927,362	8,337,903
	ABBVIE INC DTD 10/01/2020 4.625% 10/01/2042 CALLABLE 7980516		135,700	139,675
	ABBVIE INC DTD 09/15/2020 4.750% 03/15/2045 CALLABLE 7980518		3,839,570	4,574,220
	ACE INA HOLDINGS INC DTD 05/22/2006 6.700% 05/15/2036 NON CALLABLE 7980516		293,047	296,706
	ACE INA HOLDINGS DTD 03/13/2013 4.150% 03/13/2043 NON CALLABLE 7980516		127,359	129,752
	ACE INA HOLDINGS DTD 11/03/2015 4.350% 11/03/2045 CALLABLE 7980516		361,317	372,928
	ACTIVISION BLIZZARD DTD 08/10/2020 2.500% 09/15/2050 CALLABLE 7980516		221,543	234,576
	ADVOCATE HEALTH CORP DTD 08/16/2018 4.272% 08/15/2048 CALLABLE 7980516		103,261	124,270
	ADVOCATE HEALTH CORP DTD 11/14/2019 3.387% 10/15/2049 CALLABLE 7980516		150,000	170,288
	AETNA INC DTD 05/04/2012 4.500% 05/15/2042 CALLABLE 7980518		3,154,087	3,552,886
	AETNA INC DTD 11/07/2012 4.125% 11/15/2042 CALLABLE 7980516		319,106	320,169
	AETNA INC DTD 03/07/2014 4.750% 03/15/2044 CALLABLE 7980516		156,928	160,883
	AETNA INC DTD 08/10/2017 3.875% 08/15/2047 CALLABLE 7980516		435,164	441,288
	AIR PRODUCTS & CHEMICALS DTD 04/30/2020 2.700% 05/15/2040 CALLABLE 7980518		1,757,885	1,832,158
	AIR PRODUCTS & CHEMICALS DTD 04/30/2020 2.800% 05/15/2050 CALLABLE 7980516		210,017	236,311
	ALABAMA POWER CO DTD 03/10/2011 5.500% 03/15/2041 NON CALLABLE 7980518		2,283,660	2,814,580
	ALABAMA POWER CO DTD 12/05/2012 3.850% 12/01/2042 NON CALLABLE 7980516		187,095	190,028
	ALABAMA POWER CO DTD 08/26/2014 4.150% 08/15/2044 CALLABLE 7980516		249,680	253,736
	ALABAMA POWER CO DTD 01/13/2016 4.300% 01/02/2046 CALLABLE 7980516		172,625	178,195
	ALABAMA POWER CO DTD 09/17/2019 3.450% 10/01/2049 CALLABLE 7980516		120,705	123,191
	ALBEMARLE CORP DTD 11/24/2014 5.450% 12/01/2044 CALLABLE 7980518		4,733,098	5,088,908
	ALEXANDRIA REAL ESTATE DTD 07/15/2019 3.375% 08/15/2031 CALLABLE 7980516		400,200	440,525
	ALEXANDRIA REAL ESTATE DTD 07/15/2019 4.000% 02/01/2050 CALLABLE 7980518		4,789,884	5,715,454
	ALEXANDRIA REAL ESTATE DTD 03/26/2020 4.900% 12/15/2030 CALLABLE 7980516		168,280	171,798
	ALLINA HEALTH SYSTEM DTD 05/29/2019 3.887% 04/15/2049 NON CALLABLE 7980516		155,000	176,134
	ALLSTATE CORP DTD 06/07/2013 4.500% 06/15/2043 NON CALLABLE 7980516		354,965	361,406
	ALLSTATE CORP DTD 12/08/2016 4.200% 12/15/2046 CALLABLE 7980516		179,301	184,891
	ALLSTATE CORP DTD 06/10/2019 3.850% 08/10/2049 CALLABLE 7980516		37,021	37,611
	ALPHABET INC DTD 08/05/2020 1.900% 08/15/2040 CALLABLE 7980516		81,933	83,424
	ALPHABET INC DTD 08/05/2020 2.050% 08/15/2050 CALLABLE 7980508		1,507,906	1,527,088
	ALPHABET INC DTD 08/05/2020 2.050% 08/15/2050 CALLABLE 7980516		1,187,465	1,202,582
	ALPHABET INC DTD 08/05/2020 2.250% 08/15/2060 CALLABLE 7980516		304,106	319,100
	ALPHABET INC DTD 08/05/2020 2.250% 08/15/2060 CALLABLE 7980518		2,912,422	2,900,910
	ALTRIA GROUP INC DTD 05/02/2013 4.500% 05/02/2043 NON CALLABLE 7980516		738,317	887,941
	ALTRIA GROUP INC DTD 10/31/2013 5.375% 01/31/2044 NON CALLABLE 7980508		1,296,335	1,648,749

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALTRIA GROUP INC DTD 09/16/2016 3.875% 09/16/2046 CALLABLE 7980516		140,911	142,599
	ALTRIA GROUP INC DTD 02/14/2019 5.800% 02/14/2039 CALLABLE 7980508		721,762	770,778
	ALTRIA GROUP INC DTD 02/14/2019 5.800% 02/14/2039 CALLABLE 7980516		908,876	948,650
	ALTRIA GROUP INC DTD 02/14/2019 5.950% 02/14/2049 CALLABLE 7980518		4,976,480	5,603,840
	ALTRIA GROUP INC DTD 05/06/2020 4.450% 05/06/2050 CALLABLE 7980508		1,651,594	1,655,122
	AMAZON.COM INC DTD 12/05/2014 4.950% 12/05/2044 CALLABLE 7980516		240,109	322,742
	AMAZON.COM INC DTD 02/22/2018 3.875% 08/22/2037 CALLABLE 7980516		580,334	667,396
	AMAZON.COM INC DTD 02/22/2018 4.050% 08/22/2047 CALLABLE 7980508		1,950,323	2,079,709
	AMAZON.COM INC DTD 02/22/2018 4.050% 08/22/2047 CALLABLE 7980516		759,775	798,872
	AMAZON.COM INC DTD 02/22/2018 4.250% 08/22/2057 CALLABLE 7980508		1,201,577	1,211,191
	AMAZON.COM INC DTD 02/22/2018 4.250% 08/22/2057 CALLABLE 7980516		1,531,702	1,702,791
	AMAZON.COM INC DTD 06/03/2020 2.500% 06/03/2050 CALLABLE 7980516		56,543	57,066
	AMAZON.COM INC DTD 06/03/2020 2.700% 06/03/2060 CALLABLE 7980516		372,386	384,962
	AMAZON.COM INC DTD 06/03/2020 2.700% 06/03/2060 CALLABLE 7980518		10,776,018	11,548,872
	AMEREN ILLINOIS CO DTD 12/14/2015 4.150% 03/15/2046 CALLABLE 7980516		106,749	107,701
	AMEREN ILLINOIS CO DTD 11/28/2017 3.700% 12/01/2047 CALLABLE 7980516		275,776	337,169
	AMEREN ILLINOIS CO DTD 11/26/2019 3.250% 03/15/2050 CALLABLE 7980516		39,803	40,903
	AMERICAN EXPRESS CO DTD 03/19/2008 8.150% 03/19/2038 NON CALLABLE 7980518		3,130,603	3,637,080
	AMERICAN INTL GROUP DTD 04/20/2006 6.250% 05/01/2036 NON CALLABLE 7980516		289,853	369,097
	AMERICAN INTL GROUP DTD 07/16/2014 4.500% 07/16/2044 CALLABLE 7980518		4,084,885	4,484,830
	AMERICAN INTL GROUP DTD 05/11/2020 4.375% 06/30/2050 CALLABLE 7980516		136,338	150,578
	AMERICAN TOWER CORP DTD 10/03/2019 3.700% 10/15/2049 CALLABLE 7980518		3,138,192	3,522,406
	AMERICAN WATER CAPITAL C DTD 11/17/2016 4.000% 12/01/2046 CALLABLE 7980508		406,589	517,682
	AMERICAN WATER CAPITAL C DTD 11/17/2016 4.000% 12/01/2046 CALLABLE 7980516		79,334	101,011
	AMERICAN WATER CAPITAL DTD 08/10/2017 3.750% 09/01/2047 CALLABLE 7980516		211,328	257,208
	AMERICAN WATER CAPITAL CORP DTD 08/09/2018 4.200% 09/01/2048 CALLABLE 7980518		1,998,920	2,629,500
	AMGEN INC DTD 09/16/2010 4.950% 10/01/2041 NON CALLABLE 7980516		765,096	777,883
	AMGEN INC DTD 11/10/2011 5.150% 11/15/2041 CALLABLE 7980516		82,194	83,645
	AMGEN INC DTD 11/10/2011 5.150% 11/15/2041 CALLABLE 7980518		2,325,355	3,139,491
	AMGEN INC DTD 12/15/2016 4.663% 06/15/2051 CALLABLE 7980516		136,422	163,685
	AMGEN INC DTD 02/21/2020 3.150% 02/21/2040 CALLABLE 7980516		708,399	726,535
	ANHEUSER-BUSCH CO DTD 02/01/2019 4.700% 02/01/2036 CALLABLE 7980516		3,068,499	3,143,968
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980508		1,418,736	1,430,253
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980516		1,626,489	1,774,814
	ANHEUSER-BUSCH COS LLC DTD 02/01/2019 4.900% 02/01/2046 CALLABLE 7980518		9,504,868	11,520,038
	ANHEUSER-BUSCH INBEV DTD 01/15/2011 8.200% 01/15/2039 NON CALLABLE 7980516		149,842	155,489
	ANHEUSER-BUSCH INBEV WOR DTD 07/16/2012 3.750% 07/15/2042 NON CALLABLE 7980516		213,489	221,842
	ANHEUSER-BUSCH INBEV WOR DTD 01/23/2019 5.450% 01/23/2039 CALLABLE 7980516		837,766	869,466
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 01/23/2019 5.550% 01/23/2049 CALLABLE 7980516		427,836	433,670
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 01/23/2019 5.800% 01/23/2059 CALLABLE 7980518		4,527,723	6,285,289
	ANHEUSER-BUSCH INBEV FIN DTD 01/27/2014 4.625% 02/01/2044 NON CALLABLE 7980516		120,160	124,177
	ANHEUSER-BUSCH INBEV WOR DTD 07/15/2016 4.950% 01/15/2042 NON CALLABLE 7980516		473,099	499,217
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.375% 04/15/2038 CALLABLE 7980516		106,156	111,438
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.600% 04/15/2048 CALLABLE 7980508		1,599,166	1,645,020
	ANHEUSER-BUSCH INBEV WORLDWIDE DTD 04/04/2018 4.600% 04/15/2048 CALLABLE 7980516		585,087	607,392
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.500% 06/01/2050 CALLABLE 7980516		509,484	511,215
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.600% 06/01/2060 CALLABLE 7980516		448,492	462,208
	ANHEUSER-BUSCH INBEV WOR DTD 04/03/2020 4.600% 06/01/2060 CALLABLE 7980518		15,855,684	15,792,093
	ANHEUSER-BUSCH INBEV FIN DTD 01/25/2016 4.700% 02/01/2036 NON CALLABLE 7980516		212,442	219,473
	ANTHEM INC DTD 11/21/2017 4.375% 12/01/2047 CALLABLE 7980518		4,234,400	5,155,680
	ANTHEM INC DTD 09/09/2019 3.700% 09/15/2049 CALLABLE 7980516		630,982	627,312
	AON CORP DTD 05/15/2020 2.800% 05/15/2030 CALLABLE 7980516		1,079,953	1,096,425
	APPALACHIAN POWER CO DTD 09/29/2005 5.800% 10/01/2035 NON CALLABLE 7980518		7,594,845	9,141,447
	APPALACHIAN POWER CO DTD 03/06/2019 4.500% 03/01/2049 CALLABLE 7980516		335,189	345,486
	APPALACHIAN POWER CO DTD 05/14/2020 3.700% 05/01/2050 CALLABLE 7980516		214,470	222,041
	APPLE INC DTD 05/03/2013 3.850% 05/04/2043 NON CALLABLE 7980516		359,696	360,069
	APPLE INC DTD 05/03/2013 3.850% 05/04/2043 NON CALLABLE 7980518		3,290,967	4,333,462
	APPLE INC DTD 02/09/2015 3.450% 02/09/2045 NON CALLABLE 7980516		495,146	631,077
	APPLE INC DTD 05/13/2015 4.375% 05/13/2045 NON CALLABLE 7980516		554,878	767,463
	APPLE INC DTD 02/23/2016 4.500% 02/23/2036 CALLABLE 7980508		1,234,516	1,541,422
	APPLE INC DTD 02/23/2016 4.500% 02/23/2036 CALLABLE 7980516		59,300	74,042
	APPLE INC DTD 02/23/2016 4.650% 02/23/2046 CALLABLE 7980516		801,376	959,486
	APPLE INC DTD 08/04/2016 3.850% 08/04/2046 CALLABLE 7980516		464,066	482,239
	APPLE INC DTD 08/04/2016 3.850% 08/04/2046 CALLABLE 7980518		7,538,441	9,554,757
	APPLE INC DTD 09/12/2017 3.750% 09/12/2047 CALLABLE 7980516		625,658	639,300
	APPLE INC DTD 11/13/2017 3.750% 11/13/2047 CALLABLE 7980518		2,439,170	3,153,400
	APPLE INC DTD 09/11/2019 2.950% 09/11/2049 CALLABLE 7980516		765,286	835,696
	APPLE INC DTD 05/11/2020 2.650% 05/11/2050 CALLABLE 7980508		1,073,040	1,061,350
	APPLE INC DTD 05/11/2020 2.650% 05/11/2050 CALLABLE 7980516		858,348	870,307
	APPLE INC DTD 08/20/2020 2.400% 08/20/2050 CALLABLE 7980516		442,896	450,305
	APPLIED MATERIALS INC DTD 06/08/2011 5.850% 06/15/2041 NON CALLABLE 7980516		136,300	141,769
	APPLIED MATERIALS INC DTD 03/31/2017 4.350% 04/01/2047 CALLABLE 7980518		1,996,340	2,772,240
	APPLIED MATERIALS INC DTD 05/29/2020 1.750% 06/01/2030 CALLABLE 7980516		242,629	243,874
	APPLIED MATERIALS INC DTD 05/29/2020 2.750% 06/01/2050 CALLABLE 7980516		264,503	271,998
	ARCH CAPITAL GRP US INC DTD 12/13/2013 5.144% 11/01/2043 NON CALLABLE 7980508		690,000	929,126
	ARCH CAPITAL FINANCE LLC DTD 12/08/2016 5.031% 12/15/2046 CALLABLE 7980508		1,029,690	1,023,510
	ARCHER-DANIELS-MIDLAND CO DTD 03/27/2020 3.250% 03/27/2030 CALLABLE 7980516		92,429	92,519
	ARIZONA PUBLIC SERVICE DTD 05/06/2016 3.750% 05/15/2046 CALLABLE 7980516		289,168	352,782
	ASCENSION HEALTH DTD 05/11/2016 3.945% 11/15/2046 NON CALLABLE 7980516		109,344	128,930
	ASCENSION HEALTH DTD 10/23/2019 3.106% 11/15/2039 CALLABLE 7980518		2,017,000	2,246,232
	AT&T INC DTD 03/01/2011 5.350% 09/01/2040 NON CALLABLE 7980508		1,099,570	1,311,290
	ATMOS ENERGY CORP DTD 10/15/2014 4.125% 10/15/2044 CALLABLE 7980518		4,436,829	5,370,336
	ATMOS ENERGY CORP DTD 10/02/2019 3.375% 09/15/2049 CALLABLE 7980516		60,437	69,815
	AVALONBAY COMMUNITIES MEDIUM TERM NOTE DTD 10/05/2016 3.900% 10/15/2046 CALLABLE 7980516		167,320	172,250
	AVALONBAY COMMUNITIES INC MEDIUM TERM NOTE DTD 05/15/2019 3.300% 06/01/2029 CALLABLE 7980		163,245	164,861

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AVALONBAY COMMUNITIES MEDIUM TERM NOTE DTD 02/25/2020 2.300% 03/01/2030 CALLABLE 7980516		347,837	351,962
	AXIS SPECIALTY FINANCE DTD 12/10/2019 VAR CPN 01/15/2040 CALLABLE 7980518		4,597,140	4,715,539
	BAT CAPITAL CORP DTD 08/15/2018 4.390% 08/15/2037 CALLABLE 7980508		1,652,679	1,797,312
	BAT CAPITAL CORP DTD 08/15/2018 4.390% 08/15/2037 CALLABLE 7980516		754,035	820,024
	BAT CAPITAL CORP DTD 08/15/2018 4.540% 08/15/2047 CALLABLE 7980516		330,728	338,687
	BAT CAPITAL CORP DTD 08/15/2018 4.540% 08/15/2047 CALLABLE 7980518		6,641,484	8,050,763
	BAT CAPITAL CORP DTD 09/06/2019 4.758% 09/06/2049 CALLABLE 7980516		161,497	168,107
	BAT CAPITAL CORP DTD 09/25/2020 2.726% 03/25/2031 CALLABLE 7980516		155,682	160,540
	BAT CAPITAL CORP DTD 09/25/2020 3.734% 09/25/2040 CALLABLE 7980508		1,045,370	1,043,040
	BAT CAPITAL CORP DTD 09/25/2020 3.734% 09/25/2040 CALLABLE 7980516		80,771	83,443
	BAT CAPITAL CORP DTD 09/25/2020 3.984% 09/25/2050 CALLABLE 7980516		562,434	589,600
	BAKER HUGHES LLC DTD 12/11/2017 4.080% 12/15/2047 CALLABLE 7980516		88,226	96,044
	BAKER HUGHES LLC DTD 12/11/2017 4.080% 12/15/2047 CALLABLE 7980518		4,427,309	4,802,203
	BALTIMORE GAS & ELECTRIC DTD 09/12/2019 3.200% 09/15/2049 CALLABLE 7980516		147,314	150,765
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 02/07/2012 5.875% 02/07/2042 NON CALLABLE 7980516		8,497,355	10,961,399
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 01/20/2017 VAR CPN 01/20/2028 CALLABLE 7980508		4,683,702	4,938,937
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 01/20/2017 VAR CPN 01/20/2048 CALLABLE 7980516		1,260,804	1,588,320
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/24/2017 VAR CPN 04/24/2038 CALLABLE 7980518		3,044,820	3,695,760
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 03/15/2019 VAR CPN 03/15/2050 CALLABLE 7980516		136,601	137,757
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 03/15/2019 VAR CPN 03/15/2050 CALLABLE 7980518		4,607,050	4,591,895
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 04/23/2019 VAR CPN 04/23/2040 CALLABLE 7980516		1,625,639	1,643,732
	BANK OF AMERICA CORP DTD 03/20/2020 VAR CPN 03/20/2051 CALLABLE 7980516		1,255,799	1,269,184
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 06/19/2020 VAR CPN 06/19/2041 CALLABLE 7980508		4,116,231	4,167,600
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 06/19/2020 VAR CPN 06/19/2041 CALLABLE 7980516		3,151,161	3,214,262
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 10/21/2020 VAR CPN 10/24/2051 CALLABLE 7980516		72,410	73,015
	BANK OF AMERICA CORP MEDIUM TERM NOTE DTD 10/21/2020 VAR CPN 10/24/2051 CALLABLE 7980518		1,575,000	1,642,835
	BANNER HEALTH DTD 05/14/2020 3.181% 01/01/2050 CALLABLE 7980516		107,284	110,782
	BAPTIST HEALTHCARE DTD 10/21/2020 3.540% 08/15/2050 CALLABLE 7980516		131,205	145,022
	BARRICK NA FINANCE LLC DTD 05/02/2013 5.750% 05/01/2043 NON CALLABLE 7980516		254,319	284,415
	BAXALTA INC DTD 12/23/2015 5.250% 06/23/2045 CALLABLE 7980518		2,384,124	2,506,386
	BAYCARE HEALTH SYSTEM DTD 04/16/2020 3.831% 11/15/2050 CALLABLE 7980516		160,939	162,548
	BECTON DICKINSON AND CO DTD 12/15/2014 4.685% 12/15/2044 CALLABLE 7980516		80,986	83,903
	BECTON DICKINSON AND CO DTD 11/15/2014 4.875% 05/15/2044 CALLABLE 7980516		72,959	74,108
	BECTON DICKINSON AND CO DTD 11/15/2014 4.875% 05/15/2044 CALLABLE 7980518		2,202,230	2,716,051
	BECTON DICKINSON AND CO DTD 06/06/2017 4.669% 06/06/2047 CALLABLE 7980516		575,596	597,442
	BECTON DICKINSON AND CO DTD 05/20/2020 3.794% 05/20/2050 CALLABLE 7980516		325,164	338,540
	BERKLEY (WR) CORPORATION DTD 05/12/2020 4.000% 05/12/2050 CALLABLE 7980518		2,839,911	3,263,152
	BERKSHIRE HATHAWAY FIN DTD 05/15/2013 4.300% 05/15/2043 NON CALLABLE 7980516		211,584	284,849
	BERKSHIRE HATHAWAY FIN DTD 08/15/2018 4.200% 08/15/2048 CALLABLE 7980516		910,636	924,371
	BERKSHIRE HATHAWAY FIN DTD 08/15/2018 4.200% 08/15/2048 CALLABLE 7980518		3,979,720	5,282,120
	BERKSHIRE HATHAWAY FIN CORP DTD 01/11/2019 4.250% 01/15/2049 CALLABLE 7980516		1,579,077	1,600,722
	BERKSHIRE HATHAWAY FIN CORP DTD 10/15/2020 2.850% 10/15/2050 CALLABLE 7980508		1,082,990	1,070,970
	BERKSHIRE HATHAWAY FIN CORP DTD 10/15/2020 2.850% 10/15/2050 CALLABLE 7980516		457,121	471,227
	BERKSHIRE HATHAWAY INC DTD 02/11/2013 4.500% 02/11/2043 NON CALLABLE 7980508		1,247,921	1,650,912
	BIOGEN INC DTD 04/30/2020 3.150% 05/01/2050 CALLABLE 7980516		361,408	373,295
	BIOGEN INC DTD 04/30/2020 3.150% 05/01/2050 CALLABLE 7980518		3,966,960	4,147,720
	BLACK HILLS CORP DTD 10/03/2019 3.875% 10/15/2049 CALLABLE 7980516		324,901	339,230
	BOEING CO DTD 05/18/2016 3.375% 06/15/2046 CALLABLE 7980516		722,639	775,769
	BOEING CO DTD 02/15/2019 3.200% 03/01/2029 CALLABLE 7980508		3,220,896	3,325,235
	BOEING CO DTD 05/02/2019 3.600% 05/01/2034 CALLABLE 7980516		542,875	563,323
	BOEING CO DTD 07/31/2019 3.750% 02/01/2050 CALLABLE 7980516		125,206	141,965
	BOEING CO DTD 07/31/2019 3.950% 08/01/2059 CALLABLE 7980516		1,131,614	1,145,178
	BOEING CO DTD 05/04/2020 5.805% 05/01/2050 CALLABLE 7980516		428,639	489,243
	BOEING CO DTD 05/04/2020 5.930% 05/01/2060 CALLABLE 7980516		285,288	319,183
	BON SECOURS HLTH DTD 10/15/2020 3.205% 06/01/2050 CALLABLE 7980516		187,492	197,565
	BOSTON SCIENTIFIC CORP DTD 02/25/2019 4.550% 03/01/2039 CALLABLE 7980516		113,854	114,770
	BOSTON SCIENTIFIC CORP DTD 05/18/2020 2.650% 06/01/2030 CALLABLE 7980516		561,213	562,328
	BP CAP MARKETS AMERICA DTD 08/10/2020 2.772% 11/10/2050 CALLABLE 7980516		70,569	74,743
	BRIGHTHOUSE FINANCIAL INC DTD 12/22/2017 4.700% 06/22/2047 CALLABLE 7980516		116,144	121,133
	BRISTOL-MYERS SQUIBB CO DTD 06/15/2020 4.125% 06/15/2039 CALLABLE 7980516		423,398	471,439
	BRISTOL-MYERS SQUIBB CO DTD 05/15/2020 4.625% 05/15/2044 CALLABLE 7980518		9,202,658	10,116,762
	BRISTOL-MYERS SQUIBB CO DTD 02/15/2020 5.000% 08/15/2045 CALLABLE 7980516		946,506	954,611
	BRISTOL-MYERS SQUIBB CO DTD 05/15/2020 4.350% 11/15/2047 CALLABLE 7980516		570,927	639,768
	BRISTOL-MYERS SQUIBB CO DTD 02/20/2020 4.550% 02/20/2048 CALLABLE 7980516		91,149	104,616
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.350% 11/13/2040 CALLABLE 7980516		265,289	271,858
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.550% 11/13/2050 CALLABLE 7980508		2,305,771	2,297,138
	BRISTOL-MYERS SQUIBB CO DTD 11/13/2020 2.550% 11/13/2050 CALLABLE 7980516		333,635	342,018
	BROADCOM INC DTD 05/08/2020 4.150% 11/15/2030 CALLABLE 7980516		355,670	364,694
	BROADCOM INC DTD 05/08/2020 4.300% 11/15/2032 CALLABLE 7980518		5,798,350	5,927,450
	BURLINGTON NORTH SANTA FE DTD 05/19/2011 5.400% 06/01/2041 CALLABLE 7980516		91,746	94,671
	BURLINGTON NORTHERN SANTA FE DTD 08/22/2011 4.950% 09/15/2041 CALLABLE 7980516		114,413	117,893
	BURLINGTON NORTHERN SANTA FE DTD 08/22/2011 4.950% 09/15/2041 CALLABLE 7980518		4,516,277	5,303,812
	BURLINGTON NORTHN SANTA FE DTD 03/02/2012 4.400% 03/15/2042 CALLABLE 7980516		142,219	145,834
	BURLINGTON NORTH SANTA FE DTD 08/22/2013 5.150% 09/01/2043 CALLABLE 7980516		1,123,310	1,632,398
	BURLINGTN NORTH SANTA FE DTD 03/09/2015 4.150% 04/01/2045 CALLABLE 7980508		1,962,480	2,089,744
	BURLINGTON NORTH SANTA FE DTD 08/02/2018 4.150% 12/15/2048 CALLABLE 7980518		2,977,560	4,011,750
	CBS CORP DTD 08/19/2014 4.900% 08/15/2044 CALLABLE 7980518		3,170,760	3,741,510
	CBS CORP DTD 01/12/2015 4.600% 01/15/2045 CALLABLE 7980516		73,089	77,804
	CIGNA CORP DTD 08/15/2019 4.800% 08/15/2038 CALLABLE 7980516		188,708	195,426
	CIGNA CORP DTD 08/15/2019 4.800% 08/15/2038 CALLABLE 7980518		4,991,950	6,514,200
	CIGNA CORP DTD 04/15/2020 3.875% 10/15/2047 CALLABLE 7980516		672,114	698,879
	CIGNA CORP DTD 01/15/2020 4.800% 07/15/2046 CALLABLE 7980508		934,533	1,054,472
	CIGNA CORP DTD 03/16/2020 3.200% 03/15/2040 CALLABLE 7980516		434,415	444,103
	CIGNA CORP DTD 03/16/2020 3.400% 03/15/2050 CALLABLE 7980508		1,008,045	1,012,725
	CIGNA CORP DTD 03/16/2020 3.400% 03/15/2050 CALLABLE 7980516		235,554	247,555

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CME GROUP INC DTD 09/09/2013 5.300% 09/15/2043 CALLABLE 7980518		1,361,263	2,015,604
	CMS ENERGY CORP DTD 03/22/2013 4.700% 03/31/2043 CALLABLE 7980518		3,541,063	4,531,811
	CSX CORP GLOBAL SR UNSEC MTN DTD 09/20/06 6.000% DUE 10/01/36 CALLABLE 7980518		4,649,605	5,829,141
	CSX CORP DTD 10/21/2010 5.500% 04/15/2041 CALLABLE 7980516		513,140	517,456
	CSX CORP DTD 11/01/2011 4.750% 05/30/2042 CALLABLE 7980516		161,357	164,575
	CSX CORP DTD 04/21/2015 3.950% 05/01/2050 CALLABLE 7980516		111,753	112,815
	CSX CORP DTD 10/18/2016 3.800% 11/01/2046 CALLABLE 7980516		129,887	131,773
	CSX CORP DTD 02/20/2018 4.650% 03/01/2068 CALLABLE 7980516		167,925	175,270
	CSX CORP DTD 11/15/2018 4.750% 11/15/2048 CALLABLE 7980516		218,199	219,469
	CSX CORP DTD 02/28/2019 4.500% 03/15/2049 CALLABLE 7980516		99,299	101,669
	CSX CORP DTD 03/30/2020 3.800% 04/15/2050 CALLABLE 7980518		2,986,080	3,717,540
	CVS CAREMARK CORP DTD 12/05/2013 5.300% 12/05/2043 CALLABLE 7980516		292,192	304,769
	CVS HEALTH CORP DTD 07/20/2015 5.125% 07/20/2045 CALLABLE 7980516		337,916	350,054
	CVS HEALTH CORP DTD 03/09/2018 4.780% 03/25/2038 CALLABLE 7980516		1,183,803	1,387,343
	CVS HEALTH CORP DTD 03/09/2018 4.780% 03/25/2038 CALLABLE 7980518		2,162,198	2,533,960
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980508		2,465,016	2,575,032
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980516		152,728	155,857
	CVS HEALTH CORP DTD 03/09/2018 5.050% 03/25/2048 CALLABLE 7980518		15,589,816	19,392,702
	CVS HEALTH CORP DTD 03/31/2020 4.125% 04/01/2040 CALLABLE 7980516		723,521	749,775
	CVS HEALTH CORP DTD 08/21/2020 2.700% 08/21/2040 CALLABLE 7980516		85,482	85,990
	CAMDEN PROPERTY TRUST DTD 04/20/2020 2.800% 05/15/2030 CALLABLE 7980516		306,825	310,957
	CAMPBELL SOUP CO DTD 03/16/2018 4.800% 03/15/2048 CALLABLE 7980516		79,397	80,251
	CAMPBELL SOUP CO DTD 04/24/2020 2.375% 04/24/2030 CALLABLE 7980516		611,236	617,941
	CARDINAL HEALTH INC DTD 11/19/2014 4.500% 11/15/2044 CALLABLE 7980516		106,125	111,244
	CARGILL INC DTD 11/23/2015 4.760% 11/23/2045 NON CALLABLE 144A PRIVATE PLACEMENT 7980518		1,738,978	2,306,969
	CARRIER GLOBAL CORP DTD 10/05/2020 3.377% 04/05/2040 CALLABLE 7980516		791,974	811,802
	CARRIER GLOBAL CORP DTD 10/05/2020 3.577% 04/05/2050 CALLABLE 7980516		418,616	430,823
	CATERPILLAR INC DTD 08/15/2012 3.803% 08/15/2042 NON CALLABLE 7980518		911,519	1,302,754
	CATERPILLAR INC DTD 05/08/2014 4.750% 05/15/2064 CALLABLE 7980516		543,117	547,767
	CATERPILLAR INC DTD 09/19/2019 3.250% 09/19/2049 CALLABLE 7980516		80,614	82,113
	CATERPILLAR INC DTD 04/09/2020 3.250% 04/09/2050 CALLABLE 7980508		1,772,625	1,771,605
	CATHOLIC HEALTH SERVICES DTD 09/02/2020 3.368% 07/01/2050 CALLABLE 7980516		96,945	105,168
	CELGENE CORP DTD 05/15/2014 4.625% 05/15/2044 CALLABLE 7980518		4,583,716	5,282,226
	CENTERPOINT ENERGY RES DTD 08/23/2017 4.100% 09/01/2047 CALLABLE 7980516		154,096	190,072
	CENTERPOINT ENERGY HOUSTON DTD 02/28/2018 3.950% 03/01/2048 CALLABLE 7980516		295,714	371,263
	CENTERPOINT ENERGY DTD 01/15/2019 4.250% 02/01/2049 CALLABLE 7980516		65,428	66,301
	CENTERPOINT ENERGY DTD 01/15/2019 4.250% 02/01/2049 CALLABLE 7980518		3,031,487	4,044,331
	CENTERPOINT ENERGY RES DTD 10/01/2020 1.750% 10/01/2030 CALLABLE 7980516		157,621	156,494
	CHARTER COMM OPT LLC/CAP DTD 10/23/2016 6.484% 10/23/2045 CALLABLE 7980518		20,478,200	24,328,712
	CHARTER COMM OPT LLC DTD 11/01/2017 5.375% 05/01/2047 CALLABLE 7980516		93,308	93,608
	CHARTER COMM OPT LLC DTD 04/17/2018 5.375% 04/01/2038 CALLABLE 7980516		86,024	99,915
	CHARTER COMM OPT LLC DTD 04/17/2018 5.375% 04/01/2038 CALLABLE 7980518		2,247,372	2,610,285
	CHARTER COMM OPT LLC DTD 04/17/2018 5.750% 04/01/2048 CALLABLE 7980516		2,018,343	2,368,276
	CHARTER COMM OPT LLC DTD 07/10/2019 5.125% 07/01/2049 CALLABLE 7980516		121,116	122,051
	CHEVRON USA INC DTD 08/12/2020 2.343% 08/12/2050 CALLABLE 7980516		80,945	84,096
	CHEVRON CORP DTD 05/11/2020 2.978% 05/11/2040 CALLABLE 7980516		596,411	603,353
	CHEVRON CORP DTD 05/11/2020 3.078% 05/11/2050 CALLABLE 7980516		85,617	89,302
	CHILDREN'S HOSPITAL CORP DTD 07/07/2020 2.585% 02/01/2050 CALLABLE 7980516		113,274	114,976
	CHILDRENS HEALTH SYS TX DTD 08/04/2020 2.511% 08/15/2050 CALLABLE 7980516		115,000	112,045
	CHOICE HOTELS INTL INC DTD 07/23/2020 3.700% 01/15/2031 CALLABLE 7980508		1,832,625	1,882,784
	CHUBB CORP DTD 05/06/2008 6.500% 05/15/2038 NON CALLABLE 7980518		3,403,600	3,991,875
	CHUBB INA HOLDINGS INC DTD 09/17/2020 1.375% 09/15/2030 CALLABLE 7980516		471,778	479,126
	CIMAREX ENERGY CO DTD 04/10/2017 3.900% 05/15/2027 CALLABLE 7980508		2,882,022	2,975,778
	CINTAS CORPORATION NO. 2 DTD 08/22/2006 6.150% 08/15/2036 NON CALLABLE 7980518		3,591,330	4,020,472
	CISCO SYSTEMS INC DTD 02/17/2009 5.900% 02/15/2039 NON CALLABLE 7980516		456,429	462,621
	CISCO SYSTEMS INC DTD 11/17/2009 5.500% 01/15/2040 NON CALLABLE 7980518		2,052,886	2,544,390
	CITIGROUP INC DTD 02/15/1998 6.875% 02/15/2098 NON CALLABLE 7980516		91,613	125,033
	CITIGROUP INC DTD 06/06/2002 6.625% 06/15/2032 NON CALLABLE 7980516		443,694	446,541
	CITIGROUP INC DTD 01/26/2012 5.875% 01/30/2042 NON CALLABLE 7980518		5,202,938	6,834,735
	CITIGROUP INC DTD 05/06/2014 5.300% 05/06/2044 NON CALLABLE 7980518		8,493,816	11,273,171
	CITIGROUP INC DTD 07/30/2015 4.650% 07/30/2045 NON CALLABLE 7980516		281,907	287,771
	CITIGROUP INC DTD 04/25/2017 VAR CPN 04/24/2048 CALLABLE 7980516		209,978	215,874
	CITIGROUP INC DTD 01/24/2018 VAR CPN 01/24/2039 CALLABLE 7980516		139,127	143,003
	CITIGROUP INC DTD 04/23/2018 VAR CPN 04/23/2029 CALLABLE 7980508		1,133,016	1,172,880
	CITIGROUP INC DTD 07/23/2018 4.650% 07/23/2048 CALLABLE 7980516		81,806	82,826
	CITIGROUP INC DTD 03/26/2020 VAR CPN 03/26/2041 CALLABLE 7980516		866,537	880,075
	CLEVELAND CLINIC FOUND DTD 09/18/2014 4.858% 01/01/2114 NON CALLABLE 7980516		85,672	119,978
	COCA-COLA CO/THE DTD 05/01/2020 2.750% 06/01/2060 CALLABLE 7980518		5,259,717	5,667,480
	COCA-COLA CO/THE DTD 09/18/2020 2.500% 03/15/2051 CALLABLE 7980516		477,053	494,645
	COCA-COLA CO/THE DTD 09/18/2020 1.375% 03/15/2031 CALLABLE 7980516		754,713	754,290
	COMCAST CORP DTD 11/14/2005 6.500% 11/15/2035 NON CALLABLE 7980516		279,938	316,891
	COMCAST CORP DTD 08/23/2007 6.950% 08/15/2037 NON CALLABLE 7980516		104,088	104,734
	COMCAST CORP DTD 01/14/2013 4.500% 01/15/2043 NON CALLABLE 7980516		596,537	607,991
	COMCAST CORP DTD 08/12/2014 4.200% 08/15/2034 CALLABLE 7980518		4,306,469	5,599,700
	COMCAST CORP DTD 05/27/2015 4.600% 08/15/2045 CALLABLE 7980516		606,730	621,386
	COMCAST CORP DTD 05/27/2015 4.600% 08/15/2045 CALLABLE 7980518		15,794,815	19,857,348
	COMCAST CORP DTD 10/19/2017 3.969% 11/01/2047 CALLABLE 7980516		484,462	576,803
	COMCAST CORP DTD 10/19/2017 3.999% 11/01/2049 CALLABLE 7980516		373,211	385,029
	COMCAST CORP DTD 10/19/2017 4.049% 11/01/2052 CALLABLE 7980516		817,137	844,120
	COMCAST CORP DTD 02/08/2018 3.900% 03/01/2038 CALLABLE 7980516		345,358	446,698
	COMCAST CORP DTD 02/08/2018 3.900% 03/01/2038 CALLABLE 7980518		2,412,776	3,120,767
	COMCAST CORP DTD 10/05/2018 4.600% 10/15/2038 CALLABLE 7980516		3,007,015	3,558,141
	COMCAST CORP DTD 10/05/2018 4.700% 10/15/2048 CALLABLE 7980508		3,394,407	3,492,850
	COMCAST CORP DTD 11/05/2019 3.250% 11/01/2039 CALLABLE 7980516		242,689	244,109
	COMCAST CORP DTD 03/27/2020 3.750% 04/01/2040 CALLABLE 7980516		164,102	199,325

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	COMCAST CORP DTD 05/28/2020 2.800% 01/15/2051 CALLABLE 7980516		99,613	104,249
	COMCAST CORP DTD 05/28/2020 2.800% 01/15/2051 CALLABLE 7980518		15,450,750	15,637,350
	COMCAST CORP DTD 05/28/2020 1.950% 01/15/2031 CALLABLE 7980516		306,282	308,082
	COMCAST CORP DTD 08/25/2020 2.650% 08/15/2062 CALLABLE 7980508		2,029,420	2,002,220
	COMMONSPIRIT HEALTH DTD 10/28/2020 3.910% 10/01/2050 CALLABLE 7980516		431,572	484,942
	COMMONWEALTH EDISON DTD 08/19/2013 4.600% 08/15/2015 CALLABLE 7980516		997,740	1,318,630
	COMMONWEALTH EDISON CO DTD 08/23/2017 3.750% 08/15/2047 CALLABLE 7980516		90,245	90,293
	COMMONWEALTH EDISON CO DTD 02/20/2018 4.000% 03/01/2048 CALLABLE 7980516		211,253	208,976
	COMMONWEALTH EDISON CO DTD 02/19/2019 4.000% 03/01/2049 CALLABLE 7980518		2,975,580	3,840,360
	COMMONWEALTH EDISON CO DTD 02/25/2020 3.000% 03/01/2050 CALLABLE 7980516		205,561	207,330
	COMMUNITY HEALTH NETWORK DTD 08/25/2020 3.099% 05/01/2050 CALLABLE 7980516		190,884	202,000
	CONAGRA BRANDS INC DTD 10/22/2018 5.300% 11/01/2038 CALLABLE 7980516		86,578	86,899
	CONCHO RESOURCES INC DTD 09/26/2017 4.875% 10/01/2047 CALLABLE 7980508		582,710	743,727
	CONCHO RESOURCES INC DTD 09/26/2017 4.875% 10/01/2047 CALLABLE 7980516		344,329	439,475
	CONNECTICUT LIGHT & POWER DTD 03/28/2018 4.000% 04/01/2048 CALLABLE 7980518		2,593,682	3,366,688
	CONOCOPHILLIPS COMPANY DTD 11/12/2014 4.300% 11/15/2044 CALLABLE 7980516		604,375	641,249
	CONS EDISON CO OF NEW YORK DTD 12/04/2009 5.500% 12/01/2039 NON CALLABLE 7980516		342,665	411,447
	CONSOLIDATED EDISON CO DTD 02/28/2013 3.950% 03/01/2043 CALLABLE 7980516		194,900	194,654
	CONS EDISON CO OF NY DTD 03/06/2014 4.450% 03/15/2044 CALLABLE 7980516		207,693	207,095
	CONSOLIDATED EDISON CO DTD 11/24/2014 4.625% 12/01/2054 CALLABLE 7980516		282,860	359,627
	CONSOLIDATED EDISON CO DTD 11/17/2015 4.500% 12/01/2045 CALLABLE 7980516		459,832	466,592
	CONSOLIDATED EDISON CO DTD 06/17/2016 3.850% 06/15/2046 CALLABLE 7980516		230,512	227,859
	CONSOLIDATED EDISON CO DTD 06/08/2017 3.875% 06/15/2047 CALLABLE 7980516		368,646	366,972
	CONSOLIDATED EDISON CO DTD 11/16/2017 4.000% 11/15/2057 CALLABLE 7980518		4,403,501	5,282,722
	CON EDISON CO OF NY INC DTD 11/08/2019 3.700% 11/15/2059 CALLABLE 7980516		146,117	144,594
	CON EDISON CO OF NY INC DTD 11/13/2020 3.000% 12/01/2060 CALLABLE 7980516		105,460	107,009
	CONSTELLATION BRANDS INC DTD 05/09/2017 4.500% 05/09/2047 CALLABLE 7980516		86,959	88,349
	CONSTELLATION BRANDS INC DTD 10/29/2018 5.250% 11/15/2048 CALLABLE 7980516		69,387	77,387
	CONSTELLATION BRANDS INC DTD 10/29/2018 5.250% 11/15/2048 CALLABLE 7980518		5,224,557	6,980,276
	CONSUMERS ENERGY CO DTD 08/10/2016 3.250% 08/15/2046 CALLABLE 7980508		447,557	569,965
	CONSUMERS ENERGY CO DTD 11/13/2018 4.350% 04/15/2049 CALLABLE 7980508		196,357	224,318
	CONSUMERS ENERGY CO DTD 11/13/2018 4.350% 04/15/2049 CALLABLE 7980516		815,179	931,258
	CONSUMERS ENERGY CO DTD 09/03/2019 3.100% 08/15/2050 CALLABLE 7980518		4,526,935	5,201,865
	CONSUMERS ENERGY CO DTD 03/26/2020 3.500% 08/01/2051 CALLABLE 7980516		96,363	97,867
	CORNING INC DTD 11/19/2019 5.450% 11/15/2079 CALLABLE 7980516		417,245	439,290
	COSTCO WHOLESALE CORP DTD 04/20/2020 1.750% 04/20/2032 CALLABLE 7980516		336,500	342,979
	CROWN CASTLE INTL CORP DTD 02/11/2019 5.200% 02/15/2049 CALLABLE 7980518		6,439,512	7,898,324
	CUMMINS INC DTD 08/24/2020 2.600% 09/01/2050 CALLABLE 7980516		156,762	163,285
	DTE ELECTRIC CO DTD 07/02/2014 4.300% 07/01/2044 CALLABLE 7980516		317,831	406,719
	DTE ELECTRIC CO DTD 08/09/2017 3.750% 08/15/2047 CALLABLE 7980516		48,478	50,130
	DAIMLERCHRYSLER NA HOLDINGS DTD 01/18/2001 8.500% 01/18/2031 NON CALLABLE 7980516		328,239	332,031
	DANAHER CORP DTD 10/06/2020 2.600% 10/01/2050 CALLABLE 7980516		321,646	327,065
	DARDEN RESTAURANTS INC DTD 02/22/2018 4.550% 02/15/2048 CALLABLE 7980516		92,692	99,169
	DEERE & COMPANY DTD 09/06/2019 2.875% 09/07/2049 CALLABLE 7980518		3,498,600	3,886,365
	DEERE & CO DTD 03/30/2020 3.750% 04/15/2050 CALLABLE 7980508		823,719	952,369
	DEERE & CO DTD 03/30/2020 3.750% 04/15/2050 CALLABLE 7980516		128,881	149,010
	DEVON ENERGY CORPORATION DTD 07/12/2011 5.600% 07/15/2041 CALLABLE 7980516		639,811	703,214
	DEVON ENERGY CORP DTD 05/14/2012 4.750% 05/15/2042 CALLABLE 7980516		66,613	79,021
	DEVON ENERGY CORPORATION DTD 06/16/2015 5.000% 06/15/2045 CALLABLE 7980518		4,042,640	4,711,520
	WALT DISNEY COMPANY/THE MEDIUM TERM NOTE DTD 08/22/2011 4.375% 08/16/2041 NON CALLABLE 7980516		4,376,970	5,297,725
	WALT DISNEY COMPANY DTD 12/02/2011 4.125% 12/01/2041 NON CALLABLE 7980516		96,876	100,694
	WALT DISNEY COMPANY/THE DTD 06/15/2019 6.400% 12/15/2035 NON CALLABLE 7980516		976,290	1,093,984
	WALT DISNEY COMPANY DTD 10/01/2019 5.400% 10/01/2043 NON CALLABLE 7980516		105,286	109,706
	WALT DISNEY COMPANY/THE DTD 09/15/2019 4.750% 09/15/2044 CALLABLE 7980516		103,936	109,791
	WALT DISNEY COMPANY/THE DTD 09/15/2019 4.750% 09/15/2044 CALLABLE 7980518		3,183,345	4,037,571
	WALT DISNEY COMPANY/THE DTD 11/15/2019 4.750% 11/15/2046 CALLABLE 7980516		78,557	81,517
	WALT DISNEY COMPANY/THE DTD 09/06/2019 2.750% 09/01/2049 CALLABLE 7980516		456,544	486,671
	WALT DISNEY COMPANY DTD 03/23/2020 4.625% 03/23/2040 CALLABLE 7980516		283,264	293,792
	WALT DISNEY COMPANY DTD 05/13/2020 3.500% 05/13/2040 CALLABLE 7980516		420,674	429,054
	WALT DISNEY COMPANY DTD 05/13/2020 3.500% 05/13/2040 CALLABLE 7980518		3,457,599	3,526,470
	WALT DISNEY COMPANY/THE DTD 05/13/2020 3.600% 01/13/2051 CALLABLE 7980516		2,215,474	2,281,793
	WALT DISNEY COMPANY DTD 05/13/2020 3.800% 05/13/2060 CALLABLE 7980508		509,500	635,260
	WALT DISNEY COMPANY DTD 05/13/2020 3.800% 05/13/2060 CALLABLE 7980516		71,286	76,231
	DISCOVERY COMMUNICATIONS LLC DTD 05/21/2019 5.300% 05/15/2049 CALLABLE 7980518		2,381,589	2,770,719
	DISCOVERY COMMUNICATIONS DTD 05/18/2020 3.625% 05/15/2030 CALLABLE 7980516		619,650	635,758
	DOLLAR GENERAL CORP DTD 04/03/2020 4.125% 04/03/2050 CALLABLE 7980516		122,529	126,557
	DOMINION GAS HLDGS LLC DTD 05/01/2014 4.800% 11/01/2043 CALLABLE 7980518		6,297,418	7,609,774
	DOMINION RESOURCES INC DTD 06/17/2008 7.000% 06/15/2038 NON CALLABLE 7980516		423,529	465,464
	DOMINION RESOURCES INC DTD 09/13/2012 4.050% 09/15/2042 CALLABLE 7980516		77,451	78,198
	DOW CHEMICAL CO DTD 05/13/2009 9.400% 05/15/2039 NON CALLABLE 7980516		164,316	170,535
	DOW CHEMICAL CO/THE DTD 11/14/2012 4.375% 11/15/2042 CALLABLE 7980516		709,902	845,071
	DOW CHEMICAL CO/THE DTD 11/14/2012 4.375% 11/15/2042 CALLABLE 7980518		7,587,703	9,056,952
	DOW CHEMICAL CO DTD 08/26/2020 3.600% 11/15/2050 CALLABLE 7980516		107,895	117,973
	DOWDUPONT INC DTD 11/28/2018 5.319% 11/15/2038 CALLABLE 7980516		1,039,878	1,076,756
	DOWDUPONT INC DTD 11/28/2018 5.419% 11/15/2048 CALLABLE 7980518		4,543,832	6,393,904
	DUKE ENERGY INDIANA INC DTD 03/23/2009 6.450% 04/01/2039 NON CALLABLE 7980516		765,421	776,920
	DUKE ENERGY CAROLINAS DTD 06/05/2007 6.100% 06/01/2037 NON CALLABLE 7980518		13,260,603	15,542,267
	DUKE ENERGY CAROLINAS DTD 12/08/2011 4.250% 12/15/2041 NON CALLABLE 7980508		1,995,180	2,547,440
	DUKE ENERGY CAROLINAS DTD 12/08/2011 4.250% 12/15/2041 NON CALLABLE 7980516		219,470	280,218
	DUKE ENERGY CAROLINAS DTD 09/21/2012 4.000% 09/30/2042 CALLABLE 7980516		79,881	80,300
	DUKE ENERGY CAROLINAS DTD 03/01/2018 3.950% 03/15/2048 CALLABLE 7980508		2,517,640	2,505,080
	DUKE ENERGY OHIO INC DTD 06/23/2016 3.700% 06/15/2046 CALLABLE 7980516		334,681	337,785
	DUKE ENERGY PROGRESS INC DTD 03/06/2014 4.375% 03/30/2044 CALLABLE 7980516		729,499	841,380
	DUKE ENERGY PROGRESS INC DTD 11/20/2014 4.150% 12/01/2044 CALLABLE 7980518		4,437,984	5,285,427
	DUKE ENERGY PROGRESS LLC DTD 09/16/2016 3.700% 10/15/2046 CALLABLE 7980516		227,017	235,494

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	DUKE ENERGY PROGRESS LLC DTD 09/08/2017 3.600% 09/15/2047 CALLABLE 7980516		265,399	266,563
	DUKE ENERGY PROGRESS LLC DTD 09/08/2017 3.600% 09/15/2047 CALLABLE 7980518		2,599,628	2,907,960
	DUKE ENERGY PROGRESS LLC DTD 08/20/2020 2.500% 08/15/2050 CALLABLE 7980516		94,463	95,657
	DUKE UNIVERSITY HEALTH SYSTEMS INC DTD 06/06/2017 3.920% 06/01/2047 CALLABLE 7980516		60,461	73,729
	DUKE UNIVERSITY HEALTH SYSTEMS INC DTD 06/06/2017 3.920% 06/01/2047 CALLABLE 7980518		1,879,319	2,291,731
	DUKE ENERGY INDIANA LLC DTD 09/27/2019 3.250% 10/01/2049 CALLABLE 7980516		61,600	62,290
	DUKE ENERGY INDIANA DTD 03/12/2020 2.750% 04/01/2050 CALLABLE 7980516		499,669	488,715
	DUKE ENERGY FLORIDA LLC DTD 09/09/2016 3.400% 10/01/2046 CALLABLE 7980516		425,713	428,201
	DUKE ENERGY FLORIDA LLC DTD 06/21/2018 4.200% 07/15/2048 CALLABLE 7980516		343,938	347,412
	EOG RESOURCES, INC DTD 04/14/2020 4.950% 04/15/2050 CALLABLE 7980516		348,837	359,194
	ERP OPERATING LP DTD 06/19/2014 4.500% 07/01/2044 CALLABLE 7980516		699,570	726,979
	ERP OPERATING LP DTD 06/19/2014 4.500% 07/01/2044 CALLABLE 7980518		3,624,341	4,824,497
	EASTMAN CHEMICAL CO DTD 05/15/2014 4.650% 10/15/2044 CALLABLE 7980516		112,567	120,262
	ECOLAB INC DTD 12/08/2011 5.500% 12/08/2041 NON CALLABLE 7980518		1,619,545	1,933,947
	ECOLAB INC DTD 11/27/2017 3.950% 12/01/2047 CALLABLE 7980516		89,044	89,587
	ECOLAB INC DTD 11/27/2017 3.950% 12/01/2047 CALLABLE 7980518		2,355,615	3,583,468
	EL PASO ENERGY CORP MEDIUM TERM NOTE DTD 07/30/2001 7.800% 08/01/2031 NON CALLABLE 7980516		111,613	114,246
	EL PASO NATURAL GAS DTD 06/15/2003 8.375% 06/15/2032 NON CALLABLE 7980516		465,014	464,719
	ENABLE MIDSTREAM PARTNERS LP DTD 09/13/2019 4.150% 09/15/2029 CALLABLE 7980516		168,088	178,598
	ENBRIDGE ENERGY PARTNERS DTD 09/13/2010 5.500% 09/15/2040 NON CALLABLE 7980516		284,041	290,157
	ENERGY TRANSFER PARTNERS DTD 03/28/2008 7.500% 07/01/2038 NON CALLABLE 7980518		6,084,994	6,783,520
	ENERGY TRANSFER PARTNERS DTD 01/17/2012 6.500% 02/01/2042 CALLABLE 7980516		1,387,313	1,415,188
	ENERGY TRANSFER PARTNERS DTD 09/19/2013 5.950% 10/01/2043 CALLABLE 7980516		218,936	243,543
	ENERGY TRANSFER PARTNERS DTD 03/12/2015 4.900% 03/15/2035 CALLABLE 7980516		55,348	60,553
	ENERGY TRANSFER PARTNERS DTD 03/12/2015 5.150% 03/15/2045 CALLABLE 7980518		2,932,248	3,521,993
	ENERGY TRANSFER PARTNERS DTD 06/23/2015 6.125% 12/15/2045 CALLABLE 7980508		701,111	779,658
	ENERGY TRANSFER PARTNERS DTD 06/23/2015 6.125% 12/15/2045 CALLABLE 7980516		419,605	466,614
	ENERGY TRANSFER PARTNERS DTD 06/07/2018 6.000% 06/15/2048 CALLABLE 7980508		513,239	530,249
	ENERGY TRANSFER PARTNERS LP DTD 12/01/2018 5.500% 06/01/2027 CALLABLE 7980508		2,026,456	2,118,600
	ENTERGY LOUISIANA LLC DTD 11/21/2014 4.950% 01/15/2045 CALLABLE 7980518		4,625,470	4,965,975
	ENTERGY LOUISIANA LLC DTD 03/12/2019 4.200% 04/01/2050 CALLABLE 7980516		194,433	193,482
	ENTERGY LOUISIANA LLC DTD 03/06/2020 2.900% 03/15/2051 CALLABLE 7980516		84,070	85,410
	ENTERGY LOUISIANA LLC DTD 11/13/2020 1.600% 12/15/2030 CALLABLE 7980516		134,949	136,374
	ENTERGY TEXAS INC DTD 01/08/2019 4.500% 03/30/2039 CALLABLE 7980516		330,635	334,589
	ENTERGY TEXAS INC DTD 10/01/2020 1.750% 03/15/2031 CALLABLE 7980516		385,585	385,897
	ENTERGY ARKANSAS LLC DTD 09/11/2020 2.650% 06/15/2051 CALLABLE 7980516		222,610	225,553
	ENTERGY MISSISSIPPI INC DTD 06/05/2019 3.850% 06/01/2049 CALLABLE 7980516		199,819	224,934
	ENTERPRISE PRODUCTS OPER LLC DTD 10/05/2009 6.125% 10/15/2039 NON CALLABLE 7980516		72,877	97,431
	ENTERPRISE PRODUCTS OPER LLC DTD 10/05/2009 6.125% 10/15/2039 NON CALLABLE 7980518		2,550,711	3,410,082
	ENTERPRISE PRODUCTS OPERATING LLC DTD 10/15/2009 7.550% 04/15/2038 NON CALLABLE 7980516		407,408	434,978
	ENTERPRISE PRODUCTS OPER DTD 05/20/2010 6.450% 09/01/2040 NON CALLABLE 7980518		9,312,861	10,992,384
	ENTERPRISE PRODUCTS OPERATING LLC DTD 08/24/2011 5.700% 02/15/2042 NON CALLABLE 7980516		96,242	102,968
	ENTERPRISE PRODUCTS OPERATING LLC DTD 02/15/2012 4.850% 08/15/2042 CALLABLE 7980516		611,161	652,864
	ENTERPRISE PRODUCTS OPER DTD 08/13/2012 4.450% 02/15/2043 CALLABLE 7980516		187,083	193,931
	ENTERPRISE PRODUCTS OPER DTD 03/18/2013 4.850% 03/15/2044 CALLABLE 7980516		404,678	434,193
	ENTERPRISE PRODUCTS OPER DTD 10/14/2014 4.950% 10/15/2054 CALLABLE 7980516		439,212	521,524
	ENTERPRISE PRODUCTS OPER LLC DTD 05/07/2015 4.900% 05/15/2046 CALLABLE 7980516		234,056	254,560
	ENTERPRISE PRODUCTS OPERATING LLC DTD 02/15/2018 4.250% 02/15/2048 CALLABLE 7980516		290,668	310,707
	ENTERPRISE PRODUCTS OPER DTD 01/15/2020 3.700% 01/31/2051 CALLABLE 7980516		81,490	82,559
	ENTERPRISE PRODUCTS OPER DTD 10/04/2004 6.650% 10/15/2034 NON CALLABLE 7980516		135,875	140,321
	ESSENTIAL UTILITIES INC DTD 04/15/2020 2.704% 04/15/2030 CALLABLE 7980516		171,893	173,454
	ESSENTIAL UTILITIES INC DTD 04/15/2020 3.351% 04/15/2050 CALLABLE 7980516		242,567	245,183
	EVERSOURCE ENERGY DTD 08/14/2020 1.650% 08/15/2030 CALLABLE 7980516		234,457	234,048
	EXELON GENERATION CO LLC DTD 09/30/2010 5.750% 10/01/2041 CALLABLE 7980518		2,212,921	2,368,882
	EXELON CORP DTD 06/09/2005 5.625% 06/15/2035 NON CALLABLE 7980516		242,831	243,457
	EXELON CORP DTD 12/15/2015 4.950% 06/15/2035 CALLABLE 7980516		125,815	125,974
	EXELON CORP DTD 12/15/2015 5.100% 06/15/2045 CALLABLE 7980516		172,130	176,121
	EXELON CORP DTD 04/07/2016 4.450% 04/15/2046 CALLABLE 7980516		93,576	95,633
	EXELON CORP DTD 04/07/2016 4.450% 04/15/2046 CALLABLE 7980518		1,707,120	2,040,176
	EXXON MOBIL CORPORATION DTD 03/03/2016 4.114% 03/01/2046 CALLABLE 7980516		91,345	92,506
	EXXON MOBIL CORPORATION DTD 03/03/2016 4.114% 03/01/2046 CALLABLE 7980518		3,705,694	4,193,594
	EXXON MOBIL CORPORATION DTD 03/19/2020 4.227% 03/19/2040 CALLABLE 7980516		299,555	305,111
	EXXON MOBIL CORPORATION DTD 04/15/2020 3.452% 04/15/2051 CALLABLE 7980516		1,433,962	1,480,043
	FMC CORP DTD 09/20/2019 3.450% 10/01/2029 CALLABLE 7980516		342,728	347,221
	FMC CORP DTD 09/20/2019 4.500% 10/01/2049 CALLABLE 7980516		91,535	110,201
	FMC CORP DTD 09/20/2019 4.500% 10/01/2049 CALLABLE 7980518		2,398,776	3,111,552
	FEDERAL EXPRESS CORP DTD 07/01/1997 7.600% 07/01/2097 NON CALLABLE 7980516		275,940	283,448
	FEDEX CORP DTD 07/27/2012 3.875% 08/01/2042 NON CALLABLE 7980516		154,407	157,473
	FEDEX CORP DTD 04/11/2013 4.100% 04/15/2043 NON CALLABLE 7980516		285,748	289,585
	FEDEX CORP DTD 01/09/2015 4.100% 02/01/2045 NON CALLABLE 7980518		3,165,530	3,716,591
	FEDEX CORP DTD 01/09/2015 4.500% 02/01/2065 NON CALLABLE 7980516		109,487	114,354
	FEDEX CORP DTD 01/31/2018 4.050% 02/15/2048 CALLABLE 7980516		95,322	96,700
	FEDEX CORP DTD 10/17/2018 4.950% 10/17/2048 CALLABLE 7980516		338,579	348,144
	FEDEX CORPORATION DTD 04/07/2020 5.250% 05/15/2050 CALLABLE 7980516		153,968	155,807
	FIDELITY NATIONAL INFORMATION SVCS DTD 05/16/2018 4.750% 05/15/2048 CALLABLE 7980516		59,089	59,433
	FIFTH THIRD BANCORP DTD 03/04/2008 8.250% 03/01/2038 NON CALLABLE 7980518		3,419,288	4,146,304
	FISERV INC DTD 06/24/2019 4.400% 07/01/2049 CALLABLE 7980518		3,149,341	4,152,388
	FLORIDA POWER & LIGHT DTD 06/07/2005 4.950% 06/01/2035 NON CALLABLE 7980516		111,960	110,619
	FLORIDA POWER & LIGHT CO DTD 04/17/2007 5.850% 05/01/2037 NON CALLABLE 7980518		4,522,805	5,081,650
	FLORIDA POWER & LIGHT DTD 12/06/2010 5.250% 02/01/2041 CALLABLE 7980516		283,980	285,030
	FLORIDA POWER & LIGHT DTD 12/13/2011 4.125% 02/01/2042 CALLABLE 7980518		2,996,190	3,806,220
	FLORIDA POWER & LIGHT CO DTD 11/16/2017 3.700% 12/01/2047 CALLABLE 7980508		1,010,620	1,239,640
	FLORIDA POWER & LIGHT CO DTD 11/16/2017 3.700% 12/01/2047 CALLABLE 7980516		308,239	378,090
	DUKE ENERGY FLORIDA LLC DTD 11/20/2012 3.850% 11/15/2042 CALLABLE 7980516		154,593	155,146
	FORD FOUNDATION DTD 06/25/2020 2.815% 06/01/2070 CALLABLE 7980516		115,000	123,132

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		FORTIVE CORPORATION DTD 06/15/2017 4.300% 06/15/2046 CALLABLE 7980518	3,997,205	4,689,144
		FOX CORP DTD 01/25/2020 5.476% 01/25/2039 CALLABLE 7980516	290,026	294,834
		FOX CORP DTD 01/25/2020 5.576% 01/25/2049 CALLABLE 7980516	574,246	599,313
		GENERAL MOTORS ACCEPTANCE CORP LLC DTD 12/31/2008 8.000% 11/01/2031 NON CALLABLE 7980516	250,358	264,217
		GENERAL ELEC CO DTD 10/09/2012 4.125% 10/09/2042 NON CALLABLE 7980516	150,060	169,978
		GENERAL ELECTRIC CO DTD 04/22/2020 4.250% 05/01/2040 CALLABLE 7980516	918,855	1,058,078
		GENERAL ELECTRIC CO DTD 04/22/2020 4.250% 05/01/2040 CALLABLE 7980518	8,035,140	9,457,680
		GENERAL ELECTRIC CO DTD 04/22/2020 4.350% 05/01/2050 CALLABLE 7980516	503,067	547,268
		GENERAL ELEC CAP CORP MEDIUM TERM NOTE DTD 03/20/2002 6.750% 03/15/2032 NON CALLABLE 7980518	964,437	1,065,566
		GENERAL ELEC CAP CORP MEDIUM TERM NOTE DTD 01/14/2008 5.875% 01/14/2038 NON CALLABLE 7980518	668,891	758,990
		GENERAL ELECTRIC CO DTD 04/22/2020 4.350% 05/01/2050 CALLABLE 7980516	614,197	691,878
		GENERAL MILLS INC DTD 04/03/2020 2.875% 04/15/2030 CALLABLE 7980516	427,209	432,428
		GENERAL MOTORS CO DTD 08/07/2017 5.150% 04/01/2038 CALLABLE 7980516	814,838	883,727
		GENERAL MOTORS CO DTD 08/07/2017 5.150% 04/01/2038 CALLABLE 7980518	6,390,078	7,518,295
		GENERAL MOTORS FINL CO DTD 01/17/2017 4.350% 01/17/2027 CALLABLE 7980508	4,016,529	4,098,204
		GEORGE WASHINGTON UNIVERSITY DTD 02/26/2013 4.363% 09/15/2043 NON CALLABLE 7980518	5,000,000	6,070,950
		GEORGETOWN UNIVERSITY DTD 04/29/2014 5.061% 04/01/2044 CALLABLE 7980518	2,000,000	2,189,260
		GEORGIA POWER COMPANY DTD 03/06/2012 4.300% 03/15/2042 NON CALLABLE 7980516	140,179	146,035
		GEORGIA POWER CO DTD 01/10/2020 3.700% 01/30/2050 CALLABLE 7980516	116,011	119,671
		GILEAD SCIENCES INC DTD 12/13/2011 5.650% 12/01/2041 CALLABLE 7980516	144,125	144,292
		GILEAD SCIENCES INC DTD 03/07/2014 4.800% 04/01/2044 CALLABLE 7980516	723,699	725,808
		GILEAD SCIENCES INC DTD 11/17/2014 4.500% 02/01/2045 CALLABLE 7980516	243,846	248,522
		GILEAD SCIENCES INC DTD 09/14/2015 4.750% 03/01/2046 CALLABLE 7980516	323,524	324,723
		GILEAD SCIENCES INC DTD 09/14/2015 4.750% 03/01/2046 CALLABLE 7980518	3,460,260	3,976,200
		GILEAD SCIENCES INC DTD 09/14/2015 4.600% 09/01/2035 CALLABLE 7980516	316,370	374,605
		GILEAD SCIENCES INC DTD 09/30/2020 2.600% 10/01/2040 CALLABLE 7980516	716,150	721,893
		GILEAD SCIENCES INC DTD 09/30/2020 2.800% 10/01/2050 CALLABLE 7980516	238,737	238,183
		GOLDMAN SACHS GROUP INC DTD 07/08/2014 4.800% 07/08/2044 CALLABLE 7980518	3,711,510	4,150,110
		GOLDMAN SACHS GROUP INC MEDIUM TERM NOTE DTD 10/03/2007 6.750% 10/01/2037 NON CALLABLE 7980518	14,097,985	18,377,222
		GOLDMAN SACHS GROUP INC DTD 04/23/2018 VAR CPN 04/23/2039 CALLABLE 7980508	1,464,955	1,655,515
		GOLDMAN SACHS GROUP INC DTD 04/23/2018 VAR CPN 04/23/2039 CALLABLE 7980516	1,485,500	1,776,962
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980508	1,225,270	1,220,340
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980516	174,060	219,661
		GOLDMAN SACHS GROUP INC DTD 10/31/2017 VAR CPN 10/31/2038 CALLABLE 7980518	3,577,895	4,515,258
		WW GRAINGER INC DTD 05/22/2017 4.200% 05/15/2047 CALLABLE 7980516	195,668	240,639
		HCA INC DTD 06/22/2017 5.500% 06/15/2047 CALLABLE 7980518	5,486,680	6,678,550
		HALLIBURTON COMPANY DTD 03/13/2009 7.450% 09/15/2039 NON CALLABLE 7980516	104,540	107,792
		HALLIBURTON CO DTD 11/13/2015 4.850% 11/15/2035 CALLABLE 7980516	398,481	437,636
		HALLIBURTON CO DTD 11/13/2015 5.000% 11/15/2045 CALLABLE 7980516	825,561	915,353
		HARRIS CORPORATION DTD 04/27/2015 5.054% 04/27/2045 CALLABLE 7980518	4,110,095	5,184,900
		HARTFORD FINL SVCS GROUP INC DTD 03/15/2018 4.400% 03/15/2048 CALLABLE 7980516	81,611	85,734
		HARTFORD HEALTHCARE CORP DTD 01/29/2020 3.447% 07/01/2054 NON CALLABLE 7980516	155,338	163,522
		HEALTHCARE REALTY TRUST DTD 10/02/2020 2.050% 03/15/2031 CALLABLE 7980508	1,493,342	1,506,765
		HEALTH CARE REIT INC DTD 03/14/2011 6.500% 03/15/2041 CALLABLE 7980518	3,932,858	5,040,331
		HERSHEY COMPANY DTD 10/31/2019 3.125% 11/15/2049 CALLABLE 7980518	3,760,353	4,315,127
		HESS CORP DTD 12/14/2009 6.000% 01/15/2040 NON CALLABLE 7980518	3,088,620	3,706,080
		HP ENTERPRISE CO DTD 10/15/2016 6.350% 10/15/2045 CALLABLE 7980516	374,686	382,243
		HOME DEPOT INC DTD 04/05/2013 4.200% 04/01/2043 CALLABLE 7980516	679,721	838,990
		HOME DEPOT INC DTD 04/05/2013 4.200% 04/01/2043 CALLABLE 7980518	1,686,130	2,081,216
		HOME DEPOT INC DTD 06/12/2014 4.400% 03/15/2045 CALLABLE 7980516	105,386	106,346
		HOME DEPOT INC DTD 06/02/2015 4.250% 04/01/2046 CALLABLE 7980516	757,258	776,073
		HOME DEPOT INC DTD 06/05/2017 3.900% 06/15/2047 CALLABLE 7980516	168,352	172,409
		HOME DEPOT INC DTD 12/06/2018 4.500% 12/06/2048 CALLABLE 7980516	495,266	512,383
		HOME DEPOT INC DTD 01/13/2020 3.125% 12/15/2049 CALLABLE 7980516	908,409	934,513
		HOME DEPOT INC DTD 01/13/2020 3.125% 12/15/2049 CALLABLE 7980518	9,978,660	10,383,480
		HOME DEPOT INC DTD 03/30/2020 3.300% 04/15/2040 CALLABLE 7980518	2,230,065	2,651,850
		HOME DEPOT INC DTD 03/30/2020 3.350% 04/15/2050 CALLABLE 7980508	582,028	595,035
		HOME DEPOT INC DTD 03/30/2020 3.350% 04/15/2050 CALLABLE 7980516	168,788	172,560
		HONEYWELL INTERNATIONAL DTD 05/18/2020 2.800% 06/01/2050 CALLABLE 7980518	2,978,250	3,285,540
		HUMANA INC DTD 08/15/2019 3.950% 08/15/2049 CALLABLE 7980516	189,046	189,484
		IDAHO POWER CO DTD 03/16/2018 4.200% 03/01/2048 CALLABLE 7980516	139,482	181,399
		INDIANA MICHIGAN POWER DTD 03/03/2016 4.550% 03/15/2046 CALLABLE 7980516	117,443	117,736
		INDIANA UNIV HEALTH INC DTD 04/17/2018 3.970% 11/01/2048 CALLABLE 7980516	235,660	279,096
		ING US INC DTD 07/26/2013 5.700% 07/15/2043 NON CALLABLE 7980518	1,735,104	2,198,237
		INTEL CORP DTD 12/11/2012 4.250% 12/15/2042 NON CALLABLE 7980516	406,056	405,534
		INTEL CORP DTD 06/08/2018 3.734% 12/08/2047 CALLABLE 7980518	3,593,100	3,585,180
		INTEL CORP DTD 11/21/2019 3.250% 11/15/2049 CALLABLE 7980516	1,694,549	1,729,257
		INTEL CORP DTD 03/25/2020 4.600% 03/25/2040 CALLABLE 7980518	2,611,392	2,680,006
		INTEL CORP DTD 03/25/2020 4.750% 03/25/2050 CALLABLE 7980516	413,804	411,690
		INTEL CORP DTD 03/25/2020 4.750% 03/25/2050 CALLABLE 7980518	3,788,250	4,186,680
		INTERCONTINENTAL EXCHANGE INC DTD 08/13/2018 4.250% 09/21/2048 CALLABLE 7980518	1,960,048	2,523,114
		INTERCONTINENTAL EXCHANGE INC DTD 05/26/2020 3.000% 06/15/2050 CALLABLE 7980516	170,579	170,554
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 1.850% 09/15/2032 CALLABLE 7980516	593,375	599,522
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 1.850% 09/15/2032 CALLABLE 7980518	3,020,700	3,022,800
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 2.650% 09/15/2040 CALLABLE 7980516	535,378	540,587
		INTERCONTINENTAL EXCHANGE INC DTD 08/20/2020 3.000% 09/15/2060 CALLABLE 7980516	304,337	310,886
		IBM CORP DTD 11/30/2009 5.600% 11/30/2039 NON CALLABLE 7980516	115,240	118,116
		IBM CORP DTD 05/15/2019 4.150% 05/15/2039 NON CALLABLE 7980516	445,750	455,796
		IBM CORP DTD 05/15/2019 4.250% 05/15/2049 NON CALLABLE 7980516	181,380	190,404
		IBM CORP DTD 05/15/2019 4.250% 05/15/2049 NON CALLABLE 7980518	4,677,966	6,040,398
		IBM CORP DTD 05/07/2020 2.950% 05/15/2050 CALLABLE 7980516	284,279	293,098
		IBM CORP DTD 05/07/2020 2.950% 05/15/2050 CALLABLE 7980518	2,677,617	2,877,687
		INTL FLAVOR & FRAGRANCES DTD 09/26/2018 5.000% 09/26/2048 CALLABLE 7980516	57,442	60,576
		INTERNATIONAL PAPER CO DTD 06/10/2014 4.800% 06/15/2044 CALLABLE 7980516	335,147	356,613
		INTERNATIONAL PAPER CO DTD 05/26/2015 5.150% 05/15/2046 CALLABLE 7980516	502,022	519,814

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		INTERNATIONAL PAPER CO DTD 08/11/2016 4.400% 08/15/2047 CALLABLE 7980518	2,181,160	2,616,620
		INTERPUBLIC GROUP COS DTD 09/21/2018 5.400% 10/01/2048 CALLABLE 7980518	1,342,038	1,712,713
		INTERSTATE POWER & LIGHT DTD 09/15/2016 3.700% 09/15/2046 CALLABLE 7980516	595,399	600,428
		JPMORGAN CHASE & CO DTD 10/21/2010 5.500% 10/15/2040 NON CALLABLE 7980516	276,433	279,393
		JPMORGAN CHASE & CO DTD 07/21/2011 5.600% 07/15/2041 NON CALLABLE 7980516	313,164	317,688
		JPMORGAN CHASE & CO DTD 02/22/2017 VAR CPN 02/22/2048 CALLABLE 7980516	527,540	536,969
		JPMORGAN CHASE & CO DTD 02/22/2017 VAR CPN 02/22/2048 CALLABLE 7980518	12,761,407	15,820,934
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980508	1,063,094	1,217,820
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980516	834,921	943,811
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2038 CALLABLE 7980518	7,080,921	8,829,195
		JPMORGAN CHASE & CO DTD 07/24/2017 VAR CPN 07/24/2048 CALLABLE 7980516	111,719	114,072
		JP MORGAN CHASE & CO MEDIUM TERM NOTE DTD 11/10/2017 VAR CPN 11/15/2048 CALLABLE 7980516	1,533,251	2,026,233
		JPMORGAN CHASE & CO DTD 01/23/2018 VAR CPN 01/23/2029 CALLABLE 7980508	4,917,540	5,311,144
		JPMORGAN CHASE & CO DTD 01/23/2018 VAR CPN 01/23/2049 CALLABLE 7980516	348,127	352,990
		JPMORGAN CHASE & CO DTD 04/22/2020 VAR CPN 04/22/2041 CALLABLE 7980516	1,534,344	1,559,289
		JPMORGAN CHASE & CO DTD 04/22/2020 VAR CPN 04/22/2051 CALLABLE 7980508	900,016	890,736
		JPMORGAN CHASE & CO DTD 11/19/2020 VAR CPN 11/19/2041 CALLABLE 7980516	1,181,668	1,205,914
		JEFFERIES GROUP INC DTD 01/18/2013 6.500% 01/20/2043 NON CALLABLE 7980518	3,174,073	4,148,242
		JEFFERIES GROUP LLC DTD 10/07/2020 2.750% 10/15/2032 CALLABLE 7980508	1,441,205	1,469,286
		JOHNS HOPKINS UNIVERSITY DTD 02/18/2015 3.753% 07/01/2045 NON CALLABLE 7980518	2,675,000	3,139,434
		JOHNS HOPKINS UNIVERSITY DTD 03/16/2020 2.813% 01/01/2060 CALLABLE 7980516	110,000	115,999
		JOHNSON & JOHNSON DTD 05/20/2011 4.850% 05/15/2041 NON CALLABLE 7980516	187,750	236,876
		JOHNSON & JOHNSON DTD 03/03/2017 3.625% 03/03/2037 CALLABLE 7980516	1,233,804	1,454,942
		JOHNSON & JOHNSON DTD 03/03/2017 3.750% 03/03/2047 CALLABLE 7980516	502,349	500,390
		JOHNSON & JOHNSON DTD 11/10/2017 3.400% 01/15/2038 CALLABLE 7980516	120,812	145,171
		JOHNSON & JOHNSON DTD 11/10/2017 3.400% 01/15/2038 CALLABLE 7980518	1,882,657	2,262,251
		JOHNSON & JOHNSON DTD 11/10/2017 3.500% 01/15/2048 CALLABLE 7980516	111,552	111,495
		JOHNSON & JOHNSON DTD 08/25/2020 2.100% 09/01/2040 CALLABLE 7980516	70,272	70,590
		JOHNSON & JOHNSON DTD 08/25/2020 2.250% 09/01/2050 CALLABLE 7980516	732,857	738,285
		JOHNSON & JOHNSON DTD 08/25/2020 2.450% 09/01/2060 CALLABLE 7980508	2,045,658	2,080,400
		JPMORGAN CHASE & CO MEDIUM TERM NOTE DTD 12/22/2011 5.400% 01/06/2042 NON CALLABLE 798051	168,357	171,181
		KLA CORP DTD 02/28/2020 3.300% 03/01/2050 CALLABLE 7980516	154,387	163,625
		KAISER FOUNDATION HOSPITAL DTD 05/03/2017 4.150% 05/01/2047 CALLABLE 7980516	331,418	429,799
		KANSAS CITY SOUTHERN DTD 05/15/2016 4.300% 05/15/2043 CALLABLE 7980518	987,124	1,258,277
		KANSAS CITY SOUTHERN DTD 11/18/2019 4.200% 11/15/2069 CALLABLE 7980518	3,167,610	3,509,520
		KANSAS CITY SOUTHERN DTD 04/22/2020 3.500% 05/01/2050 CALLABLE 7980516	137,258	138,975
		KENTUCKY UTILITIES CO DTD 09/28/2015 4.375% 10/01/2045 CALLABLE 7980516	488,136	500,623
		KEURIG DR PEPPER INC DTD 05/25/2019 5.085% 05/25/2048 CALLABLE 7980516	160,703	232,815
		KIMBERLY-CLARK CORP DTD 02/07/2020 2.875% 02/07/2050 CALLABLE 7980516	239,232	270,415
		KIMCO REALTY CORP DTD 03/30/2015 4.250% 04/01/2045 CALLABLE 7980516	118,597	124,438
		KIMCO REALTY CORP DTD 03/30/2015 4.250% 04/01/2045 CALLABLE 7980518	3,562,020	4,072,500
		KIMCO REALTY CORP DTD 11/10/2016 4.125% 12/01/2046 CALLABLE 7980516	164,577	172,983
		KIMCO REALTY CORP DTD 08/10/2017 4.450% 09/01/2047 CALLABLE 7980516	110,327	117,426
		KINDER MORGAN ENERGY PARTNERS DTD 01/30/2007 6.500% 02/01/2037 NON CALLABLE 7980516	88,308	90,847
		KINDER MORGAN ENERGY PARTNERS DTD 06/21/2007 6.950% 01/15/2038 NON CALLABLE 7980516	1,157,774	1,190,430
		KINDER MORGAN ENER PART DTD 09/16/2009 6.500% 09/01/2039 NON CALLABLE 7980516	171,768	176,113
		KINDER MORGAN ENERGY PARTNERS DTD 05/19/2010 6.550% 09/15/2040 NON CALLABLE 7980516	523,986	532,555
		KINDER MORGAN ENERGY PART DTD 08/17/2011 5.625% 09/01/2041 NON CALLABLE 7980518	10,318,224	12,015,720
		KINDER MORGAN ENERGY PARTNERS DTD 02/24/2014 5.500% 03/01/2044 CALLABLE 7980516	365,646	398,103
		KINDER MORGAN INC/DELAWARE DTD 11/26/2014 5.300% 12/01/2034 CALLABLE 7980516	250,826	258,800
		KROGER CO/THE DTD 07/25/2013 5.150% 08/01/2043 CALLABLE 7980516	320,014	328,774
		KROGER CO DTD 01/14/2019 5.400% 01/15/2049 CALLABLE 7980516	120,177	123,209
		KROGER CO DTD 01/13/2020 3.950% 01/15/2050 CALLABLE 7980516	159,285	163,953
		LYB INT FINANCE III DTD 10/10/2019 4.200% 10/15/2049 CALLABLE 7980516	459,477	485,102
		LYB INT FINANCE III DTD 04/20/2020 3.375% 05/01/2030 CALLABLE 7980516	109,160	112,037
		LYB INT FINANCE III DTD 04/20/2020 4.200% 05/01/2050 CALLABLE 7980516	254,871	268,028
		LYB INT FINANCE III DTD 10/08/2020 3.375% 10/01/2040 CALLABLE 7980516	191,728	200,403
		LYB INT FINANCE III DTD 10/08/2020 3.625% 04/01/2051 CALLABLE 7980516	250,738	273,183
		LYB INT FINANCE III DTD 10/08/2020 3.800% 10/01/2060 CALLABLE 7980516	265,409	289,977
		LAM RESEARCH CORP DTD 05/05/2020 2.875% 06/15/2050 CALLABLE 7980518	5,712,263	5,656,980
		LEAR CORP DTD 05/01/2019 5.250% 05/15/2049 CALLABLE 7980516	80,529	86,413
		ELI LILLY & CO DTD 02/22/2019 3.950% 03/15/2049 CALLABLE 7980516	259,817	282,056
		ELI LILLY & CO DTD 02/22/2019 4.150% 03/15/2059 CALLABLE 7980516	534,832	659,466
		ELI LILLY & CO DTD 05/05/2020 2.250% 05/15/2050 CALLABLE 7980516	400,595	407,891
		LOCKHEED MARTIN CORP DTD 08/30/2006 6.150% 09/01/2036 NON CALLABLE 7980516	82,618	83,603
		LOCKHEED MARTIN CORP DTD 12/14/2012 4.070% 12/15/2042 NON CALLABLE 7980516	460,779	467,809
		LOCKHEED MARTIN CORP DTD 11/23/2015 4.700% 05/15/2046 CALLABLE 7980516	136,818	140,838
		LOCKHEED MARTIN CORPORATION DTD 05/20/2020 2.800% 06/15/2050 CALLABLE 7980508	535,089	540,590
		LOCKHEED MARTIN CORPORATION DTD 05/20/2020 2.800% 06/15/2050 CALLABLE 7980516	160,527	162,177
		LOUISVILLE GAS & ELEC DTD 11/14/2013 4.650% 11/15/2043 CALLABLE 7980516	102,986	103,426
		LOUISVILLE GAS & ELEC DTD 04/01/2019 4.250% 04/01/2049 CALLABLE 7980516	234,180	239,005
		LOWE'S COMPANIES INC DTD 04/23/2012 4.650% 04/15/2042 CALLABLE 7980518	3,674,278	4,479,534
		LOWE'S COS INC DTD 09/10/2014 4.250% 09/15/2044 CALLABLE 7980516	35,066	33,520
		LOWE'S COS INC DTD 09/16/2015 4.375% 09/15/2045 CALLABLE 7980516	150,163	150,702
		LOWE'S COS INC DTD 05/03/2017 4.050% 05/03/2047 CALLABLE 7980516	122,591	125,182
		LOWE'S COS INC DTD 03/26/2020 5.000% 04/15/2040 CALLABLE 7980518	5,118,466	5,144,858
		LOWE'S COS INC DTD 10/22/2020 1.700% 10/15/2030 CALLABLE 7980516	259,431	263,427
		LOWES COS INC DTD 10/22/2020 3.000% 10/15/2050 CALLABLE 7980516	263,034	272,753
		MPLX LP DTD 06/01/2016 4.875% 06/01/2025 CALLABLE 7980508	1,567,845	1,732,605
		MPLX LP DTD 02/10/2017 4.125% 03/01/2027 CALLABLE 7980508	907,376	922,672
		MPLX LP DTD 02/10/2017 5.200% 03/01/2047 CALLABLE 7980516	306,661	358,862
		MPLX LP DTD 02/08/2018 4.500% 04/15/2038 CALLABLE 7980516	119,719	131,539
		MPLX LP DTD 02/08/2018 4.700% 04/15/2048 CALLABLE 7980508	944,808	1,067,292
		MPLX LP DTD 02/08/2018 4.700% 04/15/2048 CALLABLE 7980516	266,566	320,188
		MPLX LP DTD 02/08/2018 4.900% 04/15/2058 CALLABLE 7980516	66,671	77,255

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	MPLEX LP DTD 11/15/2018 5.500% 02/15/2049 CALLABLE 7980516		265,135	302,866
	MPLEX LP DTD 12/01/2019 5.200% 12/01/2047 CALLABLE 7980518		4,027,571	4,869,248
	MAGELLAN MIDSTREAM PARTNERS LP DTD 10/10/2013 5.150% 10/15/2043 CALLABLE 7980516		327,399	411,024
	MAGELLAN MIDSTREAM PARTN DTD 09/13/2016 4.250% 09/15/2046 CALLABLE 7980516		89,770	97,906
	MAGELLAN MIDSTREAM PARTN DTD 08/19/2019 3.950% 03/01/2050 CALLABLE 7980516		170,491	174,683
	MARATHON OIL CORP DTD 03/04/2002 6.800% 03/15/2032 NON CALLABLE 7980516		144,486	166,412
	MARATHON OIL CORP DTD 09/27/2007 6.600% 10/01/2037 NON CALLABLE 7980516		358,557	426,448
	MARATHON PETROLEUM CORP DTD 09/01/2011 6.500% 03/01/2041 CALLABLE 7980508		1,995,166	2,148,160
	MARATHON PETROLEUM CORP DTD 09/01/2011 6.500% 03/01/2041 CALLABLE 7980516		96,491	107,408
	MARATHON PETROLEUM CORP DTD 09/05/2014 5.000% 09/15/2054 CALLABLE 7980516		193,018	214,976
	MARATHON PETROLEUM CORP DTD 12/14/2015 5.850% 12/15/2045 CALLABLE 7980516		167,087	179,179
	MARATHON PETROLEUM CORP DTD 04/01/2019 4.500% 04/01/2048 CALLABLE 7980516		135,978	149,648
	MARS INC DTD 03/29/2019 3.950% 04/01/2049 CALLABLE 144A PRIVATE PLACEMENT 7980516		153,204	159,283
	MARSH & MCLENNAN COS INC DTD 03/01/2018 4.200% 03/01/2048 CALLABLE 7980516		134,487	138,132
	MARSH & MCLENNAN COS INC DTD 01/15/2019 4.900% 03/15/2049 CALLABLE 7980516		345,431	355,150
	MARTIN MARIETTA MATERIALS DTD 12/20/2017 4.250% 12/15/2047 CALLABLE 7980518		3,875,944	4,660,812
	MASS INSTITUTE OF TECH DTD 04/08/2014 4.678% 07/01/2114 NON CALLABLE 7980516		439,924	586,374
	MASS INSTITUTE OF TECH DTD 08/02/2016 3.885% 07/01/2116 NON CALLABLE 7980516		51,684	63,387
	MASS INSTITUTE OF TECH DTD 08/02/2016 3.885% 07/01/2116 NON CALLABLE 7980518		3,653,880	4,563,828
	MASS INSTITUTE OF TECH DTD 12/20/2019 2.989% 07/01/2050 CALLABLE 7980508		962,000	1,115,603
	MASS INSTITUTE OF TECH DTD 12/20/2019 2.989% 07/01/2050 CALLABLE 7980516		65,000	75,379
	MASTERCARD INC DTD 11/21/2016 3.800% 11/21/2046 CALLABLE 7980508		984,589	1,261,290
	MASTERCARD INC DTD 11/21/2016 3.800% 11/21/2046 CALLABLE 7980516		241,224	309,016
	MASTERCARD INC DTD 05/31/2019 3.650% 06/01/2049 CALLABLE 7980516		86,477	86,963
	MASTERCARD INC DTD 03/26/2020 3.850% 03/26/2050 CALLABLE 7980508		970,418	968,040
	MASTERCARD INC DTD 03/26/2020 3.850% 03/26/2050 CALLABLE 7980516		389,710	471,113
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/02/2010 4.875% 07/15/2040 NON CALLABLE 7980516		223,565	225,330
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 02/07/2012 3.700% 02/15/2042 NON CALLABLE 7980516		147,933	152,458
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 05/06/2013 3.625% 05/01/2043 NON CALLABLE 7980516		450,140	454,771
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 12/09/2015 4.875% 12/09/2045 CALLABLE 7980518		4,384,051	5,537,817
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 03/09/2017 4.450% 03/01/2047 CALLABLE 7980516		164,868	168,914
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/15/2018 4.450% 09/01/2048 CALLABLE 7980516		102,111	104,726
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/12/2019 3.625% 09/01/2049 CALLABLE 7980516		125,603	129,087
	MCDONALD'S CORP MEDIUM TERM NOTE DTD 08/12/2019 3.625% 09/01/2049 CALLABLE 7980518		1,739,348	2,053,660
	MCKESSON CORP DTD 11/30/2018 4.750% 05/30/2029 CALLABLE 7980516		107,812	129,194
	MEDTRONIC INC DTD 03/15/2015 4.625% 03/15/2045 NON CALLABLE 7980516		135,984	184,440
	MEMORIAL SLOAN-KETTERING DTD 12/08/2011 5.000% 07/01/2042 NON CALLABLE 7980516		230,907	239,379
	MEMORIAL SLOAN-KETTERING DTD 06/16/2020 2.955% 01/01/2050 CALLABLE 7980516		125,000	133,010
	MERCK & CO INC DTD 05/20/2013 4.150% 05/18/2043 NON CALLABLE 7980516		1,559,872	1,970,439
	MERCK & CO INC DTD 02/10/2015 3.700% 02/10/2045 CALLABLE 7980518		3,813,169	4,521,250
	MERCK & CO INC DTD 03/07/2019 3.900% 03/07/2039 CALLABLE 7980516		533,673	675,614
	MERCK & CO INC DTD 03/07/2019 3.900% 03/07/2039 CALLABLE 7980518		2,968,740	3,788,490
	MERCK & CO INC DTD 03/07/2019 4.000% 03/07/2049 CALLABLE 7980516		129,398	131,983
	MERCK & CO INC DTD 06/24/2020 2.450% 06/24/2050 CALLABLE 7980516		147,398	150,129
	METHODIST HOSPITAL/THE DTD 08/27/2020 2.705% 12/01/2050 CALLABLE 7980516		249,310	255,018
	METLIFE INC DTD 08/06/2010 5.875% 02/06/2041 NON CALLABLE 7980516		338,972	350,348
	METLIFE INC DTD 11/13/2013 4.875% 11/13/2043 NON CALLABLE 7980516		3,765,102	4,694,778
	METLIFE INC DTD 09/15/2014 4.721% 12/15/2044 NON CALLABLE 7980516		296,723	308,747
	METLIFE INC DTD 03/05/2015 4.050% 03/01/2045 NON CALLABLE 7980508		985,048	1,025,720
	METLIFE INC DTD 03/05/2015 4.050% 03/01/2045 NON CALLABLE 7980516		246,262	256,430
	MICROSOFT CORP DTD 11/07/2012 3.500% 11/15/2042 NON CALLABLE 7980508		856,795	1,224,994
	MICROSOFT CORP DTD 11/07/2012 3.500% 11/15/2042 NON CALLABLE 7980516		650,131	929,518
	MICROSOFT CORP DTD 02/12/2015 4.000% 02/12/2055 CALLABLE 7980516		227,161	226,614
	MICROSOFT CORP DTD 08/08/2016 3.700% 08/08/2046 CALLABLE 7980516		241,300	240,918
	MICROSOFT CORP DTD 08/08/2016 3.950% 08/08/2056 CALLABLE 7980516		260,698	267,788
	MICROSOFT CORP DTD 02/06/2017 4.100% 02/06/2037 CALLABLE 7980516		64,565	72,184
	MICROSOFT CORP DTD 02/06/2017 4.500% 02/06/2057 CALLABLE 7980516		73,848	73,801
	MICROSOFT CORP DTD 06/01/2020 2.525% 06/01/2050 CALLABLE 7980508		1,603,860	1,581,810
	MICROSOFT CORP DTD 06/01/2020 2.525% 06/01/2050 CALLABLE 7980516		1,649,591	1,657,737
	MICROSOFT CORP DTD 06/01/2020 2.675% 06/01/2060 CALLABLE 7980516		1,501,981	1,571,365
	MICROSOFT CORP DTD 06/01/2020 2.675% 06/01/2060 CALLABLE 7980518		22,895,029	26,665,522
	MIDAMERICAN ENERGY CO DTD 09/19/2013 4.800% 09/15/2043 CALLABLE 7980518		9,993,868	12,681,916
	MIDAMERICAN ENERGY CO DTD 02/01/2018 3.650% 08/01/2048 CALLABLE 7980508		947,400	1,222,660
	MIDAMERICAN ENERGY CO DTD 02/01/2018 3.650% 08/01/2048 CALLABLE 7980516		682,128	880,315
	MISSISSIPPI POWER CO DTD 03/09/2012 4.250% 03/15/2042 NON CALLABLE 7980516		136,908	138,589
	MOLSON COORS BREWING CO DTD 05/03/2012 5.000% 05/01/2042 NON CALLABLE 7980516		133,643	143,921
	MOLSON COORS BREWING CO DTD 07/07/2016 4.200% 07/15/2046 CALLABLE 7980516		220,324	235,229
	MONDELEZ INTERNATIONAL INC DTD 09/04/2020 2.625% 09/04/2050 CALLABLE 7980508		2,042,286	2,082,985
	MOODY'S CORPORATION DTD 12/17/2018 4.875% 12/17/2048 CALLABLE 7980516		368,319	371,428
	MORGAN STANLEY DTD 07/24/2017 VAR CPN 07/22/2038 CALLABLE 7980516		212,283	246,496
	MORGAN STANLEY DTD 07/24/2017 VAR CPN 07/22/2038 CALLABLE 7980518		1,592,125	1,848,720
	MORGAN STANLEY MEDIUM TERM NOTE DTD 01/23/2018 VAR CPN 01/24/2029 CALLABLE 7980508		2,160,189	2,318,580
	MORGAN STANLEY DEAN WITTER DTD 04/03/2002 7.250% 04/01/2032 NON CALLABLE 7980518		7,948,205	9,298,081
	MORGAN STANLEY DTD 01/20/2017 4.375% 01/22/2047 NON CALLABLE 7980516		381,337	510,503
	MORGAN STANLEY DTD 01/27/2015 4.300% 01/27/2045 NON CALLABLE 7980518		2,173,257	2,840,570
	MORGAN STANLEY MEDIUM TERM NOTE DTD 07/24/2012 6.375% 07/24/2042 NON CALLABLE 7980516		533,847	800,253
	MT SINAI HOSPITAL DTD 12/21/2017 3.981% 07/01/2048 NON CALLABLE 7980516		190,000	215,399
	MT SINAI HOSPITAL DTD 11/21/2019 3.737% 07/01/2049 CALLABLE 7980516		92,786	103,135
	NYU HOSPITALS CENTER DTD 11/25/2014 4.784% 07/01/2044 NON CALLABLE 7980516		75,000	93,475
	NYU HOSPITALS CENTER DTD 05/31/2017 4.368% 07/01/2047 CALLABLE 7980516		165,000	201,518
	NYU HOSPITALS CENTER DTD 02/04/2020 3.380% 07/01/2055 CALLABLE 7980516		40,967	41,855
	NATIONAL RETAIL PROPERTIES INC DTD 09/27/2018 4.800% 10/15/2048 CALLABLE 7980518		2,957,610	3,659,730
	NATIONAL RETAIL PROP INC DTD 03/03/2020 2.500% 04/15/2030 CALLABLE 7980516		120,414	123,530
	NATIONAL RURAL UTIL COOP DTD 01/31/2019 4.300% 03/15/2049 CALLABLE 7980516		84,782	85,657
	NATIONAL RURAL UTIL COOP DTD 01/31/2019 4.300% 03/15/2049 CALLABLE 7980518		3,767,089	4,085,180

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NBCUNIVERSAL MEDIA LLC DTD 10/05/2012	4.450% 01/15/2043 NON CALLABLE 7980516	103,064	104,762
	NEVADA POWER CO DTD 10/01/2006	6.650% 04/01/2036 NON CALLABLE 7980516	628,023	771,150
	NEVADA POWER CO DTD 01/30/2020	3.125% 08/01/2050 CALLABLE 7980516	81,197	83,054
	NY & PRESBYTERIAN HOSPIT DTD 06/28/2016	4.763% 08/01/2116 NON CALLABLE 7980516	264,984	340,064
	NY & PRESBYTERIAN HOSPIT DTD 10/29/2019	3.954% 08/01/2119 CALLABLE 7980516	280,000	326,088
	NEWMONT MINING CORP DTD 09/18/2009	6.250% 10/01/2039 NON CALLABLE 7980516	366,054	454,053
	NEWMONT MINING CORP DTD 03/08/2012	4.875% 03/15/2042 CALLABLE 7980516	56,567	68,032
	NEWMONT CORP DTD 03/18/2020	2.250% 10/01/2030 CALLABLE 7980516	261,510	263,108
	NIKE INC DTD 10/29/2015	3.875% 11/01/2045 CALLABLE 7980516	226,331	298,545
	NIKE INC DTD 10/21/2016	3.375% 11/01/2046 CALLABLE 7980516	471,578	622,193
	NIKE INC DTD 03/27/2020	3.250% 03/27/2040 CALLABLE 7980518	4,009,440	4,652,760
	NIKE INC DTD 03/27/2020	3.375% 03/27/2050 CALLABLE 7980508	1,141,065	1,156,726
	NISOURCE FINANCE CORP DTD 06/10/2011	5.950% 06/15/2041 CALLABLE 7980516	453,089	514,688
	NISOURCE FINANCE CORP DTD 04/12/2013	4.800% 02/15/2044 CALLABLE 7980518	3,641,365	4,584,125
	NISOURCE FINANCE CORP DTD 10/10/2013	5.650% 02/01/2045 CALLABLE 7980516	432,133	625,721
	NISOURCE FINANCE CORP DTD 05/22/2017	4.375% 05/15/2047 CALLABLE 7980516	156,775	158,589
	NOBLE ENERGY INC DTD 02/18/2011	6.000% 03/01/2041 NON CALLABLE 7980516	352,465	471,575
	NOBLE ENERGY INC DTD 11/08/2013	5.250% 11/15/2043 CALLABLE 7980516	379,595	517,122
	NOBLE ENERGY INC DTD 11/07/2014	5.050% 11/15/2044 NON CALLABLE 7980518	3,607,535	4,566,526
	NOBLE ENERGY INC DTD 10/01/2019	4.200% 10/15/2049 CALLABLE 7980516	309,493	332,303
	NORFOLK SOUTHERN CORP DTD 09/07/2012	3.950% 10/01/2042 CALLABLE 7980518	5,459,358	7,187,937
	NORFOLK SOUTHERN CORP DTD 05/01/2018	3.942% 11/01/2047 CALLABLE 7980516	182,770	182,894
	NORFOLK SOUTHERN CORP DTD 05/08/2019	4.100% 05/15/2049 CALLABLE 7980516	112,542	113,190
	NORFOLK SOUTHERN CORP DTD 05/11/2020	3.050% 05/15/2050 CALLABLE 7980516	191,322	196,108
	NORFOLK SOUTHERN CORP DTD 05/15/2020	3.155% 05/15/2055 CALLABLE 7980516	904,194	992,273
	NORTHERN STATES PWR-MINN DTD 05/13/2014	4.125% 05/15/2044 CALLABLE 7980508	618,196	801,493
	NORTHERN STATES PWR-MINN DTD 08/11/2015	4.000% 08/15/2045 CALLABLE 7980516	472,162	621,907
	NORTHERN STATES PWR DTD 06/15/2020	2.600% 06/01/2051 CALLABLE 7980516	72,499	74,151
	NORTHROP GRUMMAN CORP DTD 05/31/2013	4.750% 06/01/2043 NON CALLABLE 7980516	145,386	146,697
	NORTHROP GRUMMAN CORP DTD 03/23/2020	5.150% 05/01/2040 CALLABLE 7980516	727,895	794,765
	NORTHROP GRUMMAN CORP DTD 03/23/2020	5.250% 05/01/2050 CALLABLE 7980516	622,434	631,780
	NORTHWELL HEALTHCARE INC DTD 09/27/2016	3.979% 11/01/2046 CALLABLE 7980516	49,311	51,588
	NORTHWESTERN UNIVERSITY DTD 10/29/2013	4.643% 12/01/2044 NON CALLABLE 7980516	52,495	66,137
	NOVARTIS CAPITAL CORP DTD 11/20/2015	4.000% 11/20/2045 CALLABLE 7980516	662,021	668,090
	NOVARTIS CAPITAL CORP DTD 02/14/2020	2.200% 08/14/2030 CALLABLE 7980516	420,553	429,440
	NOVARTIS CAPITAL CORP DTD 02/14/2020	2.750% 08/14/2050 CALLABLE 7980508	2,063,807	2,082,153
	NOVARTIS CAPITAL CORP DTD 02/14/2020	2.750% 08/14/2050 CALLABLE 7980516	212,006	219,174
	NUCOR CORP DTD 05/22/2020	2.700% 06/01/2030 CALLABLE 7980516	184,323	186,937
	NVIDIA CORP DTD 03/31/2020	3.500% 04/01/2040 CALLABLE 7980516	367,594	408,313
	NVIDIA CORP DTD 03/31/2020	3.500% 04/01/2050 CALLABLE 7980516	65,012	66,720
	NVIDIA CORP DTD 03/31/2020	3.700% 04/01/2060 CALLABLE 7980516	198,238	205,582
	NUTRITION & BIOSCIENCES DTD 09/16/2020	2.300% 11/01/2030 CALLABLE 144A PRIVATE PLACEMENT 79	259,520	262,655
	OCHSNER CLINIC FOUNDATION DTD 06/24/2015	5.897% 05/15/2045 CALLABLE 7980516	221,519	233,339
	OGLETHORPE POWER CORP DTD 11/30/2012	4.200% 12/01/2042 NON CALLABLE 7980516	336,455	339,078
	OGLETHORPE POWER CORP DTD 04/01/2019	5.050% 10/01/2048 CALLABLE 7980516	191,638	203,170
	OHIO POWER COMPANY DTD 05/22/2019	4.000% 06/01/2049 CALLABLE 7980516	136,037	138,731
	OHIOHEALTH CORP DTD 05/29/2020	3.042% 11/15/2050 CALLABLE 7980516	95,000	103,992
	ONCOR ELECTRIC DELIVERY DTD 03/30/2011	5.250% 09/30/2040 NON CALLABLE 7980516	161,591	163,804
	ONCOR ELECTRIC DELIVERY DTD 06/01/2012	4.550% 12/01/2041 CALLABLE 7980516	122,902	125,802
	ONCOR ELECTRIC DELIVERY DTD 11/15/2018	4.100% 11/15/2048 CALLABLE 7980516	453,048	557,048
	ONCOR ELECTRIC DELIVERY DTD 05/23/2019	3.800% 06/01/2049 CALLABLE 7980516	88,032	86,953
	ONEOK INC DTD 07/02/2018	5.200% 07/15/2048 CALLABLE 7980516	525,224	595,272
	ORACLE CORP DTD 05/05/2015	4.125% 05/15/2045 CALLABLE 7980516	344,797	425,868
	ORACLE CORP DTD 05/05/2015	4.125% 05/15/2045 CALLABLE 7980518	4,145,074	5,091,900
	ORACLE CORP DTD 05/05/2015	4.375% 05/15/2055 CALLABLE 7980516	256,316	262,582
	ORACLE CORP DTD 07/07/2016	4.000% 07/15/2046 CALLABLE 7980516	837,099	865,359
	ORACLE CORP DTD 07/07/2016	4.000% 07/15/2046 CALLABLE 7980518	8,447,046	9,973,113
	ORACLE CORP DTD 04/01/2020	3.600% 04/01/2040 CALLABLE 7980508	799,885	890,104
	ORACLE CORP DTD 04/01/2020	3.600% 04/01/2040 CALLABLE 7980516	2,799,597	3,115,365
	ORACLE CORP DTD 04/01/2020	3.600% 04/01/2050 CALLABLE 7980508	873,323	873,810
	ORACLE CORP DTD 04/01/2020	3.600% 04/01/2050 CALLABLE 7980516	684,098	687,397
	ORACLE CORP DTD 04/01/2020	3.850% 04/01/2060 CALLABLE 7980516	803,309	866,953
	ORLANDO HEALTH OBLIGATED GROUP DTD 10/07/2020	3.327% 10/01/2050 CALLABLE 7980516	162,676	171,875
	PECO ENERGY CO DTD 09/23/2013	4.800% 10/15/2043 CALLABLE 7980518	3,018,880	4,042,929
	PECO ENERGY CO DTD 09/15/2014	4.150% 10/01/2044 CALLABLE 7980516	94,303	96,552
	PECO ENERGY CO DTD 09/18/2017	3.700% 09/15/2047 CALLABLE 7980516	230,446	232,906
	PECO ENERGY CO DTD 02/23/2018	3.900% 03/01/2048 CALLABLE 7980516	264,237	264,842
	PECO ENERGY CO DTD 09/10/2019	3.000% 09/15/2049 CALLABLE 7980516	103,199	104,786
	PPL ELECTRIC UTILITIES DTD 06/05/2014	4.125% 06/15/2044 CALLABLE 7980516	261,892	331,573
	PPL CAPITAL FUNDING INC DTD 03/10/2014	5.000% 03/15/2044 CALLABLE 7980516	151,368	174,284
	PPL CAPITAL FUNDING INC DTD 04/03/2020	4.125% 04/15/2030 CALLABLE 7980516	195,871	197,388
	PSEG POWER LLC DTD 10/15/2001	8.625% 04/15/2031 NON CALLABLE 7980516	155,121	160,137
	PACIFIC GAS & ELEC DTD 11/29/2017	3.950% 12/01/2047 CALLABLE 7980516	526,316	559,618
	PACIFIC GAS & ELECTRIC DTD 06/19/2020	3.500% 08/01/2050 CALLABLE 7980516	118,427	124,239
	PACIFIC GAS & ELECTRIC DTD 07/02/2020	4.550% 07/01/2030 CALLABLE 7980516	718,246	746,097
	PACIFIC GAS & ELECTRIC DTD 07/02/2020	4.950% 07/01/2050 CALLABLE 7980508	236,570	238,322
	PACIFIC GAS & ELECTRIC DTD 07/02/2020	4.950% 07/01/2050 CALLABLE 7980516	1,336,007	1,441,848
	PACIFIC GAS & ELECTRIC DTD 07/02/2020	4.500% 07/01/2040 NON CALLABLE 7980508	1,089,342	1,080,763
	PACIFIC GAS & ELECTRIC DTD 07/02/2020	4.500% 07/01/2040 NON CALLABLE 7980516	95,104	100,597
	PACIFICORP DTD 10/03/2007	6.250% 10/15/2037 NON CALLABLE 7980516	112,778	112,009
	PACIFICORP DTD 01/08/2009	6.000% 01/15/2039 NON CALLABLE 7980516	532,810	646,932
	PACIFICORP DTD 01/06/2012	4.100% 02/01/2042 CALLABLE 7980516	77,954	79,905
	PACIFICORP DTD 07/13/2018	4.125% 01/15/2049 CALLABLE 7980516	419,259	430,723
	PACIFICORP DTD 03/01/2019	4.150% 02/15/2050 CALLABLE 7980516	558,275	574,033
	PACIFICORP DTD 04/08/2020	3.300% 03/15/2051 CALLABLE 7980516	107,379	108,976

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	PAYPAL HOLDINGS INC DTD 05/18/2020 3.250% 06/01/2050 CALLABLE 7980518		3,984,720	4,614,280
	PEACEHEALTH OBLIGATED GR DTD 10/08/2020 3.218% 11/15/2050 CALLABLE 7980516		122,401	130,306
	PEPSICO INC DTD 03/05/2012 4.000% 03/05/2042 NON CALLABLE 7980516		246,486	349,399
	PEPSICO INC DTD 07/17/2015 4.600% 07/17/2045 CALLABLE 7980516		241,873	244,976
	PEPSICO INC DTD 10/14/2015 4.450% 04/14/2046 CALLABLE 7980518		2,787,890	3,592,563
	PEPSICO INC DTD 10/06/2016 3.450% 10/06/2046 CALLABLE 7980518		4,567,515	5,568,090
	PEPSICO INC DTD 07/29/2019 3.375% 07/29/2049 CALLABLE 7980516		1,294,383	1,340,840
	PEPSICO INC DTD 03/19/2020 3.875% 03/19/2060 CALLABLE 7980516		140,465	167,471
	PEPSICO INC DTD 10/07/2020 1.400% 02/25/2031 CALLABLE 7980516		306,559	307,150
	PFIZER INC DTD 03/24/2009 7.200% 03/15/2039 NON CALLABLE 7980516		1,398,304	1,599,011
	PFIZER INC DTD 06/03/2013 4.300% 06/15/2043 NON CALLABLE 7980516		714,289	872,906
	PFIZER INC DTD 03/11/2019 4.000% 03/15/2049 CALLABLE 7980516		153,960	157,720
	PFIZER INC DTD 05/28/2020 2.700% 05/28/2050 CALLABLE 7980516		219,000	225,605
	PHILIP MORRIS INTL INC DTD 11/15/2011 4.375% 11/15/2041 NON CALLABLE 7980516		277,433	355,737
	PHILIP MORRIS INTL INC DTD 11/15/2011 4.375% 11/15/2041 NON CALLABLE 7980518		7,934,476	9,361,500
	PHILIP MORRIS INTL INC DTD 03/20/2012 4.500% 03/20/2042 NON CALLABLE 7980516		213,655	215,193
	PHILIP MORRIS INTL INC DTD 03/04/2013 4.125% 03/04/2043 NON CALLABLE 7980516		221,075	226,470
	PHILIP MORRIS INTL INC DTD 11/12/2013 4.875% 11/15/2043 NON CALLABLE 7980516		130,711	134,108
	PHILIP MORRIS INTL INC DTD 11/02/2020 1.750% 11/01/2030 CALLABLE 7980516		504,263	516,334
	PHILLIPS 66 DTD 11/17/2014 4.650% 11/15/2034 CALLABLE 7980516		231,732	242,308
	PHILLIPS 66 DTD 11/17/2014 4.875% 11/15/2044 CALLABLE 7980516		75,914	88,288
	PHILLIPS 66 DTD 11/17/2014 4.875% 11/15/2044 CALLABLE 7980518		6,421,735	7,031,525
	PHILLIPS 66 DTD 06/10/2020 2.150% 12/15/2030 CALLABLE 7980516		528,143	548,192
	PIEDMONT NATURAL GAS CO DTD 08/01/2013 4.650% 08/01/2043 CALLABLE 7980516		97,403	96,696
	PLAINS ALL AMER PIPELINE DTD 07/15/2007 6.650% 01/15/2037 NON CALLABLE 7980516		222,187	250,244
	PLAINS ALL AMER PIPELINE DTD 03/22/2012 5.150% 06/01/2042 CALLABLE 7980516		463,229	531,368
	PLAINS ALL AMER PIPELINE DTD 12/10/2012 4.300% 01/31/2043 CALLABLE 7980516		94,307	108,229
	PLAINS ALL AMER PIPELINE DTD 12/09/2014 4.900% 02/15/2045 CALLABLE 7980518		3,001,530	3,183,900
	POTOMAC ELECTRIC POWER DTD 03/18/2013 4.150% 03/15/2043 CALLABLE 7980516		393,157	473,303
	PRESIDENTS & FELLOWS OF HARVARD DTD 01/30/2008 5.625% 10/01/2038 NON CALLABLE 7980508		2,508,740	2,941,760
	PRES & FELLOWS OF HARVAR DTD 04/21/2020 2.517% 10/15/2050 CALLABLE 7980516		36,457	37,301
	PRINCIPAL FINANCIAL GROUP DTD 09/10/2012 4.625% 09/15/2042 NON CALLABLE 7980508		483,133	652,412
	PROCTER & GAMBLE CO/THE DTD 10/29/2020 1.200% 10/29/2030 NON CALLABLE 7980516		671,335	675,905
	PROGRESS ENERGY INC DTD 11/19/2009 6.000% 12/01/2039 NON CALLABLE 7980516		83,053	84,987
	PROGRESSIVE CORP DTD 04/06/2017 4.125% 04/15/2047 CALLABLE 7980516		100,935	98,384
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980508		1,594,994	1,653,586
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980516		278,455	298,294
	PROGRESSIVE CORP DTD 03/26/2020 3.950% 03/26/2050 CALLABLE 7980518		5,127,600	5,187,720
	PROLOGIS LP DTD 02/18/2020 3.000% 04/15/2050 CALLABLE 7980516		528,355	558,187
	PROLOGIS LP DTD 08/20/2020 2.125% 10/15/2050 CALLABLE 7980516		425,968	422,345
	PROLOGIS LP DTD 08/20/2020 2.125% 10/15/2050 CALLABLE 7980518		5,283,245	5,105,265
	PROVIDENCE ST JOSEPH HLTH OBLIG DTD 10/01/2019 2.532% 10/01/2029 CALLABLE 7980516		239,515	240,755
	PRUDENTIAL FINANCIAL INC MEDIUM TERM NOTE DTD 03/27/2018 4.418% 03/27/2048 CALLABLE 7980516		342,020	362,298
	PRUDENTIAL FINANCIAL INC DTD 11/19/2012 VAR CPN 06/15/2043 CALLABLE 7980518		3,962,400	4,118,131
	PRUDENTIAL FINANCIAL INC DTD 12/07/2017 3.905% 12/07/2047 CALLABLE 7980516		119,426	126,373
	PRUDENTIAL FINANCIAL INC DTD 12/07/2017 3.935% 12/07/2049 CALLABLE 7980516		310,630	328,064
	PUBLIC SERVICE COLORADO DTD 06/13/2016 3.550% 06/15/2046 CALLABLE 7980516		108,178	110,944
	PUBLIC SERVICE COLORADO DTD 06/19/2017 3.800% 06/15/2047 CALLABLE 7980516		363,208	371,853
	PUBLIC SERVICE COLORADO DTD 03/13/2019 4.050% 09/15/2049 CALLABLE 7980516		128,124	130,110
	PUBLIC SERVICE COLORADO DTD 08/13/2019 3.200% 03/01/2050 CALLABLE 7980516		114,019	115,949
	PUBLIC SERVICE CO DTD 06/28/2019 3.600% 07/01/2049 CALLABLE 7980516		89,787	109,355
	PUB SVC ELEC & GAS MEDIUM TERM NOTE DTD 11/24/2009 5.375% 11/01/2039 NON CALLABLE 7980518		4,179,812	4,822,073
	PUB SVC ELEC & GAS MEDIUM TERM NOTE DTD 05/11/2012 3.950% 05/01/2042 CALLABLE 7980516		93,751	92,339
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 03/03/2016 3.800% 03/01/2046 CALLABLE 7980508		1,294,418	1,473,732
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 03/03/2016 3.800% 03/01/2046 CALLABLE 7980516		264,277	300,887
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE 12/06/2017 3.600% 12/01/2047 CALLABLE 7980516		87,137	108,355
	PUBLIC SERVICE ELECTRIC MEDIUM TERM NOTE DTD 05/08/2019 3.850% 05/01/2049 CALLABLE 7980516		217,115	245,749
	PUBLIC SERVICE ELECTRIC GAS CO MEDIUM TERM NOTE DTD 05/08/2020 2.700% 05/01/2050 CALLABLE 7		1,598,595	1,585,575
	PUGET SOUND ENERGY INC DTD 03/25/2011 5.638% 04/15/2041 CALLABLE 7980518		5,280,852	5,871,721
	PUGET SOUND ENERGY INC DTD 06/14/2018 4.223% 06/15/2048 CALLABLE 7980516		126,232	127,846
	PUGET SOUND ENERGY INC DTD 08/30/2019 3.250% 09/15/2049 CALLABLE 7980516		231,876	233,285
	QUALCOMM INC DTD 05/20/2015 4.650% 05/20/2035 CALLABLE 7980516		228,508	307,671
	QUALCOMM INC DTD 05/26/2017 4.300% 05/20/2047 CALLABLE 7980518		2,199,648	2,982,936
	QUEST DIAGNOSTICS INC DTD 03/10/2015 4.700% 03/30/2045 CALLABLE 7980516		71,231	89,454
	RPM INTERNATIONAL INC DTD 12/20/2017 4.250% 01/15/2048 CALLABLE 7980516		86,000	88,162
	RAYTHEON TECHNOLOGIES CORP DTD 06/15/2020 4.800% 12/15/2043 CALLABLE 7980516		549,396	525,255
	RAYTHEON TECHNOLOGIES CORP DTD 10/15/2020 4.350% 04/15/2047 CALLABLE 7980516		555,938	577,861
	REGENCY CENTERS LP DTD 08/20/2019 2.950% 09/15/2029 CALLABLE 7980516		219,151	224,421
	REYNOLDS AMERICAN INC DTD 09/17/2013 6.150% 09/15/2043 NON CALLABLE 7980516		406,742	414,029
	REYNOLDS AMERICAN INC DTD 06/12/2015 5.700% 08/15/2035 CALLABLE 7980516		257,666	297,005
	REYNOLDS AMERICAN INC DTD 08/04/2015 7.000% 08/04/2041 NON CALLABLE 7980518		2,928,750	3,720,387
	ROPER TECHNOLOGIES INC DTD 09/01/2020 1.750% 02/15/2031 CALLABLE 7980516		600,642	597,690
	RWJ BARNABAS HEALTH DTD 11/02/2016 3.949% 07/01/2046 CALLABLE 7980516		45,571	54,810
	RWJ BARNABAS HEALTH DTD 11/02/2016 3.949% 07/01/2046 CALLABLE 7980518		6,027,873	7,326,210
	RWJ BARNABAS HEALTH DTD 10/30/2019 3.477% 07/01/2049 CALLABLE 7980516		210,000	237,010
	S&P GLOBAL INC DTD 11/26/2019 3.250% 12/01/2049 CALLABLE 7980516		94,891	105,147
	S&P GLOBAL INC DTD 08/13/2020 2.300% 08/15/2060 CALLABLE 7980516		32,563	33,311
	SEMPRA ENERGY DTD 01/12/2018 3.800% 02/01/2038 CALLABLE 7980518		6,241,246	7,107,329
	SEMPRA ENERGY DTD 01/12/2018 4.000% 02/01/2048 CALLABLE 7980518		2,622,998	3,217,131
	SHERWIN-WILLIAMS CO DTD 03/17/2020 3.300% 05/15/2050 CALLABLE 7980516		364,381	370,363
	SIMON PROPERTY GROUP LP DTD 01/25/2010 6.750% 02/01/2040 CALLABLE 7980518		3,474,877	4,282,930
	SIMON PROPERTY GROUP LP DTD 03/13/2012 4.750% 03/15/2042 CALLABLE 7980516		223,778	238,590
	SIMON PROPERTY GROUP LP DTD 11/23/2016 4.250% 11/30/2046 CALLABLE 7980516		76,475	81,290
	SIMON PROPERTY GROUP LP DTD 09/13/2019 3.250% 09/13/2049 CALLABLE 7980516		116,288	128,020
	SNAP-ON INC DTD 02/26/2018 4.100% 03/01/2048 CALLABLE 7980518		4,766,855	6,007,408

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		SNAP-ON INC DTD 04/30/2020 3.100% 05/01/2050 CALLABLE 7980518	3,633,179	4,150,655
		SOUTH CAROLINA ELEC&GAS DTD 01/27/2011 5.450% 02/01/2041 CALLABLE 7980516	238,410	244,062
		SOUTH CAROLINA ELEC&GAS DTD 05/22/2015 5.100% 06/01/2065 CALLABLE 7980516	465,960	527,930
		SOUTH CAROLINA ELEC&GAS DTD 05/22/2015 5.100% 06/01/2065 CALLABLE 7980518	4,541,903	5,121,708
		SOUTHERN BAPTIST HOSPITAL DTD 06/01/2015 4.857% 07/15/2045 CALLABLE 7980516	88,469	91,557
		SOUTHERN CAL EDISON DTD 01/14/2004 6.000% 01/15/2034 NON CALLABLE 7980516	422,828	452,394
		SOUTHERN CALIFORNIA EDISON DTD 01/22/2008 5.950% 02/01/2038 NON CALLABLE 7980516	103,180	108,686
		SOUTHERN CAL EDISON DTD 10/02/2013 4.650% 10/01/2043 CALLABLE 7980516	605,803	755,882
		SOUTHERN CAL EDISON DTD 03/24/2017 4.000% 04/01/2047 CALLABLE 7980516	87,770	88,095
		SOUTHERN CAL EDISON DTD 03/05/2018 4.125% 03/01/2048 CALLABLE 7980516	73,198	77,465
		SOUTHERN CAL EDISON DTD 01/09/2020 3.650% 02/01/2050 CALLABLE 7980508	1,192,735	1,272,107
		SOUTHERN CAL EDISON DTD 01/09/2020 3.650% 02/01/2050 CALLABLE 7980516	179,145	204,446
		SOUTHERN CALIF GAS CO DTD 03/13/2014 4.450% 03/15/2044 CALLABLE 7980516	730,539	920,911
		SOUTHERN CO DTD 05/24/2016 4.250% 07/01/2036 CALLABLE 7980516	727,569	858,599
		SOUTHERN CO DTD 05/24/2016 4.400% 07/01/2046 CALLABLE 7980518	4,813,450	6,289,500
		SOUTHERN COPPER CORP DTD 07/27/2005 7.500% 07/27/2035 NON CALLABLE 7980516	201,868	205,901
		SOUTHERN COPPER CORP DTD 11/08/2012 5.250% 11/08/2042 NON CALLABLE 7980516	369,878	382,060
		SOUTHERN COPPER CORP DTD 04/23/2015 5.875% 04/23/2045 NON CALLABLE 7980516	325,962	390,339
		SOUTHERN COPPER CORP DTD 04/23/2015 5.875% 04/23/2045 NON CALLABLE 7980518	6,944,301	9,078,996
		SOUTHWESTERN ELEC POWER DTD 03/26/2015 3.900% 04/01/2045 CALLABLE 7980516	230,829	286,942
		SOUTHWESTERN ELEC POWER DTD 01/22/2018 3.850% 02/01/2048 CALLABLE 7980516	371,458	429,937
		SOUTHWESTERN PUBLIC SERV DTD 10/06/2006 6.000% 10/01/2036 NON CALLABLE 7980516	183,360	184,241
		SOUTHWESTERN PUBLIC SERV DTD 08/09/2017 3.700% 08/15/2047 CALLABLE 7980516	117,078	141,718
		SOUTHWESTERN PUBLIC SERV DTD 06/18/2019 3.750% 06/15/2049 CALLABLE 7980516	131,244	134,038
		SOUTHWESTERN PUBLIC SERV DTD 05/18/2020 3.150% 05/01/2050 CALLABLE 7980516	485,776	543,900
		SPECTRA ENERGY PARTNERS DTD 03/12/2015 4.500% 03/15/2045 NON CALLABLE 7980516	150,861	157,757
		SPECTRA ENERGY PARTNERS DTD 03/12/2015 4.500% 03/15/2045 NON CALLABLE 7980518	2,887,710	3,505,710
		SPIRIT REALTY LP DTD 08/06/2020 3.200% 02/15/2031 CALLABLE 7980516	183,571	196,592
		STANFORD HEALTH CARE DTD 01/17/2018 3.795% 11/15/2048 CALLABLE 7980516	243,025	313,583
		STANFORD UNIVERSITY DTD 04/11/2017 3.647% 05/01/2048 CALLABLE 7980518	2,015,960	2,554,232
		STANFORD UNIVERSITY DTD 06/04/2020 2.413% 06/01/2050 CALLABLE 7980516	274,968	284,262
		STANLEY BLACK & DECKER I DTD 11/02/2020 2.750% 11/15/2050 CALLABLE 7980516	134,341	141,334
		STARBUCKS CORP DTD 11/22/2017 3.750% 12/01/2047 CALLABLE 7980516	201,702	210,240
		STARBUCKS CORP DTD 08/10/2018 4.500% 11/15/2048 CALLABLE 7980516	302,036	313,325
		STARBUCKS CORP DTD 05/07/2020 3.500% 11/15/2050 CALLABLE 7980518	3,795,085	4,024,160
		STRYKER CORP DTD 06/04/2020 2.900% 06/15/2050 CALLABLE 7980516	235,246	238,788
		SUNOCO LOGISTICS PARTNER DTD 01/10/2013 4.950% 01/15/2043 CALLABLE 7980516	154,230	155,112
		SUNOCO LOGISTICS PARTNER DTD 11/17/2014 5.350% 05/15/2045 CALLABLE 7980516	228,461	253,370
		SUTTER HEALTH DTD 10/29/2020 3.361% 08/15/2050 CALLABLE 7980516	297,298	321,119
		SYSCO CORPORATION DTD 09/22/2005 5.375% 09/21/2035 NON CALLABLE 7980516	130,916	132,850
		SYSCO CORPORATION DTD 09/28/2015 4.850% 10/01/2045 CALLABLE 7980516	375,369	399,111
		SYSCO CORP DTD 03/19/2018 4.450% 03/15/2048 CALLABLE 7980516	120,660	128,163
		SYSCO CORP DTD 04/02/2020 6.600% 04/01/2040 CALLABLE 7980516	644,989	672,870
		SYSCO CORP DTD 04/02/2020 6.600% 04/01/2050 CALLABLE 7980516	290,956	308,032
		TAMPA ELECTRIC DTD 06/05/2012 4.100% 06/15/2042 CALLABLE 7980516	135,814	169,238
		TARGET CORP DTD 06/26/2012 4.000% 07/01/2042 NON CALLABLE 7980518	3,642,577	4,772,727
		TARGET CORP DTD 10/20/2017 3.900% 11/15/2047 CALLABLE 7980516	332,800	334,782
		TEXAS HEALTH RESOURCES DTD 08/11/2020 2.328% 11/15/2050 CALLABLE 7980516	180,000	169,621
		TEXAS INSTRUMENTS INC DTD 05/07/2018 4.150% 05/15/2048 CALLABLE 7980516	167,705	167,246
		TEXAS INSTRUMENTS INC DTD 09/04/2019 2.250% 09/04/2029 CALLABLE 7980516	264,517	263,997
		3M COMPANY MEDIUM TERM NOTE DTD 10/02/2017 3.625% 10/15/2047 CALLABLE 7980516	89,938	89,428
		TIME WARNER CABLE INC DTD 11/15/2010 5.875% 11/15/2040 CALLABLE 7980516	1,177,024	1,468,236
		TIME WARNER CABLE INC DTD 09/12/2011 5.500% 09/01/2041 CALLABLE 7980516	309,829	321,213
		TOYOTA MOTOR CREDIT CORP MEDIUM TERM NOTE DTD 04/01/2020 3.375% 04/01/2030 NON CALLABLE	104,643	105,295
		TRANSATLANTIC HOLDINGS DTD 11/23/2009 8.000% 11/30/2039 NON CALLABLE 7980518	2,709,785	3,206,588
		TRAVELERS COS INC DTD 08/25/2015 4.300% 08/25/2045 CALLABLE 7980516	95,152	99,147
		TRAVELERS COS INC DTD 05/11/2016 3.750% 05/15/2046 CALLABLE 7980516	316,320	331,573
		TRAVELERS COS INC DTD 05/22/2017 4.000% 05/30/2047 CALLABLE 7980516	375,901	395,777
		TRAVELERS COS INC DTD 03/07/2018 4.050% 03/07/2048 CALLABLE 7980518	3,441,969	4,595,273
		TRAVELERS COS INC DTD 03/04/2019 4.100% 03/04/2049 CALLABLE 7980508	508,659	526,708
		TRAVELERS COS INC DTD 04/27/2020 2.550% 04/27/2050 CALLABLE 7980508	782,828	789,525
		TRAVELERS COS INC DTD 04/27/2020 2.550% 04/27/2050 CALLABLE 7980516	296,429	315,810
		PRINCETON UNIVERSITY DTD 06/15/2020 2.516% 07/01/2050 CALLABLE 7980516	105,011	104,818
		DARTMOUTH COLLEGE DTD 04/12/2016 3.474% 06/01/2046 NON CALLABLE 7980518	2,999,850	3,375,540
		BOSTON UNIVERSITY DTD 08/17/2018 4.061% 10/01/2048 CALLABLE 7980516	97,785	94,959
		TUFTS UNIVERSITY DTD 03/29/2012 5.017% 04/15/2112 NON CALLABLE 7980516	36,369	52,181
		TYSON FOODS INC DTD 09/28/2018 5.100% 09/28/2048 CALLABLE 7980518	4,274,513	5,398,613
		UDR INC DTD 08/15/2019 3.000% 08/15/2031 CALLABLE 7980516	135,387	137,879
		UDR INC MEDIUM TERM NOTE DTD 10/11/2019 3.100% 11/01/2034 CALLABLE 7980518	3,683,609	4,162,981
		UDR INC MEDIUM TERM NOTE DTD 12/14/2020 1.900% 03/15/2033 CALLABLE 7980516	158,392	160,035
		UNILEVER CAPITAL CORP DTD 11/12/2002 5.900% 11/15/2032 NON CALLABLE 7980516	133,233	132,515
		UNION ELECTRIC CO DTD 09/11/2012 3.900% 09/15/2042 CALLABLE 7980516	350,863	353,974
		UNION ELECTRIC CO DTD 04/06/2015 3.650% 04/15/2045 CALLABLE 7980516	82,304	82,794
		UNION ELECTRIC CO DTD 04/06/2018 4.000% 04/01/2048 CALLABLE 7980516	106,927	107,131
		UNION ELECTRIC CO DTD 10/01/2019 3.250% 10/01/2049 CALLABLE 7980516	475,910	487,471
		UNION PACIFIC CORP DTD 08/12/2014 4.150% 01/15/2045 CALLABLE 7980516	226,655	229,628
		UNION PACIFIC CORP DTD 01/29/2015 3.375% 02/01/2035 CALLABLE 7980516	794,044	936,232
		UNION PACIFIC CORP DTD 10/29/2015 4.050% 11/15/2045 CALLABLE 7980516	163,222	166,100
		UNION PACIFIC CORP DTD 10/29/2015 4.375% 11/15/2065 CALLABLE 7980508	745,641	978,260
		UNION PACIFIC CORP DTD 10/29/2015 4.375% 11/15/2065 CALLABLE 7980516	1,005,864	1,319,666
		UNION PACIFIC CORP DTD 08/08/2016 3.350% 08/15/2046 CALLABLE 7980516	238,965	240,048
		UNION PACIFIC CORP DTD 09/19/2017 3.600% 09/15/2037 CALLABLE 7980516	202,178	204,134
		UNION PACIFIC CORP DTD 09/19/2017 3.600% 09/15/2037 CALLABLE 7980518	6,820,034	8,077,874
		UNION PACIFIC CORP DTD 06/08/2018 4.375% 09/10/2038 CALLABLE 7980516	137,599	138,309
		UNION PACIFIC CORP MEDIUM TERM NOTE DTD 08/05/2019 3.550% 08/15/2039 CALLABLE 7980516	121,305	121,539

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	UNION PACIFIC CORP DTD 08/05/2019 3.950% 08/15/2059 CALLABLE 7980516		151,054	154,033
	UNION PACIFIC CORP DTD 03/20/2020 3.839% 03/20/2060 CALLABLE 7980516		327,505	340,406
	UNION PACIFIC CORP DTD 01/31/2020 3.750% 02/05/2070 CALLABLE 7980508		1,191,550	1,209,590
	UNITED PARCEL SERVICE DTD 11/12/2010 4.875% 11/15/2040 CALLABLE 7980516		95,237	96,133
	UNITED PARCEL SERVICE DTD 11/14/2017 3.750% 11/15/2047 CALLABLE 7980518		3,989,960	5,071,560
	UNITED PARCEL SERVICE DTD 08/16/2019 3.400% 09/01/2049 CALLABLE 7980516		463,998	483,405
	UNITED PARCEL SERVICE DTD 03/24/2020 5.200% 04/01/2040 CALLABLE 7980516		353,980	355,105
	UNITED PARCEL SERVICE DTD 03/24/2020 5.300% 04/01/2050 CALLABLE 7980516		211,546	218,508
	UNITED TECHNOLOGIES CORP DTD 04/29/2005 5.400% 05/01/2035 NON CALLABLE 7980516		649,358	749,353
	UNITED TECHNOLOGIES CORP DTD 06/01/2012 4.500% 06/01/2042 NON CALLABLE 7980516		528,246	534,644
	UNITED TECHNOLOGIES CORP DTD 05/04/2015 4.150% 05/15/2045 NON CALLABLE 7980516		475,359	632,960
	UNITED TECHNOLOGIES CORP DTD 11/01/2016 3.750% 11/01/2046 CALLABLE 7980516		123,018	124,604
	UNITED TECHNOLOGIES CORP DTD 05/04/2017 4.050% 05/04/2047 CALLABLE 7980516		343,283	348,807
	UNITED TECHNOLOGIES CORP DTD 08/16/2018 4.450% 11/16/2038 CALLABLE 7980518		5,569,130	6,304,750
	UNITED TECHNOLOGIES CORP DTD 08/16/2018 4.625% 11/16/2048 CALLABLE 7980518		5,653,200	6,788,000
	UNITEDHEALTH GROUP INC DTD 12/15/2007 6.500% 06/15/2037 NON CALLABLE 7980516		96,304	111,988
	UNITEDHEALTH GROUP INC MEDIUM TERM NOTE DTD 11/10/2011 4.625% 11/15/2041 CALLABLE 7980516		79,555	82,036
	UNITEDHEALTH GROUP INC DTD 03/08/2012 4.375% 03/15/2042 CALLABLE 7980516		108,912	131,732
	UNITEDHEALTH GROUP INC DTD 07/23/2015 4.750% 07/15/2045 NON CALLABLE 7980518		2,589,314	3,657,992
	UNITEDHEALTH GROUP INC DTD 12/20/2016 4.200% 01/15/2047 CALLABLE 7980516		135,206	138,693
	UNITEDHEALTH GROUP INC DTD 06/19/2018 4.250% 06/15/2048 CALLABLE 7980516		1,188,678	1,221,836
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.500% 08/15/2039 CALLABLE 7980516		492,605	517,485
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.875% 08/15/2059 CALLABLE 7980516		235,523	245,991
	UNITEDHEALTH GROUP INC DTD 07/25/2019 3.875% 08/15/2059 CALLABLE 7980518		2,477,800	3,236,725
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980508		1,398,197	1,411,616
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980516		209,941	215,894
	UNITEDHEALTH GROUP INC DTD 05/18/2020 2.900% 05/15/2050 CALLABLE 7980518		2,635,868	2,687,053
	UNITEDHEALTH GROUP INC DTD 05/18/2020 3.125% 05/15/2060 CALLABLE 7980516		273,357	290,213
	UNIVERSITY OF CHICAGO DTD 09/13/2018 4.003% 10/01/2053 CALLABLE 7980516		51,273	52,918
	UNIVERSITY OF CHICAGO DTD 09/02/2020 2.547% 04/01/2050 CALLABLE 7980516		420,000	420,974
	UNIVERSITY OF PENNSYLVANIA DTD 08/06/2019 3.610% 02/15/2119 CALLABLE 7980516		181,364	197,094
	UNIVERSITY OF PENNSYLVANIA TRUSTEES DTD 07/14/2020 2.396% 10/01/2050 CALLABLE 7980516		45,669	45,902
	UNIV OF SOUTHERN CALIFORNIA DTD 04/18/2017 3.841% 10/01/2047 CALLABLE 7980516		145,567	183,740
	VALERO ENERGY CORP DTD 06/08/2007 6.625% 06/15/2037 NON CALLABLE 7980516		557,624	598,586
	VENTAS REALTY LP DTD 01/14/2015 4.375% 02/01/2045 CALLABLE 7980518		3,210,970	3,906,735
	VERIZON COMMUNICATIONS DTD 02/21/2015 5.012% 08/21/2054 NON CALLABLE 7980518		16,410,688	21,946,619
	VERIZON COMMUNICATIONS DTD 07/15/2015 4.272% 01/15/2036 NON CALLABLE 7980508		1,026,366	1,240,280
	VERIZON COMMUNICATIONS DTD 03/13/2015 4.522% 09/15/2048 NON CALLABLE 7980516		105,980	104,326
	VERIZON COMMUNICATIONS DTD 08/01/2016 4.125% 08/15/2046 CALLABLE 7980516		101,269	98,156
	VERIZON COMMUNICATIONS DTD 02/03/2017 4.812% 03/15/2039 NON CALLABLE 7980516		869,773	867,572
	VERIZON COMMUNICATIONS DTD 02/03/2017 4.812% 03/15/2039 NON CALLABLE 7980518		7,973,709	8,502,209
	VERIZON COMMUNICATIONS INC DTD 03/16/2017 5.500% 03/16/2047 NON CALLABLE 7980516		130,708	131,107
	VERIZON COMMUNICATIONS INC DTD 08/10/2017 4.500% 08/10/2033 NON CALLABLE 7980516		931,517	1,186,101
	VERIZON COMMUNICATIONS DTD 03/20/2020 4.000% 03/22/2050 CALLABLE 7980516		1,938,927	1,881,643
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.650% 11/20/2040 CALLABLE 7980508		3,352,311	3,327,192
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.650% 11/20/2040 CALLABLE 7980516		1,959,243	1,964,003
	VERIZON COMMUNICATIONS INC DTD 11/20/2020 2.875% 11/20/2050 CALLABLE 7980516		1,276,492	1,249,424
	VERIZON COMMUNICATIONS DTD 11/20/2020 3.000% 11/20/2060 CALLABLE 7980508		4,130,063	4,156,315
	VERIZON COMMUNICATIONS DTD 11/20/2020 3.000% 11/20/2060 CALLABLE 7980516		1,053,225	1,020,140
	VERISK ANALYTICS INC DTD 05/15/2015 5.500% 06/15/2045 CALLABLE 7980518		3,492,142	4,959,535
	VIACOM INC DTD 04/12/2006 6.875% 04/30/2036 NON CALLABLE 7980516		329,108	361,608
	VIACOM INC DTD 03/15/2013 4.375% 03/15/2043 NON CALLABLE 7980518		5,512,044	6,945,862
	VIACOM INC DTD 03/11/2014 5.250% 04/01/2044 CALLABLE 7980516		82,865	110,457
	VIRGINIA ELEC & POWER CO DTD 12/04/2007 6.350% 11/30/2037 NON CALLABLE 7980516		162,599	196,117
	VIRGINIA ELEC & POWER CO DTD 11/06/2008 8.875% 11/15/2038 NON CALLABLE 7980516		679,614	723,122
	VISA INC DTD 12/14/2015 4.150% 12/14/2035 CALLABLE 7980516		147,936	181,971
	VISA INC DTD 12/14/2015 4.300% 12/14/2045 CALLABLE 7980516		834,438	856,088
	VISA INC DTD 12/14/2015 4.300% 12/14/2045 CALLABLE 7980518		10,264,089	12,019,469
	VISA INC DTD 09/11/2017 3.650% 09/15/2047 CALLABLE 7980516		167,503	169,197
	VISA INC DTD 04/02/2020 2.700% 04/15/2040 CALLABLE 7980508		3,274,579	3,274,890
	VISA INC DTD 08/17/2020 2.000% 08/15/2050 CALLABLE 7980516		656,622	678,086
	VULCAN MATERIALS CO DTD 06/15/2017 4.500% 06/15/2047 CALLABLE 7980518		5,046,983	6,323,972
	WEC ENERGY GROUP INC DTD 10/09/2020 1.800% 10/15/2030 CALLABLE 7980516		306,703	305,900
	WRKCO INC DTD 06/03/2020 3.000% 06/15/2033 CALLABLE 7980516		241,945	241,707
	WACHOVIA BANK NA MEDIUM TERM NOTE DTD 12/07/2007 6.600% 01/15/2038 NON CALLABLE 7980516		251,605	259,072
	WAL-MART STORES INC DTD 10/25/2010 5.000% 10/25/2040 NON CALLABLE 7980516		85,770	85,706
	WAL-MART STORES INC DTD 04/18/2011 5.625% 04/15/2041 NON CALLABLE 7980516		183,742	183,649
	WAL-MART STORES INC DTD 04/11/2013 4.000% 04/11/2043 CALLABLE 7980508		942,954	1,111,317
	WAL-MART STORES INC DTD 04/11/2013 4.000% 04/11/2043 CALLABLE 7980516		147,166	173,443
	WALMART INC DTD 06/27/2018 3.950% 06/28/2038 CALLABLE 7980516		376,213	484,736
	WALMART INC DTD 06/27/2018 4.050% 06/29/2048 CALLABLE 7980516		285,067	291,766
	WALMART INC DTD 06/27/2018 4.050% 06/29/2048 CALLABLE 7980518		2,657,874	3,528,330
	WALMART INC DTD 09/24/2019 2.950% 09/24/2049 CALLABLE 7980516		1,250,143	1,377,823
	WALMART INC DTD 09/24/2019 2.950% 09/24/2049 CALLABLE 7980518		4,926,400	5,764,950
	WALGREENS BOOTS ALLIANCE INC DTD 04/15/2020 4.100% 04/15/2050 CALLABLE 7980516		88,590	89,971
	WASHINGTON GAS LIGHT CO MEDIUM TERM NOTE DTD 09/16/2016 3.796% 09/15/2046 CALLABLE 798051		494,485	506,847
	WASHINGTON GAS LIGHT CO MEDIUM TERM NOTE DTD 09/13/2019 3.650% 09/15/2049 CALLABLE 798051		110,137	114,404
	WASTE MANAGEMENT INC DTD 02/26/2015 3.900% 03/01/2035 CALLABLE 7980516		372,165	367,338
	WASTE MANAGEMENT INC DTD 02/26/2015 4.100% 03/01/2045 CALLABLE 7980518		4,636,446	5,807,455
	WASTE MANAGEMENT INC DTD 05/22/2019 4.150% 07/15/2049 CALLABLE 7980516		133,342	139,935
	WASTE MGMT INC DTD 11/17/2020 2.500% 11/15/2050 CALLABLE 7980508		1,476,150	1,497,354
	WASTE MANAGEMENT INC DTD 11/17/2020 1.500% 03/15/2031 CALLABLE 7980516		1,122,921	1,124,320
	ANTHEM INC DTD 08/12/2014 4.850% 08/15/2054 CALLABLE 7980516		86,478	89,248
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 11/04/2014 4.650% 11/04/2044 NON CALLABLE 798		434,415	481,020
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 11/17/2015 4.900% 11/17/2045 NON CALLABLE 798		323,379	332,978

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 06/14/2016 4.400% 06/14/2046 NON CALLABLE 798		2,870,643	3,442,533
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 12/08/2016 4.750% 12/07/2046 NON CALLABLE 798		865,016	1,099,342
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 12/08/2016 4.750% 12/07/2046 NON CALLABLE 798		2,648,776	3,402,724
	WELLS FARGO & COMPANY DTD 02/07/2005 5.375% 02/07/2035 NON CALLABLE 7980516		116,762	143,649
	WELLS FARGO & COMPANY DTD 11/26/2013 5.606% 01/15/2044 NON CALLABLE 7980516		83,215	85,038
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/30/2020 VAR CPN 04/04/2031 CALLABLE 7980516		1,248,770	1,259,227
	WELLS FARGO & COMPANY MEDIUM TERM NOTE DTD 03/30/2020 VAR CPN 04/04/2051 CALLABLE 7980516		1,071,139	1,094,339
	WELLS FARGO & COMPANY DTD 04/30/2020 VAR CPN 04/30/2041 CALLABLE 7980508		1,056,484	1,087,800
	WELLS FARGO & COMPANY DTD 04/30/2020 VAR CPN 04/30/2041 CALLABLE 7980516		2,475,408	2,550,891
	EVERGY KANSAS CENTRAL DTD 11/13/2015 4.250% 12/01/2045 CALLABLE 7980516		506,807	536,362
	WESTLAKE CHEMICAL CORP DTD 02/15/2017 5.000% 08/15/2046 CALLABLE 7980516		124,674	136,240
	WESTLAKE CHEMICAL CORP DTD 11/28/2017 4.375% 11/15/2047 CALLABLE 7980508		435,890	475,508
	WESTLAKE CHEMICAL CORP DTD 11/28/2017 4.375% 11/15/2047 CALLABLE 7980518		5,238,620	6,153,074
	WEYERHAEUSER CO DTD 09/15/2002 7.375% 03/15/2032 NON CALLABLE 7980518		3,214,792	3,539,056
	WILLIAMS PARTNERS LP MEDIUM TERM NOTE DTD 03/03/2015 5.100% 09/15/2045 CALLABLE 7980518		7,022,228	8,390,932
	WILLIAMS PARTNERS LP DTD 03/05/2018 4.850% 03/01/2048 CALLABLE 7980516		68,032	73,750
	WILLIAMS PARTNERS DTD 03/04/2014 5.400% 03/04/2044 CALLABLE 7980516		707,164	778,119
	WILLIS NORTH AMERICA INC DTD 09/10/2019 3.875% 09/15/2049 CALLABLE 7980516		87,831	103,641
	WILLIS-KNIGHTON MED CTR DTD 10/25/2018 4.813% 09/01/2048 CALLABLE 7980516		202,792	220,526
	WISCONSIN PUBLIC SERVICE DTD 11/21/2013 4.752% 11/01/2044 NON CALLABLE 7980516		245,000	331,755
	WISCONSIN PUBLIC SERVICE DTD 08/14/2019 3.300% 09/01/2049 CALLABLE 7980516		39,501	40,276
	WYETH DTD 11/14/2005 6.000% 02/15/2036 NON CALLABLE 7980516		328,860	402,781
	WYETH DTD 03/27/2007 5.950% 04/01/2037 NON CALLABLE 7980518		8,558,238	10,036,809
	YALE UNIVERSITY DTD 06/09/2020 1.482% 04/15/2030 CALLABLE 7980516		162,582	164,229
	YALE UNIVERSITY DTD 06/09/2020 2.402% 04/15/2050 CALLABLE 7980516		272,141	278,988
	ZOETIS INC DTD 08/01/2013 4.700% 02/01/2043 CALLABLE 7980516		166,642	171,171
	ZOETIS INC DTD 08/01/2013 4.700% 02/01/2043 CALLABLE 7980518		2,408,449	3,387,821
	ZOETIS INC DTD 08/20/2018 4.450% 08/20/2048 CALLABLE 7980516		663,830	677,973
	ZOETIS INC DTD 05/12/2020 3.000% 05/15/2050 CALLABLE 7980516		107,613	110,251
	AT&T INC DTD 09/18/2020 3.500% 09/15/2053 144A PRIVATE PLACEMENT 7980516		1,323,433	1,353,987
	AT&T INC DTD 09/18/2020 3.500% 09/15/2053 144A PRIVATE PLACEMENT 7980518		3,478,301	3,602,288
	AT&T INC DTD 09/18/2020 3.550% 09/15/2055 144A PRIVATE PLACEMENT 7980516		4,118,251	4,121,979
	AT&T INC DTD 09/18/2020 3.550% 09/15/2055 144A PRIVATE PLACEMENT 7980518		10,936,284	12,726,710
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980508		1,376,778	1,413,636
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980516		175,962	176,705
	AT&T INC DTD 09/18/2020 3.650% 09/15/2059 144A PRIVATE PLACEMENT 7980518		23,711,310	29,293,567
	AT&T INC DTD 12/07/2020 3.800% 12/01/2057 CALLABLE 144A PRIVATE PLACEMENT 7980516		1,235,245	1,237,209
	AMERICAN TRANSMISSION SY DTD 09/25/2014 5.000% 09/01/2044 CALLABLE 144A PRIVATE PLACEMENT ;		299,648	287,363
	AMGEN INC DTD 08/17/2020 2.770% 09/01/2053 CALLABLE 144A PRIVATE PLACEMENT 7980518		3,086,326	3,148,667
	BAYER US FINANCE II LLC DTD 06/25/2018 4.625% 06/25/2038 CALLABLE 144A PRIVATE PLACEMENT 7980		569,263	583,397
	BAYER US DTD 07/15/2018 4.700% 07/15/2064 NON CALLABLE 144A PRIVATE PLACEMENT 7980508		798,885	958,856
	BAYER US DTD 07/15/2018 4.700% 07/15/2064 NON CALLABLE 144A PRIVATE PLACEMENT 7980516		179,749	215,743
	BERKSHIRE HATHAWAY ENERG DTD 03/27/2020 4.250% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT		96,385	97,154
	BERKSHIRE HATHAWAY ENERG DTD 03/27/2020 4.250% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT		2,016,252	2,325,207
	BERKSHIRE HATHAWAY ENERGY CO DTD 10/29/2020 2.850% 05/15/2051 CALLABLE 144A PRIVATE PLACEM		2,220,978	2,242,501
	BERKSHIRE HATHAWAY ENERGY CO DTD 10/29/2020 2.850% 05/15/2051 CALLABLE 144A PRIVATE PLACEM		604,448	627,489
	BLACKSTONE HOLDINGS FINA DTD 08/17/2012 6.250% 08/15/2042 NON CALLABLE 144A PRIVATE PLACEM		4,786,849	6,033,700
	CAMERON LNG LLC DTD 12/13/2019 3.402% 01/15/2038 CALLABLE 144A PRIVATE PLACEMENT 7980516		471,067	463,386
	CAMERON LNG LLC DTD 12/13/2019 3.701% 01/15/2039 CALLABLE 144A PRIVATE PLACEMENT 7980516		292,992	293,179
	CARLYLE HOLDINGS II FIN DTD 03/28/2013 5.625% 03/30/2043 NON CALLABLE 144A PRIVATE PLACEMENT		4,367,013	5,323,684
	CATERPILLAR INC DTD 08/15/2012 3.803% 08/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 798051		2,833,108	3,227,795
	DELL INT LLC / EMC CORP DTD 03/20/2019 5.300% 10/01/2029 CALLABLE 144A PRIVATE PLACEMENT 798C		324,549	343,266
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.100% 07/15/2036 CALLABLE 144A PRIVATE PLACEMENT 7		291,450	317,959
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.350% 07/15/2046 CALLABLE 144A PRIVATE PLACEMENT 7		701,803	763,974
	DIAMOND 1 FIN/DIAMOND 2 DTD 06/01/2016 8.350% 07/15/2046 CALLABLE 144A PRIVATE PLACEMENT 7		1,595,673	2,344,871
	DISCOVERY COMMUNICATIONS LLC DTD 09/21/2020 4.000% 09/15/2055 CALLABLE 144A PRIVATE PLACEM		526,209	576,440
	DISCOVERY COMMUNICATIONS LLC DTD 09/21/2020 4.000% 09/15/2055 CALLABLE 144A PRIVATE PLACEM		4,689,581	6,243,455
	ERAC USA FINANCE LLC DTD 03/15/2012 5.625% 03/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 7		174,244	175,536
	ERAC USA FINANCE LLC DTD 03/15/2012 5.625% 03/15/2042 NON CALLABLE 144A PRIVATE PLACEMENT 7		6,389,697	8,369,568
	EAST OHIO GAS CO DTD 06/16/2020 2.000% 06/15/2030 CALLABLE 144A PRIVATE PLACEMENT 7980516		98,514	98,462
	EAST OHIO GAS CO DTD 06/16/2020 3.000% 06/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516		115,716	119,906
	EMPOWER FINANCE 2020 LP DTD 09/17/2020 3.075% 09/17/2051 CALLABLE 144A PRIVATE PLACEMENT 79		269,883	282,356
	GE CAPITAL FUNDING LLC DTD 05/18/2020 4.050% 05/15/2027 CALLABLE 144A PRIVATE PLACEMENT 798C		3,090,942	3,203,172
	GUARDIAN LIFE INSURANCE DTD 06/19/2014 4.875% 06/19/2064 NON CALLABLE 144A PRIVATE PLACEME		2,940,118	3,936,923
	GUARDIAN LIFE INSURANCE DTD 01/22/2020 3.700% 01/22/2070 CALLABLE 144A PRIVATE PLACEMENT 79		106,139	112,104
	JOHNSON (S.C.) & SON INC DTD 10/16/2015 4.750% 10/15/2046 CALLABLE 144A PRIVATE PLACEMENT 79		5,544,033	6,088,430
	KKR GROUP FINANCE CO III DTD 05/29/2014 5.125% 06/01/2044 CALLABLE 144A PRIVATE PLACEMENT 79		4,183,967	5,434,371
	KEYSPAN GAS EAST CORP DTD 03/31/2011 5.819% 04/01/2041 NON CALLABLE 144A PRIVATE PLACEMENT		174,661	175,674
	LIBERTY MUTUAL GROUP INC DTD 09/27/2019 3.951% 10/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7		3,607,925	5,412,700
	MASSACHUSETTS ELECTRIC DTD 11/24/2020 1.729% 11/24/2030 CALLABLE 144A PRIVATE PLACEMENT 79		241,034	240,408
	MOTIVA ENTERPRISES LLC DTD 01/11/2010 6.850% 01/15/2040 NON CALLABLE 144A PRIVATE PLACEMENT		354,802	372,444
	NARRAGANSETT ELECTRIC DTD 04/09/2020 3.395% 04/09/2030 CALLABLE 144A PRIVATE PLACEMENT 798		80,083	79,389
	NATIONWIDE MUTUAL INSURANCE DTD 04/30/2020 4.350% 04/30/2050 CALLABLE 144A PRIVATE PLACEMI		3,142,661	3,700,368
	NEW ENGLAND POWER CO DTD 12/05/2017 3.800% 12/05/2047 CALLABLE 144A PRIVATE PLACEMENT 798		282,996	283,322
	NEW ENGLAND POWER CO DTD 12/05/2017 3.800% 12/05/2047 CALLABLE 144A PRIVATE PLACEMENT 798		3,476,410	4,131,785
	NEW ENGLAND POWER CO DTD 10/06/2020 2.807% 10/06/2050 CALLABLE 144A PRIVATE PLACEMENT 798		117,588	121,415
	NEW YORK LIFE INSURANCE DTD 10/08/2009 6.750% 11/15/2039 NON CALLABLE 144A PRIVATE PLACEME		160,683	162,793
	NEW YORK LIFE INSURANCE DTD 10/08/2009 6.750% 11/15/2039 NON CALLABLE 144A PRIVATE PLACEME		2,556,573	3,031,052
	NEW YORK LIFE INSURANCE DTD 04/04/2019 4.450% 05/15/2069 CALLABLE 144A PRIVATE PLACEMENT 79		100,715	107,497
	NEW YORK LIFE INSURANCE DTD 04/04/2019 4.450% 05/15/2069 CALLABLE 144A PRIVATE PLACEMENT 79		2,978,340	4,031,130
	NORTHWESTERN MUTUAL LIFE DTD 09/26/2017 3.850% 09/30/2047 CALLABLE 144A PRIVATE PLACEMENT		1,799,743	2,366,019
	NORTHWESTERN MUTUAL LIFE DTD 09/20/2019 3.625% 09/30/2059 CALLABLE 144A PRIVATE PLACEMENT		268,583	313,713
	NUCOR CORP DTD 12/07/2020 2.979% 12/15/2055 CALLABLE 144A PRIVATE PLACEMENT 7980516		251,786	244,503
	NUCOR CORP DTD 12/07/2020 2.979% 12/15/2055 CALLABLE 144A PRIVATE PLACEMENT 7980518		4,392,863	4,265,804
	NUTRITION & BIOSCIENCES DTD 09/16/2020 3.268% 11/15/2040 CALLABLE 144A PRIVATE PLACEMENT 79		145,508	150,444

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		NUTRITION & BIOSCIENCES DTD 09/16/2020 3.468% 12/01/2050 CALLABLE 144A PRIVATE PLACEMENT 79	106,650	108,628
		ONCOR ELEC DELIVERY CO LLC DTD 09/23/2020 5.350% 10/01/2052 CALLABLE 144A PRIVATE PLACEMENT	83,945	83,698
		PACIFIC LIFECORP DTD 09/15/2020 3.350% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980518	5,390,282	6,035,495
		POLAR TANKERS INC DTD 05/10/2007 5.951% 05/10/2037 NON CALLABLE 144A PRIVATE PLACEMENT 7980	4,001,200	4,337,410
		SABAL TRAIL TRANSMISSION DTD 04/30/2018 4.682% 05/01/2038 CALLABLE 144A PRIVATE PLACEMENT 7	388,494	406,191
		SECURIAN FINANCIAL GROUP DTD 04/05/2018 4.800% 04/15/2048 NON CALLABLE 144A PRIVATE PLACEMI	3,754,654	4,675,810
		T-MOBILE USA INC DTD 04/09/2020 4.375% 04/15/2040 CALLABLE 144A PRIVATE PLACEMENT 7980518	3,093,515	3,343,814
		T-MOBILE USA INC DTD 04/09/2020 4.500% 04/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	471,731	499,523
		T-MOBILE USA INC DTD 04/09/2020 4.500% 04/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	106,367	111,005
		T-MOBILE USA, INC DTD 06/24/2020 2.550% 02/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980508	3,259,381	3,260,467
		T-MOBILE USA INC DTD 10/06/2020 3.000% 02/15/2041 CALLABLE 144A PRIVATE PLACEMENT 7980516	830,367	870,845
		T-MOBILE USA INC DTD 10/06/2020 3.300% 02/15/2051 CALLABLE 144A PRIVATE PLACEMENT 7980516	770,474	802,487
		T-MOBILE USA INC DTD 10/28/2020 2.250% 11/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980516	238,534	246,322
		T-MOBILE USA INC DTD 10/28/2020 3.600% 11/15/2060 CALLABLE 144A PRIVATE PLACEMENT 7980516	213,820	228,210
		TEACHERS INSUR & ANNUITY DTD 12/16/2009 6.850% 12/16/2039 NON CALLABLE 144A PRIVATE PLACEMI	378,800	457,740
		TEACHERS INSUR & ANNUITY DTD 09/18/2014 4.900% 09/15/2044 NON CALLABLE 144A PRIVATE PLACEMI	552,298	683,669
		TEACHERS INSUR & ANNUITY DTD 05/07/2020 3.300% 05/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7	89,347	92,626
		TEXAS EASTERN TRANSMISSION DTD 01/09/2018 4.150% 01/15/2048 CALLABLE 144A PRIVATE PLACEMEN	347,065	399,791
		TRISTATE GENERATION & TRANSMISSION DTD 06/08/2010 6.000% 06/15/2040 NON CALLABLE 144A PRIV	124,404	124,046
		UPJOHN INC DTD 06/22/2020 3.850% 06/22/2040 CALLABLE 144A PRIVATE PLACEMENT 7980508	770,133	790,069
		UPJOHN INC DTD 06/22/2020 3.850% 06/22/2040 CALLABLE 144A PRIVATE PLACEMENT 7980516	577,600	592,552
		UPJOHN INC DTD 06/22/2020 4.000% 06/22/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	3,315,155	3,437,070
		VERIZON COMMUNICATIONS INC DTD 10/06/2020 2.987% 10/30/2056 NON CALLABLE 144A PRIVATE PLAC	669,370	659,330
		VERIZON COMMUNICATIONS INC DTD 10/06/2020 2.987% 10/30/2056 NON CALLABLE 144A PRIVATE PLAC	7,063,791	8,145,488
		WEA FINANCE LLC/WESTFIELD DTD 09/17/2014 4.750% 09/17/2044 CALLABLE 144A PRIVATE PLACEMENT	3,488,905	3,785,285
			1,640,390,418	1,901,943,205

Foreign Bonds

AMERICA MOVIL SAB DE CV DTD 02/25/2005 6.375% 03/01/2035 CALLABLE 7980516	184,066	187,917
AMERICA MOVIL SAB DE CV DTD 02/25/2005 6.375% 03/01/2035 CALLABLE 7980518	4,616,298	5,261,760
AMERICA MOVIL SAB DE CV DTD 03/30/2010 6.125% 03/30/2040 NON CALLABLE 7980516	331,778	334,478
AMERICA MOVIL SAB DE CV DTD 07/16/2012 4.375% 07/16/2042 NON CALLABLE 7980516	179,564	181,640
AMERICA MOVIL SAB DE CV DTD 04/22/2019 4.375% 04/22/2049 CALLABLE 7980516	522,147	525,284
ARCH CAPITAL GROUP LTD DTD 05/04/2004 7.350% 05/01/2034 NON CALLABLE 7980518	2,079,147	2,278,575
ARCH CAPITAL GROUP LTD DTD 06/30/2020 3.635% 06/30/2050 CALLABLE 7980508	549,310	581,885
ASTRAZENECA PLC DTD 09/12/2007 6.450% 09/15/2037 CALLABLE 7980516	928,107	933,739
ASTRAZENECA PLC DTD 09/18/2012 4.000% 09/18/2042 NON CALLABLE 7980516	515,462	512,280
ASTRAZENECA PLC DTD 08/06/2020 1.375% 08/06/2030 CALLABLE 7980516	557,200	559,254
AUST & NZ BANKING GROUP DTD 11/25/2020 VAR CPN 11/25/2035 CALLABLE 144A PRIVATE PLACEMENT 7	1,240,305	1,254,809
BAE SYSTEMS PLC DTD 09/15/2020 3.000% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980508	2,197,336	2,191,182
BAE SYSTEMS PLC DTD 09/15/2020 3.000% 09/15/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	160,467	161,730
BAE SYSTEMS PLC DTD 09/15/2020 1.900% 02/15/2031 CALLABLE 144A PRIVATE PLACEMENT 7980516	120,866	121,314
BHP BILLITON FIN USA LTD DTD 09/30/2013 5.000% 09/30/2043 NON CALLABLE 7980516	304,420	316,250
BACARDI LTD DTD 04/30/2018 5.150% 05/15/2038 CALLABLE 144A PRIVATE PLACEMENT 7980518	3,043,500	3,837,270
BARCLAYS BANK PLC DTD 01/10/2017 4.950% 01/10/2047 NON CALLABLE 7980516	370,374	443,781
BARCLAYS PLC DTD 09/23/2020 VAR CPN 09/23/2035 CALLABLE 7980516	267,655	292,556
BARRICK GOLD CORP DTD 04/03/2012 5.250% 04/01/2042 NON CALLABLE 7980516	360,811	379,313
BARRICK AUSTRALIA FINANCE DTD 10/16/2009 5.950% 10/15/2039 NON CALLABLE 7980516	884,984	1,058,202
BELL CANADA DTD 05/13/2019 4.300% 07/29/2049 CALLABLE 7980516	689,597	713,705
BRITISH COLUMBIA DTD 08/29/1996 7.250% 09/01/2036 NON CALLABLE 7980516	216,076	198,874
CANADIAN NATL RAILWAY DTD 02/06/2018 3.650% 02/03/2048 CALLABLE 7980516	155,856	196,398
CANADIAN NATL RESOURCES DTD 09/16/2002 6.450% 06/30/2033 NON CALLABLE 7980516	447,757	525,608
CANADIAN NATL RESOURCES DTD 12/01/2004 5.850% 02/01/2035 NON CALLABLE 7980516	169,002	169,987
CANADIAN NATL RESOURCES DTD 03/19/2007 6.250% 03/15/2038 NON CALLABLE 7980516	522,920	590,854
CANADIAN NATL RESOURCES DTD 01/17/2008 6.750% 02/01/2039 NON CALLABLE 7980516	118,753	131,667
CANADIAN NATL RESOURCES MEDIUM TERM NOTE DTD 05/30/2017 4.950% 06/01/2047 CALLABLE 798051	2,997,660	3,810,180
CANADIAN PACIFIC RR CO DTD 05/08/2007 5.950% 05/15/2037 NON CALLABLE 7980516	132,009	133,799
CANADIAN PACIFIC RR CO DTD 09/11/2015 4.800% 09/15/2035 CALLABLE 7980516	126,144	124,997
CANADIAN PACIFIC RR CO DTD 09/11/2015 6.125% 09/15/2115 CALLABLE 7980508	712,784	1,004,580
CANADIAN PACIFIC RR CO DTD 09/11/2015 6.125% 09/15/2115 CALLABLE 7980516	95,038	133,944
CHILE REP SR GLBL NT DTD 06/25/2019 3.500% 01/25/2050 CALLABLE 7980516	579,703	568,017
REPUBLIC OF CHILE DTD 01/27/2020 2.550% 01/27/2032 CALLABLE 7980516	638,917	645,000
CHINA (PEOPLE'S) DTD 10/21/2020 2.250% 10/21/2050 NON CALLABLE 144A PRIVATE PLACEMENT 798051	384,592	391,832
COCA-COLA FEMSA SAB CV DTD 11/26/2013 5.250% 11/26/2043 NON CALLABLE 7980516	209,059	211,364
COCA-COLA FEMSA SAB CV DTD 01/22/2020 2.750% 01/22/2030 CALLABLE 7980516	425,972	419,461
COLOMBIA REPUBLIC DTD 10/20/2009 6.125% 01/18/2041 NON CALLABLE 7980516	250,800	254,600
REPUBLIC OF COLOMBIA DTD 01/28/2014 5.625% 02/26/2044 CALLABLE 7980516	767,126	764,050
COLOMBIA REPUBLIC DTD 01/28/2015 5.000% 06/15/2045 CALLABLE 7980516	231,325	231,800
REPUBLIC OF COLUMBIA DTD 01/30/2020 3.000% 01/30/2030 CALLABLE 7980516	261,004	262,003
COLOMBIA REP OF DTD 06/04/2020 3.125% 04/15/2031 CALLABLE 7980516	546,648	551,850
COLOMBIA REPUBLIC DTD 06/04/2020 4.125% 05/15/2051 CALLABLE 7980516	789,434	804,750
CONOCOPHILLIPS CANADA DTD 10/13/2006 5.950% 10/15/2036 NON CALLABLE 7980516	185,489	211,995
COOPERATIVE CENTRALE DTD 08/04/2015 5.250% 08/04/2045 NON CALLABLE 7980518	3,825,810	4,284,630
COOPERATIVE CENTRALE MEDIUM TERM NOTE DTD 05/24/2011 5.250% 05/24/2041 NON CALLABLE 7980	254,492	324,386
CRED SUIS GP FUN LTD DTD 05/21/2015 4.875% 05/15/2045 NON CALLABLE 144A PRIVATE PLACEMENT 7	3,486,805	4,902,170
CRED SUIS GP FUN LTD DTD 11/15/2015 4.875% 05/15/2045 NON CALLABLE 7980516	179,969	189,084
DH EUROPE FINANCE II DTD 11/07/2019 3.250% 11/15/2039 CALLABLE 7980516	332,805	335,990
DH EUROPE FINANCE II DTD 11/07/2019 3.250% 11/15/2039 CALLABLE 7980518	4,631,944	5,282,450
DEUTSCHE TELEKOM INT FIN DTD 05/29/2002 9.250% 06/01/2032 NON CALLABLE 7980516	416,069	412,810
DEUTSCHE TELEKOM AG DTD 01/21/2020 3.625% 01/21/2050 CALLABLE 144A PRIVATE PLACEMENT 79805	3,462,690	4,022,935
ELECTRICITE DE FRANCE SA DTD 01/22/2014 4.875% 01/22/2044 NON CALLABLE 144A PRIVATE PLACEME	3,604,343	4,513,795
ELECTRICITE DE FRANCE SA DTD 01/22/2014 6.000% 01/22/2114 NON CALLABLE 144A PRIVATE PLACEME	441,488	454,315
ECOPETROL SA DTD 05/28/2014 5.875% 05/28/2045 NON CALLABLE 7980516	98,188	102,893
ECOPETROL SA DTD 04/29/2020 6.875% 04/29/2030 CALLABLE 7980508	2,009,219	2,059,145

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ENBRIDGE INC DTD 06/04/2014	4.500% 06/10/2044 CALLABLE 7980516	142,285	146,125
	ENBRIDGE INC DTD 11/15/2019	4.000% 11/15/2049 CALLABLE 7980516	110,737	113,270
	ENCANA CORP DTD 12/04/2007	6.500% 02/01/2038 NON CALLABLE 7980518	5,071,270	4,715,655
	EQUINOR ASA DTD 11/18/2019	3.250% 11/18/2049 CALLABLE 7980516	787,837	883,484
	EQUINOR ASA DTD 04/06/2020	3.700% 04/06/2050 CALLABLE 7980516	537,574	554,364
	FOMENTO ECONOMICO MEX DTD 01/16/2020	3.500% 01/16/2050 CALLABLE 7980516	806,105	823,472
	FRANCE TELECOM DTD 09/01/2001	8.500% 03/01/2031 NON CALLABLE 7980516	769,213	773,108
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	1,158,910	1,193,550
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	1,817,700	2,017,100
	GE CAPITAL INTL FUNDING MEDIUM TERM NOTE DTD 05/15/2016	4.418% 11/15/2035 NON CALLABLE 7980516	13,775,060	15,158,085
	GRUPO TELEvisa SAB DTD 05/13/2014	5.000% 05/13/2045 CALLABLE 7980518	3,017,790	3,617,700
	HSBC HOLDINGS PLC DTD 05/17/2005	7.625% 05/17/2032 NON CALLABLE 7980516	233,871	240,854
	HSBC HOLDINGS PLC DTD 05/27/2008	6.800% 06/01/2038 NON CALLABLE 7980518	2,921,975	3,665,647
	HSBC HOLDINGS PLC DTD 11/17/2011	6.100% 01/14/2042 NON CALLABLE 7980516	404,093	418,913
	HSBC HOLDINGS PLC DTD 03/12/2014	5.250% 03/14/2044 NON CALLABLE 7980516	226,911	250,655
	REPUBLIC OF INDONESIA DTD 12/11/2017	4.350% 01/11/2048 NON CALLABLE 7980516	485,303	482,047
	INDONESIA (REP) DTD 10/30/2019	3.700% 10/30/2049 NON CALLABLE 7980516	376,663	371,073
	INDONESIA (REP) DTD 04/15/2020	4.450% 04/15/2070 NON CALLABLE 7980516	247,369	244,626
	INGERSOLL-RAND DTD 03/21/2019	4.500% 03/21/2049 CALLABLE 7980516	64,292	65,182
	STATE OF ISRAEL DTD 04/03/2020	3.875% 07/03/2050 NON CALLABLE 7980516	806,752	804,134
	STATE OF ISRAEL DTD 01/15/2020	3.375% 01/15/2050 NON CALLABLE 7980516	469,567	464,318
	STATE OF ISRAEL DLR INTL SVGS BD DEV SER 43 DTD 01/31/2013	4.500% 01/30/2043 NON CALLABLE 7980516	118,613	118,644
	JOHNSON CONTROLS INTERNATIONAL PLC DTD 07/15/2016	6.000% 01/15/2036 NON CALLABLE 7980516	100,581	120,525
	JOHNSON CONTROLS INTERNATIONAL PLC DTD 07/02/2016	4.950% 07/02/2064 CALLABLE 7980516	372,372	480,473
	LLOYDS BANKING GROUP DTD 01/09/2018	4.344% 01/09/2048 NON CALLABLE 7980518	2,788,437	3,553,486
	MEIJI YASUDA LIFE INSURANCE DTD 10/20/2015	VAR CPN 10/20/2045 CALLABLE 144A PRIVATE PLACEMENT 7980516	2,330,000	2,673,232
	MITSUBISHI UFJ FINL GRP DTD 03/07/2019	4.153% 03/07/2039 NON CALLABLE 7980516	343,146	353,998
	MITSUBISHI UFJ FINL DTD 07/18/2019	3.751% 07/18/2039 NON CALLABLE 7980518	4,684,080	4,872,200
	NUTRIEN LTD DTD 01/15/2018	6.125% 01/15/2041 CALLABLE 7980516	208,406	287,010
	REPUBLIC OF PANAMA DTD 07/23/2019	3.870% 07/23/2060 CALLABLE 7980516	1,439,345	1,424,787
	PANAMA DTD 04/01/2020	4.500% 04/01/2056 CALLABLE 7980516	1,631,256	1,622,250
	REPUBLIC OF PERU DTD 04/23/2020	2.783% 01/23/2031 CALLABLE 7980516	836,721	833,348
	REPUBLIC OF PERU DTD 12/01/2020	2.780% 12/01/2060 CALLABLE 7980516	445,950	454,050
	REPUBLIC OF PERU DTD 12/01/2020	3.230% 07/28/2121 CALLABLE 7980516	427,668	428,925
	PETRO-CANADA DTD 05/16/2005	5.950% 05/15/2035 NON CALLABLE 7980516	1,572,037	1,612,138
	PHILIPPINES(REP) DTD 01/17/2007	6.375% 01/15/2032 NON CALLABLE 7980516	286,615	285,584
	PHILIPPINES(REP) DTD 10/23/2009	6.375% 10/23/2034 NON CALLABLE 7980516	1,078,860	1,070,406
	PHILIPPINES(REP) DTD 01/20/2015	3.950% 01/20/2040 NON CALLABLE 7980516	1,415,012	1,388,778
	PHILIPPINES(REP) DTD 02/02/2017	3.700% 02/02/2042 NON CALLABLE 7980516	236,907	231,578
	PHILIPPINES(REP) DTD 05/05/2020	2.950% 05/05/2045 NON CALLABLE 7980516	609,300	589,770
	PHILIPPINES(REP) DTD 12/10/2020	2.650% 12/10/2045 NON CALLABLE 7980516	269,055	273,399
	ROGERS COMMUNICATIONS INC DTD 02/08/2018	4.300% 02/15/2048 CALLABLE 7980516	99,853	102,199
	ROGERS COMMUNICATIONS INC DTD 04/30/2019	4.350% 05/01/2049 CALLABLE 7980516	512,118	530,868
	ROYALTY PHARMA PLC DTD 09/02/2020	2.200% 09/02/2030 CALLABLE 144A PRIVATE PLACEMENT 7980516	206,146	210,511
	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE DTD 04/16/2019	4.375% 04/16/2049 NON CALLABLE 144A PRIVATE PLACEMENT 7980516	2,445,954	2,988,206
	SAUDI ARABIAN OIL CO MEDIUM TERM NOTE DTD 11/24/2020	3.250% 11/24/2050 CALLABLE 144A PRIVATE PLACEMENT 7980516	1,111,363	1,137,787
	SHELL INTERNATIONAL FIN DTD 03/25/2010	5.500% 03/25/2040 NON CALLABLE 7980516	48,265	50,511
	SHELL INTERNATIONAL FIN DTD 08/21/2012	3.625% 08/21/2042 NON CALLABLE 7980516	391,106	408,335
	SHELL INTERNATIONAL FIN DTD 08/12/2013	4.550% 08/12/2043 NON CALLABLE 7980516	289,525	305,578
	SHELL INTERNATIONAL FIN DTD 08/12/2013	4.550% 08/12/2043 NON CALLABLE 7980518	11,325,417	13,286,000
	SHELL INTERNATIONAL FIN DTD 05/11/2015	4.375% 05/11/2045 NON CALLABLE 7980516	296,580	316,231
	SHELL INTERNATIONAL FINANCE DTD 09/12/2016	3.750% 09/12/2046 NON CALLABLE 7980516	118,040	120,890
	SHELL INTERNATIONAL FIN DTD 11/07/2019	3.125% 11/07/2049 CALLABLE 7980516	376,160	397,656
	SHELL INTERNATIONAL FIN DTD 04/06/2020	3.250% 04/06/2050 CALLABLE 7980516	736,944	776,742
	SIEMENS FINANCIERS DTD 09/15/2016	3.300% 09/15/2046 NON CALLABLE 144A PRIVATE PLACEMENT 7980516	4,143,600	4,697,800
	STATOIL ASA DTD 08/17/2010	5.100% 08/17/2040 NON CALLABLE 7980518	2,831,078	3,455,925
	STATOIL ASA DTD 05/15/2013	3.950% 05/15/2043 NON CALLABLE 7980516	214,920	280,674
	SUMITOMO MITSUI FINL GROUP DTD 07/16/2019	3.040% 07/16/2029 NON CALLABLE 7980516	180,795	182,906
	SUMITOMO MITSUI FINL GRP DTD 09/17/2019	3.202% 09/17/2029 NON CALLABLE 7980516	207,016	207,993
	SUNCOR ENERGY INC DTD 06/06/2008	6.850% 06/01/2039 NON CALLABLE 7980516	98,195	105,560
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.025% 07/09/2040 CALLABLE 7980516	240,000	253,274
	TAKEDA PHARMACEUTICAL DTD 07/09/2020	3.175% 07/09/2050 CALLABLE 7980516	567,632	581,117
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.375% 07/09/2060 NON CALLABLE 7980516	212,919	221,768
	TAKEDA PHARMACEUTICALS DTD 07/09/2020	3.375% 07/09/2060 NON CALLABLE 7980518	2,500,000	2,772,100
	TECK RESOURCES LIMITED DTD 08/17/2010	6.000% 08/15/2040 CALLABLE 7980518	5,026,226	5,763,570
	TECK RESOURCES LIMITED DTD 08/08/2012	5.400% 02/01/2043 CALLABLE 7980516	86,868	107,492
	TELEFONICA EMISIONES SAU DTD 03/08/2017	5.213% 03/08/2047 NON CALLABLE 7980516	589,167	628,087
	TELEFONICA EMISIONES SAU DTD 03/08/2017	5.213% 03/08/2047 NON CALLABLE 7980518	6,498,134	7,819,041
	TELEFONICA EMISIONES DTD 03/06/2018	4.895% 03/06/2048 NON CALLABLE 7980516	625,092	671,206
	TELEFONICA EMISIONES SAU DTD 03/01/2019	5.520% 03/01/2049 CALLABLE 7980516	517,139	553,250
	TELUS CORP DTD 06/12/2018	4.600% 11/16/2048 CALLABLE 7980516	166,316	170,765
	TOTAL CAPITAL DTD 06/29/2020	2.986% 06/29/2041 CALLABLE 7980516	432,719	443,604
	TRANS-CANADA PIPELINES DTD 03/20/2006	5.850% 03/15/2036 NON CALLABLE 7980516	207,360	209,262
	TRANS-CANADA PIPELINES DTD 10/05/2007	6.200% 10/15/2037 NON CALLABLE 7980516	350,184	355,067
	TRANSCANADA PIPELINES LTD DTD 05/07/2018	4.750% 05/15/2038 CALLABLE 7980516	482,781	500,408
	TRANSCANADA PIPELINES DTD 04/06/2020	4.100% 04/15/2030 CALLABLE 7980516	217,186	218,824
	TRANS-CANADA PIPELINES DTD 06/01/2010	6.100% 06/01/2040 NON CALLABLE 7980516	141,377	144,397
	MEXICAN UTD STS MEDIUM TERM NOTE DTD 09/27/2004	6.750% 09/27/2034 NON CALLABLE 7980516	187,650	190,183
	UNITED MEXICAN MEDIUM TERM NOTE DTD 01/11/2008	6.050% 01/11/2040 NON CALLABLE 7980516	465,506	475,696
	UNITED MEXICAN STATES MEDIUM TERM NOTE DTD 03/08/2012	4.750% 03/08/2044 NON CALLABLE 7980516	1,042,349	1,080,634
	UNITED MEXICAN STATES MEDIUM TERM NOTE DTD 03/08/2012	4.750% 03/08/2044 NON CALLABLE 7980518	10,208,518	12,939,109
	UNITED MEXICAN STATES DTD 10/10/2017	4.600% 02/10/2048 NON CALLABLE 7980516	2,192,342	2,268,807
	UNITED MEXICAN STATES DTD 07/31/2019	4.500% 01/31/2050 CALLABLE 7980516	223,029	234,250
	UNITED MEXICAN STATES DTD 04/27/2020	5.000% 04/27/2051 CALLABLE 7980516	557,517	591,375
	UNITED MEXICAN STATES DTD 11/24/2020	2.659% 05/24/2031 CALLABLE 7980516	1,045,047	1,070,080

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		UNITED MEXICAN DTD 11/24/2020 3.771% 05/24/2061 CALLABLE 7980516	153,373	161,433
		VALE OVERSEAS LIMITED DTD 07/08/2020 3.750% 07/08/2030 CALLABLE 7980508	2,184,727	2,225,020
		VALE OVERSEAS LIMITED DTD 07/08/2020 3.750% 07/08/2030 CALLABLE 7980516	784,926	817,695
		VALE SA DTD 09/11/2012 5.625% 09/11/2042 NON CALLABLE 7980516	186,262	201,002
		VODAFONE GROUP PLC DTD 06/19/2019 5.125% 06/19/2059 NON CALLABLE 7980516	92,044	96,608
		VODAFONE GROUP PLC DTD 09/17/2019 4.250% 09/17/2050 NON CALLABLE 7980518	9,060,051	10,403,904
		WPP FINANCE 2010 DTD 09/07/2012 5.125% 09/07/2042 NON CALLABLE 7980518	4,707,090	5,328,128
		WASTE CONNECTIONS INC DTD 03/13/2020 3.050% 04/01/2050 CALLABLE 7980516	132,332	135,694
		WASTE CONNECTIONS INC DTD 03/13/2020 3.050% 04/01/2050 CALLABLE 7980518	3,941,000	4,342,200
		WESTPAC BANKING CORP DTD 11/16/2020 VAR CPN 11/15/2035 CALLABLE 7980516	276,155	283,294
		WESTPAC BANKING GROUP DTD 11/16/2020 2.963% 11/16/2040 NON CALLABLE 7980518	3,000,000	3,194,610
		XSTRATA FINANCE CANADA DTD 10/25/2012 5.550% 10/25/2042 NON CALLABLE 144A PRIVATE PLACEMEN	2,733,494	3,409,336
		XLIT LTD DTD 03/30/2015 5.500% 03/31/2045 NON CALLABLE 7980518	3,271,966	4,616,700
			200,176,475	226,068,450
Mutual Funds				
		ARIEL INTERNATIONAL FUND 7980510	50,847,579	50,798,254
*		STERLING CAPITAL BEHAVIORAL INTERNATIONAL EQUITY FUND 7980510	82,023,133	76,808,497
*		STERLING CAPITAL BEHAVIORAL SMALL CAP VALUE EQUITY FUND 7980510	86,295,615	87,212,874
*		STERLING CAPITAL ULTRA SHORT BOND FUND 7980510	11,297,507	11,130,068
			230,463,834	225,949,693
Common Stock				
		ADAMS RESOURCES & ENERGY INC 7980515	3,772	4,351
		ANTERO RESOURCES CORP 7980515	102,029	110,548
		ANTERO MIDSTREAM CORP 7980511	73,974	85,481
		ANTERO MIDSTREAM CORP 7980513	138,664	159,805
		ANTERO MIDSTREAM CORP 7980519	362,078	1,135,683
		APACHE CORP 7980511	265,171	207,131
		APACHE CORP 7980513	512,798	387,259
		ARCH RESOURCES INC 7980515	89,095	55,457
		ARCH RESOURCES INC 7980521	1,723,971	1,079,456
		ARCHROCK INC 7980515	94,481	93,831
		ASPEN AEROGELS INC 7980514	1,357	2,103
		ASPEN AEROGELS INC 7980515	16,909	26,203
		BAKER HUGHES CO 7980511	483,284	529,277
		BAKER HUGHES CO 7980513	908,821	989,499
		BERRY CORP 7980515	48,752	20,910
		BONANZA CREEK ENERGY INC 7980515	33,949	30,522
		BRIGHAM MINERALS INC CL A 7980515	47,059	39,025
		BRISTOW GROUP INC 7980515	14,451	14,134
		CNX RESOURCES CORPORATION 7980515	187,563	200,761
		CNX RESOURCES CORPORATION 7980520	4,450,517	4,568,292
		CNX RESOURCES CORPORATION 7980521	1,696,266	1,741,036
		CVR ENERGY INC 7980515	88,157	37,012
		CABOT OIL & GAS CORP 7980511	286,449	246,772
		CABOT OIL & GAS CORP 7980513	538,989	461,343
		CACTUS INC CL A 7980514	45,976	41,894
		CACTUS INC CL A 7980515	60,997	55,581
		CHAMPIONX CORP 7980515	234,147	237,563
		CHENIERE ENERGY INC 7980512	494,288	502,151
		CHEVRON CORP 7980511	8,751,171	6,329,274
		CIMAREX ENERGY CO 7980511	165,295	145,614
		CIMAREX ENERGY CO 7980513	314,664	272,210
		CIMAREX ENERGY CO 7980519	969,762	1,044,654
		CLEAN ENERGY FUELS CORP 7980515	27,590	85,713
		COMSTOCK RESOURCES INC 7980515	13,319	8,954
		CONCHO RESOURCES INC ACQUIRED BY COP US ON 2021/01/19 7980511	522,524	440,251
		CONCHO RESOURCES INC ACQUIRED BY COP US ON 2021/01/19 7980513	996,377	823,143
		CONOCOPHILLIPS 7980511	2,515,249	1,663,464
		CONSOL ENERGY INC 7980515	35,339	20,743
		CONTANGO OIL & GAS 7980514	2,713	2,611
		CONTANGO OIL & GAS 7980515	15,134	14,562
		CONTINENTAL RESOURCES INC 7980511	79,441	47,107
		CONTINENTAL RESOURCES INC 7980513	154,014	88,085
		DELEK US HOLDINGS INC 7980515	143,788	84,239
		DEVON ENERGY CORP 7980511	262,392	233,371
		DEVON ENERGY CORP 7980513	503,351	436,293
		DIAMONDBACK ENERGY INC 7980511	392,906	294,804
		DIAMONDBACK ENERGY INC 7980513	761,837	551,082
		DRIL-QUIP INC 7980515	117,118	86,402
		EOG RESOURCES INC 7980511	1,790,830	1,124,219
		EOG RESOURCES INC 7980517	2,382,328	2,809,426
		EOG RESOURCES INC 7980519	3,148,599	2,952,304
		EQT CORPORATION 7980511	149,068	135,069
		EQT CORPORATION 7980513	256,490	234,194
		EARTHSTONE ENERGY INC CL A 7980515	11,171	10,409
		EQUITRANS MIDSTREAM CORP 7980511	144,584	115,165
		EQUITRANS MIDSTREAM CORP 7980512	14,018	10,910
		EQUITRANS MIDSTREAM CORP 7980513	276,627	215,303
		EVOLUTION PETROLEUM 7980515	8,515	6,760
		EXTERRAN CORP 7980515	20,483	9,662
		EXXON MOBIL CORP 7980511	11,196,013	6,787,986
		FALCON MINERALS CORP 7980515	18,615	10,093

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	GOODRICH PETROLEUM CORP 7980514		3,760	3,673
	GOODRICH PETROLEUM CORP 7980515		3,636	3,552
	GREEN PLAINS INC 7980515		45,085	37,772
	HALLIBURTON CO 7980511		660,407	640,200
	HALLIBURTON CO 7980513		1,260,227	1,196,899
	HELIX ENERGY SOLUTIONS GROUP 7980515		88,361	50,287
	HELMERICH & PAYNE INC 7980511		133,597	93,543
	HELMERICH & PAYNE INC 7980513		258,848	174,881
	HESS CORPORATION 7980511		544,378	560,630
	HESS CORPORATION 7980513		1,028,636	1,048,093
	HOLLYFRONTIER CORP 7980511		215,475	149,206
	HOLLYFRONTIER CORP 7980513		416,032	278,973
	KLX ENERGY SERVICES HOLDINGS INC 7980521		3,114,195	243,878
	KINDER MORGAN INC 7980511		1,442,182	1,029,201
	KOSMOS ENERGY LTD 7980515		137,350	79,501
	LIBERTY OILFIELD SERVICES INC CL A 7980515		67,769	64,046
	MAGNOLIA OIL & GAS CORP 7980514		82,703	58,040
	MAGNOLIA OIL & GAS CORP 7980515		8,883	6,234
	MARATHON OIL CORP 7980511		291,502	203,188
	MARATHON OIL CORP 7980513		564,414	379,883
	MARATHON PETROLEUM CORPORATION 7980511		1,170,576	1,035,530
	MARATHON PETROLEUM CORPORATION 7980513		2,216,560	1,932,960
	MATADOR RESOURCES CO 7980515		142,049	111,169
	MATRIX SERVICE CO 7980515		43,589	23,957
	MURPHY OIL CORP 7980511		104,711	68,002
	MURPHY OIL CORP 7980513		203,750	127,147
	NATIONAL OILWELL VARCO INC CUSIP CHG #62955J103 EFF 01/04/2021 7980511		270,234	205,950
	NATIONAL OILWELL VARCO INC CUSIP CHG #62955J103 EFF 01/04/2021 7980513		520,777	385,044
	NEWPARK RESOURCES INC 7980515		22,228	14,321
	NEXTIER OILFIELD SOLUTIONS INC 7980515		78,622	46,712
	NOW INC/DE 7980515		95,873	65,999
	OCCIDENTAL PETE CORP 7980511		920,790	562,004
	OCCIDENTAL PETE CORP 7980513		1,797,327	1,050,717
	OCEANEERING INTL INC 7980515		101,126	66,224
	OIL STS INTL INC 7980515		77,462	25,366
	ONEOK INC 7980511		867,565	665,202
	ONEOK INC 7980513		1,639,503	1,217,337
	OVERSEAS SHIPHOLDING GROUP INC CL A 7980515		10,247	11,853
	OVINTIV INC 7980515		197,573	314,010
	PBF ENERGY INC 7980515		194,934	57,524
	PDC ENERGY INC 7980515		195,031	170,892
	PAR PACIFIC HOLDINGS INC 7980515		53,124	46,945
	PARSLEY ENERGY INC ACQUIRED BY PXD US ON 2021/01/13 7980511		170,716	165,217
	PARSLEY ENERGY INC ACQUIRED BY PXD US ON 2021/01/13 7980513		324,757	308,878
	PATTERSON-UTI ENERGY INC 7980515		145,790	80,383
	PEABODY ENERGY CORP 7980515		42,962	12,689
	PENN VIRGINIA CORP 7980515		28,164	11,601
	PHILLIPS 66 7980511		1,711,068	1,181,077
	PHILLIPS 66 7980517		2,377,272	1,857,886
	PIONEER NATURAL RESOURCES CO 7980511		745,752	723,202
	PIONEER NATURAL RESOURCES CO 7980513		1,418,228	1,351,874
	PRIMEENERGY RESOURCES CORP 7980515		2,922	1,856
	PROPETRO HOLDING CORP 7980515		64,166	49,705
	RPC INC 7980515		27,721	15,186
	RANGE RESOURCES CORP 7980515		127,513	119,488
	RENEWABLE ENERGY GROUP INC 7980515		104,909	225,987
	SM ENERGY COMPANY 7980515		98,835	58,611
	SEACOR HLDGS INC 7980515		63,563	66,735
	SELECT ENERGY SERVICES INC CL A 7980515		42,864	20,270
	SOLARIS OILFIELD INFRASTRUCTURE INC 7980515		26,297	19,674
	SOUTHWESTERN ENERGY CO 7980515		163,749	165,132
	TALOS ENERGY INC 7980515		29,552	8,520
	TARGA RESOURCES 7980511		261,045	234,940
	TARGA RESOURCES 7980513		469,140	412,530
	TELLURIAN INC 7980515		53,133	17,619
	TIDEWATER INC 7980515		54,612	28,745
	URANIUM ENERGY 7980514		4,747	8,272
	URANIUM ENERGY 7980515		9,901	17,253
	VALERO ENERGY CORP 7980511		1,325,796	892,165
	W&T OFFSHORE INC 7980515		40,267	17,167
	WHITING PETROLEUM CORP 7980515		78,627	2,500
	WILLIAMS COS INC 7980511		1,019,538	943,112
	WILLIAMS COS INC 7980513		1,889,445	1,737,312
	WORLD FUEL SVCS CORP 7980515		132,879	162,437
	WORLD FUEL SVCS CORP 7980523		1,903,417	2,073,106
	WPX ENERGY INC ACQUIRED BY DVN US ON 2021/01/07 7980511		140,488	126,684
	WPX ENERGY INC ACQUIRED BY DVN US ON 2021/01/07 7980513		269,386	236,839
	ADVANCED EMISSIONS SOLUTIONS INC 7980515		9,861	7,310
	ADVANSIX INC 7980515		48,926	45,917
	AGROFRESH SOLUTIONS INC 7980514		282	252
	AGROFRESH SOLUTIONS INC 7980515		6,218	5,557
	AIR PRODUCTS & CHEMICALS INC 7980511		1,636,359	2,040,134
	ALBEMARLE CORP 7980511		351,169	602,029
	ALBEMARLE CORP 7980513		637,548	1,125,283
	ALCOA CORP 7980515		330,201	366,011

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALLEGHENY TECHNOLOGIES INC 7980515		198,475	177,611
	AMERICAN VANGUARD CORP 7980514		6,978	6,084
	AMERICAN VANGUARD CORP 7980515		34,977	30,497
	AMYRIS INC 7980514		2,423	4,440
	AMYRIS INC 7980515		27,344	50,104
	APTARGROUP INC 7980511		285,380	340,035
	APTARGROUP INC 7980513		529,606	635,443
	ASHLAND GLOBAL HOLDINGS INC 7980511		162,605	169,409
	ASHLAND GLOBAL HOLDINGS INC 7980513		303,728	316,642
	AVIENT CORP 7980515		238,051	307,457
	BALCHEM CORP 7980514		211,066	244,843
	BALCHEM CORP 7980515		21,925	25,464
	BALL CORP 7980511		54,977	73,612
	BALL CORP 7980512		727,241	999,169
	BALL CORP 7980513		99,830	137,627
	BALL CORP 7980522		2,043,040	2,938,990
	BERRY GLOBAL GROUP INC 7980511		161,464	190,428
	BERRY GLOBAL GROUP INC 7980512		77,128	91,702
	BERRY GLOBAL GROUP INC 7980513		299,345	355,907
	BERRY GLOBAL GROUP INC 7980519		721,075	859,707
	CF INDUSTRIES HOLDINGS INC 7980511		315,971	319,590
	CF INDUSTRIES HOLDINGS INC 7980513		599,765	597,450
	CABOT CORP 7980511		95,640	96,627
	CABOT CORP 7980513		179,631	180,597
	CARPENTER TECHNOLOGY CORP 7980515		159,791	115,519
	CELANESE CORP 7980511		532,014	591,877
	CELANESE CORP 7980513		954,104	1,069,406
	CELANESE CORP 7980526		4,840,137	5,547,139
	CENTURY ALUMINUM COMPANY 7980515		34,413	46,745
	THE CHEMOURS COMPANY 7980511		126,625	156,524
	THE CHEMOURS COMPANY 7980513		234,526	292,596
	CLEARWATER PAPER CORP 7980515		41,293	50,925
	CLEVELAND-CLIFFS INC 7980515		273,679	481,266
	COEUR MINING INC 7980515		134,725	209,370
	COMMERCIAL METALS CO 7980515		213,901	204,065
	COMPASS MINERALS INTERNATIONAL INC 7980514		141,027	151,646
	CORTEVA INC 7980511		917,348	1,123,616
	CORTEVA INC 7980513		1,675,739	2,073,030
	CORTEVA INC 7980520		8,586,708	12,934,687
	CROWN HOLDINGS INC 7980511		331,841	450,499
	CROWN HOLDINGS INC 7980512		34,825	48,296
	CROWN HOLDINGS INC 7980513		607,334	842,281
	CROWN HOLDINGS INC 7980520		7,255,910	14,208,661
	DOMTAR CORPORATION 7980515		171,092	145,020
	DOW INC 7980511		1,514,430	1,594,238
	DOW INC 7980519		2,330,829	3,166,275
	DUPONT DE NEMOURS INC 7980511		1,886,841	2,023,862
	EAGLE MATERIALS INC 7980511		141,587	161,653
	EAGLE MATERIALS INC 7980513		264,772	302,226
	EASTMAN CHEMICAL CO 7980511		425,494	525,868
	EASTMAN CHEMICAL CO 7980513		787,475	983,045
	ECOLAB INC 7980511		1,412,146	1,671,381
	ELEMENT SOLUTIONS INC 7980511		98,406	148,737
	ELEMENT SOLUTIONS INC 7980513		182,875	278,077
	FMC CORP 7980511		397,803	462,134
	FMC CORP 7980512		90,522	105,965
	FMC CORP 7980513		737,921	863,814
	FERRO CORP 7980514		66,816	64,226
	FERRO CORP 7980515		27,183	26,129
	FORTERRA INC 7980514		28,497	35,972
	FREEPORT-MCMORAN INC 7980511		813,941	1,459,410
	FREEPORT-MCMORAN INC 7980513		1,515,598	2,738,137
	H.B. FULLER CO 7980514		119,718	125,601
	H.B. FULLER CO 7980515		74,917	78,598
	FUTUREFUEL CORP 7980515		28,275	27,559
	GCP APPLIED TECHNOLOGIES INC 7980514		65,973	65,392
	GCP APPLIED TECHNOLOGIES INC 7980515		21,426	21,238
	GATOS SILVER INC 7980514		4,255	6,020
	GATOS SILVER INC 7980515		13,215	18,698
	GLATFELTER CORP 7980515		59,331	60,213
	GOLD RESOURCE CORP 7980515		22,852	15,947
	WR GRACE & CO 7980511		78,350	76,474
	WR GRACE & CO 7980512		40,952	39,854
	WR GRACE & CO 7980513		146,852	142,916
	GRAPHIC PACKAGING CORP 7980511		124,463	142,364
	GRAPHIC PACKAGING CORP 7980512		32,478	37,099
	GRAPHIC PACKAGING CORP 7980513		207,813	237,380
	GRAPHIC PACKAGING CORP 7980519		0	-
	GREIF INC-CL A 7980515		96,568	100,558
	GREIF INC CL B 7980515		24,949	24,287
	HAWKINS INC 7980514		17,226	19,825
	HAWKINS INC 7980515		16,953	19,512
	HAWKINS INC 7980521		545,759	651,207
	HAYNES INTERNATIONAL INC 7980515		37,755	24,960
	HECLA MNG CO 7980515		142,129	282,522

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	HUNTSMAN CORP 7980511		183,415	194,634
	HUNTSMAN CORP 7980513		342,455	363,876
	INGEVITY CORP 7980514		254,077	226,206
	INNOSPEC INC 7980514		125,174	130,107
	INNOSPEC INC 7980515		34,130	35,475
	INTERNATIONAL FLAVORS & FRAGRANCES 7980511		511,537	450,271
	INTERNATIONAL FLAVORS & FRAGRANCES 7980513		964,817	841,769
	INTERNATIONAL PAPER CO 7980511		682,656	756,142
	INTERNATIONAL PAPER CO 7980513		1,268,023	1,413,589
	INTREPID POTASH INC 7980515		15,155	19,489
	KAISER ALUMINUM CORP 7980515		124,185	129,460
	KOPPERS HOLDINGS INC 7980514		27,250	28,200
	KOPPERS HOLDINGS INC 7980515		20,415	21,126
	KRATON CORP 7980515		67,466	72,754
	KRONOS WORLDWIDE INC 7980515		23,969	27,986
	LANDEC CORP 7980515		26,318	23,599
	LIVENT CORP 7980515		115,819	230,903
	LOUISIANA PAC CORP 7980514		221,951	293,866
	MARRONE BIO INNOVATIONS INC 7980514		5,014	5,646
	MARRONE BIO INNOVATIONS INC 7980515		463	521
	MARTIN MARIETTA MATLS INC 7980511		626,802	682,664
	MARTIN MARIETTA MATLS INC 7980513		1,169,663	1,275,877
	MATERION CORP 7980514		26,011	28,547
	MATERION CORP 7980515		68,685	75,381
	MINERALS TECHNOLOGIES INC 7980515		161,454	176,607
	MOSAIC CO NEW 7980511		284,604	307,276
	MOSAIC CO NEW 7980513		539,016	574,468
	MYERS INDUSTRIES INC 7980514		16,311	19,845
	MYERS INDUSTRIES INC 7980515		32,469	39,503
	NEENAH INC 7980515		89,907	77,835
	NEWMARKET CORP 7980511		19,877	18,321
	NEWMARKET CORP 7980512		89,923	81,649
	NEWMARKET CORP 7980513		37,724	34,253
	NEWMONT CORP 7980511		1,287,106	1,861,860
	NEWMONT CORP 7980519		3,426,870	3,416,725
	NUCOR CORP 7980511		613,697	619,876
	NUCOR CORP 7980513		1,150,406	1,158,904
	O-I GLASS INC 7980514		111,570	104,625
	O-I GLASS INC 7980515		37,715	35,367
	OLIN CORP 7980511		96,595	135,350
	OLIN CORP 7980513		177,126	253,066
	OLYMPIC STEEL INC 7980515		13,091	10,211
	PPG INDUSTRIES INC 7980511		1,180,848	1,316,296
	PPG INDUSTRIES INC 7980513		2,172,020	2,440,202
	PPG INDUSTRIES INC 7980519		1,063,584	1,117,705
	PACKAGING CORP OF AMERICA 7980511		404,523	499,372
	PACKAGING CORP OF AMERICA 7980513		748,017	933,651
	PACTIV EVERGREEN INC 7980514		9,636	10,431
	PACTIV EVERGREEN INC 7980515		44,696	48,379
	PQ GROUP HOLDINGS INC 7980514		6,781	6,374
	PQ GROUP HOLDINGS INC 7980515		40,989	38,531
	QUAKER CHEMICAL CORP 7980514		181,404	242,241
	RPM INTERNATIONAL INC 7980511		61,410	73,532
	RPM INTERNATIONAL INC 7980512		288,875	350,683
	RPM INTERNATIONAL INC 7980513		113,217	137,441
	RPM INTERNATIONAL INC 7980526		4,775,929	6,888,386
	RANPAK HOLDINGS CORP CL A 7980515		16,857	32,646
	RAYONIER ADVANCED MATERIALS 7980515		28,953	33,891
	RELIANCE STEEL & ALUMINUM CO 7980511		270,704	293,627
	RELIANCE STEEL & ALUMINUM CO 7980513		503,690	548,934
	ROYAL GOLD INC 7980511		79,615	76,473
	ROYAL GOLD INC 7980512		187,018	180,387
	ROYAL GOLD INC 7980513		148,313	143,054
	RYERSON HOLDING CORP 7980515		14,612	18,319
	SCHNITZER STEEL INDS INC-A 7980515		49,514	69,085
	SCHWEITZER-MAUDUIT INTL INC 7980515		98,612	104,265
	SCOTTS MIRACLE-GRO COMPANY CL A 7980511		11,370	19,715
	SCOTTS MIRACLE-GRO COMPANY CL A 7980512		151,579	273,220
	SCOTTS MIRACLE-GRO COMPANY CL A 7980513		20,218	36,443
	SEALED AIR CORP NEW 7980511		239,381	275,152
	SEALED AIR CORP NEW 7980513		445,276	514,359
	SENSIENT TECHNOLOGIES CORP 7980514		81,242	92,803
	SENSIENT TECHNOLOGIES CORP 7980515		135,037	154,253
	SILGAN HOLDINGS INC 7980511		103,269	112,723
	SILGAN HOLDINGS INC 7980513		192,574	210,763
	SILGAN HOLDINGS INC 7980519		705,266	908,460
	SONOCO PRODUCTS CO 7980511		218,920	229,416
	SONOCO PRODUCTS CO 7980513		409,727	428,911
	SOUTHERN COPPER CORP 7980511		126,632	207,733
	SOUTHERN COPPER CORP 7980519		2,165,419	3,269,024
	STEEL DYNAMICS INC 7980511		259,599	285,743
	STEEL DYNAMICS INC 7980513		484,947	534,209
	STEPAN COMPANY 7980514		12,162	14,796
	STEPAN COMPANY 7980515		162,322	197,475
	SUMMIT MATERIALS INC 7980515		192,684	192,206

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SUNCOKE ENERGY INC 7980515		38,185	30,311
	TIMKENSTEEL CORPORATION 7980515		25,921	17,620
	TRECOR RESOURCES 7980515		15,142	14,169
	UFP TECHNOLOGIES INC 7980514		1,605	1,724
	UFP TECHNOLOGIES INC 7980515		23,127	24,838
	US CONCRETE INC 7980515		53,814	53,560
	US SILICA HOLDINGS INC 7980515		42,505	43,433
	UNITED STATES LIME & MINERALS INC 7980514		615	798
	UNITED STATES LIME & MINERALS INC 7980515		14,054	18,240
	UNITED STATES STEEL CORP 7980515		227,003	306,975
	VALVOLINE INC 7980511		147,765	165,775
	VALVOLINE INC 7980513		274,536	309,891
	VERITIV CORP 7980515		24,042	22,495
	VERSO CORP CL A 7980515		49,091	31,589
	VULCAN MATERIALS CO 7980511		718,509	758,161
	VULCAN MATERIALS CO 7980513		1,342,331	1,417,250
	WARRIOR MET COAL INC 7980515		77,541	91,996
	WESTLAKE CHEMICAL CORP 7980511		91,748	106,978
	WESTLAKE CHEMICAL CORP 7980513		170,475	199,838
	WESTROCK CO 7980511		402,362	431,818
	WESTROCK CO 7980513		751,217	807,220
	WORTHINGTON INDS INC 7980515		131,069	156,382
	AAON INC 7980514		149,066	196,825
	AAR CORP 7980515		104,841	101,344
	ACCO BRANDS CORP 7980515		70,370	65,488
	ADT INC 7980511		48,567	46,802
	ADT INC 7980513		91,278	87,488
	ABM INDUSTRIES INC 7980515		202,261	211,639
	AGCO CORP 7980511		181,136	246,179
	AGCO CORP 7980513		334,398	460,194
	API GROUP CORP 7980515		150,215	212,337
	ASGN INC 7980514		209,730	252,929
	ASGN INC 7980515		50,910	61,729
	ASGN INC 7980520		6,150,670	9,261,890
	ASGN INC 7980521		2,901,249	3,799,446
	AZZ INC 7980515		96,287	103,182
	AZZ INC 7980521		3,540,940	3,963,043
	ACUITY BRANDS INC 7980511		177,061	184,057
	ACUITY BRANDS INC 7980513		294,698	303,573
	AECOM 7980511		253,019	294,100
	AECOM 7980513		469,234	549,870
	AEGION CORP 7980515		51,882	48,273
	AEROJET ROCKETDYNE HOLDINGS INC 7980514		218,104	274,556
	AEROJET ROCKETDYNE HOLDINGS INC 7980523		2,717,231	3,044,636
	ADVANCED DRAINAGE SYSTEMS INC 7980514		256,830	338,666
	ADVANCED DRAINAGE SYSTEMS INC 7980523		2,423,129	3,554,825
	AEROVIRONMENT INC 7980514		109,830	136,346
	AIR LEASE CORP 7980511		158,072	182,877
	AIR LEASE CORP 7980513		297,681	341,856
	AIR LEASE CORP 7980520		3,806,214	6,394,126
	AIR LEASE CORP 7980521		2,336,112	3,643,551
	AIR TRANSPORT SERVICES GRP INC 7980514		96,125	132,537
	AKOUSTIS TECHNOLOGIES INC 7980514		19,341	27,505
	AKERNA CORP 7980514		3,029	2,106
	ALAMO GROUP INC 7980514		64,671	80,149
	ALAMO GROUP INC 7980515		17,364	21,520
	ALASKA AIR GROUP INC 7980511		256,410	241,124
	ALASKA AIR GROUP INC 7980513		486,535	450,736
	ALBANY INTL CORP - CL A 7980514		136,139	134,799
	ALBANY INTL CORP - CL A 7980515		33,664	33,333
	ALLEGiant TRAVEL 7980514		16,896	21,195
	ALLEGiant TRAVEL 7980515		145,127	182,049
	ALLIED MOTION TECHNOLOGIES INC 7980514		22,095	24,068
	ALLIED MOTION TECHNOLOGIES INC 7980515		3,190	3,475
	ALLISON TRANSMISSION HOLDINGS INC 7980511		68,847	66,118
	ALLISON TRANSMISSION HOLDINGS INC 7980512		119,422	113,777
	ALLISON TRANSMISSION HOLDINGS INC 7980513		129,744	123,611
	ALPHA PRO TECH LTD 7980514		15,558	9,879
	ALTA EQUIPMENT GROUP INC 7980515		11,403	14,119
	ALTRA INDUSTRIAL MOTION CORPORATION 7980515		190,376	298,823
	ALTRA INDUSTRIAL MOTION CORPORATION 7980523		2,801,805	2,833,914
	AMERCO 7980511		125,220	156,616
	AMERCO 7980513		231,679	292,350
	AMERESCO INC CL A 7980514		38,812	92,413
	AMERICAN AIRLINES GROUP INC 7980511		414,893	332,589
	AMERICAN AIRLINES GROUP INC 7980513		773,873	599,213
	AMERICAN SUPERCONDUCTOR CORP 7980515		36,396	53,070
	AMERICAN WOODMARK CORP 7980515		132,798	132,235
	AMETEK INC 7980511		880,699	1,072,254
	AMETEK INC 7980513		1,607,364	1,983,416
	AMETEK INC 7980526		4,575,520	7,354,361
	APOGEE ENTERPRISES INC 7980514		10,429	8,839
	APOGEE ENTERPRISES INC 7980515		68,555	58,101
	APPLIED INDL TECHNOLOGIES INC 7980514		71,020	86,491
	APPLIED INDL TECHNOLOGIES INC 7980515		124,686	151,847

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ARCBEST CORP 7980515		67,257	90,162
	ARCOSA INC 7980515		169,136	222,851
	ARCOSA INC 7980521		1,512,606	2,601,155
	ARCONIC CORP 7980515		157,764	247,489
	ARGAN INC 7980515		51,034	54,990
	ARMSTRONG WORLD INDUSTRIES INC 7980511		94,952	86,367
	ARMSTRONG WORLD INDUSTRIES INC 7980512		52,572	47,386
	ARMSTRONG WORLD INDUSTRIES INC 7980513		179,008	161,352
	ARRAY TECHNOLOGIES INC 7980511		82,254	84,468
	ARRAY TECHNOLOGIES INC 7980512		6,007	6,169
	ARRAY TECHNOLOGIES INC 7980513		133,715	137,315
	ASTEC INDS INC COM 7980515		85,797	108,120
	ASTRONICS CORP 7980515		51,189	25,957
	ATKORE INTERNATIONAL GROUP INC 7980514		89,476	140,021
	ATKORE INTERNATIONAL GROUP INC 7980523		3,268,646	4,430,260
	ATLAS AIR WORLDWIDE HLDGS INC 7980514		5,197	6,599
	ATLAS AIR WORLDWIDE HLDGS INC 7980515		86,330	109,625
	AVERY DENNISON CORP 7980511		236,468	293,468
	AVERY DENNISON CORP 7980512		152,323	192,181
	AVERY DENNISON CORP 7980513		434,962	548,779
	AVIS BUDGET GROUP 7980514		118,912	141,255
	AXON ENTERPRISE INC 7980512		161,707	277,040
	AZEK CO INC 7980511		84,146	88,973
	AZEK CO INC 7980512		18,630	19,379
	AZEK CO INC 7980513		138,921	148,225
	AZEK CO INC 7980526		4,154,291	4,247,687
	BG STAFFING INC 7980515		16,791	10,414
	BWX TECHNOLOGIES INC 7980511		75,898	79,630
	BWX TECHNOLOGIES INC 7980512		126,893	132,797
	BWX TECHNOLOGIES INC 7980513		142,099	148,711
	BADGER METER INC 7980514		131,965	197,244
	BARNES GROUP INC 7980515		213,348	198,908
	BARRETT BUSINESS SVCS INC 7980514		3,166	2,728
	BARRETT BUSINESS SVCS INC 7980515		46,704	40,244
	BEACON ROOFING SUPPLY INC 7980515		149,946	183,226
	BELDEN INC 7980515		168,148	154,234
	BILL.COM HOLDINGS INC 7980512		263,446	359,132
	BLOOM ENERGY CORP CL A 7980514		53,255	172,075
	BLOOM ENERGY CORP CL A 7980515		3,894	12,582
	BLUE BIRD CORP 7980514		7,658	7,852
	BLUE BIRD CORP 7980515		14,106	14,462
	BOEING CO 7980511		6,679,320	4,446,882
	BOISE CASCADE CO 7980514		17,908	23,135
	BOISE CASCADE CO 7980515		99,900	129,060
	BRADY CORP CL A 7980514		130,074	135,114
	BRADY CORP CL A 7980515		50,443	52,397
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980511		104,969	122,477
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980512		220,287	259,658
	BRIGHT HORIZONS FAMILY SOLUTIONS 7980513		194,310	229,039
	BRIGHTVIEW HOLDINGS INC 7980515		51,602	51,877
	BRINKS CO 7980514		203,594	254,880
	BRINKS CO 7980523		3,907,517	4,296,312
	BUILDERS FIRSTSOURCE 7980514		184,771	307,952
	BUILDERS FIRSTSOURCE 7980515		323,711	338,641
	CAI INTERNATIONAL INC 7980514		5,666	6,748
	CAI INTERNATIONAL INC 7980515		29,561	35,207
	CBIZ INC 7980514		15,594	16,285
	CBIZ INC 7980515		90,403	94,412
	CECO ENVIRONMENTAL CORP 7980515		20,714	18,089
	CH ROBINSON WORLDWIDE INC 7980511		392,039	405,612
	CH ROBINSON WORLDWIDE INC 7980512		68,079	70,590
	CH ROBINSON WORLDWIDE INC 7980513		731,120	758,094
	CRA INTERNATIONAL INC 7980514		20,155	20,932
	CRA INTERNATIONAL INC 7980515		7,601	7,894
	CSW INDUSTRIALS INC 7980514		69,470	111,015
	CSX CORP 7980511		2,169,406	2,695,547
	CSX CORP 7980519		629,894	839,438
	CARLISLE COS INC 7980511		287,790	326,260
	CARLISLE COS INC 7980513		504,515	573,181
	CASELLA WASTE SYSTEMS INC CL A 7980514		181,602	192,479
	CASELLA WASTE SYSTEMS INC CL A 7980515		29,925	31,842
	CASELLA WASTE SYSTEMS INC CL A 7980523		2,034,279	3,233,171
	CATERPILLAR INC 7980511		2,974,457	3,837,710
	CHART INDUSTRIES INC 7980515		221,370	360,555
	CHART INDUSTRIES INC 7980523		3,305,130	5,559,217
	CHASE CORP 7980514		59,760	53,939
	CIRCOR INTL INC 7980515		61,854	64,349
	CINTAS CORP 7980511		105,857	137,849
	CINTAS CORP 7980512		743,949	992,162
	CINTAS CORP 7980513		192,418	257,319
	CLEAN HARBORS INC 7980511		140,385	151,363
	CLEAN HARBORS INC 7980513		261,859	282,940
	COLFAX CORP 7980511		122,809	146,459
	COLFAX CORP 7980513		228,658	273,760
	COLUMBUS MCKINNON CORP NY 7980515		74,825	74,727

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	COMFORT SYSTEMS USA INC 7980514		38,933	39,864
	COMFORT SYSTEMS USA INC 7980515		109,443	112,060
	CONCRETE PUMPING HOLDINGS INC 7980515		9,029	8,602
	CONSTRUCTION PARTNERS INC CL A 7980514		15,436	25,005
	CONSTRUCTION PARTNERS INC CL A 7980515		21,834	35,369
	COPART INC 7980512		635,917	943,304
	CORNERSTONE BUILDING BRANDS INC 7980514		12,364	11,990
	CORNERSTONE BUILDING BRANDS INC 7980515		20,786	20,156
	COSTAR GROUP INC 7980512		850,233	1,294,916
	COSTAR GROUP INC 7980526		5,714,710	7,366,512
	COVANTA HOLDING CORP 7980514		46,408	44,445
	COVANTA HOLDING CORP 7980515		82,658	79,161
	COVENANT LOGISTICS GROUP INC CL A 7980515		17,500	14,455
	CRANE CO 7980511		130,857	146,078
	CRANE CO 7980513		246,964	273,130
	CUBIC CORP 7980514		16,128	15,882
	CUBIC CORP 7980515		146,223	143,995
	CUMMINS INC 7980511		1,107,772	1,295,151
	CUMMINS INC 7980513		2,019,605	2,399,312
	CUMMINS INC 7980519		2,362,607	3,304,305
	CURTISS WRIGHT CORP 7980511		187,972	186,625
	CURTISS WRIGHT CORP 7980513		354,244	348,817
	DMC GLOBAL INC 7980514		20,699	21,020
	DMC GLOBAL INC 7980515		27,939	28,372
	DXP ENTERPRISES INC 7980515		50,389	30,588
	DASEKE INC 7980514		11,260	19,185
	DEERE & CO 7980511		1,884,919	2,953,362
	DEERE & CO 7980519		3,314,096	4,089,560
	DELTA AIR LINES INC 7980511		1,101,321	991,619
	DELTA AIR LINES INC 7980513		2,098,870	1,865,020
	DELUXE CORP 7980515		152,085	101,762
	DONALDSON INC 7980511		236,634	246,040
	DONALDSON INC 7980512		25,389	26,375
	DONALDSON INC 7980513		442,638	459,837
	DOUGLAS DYNAMICS 7980514		72,520	64,497
	DOUGLAS DYNAMICS 7980515		6,973	6,202
	DOVER CORP 7980511		606,301	701,571
	DOVER CORP 7980513		1,124,194	1,311,611
	DUCOMMUN INC 7980515		42,351	48,491
	DUN & BRADSTREET HLDGS INC 7980511		46,486	42,031
	DUN & BRADSTREET HLDGS INC 7980512		42,050	37,923
	DUN & BRADSTREET HLDGS INC 7980513		87,165	78,609
	DYCOM INDUSTRIES INC 7980514		86,272	120,832
	DYCOM INDUSTRIES INC 7980515		39,038	54,676
	EVI INDUSTRIES INC 7980514		8,730	10,532
	EASTERN CO 7980515		13,076	10,893
	ECHO GLOBAL LOGISTICS INC 7980515		46,707	58,977
	EMCOR GROUP INC 7980514		27,064	30,548
	EMCOR GROUP INC 7980515		337,127	380,199
	EMERSON ELEC CO 7980511		1,662,330	1,851,966
	ENCORE WIRE CORP 7980515		93,219	103,090
	ENERGY RECOVERY INC 7980514		25,852	39,665
	ENERSYS COM 7980514		21,378	23,423
	ENERSYS COM 7980515		244,706	267,785
	ENERPAC TOOL GROUP CORP 7980514		36,295	33,305
	ENERPAC TOOL GROUP CORP 7980515		70,052	64,280
	ENNIS INC 7980515		43,559	38,378
	ENPRO INDUSTRIES INC 7980515		113,851	130,650
	EQUIFAX INC 7980511		170,141	232,758
	EQUIFAX INC 7980512		452,937	625,766
	EQUIFAX INC 7980513		314,892	435,047
	ESCO TECHNOLOGIES INC 7980514		142,089	174,855
	ESCO TECHNOLOGIES INC 7980515		14,261	17,651
	EXONE CO 7980514		8,817	6,055
	EXONE CO 7980515		3,151	2,164
	EXPEDITORS INTL WASH INC 7980511		201,433	236,348
	EXPEDITORS INTL WASH INC 7980512		296,086	349,910
	EXPEDITORS INTL WASH INC 7980513		373,749	441,691
	EXPONENT INC 7980514		272,314	332,571
	EXPONENT INC 7980523		3,921,397	5,583,931
	FRP HOLDINGS INC 7980515		25,621	24,187
	FTI CONSULTING INC 7980511		148,930	155,626
	FTI CONSULTING INC 7980513		253,350	264,106
	FASTENAL CO 7980511		159,471	204,402
	FASTENAL CO 7980512		623,726	812,824
	FASTENAL CO 7980513		292,655	382,095
	FEDERAL SIGNAL CORP 7980514		120,580	132,614
	FEDERAL SIGNAL CORP 7980515		11,793	12,969
	FEDEX CORPORATION 7980511		1,678,644	2,442,505
	FEDEX CORPORATION 7980519		3,471,056	3,271,212
	FEDEX CORPORATION 7980522		2,788,865	4,520,503
	FLUOR CORP 7980515		238,262	187,903
	FLOWSERVE CORP 7980511		200,065	185,319
	FLOWSERVE CORP 7980513		379,653	346,464
	FORTIVE CORP 7980511		755,592	814,855

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	FORTIVE CORP 7980513		1,382,398	1,498,339
	FORTUNE BRANDS HOME & SECURITY, INC 7980511		383,709	456,459
	FORTUNE BRANDS HOME & SECURITY, INC 7980513		708,995	853,343
	FORWARD AIR CORP 7980514		74,611	93,130
	FORWARD AIR CORP 7980515		53,927	67,312
	FOSTER LB COMPANY 7980515		17,191	12,732
	FOUNDATION BUILDING MATERIALS INC 7980514		5,661	6,032
	FOUNDATION BUILDING MATERIALS INC 7980515		24,286	25,876
	FRANKLIN ELECTRIC CO INC 7980514		168,689	212,959
	FRANKLIN ELECTRIC CO INC 7980515		14,914	18,964
	FUELCELL ENERGY INC 7980514		54,262	153,599
	FUELCELL ENERGY INC 7980515		32,008	90,254
	GATX CORP 7980515		230,163	241,721
	GP STRATEGIES CORP 7980515		13,020	12,987
	GENCOR INDUSTRIES INC 7980514		888	873
	GENCOR INDUSTRIES INC 7980515		8,544	8,401
	GENERAC HOLDINGS INC 7980511		24,617	47,301
	GENERAC HOLDINGS INC 7980512		221,621	458,004
	GENERAC HOLDINGS INC 7980513		42,696	88,235
	GENERAL DYNAMICS CORP 7980511		1,737,071	1,461,264
	GENERAL DYNAMICS CORP 7980522		1,961,226	1,973,651
	GENERAL ELECTRIC CORP 7980511		3,382,049	3,655,087
	GENERAL FINANCE CORP 7980515		9,645	7,489
	GIBALTAR INDUSTRIES INC 7980514		28,905	38,416
	GIBALTAR INDUSTRIES INC 7980515		113,835	151,290
	GORMAN RUPP CO 7980514		6,890	6,101
	GORMAN RUPP CO 7980515		46,106	40,822
	GRACO INC 7980511		175,036	231,014
	GRACO INC 7980512		160,599	215,892
	GRACO INC 7980513		321,198	431,785
	GRAFTECH INTERNATIONAL LTD 7980511		26,819	27,983
	GRAFTECH INTERNATIONAL LTD 7980513		50,886	52,309
	GRAHAM CORP 7980515		19,100	12,281
	GRAINGER W W INC 7980511		155,866	187,020
	GRAINGER W W INC 7980512		396,131	482,250
	GRAINGER W W INC 7980513		287,120	349,539
	GRANITE CONSTRUCTION INC 7980514		11,042	9,776
	GRANITE CONSTRUCTION INC 7980515		105,293	93,218
	GREAT LAKES DREDGE & DOCK CORP 7980515		55,453	70,222
	GREENBRIER COS INC 7980515		92,632	97,935
	GRIFFON CORP 7980515		72,585	73,633
	H&E EQUIPMENT SERVICES INC 7980515		77,334	80,129
	HC2 HOLDINGS INC 7980514		11,019	13,115
	HNI CORP 7980515		134,052	122,402
	HARSCO CORPORATION 7980515		136,605	117,463
	HAWAIIAN HOLDINGS INC 7980515		105,044	67,561
	HEALTHCARE SVCS GROUP INC 7980514		146,924	150,953
	HEARTLAND EXPRESS INC 7980515		84,744	73,957
	HEICO CORP 7980511		37,656	44,884
	HEICO CORP 7980512		142,527	171,723
	HEICO CORP 7980513		69,560	83,809
	HEICO CORP CL A 7980511		54,032	68,948
	HEICO CORP CL A 7980512		203,332	264,556
	HEICO CORP CL A 7980513		99,147	129,000
	HEIDRICK & STRUGGLES INTL INC 7980515		50,313	47,272
	HELIOS TECHNOLOGIES INC 7980514		43,918	53,130
	HELIOS TECHNOLOGIES INC 7980515		63,961	77,377
	HERC HOLDINGS INC 7980514		4,469	6,442
	HERC HOLDINGS INC 7980515		88,178	127,109
	HERITAGE-CRYSTAL CLEAN INC 7980515		29,030	26,780
	HEXCEL CORP 7980511		184,601	156,283
	HEXCEL CORP 7980513		351,982	292,104
	HONEYWELL INTERNATIONAL INC 7980511		4,610,305	5,810,964
	HONEYWELL INTERNATIONAL INC 7980517		2,548,165	5,554,235
	HOWMET AEROSPACE INC 7980511		326,286	435,577
	HOWMET AEROSPACE INC 7980513		608,038	814,332
	HUB GROUP INC 7980515		136,737	155,724
	HUBBELL INC 7980511		294,830	327,534
	HUBBELL INC 7980513		546,170	612,108
	JB HUNT TRANSPORT SERVICES INC 7980511		288,193	323,451
	JB HUNT TRANSPORT SERVICES INC 7980512		99,207	111,780
	JB HUNT TRANSPORT SERVICES INC 7980513		536,785	604,813
	HUNTINGTON INGALLS INDUSTRIES 7980511		275,341	236,115
	HUNTINGTON INGALLS INDUSTRIES 7980512		27,464	23,185
	HUNTINGTON INGALLS INDUSTRIES 7980513		522,823	441,373
	HURCO COMPANIES INC 7980515		20,029	15,660
	HURON CONSULTING GROUP 7980514		8,661	8,725
	HURON CONSULTING GROUP 7980515		100,713	101,453
	HYSTER-YALE MATERIALS HANDLING INC CL A 7980515		49,220	49,486
	ICF INTERNATIONAL INC 7980514		46,086	48,686
	ICF INTERNATIONAL INC 7980515		54,036	57,085
	ICF INTERNATIONAL INC 7980523		2,517,681	2,633,438
	IAA INC 7980511		195,754	257,061
	IAA INC 7980512		55,831	74,987
	IAA INC 7980513		357,770	480,527

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	IES HOLDINGS INC 7980514		6,421	9,576
	IES HOLDINGS INC 7980515		13,614	20,304
	ITT INC 7980511		216,993	257,401
	ITT INC 7980513		403,179	481,067
	ITT INC 7980523		2,804,581	4,404,697
	IDEX CORP 7980511		503,201	580,270
	IDEX CORP 7980513		932,837	1,084,644
	IDEX CORP 7980526		5,300,243	5,545,728
	ILLINOIS TOOL WKS INC 7980511		1,145,627	1,384,345
	INGERSOLL-RAND INC 7980511		465,048	610,550
	INGERSOLL-RAND INC 7980513		854,273	1,141,369
	INSTEEL INDS 7980515		37,453	34,652
	INSPERITY INC 7980514		111,252	104,706
	INSPERITY INC 7980515		130,717	123,026
	INTERFACE INC 7980514		11,316	7,812
	INTERFACE INC 7980515		61,327	42,336
	JACOBS ENGINEERING GROUP INC 7980511		444,344	527,584
	JACOBS ENGINEERING GROUP INC 7980513		825,723	986,197
	JACOBS ENGINEERING GROUP INC 7980520		7,115,441	12,521,247
	JELD-WEN HOLDING INC 7980515		131,595	143,538
	JETBLUE AIRWAYS CORP 7980511		186,654	174,015
	JETBLUE AIRWAYS CORP 7980513		348,794	324,038
	JOHN BEAN TECHNOLOGIES CORP 7980514		231,633	256,549
	KAR AUCTION SERVICES INC 7980515		224,606	200,765
	KADANT INC 7980514		85,312	116,872
	KAMAN CORP 7980514		12,006	11,769
	KAMAN CORP 7980515		120,523	118,145
	KANSAS CITY SOUTHERN 7980511		584,195	748,545
	KANSAS CITY SOUTHERN 7980513		1,041,706	1,353,382
	KELLY SERVICES INC 7980515		61,830	58,049
	KENNAMETAL INC 7980515		254,456	251,252
	KFORCE INC 7980514		54,226	60,189
	KIMBALL INTL INC CL B 7980515		53,240	36,149
	KIRBY CORP 7980511		141,918	119,364
	KIRBY CORP 7980513		270,463	223,076
	KNOLL INC 7980515		91,373	61,700
	KNIGHT-SWIFT TRANSN HLDGS INC 7980511		182,985	202,074
	KNIGHT-SWIFT TRANSN HLDGS INC 7980513		340,311	377,802
	KORN FERRY 7980515		182,241	198,534
	KRATOS DEFENSE & SECURITY SOLUTIONS INC 7980514		179,223	239,546
	KRATOS DEFENSE & SECURITY SOLUTIONS INC 7980523		2,886,823	4,507,160
	LSI INDUSTIES INC 7980515		13,502	18,404
	L3 HARRIS TECHNOLOGIES INC 7980511		1,524,635	1,538,623
	L3 HARRIS TECHNOLOGIES INC 7980517		2,833,024	3,055,319
	LANDSTAR SYSTEMS INC 7980511		32,249	37,301
	LANDSTAR SYSTEMS INC 7980512		129,110	150,685
	LANDSTAR SYSTEMS INC 7980513		59,651	69,619
	LAWSON PRODUCTS INC 7980514		10,332	9,877
	LAWSON PRODUCTS INC 7980515		7,723	7,382
	LEIDOS HOLDINGS INC 7980511		412,211	493,854
	LEIDOS HOLDINGS INC 7980512		41,066	49,512
	LEIDOS HOLDINGS INC 7980513		765,790	923,269
	LENNOX INTERNATIONAL INC 7980511		353,424	366,298
	LENNOX INTERNATIONAL INC 7980513		655,188	684,651
	LINCOLN ELEC HLDGS INC 7980511		120,267	147,289
	LINCOLN ELEC HLDGS INC 7980512		82,146	102,068
	LINCOLN ELEC HLDGS INC 7980513		221,457	275,164
	LINDSAY CORPORATION 7980514		75,580	100,841
	LUNA INNOVATIONS INC 7980514		12,126	20,946
	LYDALL INC 7980515		29,073	43,093
	LYDALL INC 7980521		1,400,919	2,143,241
	LYFT INC CL A 7980511		364,198	474,792
	LYFT INC CL A 7980513		655,708	861,593
	MRC GLOBAL INC 7980515		83,204	43,712
	MSA SAFETY INC 7980511		142,926	163,433
	MSA SAFETY INC 7980512		37,852	43,622
	MSA SAFETY INC 7980513		265,093	305,503
	MSC INDL DIRECT INC CL A 7980511		127,433	145,742
	MSC INDL DIRECT INC CL A 7980513		236,249	272,327
	MYR GROUP INC 7980514		24,788	45,075
	MYR GROUP INC 7980515		16,492	29,990
	MACQUARIE INFRASTRUCTURE CORP 7980511		101,072	106,604
	MACQUARIE INFRASTRUCTURE CORP 7980513		191,105	199,278
	MANITOWOC COMPANY INC 7980515		47,068	37,854
	MANPOWERGROUP INC 7980511		187,545	201,913
	MANPOWERGROUP INC 7980513		350,033	377,313
	MARTEN TRANSPORT LTD 7980514		31,195	35,976
	MARTEN TRANSPORT LTD 7980515		38,067	43,902
	MASCO CORP 7980511		500,915	558,254
	MASCO CORP 7980513		928,671	1,043,615
	MASTEC INC 7980514		15,212	18,954
	MASTEC INC 7980515		242,290	300,878
	MASTECH DIGITAL INC 7980514		5,961	4,563
	MATSON INC 7980515		150,995	203,554
	MAXAR TECHNOLOGIES LTD 7980515		93,144	196,848

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	MCGRATH RENTCORP 7980514		68,220	66,496
	MCGRATH RENTCORP 7980515		60,304	58,780
	MERITOR INCORPORATED 7980514		84,992	107,481
	MERITOR INCORPORATED 7980515		30,059	38,013
	MESA AIR GROUP INC 7980515		16,093	16,538
	MIDDLEBY CORP 7980511		234,912	274,600
	MIDDLEBY CORP 7980513		432,467	513,102
	MILLER HERMAN INC 7980515		199,677	166,397
	MILLER INDUSTRIES INC/TENN 7980515		31,067	35,397
	MISTRAS GROUP INC 7980515		18,678	11,803
	MISTRAS GROUP INC 7980521		2,483,608	991,588
	MONTROSE ENVIRONMENTAL GROUP INC 7980514		7,354	9,381
	MONTROSE ENVIRONMENTAL GROUP INC 7980515		13,785	17,585
	MOOG INC 7980515		204,458	196,981
	MUELLER INDUSTRIES INC 7980515		137,974	163,823
	MUELLER WATER PRODUCTS INC CL A 7980514		7,517	8,295
	MUELLER WATER PRODUCTS INC CL A 7980515		138,017	152,286
	NL INDUSTRIES INC 7980515		3,585	3,360
	NN INC 7980515		26,521	23,140
	NV5 GLOBAL INC 7980514		41,065	57,431
	NV5 GLOBAL INC 7980515		3,887	5,436
	NACCO INDS INC 7980515		9,869	8,258
	NAVISTAR INTERNATIONAL CORP 7980515		143,553	183,181
	NESCO HOLDINGS INC 7980515		4,948	8,195
	NORDSON CORP 7980511		67,089	81,787
	NORDSON CORP 7980512		274,515	340,811
	NORDSON CORP 7980513		122,852	152,521
	NORFOLK SOUTHERN CORP 7980511		1,851,777	2,355,190
	NORTHROP GRUMMAN CORPORATION 7980511		159,234	149,618
	NORTHWEST PIPE CO 7980515		25,509	22,838
	OLD DOMINION FREIGHT LINE INC 7980511		71,326	101,494
	OLD DOMINION FREIGHT LINE INC 7980512		401,309	587,101
	OLD DOMINION FREIGHT LINE INC 7980513		129,191	190,105
	OMEGA FLEX INC 7980514		23,436	30,660
	ORION ENERGY SYSTEMS INC 7980514		17,307	19,345
	OSHKOSH CORP 7980511		213,629	225,331
	OSHKOSH CORP 7980513		402,467	421,313
	OTIS WORLDWIDE CORP 7980511		1,083,752	1,066,412
	OTIS WORLDWIDE CORP 7980513		2,010,954	1,973,271
	OWENS CORNING 7980511		276,728	313,116
	OWENS CORNING 7980513		515,942	585,322
	PAE INC 7980514		39,599	39,300
	P.A.M. TRANSPORTATION SERVICES INC 7980514		1,088	833
	P.A.M. TRANSPORTATION SERVICES INC 7980515		8,384	6,419
	PGT INNOVATIONS INC 7980514		26,311	31,425
	PGT INNOVATIONS INC 7980515		51,022	60,939
	PACCAR INC 7980511		1,070,779	1,132,166
	PACCAR INC 7980513		1,966,356	2,095,827
	PACCAR INC 7980519		1,246,478	1,194,978
	PARK AEROSPACE CORP 7980515		25,509	22,127
	PARK-OHIO HLDGS CORP 7980515		24,222	22,619
	PARKER HANNIFIN CORP 7980511		1,026,095	1,349,247
	PARKER HANNIFIN CORP 7980513		1,865,179	2,501,813
	PARKER HANNIFIN CORP 7980519		2,880,669	3,228,059
	PARSONS CORP 7980514		44,232	42,855
	PARSONS CORP 7980515		19,805	19,188
	PATRICK INDS INC 7980514		74,814	104,507
	PATRICK INDS INC 7980515		5,040	7,040
	PITNEY BOWES INC 7980514		20,542	29,704
	PITNEY BOWES INC 7980515		38,157	55,175
	PLUG POWER INC 7980514		210,357	919,978
	POWELL INDS INC 7980515		28,140	22,147
	PREFORMED LINE PRODUCTS CO 7980515		13,255	17,315
	PRIMORIS SERVICES CORP 7980514		43,780	54,254
	PRIMORIS SERVICES CORP 7980515		39,035	48,373
	PROTO LABS INC 7980514		220,342	294,988
	QUAD GRAPHICS INC 7980515		15,641	10,650
	QUANEX BUILDING PRODUCTS 7980515		51,399	61,101
	QUANTA SERVICES INC 7980511		207,102	303,852
	QUANTA SERVICES INC 7980512		47,537	71,804
	QUANTA SERVICES INC 7980513		376,004	567,950
	QUANTA SERVICES INC 7980519		593,832	1,328,769
	REV GROUP INC 7980514		2,737	2,106
	REV GROUP INC 7980515		23,221	17,867
	RADIANT LOGISTICS INC 7980515		17,493	19,036
	RAVEN INDUSTRIES INC 7980514		7,050	7,048
	RAVEN INDUSTRIES INC 7980515		90,330	90,303
	RAYTHEON TECHNOLOGIES CORP 7980511		4,515,661	3,969,163
	RBC BEARINGS INC 7980514		242,715	317,438
	RBC BEARINGS INC 7980523		2,510,038	3,383,319
	RED VIOLET INC 7980514		11,050	12,846
	REGAL BELOIT CORP 7980511		151,306	192,198
	REGAL BELOIT CORP 7980513		279,718	359,219
	REGAL BELOIT CORP 7980519		871,942	1,160,555
	REGAL BELOIT CORP 7980523		3,383,162	4,264,823

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	REPUBLIC SERVICES INC 7980511		735,804	781,860
	REPUBLIC SERVICES INC 7980513		1,341,942	1,440,359
	RESIDEO TECHNOLOGIES INC 7980515		167,726	250,847
	RESOURCES CONNECTION INC 7980515		41,584	32,167
	REXNORD CORP 7980514		21,114	26,853
	REXNORD CORP 7980515		289,148	366,823
	ROBERT HALF INTL INC 7980511		258,206	269,726
	ROBERT HALF INTL INC 7980513		480,670	504,151
	ROCKWELL AUTOMATION INC 7980511		483,279	578,117
	ROCKWELL AUTOMATION INC 7980512		422,046	510,900
	ROCKWELL AUTOMATION INC 7980513		892,782	1,080,740
	ROCKWELL AUTOMATION INC 7980526		6,350,562	8,748,253
	ROLLINS INC 7980511		29,709	41,961
	ROLLINS INC 7980512		188,083	274,740
	ROLLINS INC 7980513		53,721	78,472
	ROPER TECHNOLOGIES INC 7980511		1,197,236	1,498,038
	RUSH ENTERPRISES INC 7980515		130,368	141,284
	RUSH ENTERPRISES INC 7980523		1,929,655	2,869,453
	RUSH ENTERPRISES INC CL B 7980515		26,249	21,067
	RYDER SYSTEM INC 7980511		104,210	125,126
	RYDER SYSTEM INC 7980513		193,705	233,885
	SPX CORP 7980514		114,734	125,933
	SPX CORP 7980515		46,410	50,940
	SPX CORP 7980523		3,306,635	3,753,716
	SP PLUS CORPORATION 7980515		70,617	55,671
	SPX FLOW INC 7980515		159,077	205,990
	SAIA INC 7980514		186,561	341,893
	SCHNEIDER NATIONAL INC CL B 7980511		52,226	47,196
	SCHNEIDER NATIONAL INC CL B 7980513		98,026	88,223
	SCHNEIDER NATIONAL INC CL B 7980519		0	-
	SIMPSON MANUFACTURING CO INC 7980514		239,972	292,966
	SITEONE LANDSCAPE SUPPLY INC 7980514		289,813	501,271
	SKYWEST INC 7980515		217,695	165,916
	SMITH A O CORPORATION 7980511		262,021	281,281
	SMITH A O CORPORATION 7980513		487,031	525,779
	SOUTHWEST AIRLINES CO 7980511		1,021,572	1,062,615
	SOUTHWEST AIRLINES CO 7980513		1,900,090	1,971,137
	SPIRIT AEROSYSTEMS HLDGS INC 7980511		208,011	158,432
	SPIRIT AEROSYSTEMS HLDGS INC 7980513		402,513	296,146
	SPIRIT AIRLINES INC 7980515		260,772	200,294
	STANDEX INTL CORP 7980515		80,222	79,923
	STANLEY BLACK & DECKER INC 7980511		972,384	1,065,110
	STANLEY BLACK & DECKER INC 7980513		1,783,646	1,970,231
	STEELCASE INC 7980515		121,820	97,614
	STERICYCLE INC 7980511		219,753	244,804
	STERICYCLE INC 7980513		406,089	457,717
	STERLING CONSTRUCTION CO INC 7980514		4,541	5,918
	STERLING CONSTRUCTION CO INC 7980515		27,875	36,327
	SUMO LOGIC INC 7980514		24,865	23,293
	SUMO LOGIC INC 7980515		7,109	6,659
	SUNRUN INC 7980514		262,581	756,242
	TPI COMPOSITES INC 7980514		52,376	115,958
	TEAM INC 7980515		40,171	27,435
	TEAM INC 7980521		1,905,961	1,506,391
	TELEDYNE TECHNOLOGIES INC 7980511		450,228	549,556
	TELEDYNE TECHNOLOGIES INC 7980513		832,086	1,026,988
	TELEDYNE TECHNOLOGIES INC 7980526		4,588,320	5,969,855
	TENNANT CO 7980514		95,003	92,975
	TEREX CORP 7980515		161,409	196,221
	TERMINIX GLOBAL HOLDINGS INC 7980511		218,806	260,865
	TERMINIX GLOBAL HOLDINGS INC 7980513		404,675	487,656
	TETRA TECH INC 7980514		325,011	448,879
	TEXTRON INC 7980511		378,026	425,497
	TEXTRON INC 7980513		708,109	795,512
	THERMON GROUP HOLDINGS INC 7980515		56,835	42,936
	THERMON GROUP HOLDINGS INC 7980521		3,247,517	3,129,564
	3-D SYSTEMS CORP 7980515		93,381	106,257
	3M CO 7980511		1,294,521	1,293,796
	TIMKEN CO 7980511		135,801	189,455
	TIMKEN CO 7980513		248,668	354,077
	TIMKEN CO 7980519		748,361	1,276,440
	TITAN MACHINERY 7980515		26,494	31,221
	TOPBUILD CORP 7980514		252,108	438,110
	TORO CO 7980511		31,782	38,884
	TORO CO 7980512		267,410	330,138
	TORO CO 7980513		58,690	72,458
	TRANSCAT INC 7980514		15,734	17,444
	TRANSDIGM GROUP INC 7980511		790,280	972,213
	TRANSDIGM GROUP INC 7980512		208,934	259,298
	TRANSDIGM GROUP INC 7980513		1,483,143	1,831,177
	TRANSDIGM GROUP INC 7980526		6,441,580	10,199,886
	TRANSUNION 7980511		53,916	64,890
	TRANSUNION 7980512		512,010	620,820
	TRANSUNION 7980513		99,996	121,247
	TRANSUNION 7980526		4,508,772	6,108,777

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	TREDEGAR CORPORATION 7980515		44,624	36,657
	TREX COMPANY INC 7980512		195,164	349,950
	TRIMAS CORP 7980515		100,568	108,406
	TRINET GROUP INC 7980514		166,759	238,818
	TRINITY INDUSTRIES INC 7980511		76,511	92,576
	TRINITY INDUSTRIES INC 7980513		142,724	173,092
	TRINITY INDUSTRIES INC 7980520		6,030,469	7,297,891
	TRINITY INDUSTRIES INC 7980521		2,712,717	3,227,840
	TRIUMPH GROUP INC 7980515		55,365	54,284
	TRUEBLUE INC 7980515		68,638	54,612
	TUTOR PERINI CORP 7980515		49,585	44,315
	II-VI INC 7980514		239,624	494,120
	II-VI INC 7980515		35,622	76,416
	UFP INDUSTRIES INC 7980514		163,774	201,480
	UFP INDUSTRIES INC 7980515		35,358	43,773
	US XPRESS ENTERPRISES INC CL A 7980515		9,221	12,716
	UBER TECHNOLOGIES INC 7980511		390,864	628,932
	ULTRALIFE CORP 7980515		5,066	4,937
	UNION PAC CORP 7980511		2,219,146	2,698,739
	UNION PAC CORP 7980519		379,313	478,906
	UNITED AIRLINES HOLDINGS INC 7980511		654,660	485,308
	UNITED AIRLINES HOLDINGS INC 7980513		1,255,473	907,255
	UNITED PARCEL SERVICE CL B 7980511		1,127,678	1,593,569
	UNITED PARCEL SERVICE CL B 7980517		3,153,877	5,994,703
	UNITED PARCEL SERVICE CL B 7980519		3,008,642	3,182,760
	UNITED RENTALS INC 7980511		475,950	645,637
	UNITED RENTALS INC 7980513		875,533	1,207,092
	UNITED RENTALS INC 7980519		841,337	1,275,505
	UNIVAR SOLUTIONS INC 7980511		132,112	122,576
	UNIVAR SOLUTIONS INC 7980513		250,000	229,147
	UNIVERSAL LOGISTICS HOLDINGS INC 7980514		9,086	7,927
	UNIVERSAL LOGISTICS HOLDINGS INC 7980515		4,649	4,056
	UPWORK INC 7980514		93,271	230,352
	US ECOLOGY INC 7980515		125,484	95,693
	VSE CORP 7980515		26,226	28,637
	VALMONT INDUSTRIES 7980511		115,768	141,693
	VALMONT INDUSTRIES 7980513		214,413	264,844
	VECTRUS INC 7980514		14,682	15,413
	VECTRUS INC 7980515		28,463	29,882
	VERISK ANALYTICS INC 7980512		879,726	1,192,605
	VERISK ANALYTICS INC 7980522		1,641,836	4,572,793
	VIAD CORP 7980515		88,866	61,236
	VICOR CORP 7980514		70,598	127,909
	VIRGIN GALACTIC HOLDINGS INC 7980511		6,236	8,614
	VIRGIN GALACTIC HOLDINGS INC 7980512		34,998	49,406
	VIRGIN GALACTIC HOLDINGS INC 7980513		11,380	16,065
	WABASH NATL CORP 7980515		66,836	76,467
	WABTEC CORP 7980511		491,206	512,254
	WABTEC CORP 7980513		920,389	957,676
	WASTE MANAGEMENT INC 7980511		1,552,527	1,679,441
	WATSCO INC 7980511		253,288	285,453
	WATSCO INC 7980513		467,387	533,299
	WATTS WATER TECHNOLOGIES INC 7980514		84,717	107,218
	WATTS WATER TECHNOLOGIES INC 7980515		122,219	154,681
	WELBILT INC 7980514		35,378	35,033
	WELBILT INC 7980515		104,321	103,303
	WERNER ENTERPRISES INC 7980514		149,456	152,330
	WERNER ENTERPRISES INC 7980515		22,395	22,826
	WESCO INTERNATIONAL INC 7980515		208,007	322,007
	WILLDAN GROUP INC 7980514		14,963	21,642
	WILLDAN GROUP INC 7980515		7,611	11,009
	WILLIS LEASE FINANCE CORP 7980515		8,435	7,463
	WILLSCOT MOBILE MINI HOLDINGS CORP 7980514		66,390	94,256
	WILLSCOT MOBILE MINI HOLDINGS CORP 7980515		142,049	201,672
	WOODWARD, INC 7980511		215,667	261,411
	WOODWARD, INC 7980513		403,085	488,794
	XPO LOGISTICS INC 7980511		290,041	397,651
	XPO LOGISTICS INC 7980512		14,045	19,549
	XPO LOGISTICS INC 7980513		534,137	743,450
	XYLEM INC 7980511		577,660	704,081
	XYLEM INC 7980513		1,069,864	1,316,348
	THE AARONS COMPANY INC 7980514		6,023	5,916
	THE AARONS COMPANY INC 7980515		47,269	46,357
	ABERCROMBIE & FITCH CO-CL A 7980515		87,288	105,974
	ACADEMY SPORTS & OUTDOORS INC 7980514		4,549	5,120
	ACADEMY SPORTS & OUTDOORS INC 7980515		22,176	24,959
	ACCEL ENTERTAINMENT INC 7980514		33,146	36,572
	ACUSHNET HOLDINGS CORP 7980514		17,668	23,554
	ACUSHNET HOLDINGS CORP 7980515		66,932	89,229
	ADTALEM GLOBAL EDUCATION INC 7980515		165,267	147,343
	ADVANCED AUTO PARTS 7980511		407,300	405,588
	ADVANCED AUTO PARTS 7980513		725,331	721,711
	AMERICAN AXLE & MFG HLDGS INC 7980515		93,565	78,663
	AMERICAN EAGLE OUTFITTERS INC 7980515		204,092	252,762
	AMERICAN OUTDOOR BRANDS INC 7980515		14,254	19,482

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AMERICAN PUBLIC EDUCATION INC 7980515		36,179	36,881
	AMERICA'S CAR-MART INC 7980514		33,874	38,114
	AMERICA'S CAR-MART INC 7980515		12,398	13,950
	ARAMARK 7980511		318,191	339,586
	ARAMARK 7980513		596,274	634,882
	ASBURY AUTOMOTIVE GROUP 7980514		57,698	79,720
	ASBURY AUTOMOTIVE GROUP 7980515		102,948	142,242
	ASPEN GROUP INC 7980514		18,141	21,436
	AT HOME GROUP INC 7980515		61,948	69,601
	AUTONATION INC 7980511		115,803	154,724
	AUTONATION INC 7980513		213,240	289,140
	AUTOZONE INC 7980511		415,977	438,613
	AUTOZONE INC 7980512		553,581	585,607
	AUTOZONE INC 7980513		772,614	817,954
	AUTOZONE INC 7980522		1,578,544	1,688,067
	BALLY'S CORP 7980514		33,008	65,199
	BEAZER HOMES USA INC 7980515		32,531	36,239
	BED BATH & BEYOND INC 7980515		179,161	188,167
	BEST BUY COMPANY INC 7980511		688,027	721,581
	BEST BUY COMPANY INC 7980512		139,943	149,086
	BEST BUY COMPANY INC 7980513		1,266,137	1,348,861
	BEST BUY COMPANY INC 7980519		1,385,325	1,172,533
	BIG LOTS INC 7980514		7,258	9,616
	BIG LOTS INC 7980515		97,621	129,348
	BIGLARI HOLDINGS INC CL B 7980515		8,505	8,562
	BIGLARI HOLDINGS INC CL A 7980515		2,952	3,510
	BJ'S RESTAURANTS 7980515		72,226	71,245
	BLOCK H & R INC 7980511		49,589	35,146
	BLOCK H & R INC 7980512		111,373	77,746
	BLOCK H & R INC 7980513		94,106	65,692
	BLOCK H & R INC 7980519		976,292	840,580
	BLOOMIN BRANDS INC 7980514		130,052	123,200
	BLUEGREEN VACATIONS CORP 7980515		2,312	3,438
	BLUEGREEN VACATIONS HOLDING CORP 7980515		9,705	14,031
	BOOT BARN HOLDINGS INC 7980514		70,210	82,167
	BOOT BARN HOLDINGS INC 7980515		7,447	8,715
	BORGWARNER INC 7980511		332,659	318,896
	BORGWARNER INC 7980512		44,565	42,581
	BORGWARNER INC 7980513		623,949	596,177
	BOYD GAMING CORP 7980515		200,658	291,384
	BRINKER INTL INC 7980514		85,966	121,852
	BRINKER INTL INC 7980515		50,566	71,674
	BRUNSWICK CORP 7980511		181,517	232,456
	BRUNSWICK CORP 7980513		334,590	434,568
	THE BUCKLE INC 7980515		58,295	70,985
	BURLINGTON STORES INC 7980511		56,110	69,834
	BURLINGTON STORES INC 7980512		439,174	548,993
	BURLINGTON STORES INC 7980513		104,197	130,252
	CAESARS ENTERTAINMENT INC 7980514		407,818	564,749
	CAESARS ENTERTAINMENT INC 7980515		339,630	467,381
	CALERES INC 7980515		61,443	46,747
	CALLAWAY GOLF CO 7980515		156,234	187,278
	CAMPING WORLD HOLDINGS INC 7980514		45,163	61,921
	CARMAX INC 7980511		525,840	549,568
	CARMAX INC 7980512		39,756	41,657
	CARMAX INC 7980513		980,562	1,027,441
	CARMAX INC 7980520		5,855,808	8,368,684
	CARRIAGE SERVICES INC 7980515		36,678	43,284
	CARPARTS.COM INC 7980514		22,245	28,039
	CARPARTS.COM INC 7980515		1,202	1,722
	CARRIER GLOBAL CORP 7980511		597,986	812,187
	CARRIER GLOBAL CORP 7980512		304,312	425,293
	CARRIER GLOBAL CORP 7980513		1,070,720	1,496,390
	CARROLS RESTAURANT GROUP INC 7980515		23,992	18,601
	CARTERS INC 7980511		155,139	155,780
	CARTERS INC 7980513		292,292	291,147
	CARVANA CO CL A 7980512		224,700	486,506
	CASPER SLEEP INC 7980514		2,928	2,251
	CASPER SLEEP INC 7980515		13,592	10,449
	CATO CORP-CL A 7980515		24,490	17,118
	CAVCO INDUSTRIES INC 7980514		112,121	116,850
	CENTURY CASINOS INC 7980515		18,403	14,518
	CENTURY COMMUNITIES INC 7980515		78,193	106,911
	CHEESECAKE FACTORY INC 7980515		136,759	130,896
	CHEGG INC 7980512		189,568	395,284
	CHICOS FAS INC 7980515		37,997	15,857
	CHILDRENS PL INC NEW 7980514		33,457	36,172
	CHILDRENS PL INC NEW 7980515		16,265	17,585
	CHIPOTLE MEXICAN GRILL INC 7980512		861,242	1,397,804
	CHIPOTLE MEXICAN GRILL INC 7980519		522,618	693,355
	CHIPOTLE MEXICAN GRILL INC 7980526		7,998,330	10,612,492
	CHOICE HOTELS INTL INC 7980511		126,271	143,552
	CHOICE HOTELS INTL INC 7980513		234,840	268,212
	CHURCHILL DOWNS INC 7980514		358,057	532,556
	CHUY'S HOLDINGS INC 7980515		39,061	43,550

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CITI TRENDS INC 7980515		20,783	41,483
	CLARUS CORP 7980514		1,701	1,740
	CLARUS CORP 7980515		27,511	28,151
	COLLECTORS UNIVERSE INC 7980514		25,751	45,165
	COLLECTORS UNIVERSE INC 7980515		2,966	5,203
	COLUMBIA SPORTSWEAR CO 7980511		102,366	97,254
	COLUMBIA SPORTSWEAR CO 7980513		193,283	181,838
	COMPX INTERNATIONAL INC CL A 7980515		1,968	1,964
	CONNS INC 7980515		23,191	17,126
	CONTAINER STORE GROUP INC/THE 7980515		13,940	15,646
	COOPER-STANDARD HOLDING INC 7980515		47,764	48,677
	COOPER TIRE & RUBBER CO 7980515		135,475	170,343
	CORE-MARK HOLDINGS 7980514		82,011	88,521
	CORE-MARK HOLDINGS 7980515		7,020	7,577
	CRACKER BARREL 7980514		109,380	96,434
	CRACKER BARREL 7980515		169,830	149,729
	CRACKER BARREL 7980520		1,901,691	3,608,672
	CRACKER BARREL 7980521		493,953	873,574
	CROCS INC 7980514		219,305	300,956
	CROCS INC 7980523		2,296,678	3,430,510
	D R HORTON INC 7980511		799,622	881,142
	D R HORTON INC 7980513		1,459,080	1,628,235
	D R HORTON INC 7980519		1,198,970	1,109,612
	D R HORTON INC 7980526		4,542,722	4,935,361
	DANA INC 7980515		200,868	235,802
	DARDEN RESTAURANTS INC 7980511		540,190	599,054
	DARDEN RESTAURANTS INC 7980513		1,010,151	1,119,966
	DAVE & BUSTER'S ENTERTAINMENT 7980514		33,884	34,883
	DAVE & BUSTER'S ENTERTAINMENT 7980515		68,876	70,907
	DECKERS OUTDOOR CORP 7980514		338,045	577,288
	DEL TACO RESTAURANTS INC 7980515		19,716	22,668
	DENNY'S CORPORATION 7980514		52,507	43,086
	DENNY'S CORPORATION 7980515		32,435	26,615
	DESIGNER BRANDS INC CL A 7980515		88,613	39,573
	DICKS SPORTING GOODS INC 7980511		121,702	134,005
	DICKS SPORTING GOODS INC 7980513		226,588	250,472
	DICKS SPORTING GOODS INC 7980517		2,356,928	2,489,597
	DILLARDS INC 7980515		42,208	38,082
	DINE BRANDS GLOBAL INC 7980514		5,561	4,118
	DINE BRANDS GLOBAL INC 7980515		95,629	70,818
	DOLLAR TREE INC 7980511		439,056	512,002
	DOLLAR TREE INC 7980512		375,261	438,210
	DOLLAR TREE INC 7980513		819,727	957,234
	DOMINOS PIZZA INC 7980512		427,976	539,912
	DORMAN PRODUCTS 7980514		147,886	166,347
	DULUTH HOLDINGS INC 7980515		9,484	9,800
	EL POLLO LOCO HOLDINGS INC 7980514		1,412	1,611
	EL POLLO LOCO HOLDINGS INC 7980515		22,775	25,992
	EBAY INC 7980511		79,064	111,656
	EBAY INC 7980520		3,060,818	6,051,055
	ENVELA CORP 7980514		2,190	2,465
	ENVELA CORP 7980515		453	510
	ESCALADE INC 7980515		8,814	18,312
	ETHAN ALLEN INTERIORS INC 7980515		34,980	38,379
	ETSY INC 7980512		265,288	752,915
	ETSY INC 7980526		2,856,532	3,981,626
	EVERI HOLDINGS INC 7980514		19,469	29,098
	EVERI HOLDINGS INC 7980515		41,136	61,482
	EVERI HOLDINGS INC 7980523		4,087,903	4,971,089
	EXPEDIA GROUP INC 7980511		505,780	614,601
	EXPEDIA GROUP INC 7980512		59,044	72,290
	EXPEDIA GROUP INC 7980513		938,547	1,149,100
	EXPEDIA GROUP INC 7980526		3,875,656	5,045,764
	EXPRESS INC 7980515		20,860	4,855
	EXTENDED STAY AMERICA INC 7980511		96,500	101,315
	EXTENDED STAY AMERICA INC 7980513		181,860	189,405
	EXTENDED STAY AMERICA INC 7980521		2,604,330	2,458,801
	FIESTA RESTAURANT GROUP INC 7980515		15,961	17,214
	FIVE BELOW 7980512		236,484	345,236
	FLOOR & DECOR HOLDINGS INC CL A 7980512		230,860	314,947
	FLOOR & DECOR HOLDINGS INC CL A 7980523		785,489	1,683,742
	FOOT LOCKER INC 7980511		163,258	161,760
	FOOT LOCKER INC 7980513		307,114	302,329
	FORD MOTOR CO DEL 7980511		1,291,936	1,326,209
	FORD MOTOR CO DEL 7980513		2,430,232	2,487,113
	FORD MOTOR CO DEL 7980519		418,544	538,827
	FOSSIL GROUP INC 7980515		38,809	34,125
	FOX FACTORY HOLDING CORP 7980514		247,213	314,593
	FOX FACTORY HOLDING CORP 7980523		2,747,157	4,406,204
	FRANCHISE GROUP INC 7980514		4,257	5,451
	FRANCHISE GROUP INC 7980515		38,619	49,451
	FRONTDOOR INC 7980511		116,068	138,228
	FRONTDOOR INC 7980512		21,757	26,109
	FRONTDOOR INC 7980513		215,392	258,481
	FUNKO INC CL A 7980515		26,721	21,237

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	G-III APPAREL GROUP LTD 7980515		105,064	87,150
	GMS INC 7980515		88,151	105,948
	GAIA INC 7980515		11,459	10,028
	GAMESTOP CORP CL A 7980515		43,095	90,413
	GAP INC 7980511		137,626	142,481
	GAP INC 7980513		253,965	266,367
	GENERAL MOTORS CO 7980511		1,760,203	2,014,293
	GENERAL MOTORS CO 7980519		2,795,967	3,566,466
	GENESCO INC 7980515		51,329	35,777
	GENTEX CORP 7980511		260,317	321,758
	GENTEX CORP 7980513		481,574	601,613
	GENTEX CORP 7980520		5,779,137	11,768,044
	GENUINE PARTS CO 7980511		551,633	545,737
	GENUINE PARTS CO 7980513		1,034,186	1,020,168
	GENTHERM INC 7980514		106,256	153,658
	GOLDEN ENTERTAINMENT INC 7980514		8,549	9,050
	GOLDEN ENTERTAINMENT INC 7980515		16,498	17,463
	GOODYEAR TIRE & RUBBER CO 7980515		298,950	210,694
	GOPRO INC 7980514		40,037	64,874
	GOPRO INC 7980515		5,565	9,017
	GRAHAM HOLDINGS COMPANY 7980511		85,111	82,674
	GRAHAM HOLDINGS COMPANY 7980513		161,434	154,680
	GRAHAM HOLDINGS COMPANY 7980519		888,811	1,093,429
	GRAND CANYON EDUCATION INC 7980511		166,710	167,877
	GRAND CANYON EDUCATION INC 7980513		313,604	313,874
	GREEN BRICK PARTNERS INC 7980515		25,424	45,782
	GREENLANE HOLDINGS INC CL A 7980514		2,257	2,950
	GROUP 1 AUTOMOTIVE INC 7980515		144,675	190,546
	GROUPON INC 7980515		89,441	74,166
	GROWGENERATION CORP 7980514		22,925	110,323
	GUESS INC 7980515		62,775	74,578
	HAMILTON BEACH BRANDS HOLDING CL A 7980514		2,992	2,837
	HAMILTON BEACH BRANDS HOLDING CL A 7980515		7,092	6,724
	HANESBRANDS INC 7980511		209,574	195,445
	HANESBRANDS INC 7980513		396,966	365,389
	HARLEY DAVIDSON INC 7980511		202,493	217,007
	HARLEY DAVIDSON INC 7980513		378,489	405,682
	HASBRO INC 7980511		467,747	460,030
	HASBRO INC 7980513		880,513	860,100
	HAVERTY FURNITURE COMPANIES INC 7980515		30,400	37,687
	HIBBETT SPORTS INC 7980515		45,506	63,913
	HILLENBRAND INC 7980515		181,474	246,083
	HILTON GRAND VACATIONS INC 7980514		195,295	192,113
	HILTON WORLDWIDE HOLDINGS INC 7980511		1,014,250	1,174,794
	HILTON WORLDWIDE HOLDINGS INC 7980513		1,865,961	2,174,577
	HILTON WORLDWIDE HOLDINGS INC 7980520		5,160,698	7,852,508
	HOME DEPOT INC 7980511		4,464,672	5,552,520
	HOME DEPOT INC 7980517		4,134,226	5,884,811
	HOOKER FURNITURE 7980514		1,260	1,484
	HOOKER FURNITURE 7980515		25,336	29,831
	HOUGHTON MIFFLIN HARCOURT CO 7980515		51,282	29,494
	HYATT HOTELS CORP CL A 7980511		95,833	100,386
	HYATT HOTELS CORP CL A 7980513		180,083	187,481
	INSTALLED BUILDING PRODUCTS 7980514		120,246	167,573
	IROBOT CORP 7980514		128,588	159,376
	JACK IN THE BOX INC 7980514		14,858	17,075
	JACK IN THE BOX INC 7980515		135,418	155,626
	JOHNSON OUTDOORS INC CL A 7980514		14,560	20,949
	JOHNSON OUTDOORS INC CL A 7980515		17,222	24,779
	KB HOME COM 7980514		30,873	31,274
	KB HOME COM 7980515		208,368	211,075
	KOHL'S CORP 7980511		237,068	247,558
	KOHL'S CORP 7980513		456,593	462,849
	KONTOOR BRANDS INC 7980515		129,804	174,449
	KURA SUSHI USA INC CL A 7980515		4,205	5,499
	L BRANDS, INC 7980511		238,106	329,764
	L BRANDS, INC 7980513		436,001	616,536
	LGI HOMES INC 7980514		121,434	169,678
	LKQ CORP 7980511		380,557	412,625
	LKQ CORP 7980513		705,985	771,439
	LCI INDUSTRIES 7980514		175,957	229,923
	LA-Z-BOY INC 7980515		118,652	148,045
	LAKELAND INDUSTRIES INC 7980515		14,390	17,467
	LANDS' END INC 7980515		15,464	21,031
	LAS VEGAS SANDS CORP 7980511		462,857	438,656
	LAUREATE EDUCATION INC CL A 7980515		148,085	130,516
	LEAR CORP 7980511		305,216	368,473
	LEAR CORP 7980513		569,050	688,759
	LEGGETT & PLATT INC 7980511		232,658	226,107
	LEGGETT & PLATT INC 7980513		437,836	422,666
	LEGACY HOUSING CORP 7980514		2,265	2,191
	LEGACY HOUSING CORP 7980515		8,216	7,948
	LEGACY HOUSING CORP 7980521		1,199,254	1,453,899
	LENNAR CORP-CL A 7980511		702,876	797,823
	LENNAR CORP-CL A 7980513		1,279,813	1,467,732

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	LENNAR CORP-CL A 7980519		835,439	1,055,786
	LENNAR CORP-CL A 7980522		2,208,087	3,655,762
	LENNAR CORP - B SHS 7980511		34,673	37,087
	LENNAR CORP - B SHS 7980513		64,491	69,401
	LESLIE'S INC 7980511		25,862	31,191
	LESLIE'S INC 7980512		14,105	17,011
	LESLIE'S INC 7980513		33,179	40,016
	LIFETIME BRANDS INC 7980515		10,627	15,413
	LINDBLAD EXPEDITIONS HOLDINGS INC 7980514		26,460	31,946
	LITHIA MOTORS INC-CLASS A 7980514		164,458	267,793
	LITHIA MOTORS INC-CLASS A 7980515		202,204	328,083
	LIVEXLIVE MEDIA INC 7980514		875	1,276
	LIVEXLIVE MEDIA INC 7980515		7,670	11,182
	LOVESAC CO/THE 7980514		20,853	30,594
	LOWES COS INC 7980519		2,512,910	2,704,594
	LULULEMON ATHLETICA INC 7980512		928,552	1,432,491
	LUMBER LIQUIDATORS HOLDINGS INC 7980514		4,371	8,730
	LUMBER LIQUIDATORS HOLDINGS INC 7980515		31,827	63,570
	MDC HOLDINGS INC 7980515		178,961	212,576
	MGM RESORTS INTERNATIONAL 7980511		483,493	573,514
	MGM RESORTS INTERNATIONAL 7980513		910,589	1,072,222
	M/I HOMES INC 7980515		93,416	103,151
	MACY'S INC 7980515		434,820	293,333
	MADDEN STEVEN LTD 7980514		91,613	92,609
	MADDEN STEVEN LTD 7980515		134,554	136,017
	MADISON SQUARE GARDEN ENTERTAINMENT CORP 7980511		56,140	75,524
	MADISON SQUARE GARDEN ENTERTAINMENT CORP 7980513		105,273	141,279
	MAGNITE INC 7980514		31,037	131,285
	MAGNITE INC 7980515		28,583	120,905
	MALIBU BOATS INC 7980514		62,508	92,973
	MARCUS CORP DELEWARE 7980515		53,468	25,369
	MARINEMAX INC 7980515		36,763	60,602
	MARINE PRODUCTS CORP 7980514		8,320	7,561
	MARRIOT VACATIONS WORLDWIDE CORP 7980514		41,432	52,418
	MARRIOT VACATIONS WORLDWIDE CORP 7980515		325,329	409,327
	MARRIOTT INTERNATIONAL INC 7980511		1,417,147	1,371,572
	MASTERCRAFT BOAT HOLDINGS INC 7980514		25,114	33,360
	MASTERCRAFT BOAT HOLDINGS INC 7980521		868,154	1,295,654
	MATTEL INC 7980511		69,885	94,160
	MATTEL INC 7980512		95,042	128,764
	MATTEL INC 7980513		129,908	176,001
	MATTHEWS INTL CORP 7980515		91,167	75,205
	MAYVILLE ENGINEERING CO INC 7980515		5,784	8,267
	MCDONALDS CORP 7980511		4,908,465	5,323,730
	MERITAGE HOMES CORPORATION 7980514		10,061	11,760
	MERITAGE HOMES CORPORATION 7980515		209,079	243,408
	MICHAELS COS INC/THE 7980515		60,394	81,339
	MODINE MFG CO 7980515		35,160	52,199
	MOHAWK INDUSTRIES INC 7980511		272,647	316,574
	MOHAWK INDUSTRIES INC 7980513		510,393	591,708
	MOHAWK INDUSTRIES INC 7980520		4,662,018	8,446,570
	MOHAWK INDUSTRIES INC 7980521		2,067,190	3,385,901
	MONARCH CASINO & RESORT INC 7980514		30,156	39,977
	MONARCH CASINO & RESORT INC 7980515		13,946	18,488
	MONRO INC 7980514		83,966	62,681
	MONRO INC 7980515		100,317	74,887
	MOTORCAR PARTS 7980514		3,165	3,355
	MOTORCAR PARTS 7980515		25,488	27,017
	MOVADO GROUP INC 7980515		26,584	21,905
	MURPHY USA INC 7980514		215,095	254,280
	NVR INC 7980511		449,302	473,264
	NVR INC 7980512		46,153	48,958
	NVR INC 7980513		856,627	905,729
	NATHANS FAMOUS 7980515		16,512	13,087
	NATIONAL PRESTO INDS INC 7980514		2,173	2,034
	NATIONAL PRESTO INDS INC 7980515		37,796	35,372
	NATIONAL VISION HOLDINGS INC 7980514		179,683	217,030
	NATIONAL VISION HOLDINGS INC 7980515		43,294	52,582
	NATIONAL VISION HOLDINGS INC 7980523		2,867,548	3,222,293
	NAUTILUS INC 7980515		22,299	45,096
	NEWELL BRANDS INC 7980511		282,684	315,223
	NEWELL BRANDS INC 7980513		527,162	589,345
	NOODLES & CO 7980514		7,939	8,651
	NOODLES & CO 7980515		9,795	10,673
	NORDSTROM INC 7980511		122,756	131,706
	NORDSTROM INC 7980513		237,162	246,153
	O'REILLY AUTOMOTIVE INC 7980512		1,085,301	1,171,251
	O'REILLY AUTOMOTIVE INC 7980526		8,641,358	10,228,082
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980511		21,531	19,952
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980512		154,999	143,179
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980513		40,277	37,205
	OLLIE'S BARGAIN OUTLET HOLDINGS INC 7980523		1,946,670	3,360,093
	1 800 FLOWERS COM INC 7980514		32,256	46,852
	ONEWATER MARINE INC 7980514		14,851	17,949
	OVERSTOCK.COM INC 7980514		91,776	120,549

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	OVERSTOCK.COM INC 7980515		23,049	31,085
	OXFORD INDS INC 7980515		95,274	90,076
	PVH CORP 7980511		229,242	254,911
	PVH CORP 7980513		435,029	476,492
	PAPA JOHNS INTL INC 7980514		134,389	169,955
	PAPA JOHNS INTL INC 7980515		27,256	34,704
	PELTON INTERACTIVE INC-A 7980511		887,984	1,132,135
	PELTON INTERACTIVE INC-A 7980512		262,553	336,970
	PELTON INTERACTIVE INC-A 7980513		1,653,578	2,115,432
	PENN NATL GAMING INC 7980514		215,405	490,927
	PENN NATL GAMING INC 7980515		251,318	565,810
	PENSKE AUTO GROUP 7980511		64,071	73,109
	PENSKE AUTO GROUP 7980513		118,381	136,597
	PERDOCEO EDUCATION CORP 7980514		82,479	63,365
	PETMED EXPRESS INC 7980514		36,063	45,429
	PLANET FITNESS INC CL A 7980511		91,565	103,947
	PLANET FITNESS INC CL A 7980512		111,679	127,701
	PLANET FITNESS INC CL A 7980513		169,861	194,230
	PLAYAGS INC 7980514		5,130	3,420
	PLAYAGS INC 7980515		18,155	12,103
	POLARIS INC 7980511		194,967	191,989
	POLARIS INC 7980512		20,836	20,485
	POLARIS INC 7980513		364,963	358,824
	POOL CORPORATION 7980512		309,649	521,873
	PULTE GROUP INC 7980511		432,277	445,947
	PULTE GROUP INC 7980513		806,614	833,682
	PULTE GROUP INC 7980519		845,561	1,103,872
	PURPLE INNOVATION INC 7980514		24,949	39,264
	QURATE RETAIL INC 7980511		107,132	161,467
	QURATE RETAIL INC 7980513		197,304	301,872
	RCI HOSPITALITY HOLDINGS INC 7980515		13,203	28,042
	RH 7980514		241,414	507,935
	RALPH LAUREN CORP 7980511		174,235	188,807
	RALPH LAUREN CORP 7980513		330,708	352,923
	RED ROBIN GOURMET BURGERS INC 7980515		28,971	24,961
	RED ROCK RESORTS INC CL A 7980514		82,222	89,593
	RED ROCK RESORTS INC CL A 7980515		31,712	34,555
	REGIS CORP 7980515		23,601	18,150
	RENT A CENTER INC 7980514		82,025	119,465
	RENT A CENTER INC 7980515		11,962	17,422
	REX AMERICAN RESOURCES CORPORATION 7980515		34,229	34,090
	ROCKY BRANDS INC 7980515		16,370	16,168
	ROKU INC 7980512		546,500	1,303,511
	ROKU INC 7980526		4,385,991	6,959,139
	ROSS STORES INC 7980511		273,738	316,973
	ROSS STORES INC 7980526		6,559,864	8,888,988
	RUTH'S HOSPITALITY GROUP INC 7980514		49,399	41,648
	SALLY BEAUTY CO INC 7980515		151,273	122,446
	SCIENTIFIC GAMES CORP 7980514		79,977	123,308
	SCIENTIFIC GAMES CORP 7980515		36,355	56,053
	SEAWORLD ENTERTAINMENT INC 7980514		45,341	50,955
	SEAWORLD ENTERTAINMENT INC 7980515		67,352	75,690
	SERVICE CORP INTERNATIONAL 7980511		305,407	326,564
	SERVICE CORP INTERNATIONAL 7980513		537,711	578,349
	SERVICE CORP INTERNATIONAL 7980519		900,653	959,905
	SHAKE SHACK INC - CLASS A 7980514		155,970	213,985
	SHOE CARNIVAL INC 7980515		28,610	30,560
	SHUTTERSTOCK INC 7980514		71,814	113,716
	SHYFT GROUP INC 7980514		43,308	70,922
	SIX FLAGS ENTERTAINMENT CORPORATION 7980511		110,081	100,629
	SIX FLAGS ENTERTAINMENT CORPORATION 7980513		209,701	188,130
	SKECHERS USA INC -CL A 7980511		181,088	185,846
	SKECHERS USA INC -CL A 7980513		340,858	347,432
	SKYLINE CHAMPION CORP 7980514		112,539	117,912
	SLEEP NUMBER CORP 7980514		35,494	61,559
	SLEEP NUMBER CORP 7980515		65,750	114,031
	SMITH & WESSON BRANDS INC 7980515		47,611	81,260
	SNAP-ON INC 7980511		339,219	355,971
	SNAP-ON INC 7980513		632,157	665,563
	SONIC AUTOMOTIVE INC CL A 7980515		58,843	74,903
	SONOS INC 7980514		75,503	135,639
	SPORTSMAN'S WAREHOUSE HOLDINGS 7980514		25,575	54,405
	STAMPS COM INC 7980514		156,037	239,940
	STANDARD MTR PRODS INC 7980514		12,041	9,387
	STANDARD MTR PRODS INC 7980515		77,850	60,690
	STARBUCKS CORP 7980511		1,604,562	2,048,988
	STARBUCKS CORP 7980517		1,876,492	3,369,121
	STITCH FIX INC CL A 7980514		103,724	215,444
	STITCH FIX INC CL A 7980515		22,348	45,978
	STONERIDGE INC 7980515		51,014	65,932
	STONERIDGE INC 7980523		4,021,061	4,763,825
	STRATEGIC EDUCATION INC 7980514		235,418	165,493
	STURM RUGER & CO INC 7980514		53,815	69,950
	STURM RUGER & CO INC 7980515		8,460	10,997
	SUPERIOR GROUP OF COS INC 7980514		2,863	3,068

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SUPERIOR GROUP OF COS INC 7980515		16,202	17,360
	SYSTEMAX INC 7980514		15,524	21,462
	SYSTEMAX INC 7980515		9,008	12,454
	TJX COS INC 7980511		502,771	602,181
	TRI POINTE GROUP INC 7980515		165,557	181,901
	TAPESTRY INC 7980511		265,947	332,276
	TAPESTRY INC 7980513		496,502	621,227
	TARGET CORP 7980511		2,221,706	3,427,330
	TARGET CORP 7980519		1,700,381	3,971,925
	TARGET HOSPITALITY CORP 7980515		7,259	3,928
	TAYLOR MORRISON HOME CORP 7980514		20,693	23,444
	TAYLOR MORRISON HOME CORP 7980515		215,428	243,495
	TEMPUR SEALY INTERNATIONAL INC 7980511		38,151	51,192
	TEMPUR SEALY INTERNATIONAL INC 7980512		100,795	136,620
	TEMPUR SEALY INTERNATIONAL INC 7980513		70,437	95,472
	TEMPUR SEALY INTERNATIONAL INC 7980521		1,445,554	2,720,061
	TENNECO INC 7980515		70,996	45,389
	TEXAS ROADHOUSE INC CL A 7980514		283,456	369,384
	THE ODP CORP 7980515		110,360	127,455
	REALREAL INC 7980514		51,483	88,321
	THOR INDUSTRIES INC 7980511		169,927	198,255
	THOR INDUSTRIES INC 7980513		288,343	338,763
	TIFFANY & CO ACQUIRED BY MC FP ON 2021/01/07 7980511		558,847	615,580
	TIFFANY & CO ACQUIRED BY MC FP ON 2021/01/07 7980513		1,036,767	1,150,845
	TILLY'S INC-CL A 7980515		20,482	15,194
	TOLL BROTHERS INC 7980511		192,575	194,572
	TOLL BROTHERS INC 7980513		358,526	363,713
	TRACTOR SUPPLY CO 7980512		430,395	587,484
	TUPPERWARE BRANDS CORPORATION 7980515		77,263	132,410
	TURTLE BEACH CORP 7980515		16,611	24,352
	ULTA BEAUTY INC 7980511		37,916	41,925
	ULTA BEAUTY INC 7980512		471,005	520,047
	ULTA BEAUTY INC 7980513		70,742	78,108
	ULTA BEAUTY INC 7980526		6,697,904	7,785,482
	UNDER ARMOUR INC-CL A 7980511		124,291	124,980
	UNDER ARMOUR INC-CL A 7980513		234,993	233,632
	UNDER ARMOUR INC CL C 7980511		108,188	113,252
	UNDER ARMOUR INC CL C 7980513		203,774	211,742
	UNIFI INC 7980515		25,656	20,419
	UNIFIRST CORP MASS 7980514		11,930	12,913
	UNIFIRST CORP MASS 7980515		232,325	251,699
	UNIVERSAL ELECTRONICS INC 7980514		40,639	44,591
	UNIVERSAL ELECTRONICS INC 7980515		6,980	7,659
	UNIVERSAL TECHNICAL INSTITUTE INC 7980514		13,087	12,713
	UNIVERSAL TECHNICAL INSTITUTE INC 7980515		951	924
	URBAN OUTFITTERS INC 7980515		162,118	147,328
	V.F. CORP 7980511		966,312	1,003,311
	V.F. CORP 7980512		55,796	57,652
	V.F. CORP 7980513		1,795,210	1,854,934
	VOXX INTERNATIONAL CORP 7980515		14,634	21,220
	VAIL RESORTS INC 7980511		353,479	396,402
	VAIL RESORTS INC 7980512		28,511	32,080
	VAIL RESORTS INC 7980513		658,476	740,918
	VERA BRADLEY INC 7980515		20,846	13,691
	VISTA OUTDOOR INC 7980515		56,309	115,735
	VISTEON CORP 7980514		170,356	250,287
	VIVINT SMART HOME INC 7980514		19,290	22,991
	VIVINT SMART HOME INC 7980515		91,118	106,925
	VROOM INC 7980511		9,070	8,030
	VROOM INC 7980512		32,872	28,802
	VROOM INC 7980513		17,067	14,954
	WAITR HOLDINGS INC 7980514		21,777	16,863
	WAYFAIR INC 7980511		32,378	51,259
	WAYFAIR INC 7980512		331,022	525,234
	WAYFAIR INC 7980513		56,700	95,292
	WENDY'S CO/THE 7980512		137,008	142,064
	WEYCO GROUP INC 7980515		12,761	7,999
	WHIRLPOOL CORPORATION 7980511		395,923	425,776
	WHIRLPOOL CORPORATION 7980513		734,099	795,780
	WHIRLPOOL CORPORATION 7980519		982,910	911,475
	WILLIAMS-SONOMA INC 7980511		200,745	253,276
	WILLIAMS-SONOMA INC 7980512		35,966	46,032
	WILLIAMS-SONOMA INC 7980513		369,841	473,352
	WILLIAMS-SONOMA INC 7980526		5,389,908	5,514,636
	WINGSTOP INC 7980514		243,924	282,597
	WINGSTOP INC 7980523		310,804	868,600
	WINMARK CORP 7980514		11,237	11,334
	WINMARK CORP 7980515		33,344	33,630
	WINNEBAGO INDS INC 7980514		97,035	134,326
	WOLVERINE WORLD WIDE INC 7980515		219,459	214,969
	WORKHORSE GROUP INC 7980515		135,723	155,629
	WW INTERNATIONAL INC 7980514		29,889	20,008
	WW INTERNATIONAL INC 7980515		109,678	73,420
	WYNDHAM DESTINATIONS INC 7980511		134,609	145,660
	WYNDHAM DESTINATIONS INC 7980513		252,311	272,345

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WYNDHAM HOTELS & RESORTS INC 7980511		193,175	210,655
	WYNDHAM HOTELS & RESORTS INC 7980513		361,635	393,909
	WYNN RESORTS LTD 7980511		298,288	321,566
	WYNN RESORTS LTD 7980512		92,338	98,613
	WYNN RESORTS LTD 7980513		562,903	601,158
	XPEL INC 7980514		19,050	62,284
	XPEL INC 7980523		380,001	497,966
	YETI HOLDINGS INC 7980514		212,681	394,045
	YUM! BRANDS INC 7980511		1,066,757	1,170,928
	YUM CHINA HOLDINGS INC 7980511		712,971	823,523
	YUM CHINA HOLDINGS INC 7980512		48,661	57,033
	YUM CHINA HOLDINGS INC 7980513		1,296,952	1,520,078
	ZUMIEZ INC 7980515		50,509	64,549
	ALBERTSONS COS INC 7980511		15,211	19,549
	ALBERTSONS COS INC 7980512		8,433	10,917
	ALBERTSONS COS INC 7980513		28,219	36,531
	ALICO INC 7980515		15,147	13,525
	ALTRIA GROUP INC 7980511		2,013,570	1,665,912
	ALTRIA GROUP INC 7980519		2,071,505	2,632,200
	ANDERSONS INC 7980515		65,689	64,094
	ARCHER DANIELS MIDLAND CO 7980511		1,007,362	1,080,337
	ARCHER DANIELS MIDLAND CO 7980513		1,853,963	1,998,252
	B&G FOODS INC 7980514		84,630	112,556
	B&G FOODS INC 7980515		13,615	18,108
	BJ'S WHOLESALE CLUB HOLDINGS 7980514		268,226	367,283
	BELLRING BRANDS INC CL A 7980515		74,794	81,171
	BELLRING BRANDS INC CL A 7980523		3,571,491	4,139,142
	BEYOND MEAT INC 7980511		45,602	50,375
	BEYOND MEAT INC 7980512		166,275	185,625
	BEYOND MEAT INC 7980513		84,201	94,000
	BOSTON BEER INC 7980512		144,482	319,167
	BRIDGFORD FOODS CORP 7980514		1,169	1,130
	BRIDGFORD FOODS CORP 7980515		1,320	1,275
	BROWN FORMAN CORP CL A 7980511		15,742	18,955
	BROWN FORMAN CORP CL A 7980512		83,465	102,050
	BROWN FORMAN CORP CL A 7980513		29,023	35,486
	BROWN FORMAN CORP CL B 7980511		67,467	82,131
	BROWN FORMAN CORP CL B 7980512		357,431	441,949
	BROWN FORMAN CORP CL B 7980513		124,112	153,459
	CAL MAINE FOODS INC 7980514		37,653	33,786
	CAL MAINE FOODS INC 7980515		85,502	76,732
	CAL MAINE FOODS INC 7980520		7,445,120	6,694,170
	CAL MAINE FOODS INC 7980521		3,900,550	3,488,592
	CALAVO GROWERS INC 7980514		104,101	82,830
	CAMPBELL SOUP CO 7980511		178,474	183,730
	CAMPBELL SOUP CO 7980512		163,558	168,742
	CAMPBELL SOUP CO 7980513		346,880	356,726
	CASEYS GEN STORES INC 7980511		237,798	254,355
	CASEYS GEN STORES INC 7980513		438,927	475,129
	CELSIUS HOLDINGS INC 7980514		18,949	132,919
	CENTRAL GARDEN & PET CO 7980514		6,657	8,108
	CENTRAL GARDEN & PET CO 7980515		17,942	21,853
	CENTRAL GARDEN & PET CL A 7980514		25,463	31,316
	CENTRAL GARDEN & PET CL A 7980515		68,444	84,177
	CHEFS WAREHOUSE 7980515		67,783	65,073
	CHURCH & DWIGHT INC 7980512		657,580	782,802
	CLOROX COMPANY 7980511		245,544	286,726
	CLOROX COMPANY 7980512		548,136	646,952
	CLOROX COMPANY 7980513		453,129	536,098
	COCA-COLA CONSOLIDATED INC 7980514		89,634	90,532
	COCA COLA CO 7980511		3,310,629	3,412,474
	COCA COLA CO 7980517		2,556,488	3,160,649
	COLGATE PALMOLIVE CO 7980511		2,263,770	2,806,096
	CONAGRA BRANDS INC 7980511		627,284	683,646
	CONAGRA BRANDS INC 7980513		1,166,742	1,278,129
	CONSTELLATION BRANDS INC 7980511		1,168,158	1,352,415
	COSTCO WHOLESALE CORP 7980511		568,458	753,560
	COTY INC 7980511		78,812	78,203
	COTY INC 7980513		151,204	146,206
	DARLING INGREDIENTS INC 7980515		409,765	782,775
	ELF BEAUTY INC 7980514		54,595	82,548
	EDGEWELL PERSONAL CARE CO 7980515		150,311	157,270
	ENERGIZER HOLDINGS INC 7980511		22,825	20,837
	ENERGIZER HOLDINGS INC 7980512		82,065	75,038
	ENERGIZER HOLDINGS INC 7980513		42,578	38,932
	FARMER BROS CO 7980515		15,098	6,295
	FLOWERS FOODS INC 7980511		171,817	170,494
	FLOWERS FOODS INC 7980513		321,279	318,744
	FRESHPET INC 7980514		299,607	395,584
	FRESHPET INC 7980523		1,989,165	3,740,727
	GENERAL MLS INC 7980511		1,195,813	1,381,330
	GENERAL MLS INC 7980519		2,634,628	2,895,900
	GROCERY OUTLET HOLDING CORP 7980511		47,171	50,044
	GROCERY OUTLET HOLDING CORP 7980512		50,201	53,616
	GROCERY OUTLET HOLDING CORP 7980513		87,575	93,533

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	HF FOODS GROUP INC 7980515		31,579	22,425
	HAIN CELESTIAL GROUP INC 7980511		93,043	126,272
	HAIN CELESTIAL GROUP INC 7980513		171,608	236,042
	THE HERSHEY COMPANY 7980511		184,595	198,181
	THE HERSHEY COMPANY 7980512		575,451	621,506
	THE HERSHEY COMPANY 7980513		342,722	370,314
	HORMEL FOODS CORPORATION 7980511		508,299	503,108
	HORMEL FOODS CORPORATION 7980513		942,810	940,590
	HOSTESS BRANDS INC CL A 7980514		53,622	58,150
	HOSTESS BRANDS INC CL A 7980515		76,505	82,965
	INGLES MARKETS INC 7980515		48,909	51,064
	INGREDION INC 7980511		219,471	204,070
	INGREDION INC 7980513		414,712	381,628
	INTER PARFUMS INC 7980514		55,938	77,911
	INTER PARFUMS INC 7980523		3,697,237	4,793,893
	J & J SNACK FOODS CORP 7980514		48,142	44,902
	J & J SNACK FOODS CORP 7980515		152,587	142,319
	KELLOGG CO 7980511		419,169	399,330
	KELLOGG CO 7980512		200,928	191,482
	KELLOGG CO 7980513		783,339	746,511
	KEURIG DR PEPPER INC 7980511		486,569	554,656
	KIMBERLY CLARK CORP 7980511		1,730,315	1,773,149
	KRAFT HEINZ CO 7980511		780,472	868,268
	KRAFT HEINZ CO 7980519		2,816,533	3,237,244
	KROGER CO 7980511		932,130	951,180
	KROGER CO 7980513		1,718,897	1,758,202
	LAIRD SUPERFOOD INC 7980514		5,824	6,010
	LAIRD SUPERFOOD INC 7980515		4,723	4,874
	LAMB WESTON HOLDINGS INC 7980511		338,366	342,519
	LAMB WESTON HOLDINGS INC 7980512		94,333	95,118
	LAMB WESTON HOLDINGS INC 7980513		635,028	640,314
	LANCASTER COLONY CORP 7980514		220,473	250,424
	LAUDER ESTEE COS INC 7980511		173,564	241,967
	LIFEVANTAGE CORP 7980514		15,759	9,255
	LIMONEIRA CO 7980514		5,088	4,296
	LIMONEIRA CO 7980515		21,022	17,749
	MGP INGREDIENTS INC 7980514		36,656	32,895
	MGP INGREDIENTS INC 7980515		14,316	12,847
	MCCORMICK & CO INC 7980511		367,179	404,388
	MCCORMICK & CO INC 7980512		432,536	479,147
	MCCORMICK & CO INC 7980513		682,460	756,005
	MEDIFAST INC 7980514		96,751	159,624
	MISSION PRODUCE INC COM 7980514		4,247	4,470
	MISSION PRODUCE INC COM 7980515		3,789	3,988
	MOLSON COORS BEVERAGE CO CL B 7980511		316,210	304,942
	MOLSON COORS BEVERAGE CO CL B 7980513		595,428	570,072
	MONDELEZ INTERNATIONAL INC 7980511		2,869,841	3,213,511
	NATIONAL BEVERAGE CORP 7980514		52,457	72,759
	NATURAL GROCERS 7980514		4,973	5,661
	NATURAL GROCERS 7980515		3,452	3,930
	NATURES SUNSHINE PRODUCTS INC 7980515		9,218	11,123
	NEWAGE INC 7980514		8,795	8,087
	NEWAGE INC 7980515		12,544	11,535
	NU SKIN ENTERPRISES INC 7980511		99,151	108,331
	NU SKIN ENTERPRISES INC 7980513		184,831	202,513
	NU SKIN ENTERPRISES INC 7980519		714,282	1,117,184
	OIL-DRI CORP OF AMERICA 7980515		15,581	14,552
	PEPSICO INC 7980511		1,901,616	2,121,283
	PEPSICO INC 7980517		2,736,931	5,415,916
	PERFORMANCE FOOD GROUP CO 7980515		443,451	526,947
	PHILIP MORRIS INTL INC 7980511		5,067,151	5,010,368
	PILGRIM'S PRIDE 7980511		32,527	27,179
	PILGRIM'S PRIDE 7980512		14,083	11,570
	PILGRIM'S PRIDE 7980513		61,823	50,790
	POST HOLDINGS INC 7980511		242,810	248,889
	POST HOLDINGS INC 7980513		453,086	465,151
	PRESTIGE CONSUMER HEALTHCARE INC 7980514		49,652	44,913
	PRESTIGE CONSUMER HEALTHCARE INC 7980515		104,817	94,812
	PRESTIGE CONSUMER HEALTHCARE INC 7980520		4,439,952	5,487,701
	PRESTIGE CONSUMER HEALTHCARE INC 7980521		2,474,735	2,361,292
	PRICESMART INC 7980514		7,163	9,291
	PRICESMART INC 7980515		125,009	162,140
	PROCTER & GAMBLE CO 7980511		6,208,293	7,294,832
	REVLON INC 7980514		523	297
	REVLON INC 7980515		11,443	6,498
	REYNOLDS CONSUMER PRODUCTS INC 7980511		40,559	41,425
	REYNOLDS CONSUMER PRODUCTS INC 7980512		14,113	14,449
	REYNOLDS CONSUMER PRODUCTS INC 7980513		75,639	77,443
	RITE AID CORP 7980515		47,152	72,327
	SANDERSON FARMS INC 7980514		160,754	148,725
	SANDERSON FARMS INC 7980515		54,096	49,972
	JOHN B SANFILIPPO & SON 7980514		52,050	49,288
	SEABOARD CORP 7980511		36,331	30,310
	SEABOARD CORP 7980513		65,913	54,558
	SENECA FOODS CORP CL-A 7980515		21,010	21,785

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SIMPLY GOOD FOODS CO 7980515		161,656	223,032
	SIMPLY GOOD FOODS CO 7980523		3,138,785	4,875,539
	JM SMUCKER CO 7980511		473,288	493,728
	JM SMUCKER CO 7980513		879,278	922,950
	SPARTANNASH CO 7980515		44,551	51,882
	SPECTRUM BRANDS HOLDINGS INC 7980511		93,688	129,448
	SPECTRUM BRANDS HOLDINGS INC 7980513		173,637	241,995
	SPECTRUM BRANDS HOLDINGS INC 7980519		927,173	1,164,955
	SPECTRUM BRANDS HOLDINGS INC 7980520		5,645,458	5,837,807
	SPECTRUM BRANDS HOLDINGS INC 7980521		1,314,053	1,554,563
	SPROUTS FARMERS MARKETS LLC 7980511		15,351	14,372
	SPROUTS FARMERS MARKETS LLC 7980512		77,458	72,179
	SPROUTS FARMERS MARKETS LLC 7980513		28,818	26,854
	SYS CO 7980511		413,153	401,301
	TOOTSIE ROLL INDS INC 7980514		32,760	28,958
	TOOTSIE ROLL INDS INC 7980515		7,358	6,504
	TREEHOUSE FOODS 7980511		99,356	92,331
	TREEHOUSE FOODS 7980513		187,949	172,594
	TURNING POINT BRANDS INC 7980514		22,601	38,322
	TYSON FOODS INC CL A 7980511		783,063	716,637
	TYSON FOODS INC CL A 7980513		1,478,656	1,339,772
	TYSON FOODS INC CL A 7980517		4,242,343	3,940,248
	USANA HEALTH SCIENCES INC 7980514		66,968	64,533
	UNITED NAT FOODS INC 7980515		63,227	73,063
	US FOODS HOLDING CORP 7980511		274,566	282,902
	US FOODS HOLDING CORP 7980513		517,688	528,963
	UNIVERSAL CORP VA 7980515		109,688	98,630
	VECTOR GROUP LTD 7980514		13,548	13,677
	VECTOR GROUP LTD 7980515		118,712	119,844
	VERU INC 7980514		10,434	33,303
	VILLAGE SUPER MKT INC CL A 7980515		18,094	15,883
	VITAL FARMS INC 7980514		12,028	7,897
	VITAL FARMS INC 7980515		19,275	12,655
	WD 40 CO 7980514		175,858	244,160
	WD 40 CO 7980515		13,653	19,129
	WALMART INC 7980511		6,309,263	7,811,344
	WALMART INC 7980519		1,595,551	1,693,763
	WALGREENS BOOTS ALLIANCE INC 7980511		1,721,035	1,117,597
	WEIS MARKETS INC 7980515		36,614	38,296
	ADMA BIOLOGICS INC 7980514		15,746	7,381
	ADMA BIOLOGICS INC 7980515		2,771	1,299
	ALX ONCOLOGY HOLDINGS INC 7980514		20,479	47,238
	ALX ONCOLOGY HOLDINGS INC 7980515		6,278	14,482
	AMN HEALTHCARE SVCS INC 7980514		208,911	229,047
	ANI PHARMACEUTICALS, INC 7980514		20,657	10,396
	ANI PHARMACEUTICALS, INC 7980515		21,522	10,832
	ABBOTT LABS 7980511		3,519,753	4,536,828
	ABBOTT LABS 7980517		2,070,659	5,950,782
	ABBOTT LABS 7980519		2,202,450	2,211,698
	ABBVIE INC 7980511		356,977	438,779
	ABBVIE INC 7980517		2,731,642	5,363,393
	ABBVIE INC 7980519		2,544,235	3,327,008
	ABEONA THERAPEUTICS INC 7980514		3,950	2,247
	ABEONA THERAPEUTICS INC 7980515		9,412	5,354
	ABIOMED INC 7980512		361,072	518,720
	ACADIA HEALTHCARE 7980511		112,990	170,733
	ACADIA HEALTHCARE 7980513		207,709	319,151
	ACADIA HEALTHCARE 7980523		1,572,338	3,917,264
	ACADIA PHARMACEUTICALS INC 7980512		156,082	213,733
	ACCELERATE DIAGNOSTICS INC 7980514		31,083	17,085
	ACCELERON PHARMA INC 7980511		8,765	15,225
	ACCELERON PHARMA INC 7980512		121,941	223,255
	ACCELERON PHARMA INC 7980513		15,513	28,403
	ACCOLADE INC 7980514		26,503	33,539
	ACCOLADE INC 7980515		5,794	7,787
	ACCURAY INC 7980514		20,956	27,055
	ACELRX PHARMACEUTICALS INC 7980514		3,040	1,753
	ACELRX PHARMACEUTICALS INC 7980515		10,916	6,295
	ACUTUS MEDICAL INC 7980514		18,745	16,335
	ACUTUS MEDICAL INC 7980515		5,521	4,811
	ADAPTIVE BIOTECHNOLOGIES CORP 7980512		87,251	162,903
	ADAPTHEALTH CORP CL A 7980514		47,611	68,021
	ADAPTHEALTH CORP CL A 7980523		2,251,774	4,859,776
	ADDUS HOMECARE CORP 7980514		105,028	124,935
	ADDUS HOMECARE CORP 7980523		1,945,134	3,460,244
	AERIE PHARMACEUTICALS INC 7980514		57,174	35,910
	AEGLA BIOTHERAPEUTICS INC 7980514		20,483	20,328
	AEGLA BIOTHERAPEUTICS INC 7980515		4,219	4,187
	ADVERUM BIOTECHNOLOGIES INC 7980514		67,437	58,764
	ADVERUM BIOTECHNOLOGIES INC 7980515		12,602	10,981
	AGENUS INC 7980514		40,572	34,964
	AGILE THERAPEUTICS INC 7980514		12,918	13,147
	AGILE THERAPEUTICS INC 7980515		1,105	1,125
	AGIOS PHARMACEUTICALS INC 7980511		95,624	93,030
	AGIOS PHARMACEUTICALS INC 7980512		9,489	9,186

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	AGIOS PHARMACEUTICALS INC 7980513		179,622	173,883
	AKEBIA THERAPEUTICS INC 7980514		56,566	29,061
	AKOUOS INC 7980514		21,540	16,479
	AKOUOS INC 7980515		6,636	5,076
	AKERO THERAPEUTICS INC 7980514		23,216	25,284
	ALBIREO PHARMA INC 7980514		28,566	31,771
	ALBIREO PHARMA INC 7980515		14,381	16,017
	ALECTOR INC 7980514		68,308	50,761
	ALEXION PHARMACEUTICALS INC 7980511		816,937	1,087,587
	ALEXION PHARMACEUTICALS INC 7980512		138,147	185,144
	ALEXION PHARMACEUTICALS INC 7980513		1,497,354	2,006,747
	ALIGN TECHNOLOGY INC 7980512		747,865	1,510,158
	ALIGOS THERAPEUTICS INC 7980514		14,740	15,871
	ALIGOS THERAPEUTICS INC 7980515		4,930	5,309
	ALLAKOS INC 7980514		183,954	264,040
	ALLOGENE THERAPEUTICS INC 7980514		124,555	98,613
	ALLOVIR INC 7980514		30,359	39,439
	ALLOVIR INC 7980515		9,350	12,147
	ALLSCRIPTS HEALTHCARE SOLUTIONS INC 7980514		5,878	8,953
	ALLSCRIPTS HEALTHCARE SOLUTIONS INC 7980515		117,893	179,576
	ALNYLAM PHARMACEUTICALS INC 7980512		473,928	542,365
	ALPHATEC HOLDINGS INC 7980514		29,026	49,862
	ALPHATEC HOLDINGS INC 7980515		3,672	7,304
	AMEDISYS INC 7980512		237,613	334,690
	AMERICAN RENAL ASSOCIATES HOLDINGS 7980514		3,241	3,744
	AMERICAN RENAL ASSOCIATES HOLDINGS 7980515		8,176	9,446
	AMERICAN WELL CORP CL A 7980511		14,396	13,501
	AMERICAN WELL CORP CL A 7980512		31,195	29,256
	AMERICAN WELL CORP CL A 7980513		12,559	11,778
	AMERISOURCEBERGEN CORP 7980511		265,546	286,437
	AMERISOURCEBERGEN CORP 7980512		225,902	247,137
	AMERISOURCEBERGEN CORP 7980513		489,514	535,529
	AMGEN INC 7980519		2,325,837	2,425,656
	AMICUS THERAPEUTICS INC 7980514		202,170	427,096
	AMNEAL PHARMACEUTICALS INC CL A 7980514		50,675	32,849
	AMPHASTAR PHARMACEUTICALS INC 7980514		52,133	53,111
	ANAPTYSBIO INC 7980515		53,467	38,614
	ANAVEX LIFE SCIENCES CORP 7980514		13,885	20,542
	ANGIODYNAMICS INC 7980515		51,403	47,186
	ANIKA THERAPEUTICS INC 7980515		53,490	53,045
	ANNEXON INC 7980514		19,094	21,100
	ANNEXON INC 7980515		5,866	6,483
	ANTARES PHARMA INC 7980514		51,217	47,525
	ANTHEM INC 7980511		2,061,011	2,307,353
	ANTHEM INC 7980517		3,752,787	6,266,714
	ANTHEM INC 7980519		2,723,632	3,082,464
	APELLIS PHARMACEUTICALS INC 7980514		127,179	247,104
	APOLLO MEDICAL HOLDINGS INC 7980514		25,597	26,199
	APPLIED GENETIC TECHNOLOGIES CORP 7980515		11,552	8,348
	APPLIED MOLECULAR TRANSPORT IN 7980514		23,835	21,847
	APPLIED MOLECULAR TRANSPORT IN 7980515		7,318	6,708
	APPLIED THERAPEUTICS INC 7980514		33,055	21,724
	APREA THERAPEUTICS INC 7980514		13,609	2,563
	APTINX INC 7980515		10,912	9,868
	APYX MEDICAL CORP 7980514		1,678	1,634
	APYX MEDICAL CORP 7980515		18,778	18,295
	AQUESTIVE THERAPEUTICS INC 7980514		6,797	7,704
	ARAVIVE INC 7980514		4,405	4,969
	ARCUS BIOSCIENCES INC 7980514		42,084	79,282
	ARCUTIS BIOTHERAPEUTICS INC 7980514		43,023	41,914
	ARCTURUS THERAPEUTICS HOLDINGS 7980514		96,170	68,671
	ARDELYX INC 7980514		31,658	34,252
	ARENA PHARMACEUTICALS INC 7980514		19,962	26,506
	ARENA PHARMACEUTICALS INC 7980515		263,779	347,886
	ARROWHEAD PHARMACEUTICALS INC 7980514		339,378	553,991
	ARVINAS INC 7980514		95,150	211,136
	ASPIRA WOMEN'S HEALTH INC 7980514		26,325	36,496
	ASPIRA WOMEN'S HEALTH INC 7980515		1,704	2,362
	ASSEMBLY BIOSCIENCES INC 7980514		23,281	7,018
	ASSEMBLY BIOSCIENCES INC 7980515		24,706	7,448
	ATARA BIOTHERAPEUTICS INC 7980514		78,627	83,133
	ATARA BIOTHERAPEUTICS INC 7980515		29,053	30,878
	ATEA PHARMACEUTICALS INC 7980514		28,114	34,427
	ATEA PHARMACEUTICALS INC 7980515		8,189	10,027
	ATHENEX INC 7980514		68,168	56,384
	ATHERSYS INC 7980514		26,146	21,998
	ATHIRA PHARMA INC 7980514		22,593	25,003
	ATHIRA PHARMA INC 7980515		6,994	7,741
	ATRICURE INC 7980514		104,037	175,082
	ATRECA INC CL A 7980514		37,294	30,604
	ATRECA INC CL A 7980515		3,287	2,697
	ATRION CORP 7980514		74,367	65,508
	AVALON GLOBOCARE CORP 7980514		1,418	1,324
	AVALON GLOBOCARE CORP 7980515		344	321
	AVANOS MEDICAL INC 7980515		147,271	182,419

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	AVANTOR INC 7980512		343,989	497,073
	AVEO PHARMACEUTICALS INC 7980514		6,059	5,412
	AVEO PHARMACEUTICALS INC 7980515		4,819	4,304
	AVENUE THERAPEUTICS INC 7980514		2,188	2,868
	AVID BIOSERVICES INC 7980514		26,319	42,479
	AVID BIOSERVICES INC 7980515		3,346	5,401
	AVIDITY BIOSCIENCES INC 7980514		32,394	24,423
	AVIDITY BIOSCIENCES INC 7980515		9,986	7,528
	AXCELLA HEALTH INC 7980514		5,019	5,273
	AXCELLA HEALTH INC 7980515		410	431
	AVROBIO INC 7980514		35,771	31,560
	AXOGEN INC 7980514		51,923	47,202
	AXSOME THERAPEUTICS INC 7980514		122,350	162,370
	AXONICS MODULATION TECHNOLOGIES INC 7980514		75,900	109,475
	AYTU BIOSCIENCE INC 7980515		2,074	1,148
	AZIYO BIOLOGICS INC 7980514		1,754	1,908
	AZIYO BIOLOGICS INC 7980515		915	995
	BAXTER INTL INC 7980511		929,031	919,310
	BEAM THERAPEUTICS INC 7980514		92,991	234,307
	BECTON DICKINSON & CO 7980511		2,785,787	2,689,365
	BELLEROPHON THERAPEUTICS INC 7980514		3,224	2,168
	BERKELEY LIGHTS INC 7980511		12,473	14,663
	BERKELEY LIGHTS INC 7980512		25,242	26,018
	BERKELEY LIGHTS INC 7980513		23,040	27,270
	BEYOND AIR INC 7980514		5,799	5,333
	BIO RAD LABORATORIES CL A 7980511		361,678	475,679
	BIO RAD LABORATORIES CL A 7980513		659,334	888,984
	BIOCRYST PHARMACEUTICALS INC 7980514		40,651	75,148
	BIOCRYST PHARMACEUTICALS INC 7980515		12,658	23,400
	BIODELIVERY SCIENCES INTL INC 7980514		38,888	27,313
	BIOMARIN PHARMACEUTICAL INC 7980511		54,988	56,911
	BIOMARIN PHARMACEUTICAL INC 7980512		505,502	519,300
	BIOMARIN PHARMACEUTICAL INC 7980513		103,627	106,456
	BIOMARIN PHARMACEUTICAL INC 7980526		8,100,851	8,453,316
	BIOLIFE SOLUTIONS INC 7980514		18,406	39,730
	BIOGEN INC 7980511		1,230,216	1,016,414
	BIOTELEMETRY INC 7980514		120,579	174,001
	BIO-TECHNE CORP 7980511		19,352	27,944
	BIO-TECHNE CORP 7980512		274,035	409,640
	BIO-TECHNE CORP 7980513		34,839	52,078
	BIOSIG TECHNOLOGIES INC 7980514		11,406	6,802
	BIOXCEL THERAPEUTICS INC 7980514		53,232	46,108
	BIODESIX INC 7980514		3,546	4,435
	BLACK DIAMOND THERAPEUTICS INC 7980514		50,042	41,986
	BLUEBIRD BIO INC 7980511		112,783	61,054
	BLUEBIRD BIO INC 7980512		88,307	46,299
	BLUEBIRD BIO INC 7980513		217,632	114,103
	BLUEPRINT MEDICINES CORP 7980514		303,068	446,469
	BOSTON SCIENTIFIC CORP 7980511		2,299,018	1,989,365
	BOSTON SCIENTIFIC CORP 7980522		4,002,480	3,555,563
	BRAINSTORM CELL THERAPEUTICS 7980514		31,718	9,362
	BRIDGEBIO PHARMA INC 7980514		160,840	372,545
	BRISTOL MYERS SQUIBB CO 7980511		3,366,711	3,485,652
	BRISTOL MYERS SQUIBB CO 7980519		3,892,162	3,759,018
	BRISTOL MYERS SQUIBB CO 7980522		5,441,152	6,180,793
	BROOKDALE SR LIVING INC 7980515		97,706	68,271
	BRUKER CORP 7980511		101,539	124,282
	BRUKER CORP 7980512		69,835	85,796
	BRUKER CORP 7980513		189,061	232,272
	C4 THERAPEUTICS INC 7980514		19,494	20,077
	C4 THERAPEUTICS INC 7980515		5,726	5,897
	CIGNA CORP 7980511		1,986,162	2,092,209
	CVS HEALTH CORP 7980511		3,705,814	3,478,382
	CVS HEALTH CORP 7980517		5,268,614	5,208,900
	CABALETTA BIO INC 7980515		12,227	13,516
	CALITHERA BIOSCIENCES INC 7980514		19,016	23,401
	CALYXT INC 7980514		3,896	2,941
	CALYXT INC 7980515		330	249
	CANTEL MEDICAL CORPORATION 7980514		199,814	215,209
	CARA THERAPEUTICS INC 7980514		51,457	45,133
	CARDINAL HEALTH INC 7980512		545,667	566,504
	CARDIOVASCULAR SYSTEM INC 7980514		114,350	122,616
	CAREDx INC 7980514		99,010	249,518
	CASI PHARMACEUTICALS INC 7980514		9,637	12,254
	CASI PHARMACEUTICALS INC 7980515		1,712	2,177
	CASSAVA SCIENCES INC 7980514		6,830	4,072
	CASSAVA SCIENCES INC 7980515		18,629	12,187
	CASTLE BIOSCIENCES INC 7980514		35,369	57,078
	CATABASIS PHARMACEUTICALS INC 7980514		6,205	2,131
	CATABASIS PHARMACEUTICALS INC 7980515		2,860	982
	CATALENT INC 7980511		451,799	653,872
	CATALENT INC 7980513		817,991	1,222,406
	CATALYST BIOSCIENCES INC 7980515		8,621	11,674
	CATALYST PHARMACEUTICALS INC 7980514		26,096	23,494
	CEL-SCI CORP 7980514		23,667	24,334

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CEL-SCI CORP 7980515		4,683	4,816
	CELLULAR BIOMEDICINE GROUP INC 7980514		9,379	10,403
	CELLULAR BIOMEDICINE GROUP INC 7980515		6,263	6,948
	CENTENE CORP 7980511		973,931	940,970
	CENTENE CORP 7980520		11,688,587	11,896,385
	CERECOR INC 7980514		6,541	6,935
	CERNER CORP 7980512		757,187	856,609
	CERNER CORP 7980522		3,353,953	4,693,732
	CERUS CORP 7980514		55,335	82,348
	CHAMPIONS ONCOLOGY INC 7980514		4,895	5,643
	CHANGE HEALTHCARE INC 7980511		32,373	46,327
	CHANGE HEALTHCARE INC 7980512		82,149	120,069
	CHANGE HEALTHCARE INC 7980513		59,219	86,555
	CHARLES RIV LABORATORIES INTL INC 7980511		36,656	53,970
	CHARLES RIV LABORATORIES INTL INC 7980512		256,605	390,781
	CHARLES RIV LABORATORIES INTL INC 7980513		66,120	100,694
	CHECKMATE PHARMACEUTICALS INC 7980514		3,575	4,217
	CHECKMATE PHARMACEUTICALS INC 7980515		1,101	1,299
	CHECKPOINT THERAPEUTICS INC 7980514		9,246	8,658
	CHEMBIO DIAGNOSTICS INC 7980514		6,282	6,028
	CHEMBIO DIAGNOSTICS INC 7980515		926	888
	CHEMED CORP 7980512		233,170	297,729
	CHEMOCENTRYX INC 7980514		120,159	220,869
	CHIASMA INC 7980514		19,753	15,795
	CHIMERIX INC 7980515		11,936	19,610
	CHINOOK THERAPEUTICS INC 7980514		13,802	13,085
	CHINOOK THERAPEUTICS INC 7980515		2,627	2,490
	CHROMADEX CORP 7980514		13,495	14,174
	CIDARA THERAPEUTICS INC 7980514		6,062	4,028
	CIDARA THERAPEUTICS INC 7980515		1,875	1,246
	CLOVIS ONCOLOGY 7980514		59,800	28,848
	CO-DIAGNOSTICS INC 7980514		34,499	17,884
	CODEXIS INC 7980514		63,964	84,831
	CODIAK BIOSCIENCES INC 7980514		4,989	10,207
	CODIAK BIOSCIENCES INC 7980515		1,800	3,682
	COHERUS BIOSCIENCES INC 7980514		72,549	72,926
	COHBAR INC 7980514		1,896	2,515
	COLLEGIUM PHARMACEUTICAL INC 7980514		50,237	49,815
	COMMUNITY HEALTH SYS INC 7980515		27,456	53,125
	COMPUTER PROGRAMS & SYSTEMS 7980515		29,004	28,960
	CONCERT PHARMACEUTICALS INC 7980515		26,568	30,336
	CONMED CORP 7980514		179,490	218,960
	CONSTELLATION PHARMACEUTICALS 7980514		73,792	64,051
	CONTRAFACT CORP 7980514		9,935	8,944
	COOPER COS INC 7980511		545,046	601,295
	COOPER COS INC 7980512		69,593	77,024
	COOPER COS INC 7980513		1,015,996	1,124,475
	COOPER COS INC 7980526		6,851,731	8,723,313
	CORBUS PHARMACEUTICALS HOLDINGS 7980514		23,272	6,765
	CORCEPT THERAPEUTICS INC 7980514		97,762	183,120
	CORMEDIX INC 7980514		13,770	15,454
	CORMEDIX INC 7980515		1,198	1,345
	CORTEXIME INC 7980514		52,863	29,530
	CORTEXIME INC 7980515		4,376	2,445
	CORVEL CORP 7980514		50,505	66,886
	COVETRUS INC 7980515		214,763	279,439
	CRINETICS PHARMACEUTICALS INC 7980514		36,730	27,670
	CROSS COUNTRY HEALTHCARE INC 7980514		2,565	2,430
	CROSS COUNTRY HEALTHCARE INC 7980515		25,141	23,825
	CRYOLIFE INC 7980514		58,606	51,021
	CRYOLIFE INC 7980515		15,892	13,835
	CRYOPORT INC 7980514		50,816	108,559
	CUE BIOPHARMA INC 7980514		35,032	26,071
	CUTERA INC 7980514		30,636	30,186
	CYCLERION THERAPEUTICS INC 7980515		19,482	5,689
	CYMABAY THERAPEUTICS INC 7980515		24,298	33,367
	CYTOKINETICS INC 7980514		56,870	87,733
	CYTOKINETICS INC 7980515		9,146	14,110
	CYTOSORBENTS CORP 7980514		29,254	23,719
	CYTOMX THERAPEUTICS INC 7980514		28,523	21,425
	DANAHER CORP 7980511		3,572,715	5,412,663
	DANAHER CORP 7980522		2,790,236	7,356,388
	DAVITA INC 7980511		195,680	289,156
	DAVITA INC 7980512		32,198	48,838
	DAVITA INC 7980513		343,114	520,434
	DAVITA INC 7980519		629,918	1,226,830
	DECIPHERA PHARMACEUTICALS INC 7980514		151,847	156,543
	DENALI THERAPEUTICS INC 7980514		98,576	378,846
	DENTSPLY SIRONA INC 7980511		415,623	442,651
	DENTSPLY SIRONA INC 7980513		776,134	827,497
	DERMTECH INC 7980514		6,968	19,010
	DEXCOM 7980526		4,272,482	6,943,342
	DICERNA PHARMACEUTICALS INC 7980514		108,331	103,717
	DURECT CORP 7980514		34,929	30,379
	DYADIC INTERNATIONAL INC 7980514		11,378	6,209

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	DYADIC INTERNATIONAL INC 7980515		2,771	1,512
	DYNAVAX TECHNOLOGIES CORP 7980514		49,637	28,987
	DYNAVAX TECHNOLOGIES CORP 7980515		10,462	6,110
	DYNE THERAPEUTICS INC 7980514		17,126	16,989
	DYNE THERAPEUTICS INC 7980515		5,737	5,691
	EAGLE PHARMACEUTICALS INC 7980514		41,839	34,788
	EARGO INC 7980514		21,777	20,528
	EARGO INC 7980515		6,800	6,409
	EDITAS MEDICINE INC 7980514		135,043	316,757
	EIDOS THERAPEUTICS INC 7980514		30,769	104,211
	EIGER BIOPHARMACEUTICALS INC 7980514		28,575	30,664
	89BIO INC 7980514		18,977	18,424
	ELANCO ANIMAL HEALTH INC 7980511		535,177	540,528
	ELANCO ANIMAL HEALTH INC 7980513		978,118	986,991
	ELECTROMED INC 7980514		4,472	4,934
	ELOXX PHARMACEUTICALS INC 7980514		13,247	7,685
	EMERGENT BIOSOLUTIONS INC 7980514		316,520	290,842
	EMERGENT BIOSOLUTIONS INC 7980523		3,307,159	3,885,773
	ENANTA PHARMACEUTICALS INC 7980514		7,508	4,968
	ENANTA PHARMACEUTICALS INC 7980515		92,900	61,466
	ENCOMPASS HEALTH CORP 7980511		145,067	172,491
	ENCOMPASS HEALTH CORP 7980512		111,687	132,883
	ENCOMPASS HEALTH CORP 7980513		270,981	322,408
	ENCOMPASS HEALTH CORP 7980517		1,601,122	2,106,114
	ENOCHIAN BIOSCIENCES INC 7980515		4,073	3,413
	ENSIGN GROUP INC 7980514		172,157	271,189
	ENZO BIOCHEM INC 7980515		9,802	9,392
	ENVISTA HOLDINGS CORP 7980511		151,383	208,080
	ENVISTA HOLDINGS CORP 7980513		278,637	389,008
	EPIZYME INC 7980514		61,772	44,222
	EPIZYME INC 7980515		42,006	30,071
	ESPERION THERAPEUTICS INC 7980514		89,410	48,776
	ETON PHARMACEUTICALS INC 7980514		7,405	8,675
	EVELO BIOSCIENCES INC 7980514		8,109	17,506
	EVOFEM BIOSCIENCES INC 7980514		14,585	12,440
	EVOFEM BIOSCIENCES INC 7980515		1,610	1,374
	EVOLENT HEALTH INC CL A 7980514		9,973	14,122
	EVOLENT HEALTH INC CL A 7980515		60,166	85,199
	EVOLENT HEALTH INC CL A 7980523		4,476,114	6,337,637
	EVOLUS INC 7980514		8,373	2,231
	EVOLUS INC 7980515		13,341	3,555
	EXACT SCIENCES 7980511		70,384	99,765
	EXACT SCIENCES 7980512		425,717	618,728
	EXACT SCIENCES 7980513		128,353	186,546
	EXAGEN INC 7980514		5,142	4,567
	EXELIXIS INC 7980511		153,282	150,164
	EXELIXIS INC 7980512		81,573	79,979
	EXELIXIS INC 7980513		286,314	280,719
	EXICURE INC 7980514		6,904	6,535
	EXICURE INC 7980515		1,313	1,243
	FATE THERAPEUTICS INC 7980514		134,410	468,562
	FIBROGEN INC 7980514		235,835	192,831
	FIBROGEN INC 7980515		45,647	37,201
	FIVEPRIME THERAPEUTICS INC 7980515		26,075	44,821
	FIVE STAR SENIOR LIVING INC COM NEW 7980515		8,099	10,937
	FLEXION THERAPEUTICS INC 7980514		52,306	36,605
	FLUIDIGM CORP 7980514		2,751	2,478
	FLUIDIGM CORP 7980515		36,244	32,652
	FOGHORN THERAPEUTICS INC 7980514		10,589	8,290
	FOGHORN THERAPEUTICS INC 7980515		2,925	2,291
	FONAR CORP 7980515		10,771	9,166
	FORMA THERAPEUTICS HOLDINGS INC 7980514		41,969	32,178
	FORMA THERAPEUTICS HOLDINGS INC 7980515		12,882	9,877
	FORTRESS BIOTECH INC 7980514		21,795	14,424
	FREQUENCY THERAPEUTICS INC 7980514		41,787	64,173
	FULCRUM THERAPEUTICS INC 7980514		22,761	12,132
	FULGENT GENETICS INC 7980514		23,541	50,798
	G1 THERAPEUTICS INC 7980514		32,460	20,796
	G1 THERAPEUTICS INC 7980515		42,766	27,399
	GALECTIN THERAPEUTICS INC 7980514		7,762	6,037
	GALERA THERAPEUTICS INC 7980514		7,640	6,486
	GENERATION BIO CO 7980514		20,779	19,902
	GENERATION BIO CO 7980515		6,394	6,124
	GENMARK DIAGNOSTICS INC 7980514		36,137	73,686
	GENPREX INC 7980514		8,123	8,578
	GERON CORP 7980515		41,946	38,330
	GILEAD SCIENCES INC 7980511		3,257,750	2,848,739
	GILEAD SCIENCES INC 7980522		2,570,869	1,964,119
	GLAUKOS CORP 7980514		172,120	231,199
	GLOBAL BLOOD THERAPEUTICS INC 7980512		132,081	91,644
	GLOBUS MEDICAL INC 7980511		157,987	186,855
	GLOBUS MEDICAL INC 7980513		295,061	349,253
	GLYCOMIMETICS INC 7980515		17,566	11,690
	GOSSAMER BIO INC 7980514		30,373	16,594
	GOSSAMER BIO INC 7980515		48,958	26,747

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	GRAYBUG VISION INC 7980514		9,468	10,766
	GRAYBUG VISION INC 7980515		2,960	3,366
	GRITSTONE ONCOLOGY INC 7980514		2,598	1,387
	GRITSTONE ONCOLOGY INC 7980515		15,638	8,349
	GUARDANT HEALTH INC 7980512		249,134	382,516
	HCA HEALTHCARE INC 7980511		695,218	812,926
	HCA HEALTHCARE INC 7980519		2,715,779	3,379,653
	HCA HEALTHCARE INC 7980520		3,572,009	7,565,489
	HCA HEALTHCARE INC 7980522		3,054,195	7,273,244
	HMS HLDGS CORP 7980514		195,239	232,922
	HAEMONETICS CORP 7980511		14,533	15,319
	HAEMONETICS CORP 7980512		189,996	199,381
	HAEMONETICS CORP 7980513		27,158	28,500
	HALOZYME THERAPEUTICS INC 7980514		185,736	408,521
	HANGER INC 7980514		7,368	6,839
	HANGER INC 7980515		65,053	60,385
	HARMONY BIOSCIENCES HOLDINGS 7980514		12,377	12,544
	HARMONY BIOSCIENCES HOLDINGS 7980515		3,817	3,868
	HARPOON THERAPEUTICS INC 7980514		12,999	12,723
	HARROW HEALTH INC 7980514		9,327	11,127
	HARVARD BIOSCIENCE INC 7980515		10,889	13,779
	HEALTHSTREAM INC 7980515		56,026	47,262
	HEALTH CATALYST INC 7980514		74,261	106,126
	HEALTHEQUITY INC 7980514		379,409	377,828
	HERON THERAPEUTICS INC 7980514		144,272	134,398
	HESKA CORP 7980514		17,705	26,363
	HESKA CORP 7980515		36,585	54,473
	HILL-ROM HOLDING 7980511		228,456	222,980
	HILL-ROM HOLDING 7980512		28,451	27,628
	HILL-ROM HOLDING 7980513		429,287	416,862
	HOLOGIC INC 7980511		167,275	218,126
	HOLOGIC INC 7980512		354,427	471,210
	HOLOGIC INC 7980513		306,658	407,702
	HOLOGIC INC 7980519		987,794	954,073
	HOLOGIC INC 7980522		4,335,969	7,214,467
	HOMOLOGY MEDICINES INC 7980514		45,615	27,807
	HOOKIPA PHARMA INC 7980514		8,392	9,316
	HOOKIPA PHARMA INC 7980515		699	776
	HUMANA INC 7980511		1,106,342	1,299,735
	ICU MED INC 7980511		108,147	117,755
	ICU MED INC 7980512		37,062	40,324
	ICU MED INC 7980513		202,266	220,067
	ICAD INC 7980514		14,555	19,232
	IGM BIOSCIENCES INC 7980514		35,959	45,381
	IRHYTHM TECHNOLOGIES INC 7980514		215,274	492,922
	IBIO INC 7980514		16,489	11,864
	IBIO INC 7980515		1,294	650
	IDEAYA BIOSCIENCES INC 7980514		3,158	3,066
	IDEAYA BIOSCIENCES INC 7980515		15,602	15,148
	IDEXX LABS INC 7980512		834,191	1,522,104
	IDEXX LABS INC 7980526		6,301,255	13,236,558
	IMARA INC 7980514		11,647	12,150
	IMMUNIC INC 7980514		4,912	3,685
	IMMUNIC INC 7980515		3,852	2,890
	IMMUNOGEN INC 7980514		30,870	40,390
	IMMUNOGEN INC 7980515		42,757	56,689
	IMMUNOME INC 7980514		847	823
	IMMUNOME INC 7980515		498	484
	IMMUNOVANT INC 7980514		93,128	124,574
	INARI MEDICAL INC 7980514		30,359	38,669
	INARI MEDICAL INC 7980515		8,977	11,435
	INCYTE CORPORATION 7980512		561,628	566,762
	INFUSYSTEM HOLDINGS INC 7980514		12,260	19,663
	INHIBRX INC 7980514		21,871	15,232
	INHIBRX INC 7980515		6,864	4,781
	INSMED INC 7980514		169,238	242,451
	INOVIO PHARMACEUTICALS INC 7980514		140,333	100,563
	INSPIRE MEDICAL SYSTEMS INC 7980514		152,981	354,173
	INOGEN INC 7980514		67,404	39,899
	INOGEN INC 7980515		38,570	22,831
	INNOVIVA INC 7980514		64,418	56,969
	INSULET CORP 7980512		399,966	599,452
	INSULET CORP 7980526		3,663,354	4,353,379
	INOZYME PHARMA INC 7980514		11,175	9,618
	INOZYME PHARMA INC 7980515		3,429	2,952
	INTEGRA LIFESCIENCES HOLDINGS CORP 7980511		150,949	179,049
	INTEGRA LIFESCIENCES HOLDINGS CORP 7980513		282,604	334,792
	INTEGER HOLDINGS CORPORATION 7980514		116,640	121,379
	INTEGER HOLDINGS CORPORATION 7980515		79,034	82,245
	INTELLIA THERAPEUTICS INC 7980514		62,962	196,058
	INTERCEPT PHARMACEUTICALS INC 7980514		177,190	46,411
	INTERSECT ENT INC 7980514		53,810	53,975
	INTRA-CELLULAR THERAPIES INC 7980514		37,098	57,240
	INTRA-CELLULAR THERAPIES INC 7980515		70,074	108,120
	INVACARE CORP 7980515		24,514	25,364

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	INTRICON CORP 7980515		11,713	12,833
	INVITAE CORP 7980514		199,990	347,148
	IONIS PHARMACEUTICALS INC 7980511		143,588	145,025
	IONIS PHARMACEUTICALS INC 7980512		131,226	131,342
	IONIS PHARMACEUTICALS INC 7980513		270,983	271,222
	IOVANCE BIOTHERAPEUTICS INC 7980512		126,641	231,072
	IRADIMED CORP 7980514		10,940	9,713
	IQVIA HOLDINGS INC 7980511		697,066	818,269
	IQVIA HOLDINGS INC 7980512		394,731	466,917
	IQVIA HOLDINGS INC 7980513		1,272,348	1,505,028
	IRONWOOD PHARMACEUTICALS INC 7980514		135,440	130,734
	ITEOS THERAPEUTICS INC 7980514		17,316	20,664
	ITEOS THERAPEUTICS INC 7980515		5,328	6,358
	IVERIC BIO INC 7980515		41,586	46,573
	JOHNSON & JOHNSON 7980511		12,636,945	13,965,429
	JOHNSON & JOHNSON 7980517		3,795,836	5,423,787
	THE JOINT CORP 7980514		17,087	25,236
	JOUNCE THERAPEUTICS INC 7980515		13,466	10,136
	KADMON HOLDINGS INC 7980514		50,258	51,883
	KALA PHARMACEUTICALS INC 7980514		15,005	19,452
	KALEIDO BIOSCIENCES INC 7980514		8,954	7,644
	KALVISTA PHARMACEUTICALS INC 7980514		2,523	3,570
	KALVISTA PHARMACEUTICALS INC 7980515		12,427	17,585
	KARUNA THERAPEUTICS INC 7980514		93,959	116,321
	KARYOPHARM THERAPEUTICS INC 7980514		76,012	78,654
	KEROS THERAPEUTICS INC 7980514		55,905	61,864
	KEROS THERAPEUTICS INC 7980515		4,886	5,291
	KEZAR LIFE SCIENCES INC 7980515		14,180	13,708
	KINDRED BIOSCIENCES INC 7980514		19,113	9,590
	KINDRED BIOSCIENCES INC 7980515		4,716	2,366
	KODIAK SCIENCES INC 7980514		152,821	340,537
	KRONOS BIO INC 7980514		29,232	24,792
	KRONOS BIO INC 7980515		8,699	7,378
	KRYSTAL BIOTECH INC 7980514		54,139	58,740
	KURA ONCOLOGY INC 7980514		94,810	144,521
	KYMERA THERAPEUTICS INC 7980514		40,980	35,526
	KYMERA THERAPEUTICS INC 7980515		12,802	11,098
	LHC GROUP INC 7980514		426,826	465,891
	LHC GROUP INC 7980523		1,379,505	3,139,430
	LA JOLLA PHARMACEUTICAL CO 7980514		11,545	5,067
	LABORATORY CORP AMERICA HOLDINGS 7980511		638,856	721,381
	LABORATORY CORP AMERICA HOLDINGS 7980512		34,272	39,082
	LABORATORY CORP AMERICA HOLDINGS 7980513		1,182,920	1,348,926
	LABORATORY CORP AMERICA HOLDINGS 7980519		986,793	977,040
	LABORATORY CORP AMERICA HOLDINGS 7980520		5,502,442	11,848,646
	LANNETT CO INC 7980515		25,232	17,408
	LANTHEUS HOLDINGS INC 7980514		79,781	64,873
	LEMAITRE VASCULAR INC 7980514		32,582	38,880
	LEMAITRE VASCULAR INC 7980515		9,537	11,381
	LENSAR INC 7980515		4,251	4,263
	LEXICON PHARMACEUTICALS INC 7980514		12,054	10,229
	LIGAND PHARMACEUTICALS INC 7980514		126,696	103,925
	LIQUIDIA CORP 7980514		20,396	5,791
	LOGICBIO THERAPEUTICS INC 7980514		11,610	12,620
	LUMINEX CORP DEL 7980514		76,965	72,042
	LYRA THERAPEUTICS INC 7980514		3,546	3,158
	LYRA THERAPEUTICS INC 7980515		282	251
	MEI PHARMA INC 7980514		14,194	16,804
	MEI PHARMA INC 7980515		2,899	3,432
	MACROGENICS INC 7980514		26,396	31,135
	MACROGENICS INC 7980515		58,078	67,734
	MADRIGAL PHARMACEUTICALS INC 7980514		66,646	70,482
	MAGELLAN HEALTH INC 7980514		56,645	61,881
	MAGELLAN HEALTH INC 7980515		85,233	93,112
	MAGENTA THERAPEUTICS INC 7980514		13,555	9,714
	MAGENTA THERAPEUTICS INC 7980515		3,293	2,360
	MANNKIND CORP 7980514		27,141	49,970
	MARINUS PHARMACEUTICALS INC 7980514		19,026	22,106
	MARKER THERAPEUTICS INC 7980514		5,196	2,269
	MARKER THERAPEUTICS INC 7980515		2,201	961
	MASIMO CORP 7980512		286,110	473,959
	MASIMO CORP 7980526		4,564,488	7,208,687
	MCKESSON CORP 7980511		227,478	277,055
	MCKESSON CORP 7980512		605,185	750,117
	MCKESSON CORP 7980513		417,507	518,108
	MCKESSON CORP 7980519		1,047,440	1,204,918
	MCKESSON CORP 7980520		7,703,059	9,289,415
	MEDICINOVA INC 7980514		23,874	16,059
	MEDNAX INC 7980515		172,985	152,590
	MEDPACE HOLDINGS INC 7980514		166,718	276,451
	MERCK & CO INC 7980511		1,049,350	1,008,839
	MERCK & CO INC 7980517		3,583,984	5,251,315
	MERIDIAN BIOSCIENCE INC 7980514		32,637	49,958
	MERIDIAN BIOSCIENCE INC 7980515		5,592	8,560
	MERIT MED SYSTEM INC 7980514		159,146	216,322

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	MERSANA THERAPEUTICS INC 7980514		25,649	102,635
	METACRINE INC 7980514		3,383	3,018
	METACRINE INC 7980515		890	794
	MILESTONE SCIENTIFIC INC 7980514		4,781	5,792
	MILESTONE SCIENTIFIC INC 7980515		669	810
	MINERVA NEUROSCIENCES INC 7980514		12,916	5,801
	MIRATI THERAPEUTICS INC 7980514		378,220	676,052
	MIRUM PHARMACEUTICALS INC 7980514		2,855	2,532
	MIRUM PHARMACEUTICALS INC 7980515		5,257	4,662
	MISONIX INC 7980514		5,856	4,613
	MISONIX INC 7980515		9,189	7,238
	MODERNA INC 7980512		387,756	1,080,533
	MODERNA INC 7980519		921,384	699,949
	MOLINA HEALTHCARE INC 7980511		115,263	158,447
	MOLINA HEALTHCARE INC 7980512		213,893	303,494
	MOLINA HEALTHCARE INC 7980513		208,797	296,263
	MOLECULAR TEMPLATES INC 7980514		21,654	18,010
	MORPHIC HOLDING INC 7980514		25,336	33,282
	MUSTANG BIO INC 7980514		11,564	13,709
	MYRIAD GENETICS INC 7980515		139,576	117,602
	NGM BIOPHARMACEUTICALS INC 7980514		29,516	48,836
	NGM BIOPHARMACEUTICALS INC 7980515		2,435	4,029
	NANTHEALTH INC 7980514		4,765	6,308
	NANTKWEST INC 7980514		18,759	25,967
	NANTKWEST INC 7980515		3,746	5,185
	NATERA INC 7980514		223,201	508,448
	NATERA INC 7980515		17,255	38,813
	NATIONAL HEALTHCARE CORP 7980515		85,969	69,863
	NATIONAL RESEARCH CORP 7980514		55,531	41,810
	NATUS MEDICAL INC 7980514		23,712	15,631
	NATUS MEDICAL INC 7980515		58,338	38,457
	NEKTAR THERAPEUTICS 7980511		142,636	113,883
	NEKTAR THERAPEUTICS 7980513		270,644	212,908
	NEMAURA MEDICAL INC 7980514		2,037	2,021
	NEOLEUKIN THERAPEUTICS INC 7980514		34,721	32,924
	NEOGENOMICS INC 7980514		202,161	405,954
	NEOGEN CORP 7980514		270,456	300,944
	NEOGEN CORP 7980523		2,881,186	3,241,943
	NEUROCRINE BIOSCIENCES INC 7980512		340,909	318,605
	NEUBASE THERAPEUTICS INC 7980514		10,369	8,507
	NEUROBO PHARMACEUTICALS INC 7980514		2,040	1,628
	NEVRO CORP 7980514		251,609	423,403
	NEXTGEN HEALTHCARE INC 7980515		69,156	84,944
	NEXTCURE INC 7980514		48,225	12,143
	NEXTCURE INC 7980515		3,983	1,003
	NKARTA INC 7980514		31,257	57,167
	NKARTA INC 7980515		9,579	17,519
	NOVAVAX INC 7980514		77,517	133,477
	NOVAVAX INC 7980515		236,075	419,835
	NUVASIVE INC 7980514		249,702	208,196
	NURIX THERAPEUTICS INC 7980514		21,891	20,912
	NURIX THERAPEUTICS INC 7980515		6,677	6,379
	OAK STREET HEALTH INC 7980511		14,446	19,082
	OAK STREET HEALTH INC 7980512		25,826	30,458
	OAK STREET HEALTH INC 7980513		26,748	35,656
	OCULAR THERAPEUTIX INC 7980514		44,422	102,134
	ODONATE THERAPEUTICS INC 7980514		39,882	25,498
	OMNICELL INC 7980514		242,365	366,661
	OMEROS CORP 7980514		58,334	61,183
	ONCOCYTE CORP 7980514		6,791	10,894
	ONCORUS INC 7980514		12,208	12,156
	ONCORUS INC 7980515		3,929	3,912
	1LIFE HEALTHCARE INC 7980514		151,240	246,841
	ONTRAK INC 7980514		9,728	35,653
	OPKO HEALTH INC 7980515		74,644	131,041
	OPTIMIZERX CORP 7980514		21,088	32,905
	OPTION CARE HEALTH INC 7980514		41,003	46,638
	OPTION CARE HEALTH INC 7980515		3,231	3,675
	OPTION CARE HEALTH INC 7980523		4,070,793	4,779,819
	OPTINOSE INC 7980514		10,284	10,487
	ORASURE TECHNOLOGIES INC 7980514		31,602	33,152
	ORASURE TECHNOLOGIES INC 7980515		23,580	24,737
	ORGENESIS INC 7980514		1,391	1,130
	ORGENESIS INC 7980515		6,787	5,513
	ORGANOGENESIS HOLDINGS INC 7980514		5,967	11,039
	ORIC PHARMACEUTICALS INC 7980514		47,724	50,504
	ORIC PHARMACEUTICALS INC 7980515		4,206	4,401
	ORTHOPEDIATRICS CORP 7980514		40,024	39,188
	ORTHOFIX MEDICAL INC 7980515		69,499	67,307
	OUTSET MEDICAL INC 7980514		30,403	32,399
	OUTSET MEDICAL INC 7980515		8,854	9,435
	OVID THERAPEUTICS INC 7980514		17,222	7,168
	OWENS & MINOR INC 7980515		83,332	163,788
	OYSTER POINT PHARMA INC 7980514		12,461	8,243
	PMV PHARMACEUTICALS INC 7980514		34,717	47,732

(a)	(b)	(c)	(d)	(e)
	Identity of Issue Borrower, Lessor or Similar Party	Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	PMV PHARMACEUTICALS INC 7980515		10,827	14,885
	PRA HEALTH SCIENCES INC 7980511		38,951	45,660
	PRA HEALTH SCIENCES INC 7980512		207,648	243,479
	PRA HEALTH SCIENCES INC 7980513		72,639	85,174
	PPD INC 7980511		28,538	32,543
	PPD INC 7980512		145,016	167,199
	PPD INC 7980513		52,801	60,877
	PTC THERAPEUTICS INC 7980514		208,297	271,278
	PACIFIC BIOSCIENCES 7980514		93,235	289,023
	PACIFIC BIOSCIENCES 7980515		19,084	50,298
	PACIRA BIOSCIENCES INC 7980514		170,739	183,529
	PACIRA BIOSCIENCES INC 7980523		2,963,288	3,251,885
	PANDION THERAPEUTICS INC 7980514		4,982	6,356
	PANDION THERAPEUTICS INC 7980515		1,525	1,945
	PARATEK PHARMACEUTICALS INC 7980514		9,696	18,505
	PARATEK PHARMACEUTICALS INC 7980515		777	1,484
	PASSAGE BIO INC 7980514		30,182	28,204
	PASSAGE BIO INC 7980515		21,883	20,456
	PATTERSON COS INC 7980515		160,589	210,077
	PAVMED INC 7980514		5,320	5,612
	PENNANT GROUP INC 7980514		48,806	107,295
	PENUMBRA INC 7980512		193,680	208,425
	PERKINELMER INC 7980511		371,876	497,945
	PERKINELMER INC 7980512		82,282	111,930
	PERKINELMER INC 7980513		684,103	930,598
	PERSONALIS INC 7980514		22,355	62,859
	PETIQ INC 7980514		44,178	58,675
	PFIZER INC 7980511		8,103,094	7,961,009
	PHATHOM PHARMACEUTICALS INC 7980514		21,481	25,845
	PHASEBIO PHARMACEUTICALS INC 7980514		4,000	3,713
	PHIBRO ANIMAL HEALTH CORP 7980514		35,197	26,586
	PHIBRO ANIMAL HEALTH CORP 7980515		3,239	2,447
	PHREESIA INC 7980514		67,840	129,736
	PIERIS PHARMACEUTICALS INC 7980514		11,648	8,988
	PLIANT THERAPEUTICS INC 7980514		16,819	13,541
	PLIANT THERAPEUTICS INC 7980515		5,164	4,158
	POSEIDA THERAPEUTICS INC 7980514		7,534	8,425
	POSEIDA THERAPEUTICS INC 7980515		2,315	2,589
	PRAXIS PRECISION MEDICINES INC 7980514		27,907	34,498
	PRAXIS PRECISION MEDICINES INC 7980515		8,857	10,949
	PRECIGEN INC 7980514		22,338	39,015
	PRECIGEN INC 7980515		6,582	11,495
	PRECISION BIOSCIENCES INC 7980514		25,067	26,496
	PRECISION BIOSCIENCES INC 7980515		1,752	1,851
	PREMIER INC 7980511		167,028	165,497
	PREMIER INC 7980513		291,189	287,750
	PRELUDE THERAPEUTICS INC 7980514		39,729	37,349
	PRELUDE THERAPEUTICS INC 7980515		12,254	11,520
	PREVAIL THERAPEUTICS INC 7980514		15,204	23,877
	PROGENITY INC 7980514		2,294	1,333
	PROGYNY INC 7980514		44,582	82,025
	PROGYNY INC 7980523		2,087,370	2,163,458
	PROTARA THERAPEUTICS INC 7980514		9,764	10,507
	PROTAGONIST THERAPEUTICS INC 7980514		20,379	44,271
	PROVENTION BIO INC 7980514		49,493	58,426
	PROVIDENCE SERVICE CORP TICKER CHANGE: MODV US ON 2021/01/07 7980514		54,978	121,440
	PULMONX CORP 7980514		35,663	45,898
	PULMONX CORP 7980515		10,940	14,080
	PULSE BIOSCIENCES INC 7980514		15,670	23,693
	PUMA BIOTECHNOLOGY INC 7980514		27,441	22,705
	QUANTERIX CORP 7980514		42,309	70,820
	QUEST DIAGNOSTICS INC 7980511		570,001	616,109
	QUEST DIAGNOSTICS INC 7980513		1,055,998	1,151,778
	QUEST DIAGNOSTICS INC 7980526		5,699,236	6,062,178
	QUIDEL CORP 7980512		139,336	241,270
	R1 RCM INC 7980514		93,959	186,059
	RADIUS HEALTH INC 7980514		68,746	58,831
	RADNET INC 7980514		54,578	61,704
	RADNET INC 7980523		2,217,554	3,347,370
	RAPT THERAPEUTICS INC 7980514		21,902	15,701
	REATA PHARMACEUTICALS INC CL A 7980511		15,413	12,115
	REATA PHARMACEUTICALS INC CL A 7980512		120,722	96,053
	REATA PHARMACEUTICALS INC CL A 7980513		28,277	22,499
	RECRO PHARMA INC 7980514		17,803	4,001
	REGENERON PHARMACEUTICALS INC 7980519		2,934,347	2,415,550
	REGENXBIO INC 7980514		108,129	111,903
	RELAY THERAPEUTICS INC 7980514		81,214	76,554
	RELAY THERAPEUTICS INC 7980515		24,999	23,565
	RELMADA THERAPEUTICS INC 7980514		44,529	33,577
	REPRO-MED SYSTEMS INC 7980514		16,776	11,757
	REPLIGEN CORPORATION 7980512		183,398	361,606
	REPLIMUNE GROUP INC 7980514		42,077	65,275
	RESMED INC 7980512		775,333	1,104,037
	RETRACTABLE TECHNOLOGIES INC 7980514		8,315	9,612
	RETRACTABLE TECHNOLOGIES INC 7980515		715	827

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	REVANCE THERAPEUTICS INC 7980514		64,647	99,247
	REVANCE THERAPEUTICS INC 7980515		22,614	34,717
	REVOLUTION MEDICINES INC 7980514		83,990	110,654
	RHYTHM PHARMACEUTICALS INC 7980514		59,633	72,422
	RIGEL PHARMACEUTICALS INC 7980514		30,418	43,103
	ROCKET PHARMACEUTICALS INC 7980514		53,950	135,345
	ROCKET PHARMACEUTICALS INC 7980526		1,943,351	1,983,289
	ROCKWELL MEDICAL INC 7980514		8,037	4,560
	ROCKWELL MEDICAL INC 7980515		1,102	625
	RUBIUS THERAPEUTICS INC 7980514		6,509	3,484
	RUBIUS THERAPEUTICS INC 7980515		35,096	18,785
	SQZ BIOTECHNOLOGIES CO 7980514		6,262	7,332
	SQZ BIOTECHNOLOGIES CO 7980515		1,807	2,116
	SAGE THERAPEUTICS INC 7980511		143,647	158,486
	SAGE THERAPEUTICS INC 7980512		10,665	11,765
	SAGE THERAPEUTICS INC 7980513		268,510	296,210
	SANGAMO THERAPEUTICS INC 7980514		78,536	130,239
	SAREPTA THERAPEUTICS INC 7980512		348,543	458,618
	SATSUMA PHARMACEUTICALS INC 7980514		19,987	3,070
	SAVARA INC 7980515		5,212	4,646
	HENRY SCHEIN INC 7980511		354,400	368,532
	HENRY SCHEIN INC 7980513		663,127	688,992
	SCHOLAR ROCK HOLDING CORP 7980514		35,656	89,295
	SCHRODINGER INC 7980514		112,065	175,146
	SCPHARMACEUTICALS INC 7980514		4,215	2,677
	SEAGEN INC 7980512		540,669	799,339
	SEAGEN INC 7980526		8,686,613	10,630,998
	SEASPIKE HOLDINGS CORP 7980515		21,601	38,739
	SELECT MEDICAL HOLDINGS CORPORATION 7980514		167,663	216,108
	SELECTA BIOSCIENCES INC 7980514		4,754	7,027
	SELECTA BIOSCIENCES INC 7980515		6,158	9,102
	SERES THERAPEUTICS INC 7980514		49,110	101,504
	SHARPS COMPLIANCE CORP 7980514		6,872	9,781
	SHATTUCK LABS INC 7980514		30,343	39,045
	SHATTUCK LABS INC 7980515		8,879	11,425
	SHOCKWAVE MEDICAL INC 7980514		112,387	212,211
	SI-BONE INC 7980514		37,811	62,132
	SIENTRA INC 7980514		21,147	10,452
	SIENTRA INC 7980515		6,154	3,042
	SIGA TECHNOLOGIES INC 7980514		21,157	27,466
	SILK ROAD MEDICAL INC 7980514		81,933	122,685
	SIMULATIONS PLUS INC 7980514		42,497	71,848
	SOLENO THERAPEUTICS INC 7980514		7,587	7,249
	SOLENO THERAPEUTICS INC 7980515		1,311	1,253
	SOLID BIOSCIENCES INC 7980514		1,597	1,584
	SOLID BIOSCIENCES INC 7980515		13,989	13,879
	SOLITON INC 7980514		4,049	3,863
	SORRENTO THERAPEUTICS INC 7980514		110,690	122,877
	SPECTRUM PHARMACEUTICALS INC 7980515		93,927	41,275
	SPERO THERAPEUTICS INC 7980514		16,637	25,459
	SPERO THERAPEUTICS INC 7980515		1,424	2,559
	SPRINGWORKS THERAPEUTICS INC 7980514		74,150	125,315
	SPRUCE BIOSCIENCES INC 7980514		8,498	9,627
	SPRUCE BIOSCIENCES INC 7980515		2,854	3,233
	STAAR SURGICAL CO 7980514		137,581	261,030
	STEREOTAXIS INC 7980514		14,798	16,303
	STOKE THERAPEUTICS INC 7980514		20,187	54,808
	STRYKER CORPORATION 7980511		1,805,797	2,216,142
	SUPERNUS PHARMACEUTICALS INC 7980514		21,489	19,826
	SUPERNUS PHARMACEUTICALS INC 7980515		86,719	80,009
	SURGERY PARTNERS INC 7980514		20,612	47,344
	SURGALIGN HOLDINGS INC 7980515		12,304	10,735
	SURMODICS INC 7980514		44,125	41,692
	SUTRO BIOPHARMA INC 7980514		24,687	41,032
	SUTRO BIOPHARMA INC 7980515		3,592	6,752
	SYNDAX PHARMACEUTICALS INC 7980514		20,739	43,390
	SYNEOS HEALTH INC CL A 7980511		153,817	177,138
	SYNEOS HEALTH INC CL A 7980512		15,417	18,191
	SYNEOS HEALTH INC CL A 7980513		281,029	328,046
	SYROS PHARMACEUTICALS INC 7980514		21,394	32,648
	TELA BIO INC 7980514		8,095	7,460
	TABULA RASA HEALTHCARE INC 7980514		74,447	63,532
	TACTILE SYSTEMS TECHNOLOGY INC 7980514		51,283	59,815
	TANDEM DIABETES CARE INC 7980511		18,167	23,920
	TANDEM DIABETES CARE INC 7980512		133,980	182,557
	TANDEM DIABETES CARE INC 7980513		32,723	44,587
	TARSUS PHARMACEUTICALS INC 7980514		17,321	14,424
	TARSUS PHARMACEUTICALS INC 7980515		4,913	4,092
	TAYSHA GENE THERAPIES INC 7980514		11,013	13,084
	TAYSHA GENE THERAPIES INC 7980515		3,865	4,591
	TCR2 THERAPEUTICS INC 7980514		2,073	3,619
	TCR2 THERAPEUTICS INC 7980515		35,351	61,705
	TELADOC HEALTH INC 7980511		29,646	53,189
	TELADOC HEALTH INC 7980512		524,705	724,055
	TELADOC HEALTH INC 7980513		52,778	99,580

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	TELEFLEX INC 7980511		232,026	274,106
	TELEFLEX INC 7980512		366,728	434,618
	TELEFLEX INC 7980513		432,364	512,405
	10X GENOMICS INC CL A 7980512		204,803	293,820
	TENET HEALTHCARE CORP 7980514		23,663	30,187
	TENET HEALTHCARE CORP 7980515		245,816	313,570
	TG THERAPEUTICS INC 7980514		108,240	367,781
	TG THERAPEUTICS INC 7980515		23,031	73,452
	THERAPEUTICSMD INC 7980514		38,462	17,628
	THERAPEUTICSMD INC 7980515		7,796	3,573
	THERMO FISHER SCIENTIFIC INC 7980511		1,986,108	2,958,635
	THERMO FISHER SCIENTIFIC INC 7980519		3,696,066	3,609,795
	TIVITY HEALTH INC 7980514		31,412	28,836
	TIVITY HEALTH INC 7980515		41,208	37,828
	TRANSLATE BIO INC 7980514		67,431	91,044
	TRANSMEDICS GROUP INC 7980514		30,118	36,258
	TRAVERE THERAPEUTICS INC 7980514		62,303	96,646
	TRICIDA INC 7980514		65,773	14,445
	TRIPLE-S MANAGEMENT CORP 7980514		2,638	2,861
	TRIPLE-S MANAGEMENT CORP 7980515		34,398	37,298
	TURNING POINT THERAPEUTICS INC 7980514		190,699	305,356
	TURNING POINT THERAPEUTICS INC 7980515		16,336	25,101
	TWIST BIOSCIENCE CORP 7980514		98,220	332,455
	TYME TECHNOLOGIES INC 7980514		5,005	5,987
	US PHYSICAL THERAPY INC 7980514		104,849	110,510
	ULTRAGENYX PHARMACEUTICAL INC 7980514		263,524	623,212
	UNITED THERAPEUTICS CORP DEL 7980511		171,940	254,552
	UNITED THERAPEUTICS CORP DEL 7980513		312,596	476,013
	UNITEDHEALTH GROUP INC 7980511		1,750,536	2,154,929
	UNITEDHEALTH GROUP INC 7980522		1,840,872	6,699,741
	UNITY BIOTECHNOLOGY INC 7980514		20,738	13,236
	UNIVERSAL HEALTH SERVICES INC CL B 7980511		363,363	391,463
	UNIVERSAL HEALTH SERVICES INC CL B 7980513		678,449	731,775
	UTAH MEDICAL PRODUCTS INC 7980514		19,035	16,354
	UTAH MEDICAL PRODUCTS INC 7980515		5,985	5,142
	VTV THERAPEUTICS INC CL A 7980514		1,357	1,402
	VANDA PHARMACEUTICALS 7980515		70,385	59,248
	VAPOTHERM INC 7980514		23,605	38,195
	VAREX IMAGING CORP 7980515		82,733	53,426
	VARIAN MEDICAL SYSTEMS INC 7980511		460,348	536,756
	VARIAN MEDICAL SYSTEMS INC 7980512		61,108	72,104
	VARIAN MEDICAL SYSTEMS INC 7980513		850,319	1,003,332
	VAXART INC 7980514		25,985	18,432
	VAXART INC 7980515		5,297	3,757
	VAXCYTE INC 7980514		52,517	27,686
	VAXCYTE INC 7980515		16,178	8,529
	VENUS CONCEPT INC 7980514		2,319	1,531
	VENUS CONCEPT INC 7980515		1,522	1,005
	VERASTEM INC 7980514		8,892	10,823
	VERASTEM INC 7980515		14,754	17,958
	VERACYTE INC 7980514		122,262	201,633
	VERICEL CORP 7980514		51,308	88,811
	VERICEL CORP 7980515		7,939	13,742
	VERRICA PHARMACEUTICALS INC 7980514		9,316	10,371
	VIATRIS INC 7980511		759,086	874,596
	VIATRIS INC 7980513		1,475,450	1,618,967
	VIELA BIO INC 7980514		64,419	56,365
	VIEWRAY INC 7980514		9,228	11,445
	VIEWRAY INC 7980515		18,117	22,469
	VIKING THERAPEUTICS INC 7980514		2,582	1,925
	VIKING THERAPEUTICS INC 7980515		38,543	28,741
	VIR BIOTECHNOLOGY INC 7980514		147,982	103,960
	VOCERA COMMUNICATIONS INC 7980514		59,087	96,723
	VOLITIONRX LTD 7980514		6,796	7,263
	VOLITIONRX LTD 7980515		473	506
	VOYAGER THERAPEUTICS INC 7980514		27,552	13,392
	VYNE THERAPEUTICS INC 7980514		2,588	2,310
	VYNE THERAPEUTICS INC 7980515		18,567	16,574
	WATERS CORP 7980511		469,009	542,097
	WATERS CORP 7980512		34,779	40,329
	WATERS CORP 7980513		873,964	1,013,432
	WEST PHARMACEUTICAL SVCS INC 7980512		433,486	745,105
	XENCOR INC 7980514		138,590	164,267
	XENCOR INC 7980515		9,571	11,344
	XOMA CORP 7980514		7,558	16,019
	XOMA CORP 7980515		1,853	3,928
	X4 PHARMACEUTICALS INC 7980515		12,060	8,674
	XERIS PHARMACEUTICALS INC 7980514		22,315	15,227
	XERIS PHARMACEUTICALS INC 7980515		1,976	1,348
	Y-MABS THERAPEUTICS INC 7980514		73,225	107,387
	ZENTALIS PHARMACEUTICALS INC 7980514		94,871	100,400
	ZENTALIS PHARMACEUTICALS INC 7980515		7,457	7,895
	ZIMMER BIOMET HOLDINGS INC 7980511		1,148,816	1,234,877
	ZIMMER BIOMET HOLDINGS INC 7980513		2,120,916	2,287,158
	ZIMMER BIOMET HOLDINGS INC 7980520		5,495,301	9,676,236

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ZIOPHARM ONCOLOGY INC 7980514		42,628	26,200
	ZIOPHARM ONCOLOGY INC 7980515		23,985	14,742
	ZOGENIX INC 7980514		158,059	80,520
	ZOETIS INC 7980511		213,342	289,460
	ZYNEX INC 7980514		12,578	18,184
	ACNB CORP 7980515		26,212	17,725
	AFLAC INC 7980511		1,335,753	1,199,890
	AFLAC INC 7980519		3,110,465	3,141,806
	A-MARK PRECIOUS METALS INC 7980515		15,211	10,542
	AFFILIATED MANAGERS GROUP INC 7980511		152,203	181,636
	AFFILIATED MANAGERS GROUP INC 7980513		261,741	312,321
	ALERUS FINANCIAL CORP 7980515		25,651	33,966
	ALLEGHANY CORP 7980511		328,270	294,601
	ALLEGHANY CORP 7980512		31,139	27,770
	ALLEGHANY CORP 7980513		587,584	524,003
	ALLEGIANCE BANCSHARES INC 7980515		54,545	54,164
	ALLSTATE CORP 7980511		1,220,179	1,294,975
	ALLY FINANCIAL INC 7980511		418,304	515,144
	ALLY FINANCIAL INC 7980513		782,422	963,105
	ALTABANCORP 7980514		1,853	1,675
	ALTABANCORP 7980515		39,001	35,263
	AMALGAMATED BANK 7980515		22,029	15,141
	AMBAC FINANCIAL GROUP INC 7980515		72,790	58,521
	AMERANT BANCORP INC CL A 7980515		37,622	28,926
	AMERICAN EQUITY INVT LIFE HLDG CO 7980515		242,744	209,690
	AMERICAN EXPRESS CO 7980511		3,045,561	3,077,885
	AMERICAN FINL GROUP INC OHIO 7980511		264,671	246,125
	AMERICAN FINL GROUP INC OHIO 7980513		471,959	436,260
	AMERICAN INTL GROUP INC 7980511		1,633,812	1,263,199
	AMERICAN NATIONAL GROUP INC 7980511		29,124	27,490
	AMERICAN NATIONAL GROUP INC 7980513		55,365	51,328
	AMERICAN NATIONAL BANKSHARES 7980515		30,237	23,406
	AMERISAFE INC 7980515		92,534	91,831
	AMERIPRISE FINANCIAL INC 7980511		746,745	889,448
	AMERIPRISE FINANCIAL INC 7980513		1,397,554	1,671,238
	AMERIS BANCORP 7980515		207,898	210,946
	AMES NATIONAL CORP 7980515		19,636	17,679
	APOLLO GLOBAL MANAGEMENT INC CL A 7980511		150,730	162,859
	APOLLO GLOBAL MANAGEMENT INC CL A 7980512		139,200	149,781
	APOLLO GLOBAL MANAGEMENT INC CL A 7980513		282,907	304,411
	ARES MANAGEMENT CORP CL A 7980512		124,784	166,792
	ARROW FINANCIAL CORPORATION 7980515		36,974	33,260
	ARTISAN PARTNERS 7980514		53,454	83,464
	ARTISAN PARTNERS 7980515		86,242	134,660
	ASSETMARK FINANCIAL HOLDINGS INC 7980514		13,512	12,124
	ASSETMARK FINANCIAL HOLDINGS INC 7980515		21,360	19,166
	ASSOCIATED BANC CORP 7980511		110,446	99,896
	ASSOCIATED BANC CORP 7980513		209,531	186,749
	ASSOCIATED CAPITAL GROUP INC 7980515		5,449	5,408
	ASSURANT INC 7980511		287,015	313,987
	ASSURANT INC 7980513		509,558	559,864
	ATLANTIC CAP BANCSHARES INC 7980515		31,251	26,937
	ATLANTIC UNION BANKSHARES CORP 7980515		224,599	214,505
	ATLANTICUS HOLDINGS CORP 7980514		4,993	8,990
	AUBURN NATIONAL BANCORP 7980515		7,268	8,130
	AXOS FINANCIAL INC 7980514		9,885	12,723
	AXOS FINANCIAL INC 7980515		128,042	164,794
	BCB BANCORP INC 7980515		13,929	13,350
	BGC PARTNERS CL A 7980515		136,336	102,316
	BOK FINANCIAL CORPORATION 7980511		89,994	83,066
	BOK FINANCIAL CORPORATION 7980513		169,316	155,176
	B. RILEY FINANCIAL INC 7980515		39,577	70,398
	BRP GROUP INC CL A 7980514		70,448	91,498
	BANCFIRST CORP 7980515		86,680	92,394
	BANCORP INC 7980515		50,257	59,036
	BANCORPSOUTH BANK 7980515		201,983	227,148
	BANCORPSOUTH BANK 7980523		2,447,156	2,724,353
	BANC OF CALIFORNIA, INC 7980515		59,112	55,104
	BANK OF AMERICA CORP 7980511		9,582,187	9,114,369
	BANK FIRST CORP 7980514		26,898	27,354
	BANK FIRST CORP 7980515		2,422	2,463
	BANK OF HAWAII CORP 7980511		114,797	116,692
	BANK OF HAWAII CORP 7980513		215,413	218,290
	BANK OF MARIN BANCORP 7980515		49,251	38,083
	BANK OF NEW YORK MELLON CORP 7980511		1,511,685	1,311,778
	BANK OZK 7980511		125,955	147,594
	BANK OZK 7980513		234,392	275,958
	BANK OZK 7980519		598,090	1,097,577
	BANK OF COMMERCE HOLDINGS 7980515		15,888	13,207
	THE BANK OF PRINCETON 7980515		13,135	11,190
	BANKFINANCIAL CORP 7980515		12,643	9,737
	BANKUNITED INC 7980515		252,831	266,519
	BANK7 CORP 7980514		856	1,221
	BANK7 CORP 7980515		1,373	1,960
	BANNER CORPORATION 7980515		116,599	134,831

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	BANKWELL FINANCIAL GROUP INC 7980515		15,129	10,870
	BAR HBR BANKSHARES 7980515		30,307	27,853
	BAYCOM CORP 7980514		4,729	3,246
	BAYCOM CORP 7980515		15,536	10,665
	WR BERKLEY CORP 7980511		352,204	357,605
	WR BERKLEY CORP 7980513		654,930	668,517
	BERKSHIRE HATHAWAY INC-CL B 7980511		16,151,979	16,963,145
	BERKSHIRE HILLS BANCORP INC 7980515		101,840	64,217
	BLACKROCK INC 7980511		2,849,868	4,134,424
	BLACKROCK INC 7980519		1,939,389	2,525,390
	BOGOTA FINANCIAL CORP 7980515		3,822	4,321
	BOSTON PRIVATE FINL HLDGS INC 7980515		40,631	58,094
	BRIDGE BANCORP 7980515		44,516	33,828
	BRIDGEWATER BANCSHARES INC 7980515		21,749	22,157
	BRIGHTHOUSE FINANCIAL INC 7980511		133,345	130,048
	BRIGHTHOUSE FINANCIAL INC 7980513		219,915	213,573
	BRIGHTSPHERE INVESTMENT GROUP INC 7980514		48,817	85,719
	BRIGHTSPHERE INVESTMENT GROUP INC 7980521		2,341,164	3,322,002
	BROADMARK REALTY CAPITAL INC 7980515		100,208	109,201
	BROADSTONE NET LEASE INC 7980514		6,575	6,598
	BROADSTONE NET LEASE INC 7980515		50,665	50,849
	BROOKLINE BANCORP INC 7980515		67,087	78,344
	BROWN & BROWN INC 7980511		363,925	409,101
	BROWN & BROWN INC 7980512		18,856	21,382
	BROWN & BROWN INC 7980513		674,521	764,866
	BRYN MAWR BK CORP 7980515		62,583	50,574
	BUSINESS FIRST BANCSHARES INC 7980515		34,480	32,942
	BYLINE BANCORP INC 7980515		37,910	31,456
	C & F FINANCIAL CORPORATION 7980515		12,982	10,799
	CB FINANCIAL SERVICES INC 7980515		8,574	8,264
	CBTX INC 7980515		44,475	37,806
	CBOE GLOBAL MARKETS INC 7980511		337,608	308,227
	CBOE GLOBAL MARKETS INC 7980512		88,838	80,269
	CBOE GLOBAL MARKETS INC 7980513		607,023	548,477
	CBRE GROUP INC 7980511		686,828	809,213
	CBRE GROUP INC 7980513		1,257,425	1,488,032
	CBRE GROUP INC 7980520		5,518,965	13,637,210
	CBRE GROUP INC 7980522		1,694,538	4,039,607
	CIT GROUP INC 7980515		321,482	295,852
	CME GROUP INC 7980511		2,737,562	2,516,841
	CNA FINANCIAL CORP 7980511		43,240	42,272
	CNA FINANCIAL CORP 7980513		81,587	78,972
	CNB FINANCIAL CORP PA 7980515		36,440	26,442
	CNO FINANCIAL GROUP, INC 7980515		214,766	257,334
	CVB FINANCIAL CORP 7980515		227,946	210,561
	CADENCE BANCORP 7980515		129,398	168,896
	CALIFORNIA BANCORP INC 7980515		8,020	9,881
	CAMBRIDGE BANCORP 7980514		6,835	6,626
	CAMBRIDGE BANCORP 7980515		30,435	29,504
	CAMDEN NATIONAL CORP 7980515		53,197	44,296
	CANNAE HOLDINGS INC 7980515		251,270	318,877
	CANNAE HOLDINGS INC 7980521		1,275,161	3,427,472
	CAPITAL CITY BANK GROUP 7980515		29,464	27,653
	CAPITAL BANCORP INC 7980515		9,710	9,277
	CAPITAL ONE FINANCIAL CORP 7980511		1,707,254	1,731,951
	CAPITAL ONE FINANCIAL CORP 7980522		3,855,552	5,524,628
	CAPITOL FEDERAL FINANCIAL INC 7980515		145,932	135,725
	CAPSTAR FINANCIAL HOLDINGS INC 7980515		20,730	19,765
	CARLYLE GROUP INC 7980511		108,975	128,244
	CARLYLE GROUP INC 7980512		10,549	12,450
	CARLYLE GROUP INC 7980513		203,103	239,699
	CARTER BANKSHARES INC 7980515		40,874	20,389
	CATHAY GENERAL BANCORP 7980515		220,736	204,181
	CENTRAL PACIFIC FINANCIAL CORP 7980515		33,908	43,761
	CENTRAL VALLEY COMMUNITY BANCORP 7980515		18,467	13,207
	CENTURY BANCORP INC CL A 7980514		1,869	1,702
	CENTURY BANCORP INC CL A 7980515		17,668	16,091
	CHEMUNG FINANCIAL CORP 7980515		10,837	9,744
	CHOICEONE FINANCIAL SERVICES INC 7980515		17,653	18,917
	CINCINNATI FINL CORP 7980511		528,025	505,785
	CINCINNATI FINL CORP 7980513		992,777	945,693
	CITIZENS & NORTHN CORP 7980515		27,586	22,221
	CITIGROUP INC 7980511		5,730,457	4,994,645
	CITIGROUP INC 7980517		2,527,775	3,584,542
	CITIGROUP INC 7980519		1,023,050	1,242,449
	CITIZENS FINANCIAL GROUP INC 7980511		557,472	589,325
	CITIZENS FINANCIAL GROUP INC 7980513		1,047,232	1,101,766
	CITIZENS FINANCIAL GROUP INC 7980519		882,856	1,222,992
	CITIZENS HOLDING CO 7980515		8,902	8,212
	CITIZENS INC CL A 7980515		29,411	23,837
	CITY HOLDING CO 7980515		80,680	89,580
	CIVISTA BANCSHARES INC 7980515		26,374	23,245
	COASTAL FINANCIAL CORP 7980514		969	1,218
	COASTAL FINANCIAL CORP 7980515		11,613	14,595
	CODORUS VALLEY BANCORP INC 7980515		18,134	13,314

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	COHEN & STEERS 7980514		103,674	131,585
	COLONY BANKCORP INC 7980515		10,472	9,493
	COLUMBIA BKG SYS INC 7980515		163,925	215,328
	COLUMBIA BKG SYS INC 7980523		2,014,087	2,514,975
	COLUMBIA FINANCIAL INC 7980514		16,676	15,793
	COLUMBIA FINANCIAL INC 7980515		46,809	44,330
	COMERICA INC 7980511		319,204	300,527
	COMERICA INC 7980513		603,722	561,784
	COMERICA INC 7980519		473,929	740,145
	COMMERCE BANCSHARES INC 7980511		243,230	268,187
	COMMERCE BANCSHARES INC 7980513		451,392	501,357
	COMMUNITY BANK SYSTEM INC 7980515		270,729	275,535
	COMMUNITY BANKERS 7980515		14,663	12,326
	COMMUNITY FINANCIAL CORP 7980515		9,548	11,519
	COMMUNITY TR BANCORP INC 7980515		56,159	48,276
	CONNECTONE BANCORP INC 7980515		66,358	61,567
	COUNTY BANCORP INC 7980515		8,224	9,075
	COWEN INC CL A 7980514		11,584	17,751
	COWEN INC CL A 7980515		23,642	36,230
	CRAWFORD & CO CL A 7980514		866	909
	CRAWFORD & CO CL A 7980515		8,589	9,016
	CREDIT ACCEP CORP MICH 7980511		140,305	122,880
	CREDIT ACCEP CORP MICH 7980512		9,230	7,961
	CREDIT ACCEP CORP MICH 7980513		266,069	229,491
	CROSSFIRST BANKSHARES INC 7980515		38,531	43,237
	CTO REALTY GROWTH INC 7980515		27,275	20,363
	CULLEN FROST BANKERS INC 7980511		183,813	188,766
	CULLEN FROST BANKERS INC 7980513		345,205	352,933
	CURO GROUP HOLDINGS CORP 7980514		17,331	19,002
	CUSTOMERS BANCORP INC 7980514		2,534	2,727
	CUSTOMERS BANCORP INC 7980515		37,732	40,614
	DIAMOND HILL INVESTMENT GRP 7980515		37,224	37,915
	DIME CMNTY BANCORP INC 7980515		44,444	37,927
	DISCOVER FINL SVCS 7980511		880,862	1,073,052
	DISCOVER FINL SVCS 7980513		1,663,551	2,015,198
	DISCOVER FINL SVCS 7980517		4,541,134	7,180,296
	DONEGAL GROUP INC 7980515		13,682	12,902
	DONNELLEY FINANCIAL SOLUTIONS INC 7980515		32,543	41,933
	EAGLE BANCORP INC 7980515		90,702	110,436
	EAGLE BANCORP MONTANA INC 7980515		10,139	11,183
	EAST WEST BANCORP INC 7980511		238,769	276,420
	EAST WEST BANCORP INC 7980513		446,380	516,684
	EASTERN BANKSHARES INC 7980514		32,497	33,484
	EASTERN BANKSHARES INC 7980515		181,622	187,141
	EATON VANCE CORP 7980511		224,809	290,808
	EATON VANCE CORP 7980513		412,823	543,576
	EHEALTH INC 7980514		156,840	130,487
	EMPLOYERS HOLDINGS INC 7980515		77,441	77,707
	ENCORE CAPITAL GROUP INC 7980515		97,829	101,504
	ENCORE CAPITAL GROUP INC 7980523		2,391,870	2,743,872
	ENOVA INTERNATIONAL INC 7980515		63,706	71,461
	ENTERPRISE BANCORP INC 7980515		25,210	19,239
	ENTERPRISE FINANCIAL SERVICE 7980515		86,391	70,529
	EQUITABLE HOLDINGS INC 7980511		356,466	402,300
	EQUITABLE HOLDINGS INC 7980513		634,918	721,152
	EQUITY BANCSHARES INC CL A 7980515		37,765	25,282
	ERIE INDEMNITY CO 7980511		77,622	102,170
	ERIE INDEMNITY CO 7980512		94,572	127,712
	ERIE INDEMNITY CO 7980513		141,131	190,586
	ESSA BANCORP INC 7980515		10,751	11,445
	ESQUIRE FINANCIAL HOLDINGS INC 7980514		3,423	2,706
	ESQUIRE FINANCIAL HOLDINGS INC 7980515		9,712	7,676
	EVANS BANCORP INC 7980515		15,062	10,988
	EVERCORE INC CL A 7980511		117,956	167,311
	EVERCORE INC CL A 7980513		218,711	312,803
	EXP WORLD HOLDINGS INC 7980514		46,384	111,407
	EZCORP INC CL A 7980515		26,907	19,237
	FBL FINANCIAL GROUP INC-CL A 7980515		49,150	42,323
	FNB CORPORATION 7980511		128,716	118,408
	FNB CORPORATION 7980513		243,760	221,388
	FB FINANCIAL CORP 7980515		91,454	90,645
	FNCB BANCORP INC 7980515		11,437	9,184
	FS BANCORP INC 7980514		1,514	1,315
	FS BANCORP INC 7980515		18,047	15,673
	FACTSET RESEARCH SYSTEM INC 7980512		364,497	445,883
	FARMERS & MERCHANTS BANCORP INC 7980515		24,533	19,504
	FARMERS NATL BANC CORP 7980515		30,021	28,889
	FATHOM HOLDINGS INC 7980514		2,359	4,217
	FATHOM HOLDINGS INC 7980515		5,322	9,515
	FEDERAL AGRIC MTG CORP-CL C 7980514		11,134	10,692
	FEDERAL AGRIC MTG CORP-CL C 7980515		45,928	44,105
	FEDERATED HERMES INC 7980514		60,769	57,693
	FEDERATED HERMES INC 7980515		171,077	162,420
	FEDNAT HOLDING CO 7980514		338	260
	FEDNAT HOLDING CO 7980515		7,567	5,825

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	FIDELITY D&D BANCORP INC 7980515		17,434	21,239
	FNF GROUP 7980511		410,178	415,409
	FNF GROUP 7980513		773,660	776,640
	FIFTH THIRD BANCORP 7980511		741,698	758,313
	FIFTH THIRD BANCORP 7980513		1,391,506	1,417,732
	FIFTH THIRD BANCORP 7980519		485,499	672,708
	FINANCIAL INSTITUTIONS INC 7980515		39,110	29,880
	FIRST AMERICAN FINANCIAL CORPORATION 7980511		232,246	216,536
	FIRST AMERICAN FINANCIAL CORPORATION 7980513		438,390	404,831
	FIRST BANCORP INC 7980515		25,084	21,539
	FIRST BANCORP PR 7980515		121,762	165,582
	FIRST BANCORP N C 7980515		86,378	79,906
	FIRST BANCSHARES INC 7980515		53,979	53,546
	FIRST BANK 7980515		13,457	12,597
	FIRST BUSEY CORP 7980515		105,890	90,661
	FIRST BUSINESS FINANCIAL SERVICES 7980515		17,765	12,574
	FIRST CAPITAL INC 7980515		18,974	16,533
	FIRST CTZNS BANCSHARES INC CL A 7980511		110,412	140,122
	FIRST CTZNS BANCSHARES INC CL A 7980513		203,117	261,293
	FIRST CHOICE BANCORP 7980515		20,523	16,086
	FIRST COMWLTH FINL CORP 7980515		70,216	87,093
	FIRST COMMUNITY BANKSHARES INC 7980515		44,463	31,377
	FIRST COMMUNITY CORP 7980515		8,430	10,194
	1ST CONSTITUTION BANCORP 7980515		13,829	12,045
	FIRST FINL BANKSHARES INC 7980514		316,616	335,921
	FIRST FINL BANCORP 7980515		128,423	141,677
	FIRST FINANCIAL CORP INDIANA 7980515		50,411	43,784
	FIRST FOUNDATION INC 7980514		10,969	13,320
	FIRST FOUNDATION INC 7980515		41,784	50,740
	FIRST GUARANTY BANCSHARES INC 7980515		6,652	5,420
	FIRST HAWAIIAN INC 7980511		116,165	118,136
	FIRST HAWAIIAN INC 7980513		218,696	220,850
	FIRST HORIZON CORP 7980511		294,901	269,172
	FIRST HORIZON CORP 7980513		558,062	503,242
	FIRST INTERSTATE BANCSYSTEM INC 7980515		134,309	137,721
	FIRST INTERNET BANCORP 7980515		19,246	22,791
	FIRST OF LONG ISLAND CORP 7980515		44,350	34,094
	FIRST MERCHANTS CORP 7980515		172,510	168,457
	FIRST MID BANCSHARES INC 7980515		41,175	41,200
	FIRST MIDWEST BANCORP INC 7980515		134,130	151,336
	FIRST NORTHWEST BANCORP 7980515		12,667	11,357
	FIRST REPUBLIC BANK 7980511		777,706	984,284
	FIRST REPUBLIC BANK 7980513		1,407,376	1,809,149
	FIRST SAVINGS FINANCIAL GROUP INC 7980515		8,332	10,140
	1ST SOURCE CORP 7980515		62,278	55,453
	FIRST UNITED CORP 7980515		7,336	8,727
	FIRST WESTERN FINANCIAL INC 7980515		7,236	10,255
	FIRSTCASH INC 7980514		233,586	204,937
	FIRSTCASH INC 7980523		2,761,685	2,783,039
	FLAGSTAR BANCORP 7980515		139,309	164,141
	FLUSHING FINL CORP 7980515		50,690	41,300
	FOCUS FINANCIAL PARTNERS INC CL A 7980514		63,065	99,180
	FORESTAR GROUP INC 7980515		28,778	28,191
	FRANKLIN COVEY 7980514		25,496	20,199
	FRANKLIN FINANCIAL SERVICES CORP 7980515		10,380	9,352
	FRANKLIN RESOURCES INC 7980511		266,988	261,745
	FRANKLIN RESOURCES INC 7980513		506,808	489,379
	FULTON FINL CORP PA 7980515		212,133	168,540
	FVCBANKCORP INC 7980515		17,164	14,568
	GAMCO INVESTORS INC CL A 7980514		4,176	6,103
	GAMCO INVESTORS INC CL A 7980515		680	993
	GWG HOLDINGS INC 7980514		2,091	1,615
	ARTHUR J GALLAGHER & CO 7980511		735,286	916,196
	ARTHUR J GALLAGHER & CO 7980513		1,329,386	1,683,817
	ARTHUR J GALLAGHER & CO 7980526		4,476,631	6,738,484
	GENWORTH FINANCIAL 7980515		184,056	159,206
	GERMAN AMERICAN BANCORP INC 7980515		67,806	68,364
	GLACIER BANCORP INC 7980514		29,935	33,495
	GLACIER BANCORP INC 7980515		294,431	329,478
	GLOBE LIFE INC 7980511		375,488	385,158
	GLOBE LIFE INC 7980513		669,828	686,751
	GOHEALTH INC 7980511		19,963	19,848
	GOHEALTH INC 7980512		1,928	1,912
	GOHEALTH INC 7980513		37,399	37,101
	GOLDMAN SACHS GROUP INC 7980511		2,775,277	3,400,013
	GOLDMAN SACHS GROUP INC 7980517		2,536,009	4,479,905
	GOLDMAN SACHS GROUP INC 7980519		3,549,236	4,298,473
	GOOSEHEAD INSURANCE INC CL A 7980514		6,433	14,846
	GOOSEHEAD INSURANCE INC CL A 7980515		53,741	120,393
	GREAT SOUTHN BANCORP INC 7980515		51,135	44,303
	GREAT WESTERN BANCORP INC 7980515		84,694	96,516
	GREAT WESTERN BANCORP INC 7980521		2,044,753	1,627,713
	GREEN DOT CORP CL A 7980514		14,712	17,689
	GREEN DOT CORP CL A 7980515		186,979	223,646
	GREENE COUNTY BANCORP INC 7980514		517	586

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	GREENE COUNTY BANCORP INC 7980515		5,123	5,812
	GREENHILL & CO 7980514		19,451	12,468
	GUARANTY BANCSHARES INC 7980515		19,059	17,521
	HBT FINANCIAL INC 7980515		10,332	12,423
	HCI GROUP INC 7980514		4,792	5,073
	HCI GROUP INC 7980515		19,661	20,815
	HAMILTON LANE INC CL A 7980514		157,464	180,217
	HAMILTON LANE INC CL A 7980523		3,012,927	3,419,761
	HANCOCK WHITNEY CORP 7980515		265,652	245,250
	HANMI FINANCIAL CORP 7980514		1,602	2,030
	HANMI FINANCIAL CORP 7980515		21,086	26,717
	HANOVER INSURANCE GROUP INC 7980511		171,018	171,171
	HANOVER INSURANCE GROUP INC 7980513		320,796	319,893
	HARBORONE BANCORP INC 7980515		44,410	48,229
	HARTFORD FINL SVCS GROUP INC 7980511		677,761	677,197
	HARTFORD FINL SVCS GROUP INC 7980513		1,274,664	1,266,133
	HAWTHORN BANCSHARES INC 7980515		11,427	10,731
	HEARTLAND FINANCIAL USA INC 7980515		134,218	117,154
	HERITAGE COMMERCE CORP 7980515		56,304	43,277
	HERITAGE FINL CORP WASH COM 7980515		70,957	70,685
	HERITAGE INSURANCE HOLDINGS IN 7980514		1,882	1,449
	HERITAGE INSURANCE HOLDINGS IN 7980515		25,517	19,642
	HILLTOP HOLDINGS INC 7980515		139,321	165,418
	HINGHAM INSTITUTION FOR SAVINGS 7980514		1,016	1,080
	HINGHAM INSTITUTION FOR SAVINGS 7980515		22,764	24,192
	HOME BANCORP INC 7980515		23,667	16,990
	HOME BANCSHARES 7980515		240,872	248,721
	HOMESTREET INC 7980515		51,931	59,839
	HOMETRUST BANCSHARES INC 7980515		32,591	25,315
	HOPE BANCORP INC 7980515		91,285	106,973
	HORACE MANN EDUCATORS CORP 7980515		123,240	145,248
	HORIZON BANCORP INC/IN 7980515		61,194	56,890
	HOULIHAN LOKEY INC CL A 7980514		189,428	250,365
	HOWARD BANCORP I 7980515		19,132	13,038
	THE HOWARD HUGHES CO 7980511		141,708	118,948
	THE HOWARD HUGHES CO 7980513		270,624	222,504
	HUNTINGTON BANCSHARES INC 7980511		498,563	493,290
	HUNTINGTON BANCSHARES INC 7980513		938,281	922,217
	HUNTINGTON BANCSHARES INC 7980519		740,567	1,290,155
	INDEPENDENCE HOLDING CO 7980515		16,261	15,908
	INDEPENDENT BK CORP MA 7980514		9,628	11,759
	INDEPENDENT BK CORP MA 7980515		153,028	186,909
	INDEPENDENT BANK CORP 7980515		37,407	32,729
	INDEPENDENT BANK GROUP INC 7980515		168,074	193,374
	INTERACTIVE BROKERS GROUP INC 7980511		143,057	172,708
	INTERACTIVE BROKERS GROUP INC 7980513		267,014	322,876
	INTERCONTINENTAL EXCHANGE INC 7980511		1,269,323	1,607,027
	INTERNATIONAL BANCSHARES CORP 7980515		165,882	166,683
	INVESTAR HOLDING CORP 7980515		20,252	13,182
	INVESTORS BANCORP INC 7980514		53,080	49,780
	INVESTORS BANCORP INC 7980515		155,433	145,770
	INVESTORS TITLE CO 7980514		1,742	1,683
	INVESTORS TITLE CO 7980515		15,199	14,688
	JP MORGAN CHASE & CO 7980511		14,883,374	14,958,680
	JP MORGAN CHASE & CO 7980519		3,075,361	3,367,355
	JEFFERIES FINANCIAL GROUP INC 7980511		182,038	215,594
	JEFFERIES FINANCIAL GROUP INC 7980513		304,045	363,613
	JEFFERIES FINANCIAL GROUP INC 7980520		7,149,014	8,240,336
	JONES LANG LASALLE INC 7980511		273,835	295,405
	JONES LANG LASALLE INC 7980513		514,194	552,233
	KKR & CO INC CL A 7980511		693,137	853,570
	KKR & CO INC CL A 7980513		1,288,149	1,600,448
	KKR & CO INC CL A 7980519		1,224,236	1,407,028
	KEARNY FINANCIAL CORP OF MARYLAND 7980514		19,936	16,357
	KEARNY FINANCIAL CORP OF MARYLAND 7980515		63,385	52,008
	KEMPER CORPORATION 7980511		176,309	183,393
	KEMPER CORPORATION 7980513		331,170	342,815
	KENNEDY-WILSON HOLDINGS INC 7980515		197,165	180,331
	KEYCORP 7980511		627,837	616,491
	KEYCORP 7980513		1,182,808	1,152,606
	KINSALE CAPITAL GROUP INC 7980514		278,320	304,598
	KINSALE CAPITAL GROUP INC 7980523		549,248	1,596,837
	LCNB CORPORATION 7980515		19,778	14,984
	LPL FINANCIAL HOLDINGS INC 7980511		235,392	291,399
	LPL FINANCIAL HOLDINGS INC 7980512		18,712	23,241
	LPL FINANCIAL HOLDINGS INC 7980513		438,598	544,758
	LAKELAND BANCORP INC 7980515		65,563	51,943
	LAKELAND FINL CORP 7980514		4,950	5,626
	LAKELAND FINL CORP 7980515		91,216	103,677
	LANDMARK BANCORP INC 7980515		7,568	7,746
	LEMONADE INC 7980511		28,031	60,270
	LEMONADE INC 7980513		52,177	112,333
	LENDINGCLUB CORP 7980515		73,065	62,526
	LENDINGTREE INC 7980511		4,607	4,381
	LENDINGTREE INC 7980512		104,647	102,124

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	LENDINGTREE INC 7980513		8,250	7,940
	LEVEL ONE BANCORP INC 7980515		10,682	8,679
	LIMESTONE BANCORP INC 7980515		4,785	5,514
	LINCOLN NATL CORP 7980511		323,411	328,172
	LINCOLN NATL CORP 7980512		43,281	43,367
	LINCOLN NATL CORP 7980513		612,361	613,581
	LINCOLN NATL CORP 7980520		1,992,764	3,511,034
	LINCOLN NATL CORP 7980521		1,175,809	1,953,336
	LIVE OAK BANCSHARES INC 7980515		48,422	111,721
	LOEWS CORPORATION 7980511		412,252	416,975
	LOEWS CORPORATION 7980513		735,377	739,814
	LUTHER BURBANK CORP 7980514		860	735
	LUTHER BURBANK CORP 7980515		16,643	14,220
	M & T BANK CORP 7980511		686,816	630,390
	M & T BANK CORP 7980513		1,298,294	1,178,416
	M & T BANK CORP 7980520		8,951,311	10,563,609
	MBIA INC 7980515		38,320	27,083
	MGIC INVESTMENT CORPORATION 7980511		159,677	163,840
	MGIC INVESTMENT CORPORATION 7980513		299,974	306,320
	MMA CAPITAL HOLDINGS INC 7980515		9,488	9,766
	MSCI INC 7980512		750,088	1,317,264
	MSCI INC 7980526		5,049,790	7,849,997
	MVB FINANCIAL CORP 7980515		18,905	18,756
	MACATAWA BANK CORP 7980515		24,442	18,414
	MACKINAC FINANCIAL CORP 7980515		9,962	9,557
	MAINSTREET BANCSHARES INC 7980515		9,450	9,064
	MARCUS & MILLICHAP INC 7980514		4,980	5,771
	MARCUS & MILLICHAP INC 7980515		57,031	66,083
	MARKEL CORPORATION 7980511		568,194	539,383
	MARKEL CORPORATION 7980513		1,066,436	1,008,501
	MARKEL CORPORATION 7980520		6,838,324	10,646,090
	MARKETAXESS HOLDINGS INC 7980512		481,261	753,710
	MARLIN BUSINESS SERVICES CORP 7980515		16,567	8,592
	MARSH & MCLENNAN COS INC 7980511		457,293	511,290
	MAUI LAND & PINEAPPLE CO INC 7980514		2,564	2,525
	MAUI LAND & PINEAPPLE CO INC 7980515		3,642	3,586
	MERCANTILE BK CORP 7980515		42,750	36,027
	MERCHANTS BANCORP 7980515		16,345	20,198
	MERCURY GENERAL CORP 7980511		49,516	55,082
	MERCURY GENERAL CORP 7980513		93,039	102,958
	MERIDIAN BANK 7980514		1,207	1,435
	MERIDIAN BANK 7980515		6,471	7,696
	MERIDIAN BANCORP INC 7980515		72,456	58,522
	META FINANCIAL GROUP 7980515		82,349	101,746
	METLIFE INC 7980511		1,439,249	1,397,983
	METLIFE INC 7980519		2,825,833	3,561,158
	METROCITY BANKSHARES INC 7980515		19,572	20,952
	METROPOLITAN BANK HOLDING CORP 7980515		26,303	21,290
	MID PENN BANCORP INC 7980515		12,816	12,746
	MIDDLEFIELD BANC CORP 7980515		10,753	11,295
	MIDLAND STATES BANCORP INC 7980515		49,759	32,112
	MIDWESTONE FINANCIAL GROUP 7980515		33,165	30,184
	MOELIS & CO 7980514		129,348	177,735
	MORGAN STANLEY 7980511		2,492,271	3,548,758
	MORGAN STANLEY 7980519		3,229,934	4,365,361
	MORNINGSTAR INC 7980511		21,312	31,262
	MORNINGSTAR INC 7980512		100,163	151,678
	MORNINGSTAR INC 7980513		38,383	58,124
	MR COOPER GROUP INC 7980515		100,676	195,737
	NBT BANCORP INC 7980515		108,935	114,051
	NMI HOLDINGS INC 7980514		8,763	7,384
	NMI HOLDINGS INC 7980515		174,236	146,817
	NASDAQ INC 7980511		499,555	587,507
	NASDAQ INC 7980513		923,213	1,098,291
	NASDAQ INC 7980517		1,471,911	2,732,320
	NATIONAL BANK HOLDINGS CORP CL A 7980514		15,428	16,708
	NATIONAL BANK HOLDINGS CORP CL A 7980515		56,840	61,556
	NATIONAL BANKSHARES INC 7980515		24,270	16,782
	NATIONAL GENERAL HOLDINGS CORP ACQUIRED BY ALL US ON 2021/01/05 7980514		0	-
	NATIONAL GENERAL HOLDINGS CORP ACQUIRED BY ALL US ON 2021/01/05 7980515		0	-
	NATIONAL WESTERN LIFE GROUP INC 7980515		57,192	44,385
	NAVIENT CORP 7980515		191,007	151,022
	NELNET INC-A 7980515		89,239	102,871
	NETSTREIT CORP 7980514		1,621	1,793
	NETSTREIT CORP 7980515		15,840	17,522
	NEW YORK CMNTY BANCORP INC 7980511		176,273	183,443
	NEW YORK CMNTY BANCORP INC 7980513		333,522	342,949
	NEWMARK GROUP INC CL A 7980515		117,592	87,385
	NI HOLDINGS INC 7980515		12,311	12,463
	NICOLET BANKSHARES INC 7980515		49,621	50,559
	NORTHEAST BANK 7980514		769	878
	NORTHEAST BANK 7980515		11,404	13,017
	NORTHERN TR CORP 7980511		709,340	691,937
	NORTHERN TR CORP 7980513		1,332,692	1,293,528
	NORTHERN TR CORP 7980517		2,757,311	3,592,410

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NORTHFIELD BANCORP INC 7980515		54,921	49,357
	NORTHRIM BANCORP INC 7980515		19,373	16,873
	NORTHWEST BANCSHARES INC 7980515		148,254	124,342
	NORWOOD FINANCIAL CORP 7980515		18,818	12,745
	OFG BANCORP 7980515		59,472	78,758
	OP BANCORP 7980515		10,291	7,885
	OAK VALLEY BANCORP 7980515		10,950	9,523
	OCEANFIRST FINANCIAL CORPORATION 7980515		111,839	92,274
	OCONEE FEDERAL FINANCIAL CORP 7980515		2,205	2,201
	OHIO VALLEY BANC CORP 7980515		10,775	8,496
	OLD NATL BANCORP 7980515		205,286	226,938
	OLD REPUBLIC INTERNATIONAL CORP 7980511		214,536	215,667
	OLD REPUBLIC INTERNATIONAL CORP 7980513		403,188	403,188
	OLD SECOND BANCORP INC 7980515		28,108	23,897
	ONEMAIN HOLDINGS INC 7980511		96,126	120,978
	ONEMAIN HOLDINGS INC 7980513		179,378	226,208
	ONEMAIN HOLDINGS INC 7980519		895,885	1,329,216
	OPORTUN FINANCIAL CORP 7980515		21,236	31,592
	OPPENHEIMER HOLDINGS INC 7980515		21,784	24,453
	ORIGIN BANCORP INC 7980515		62,143	51,208
	ORRSTOWN FINL SERVICES INC 7980515		20,274	15,094
	PDL COMMUNITY BANCORP 7980515		9,248	6,621
	PCB BANCORP 7980515		17,598	10,565
	PCSB FINANCIAL CORP 7980515		22,283	18,873
	PICO HOLDINGS INC 7980515		12,621	13,127
	PJT PARTNERS INC CL A 7980514		77,238	125,969
	PNC FINL SVCS GROUP INC 7980511		2,431,126	2,447,176
	PNC FINL SVCS GROUP INC 7980519		2,123,393	2,458,500
	PRA GROUP INC 7980515		145,025	149,201
	PRA GROUP INC 7980523		3,186,795	3,615,882
	PACIFIC PREMIER BANCORP 7980515		158,559	209,253
	PACIFIC PREMIER BANCORP 7980521		3,011,425	3,529,293
	PACWEST BANCORP 7980511		127,511	114,579
	PACWEST BANCORP 7980513		241,803	214,224
	PALOMAR HOLDINGS INC 7980514		119,657	130,417
	PALOMAR HOLDINGS INC 7980523		2,736,414	4,167,129
	PARK NATL CORP 7980515		115,367	125,697
	PARKE BANCORP INC 7980515		19,815	13,806
	PARTNERS BANCORP 7980515		4,604	5,382
	PEAPACK-GLADSTONE FINANCIAL CORP 7980515		44,486	34,914
	PENNS WOODS BANCORP INC 7980515		17,134	14,930
	PENNYMAC FINANCIAL SERVICES INC 7980514		18,101	24,345
	PENNYMAC FINANCIAL SERVICES INC 7980515		152,030	204,472
	PEOPLES BANC INC 7980515		45,405	41,041
	PEOPLES BANCORP OF NORTH CAROLINA 7980515		9,099	8,609
	PEOPLES FIN SVCS 7980515		25,874	20,659
	PEOPLES UNITED FINANCIAL, INC 7980511		227,292	211,418
	PEOPLES UNITED FINANCIAL, INC 7980513		427,952	395,244
	PINNACLE FINANCIAL PARTNERS INC 7980511		149,994	183,926
	PINNACLE FINANCIAL PARTNERS INC 7980513		281,098	343,832
	PINNACLE FINANCIAL PARTNERS INC 7980521		3,565,202	3,787,750
	PIONEER BANCORP INC 7980515		10,877	10,274
	PIPER SANDLER COS 7980515		103,105	146,608
	PLUMAS BANCORP 7980515		8,038	9,165
	POPULAR INC 7980511		157,953	180,618
	POPULAR INC 7980513		295,194	337,638
	POPULAR INC 7980521		2,347,560	3,829,760
	PREFERRED BANK 7980515		43,604	58,343
	PREMIER FINANCIAL BANCORP INC 7980515		18,155	14,553
	PREMIER FINANCIAL CORP 7980515		84,914	71,461
	T ROWE PRICE GROUP INC 7980511		826,790	988,425
	T ROWE PRICE GROUP INC 7980512		260,955	314,588
	T ROWE PRICE GROUP INC 7980513		1,534,350	1,845,747
	T ROWE PRICE GROUP INC 7980519		2,489,609	3,103,495
	PRIMERICA INC 7980511		72,706	76,876
	PRIMERICA INC 7980512		111,956	118,260
	PRIMERICA INC 7980513		136,046	143,707
	PRINCIPAL FINL GROUP INC 7980511		512,186	521,054
	PRINCIPAL FINL GROUP INC 7980513		962,409	974,192
	PROASSURANCE CORP 7980515		97,042	79,557
	PROFESSIONAL HOLDING CORP 7980515		12,922	13,856
	PROG HOLDINGS INC 7980514		29,643	33,669
	PROG HOLDINGS INC 7980515		233,412	264,717
	PROGRESSIVE CORP 7980511		1,168,583	1,593,649
	PROSIGHT GLOBAL INC 7980515		12,747	10,033
	PROSPERITY BANCSHARES INC 7980511		222,919	239,361
	PROSPERITY BANCSHARES INC 7980513		418,541	447,511
	PROTECTIVE INSURANCE CORP CL B 7980515		13,559	10,310
	PROVIDENT BANCORP INC 7980515		16,806	16,620
	PROVIDENT FINL SVCS INC 7980515		129,840	107,760
	PROVIDENT FINANCIAL HLDGS 7980515		11,395	7,886
	PRUDENTIAL BANCORP INC 7980515		12,209	9,266
	PRUDENTIAL FINL INC 7980511		1,258,526	1,195,252
	PRUDENTIAL FINL INC 7980513		2,341,231	2,206,180
	PRUDENTIAL FINL INC 7980519		3,152,099	3,157,932

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	QCR HLDGS INC 7980515		50,226	49,171
	PZENA INVESTMENT MANAGEMENT CL A 7980514		7,607	8,957
	RBB BANCORP 7980515		26,096	21,440
	RLI CORP 7980514		218,876	259,229
	RLI CORP 7980515		36,508	43,431
	RMR GROUP INC CL A 7980514		46,155	38,466
	RMR GROUP INC CL A 7980515		5,700	4,750
	RADIAN GROUP INC 7980515		353,218	323,656
	RADIAN GROUP INC 7980521		981,884	1,241,305
	RAFAEL HOLDINGS INC CL B 7980515		10,357	17,956
	RAYMOND JAMES FINANCIAL INC 7980511		397,513	454,050
	RAYMOND JAMES FINANCIAL INC 7980513		742,576	848,976
	RE/MAX HOLDINGS INC 7980515		55,637	54,277
	REALOGY HOLDINGS 7980515		114,911	125,427
	RED RIVER BANCSHARES INC 7980515		17,280	20,464
	REDFIN CORP 7980514		189,287	492,283
	REGIONAL MANAGEM 7980515		21,675	21,410
	REGIONS FINANCIAL CORP 7980511		564,960	598,955
	REGIONS FINANCIAL CORP 7980513		1,057,982	1,119,808
	REGIONS FINANCIAL CORP 7980519		884,533	1,275,898
	REINSURANCE GROUP OF AMERICA INC 7980511		346,474	303,426
	REINSURANCE GROUP OF AMERICA INC 7980513		655,574	567,446
	RELIANT BANCORP INC 7980514		1,072	1,005
	RELIANT BANCORP INC 7980515		23,701	22,232
	RENASANT CORP 7980515		153,804	152,941
	REPUBLIC BANCORP INC 7980515		38,452	29,397
	REPUBLIC FIRST BANCORP INC 7980515		11,248	10,867
	RICHMOND MUTUAL BANCORPORATION INC 7980515		15,970	14,083
	RIVERVIEW BANCORP INC 7980515		11,241	9,326
	ROCKET COS INC 7980511		48,318	44,019
	S & T BANCORP INC 7980515		110,196	80,531
	SB FINANCIAL GROUP INC 7980515		9,443	10,877
	S&P GLOBAL INC 7980511		976,789	1,257,064
	SEI INVESTMENTS COMPANY 7980511		264,387	256,316
	SEI INVESTMENTS COMPANY 7980513		462,913	446,369
	SLM CORP 7980511		103,944	137,864
	SLM CORP 7980512		28,866	38,706
	SLM CORP 7980513		192,210	257,737
	SLM CORP 7980520		7,433,696	8,438,160
	SLM CORP 7980521		3,132,545	4,275,888
	SVB FINANCIAL GROUP 7980511		518,846	771,006
	SVB FINANCIAL GROUP 7980513		950,334	1,440,788
	SAFEGUARD SCIENTIFICS INC 7980515		18,532	10,463
	SAFETY INSURANCE GROUP INC 7980515		104,865	93,168
	ST JOE COMPANY 7980514		23,527	49,836
	ST JOE COMPANY 7980515		27,996	59,303
	SALISBURY BANCORP INC 7980515		7,513	7,901
	SANDY SPRING BANCORP INC 7980515		110,285	123,481
	SANTANDER CONSUMER USA HOLDING 7980511		62,731	63,175
	SANTANDER CONSUMER USA HOLDING 7980513		117,096	118,115
	CHARLES SCHWAB CORP 7980511		2,497,616	2,837,852
	CHARLES SCHWAB CORP 7980522		3,066,619	4,212,914
	SCULPTOR CAPITAL MANAGEMENT INC CL A 7980515		28,414	23,575
	SEACOAST BANKING CORP FLORIDA 7980515		115,482	126,664
	SECURITY NATL FINL CORP CL A 7980515		5,737	6,672
	SELECT BANCORP INC 7980515		14,013	12,472
	SELECTIVE INS GROUP INC 7980515		315,679	330,814
	SELECTQUOTE INC 7980514		13,339	13,156
	SELECTQUOTE INC 7980515		39,324	38,782
	SERVISFIRST BANCSHARES INC 7980514		97,418	105,681
	SERVISFIRST BANCSHARES INC 7980515		38,997	42,305
	SHORE BANCSHARES INC 7980515		16,940	14,206
	SIEBERT FINANCIAL CORP 7980514		3,350	3,457
	SIERRA BANCORP 7980515		33,543	28,034
	SIGNATURE BANK 7980511		221,043	272,068
	SIGNATURE BANK 7980513		416,307	508,690
	SILVERCREST ASSET MANAGEMENT GROUP 7980514		4,480	4,903
	SILVERCREST ASSET MANAGEMENT GROUP 7980515		4,962	5,431
	SILVERGATE CAPITAL CORP 7980515		17,424	97,643
	SIMMONS 1ST NATL CORP CL A 7980515		209,886	195,152
	SMARTFINANCIAL INC 7980515		23,524	21,315
	SOUTH PLAINS FINANCIAL INC 7980515		13,006	16,847
	SOUTH STATE CORPORATION 7980515		393,782	428,378
	SOUTH STATE CORPORATION 7980520		7,235,393	7,073,037
	SOUTH STATE CORPORATION 7980521		3,941,171	4,151,249
	SOUTHERN FIRST BANCSHARES INC 7980515		25,718	21,528
	SOUTHERN MISSOURI BANCORP INC 7980515		21,975	19,634
	SOUTHERN NATIONAL BANCORP OF VA INC 7980515		25,346	20,127
	SOUTHSIDE BANCSHARES INC 7980515		88,982	82,323
	SPIRIT OF TEXAS BANCSHARES INC 7980515		21,727	18,463
	STANDARD AVB FINANCIAL CORP 7980515		10,598	10,527
	STATE AUTO FINL CORP 7980515		45,015	26,131
	STATE STREET CORP 7980511		973,884	991,045
	STATE STREET CORP 7980513		1,836,158	1,862,149
	STEPSTONE GROUP INC 7980514		21,930	25,432

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
		STEPSTONE GROUP INC 7980515	30,201	35,024
*		STERLING BANCORP 7980511	129,079	134,365
*		STERLING BANCORP 7980513	243,218	251,181
*		STERLING BANCORP INC 7980515	9,776	6,233
		STEWART INFORMATION SVCS CORP 7980515	96,229	106,053
		STIFEL FINANCIAL CORPORATION 7980515	327,240	426,993
		STOCK YARDS BANCORP INC 7980514	7,843	8,622
		STOCK YARDS BANCORP INC 7980515	53,978	59,344
		STONEX GROUP INC 7980514	4,075	5,037
		STONEX GROUP INC 7980515	59,440	73,475
		STRATUS PROPERTIES INC 7980515	14,716	12,572
		SUMMIT FINANCIAL GROUP INC 7980515	22,648	20,932
		SYNOVUS FINANCIAL CORP 7980511	181,931	182,955
		SYNOVUS FINANCIAL CORP 7980513	342,436	342,119
		SYNOVUS FINANCIAL CORP 7980519	882,142	1,370,870
		SYNCHRONY FINANCIAL 7980511	710,607	782,537
		SYNCHRONY FINANCIAL 7980513	1,335,312	1,463,027
		SYNCHRONY FINANCIAL 7980520	4,565,562	6,136,797
		SYNCHRONY FINANCIAL 7980526	5,183,305	6,392,888
		TCF FINANCIAL CORP 7980511	188,376	215,901
		TCF FINANCIAL CORP 7980513	352,199	403,666
		TFS FINANCIAL CO 7980511	32,280	33,285
		TFS FINANCIAL CO 7980513	60,593	62,216
		TEJON RANCH CO 7980515	29,571	25,374
		TERRITORIAL BANCORP INC 7980515	17,555	15,812
		TEXAS CAPITAL BANCSHARES 7980515	225,297	251,269
		TIMBERLAND BANCORP INC 7980515	18,084	15,138
		TIPTREE INC CL A 7980515	16,937	10,306
		TOMPKINS FINANCIAL CORPORATION 7980515	95,972	84,791
		TOWNE BANK 7980515	146,452	130,948
		TRADEWEB MARKETS INC CL A 7980511	29,027	30,351
		TRADEWEB MARKETS INC CL A 7980512	153,257	160,559
		TRADEWEB MARKETS INC CL A 7980513	54,007	56,580
		TRADEWEB MARKETS INC CL A 7980526	4,988,051	7,042,487
		TRAVELERS COMPANIES INC 7980511	1,323,499	1,373,520
		TREAN INSURANCE GROUP INC 7980514	1,977	1,795
		TREAN INSURANCE GROUP INC 7980515	12,266	11,135
		TREAN INSURANCE GROUP INC 7980523	3,240,767	2,923,488
		TRICO BANCSHARES CO 7980515	83,523	78,286
		TRISTATE CAPITAL HOLDINGS INC 7980515	33,978	40,246
		TRISTATE CAPITAL HOLDINGS INC 7980523	4,143,775	3,404,293
		TRIUMPH BANCORP INC 7980515	73,885	91,954
		TRUPANION INC 7980514	82,262	259,412
*		TRUIST FINANCIAL CORP 7980511	2,786,997	2,514,264
		TRUSTCO BK CORP 7980515	49,198	53,013
		TRUSTMARK CORP 7980515	159,451	143,432
		UMB FINANCIAL CORP 7980515	237,773	251,193
		US BANCORP 7980511	2,990,002	2,466,288
		US BANCORP 7980519	3,464,707	3,566,465
		UMPQUA HLDGS CORP 7980511	133,832	128,735
		UMPQUA HLDGS CORP 7980513	252,301	240,696
		UMPQUA HLDGS CORP 7980519	892,551	1,198,331
		UNITED COMMUNITY BANK 7980515	125,034	185,400
		UNITED COMMUNITY BANK 7980523	1,357,472	1,374,676
		UNITED BANCSHARES INC W VA 7980515	349,899	340,362
		UNITED FIRE GROUP INC 7980515	76,895	44,126
		UNITED INSURANCE 7980515	24,254	9,770
		UNITED SECURITY BANCSHARES 7980515	9,980	7,959
		UNITY BANCORP INC 7980514	560	562
		UNITY BANCORP INC 7980515	10,734	10,758
		UNIVERSAL INSURANCE HLDGS INC 7980514	14,801	7,525
		UNIVERSAL INSURANCE HLDGS INC 7980515	49,900	25,370
		UNIVEST FINANCIAL CORP 7980515	59,602	49,680
		UNUM GROUP 7980511	203,616	180,308
		UNUM GROUP 7980513	386,038	337,103
		VALLEY NATL BANCORP 7980515	341,052	325,826
		VALUE LINE INC 7980514	1,802	2,176
		VALUE LINE INC 7980515	246	297
		VERITEX HOLDINGS INC 7980515	101,269	101,665
		VERITEX HOLDINGS INC 7980523	2,534,195	3,031,344
		VERICITY INC 7980515	1,711	1,552
		VERTIV HOLDINGS LLC 7980512	107,266	148,016
		VIRTU FINANCIAL INC CL A 7980511	5,337	6,595
		VIRTU FINANCIAL INC CL A 7980512	41,085	51,422
		VIRTU FINANCIAL INC CL A 7980513	9,854	12,333
		VIRTUS INVESTMENT PARTNERS 7980514	5,563	10,416
		VIRTUS INVESTMENT PARTNERS 7980515	64,319	120,435
		VOYA FINANCIAL INC 7980511	257,481	285,699
		VOYA FINANCIAL INC 7980513	480,438	534,112
		WSFS FINL CORP 7980515	168,899	188,047
		WADDELL & REED FINL INC 7980515	90,168	130,636
		WALKER & DUNLOP 7980514	10,906	16,380
		WALKER & DUNLOP 7980515	132,159	198,487
		WASHINGTON FEDERAL INC 7980515	206,325	162,162
		WASHINGTON TRUST BANCORP 7980515	68,407	64,154

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	WATERSTONE FINANCIAL INC 7980514		1,580	1,675
	WATERSTONE FINANCIAL INC 7980515		30,033	31,843
	WEBSTER FINANCIAL CORP 7980511		151,820	145,881
	WEBSTER FINANCIAL CORP 7980513		287,050	272,626
	WELLS FARGO & CO 7980511		7,346,235	4,410,656
	WESBANCO INC 7980515		192,940	162,922
	WEST BANCORPORATION INC 7980514		3,678	3,358
	WEST BANCORPORATION INC 7980515		24,142	22,041
	WESTAMERICA BANCORPORATION 7980514		15,216	13,878
	WESTAMERICA BANCORPORATION 7980515		114,632	104,553
	WESTERN ALLIANCE BANCORPORATION 7980511		176,689	226,431
	WESTERN ALLIANCE BANCORPORATION 7980513		327,772	423,307
	WESTERN NEW ENGLAND BANCORP INC 7980515		18,978	13,194
	WESTWOOD HOLDINGS 7980515		20,135	9,498
	WINTRUST FINANCIAL CORP 7980511		116,968	134,826
	WINTRUST FINANCIAL CORP 7980513		218,955	251,996
	WINTRUST FINANCIAL CORP 7980523		2,551,805	3,865,286
	WISDOMTREE INVESTMENTS INC 7980515		60,502	62,488
	WORLD ACCEPTANCE CORP 7980515		34,518	37,106
	ZIONS BANCORPORATION NA 7980511		259,430	271,152
	ZIONS BANCORPORATION NA 7980513		488,856	506,945
	A10 NETWORKS INC 7980514		29,245	43,492
	AXT INC 7980515		11,404	31,361
	ACACIA RESEARCH CORP 7980515		12,698	15,591
	ACACIA COMMUNICATIONS INC 7980514		174,820	203,996
	ACI WORLDWIDE INC 7980514		275,238	316,625
	ADTRAN INC 7980515		42,137	59,272
	ADVANCED MICRO DEVICES INC 7980511		148,481	304,019
	ADVANCED ENERGY INDS INC 7980514		175,701	264,922
	AGILENT TECHNOLOGIES INC 7980511		998,819	1,296,044
	AGILENT TECHNOLOGIES INC 7980512		86,522	113,987
	AGILENT TECHNOLOGIES INC 7980513		1,858,777	2,430,941
	AGILYSYS INC 7980514		38,481	56,495
	AKAMAI TECHNOLOGIES INC 7980511		97,696	114,229
	AKAMAI TECHNOLOGIES INC 7980512		425,092	500,172
	AKAMAI TECHNOLOGIES INC 7980513		181,494	213,550
	AKAMAI TECHNOLOGIES INC 7980522		3,565,749	6,574,159
	ALARM.COM HOLDINGS INC 7980514		176,995	353,592
	ALLEGRO MICROSYSTEMS INC 7980511		16,667	17,516
	ALLEGRO MICROSYSTEMS INC 7980512		10,477	11,011
	ALLEGRO MICROSYSTEMS INC 7980513		16,312	17,142
	ALLIANCE DATA SYSTEMS CORP 7980511		163,168	134,047
	ALLIANCE DATA SYSTEMS CORP 7980513		311,753	250,606
	ALLIANCE DATA SYSTEMS CORP 7980519		987,958	1,018,875
	ALTAIR ENGINEERING INC 7980514		137,852	181,696
	ALTAIR ENGINEERING INC 7980523		1,645,606	2,614,784
	ALTERYX INC CL A 7980512		213,726	231,766
	AMERICAN SOFTWARE CLASS A 7980514		29,650	37,242
	AMKOR TECHNOLOGY INC 7980514		13,667	18,111
	AMKOR TECHNOLOGY INC 7980515		79,137	104,866
	AMPHENOL CORP 7980511		491,653	608,473
	AMPHENOL CORP 7980512		648,743	817,443
	AMPHENOL CORP 7980513		880,648	1,111,283
	ANALOG DEVICES INC 7980511		1,402,834	1,849,580
	ANALOG DEVICES INC 7980517		4,175,858	6,807,398
	ANAPLAN INC 7980512		249,600	348,904
	ANSYS INC 7980512		764,147	1,119,776
	APPIAN CORP CL A 7980514		126,187	414,950
	APPFOLIO INC CL A 7980514		128,328	211,187
	APPLE INC 7980519		1,388,513	2,660,435
	APPLIED MATERIALS INC 7980519		919,630	1,247,035
	APPLIED MATERIALS INC 7980526		4,238,999	6,548,444
	APPLIED OPTOELECTRONICS INC 7980515		21,417	15,446
	ARISTA NETWORKS INC 7980511		88,166	117,390
	ARISTA NETWORKS INC 7980512		374,262	506,754
	ARISTA NETWORKS INC 7980513		161,808	219,090
	ARLO TECHNOLOGIES INC 7980515		38,106	51,180
	ARROW ELECTRONICS, INC 7980511		242,690	289,468
	ARROW ELECTRONICS, INC 7980513		423,023	506,836
	ARROW ELECTRONICS, INC 7980519		979,605	1,070,300
	ASPEN TECHNOLOGY INC 7980511		20,683	23,185
	ASPEN TECHNOLOGY INC 7980512		264,018	296,579
	ASPEN TECHNOLOGY INC 7980513		38,379	43,113
	ASURE SOFTWARE INC 7980515		8,114	8,002
	ATOMERA INC 7980514		12,295	18,680
	AUTODESK INC 7980511		494,368	865,944
	AUTOMATIC DATA PROCESSING INC 7980511		378,894	410,722
	AVALARA INC 7980512		394,731	491,372
	AVALARA INC 7980523		622,618	1,866,225
	AVAYA HOLDINGS CORP 7980514		79,580	114,843
	AVID TECHNOLOGY INC 7980514		19,484	35,914
	AVNET INC 7980511		134,057	133,032
	AVNET INC 7980513		254,280	248,684
	AXCELIS TECHNOLOGIES INC 7980514		49,772	64,617
	AXCELIS TECHNOLOGIES INC 7980515		5,002	6,494

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	BEL FUSE INC CL B 7980515		14,356	12,640
	BENCHMARK ELECTRONICS INC 7980515		90,024	82,678
	BENEFITFOCUS INC 7980514		53,517	30,437
	BIGCOMMERCE HOLDINGS INC 7980511		4,692	3,721
	BIGCOMMERCE HOLDINGS INC 7980512		32,425	26,622
	BIGCOMMERCE HOLDINGS INC 7980513		8,801	6,928
	BLACK KNIGHT INC 7980512		356,688	483,186
	BLACKBAUD INC 7980514		268,015	204,626
	BLACKLINE INC 7980514		315,628	488,838
	BLACKLINE INC 7980523		859,933	1,976,958
	BLUCORA INC 7980515		90,339	64,308
	BOOZ ALLEN HAMILTON HLDG 7980512		334,163	426,223
	BOTTOMLINE TECHNOLOGIES DE INC 7980514		166,428	172,513
	BOX INC 7980514		173,668	183,695
	BRIGHTCOVE INC 7980514		27,961	52,606
	BROADRIDGE FINL SOLUTIONS INC 7980512		496,251	627,814
	BROADRIDGE FINL SOLUTIONS INC 7980522		1,295,186	1,962,186
	BROADCOM INC 7980511		235,553	344,150
	BROADCOM INC 7980519		2,390,819	3,289,567
	BROOKS AUTOMATION INC 7980514		208,644	354,516
	CDK GLOBAL HOLDINGS LLC 7980511		201,118	213,073
	CDK GLOBAL HOLDINGS LLC 7980512		27,413	28,973
	CDK GLOBAL HOLDINGS LLC 7980513		376,872	398,314
	CDK GLOBAL HOLDINGS LLC 7980522		2,705,673	2,838,677
	CDW CORP 7980512		635,361	670,284
	CMC MATERIALS INC 7980514		278,222	315,914
	CSG SYS INTL INC 7980514		114,162	106,771
	CTS CORP 7980515		76,389	91,215
	CACI INTERNATIONAL INC CLASS A 7980511		178,393	200,711
	CACI INTERNATIONAL INC CLASS A 7980512		31,787	35,904
	CACI INTERNATIONAL INC CLASS A 7980513		332,214	375,242
	CADENCE DESIGN SYSTEMS INC 7980512		717,687	1,362,117
	CALAMP CORP 7980514		18,516	15,862
	CALAMP CORP 7980515		11,140	9,543
	CALIX INC 7980514		41,115	113,505
	CARDLYTICS INC 7980514		114,068	268,836
	CARGURUS INC CL A 7980514		211,449	204,500
	CARS.COM INC 7980515		76,297	63,958
	CASA SYSTEMS INC 7980514		16,072	14,166
	CASS INFORMATION SYS INC 7980514		56,853	40,155
	CERENCE INC 7980515		142,213	308,675
	CERENCE INC 7980523		781,922	1,484,391
	CERIDIAN HCM HOLDING INC 7980511		101,437	145,561
	CERIDIAN HCM HOLDING INC 7980512		206,768	311,581
	CERIDIAN HCM HOLDING INC 7980513		158,745	245,834
	CEVA INC 7980514		43,289	71,572
	CHANNELADVISOR CORP 7980514		20,030	31,944
	CIENA CORP 7980511		240,760	312,291
	CIENA CORP 7980513		448,287	583,834
	CISCO SYSTEMS INC 7980511		7,566,176	7,392,253
	CISCO SYSTEMS INC 7980517		2,521,997	2,659,358
	CISCO SYSTEMS INC 7980522		1,849,764	3,107,261
	CIRRUS LOGIC INC 7980511		161,384	185,608
	CIRRUS LOGIC INC 7980513		300,226	347,048
	CIRRUS LOGIC INC 7980523		3,290,827	4,165,485
	CITRIX SYSTEMS INC 7980511		420,692	451,447
	CITRIX SYSTEMS INC 7980512		147,525	157,681
	CITRIX SYSTEMS INC 7980513		789,476	843,829
	CLEARFIELD INC 7980514		12,014	19,998
	CLOUDERA INC 7980514		78,807	100,569
	CLOUDERA INC 7980515		95,702	122,130
	CLOUDFLARE INC CL A 7980512		153,108	299,477
	COGNEX CORP 7980512		333,550	490,220
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980511		1,245,589	1,579,340
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980519		2,313,239	3,372,243
	COGNIZANT TECHNOLOGY SOLUTIONS CORP 7980526		5,708,250	7,845,893
	COHERENT INC 7980511		22,842	24,303
	COHERENT INC 7980512		102,227	107,864
	COHERENT INC 7980513		43,081	45,456
	COHU INC 7980514		3,648	7,140
	COHU INC 7980515		62,569	122,443
	COMMSCOPE HOLDING CO INC 7980511		85,338	93,894
	COMMSCOPE HOLDING CO INC 7980512		5,352	5,802
	COMMSCOPE HOLDING CO INC 7980513		161,904	175,527
	COMMVault SYSTEM 7980514		145,495	167,660
	COMSCORE INC 7980515		16,905	12,380
	COMTECH TELECOMMUNICATIONS CORP 7980515		56,120	42,208
	CONCENTRIX CORP 7980511		114,271	158,414
	CONCENTRIX CORP 7980513		211,002	296,199
	CONDUENT INC 7980515		103,007	66,456
	CORELOGIC INC 7980511		160,435	224,615
	CORELOGIC INC 7980512		7,760	11,211
	CORELOGIC INC 7980513		270,597	390,930
	CORNERSTONE ONDEMAND INC 7980514		227,498	194,613
	CORNING INC 7980511		919,311	1,044,144

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CORNING INC 7980513		1,683,408	1,931,868
	CORNING INC 7980517		4,148,159	4,914,756
	CORSAIR GAMING INC 7980514		23,845	22,312
	CORSAIR GAMING INC 7980515		22,219	20,790
	COUPA SOFTWARE INC 7980512		399,765	839,141
	CREE INC 7980511		252,112	457,806
	CREE INC 7980513		438,211	828,244
	CROWDSTRIKE HOLDINGS INC CL A 7980511		188,656	340,395
	CROWDSTRIKE HOLDINGS INC CL A 7980512		463,385	843,467
	CROWDSTRIKE HOLDINGS INC CL A 7980513		349,692	636,519
	CYBEROPTICS CORP 7980514		16,593	11,685
	DHI GROUP INC 7980515		11,908	9,053
	DSP GROUP INC 7980514		22,004	24,271
	DSP GROUP INC 7980515		2,542	2,804
	DXC TECHNOLOGY CO 7980511		316,854	252,427
	DXC TECHNOLOGY CO 7980513		608,123	471,946
	DAKTRONICS INC 7980515		19,537	14,354
	DATADOG INC CL A 7980512		489,487	542,503
	DATTO HOLDING CORP 7980511		13,230	12,717
	DATTO HOLDING CORP 7980512		12,134	11,664
	DATTO HOLDING CORP 7980513		8,623	8,289
	DELL TECHNOLOGIES INC CL C 7980511		578,393	690,685
	DELL TECHNOLOGIES INC CL C 7980519		1,924,830	3,184,451
	DIEBOLD NIXDORF INC 7980514		21,528	21,629
	DIEBOLD NIXDORF INC 7980515		37,559	37,736
	DIGI INTL INC 7980515		37,991	45,473
	DIGIMARC CORP 7980514		25,256	37,839
	DIGIMARC CORP 7980515		2,333	3,496
	DIGITAL TURBINE INC 7980514		68,055	342,640
	DIODES INC 7980514		26,294	37,647
	DIODES INC 7980515		150,139	212,558
	DOCUSIGN INC 7980512		669,486	1,434,502
	DOLBY LABORATORIES INC 7980511		150,387	208,732
	DOLBY LABORATORIES INC 7980512		18,537	26,128
	DOLBY LABORATORIES INC 7980513		276,811	390,171
	DOMO INC CL B 7980514		57,953	117,847
	DROPBOX INC CL A 7980512		174,936	196,847
	DUCK CREEK TECHNOLOGIES INC 7980511		3,816	4,070
	DUCK CREEK TECHNOLOGIES INC 7980512		33,038	33,341
	DUCK CREEK TECHNOLOGIES INC 7980513		7,114	7,578
	DYNATRACE INC 7980512		208,772	286,145
	DZS INC 7980515		10,494	15,609
	EVO PAYMENTS INC CL A 7980514		75,201	79,842
	EVO PAYMENTS INC CL A 7980523		5,163,117	5,687,226
	EASTMAN KODAK CO 7980515		12,390	10,517
	EBIX INCORPORATED 7980514		35,110	40,058
	EBIX INCORPORATED 7980515		32,980	37,628
	ECHOSTAR HOLDING CORP 7980511		64,250	39,371
	ECHOSTAR HOLDING CORP 7980513		122,528	73,614
	EGAIN CORP 7980514		7,351	6,484
	EGAIN CORP 7980515		14,890	13,133
	8X8 INC 7980514		144,472	265,557
	8X8 INC 7980523		2,814,011	3,588,017
	ENDURANCE INTERNATIONAL GROUP 7980514		26,500	45,284
	ENPHASE ENERGY INC 7980512		142,067	670,120
	ENTEGRIS INC 7980511		18,022	31,905
	ENTEGRIS INC 7980512		233,715	435,525
	ENTEGRIS INC 7980513		31,922	59,486
	ENVESTNET INC 7980514		262,918	314,266
	EPAM SYSTEMS INC 7980512		408,692	682,298
	EPLUS INC 7980514		63,003	70,624
	EPLUS INC 7980515		14,515	16,271
	EURONET WORLDWIDE INC 7980511		237,609	281,580
	EURONET WORLDWIDE INC 7980513		445,669	526,205
	EURONET WORLDWIDE INC 7980520		6,138,115	11,920,974
	EURONET WORLDWIDE INC 7980521		1,994,016	3,437,792
	EVENTBRITE INC CL A 7980514		62,016	83,332
	EVERBRIDGE INC 7980512		104,175	184,698
	EVERTEC INC 7980514		139,249	170,295
	EVERQUOTE INC CL A 7980514		40,559	37,948
	EXLSERVICE HOLDINGS 7980514		161,045	202,609
	EXTREME NETWORKS INC 7980514		55,227	59,178
	FLIR SYSTEMS INC 7980511		224,258	220,991
	FLIR SYSTEMS INC 7980513		425,063	413,185
	FLIR SYSTEMS INC 7980522		1,928,691	2,368,749
	FAIR ISAAC CORP 7980512		340,902	517,172
	FARO TECHNOLOGIES INC 7980514		62,301	84,120
	FARO TECHNOLOGIES INC 7980515		5,754	7,769
	FASTLY INC CL A 7980512		263,832	249,092
	F5 NETWORKS INC 7980511		331,250	414,691
	F5 NETWORKS INC 7980513		612,647	775,016
	F5 NETWORKS INC 7980522		5,061,108	6,474,944
	FIDELITY NATL INFORMATION SVCS INC 7980511		3,225,820	3,393,342
	FIREEYE INC 7980511		100,382	153,049
	FIREEYE INC 7980512		27,455	41,762

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	FIREEYE INC 7980513		188,105	286,128
	FIRST SOLAR INC 7980511		238,903	351,067
	FIRST SOLAR INC 7980513		438,241	656,532
	FISERV INC 7980511		1,654,588	1,789,993
	FISERV INC 7980522		4,872,995	5,609,199
	FITBIT INC **ACQD BY GOOGL EFF 01/14/2021 7980514		74,756	80,689
	FITBIT INC **ACQD BY GOOGL EFF 01/14/2021 7980515		42,059	45,397
	FIVE9 INC 7980512		164,329	388,912
	FLEETCOR TECHNOLOGIES INC 7980512		794,154	807,031
	FLEETCOR TECHNOLOGIES INC 7980526		8,081,592	9,619,986
	FORMFACTOR INC 7980514		133,875	238,933
	FORRESTER RESEARCH INC 7980514		33,874	33,185
	FORTINET INC 7980512		481,648	706,854
	FORTINET INC 7980526		5,999,841	10,377,791
	GTT COMMUNICATIONS INC 7980514		44,079	8,243
	GTY TECHNOLOGY HOLDINGS INC 7980515		20,306	19,264
	GSI TECHNOLOGY INC 7980515		10,083	10,264
	GARTNER INC CL A 7980512		461,349	501,074
	GENASYS INC 7980514		12,561	15,720
	GLOBAL PAYMENTS INC 7980511		1,893,918	2,497,579
	GLOBAL PAYMENTS INC 7980526		10,921,403	14,368,514
	GODADDY INC - CLASS A 7980512		422,660	507,903
	GOGO INC 7980514		25,383	36,267
	GOGO INC 7980515		1,806	2,581
	GREENSKY INC CL A 7980514		22,380	20,849
	GRID DYNAMICS HOLDINGS INC 7980514		17,877	24,696
	GRUBHUB INC 7980511		206,407	238,704
	GRUBHUB INC 7980512		20,260	23,692
	GRUBHUB INC 7980513		381,568	446,214
	GUIDEWIRE SOFTWARE INC 7980511		278,652	334,827
	GUIDEWIRE SOFTWARE INC 7980512		60,984	73,376
	GUIDEWIRE SOFTWARE INC 7980513		520,292	626,014
	HP INC 7980511		1,089,367	1,311,827
	HP INC 7980513		2,050,704	2,452,951
	HACKETT GROUP 7980514		24,016	22,736
	HACKETT GROUP 7980515		4,074	3,857
	HARMONIC LIGHTWAVES INC 7980515		56,704	58,854
	JACK HENRY & ASSOC INC 7980511		96,046	103,512
	JACK HENRY & ASSOC INC 7980512		322,599	349,574
	JACK HENRY & ASSOC INC 7980513		178,790	193,740
	HEWLETT PACKARD ENTERPRISE COMPANY 7980511		643,430	591,208
	HEWLETT PACKARD ENTERPRISE COMPANY 7980513		1,223,768	1,105,309
	HUBSPOT INC 7980512		266,618	592,678
	HUBSPOT INC 7980526		3,616,305	6,319,254
	IPG PHOTONICS 7980511		207,662	286,899
	IPG PHOTONICS 7980512		12,980	18,351
	IPG PHOTONICS 7980513		379,263	536,201
	IMMERSON CORP 7980514		6,571	10,522
	IMMERSON CORP 7980515		2,517	4,031
	IMPINJ INC 7980514		32,403	51,081
	INFINERA CORP 7980514		37,505	60,470
	INFINERA CORP 7980515		48,849	75,435
	INFORMATION SERVICES GROUP INC 7980515		6,424	9,892
	INSIGHT ENTERPRISES INC 7980514		41,169	52,122
	INSIGHT ENTERPRISES INC 7980515		126,270	159,865
	INPHI CORP 7980512		129,946	277,292
	INOVALON HOLDINGS INC 7980514		98,348	97,119
	INSEEGO CORP 7980514		45,794	76,422
	INTEL CORP 7980511		8,595,921	7,942,005
	INTELLIGENT SYSTEMS CORP 7980514		23,973	21,780
	INTELLICHECK INC 7980514		9,380	14,838
	INTERDIGITAL INC 7980514		42,308	42,476
	INTERDIGITAL INC 7980515		106,616	107,040
	INTL BUSINESS MACHINES CORP 7980511		4,519,717	4,352,679
	INTERNATIONAL MONEY EXPRESS INC 7980514		31,009	31,940
	INTEVAC INC 7980514		2,192	2,812
	INTEVAC INC 7980515		8,368	10,736
	INTUIT INC 7980522		506,401	5,334,613
	ITERIS INC 7980514		15,832	16,504
	I3 VERTICALS INC CL A 7980514		36,142	44,256
	ITRON INC 7980514		208,817	276,767
	JABIL INC 7980511		166,702	195,766
	JABIL INC 7980512		36,455	42,913
	JABIL INC 7980513		310,935	366,013
	JAMF HOLDING CORP 7980511		13,205	11,759
	JAMF HOLDING CORP 7980512		22,536	19,867
	JAMF HOLDING CORP 7980513		24,681	21,991
	JAMF HOLDING CORP 7980523		2,750,105	2,429,265
	J2 GLOBAL INC 7980514		239,264	304,695
	J2 GLOBAL INC 7980523		790,955	1,332,199
	JUNIPER NETWORKS INC 7980511		305,412	286,102
	JUNIPER NETWORKS INC 7980513		575,540	534,905
	KBR INC 7980514		33,638	39,559
	KBR INC 7980515		274,153	322,167
	KLA CORP 7980512		918,165	1,455,851

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	KLA CORP 7980519		2,502,702	3,055,138
	KVH INDUSTRIES INC 7980515		13,972	15,969
	KEYSIGHT TECHNOLOGIES INC 7980511		474,697	634,560
	KEYSIGHT TECHNOLOGIES INC 7980512		221,731	300,241
	KEYSIGHT TECHNOLOGIES INC 7980513		876,194	1,186,432
	KIMBALL ELECTRONICS INC 7980515		31,319	32,268
	KNOWLES CORPORATION 7980515		134,132	135,977
	LATTICE SEMICONDUCTOR CORP 7980514		184,193	448,211
	LIBERTY TRIPADVISOR HLDGS INC 7980515		34,459	26,470
	LIMELIGHT NETWORKS INC 7980514		43,677	34,238
	LIQUIDITY SERVICES INC 7980515		23,097	37,118
	LITTELFUSE INC 7980511		172,780	231,741
	LITTELFUSE INC 7980513		318,955	433,177
	LIVEPERSON INC 7980514		171,775	279,102
	LIVERAMP HOLDINGS INC 7980514		184,077	272,486
	LIVERAMP HOLDINGS INC 7980515		51,080	75,971
	LORAL SPACE & COMMUNICATIONS 7980514		5,776	4,198
	LORAL SPACE & COMMUNICATIONS 7980515		24,404	17,737
	LUMENTUM HOLDINGS INC 7980511		192,546	244,774
	LUMENTUM HOLDINGS INC 7980512		21,317	27,397
	LUMENTUM HOLDINGS INC 7980513		356,113	457,694
	MKS INSTRUMENTS INC 7980511		58,920	78,384
	MKS INSTRUMENTS INC 7980512		166,186	223,418
	MKS INSTRUMENTS INC 7980513		109,000	146,538
	MKS INSTRUMENTS INC 7980523		395,449	728,178
	MTS SYS CORP 7980515		62,283	94,161
	MACOM TECHNOLOGY SOLUTIONS HLDGS INC 7980514		87,095	186,090
	MANHATTAN ASSOCS INC 7980511		20,836	27,768
	MANHATTAN ASSOCS INC 7980512		158,206	214,462
	MANHATTAN ASSOCS INC 7980513		38,329	51,959
	MANTECH INTERNATIONAL CORP CL A 7980514		60,234	74,354
	MANTECH INTERNATIONAL CORP CL A 7980515		94,313	116,422
	MAXIM INTEGRATED PRODS INC 7980511		448,605	608,139
	MAXIM INTEGRATED PRODS INC 7980512		204,446	282,528
	MAXIM INTEGRATED PRODS INC 7980513		822,724	1,136,936
	MAXLINEAR INC CL A 7980514		64,409	111,859
	MAXLINEAR INC CL A 7980515		50,115	87,035
	MAXIMUS INC 7980514		317,312	321,963
	MCAFFEE CORP 7980511		12,592	12,234
	MCAFFEE CORP 7980512		11,613	11,282
	MCAFFEE CORP 7980513		18,055	17,541
	MEDALLIA INC 7980512		77,363	100,391
	MERCURY SYSTEMS INC 7980511		27,746	34,608
	MERCURY SYSTEMS INC 7980512		113,544	141,424
	MERCURY SYSTEMS INC 7980513		51,894	64,636
	MESA LABS INC 7980514		85,167	98,318
	METHODE ELECTRONICS INC 7980514		16,355	17,685
	METHODE ELECTRONICS INC 7980515		89,562	96,848
	METTLER-TOLEDO INTERNATIONAL INC 7980511		44,606	62,682
	METTLER-TOLEDO INTERNATIONAL INC 7980512		622,249	907,185
	METTLER-TOLEDO INTERNATIONAL INC 7980513		79,424	116,247
	METTLER-TOLEDO INTERNATIONAL INC 7980526		5,873,478	9,939,149
	MICROSOFT CORP 7980517		1,800,694	6,989,771
	MICROSTRATEGY INC CL A 7980514		47,451	128,222
	MICROSTRATEGY INC CL A 7980515		32,497	87,812
	MICROCHIP TECHNOLOGY INC 7980511		246,565	334,641
	MICROCHIP TECHNOLOGY INC 7980512		671,394	932,795
	MICROCHIP TECHNOLOGY INC 7980513		431,594	604,784
	MICROCHIP TECHNOLOGY INC 7980526		6,089,498	8,941,241
	MICRON TECHNOLOGY INC 7980511		2,125,216	3,253,715
	MITEK SYSTEMS INC 7980514		37,570	51,989
	MODEL N INC COM 7980514		71,931	88,165
	MONEYGRAM INTERNATIONAL INC 7980515		16,965	28,440
	MONGODB INC CL A 7980512		313,731	663,865
	MONGODB INC CL A 7980526		4,609,380	7,722,950
	MONOLITHIC POWER 7980512		295,425	576,080
	MOTOROLA SOLUTIONS, INC 7980511		954,017	1,004,714
	MOTOROLA SOLUTIONS, INC 7980512		100,853	106,628
	MOTOROLA SOLUTIONS, INC 7980513		1,756,643	1,857,225
	MOTOROLA SOLUTIONS, INC 7980517		1,429,327	1,838,349
	NCR CORP 7980511		135,809	184,619
	NCR CORP 7980513		257,236	345,156
	NCR CORP 7980520		9,280,648	12,306,204
	NCR CORP 7980521		3,736,768	4,382,090
	NCR CORP 7980526		4,436,463	6,221,968
	NIC INC 7980514		95,475	123,183
	NVE CORP 7980514		22,168	17,641
	NVE CORP 7980515		2,542	2,022
	NANOSTRING TECHNOLOGIES INC COM 7980514		94,585	184,121
	NANOSTRING TECHNOLOGIES INC COM 7980515		17,203	33,106
	NAPCO SECURITY TECHNOLOGIES INC 7980514		25,324	22,103
	NATIONAL INSTRS CORP 7980511		201,652	218,909
	NATIONAL INSTRS CORP 7980513		381,088	409,213
	NCINO INC 7980511		7,007	6,879
	NCINO INC 7980512		28,569	27,733

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NCINO INC 7980513		7,160	6,807
	NEOPHOTONICS CORP 7980514		19,540	22,398
	NEOPHOTONICS CORP 7980515		10,016	11,481
	NETAPP INC 7980511		225,111	259,727
	NETAPP INC 7980512		251,734	287,349
	NETAPP INC 7980513		425,302	485,473
	NETGEAR INC 7980515		70,595	100,925
	NETSCOUT SYSTEMS INC 7980515		147,393	164,794
	NEW RELIC INC 7980512		127,761	120,990
	NLIGHT INC 7980514		50,026	82,409
	NORTONLIFELOCK INC 7980512		476,448	412,525
	NUANCE COMMUNICATIONS INC 7980511		268,041	479,258
	NUANCE COMMUNICATIONS INC 7980513		485,469	895,953
	NUTANIX INC CL A 7980512		218,562	225,640
	NUTANIX INC CL A 7980526		5,868,192	5,886,644
	OSI SYSTEMS INC 7980514		112,123	114,381
	OKTA INC CL A 7980512		557,128	1,050,348
	ON SEMICONDUCTOR CORP 7980511		376,086	513,501
	ON SEMICONDUCTOR CORP 7980513		694,288	960,036
	ONESPAN INC 7980514		42,647	50,025
	ONTO INNOVATION INC 7980514		28,544	40,322
	ONTO INNOVATION INC 7980515		100,239	141,604
	ORACLE CORPORATION 7980511		468,672	577,617
	ORACLE CORPORATION 7980519		2,537,510	3,244,204
	PC CONNECTION INC 7980514		2,195	2,459
	PC CONNECTION INC 7980515		36,478	40,859
	PCTEL INC 7980515		8,705	9,710
	PDF SOLUTIONS 7980514		32,462	41,861
	PDF SOLUTIONS 7980515		3,049	3,931
	PTC INC 7980512		296,551	451,049
	PTC INC 7980522		2,091,467	3,695,590
	PAGERDUTY INC 7980512		69,947	103,249
	PALO ALTO NETWORKS INC 7980512		740,124	1,198,375
	PALO ALTO NETWORKS INC 7980526		4,617,151	4,620,070
	PAR TECHNOLOGY CORP 7980514		50,028	86,022
	PARK CITY GROUP INC 7980514		1,018	886
	PARK CITY GROUP INC 7980515		4,505	3,923
	PAYCOM SOFTWARE INC 7980512		439,088	798,674
	PAYCHEX INC 7980511		214,022	242,827
	PAYCHEX INC 7980512		740,419	847,099
	PAYCHEX INC 7980513		396,711	454,066
	PAYLOCITY HOLDING CORP 7980512		174,950	283,126
	PAYSIGN INC 7980514		23,805	10,352
	PEGASYSTEMS INC 7980511		13,216	20,522
	PEGASYSTEMS INC 7980512		106,150	170,573
	PEGASYSTEMS INC 7980513		23,801	38,246
	PERFICIENT INC 7980514		92,842	112,454
	PERSPECTA INC 7980514		196,836	199,695
	PERSPECTA INC 7980515		47,778	48,401
	PFSWEB INC 7980514		6,509	5,559
	PFSWEB INC 7980515		2,971	2,537
	PHOTRONICS INC 7980515		54,801	59,204
	PING IDENTITY HOLDING CORP 7980514		90,740	76,011
	PING IDENTITY HOLDING CORP 7980523		3,718,605	4,577,474
	PIXELWORKS INC 7980514		5,823	6,988
	PIXELWORKS INC 7980515		954	1,145
	PLANTRONICS INC 7980514		21,902	21,894
	PLANTRONICS INC 7980515		52,214	52,195
	PLEXUS CORP 7980514		123,566	132,566
	PLEXUS CORP 7980515		32,441	34,803
	PLURALSIGHT INC CL A 7980512		55,462	63,697
	POWER INTEGRATIONS INC 7980514		198,001	347,168
	POWERFLEET INC 7980515		15,969	17,735
	PRIORITY TECHNOLOGY HOLDINGS INC 7980514		1,603	3,675
	PRIORITY TECHNOLOGY HOLDINGS INC 7980515		107	246
	PROGRESS SOFTWARE CORP 7980514		127,700	145,873
	PROOFPOINT INC 7980512		226,595	279,095
	PROS HOLDINGS INC 7980514		140,494	143,374
	PURE STORAGE INC 7980511		68,129	90,146
	PURE STORAGE INC 7980512		85,234	113,095
	PURE STORAGE INC 7980513		127,016	168,535
	QAD INC-A 7980514		40,636	52,882
	Q2 HOLDINGS INC 7980514		283,559	458,292
	QUALCOMM INC 7980519		1,557,876	2,117,526
	QUALYS INC 7980514		209,739	298,460
	QUANTUM CORP 7980514		1,877	2,344
	QUANTUM CORP 7980515		9,854	12,307
	QUINSTREET INC 7980514		16,924	23,670
	QUINSTREET INC 7980515		41,253	57,695
	QUOTIENT TECHNOLOGY INC 7980514		36,265	32,848
	QUOTIENT TECHNOLOGY INC 7980515		32,989	29,880
	RACKSPACE TECHNOLOGY INC 7980514		37,416	38,863
	RACKSPACE TECHNOLOGY INC 7980515		8,753	9,092
	RACKSPACE TECHNOLOGY INC 7980522		2,739,063	2,888,047
	RAMBUS INC 7980515		121,531	165,259

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	RAPID7 INC 7980514		193,313	335,485
	REALPAGE INC 7980511		24,163	37,339
	REALPAGE INC 7980512		155,372	242,091
	REALPAGE INC 7980513		44,792	69,792
	REPAY HOLDINGS CORP CL A 7980514		114,834	123,497
	RESEARCH FRONTIERS INC 7980514		5,574	5,401
	RESONANT INC 7980514		9,759	9,614
	RIBBON COMMUNICATIONS INC 7980515		23,624	37,523
	RIMINI STREET INC 7980514		5,392	7,216
	ROGERS CORP 7980514		25,579	36,338
	ROGERS CORP 7980515		140,463	199,548
	ROGERS CORP 7980523		3,432,148	4,556,519
	SPS COMMERCE INC 7980514		152,220	277,447
	SS&C TECHNOLOGIES HLDGS INC 7980511		409,897	500,011
	SS&C TECHNOLOGIES HLDGS INC 7980512		100,547	123,457
	SS&C TECHNOLOGIES HLDGS INC 7980513		761,244	934,692
	SS&C TECHNOLOGIES HLDGS INC 7980526		3,882,581	6,099,360
	SVMK INC 7980514		175,450	225,734
	SWK HOLDINGS CORP 7980515		4,497	4,288
	SABRE CORP 7980511		187,937	148,026
	SABRE CORP 7980513		340,570	254,896
	SAILPOINT TECHNOLOGIES HOLDINGS INC 7980514		179,863	337,169
	SALESFORCE COM INC 7980511		414,644	559,218
	SANMINA CORPORATION 7980515		164,360	170,675
	SCANSOURCE INC 7980515		75,749	56,005
	SCIENCE APPLICATIONS INTL CORP 7980511		160,444	184,832
	SCIENCE APPLICATIONS INTL CORP 7980512		22,078	25,553
	SCIENCE APPLICATIONS INTL CORP 7980513		298,624	345,625
	SEACHANGE INTERNATIONAL INC 7980515		2,985	3,542
	SECUREWORKS CORP CL A 7980514		615	626
	SECUREWORKS CORP CL A 7980515		9,723	9,897
	SEMTECH CORP 7980514		234,681	334,858
	SERVICESOURCE INTERNATIONAL 7980515		10,498	12,830
	SHOTSPOTTER INC 7980514		17,763	21,941
	SILICON LABORATORIES INC 7980514		328,318	397,046
	SITIME CORP 7980514		38,893	73,986
	SKYWORKS SOLUTIONS INC 7980511		804,132	986,229
	SKYWORKS SOLUTIONS INC 7980513		1,498,578	1,850,765
	SLACK TECHNOLOGIES INC CL A 7980512		446,739	582,236
	SMARTSHEET INC CL A 7980512		188,622	276,606
	SMITH MICRO SOFTWARE INC 7980514		9,453	13,447
	SOLAREEDGE TECHNOLOGIES INC 7980512		275,111	563,247
	SOLARWINDS CORP 7980511		36,018	26,895
	SOLARWINDS CORP 7980513		66,742	50,292
	SPLUNK INC 7980512		836,361	969,732
	SPLUNK INC 7980526		6,264,029	8,700,067
	SPROUT SOCIAL INC 7980514		66,530	89,594
	STARTEK INC 7980515		11,733	11,002
	STRIDE INC 7980515		80,132	71,121
	SUNPOWER CORPORATION 7980514		19,702	98,663
	SUNPOWER CORPORATION 7980515		10,056	50,357
	SUPER MICRO COMPUTER INC 7980514		26,442	29,792
	SUPER MICRO COMPUTER INC 7980515		73,875	83,234
	SWITCH INC CL A 7980512		40,198	41,727
	SYKES ENTERPRISES INC 7980514		5,324	5,801
	SYKES ENTERPRISES INC 7980515		104,609	113,989
	SYNCHRONOSS TECHNOLOGIES 7980515		12,560	15,021
	SYNAPTICS INC 7980514		144,222	226,154
	SYNAPTICS INC 7980515		9,494	15,038
	SYNOPSYS INC 7980511		62,885	108,103
	SYNOPSYS INC 7980512		738,985	1,314,088
	SYNOPSYS INC 7980513		113,002	201,948
	SYNNEX CORP 7980511		93,596	130,711
	SYNNEX CORP 7980513		172,826	244,401
	SYNNEX CORP 7980519		944,791	993,568
	TTM TECHNOLOGIES INC 7980515		112,391	115,188
	TECHTARGET INC 7980514		47,996	99,896
	TELENAV INC 7980514		4,283	4,357
	TELENAV INC 7980515		7,863	7,999
	TELOS CORP 7980523		645,577	759,167
	TENABLE HOLDINGS INC 7980514		151,121	267,101
	TERADATA CORP 7980511		26,984	22,021
	TERADATA CORP 7980512		84,304	67,365
	TERADATA CORP 7980513		51,516	41,165
	TERADYNE INC 7980512		374,351	717,062
	TEXAS INSTRUMENTS INC 7980511		2,186,574	2,945,149
	THE TRADE DESK INC CL A 7980512		454,627	1,198,296
	TRIMBLE INC 7980511		439,427	643,863
	TRIMBLE INC 7980513		805,400	1,203,863
	TRUECAR INC 7980515		51,660	35,923
	TTEC HOLDINGS INC 7980514		48,668	95,903
	TUCOWS INC CL A 7980514		40,056	50,097
	TWILIO INC CL A 7980511		150,446	301,265
	TWILIO INC CL A 7980512		688,230	1,421,023
	TWILIO INC CL A 7980513		267,161	562,926

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	TWILIO INC CL A 7980526		3,219,357	10,422,415
	2U INC 7980511		58,614	70,698
	2U INC 7980512		26,597	31,928
	2U INC 7980513		110,089	132,153
	TYLER TECHNOLOGIES INC 7980512		410,710	620,295
	UBIQUITI INC 7980511		10,615	16,989
	UBIQUITI INC 7980512		41,528	69,906
	UBIQUITI INC 7980513		18,861	31,750
	ULTRA CLEAN HOLDINGS 7980514		53,616	90,522
	UNISYS CORPORATION 7980514		4,889	8,561
	UNISYS CORPORATION 7980515		52,693	92,260
	UNITY SOFTWARE INC 7980511		29,978	29,159
	UNITY SOFTWARE INC 7980512		136,163	132,445
	UNITY SOFTWARE INC 7980513		40,076	38,981
	UNIVERSAL DISPLAY CORP 7980512		268,804	356,420
	UPLAND SOFTWARE INC 7980514		82,758	86,549
	UPLAND SOFTWARE INC 7980523		4,075,448	4,870,765
	VARONIS SYSTEMS INC 7980514		178,017	366,814
	VEECO INSTRUMENTS INC 7980515		50,698	70,864
	VEEVA SYSTEMS INC 7980512		803,468	1,325,585
	VERISIGN INC 7980511		309,998	348,188
	VERISIGN INC 7980512		410,794	463,096
	VERISIGN INC 7980513		551,693	621,934
	VERINT SYS INC 7980514		106,018	139,734
	VERINT SYS INC 7980515		156,057	204,227
	VERITONE INC 7980514		29,086	48,223
	VERRA MOBILITY CORP 7980514		110,041	129,087
	VERRA MOBILITY CORP 7980523		1,636,408	1,677,809
	VIASAT INC 7980511		124,252	73,658
	VIASAT INC 7980513		238,935	137,685
	VIAVI SOLUTIONS INC 7980514		221,454	246,174
	VIRNETX HOLDING 7980514		12,688	11,975
	VIRNETX HOLDING 7980515		13,665	12,897
	VIRTUSA CORP 7980514		92,886	107,987
	VISHAY INTERTECHNOLOGY INC 7980515		217,717	230,047
	VISHAY PRECISION GROUP 7980515		32,510	32,802
	VONTIER CORP 7980511		128,502	153,707
	VONTIER CORP 7980513		239,563	287,407
	WESTERN DIGITAL CORP 7980511		559,694	654,322
	WESTERN DIGITAL CORP 7980513		1,036,348	1,201,409
	WESTERN UNION CO 7980511		298,914	280,371
	WESTERN UNION CO 7980512		67,787	63,099
	WESTERN UNION CO 7980513		563,087	524,147
	WEX INC 7980511		274,619	316,693
	WEX INC 7980512		24,110	27,680
	WEX INC 7980513		515,708	592,069
	WORKIVA INC CL A 7980514		167,632	261,758
	WORKIVA INC CL A 7980523		3,254,770	6,392,144
	WRAP TECHNOLOGIES INC 7980514		5,109	3,999
	XPERI HOLDING CORP 7980514		9,124	10,826
	XPERI HOLDING CORP 7980515		151,388	169,604
	XILINX INC 7980512		869,395	1,244,599
	XILINX INC 7980526		7,512,948	8,759,968
	XEROX HOLDINGS CORP 7980511		179,103	151,523
	XEROX HOLDINGS CORP 7980513		316,633	263,369
	YELP INC 7980514		28,626	31,331
	YELP INC 7980515		145,190	158,907
	YEXT INC 7980514		114,699	115,212
	ZEBRA TECHNOLOGIES CORP 7980511		43,520	67,258
	ZEBRA TECHNOLOGIES CORP 7980512		416,247	666,428
	ZEBRA TECHNOLOGIES CORP 7980513		78,016	124,907
	ZENDESK INC 7980512		322,888	590,942
	ZENDESK INC 7980526		7,210,043	16,030,871
	ZILLOW GROUP INC CL A 7980511		132,017	269,161
	ZILLOW GROUP INC CL A 7980512		14,512	31,130
	ZILLOW GROUP INC CL A 7980513		234,596	503,250
	ZILLOW GROUP INC CL A 7980519		2,287,964	2,243,010
	ZILLOW GROUP INC CL C 7980511		359,849	648,740
	ZILLOW GROUP INC CL C 7980512		37,325	72,428
	ZILLOW GROUP INC CL C 7980513		652,314	1,219,211
	ZILLOW GROUP INC CL C 7980519		2,990,751	2,881,560
	ZIX CORPORATION 7980514		26,176	34,175
	ZSCALER INC 7980512		183,598	523,640
	ZUORA INC CL A 7980514		101,001	101,438
	AMC NETWORKS-A 7980514		34,147	29,546
	AMC NETWORKS-A 7980515		58,165	50,328
	AMC ENTERTAINMENT HOLDINGS INC 7980515		41,641	13,668
	AT&T INC 7980511		9,908,556	7,973,480
	ATN INTERNATIONAL INC 7980514		2,695	1,796
	ATN INTERNATIONAL INC 7980515		55,660	37,083
	ACTIVISION BLIZZARD INC 7980511		1,032,477	1,660,808
	ACTIVISION BLIZZARD INC 7980519		3,247,506	3,783,638
	ACTIVISION BLIZZARD INC 7980522		2,435,926	4,907,401
	ALASKA COMMUNICATIONS SYSTEMS GROUP 7980515		9,011	16,063
	ALPHABET INC CL C 7980511		3,312,365	4,434,008

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	ALPHABET INC CL C 7980522		3,737,329	9,433,874
	ALPHABET INC CL A 7980511		3,425,339	4,584,906
	ALTICE USA INC CL A 7980512		271,988	395,552
	ANTERIX INC 7980514		35,265	29,591
	BANDWIDTH INC CL A 7980514		120,393	212,065
	BOINGO WIRELESS INC 7980514		44,323	40,386
	BOSTON OMAHA CORP 7980515		22,744	30,498
	CABLE ONE INC 7980512		291,327	434,405
	CENTURYLINK INC 7980511		520,418	412,503
	CENTURYLINK INC 7980513		988,725	771,206
	CENTURYLINK INC 7980520		9,785,109	7,029,087
	CHARTER COMMUNICATIONS INC CL A 7980511		243,868	361,206
	CHARTER COMMUNICATIONS INC CL A 7980519		806,438	826,938
	CINCINNATI BELL INC 7980514		17,130	18,076
	CINCINNATI BELL INC 7980515		41,051	43,319
	CINEMARK HOLDING INC 7980515		253,931	155,175
	COGENT COMMUNICATIONS HOLDINGS INC 7980514		186,078	183,023
	COMCAST CORP-CL A 7980511		7,543,938	9,234,714
	COMCAST CORP-CL A 7980522		2,448,590	7,396,627
	CONSOLIDATED COMMUNICATIONS 7980514		3,025	2,469
	CONSOLIDATED COMMUNICATIONS 7980515		33,059	26,988
	DAILY JOURNAL CORP 7980514		17,269	26,260
	DAILY JOURNAL CORP 7980515		5,048	7,676
	DISNEY WALT CO NEW 7980511		9,299,892	12,727,351
	DISCOVERY INC SER A 7980511		161,171	181,533
	DISCOVERY INC SER A 7980513		304,984	339,385
	DISCOVERY INC SER C 7980511		302,136	315,170
	DISCOVERY INC SER C 7980513		551,578	567,171
	DISCOVERY INC SER C 7980522		1,671,099	1,584,181
	DISH NETWORK CORP CL A 7980511		301,750	307,230
	DISH NETWORK CORP CL A 7980513		566,075	574,423
	DISH NETWORK CORP CL A 7980519		918,331	897,435
	ELECTRONIC ARTS INC 7980511		965,249	1,365,636
	EMERALD HOLDING INC 7980515		21,587	11,111
	ENTERCOM COMMUNICATIONS CORP 7980515		47,138	24,307
	ENTRAVISION COMMUNICATIONS CORP 7980515		7,651	13,574
	FLUENT INC 7980515		9,790	18,633
	FOX CORP CL A 7980511		435,229	381,909
	FOX CORP CL A 7980513		787,952	682,485
	FOX CORP CL B 7980511		203,999	178,652
	FOX CORP CL B 7980513		386,469	333,968
	GANNETT CO INC 7980515		62,900	37,078
	GLU MOBILE INC 7980514		69,464	95,407
	GRAY TELEVISION INC 7980514		34,759	34,224
	GRAY TELEVISION INC 7980515		91,631	90,219
	HEMISPHERE MEDIA GROUP INC 7980515		19,085	14,245
	IAC/INTERACTIVECORP 7980512		212,271	513,328
	IDT CORP CL B 7980514		13,805	14,634
	IDT CORP CL B 7980515		5,098	5,636
	IHEARTMEDIA INC CL A 7980515		45,047	65,186
	INTERPUBLIC GROUP COS INC 7980511		316,224	353,341
	INTERPUBLIC GROUP COS INC 7980513		591,751	660,559
	IRIDIUM COMMUNICATIONS INC 7980514		136,603	214,243
	IRIDIUM COMMUNICATIONS INC 7980515		86,617	137,126
	LIBERTY BROADBAND - SER A 7980511		121,975	150,646
	LIBERTY BROADBAND - SER A 7980513		225,091	281,595
	LIBERTY BROADBAND - SER C 7980511		860,821	981,736
	LIBERTY BROADBAND - SER C 7980513		1,603,174	1,841,685
	LIBERTY BROADBAND - SER C 7980520		7,925,766	10,973,318
	LIBERTY SIRIUSXM GROUP CL A 7980511		115,087	122,487
	LIBERTY SIRIUSXM GROUP CL A 7980512		14,095	14,987
	LIBERTY SIRIUSXM GROUP CL A 7980513		215,327	228,950
	LIBERTY SIRIUSXM GROUP CL C 7980511		235,050	257,971
	LIBERTY SIRIUSXM GROUP CL C 7980512		28,782	31,632
	LIBERTY SIRIUSXM GROUP CL C 7980513		438,816	482,265
	LIBERTY BRAVES GROUP CL A 7980514		12,119	10,893
	LIBERTY BRAVES GROUP CL A 7980515		9,186	8,257
	LIBERTY FORMULA ONE CL C 7980511		300,636	326,401
	LIBERTY FORMULA ONE CL C 7980513		560,681	610,245
	LIBERTY FORMULA ONE CL A 7980511		35,716	36,736
	LIBERTY FORMULA ONE CL A 7980513		66,714	68,648
	LIBERTY BRAVES GROUP CL C 7980514		43,253	39,534
	LIBERTY BRAVES GROUP CL C 7980515		32,855	30,030
	LIVE NATION ENTERTAINMENT INC 7980512		305,877	376,732
	MSG NETWORKS INC 7980515		45,336	37,690
	MADISON SQUARE GARDEN SPORTS CORP 7980511		127,314	133,473
	MADISON SQUARE GARDEN SPORTS CORP 7980513		238,453	249,640
	MATCH GROUP INC 7980512		603,534	1,219,650
	MEDIAALPHA INC 7980514		22,088	21,293
	MEDIAALPHA INC 7980515		11,064	10,666
	MEREDITH CORP 7980514		51,370	27,917
	MEREDITH CORP 7980515		58,047	31,546
	NATIONAL CINEMEDIA INC 7980515		26,851	19,433
	NEW YORK TIMES CO 7980511		229,502	325,892
	NEW YORK TIMES CO 7980513		427,178	609,229

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	NEWS CORP/NEW CL A 7980511		211,043	269,568
	NEWS CORP/NEW CL A 7980513		387,862	503,969
	NEWS CORP/NEW CL B 7980511		67,012	83,306
	NEWS CORP/NEW CL B 7980513		123,324	155,754
	NEWS CORP/NEW CL B 7980520		6,651,111	8,013,204
	NEXSTAR MEDIA GROUP INC 7980511		55,857	61,256
	NEXSTAR MEDIA GROUP INC 7980512		105,463	115,305
	NEXSTAR MEDIA GROUP INC 7980513		104,864	114,650
	NEXSTAR MEDIA GROUP INC 7980519		867,323	1,075,522
	OMNICOM GROUP 7980511		557,029	512,931
	OMNICOM GROUP 7980513		1,053,580	958,876
	OOMA INC 7980514		19,281	21,658
	ORBCOMM INC 7980514		3,524	5,209
	ORBCOMM INC 7980515		27,093	40,046
	PINTEREST INC CL A 7980511		75,914	174,042
	PINTEREST INC CL A 7980512		321,816	794,095
	PINTEREST INC CL A 7980513		130,386	325,348
	QORVO INC 7980511		516,567	733,583
	QORVO INC 7980513		946,243	1,371,561
	RINGCENTRAL INC 7980512		488,711	1,072,485
	RINGCENTRAL INC 7980526		5,287,636	7,200,430
	SAGA COMMUNICATIONS INC CL A 7980515		9,686	7,638
	SCHOLASTIC CORP 7980515		90,206	60,950
	EW SCRIPPS COMPANY CL A 7980515		63,585	71,909
	SHENANDOAH TELECOMMUNICATION 7980514		145,433	149,905
	SINCLAIR BROADCAST GROUP INC CL A 7980515		105,608	117,527
	SIRIUS XM HOLDINGS INC 7980511		117,036	115,584
	SIRIUS XM HOLDINGS INC 7980512		156,205	153,791
	SIRIUS XM HOLDINGS INC 7980513		219,482	216,090
	SPOK HOLDINGS INC 7980515		18,149	16,517
	T-MOBILE US INC 7980511		2,008,296	2,888,217
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980511		42,600	67,740
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980512		489,050	790,018
	TAKE-TWO INTERACTIVE SOFTWARE INC 7980513		78,214	126,752
	TEGNA INC 7980515		268,373	255,955
	TELEPHONE AND DATA SYSTEMS INC 7980511		90,571	72,219
	TELEPHONE AND DATA SYSTEMS INC 7980513		171,863	135,004
	TRIBUNE PUBLISHING CO 7980515		16,637	17,933
	TRIPADVISOR INC 7980511		120,920	111,839
	TRIPADVISOR INC 7980513		229,356	209,087
	TWITTER INC 7980511		1,204,722	1,637,983
	TWITTER INC 7980513		2,232,125	3,054,006
	UNITED STATES CELLULAR CORP 7980511		18,316	17,217
	UNITED STATES CELLULAR CORP 7980513		34,388	32,225
	VERIZON COMMUNICATIONS INC 7980511		9,708,193	9,464,625
	VERIZON COMMUNICATIONS INC 7980517		4,097,757	5,076,059
	VERIZON COMMUNICATIONS INC 7980519		5,200,576	5,607,688
	VIACOMCBS INC CL A 7980511		15,478	15,771
	VIACOMCBS INC CL A 7980513		29,222	29,424
	VIACOMCBS INC CL B 7980511		758,187	781,901
	VIACOMCBS INC CL B 7980513		1,435,107	1,461,784
	VONAGE HOLDINGS CORP 7980514		87,925	121,463
	VONAGE HOLDINGS CORP 7980515		79,341	109,605
	WIDEOPENWEST INC 7980514		11,338	20,230
	WIDEOPENWEST INC 7980515		13,126	23,421
	WILEY JOHN & SONS INC CL A 7980511		69,524	76,161
	WILEY JOHN & SONS INC CL A 7980513		131,880	142,322
	WORLD WRESTLING ENTERTAINMENT, INC 7980512		100,535	79,715
	ZYNGA INC 7980511		40,561	59,921
	ZYNGA INC 7980512		173,659	260,489
	ZYNGA INC 7980513		74,690	112,034
	AES CORP 7980511		478,001	600,778
	AES CORP 7980513		884,226	1,123,206
	AES CORP 7980519		909,242	1,374,750
	ALLETE INC 7980515		323,675	269,501
	ALLETE INC 7980520		5,862,652	6,966,949
	ALLETE INC 7980521		3,513,159	4,063,016
	ALLIANT CORP 7980511		512,971	497,728
	ALLIANT CORP 7980513		953,154	930,580
	AMEREN CORP 7980511		745,641	743,443
	AMEREN CORP 7980513		1,388,512	1,389,936
	AMERICAN ELEC PWR INC 7980511		1,790,425	1,600,866
	AMERICAN STS WTR CO 7980514		215,964	210,940
	AMERICAN WATER WORKS CO INC 7980511		947,862	1,075,825
	AMERICAN WATER WORKS CO INC 7980513		1,727,537	1,993,422
	ARTESIAN RESOURCES CORP CL A 7980514		1,210	1,224
	ARTESIAN RESOURCES CORP CL A 7980515		23,328	23,583
	ATMOS ENERGY CORPORATION 7980511		491,614	461,595
	ATMOS ENERGY CORPORATION 7980513		931,717	875,570
	AVANGRID INC 7980511		113,256	99,581
	AVANGRID INC 7980513		211,804	186,163
	AVISTA CORP 7980515		264,856	230,685
	BLACK HILLS CORP 7980515		371,139	322,674
	CMS ENERGY CORP 7980511		688,438	674,099
	CMS ENERGY CORP 7980513		1,279,639	1,260,223

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CADIZ INC 7980514		8,905	8,669
	CADIZ INC 7980515		7,975	7,764
	CALIFORNIA WTR SVC GROUP 7980514		162,128	177,326
	CALIFORNIA WTR SVC GROUP 7980515		15,746	17,236
	CENTERPOINT ENERGY INC 7980511		480,949	421,482
	CENTERPOINT ENERGY INC 7980513		900,907	788,021
	CHESAPEAKE UTILITIES CORP 7980514		108,219	125,632
	CHESAPEAKE UTILITIES CORP 7980515		7,304	8,549
	CLEARWAY ENERGY INC CL A 7980514		9,799	14,834
	CLEARWAY ENERGY INC CL A 7980515		45,755	69,265
	CLEARWAY ENERGY INC CL C 7980514		26,267	37,326
	CLEARWAY ENERGY INC CL C 7980515		127,811	179,319
	CONSOLIDATED EDISON INC 7980511		1,097,362	936,691
	CONSOLIDATED EDISON INC 7980513		2,034,049	1,731,661
	DTE ENERGY CO 7980511		914,823	902,198
	DTE ENERGY CO 7980513		1,683,269	1,667,202
	DOMINION ENERGY INC 7980511		2,530,457	2,381,058
	DUKE ENERGY CORP 7980511		2,600,609	2,619,898
	DUKE ENERGY CORP 7980519		3,209,299	3,520,482
	EDISON INTERNATIONAL 7980511		879,743	869,115
	EDISON INTERNATIONAL 7980513		1,625,302	1,604,360
	ENTERGY CORP 7980511		847,750	775,757
	ENTERGY CORP 7980513		1,563,450	1,431,406
	ESSENTIAL UTILITIES INC 7980511		370,907	408,917
	ESSENTIAL UTILITIES INC 7980513		689,242	764,585
	EVERGY INC 7980511		515,218	485,879
	EVERGY INC 7980513		965,208	908,421
	EVERSOURCE ENERGY 7980511		1,142,968	1,149,112
	EVERSOURCE ENERGY 7980513		2,099,976	2,127,021
	EVOQUA WATER TECHNOLOGIES CORP 7980514		117,872	177,232
	EXELON CORP 7980511		1,692,438	1,591,103
	FIRSTENERGY CORP 7980511		816,085	641,739
	FIRSTENERGY CORP 7980513		1,552,866	1,199,728
	GENIE ENERGY LTD CL B 7980514		7,642	6,878
	GLOBAL WATER RESOURCES INC 7980514		11,616	12,652
	GLOBAL WATER RESOURCES INC 7980515		741	807
	HAWAIIAN ELECTRIC INDS INC 7980511		165,654	146,373
	HAWAIIAN ELECTRIC INDS INC 7980513		311,445	273,635
	IDACORP INC 7980511		190,037	186,970
	IDACORP INC 7980513		356,065	349,549
	MDU RES GROUP INC 7980511		202,630	203,002
	MDU RES GROUP INC 7980513		380,227	379,507
	MGE ENERGY INC 7980514		50,925	49,511
	MGE ENERGY INC 7980515		160,267	155,817
	MIDDLESEX WATER CO 7980514		75,445	89,573
	NRG ENERGY INC 7980511		224,746	230,595
	NRG ENERGY INC 7980512		112,637	114,528
	NRG ENERGY INC 7980513		423,956	431,074
	NRG ENERGY INC 7980519		920,410	1,021,360
	NATIONAL FUEL GAS CO 7980511		151,351	138,156
	NATIONAL FUEL GAS CO 7980513		284,501	258,255
	NATIONAL FUEL GAS CO 7980519		967,317	935,708
	NEW JERSEY RESOURCES CORP 7980515		317,978	282,800
	NEXTERA ENERGY INC 7980511		4,403,190	5,876,901
	NEXTDECADE CORP 7980514		439	322
	NEXTDECADE CORP 7980515		4,517	3,313
	NISOURCE INC 7980511		375,433	339,535
	NISOURCE INC 7980513		703,422	634,796
	NORTHWEST NATURAL HOLDING CO 7980514		14,800	10,716
	NORTHWEST NATURAL HOLDING CO 7980515		144,000	104,259
	NORTHWESTERN CORP 7980515		279,386	247,526
	OGE ENERGY CORP 7980511		292,242	246,150
	OGE ENERGY CORP 7980513		550,605	460,186
	ONE GAS INC 7980514		37,455	33,241
	ONE GAS INC 7980515		335,102	297,791
	ORMAT TECHNOLOGIES INC 7980514		206,280	259,916
	OTTER TAIL CORPORATION 7980514		46,866	41,673
	OTTER TAIL CORPORATION 7980515		108,203	96,213
	PG & E CORP 7980511		576,237	639,896
	PG & E CORP 7980513		1,091,756	1,207,312
	PNM RES INC 7980515		319,045	321,948
	PPL CORPORATION 7980511		929,858	840,586
	PPL CORPORATION 7980513		1,723,745	1,551,536
	PPL CORPORATION 7980519		0	-
	PINNACLE WEST CAP CORP 7980511		375,735	347,862
	PINNACLE WEST CAP CORP 7980513		700,419	650,313
	PORTLAND GENERAL ELECTRIC CO 7980515		375,270	321,331
	PORTLAND GENERAL ELECTRIC CO 7980520		6,289,892	6,615,963
	PORTLAND GENERAL ELECTRIC CO 7980521		3,874,647	4,000,834
	PUBLIC SERVICE ENTERPRISE GROUP INC 7980511		1,134,506	1,139,474
	PUBLIC SERVICE ENTERPRISE GROUP INC 7980513		2,109,693	2,126,842
	PURE CYCLE CORP 7980514		17,786	15,789
	RGC RESOURCES INC 7980514		8,057	6,444
	RGC RESOURCES INC 7980515		9,633	7,705
	SJW GROUP 7980514		66,463	70,123

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	SJW GROUP 7980515		68,501	72,273
	SEMPRA ENERGY 7980511		1,557,628	1,429,158
	SEMPRA ENERGY 7980519		3,217,236	3,115,175
	SOUTH JERSEY INDS INC 7980514		121,594	92,299
	SOUTH JERSEY INDS INC 7980515		99,479	75,511
	SOUTHERN COMPANY 7980511		2,426,833	2,527,722
	SOUTHWEST GAS HLDGS INC 7980514		25,000	20,169
	SOUTHWEST GAS HLDGS INC 7980515		322,517	260,739
	SPARK ENERGY INC CL A 7980514		8,531	8,297
	SPIRE INC 7980515		314,800	268,392
	SUNNOVA ENERGY INTERNATIONAL INC 7980514		9,413	21,031
	SUNNOVA ENERGY INTERNATIONAL INC 7980515		78,699	175,826
	UGI CORP 7980511		336,607	281,113
	UGI CORP 7980513		635,295	525,554
	UNITIL CORPORATION 7980515		65,082	54,806
	VISTRA CORP 7980511		393,290	370,866
	VISTRA CORP 7980513		738,512	693,369
	WEC ENERGY GROUP INC 7980511		1,135,768	1,124,607
	WEC ENERGY GROUP INC 7980513		2,083,268	2,082,363
	XCEL ENERGY INC 7980511		1,356,423	1,355,668
	XCEL ENERGY INC 7980513		2,494,284	2,515,792
	YORK WATER CO 7980514		39,993	43,851
	AMERICAN REALTY INVESTORS INC 7980515		862	992
	GRIFFIN INDUSTRIAL REALTY INC TICKER CHANGE: INDT US ON 2021/01/04 7980514		7,502	7,688
	GRIFFIN INDUSTRIAL REALTY INC TICKER CHANGE: INDT US ON 2021/01/04 7980515		4,513	4,625
			2,212,055,367	2,745,140,606
Foreign Stock				
	ADIENT PLC 7980515		170,052	255,239
	ALLEGION PLC 7980511		139,546	145,126
	ALLEGION PLC 7980512		242,199	251,963
	ALLEGION PLC 7980513		260,769	271,282
	ALKERMES PLC 7980511		130,802	121,715
	ALKERMES PLC 7980513		247,852	227,550
	AMCOR PLC 7980511		542,489	609,768
	AMCOR PLC 7980512		88,547	100,598
	AMCOR PLC 7980513		1,003,459	1,140,030
	AMDOCS LTD 7980511		333,218	363,729
	AMDOCS LTD 7980513		597,266	650,854
	AMDOCS LTD 7980517		2,705,917	3,129,573
	AMBARELLA INC 7980514		37,392	66,294
	AMBARELLA INC 7980515		99,903	177,121
	ARCH CAPITAL GROUP LTD 7980511		540,548	548,480
	ARCH CAPITAL GROUP LTD 7980513		1,012,285	1,025,362
	ARGO GROUP INTERNATIONAL 7980515		165,079	118,514
	ASSURED GUARANTY LTD 7980511		122,177	98,186
	ASSURED GUARANTY LTD 7980513		235,967	182,044
	ATHENE HOLDING LTD CL A 7980511		185,491	192,663
	ATHENE HOLDING LTD CL A 7980513		346,650	360,176
	AXIS CAPITAL HOLDINGS LTD 7980511		155,826	147,189
	AXIS CAPITAL HOLDINGS LTD 7980512		14,338	13,454
	AXIS CAPITAL HOLDINGS LTD 7980513		293,256	275,180
	AXALTA COATING SYSTEMS LTD 7980511		223,784	232,483
	AXALTA COATING SYSTEMS LTD 7980513		418,176	434,617
	AXALTA COATING SYSTEMS LTD 7980520		10,437,419	11,341,488
	AXALTA COATING SYSTEMS LTD 7980521		2,751,462	2,849,204
	BANK OF NT BUTTERFIELD & SON LTD 7980515		145,338	130,436
	BEYONDSRING INC 7980514		15,386	12,102
	BEYONDSRING INC 7980515		1,256	988
	BIOHAVEN PHARMACEUTICAL HOLDING CO 7980514		194,377	296,642
	ACCENTURE PLC CL A 7980517		2,263,608	6,637,085
	MIMECAST LTD ORD SHS 7980514		169,510	233,612
	BUNGE LIMITED 7980511		286,312	343,902
	BUNGE LIMITED 7980513		532,009	642,881
	CALEDONIA MINING CORP PLC 7980514		3,955	4,224
	CALEDONIA MINING CORP PLC 7980515		9,338	9,973
	CAMBium NETWORKS CORP 7980514		6,743	10,132
	CAPRI HOLDINGS LTD 7980511		172,291	230,412
	CAPRI HOLDINGS LTD 7980513		324,981	430,710
	CARDTRONICS PLC CL A 7980514		66,929	66,929
	CARDTRONICS PLC CL A 7980515		29,087	29,087
	CIMPRESS PLC 7980514		46,841	36,675
	CIMPRESS PLC 7980515		112,844	88,354
	CONSOLIDATED WATER CO INC 7980515		19,857	14,653
	CUSHMAN & WAKEFIELD PLC 7980514		47,974	40,516
	CUSHMAN & WAKEFIELD PLC 7980515		106,765	90,166
	EATON CORP PLC 7980511		1,395,212	1,860,368
	EATON CORP PLC 7980519		1,318,827	1,844,149
	ENDO INTERNATIONAL PLC 7980514		40,589	50,684
	ENDO INTERNATIONAL PLC 7980515		62,301	77,795
	ENSTAR GROUP LTD 7980515		192,878	205,710
	ENSTAR GROUP LTD 7980520		4,749,167	8,009,970
	ENSTAR GROUP LTD 7980521		3,651,791	4,521,922
	ESSENT GROUP LTD 7980515		431,584	398,261

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	EVEREST RE GROUP LTD 7980511		360,858	356,285
	EVEREST RE GROUP LTD 7980513		675,451	666,454
	FABRINET 7980514		160,520	204,915
	FRESH DEL MONTE PRODUCE INC 7980515		83,233	62,823
	FRONTLINE LTD 7980515		68,897	61,572
	GAN LTD 7980514		26,865	28,149
	GAN LTD 7980515		7,632	7,990
	EROS STX GLOBAL CORP 7980515		38,813	23,085
	GATES INDUSTRIAL CORP PLC 7980511		22,202	21,998
	GATES INDUSTRIAL CORP PLC 7980513		41,512	41,125
	GENPACT LIMITED 7980511		174,623	183,308
	GENPACT LIMITED 7980512		103,687	109,066
	GENPACT LIMITED 7980513		325,766	342,668
	GREENLIGHT CAPITAL RE LTD CL A 7980515		23,171	16,162
	HELEN OF TROY LIMITED 7980514		298,566	404,386
	HERBALIFE NUTRITION LTD 7980511		145,789	144,631
	HERBALIFE NUTRITION LTD 7980512		21,132	20,902
	HERBALIFE NUTRITION LTD 7980513		273,360	270,377
	HERBALIFE NUTRITION LTD 7980519		347,949	401,218
	HORIZON THERAPEUTICS PLC 7980511		24,674	40,818
	HORIZON THERAPEUTICS PLC 7980512		272,586	477,596
	HORIZON THERAPEUTICS PLC 7980513		43,545	76,295
	IBEX LTD 7980514		2,366	2,487
	IBEX LTD 7980515		4,412	4,638
	ICON PLC 7980526		4,105,059	5,459,440
	ICHOH HOLDINGS LTD 7980514		44,547	48,322
	IHS MARKIT LTD 7980511		510,873	627,642
	IHS MARKIT LTD 7980512		556,195	695,464
	IHS MARKIT LTD 7980513		936,807	1,173,359
	INTERNATIONAL GAME TECHNOLOGY PLC 7980515		116,639	140,331
	INVESCO LTD 7980511		235,750	254,077
	INVESCO LTD 7980513		442,605	475,037
	JAMES RIVER GROUP HOLDINGS LTD 7980514		79,851	93,090
	JAMES RIVER GROUP HOLDINGS LTD 7980515		13,196	15,384
	JAZZ PHARMACEUTICALS PLC 7980511		311,130	345,120
	JAZZ PHARMACEUTICALS PLC 7980513		581,713	644,850
	JOHNSON CONTROLS INTERNATIONAL PLC 7980511		1,158,002	1,314,444
	JOHNSON CONTROLS INTERNATIONAL PLC 7980513		2,121,701	2,421,608
	KINIKSA PHARMACEUTICALS LTD CL A 7980514		28,191	31,488
	KINIKSA PHARMACEUTICALS LTD CL A 7980515		2,832	3,163
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980511		145,128	164,928
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980513		271,222	308,240
	LAZARD LTD CL A EXCHANGE TRADED PARTNERSHIP 7980519		899,431	1,112,490
	LINDE PLC 7980511		4,054,518	5,382,982
	LIVANOVA PLC 7980514		192,178	164,267
	LIVANOVA PLC 7980515		93,339	79,783
	LUXFER HOLDINGS PLC 7980514		2,083	1,773
	LUXFER HOLDINGS PLC 7980515		42,515	36,190
	MARVELL TECHNOLOGY GROUP LTD 7980511		847,438	1,228,766
	MARVELL TECHNOLOGY GROUP LTD 7980513		1,557,179	2,298,654
	MEDTRONIC PLC 7980511		5,648,112	6,113,888
	MEDTRONIC PLC 7980517		3,512,553	5,218,938
	MEIRAGTX HOLDINGS PLC 7980514		26,960	20,409
	MEIRAGTX HOLDINGS PLC 7980515		3,240	2,453
	OSMOTICA PHARMACEUTICALS PLC 7980514		4,157	2,736
	OSMOTICA PHARMACEUTICALS PLC 7980515		1,984	1,306
	APTIV PLC 7980511		966,372	1,350,065
	APTIV PLC 7980513		1,797,893	2,527,235
	APTIV PLC 7980522		2,037,278	4,041,596
	ALPHA & OMEGA SEMICONDUCTOR 7980515		23,846	40,732
	NABORS INDUSTRIES LTD 7980515		63,560	33,948
	NATIONAL ENERGY SERVICES REUNITED CO 7980515		12,911	17,209
	NIELSEN HLDGS PLC 7980511		250,229	287,505
	NIELSEN HLDGS PLC 7980513		472,843	537,486
	NORDIC AMERICAN TANKERS LIMITED 7980515		47,803	35,701
	NORWEGIAN CRUISE LINE HOLDINGS 7980511		385,187	310,755
	NORWEGIAN CRUISE LINE HOLDINGS 7980513		731,835	577,642
	NOVOCURE LTD 7980512		294,908	632,634
	NVENT ELECTRIC PLC 7980511		133,687	139,903
	NVENT ELECTRIC PLC 7980513		251,642	261,523
	PANGAEA LOGISTICS SOLUTIONS LTD 7980515		2,821	2,457
	PENTAIR PLC 7980511		298,581	338,820
	PENTAIR PLC 7980513		553,313	633,364
	SAPIENS INTERNATIONAL CORP 7980514		58,753	64,526
	PROTHENA CORP PLC 7980515		30,908	30,986
	QUOTIENT LTD 7980514		38,753	27,160
	RENAISSANCERE HOLDINGS LTD 7980511		231,119	214,737
	RENAISSANCERE HOLDINGS LTD 7980512		110,325	102,477
	RENAISSANCERE HOLDINGS LTD 7980513		432,375	401,616
	ROYALTY PHARMA PLC 7980511		95,783	113,764
	ROYALTY PHARMA PLC 7980512		69,742	83,283
	ROYALTY PHARMA PLC 7980513		181,541	211,912
	SFL CORP LTD 7980515		93,655	49,342
	SENSATA TECHNOLOGIES HOLDING PLC 7980511		290,621	314,647
	SENSATA TECHNOLOGIES HOLDING PLC 7980513		545,110	588,156

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			Cost	Current Value
	SENSATA TECHNOLOGIES HOLDING PLC 7980520		8,003,485	10,809,854
	SIGNET JEWELERS LTD 7980515		112,571	118,434
	SMART GLOBAL HOLDINGS INC 7980514		28,945	36,501
	SMART GLOBAL HOLDINGS INC 7980515		1,880	2,371
	STERIS PLC 7980511		508,055	583,404
	STERIS PLC 7980512		26,280	30,516
	STERIS PLC 7980513		939,389	1,090,803
	STERIS PLC 7980526		3,994,851	5,599,012
	STONECO LTD CL A 7980512		342,595	609,427
	STRONGBRIDGE BIOPHARMA PLC 7980514		5,331	5,783
	STRONGBRIDGE BIOPHARMA PLC 7980515		500	542
	TEXTAINER GROUP HOLDINGS LTD 7980515		48,539	79,098
	THERAVANCE BIOPHARMA, INC 7980514		67,145	50,947
	THERAVANCE BIOPHARMA, INC 7980515		12,647	9,596
	THIRD POINT REINSURANCE LTD 7980515		63,805	64,346
	TRANE TECHNOLOGIES PLC 7980511		1,050,779	1,341,424
	TRANE TECHNOLOGIES PLC 7980513		1,910,321	2,487,462
	TRANE TECHNOLOGIES PLC 7980519		2,905,886	3,404,002
	TRANE TECHNOLOGIES PLC 7980526		3,958,850	6,115,591
	LIBERTY LATIN AMERICA LTD CL A 7980515		60,341	43,106
	LIBERTY LATIN AMERICA LTD CL C 7980515		180,083	143,471
	TRITON INTERNATIONAL LTD OF BERMUDA 7980515		189,956	244,830
	TRONOX HOLDINGS PLC CL A 7980514		21,521	33,085
	TRONOX HOLDINGS PLC CL A 7980515		46,494	71,477
	GOLAR LNG LTD 7980515		112,279	73,630
	WATFORD HOLDINGS LTD 7980515		42,966	49,720
	WHITE MOUNTAINS INSURANCE GROUP LTD 7980511		116,552	117,077
	WHITE MOUNTAINS INSURANCE GROUP LTD 7980513		218,700	218,144
	WILLIS TOWERS WATSON PLC 7980511		1,002,083	1,048,554
	WILLIS TOWERS WATSON PLC 7980513		1,851,828	1,938,888
	PERRIGO CO PLC 7980511		273,283	236,211
	PERRIGO CO PLC 7980513		514,389	441,610
	CHUBB LTD 7980511		2,615,435	2,694,524
	CHUBB LTD 7980517		5,209,611	6,531,595
	GARMIN LTD 7980511		547,667	692,113
	GARMIN LTD 7980513		1,007,231	1,293,884
	TRANSOCEAN LTD 7980515		247,376	112,488
	ALTISOURCE PORTFOLIO SOLUTIONS SA 7980514		377	258
	ALTISOURCE PORTFOLIO SOLUTIONS SA 7980515		6,790	4,637
	ARDAGH GROUP SA 7980511		11,575	12,288
	ARDAGH GROUP SA 7980513		21,504	22,958
	GLOBANT SA 7980512		211,375	302,913
	ORION ENGINEERED CARBONS SA 7980514		46,670	41,684
	ORION ENGINEERED CARBONS SA 7980515		43,005	38,411
	SPOTIFY TECHNOLOGY SA 7980512		774,264	1,490,859
	TRINSEO SA 7980514		33,726	44,399
	TRINSEO SA 7980515		85,386	112,406
	CAESARSTONE LTD 7980515		27,244	24,053
	JFROG LTD 7980511		6,064	5,529
	JFROG LTD 7980512		27,908	25,446
	JFROG LTD 7980513		8,820	8,042
	UROGEN PHARMA LTD 7980514		28,504	15,443
	UROGEN PHARMA LTD 7980515		21,087	11,425
	AFFIMED NV 7980514		26,228	34,303
	ELASTIC NV 7980512		189,856	344,428
	CENTOGENE NV 7980514		6,640	6,640
	CORE LABORATORIES NV 7980520		6,397,768	4,525,840
	FRANK'S INTERNATIONAL NV 7980515		54,608	35,625
	LYONDELLBASELL INDUSTRIES NV 7980511		840,290	909,267
	LYONDELLBASELL INDUSTRIES NV 7980513		1,591,058	1,707,809
	NXP SEMICONDUCTORS 7980522		4,113,089	7,761,914
	NXP SEMICONDUCTORS 7980526		2,359,946	3,566,594
	QIAGEN NV 7980511		396,167	459,531
	QIAGEN NV 7980513		739,485	859,130
	WRIGHT MEDICAL GROUP NV ESCROW CUSIP/TICKER WMGI ACQUIRED BY SYK US ON 2020/11/12 798051		0	-
	BANCO LATINOAMERICANO DE COMERCIO 7980515		50,330	41,111
	COPA HOLDINGS SA 7980511		94,271	93,603
	COPA HOLDINGS SA 7980513		177,712	174,926
	NYMOX PHARMACEUTICAL CORP 7980514		5,707	6,552
	NYMOX PHARMACEUTICAL CORP 7980515		968	1,111
	ONESPAWORLD HOLDINGS LTD 7980515		54,439	38,441
	ROYAL CARIBBEAN CRUISES LTD 7980511		672,485	531,643
	ROYAL CARIBBEAN CRUISES LTD 7980513		1,257,041	969,103
	ARDMORE SHIPPING CORP 7980514		2,274	1,089
	ARDMORE SHIPPING CORP 7980515		16,583	7,940
	COSTAMARE INC 7980515		36,260	34,470
	DHT HOLDINGS INC 7980515		63,153	48,932
	DIAMOND S SHIPPING INC 7980515		24,235	15,285
	DORIAN LPG LIMITED 7980514		4,373	4,864
	DORIAN LPG LIMITED 7980515		29,625	32,950
	EAGLE BULK SHIPPING INC 7980515		11,416	10,051
	GENCO SHIPPING & TRADING LTD 7980515		13,412	10,569
	INTERNATIONAL SEAWAYS INC 7980515		47,917	32,905
	MAXEON SOLAR TECHNOLOGIES LTD 7980514		8,357	13,618
	MAXEON SOLAR TECHNOLOGIES LTD 7980515		4,265	6,951

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			Cost	Current Value
	SAFE BULKERS INC 7980515		4,745	5,659
	SCORPIO TANKERS INC 7980515		99,637	47,143
	SCORPIO BULKERS INC 7980515		26,018	12,698
	WAVE LIFE SCIENCES LTD 7980514		40,876	18,557
	ASCENDIS PHARMA A/S SPONSORED AMERICAN DEPOSITORY RECEIPT 7980526		5,515,800	7,671,880
	ATLANTIC PWR CORP 7980514		1,166	1,004
	ATLANTIC PWR CORP 7980515		16,455	14,162
	BROOKFIELD INFRASTRUCTURE-A 7980514		53,569	81,554
	BROOKFIELD INFRASTRUCTURE-A 7980515		63,447	96,593
	BROOKFIELD RENEWABLE CORP CL A 7980514		20,124	36,798
	BROOKFIELD RENEWABLE CORP CL A 7980515		257,064	462,809
	CANADA GOOSE HOLDINGS INC 7980523		985,915	1,322,741
	CARNIVAL CORP 7980511		556,979	406,970
	CARNIVAL CORP 7980513		1,053,043	736,960
	ENDAVA PLC SPONS AMERICAN DEPOSITORY RECEIPT RPSTG 1 SHS 1643377D LN 7980523		2,681,965	2,954,722
	ENERGY FUELS INC 7980515		18,404	44,547
	FENNEC PHARMACEUTICALS INC 7980514		11,579	11,533
	IMAX CORP 7980515		82,666	74,819
	LIGHTSPEED POS INC 7980526		2,770,015	4,447,944
	LIONS GATE ENTERTAINMENT CL A 7980511		21,374	26,106
	LIONS GATE ENTERTAINMENT CL A 7980513		39,992	48,789
	LIONS GATE ENTERTAINMENT CL B 7980511		43,142	45,932
	LIONS GATE ENTERTAINMENT CL B 7980513		81,396	85,863
	MASONITE INTERNATIONAL CORP 7980514		128,417	172,390
	NICE LTD SPONSORED AMERICAN DEPOSITORY RECEIPT 7980526		3,663,306	7,780,338
	NOVAGOLD RESOURCES INC 7980514		134,367	154,082
	NOVAGOLD RESOURCES INC 7980515		11,363	13,113
	NOVANTA INC 7980514		268,602	291,058
	NOVANTA INC 7980523		2,313,800	4,015,579
	PRIMO WATER CORP 7980515		180,654	204,671
	RESTAURANT BRANDS INTERNATIONAL INC 7980517		4,942,970	4,839,973
	SCHLUMBERGER LTD 7980511		2,022,739	1,173,232
	SCHLUMBERGER LTD 7980519		3,140,452	3,012,540
	TFI INTERNATIONAL INC 7980523		2,973,456	4,027,315
	VBI VACCINES INC 7980514		30,253	27,825
	VBI VACCINES INC 7980515		8,052	7,406
	VIEMED HEALTHCARE INC 7980514		25,831	19,633
	WNS HOLDINGS LTD SPONSORED AMERICAN DEPOSITORY RECEIPT 7980523		5,217,293	6,742,583
	WASTE CONNECTIONS INC 7980526		2,289,475	2,540,659
	XBIOTECH INC 7980515		20,033	18,717
			183,198,090	232,037,334
Equity ETF/Closed-End Funds				
	ISHARES	ISHARES RUSSELL MIDCAP VALUE ETF 7980510	228,872,896	276,875,292
	ISHARES	ISHARES RUSSELL 2000 VALUE ETF 7980510	48,391,342	53,259,015
	ISHARES	ISHARES RUSSELL 2000 VALUE ETF 7980521	3,380,977	4,584,900
	ISHARES	ISHARES RUSSELL 2000 GROWTH ETF 7980510	34,618,306	52,717,249
	ISHARES	ISHARES MSCI EAFE VALUE ETF 7980510	19,124,069	22,176,118
			334,387,590	409,612,574
Collective Investment Trusts				
	TS&W	TS&W INTERNATIONAL LARGE CAP EQUITY TR CL J 7980510	135,200,798	173,036,208
*	Invesco	TRUIST INTL DEVELOPED GROWTH INDEX TR FD #304 7980510	252,833,863	261,152,097
*	Invesco	TRUIST INTL DEVELOPED VALUE INDEX TR FD #305 7980510	224,147,114	227,666,223
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR EMERGING MKT NON-LENDING UNITARY FD #201 7980510	138,543,972	171,684,312
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR S&P 500 NON-LENDING UNITARY FD-451 7980510	1,158,824,233	1,711,984,647
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR MSCI EAFE NON-LENDING UNITARY FD-371 7980510	510,101,166	710,061,260
	Legal & General	LEGAL & GENERAL COLLECTIVE INVT TR RUSSELL 1000 GROWTH CIT NON-LENDING UNITARY FD #640 79	1,048,599,390	1,344,240,708
	Genesis	GENESIS EMERGING MARKETS FD GROUP TR EMPLOYEE BENEFIT PLAN CATEGORY B 7980510	82,327,515	199,541,272
			3,550,578,051	4,799,366,727
Hedge Funds				
		COLLINS CAPITAL LOW VOLATILITY INSTL FD LTD 7980510	1	112,337
		COLLINS CAPITAL LOW VOLATILITY II OFFSHORE LTD 7980510	1	248,354
		CITY OF LONDON EMERGING FREE MARKETS COUNTRY FD 7980510	95,000,000	119,693,934
		DRZ EMERGING MARKETS LP 7980510	50,000,000	57,893,935
			145,000,002	177,948,560
Private Equity				
		NB CROSSROADS FUND XVIII 7980510	0	463,428
		CARLYLE US GROWTH FUND III 7980510	123,796	122,409
		CARLYLE PARTNERS V LP 7980510	361,718	946,220
		ADAMS STREET 2015 GLOBAL FUND LP 7980510	5,811,325	10,106,504
		PATHWAY PRIVATE EQUITY FD 7980510	6,887,065	12,202,679
		FIVE POINTS SMALL BUYOUT STRAT III LP 7980510	7,743,394	8,793,984
		GWL US PROPERTY FUND LP 7980510	17,832,667	22,448,742
		VENTURE INVT ASSOCIATES VIII LP 7980510	8,210,451	12,357,297
		PRIVATE MARKETS VII OFFSHORE INVESTORS LP 7980510	9,822,609	11,010,654
		ADAMS STREET 2017 GLOBAL FD LP 7980510	5,663,396	6,916,550
		HIPEP VIII PARTNERSHIP FEEDER FUND LP 7980510	4,328,058	5,298,928
		FIVE POINTS SMALL BUYOUT STRAT IV-A LP 7980510	4,006,063	4,050,510

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	ADAMS STREET CO-INVESTMENT FD IV-A LP 7980510		8,394,247	9,885,247
	HARBOURVEST PARTNERS XI LP 7980510		5,065,648	5,982,174
	INVESCO STRATEGIC OPPORTUNITIES III 7980510		1,622,768	3,547,298
	TRUEBRIDGE DIRECT FUND II LP 7980510		5,250,000	6,756,663
	TRUEBRIDGE CAPITAL PARTNERS FD VI LP 7980510		750,000	732,190
	PEG GLOBAL PRIVATE EQUITY IX LP 7980510		1,104,972	1,104,972
	ADAMS STREET 2020 GLOBAL FUND LP 7980510		500,000	500,000
	SSC PARTNERS II GP LLC 7980510		689,814	689,814
	TWIN BRIDGE NARROW GATE FUND, L.P. 7980510		1,044,761	1,044,761
			95,212,752	124,961,024
Managed Real Estate				
	BLACKSTONE REAL ESTATE PARTNERS VI 7980510		1	385,151
	INVESCO US VALUE-ADD FD IV 7980510		2,204,174	4,778,365
	INVESCO CORE REAL ESTATE 7980510		21,825,316	25,444,663
	CARLYLE PROPERTY INVESTORS 7980510		28,859,899	31,642,539
	CLARION LION INDUSTRIAL TRUST 7980510		34,843,667	40,577,896
	NEUBERGER BERMAN REAL ESTATE SECONDARY OPPORTUNITIES FD LP 7980510		4,615,380	4,909,100
	AMERICAN STRATEGIC VALUE REALTY FD 7980510		9,809,892	12,137,245
	AMERICAN CORE REALTY FD LLC 7980510		33,929,118	35,193,791
			136,087,447	155,068,750
Real Estate Investment Trusts				
	AGNC INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980511		342,294	335,131
	AGNC INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980513		611,717	594,937
	ACADIA REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		155,821	100,550
	AGREE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980515		306,631	304,803
	ALEXANDER & BALDWIN INC REAL ESTATE INVESTMENT TRUST 7980515		111,893	103,406
	ALEXANDER'S INC REAL ESTATE INVESTMENT TRUST 7980514		46,425	40,216
	ALEXANDER'S INC REAL ESTATE INVESTMENT TRUST 7980515		3,522	3,051
	ALEXANDRIA REAL ESTATE EQUITIES INC REAL ESTATE INVESTMENT TRUST 7980511		817,815	925,675
	ALEXANDRIA REAL ESTATE EQUITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,493,650	1,699,328
	ALPINE INCOME PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		8,696	8,409
	AMERICAN ASSETS TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		163,033	121,007
	AMERICAN CAMPUS COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		222,051	226,339
	AMERICAN CAMPUS COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		415,803	423,124
	AMERICAN FINANCE TRUST INC CL A REAL ESTATE INVESTMENT TRUST 7980515		101,068	68,081
	AMERICAN HOMES 4 RENT REAL ESTATE INVESTMENT TRUST 7980511		285,676	317,340
	AMERICAN HOMES 4 RENT REAL ESTATE INVESTMENT TRUST 7980513		543,938	606,810
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		251,190	264,744
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980512		25,764	27,176
	AMERICOLD REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		469,201	494,921
	ANNALY CAPITAL MANAGEMENT INC REAL ESTATE INVESTMENT TRUST 7980511		460,234	458,683
	ANNALY CAPITAL MANAGEMENT INC REAL ESTATE INVESTMENT TRUST 7980513		868,703	857,540
	ANWORTH MTG ASSET CORP REAL ESTATE INVESTMENT TRUST 7980515		25,744	22,290
	APARTMENT INVT & MGMT CO CL A REAL ESTATE INVESTMENT TRUST 7980511		286,811	29,652
	APARTMENT INVT & MGMT CO CL A REAL ESTATE INVESTMENT TRUST 7980513		552,211	56,184
	APARTMENT INCOME REIT CORP REAL ESTATE INVESTMENT TRUST 7980511		212,790	215,711
	APARTMENT INCOME REIT CORP REAL ESTATE INVESTMENT TRUST 7980513		403,187	408,721
	APOLLO COMMERCIAL REAL ESTATE REAL ESTATE INVESTMENT TRUST 7980515		199,991	131,638
	APPLE HOSPITALITY REIT INC REAL ESTATE INVESTMENT TRUST 7980511		109,915	104,610
	APPLE HOSPITALITY REIT INC REAL ESTATE INVESTMENT TRUST 7980513		207,238	195,574
	ARBOR REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		98,959	136,851
	ARES COMMERCIAL REAL ESTATE CORP REAL ESTATE INVESTMENT TRUST 7980515		39,758	30,728
	ARLINGTON ASSET INVESTMENT CORP CL A REAL ESTATE INVESTMENT TRUST 7980515		15,930	10,036
	ARMADA HOFFLER PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		77,055	54,170
	ARMOUR RESIDENTIAL REIT INC REAL ESTATE INVESTMENT TRUST 7980515		88,514	57,953
	AVALONBAY COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		997,473	873,381
	AVALONBAY COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,853,153	1,612,963
	BRT REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		14,225	13,422
	BLACKSTONE MTG TR INC REAL ESTATE INVESTMENT TRUST 7980515		371,590	316,567
	BLUEROCK RESIDENTIAL GROWTH REAL ESTATE INVESTMENT TRUST 7980514		6,704	7,729
	BLUEROCK RESIDENTIAL GROWTH REAL ESTATE INVESTMENT TRUST 7980515		14,034	16,180
	BOSTON PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		664,729	568,598
	BOSTON PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,259,664	1,063,084
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		83,281	77,570
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		158,179	145,028
	BRANDYWINE REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980519		988,868	962,924
	BRIXMOR PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		188,187	189,547
	BRIXMOR PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		354,550	354,336
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980511		3,015	2,600
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980512		26,033	22,276
	BROOKFIELD PROPERTY CL A REAL ESTATE INVESTMENT TRUST 7980513		5,640	4,826
	CIM COMMERCIAL TRUST CORP REAL ESTATE INVESTMENT TRUST 7980514		6,911	11,606
	CAMDEN PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		366,600	364,408
	CAMDEN PROPERTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		685,719	681,354
	CAPSTEAD MTG CORP REAL ESTATE INVESTMENT TRUST 7980515		59,360	46,480
	CARETRUST REIT INC REAL ESTATE INVESTMENT TRUST 7980514		19,291	21,182
	CARETRUST REIT INC REAL ESTATE INVESTMENT TRUST 7980515		138,774	152,377
	CATCHMARK TIMBER TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		3,861	3,435
	CATCHMARK TIMBER TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		38,545	34,295
	CENTERSPACE REAL ESTATE INVESTMENT TRUST 7980515		74,386	76,221
	CHATHAM LODGING REAL ESTATE INVESTMENT TRUST 7980515		61,229	42,012
	CHERRY HILL MORTGAGE INVT CORP REAL ESTATE INVESTMENT TRUST 7980515		18,131	11,654

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	CHIMERA INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980515		279,371	164,195
	CITY OFFICE REIT INC REAL ESTATE INVESTMENT TRUST 7980515		42,290	35,104
	CLIPPER REALTY INC REAL ESTATE INVESTMENT TRUST 7980514		8,514	6,169
	CLIPPER REALTY INC REAL ESTATE INVESTMENT TRUST 7980515		2,267	1,643
	COLONY CREDIT REAL ESTATE CL A REAL ESTATE INVESTMENT TRUST 7980515		88,964	52,913
	COLONY CAPITAL INC CL A REAL ESTATE INVESTMENT TRUST 7980515		180,910	192,944
	COLUMBIA PPTY TR INC REAL ESTATE INVESTMENT TRUST 7980515		175,037	136,861
	COMMUNITY HEALTHCARE TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		68,920	73,774
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980511		58,234	63,392
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980512		111,766	122,524
	CORESITE REALTY CORP REAL ESTATE INVESTMENT TRUST 7980513		108,223	118,640
	COREENERGY INFRASTRUCTURE TRUST REAL ESTATE INVESTMENT TRUST 7980515		41,459	7,884
	CORECIVIC INC REAL ESTATE INVESTMENT TRUST 7980515		151,358	65,742
	COREPOINT LODGING INC REAL ESTATE INVESTMENT TRUST 7980515		29,547	22,663
	CORPORATE OFFICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980511		115,370	113,187
	CORPORATE OFFICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980513		216,915	211,561
	COUSINS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		194,027	191,687
	COUSINS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		365,089	358,350
	CROWN CASTLE INTERNATIONAL CORP REAL ESTATE INVESTMENT TRUST 7980511		144,607	171,607
	CROWN CASTLE INTERNATIONAL CORP REAL ESTATE INVESTMENT TRUST 7980517		1,655,019	2,871,947
	CUBESMART REAL ESTATE INVESTMENT TRUST 7980511		243,727	251,033
	CUBESMART REAL ESTATE INVESTMENT TRUST 7980513		454,431	469,229
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980511		326,414	340,879
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980513		588,821	616,728
	CYRUSONE INC REAL ESTATE INVESTMENT TRUST 7980519		33,596	36,575
	DIAMONDROCK HOSPITALITY CO REAL ESTATE INVT TR 7980515		153,994	137,346
	DIGITAL REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		1,374,016	1,511,730
	DIGITAL REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980519		0	-
	DIVERSIFIED HEALTHCARE TRUST REAL ESTATE INVESTMENT TRUST 7980515		150,467	82,000
	DOUGLAS EMMETT INC REAL ESTATE INVESTMENT TRUST 7980511		217,975	187,686
	DOUGLAS EMMETT INC REAL ESTATE INVESTMENT TRUST 7980513		410,980	350,860
	DUKE REALTY CORPORATION REAL ESTATE INVESTMENT TRUST 7980511		516,689	569,413
	DUKE REALTY CORPORATION REAL ESTATE INVESTMENT TRUST 7980513		957,759	1,064,561
	DYNEX CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980515		30,155	33,072
	EPR PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		145,156	92,983
	EPR PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		280,342	173,810
	EASTERLY GOVERNMENT PROPERTIES REAL ESTATE INVESTMENT TRUST 7980514		126,382	131,370
	EASTGROUP PPTYS INC REAL ESTATE INVESTMENT TRUST 7980514		341,376	368,896
	EASTGROUP PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		21,066	22,780
	ELLINGTON FINANCIAL INC REAL ESTATE INVESTMENT TRUST 7980515		57,070	51,391
	ELLINGTON RESIDENTIAL MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		8,550	9,858
	EMPIRE STATE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		60,160	51,884
	EMPIRE STATE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		115,332	97,012
	EQUITY COMMONWEALTH REAL ESTATE INVESTMENT TRUST 7980511		133,907	123,060
	EQUITY COMMONWEALTH REAL ESTATE INVESTMENT TRUST 7980513		252,092	230,080
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		257,214	251,349
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980512		167,557	163,279
	EQUITY LIFESTYLE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		482,188	469,878
	EQUITY RESIDENTIAL PPTYS TR REAL ESTATE INVESTMENT TRUST 7980511		968,826	842,843
	EQUITY RESIDENTIAL PPTYS TR REAL ESTATE INVESTMENT TRUST 7980513		1,835,311	1,586,926
	ESSENTIAL PROPERTIES REALTY REAL ESTATE INVESTMENT TRUST 7980515		189,145	184,101
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		655,341	598,773
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		1,229,647	1,119,198
	ESSEX PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980526		5,003,348	5,859,526
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		153,777	167,302
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980512		338,902	371,795
	EXTRA SPACE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980513		284,936	312,590
	FARMLAND PARTNERS INC REAL ESTATE INVESTMENT TRUST 7980515		12,959	18,575
	FEDERAL REALTY INVESTMENT TRUST REAL ESTATE INVESTMENT TRUST 7980511		309,603	247,614
	FEDERAL REALTY INVESTMENT TRUST REAL ESTATE INVESTMENT TRUST 7980513		585,508	462,968
	FIRST INDUSTRIAL REALTY TR REAL ESTATE INVESTMENT TRUST 7980511		200,330	205,552
	FIRST INDUSTRIAL REALTY TR REAL ESTATE INVESTMENT TRUST 7980513		373,455	384,310
	FOUR CORNERS PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		145,472	157,394
	FRANKLIN STREET PPTYS CORP REAL ESTATE INVESTMENT TRUST 7980515		58,317	38,093
	FRONT YARD RESIDENTIAL CORP REAL ESTATE INVESTMENT TRUST ACQD BY MULTIPLE ACQUIRERS 01/1:		46,149	68,089
	THE GEO GROUP INC REAL ESTATE INVESTMENT TRUST 7980515		149,787	87,138
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		334,545	360,739
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		636,879	688,025
	GAMING AND LEISURE PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		835,189	1,038,970
	GETTY REALTY CORP NEW REAL ESTATE INVESTMENT TRUST 7980515		88,908	78,985
	GLADSTONE COMMERCIAL CORP REAL ESTATE INVESTMENT TRUST 7980514		10,747	9,432
	GLADSTONE COMMERCIAL CORP REAL ESTATE INVESTMENT TRUST 7980515		45,450	39,888
	GLADSTONE LAND CORP REAL ESTATE INVESTMENT TRUST 7980514		8,531	9,765
	GLADSTONE LAND CORP REAL ESTATE INVESTMENT TRUST 7980515		11,115	12,722
	GLOBAL NET LEASE INC REAL ESTATE INVESTMENT TRUST 7980515		143,911	128,739
	GLOBAL MEDICAL REIT INC REAL ESTATE INVESTMENT TRUST 7980515		44,485	46,219
	GRANITE POINT MORTGAGE TRUST REAL ESTATE INVESTMENT TRUST 7980515		76,674	45,784
	GREAT AJAX CORP REAL ESTATE INVESTMENT TRUST 7980515		21,960	18,159
	HANNON ARMSTRONG SUSTAINABLE REAL ESTATE INVESTMENT TRUST 7980514		8,960	17,316
	HANNON ARMSTRONG SUSTAINABLE REAL ESTATE INVESTMENT TRUST 7980515		192,594	369,353
	HEALTHCARE RLTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		359,058	334,154
	HEALTHCARE TRUST OF AMER CL A REAL ESTATE INVESTMENT TRUST 7980511		232,891	231,419
	HEALTHCARE TRUST OF AMER CL A REAL ESTATE INVESTMENT TRUST 7980513		435,010	432,653
	HEALTHPEAK PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		626,273	630,477
	HEALTHPEAK PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,173,659	1,178,728

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	HERSHA HOSPITALITY TRUST REAL ESTATE INVESTMENT TRUST 7980515		36,928	22,534
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		163,351	157,569
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		308,428	294,530
	HIGHWOODS PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		143,746	108,983
	HOST HOTELS & RESORTS, INC REAL ESTATE INVESTMENT TRUST 7980511		411,366	395,464
	HOST HOTELS & RESORTS, INC REAL ESTATE INVESTMENT TRUST 7980513		778,239	739,327
	HUDSON PAC PPTYS INC REAL ESTATE INVESTMENT TRUST 7980511		169,669	139,460
	HUDSON PAC PPTYS INC REAL ESTATE INVESTMENT TRUST 7980513		320,953	260,713
	ISTAR INC REAL ESTATE INVESTMENT TRUST 7980515		74,045	89,323
	INDEPENDENCE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		100,308	106,325
	INDUSTRIAL LOGISTICS PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		115,785	125,952
	INNOVATIVE INDUSTRIAL PROP CL A REAL ESTATE INVESTMENT TRUST 7980514		60,859	116,837
	INNOVATIVE INDUSTRIAL PROP CL A REAL ESTATE INVESTMENT TRUST 7980515		103,265	194,850
	INVESCO MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		184,077	51,805
	INVITATION HOMES INC REAL ESTATE INVESTMENT TRUST 7980511		612,188	644,431
	INVITATION HOMES INC REAL ESTATE INVESTMENT TRUST 7980513		1,141,961	1,204,840
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980511		140,593	134,930
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980512		188,040	178,590
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980513		265,671	252,319
	IRON MOUNTAIN INC REAL ESTATE INVESTMENT TRUST 7980519		520,747	518,848
	JBG SMITH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980511		160,651	147,219
	JBG SMITH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980513		304,021	275,239
	KKR REAL ESTATE FINANCE TRUST REAL ESTATE INVESTMENT TRUST 7980515		47,217	42,972
	KILROY RLTY CORP REAL ESTATE INVESTMENT TRUST 7980511		296,596	254,971
	KILROY RLTY CORP REAL ESTATE INVESTMENT TRUST 7980513		558,626	476,592
	KIMCO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980511		251,914	239,680
	KIMCO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980513		474,663	448,094
	KITE REALTY GROUP TRUST REAL ESTATE INVESTMENT TRUST 7980515		109,967	103,792
	LTC PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980514		45,592	41,361
	LTC PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		87,195	79,104
	LADDER CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		136,668	86,289
	LAMAR ADVERTISING CO REAL ESTATE INVESTMENT TRUST 7980511		254,982	276,540
	LAMAR ADVERTISING CO REAL ESTATE INVESTMENT TRUST 7980513		477,735	516,796
	LEXINGTON REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		238,463	242,550
	LIFE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		194,788	215,260
	LIFE STORAGE INC REAL ESTATE INVESTMENT TRUST 7980513		362,484	402,464
	MFA FINANCIAL INC REAL ESTATE INVESTMENT TRUST 7980515		247,532	147,233
	MACERICH CO COM REAL ESTATE INVESTMENT TRUST 7980515		306,955	133,247
	MACK CALI RLTY CORP REAL ESTATE INVESTMENT TRUST 7980515		134,088	90,310
	MEDICAL PROPERTIES TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		395,687	449,266
	MEDICAL PROPERTIES TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		718,721	819,086
	MID-AMER APARTMENT COMM REAL ESTATE INVESTMENT TRUST 7980511		548,475	558,069
	MID-AMER APARTMENT COMM REAL ESTATE INVESTMENT TRUST 7980513		1,021,016	1,043,165
	MONMOUTH CL A REAL ESTATE INVESTMENT TRUST 7980514		88,873	105,358
	MONMOUTH CL A REAL ESTATE INVESTMENT TRUST 7980515		13,514	16,021
	NATIONAL HEALTH INVS INC REAL ESTATE INVESTMENT TRUST 7980514		77,373	70,484
	NATIONAL HEALTH INVS INC REAL ESTATE INVESTMENT TRUST 7980515		183,523	167,184
	NATIONAL RETAIL PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		296,723	270,890
	NATIONAL RETAIL PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		559,317	506,467
	NATIONAL STORAGE AFFILIATES REAL ESTATE INVESTMENT TRUST 7980514		138,965	162,351
	NEW RESIDENTIAL INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980511		202,082	159,219
	NEW RESIDENTIAL INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980513		387,801	297,663
	NEW SENIOR INVESTMENT GROUP INC REAL ESTATE INVESTMENT TRUST 7980515		44,913	35,628
	NEW YORK MORTGAGE REAL ESTATE INVESTMENT TRUST 7980515		151,979	116,349
	NEXPOINT RESIDENTIAL TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		10,708	10,197
	NEXPOINT RESIDENTIAL TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		68,511	65,242
	OFFICE PROPERTIES INCOME TRUST REAL ESTATE INVESTMENT TRUST 7980515		127,465	90,698
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980511		313,020	315,911
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980513		587,058	590,636
	OMEGA HEALTHCARE INVS INC REAL ESTATE INVESTMENT TRUST 7980519		904,132	1,080,520
	ONE LIBERTY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		30,584	27,034
	ORCHID ISLAND CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980515		33,051	29,143
	OUTFRONT MEDIA INC REAL ESTATE INVESTMENT TRUST 7980511		115,182	108,675
	OUTFRONT MEDIA INC REAL ESTATE INVESTMENT TRUST 7980513		217,629	203,189
	PS BUSINESS PKS INC/CA REAL ESTATE INVESTMENT TRUST 7980514		222,832	192,130
	PARAMOUNT GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		79,877	66,128
	PARAMOUNT GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		152,739	123,613
	PARK HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980511		177,053	155,842
	PARK HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980513		338,891	291,327
	PEBBLEBROOK HOTEL REAL ESTATE INVESTMENT TRUST 7980515		266,823	204,412
	PENNYMAC MORTGAGE INVT TRUST REAL ESTATE INVESTMENT TRUST 7980515		165,992	143,974
	PHYSICIANS REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980515		317,610	310,183
	PIEDMONT OFFICE REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		197,934	170,967
	PLYMOUTH INDUSTRIAL REIT INC REAL ESTATE INVESTMENT TRUST 7980514		22,350	26,475
	POTLATCHDELTIC CORP REAL ESTATE INVESTMENT TRUST 7980515		233,167	273,609
	PREFERRED APARTMENT COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980515		48,850	29,533
	PROLOGIS INC REAL ESTATE INVESTMENT TRUST 7980511		2,410,123	2,856,355
	PUBLIC STORAGE INC REAL ESTATE INVESTMENT TRUST 7980511		433,379	467,402
	PUBLIC STORAGE INC REAL ESTATE INVESTMENT TRUST 7980519		2,612,031	2,713,428
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980514		276,154	269,364
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		18,225	17,760
	QTS REALTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980523		4,564,751	4,393,604
	RLJ LODGING TRUST REAL ESTATE INVESTMENT TRUST 7980515		218,110	193,982
	RPT REALTY REAL ESTATE INVESTMENT TRUST 7980515		83,216	58,569
	RAYONIER INC REAL ESTATE INVESTMENT TRUST 7980511		151,614	149,779

(a)	(b) Identity of Issue Borrower, Lessor or Similar Party	(c) Description of Investment Including Maturity Date Rate of Interest, Par or Maturity Value	(d)	(e)
			Cost	Current Value
	RAYONIER INC REAL ESTATE INVESTMENT TRUST 7980513		285,233	279,991
	READY CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		49,716	43,712
	REALTY INCOME CORP REAL ESTATE INVESTMENT TRUST 7980511		911,684	847,812
	REALTY INCOME CORP REAL ESTATE INVESTMENT TRUST 7980513		1,717,627	1,590,060
	REDWOOD TR INC REAL ESTATE INVESTMENT TRUST 7980515		134,806	82,251
	REGENCY CENTERS CORPORATION REAL ESTATE INVESTMENT TRUST 7980511		341,452	296,973
	REGENCY CENTERS CORPORATION REAL ESTATE INVESTMENT TRUST 7980513		644,269	555,241
	RETAIL OPPORTUNITY INVESTMENTS REAL ESTATE INVESTMENT TRUST 7980515		149,324	129,080
	RETAIL PPTYS AMER INC REAL ESTATE INVESTMENT TRUST 7980515		193,602	153,164
	RETAIL VALUE INC REAL ESTATE INVESTMENT TRUST 7980515		43,289	20,461
	REXFORD INDUSTRIAL REALTY INC REAL ESTATE INVESTMENT TRUST 7980511		224,389	234,500
	REXFORD INDUSTRIAL REALTY INC REAL ESTATE INVESTMENT TRUST 7980513		417,112	438,356
	RYMAN HOSPITALITY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980514		221,993	212,766
	RYMAN HOSPITALITY PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		40,501	38,691
	SBA COMMUNICATIONS CORP CL A REAL ESTATE INVESTMENT TRUST 7980511		847,554	1,043,881
	SL GREEN REALTY CORP REAL ESTATE INVESTMENT TRUST **CUSIP CHG #78440X804 EFF 01/21/21 7980!		202,255	168,075
	SL GREEN REALTY CORP REAL ESTATE INVESTMENT TRUST **CUSIP CHG #78440X804 EFF 01/21/21 7980!		384,653	314,285
	SABRA HEALTH CARE REAL ESTATE INVESTMENT TRUST 7980515		323,039	297,878
	SAFEHOLD INC REAL ESTATE INVESTMENT TRUST 7980514		34,419	49,583
	SAFEHOLD INC REAL ESTATE INVESTMENT TRUST 7980515		33,111	47,698
	SAUL CENTERS INC REAL ESTATE INVESTMENT TRUST 7980514		37,265	23,792
	SAUL CENTERS INC REAL ESTATE INVESTMENT TRUST 7980515		6,451	4,118
	SERITAGE GROWTH PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		93,991	41,926
	SERVICE PROPERTIES TRUST REAL ESTATE INVESTMENT TRUST 7980515		273,346	157,195
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980511		329,158	227,953
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980512		1,174,871	778,606
	SIMON PROPERTY GROUP INC REAL ESTATE INVESTMENT TRUST 7980513		642,393	424,012
	SITE CENTERS CORP REAL ESTATE INVESTMENT TRUST 7980515		149,060	129,151
	SPIRIT REALTY CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980511		177,387	173,414
	SPIRIT REALTY CAPITAL INC REAL ESTATE INVESTMENT TRUST 7980513		308,354	298,543
	STAG INDUSTRIAL REAL ESTATE INVESTMENT TRUST 7980514		26,426	27,562
	STAG INDUSTRIAL REAL ESTATE INVESTMENT TRUST 7980515		345,684	360,493
	STARWOOD PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980511		215,275	203,885
	STARWOOD PROPERTY TRUST INC REAL ESTATE INVESTMENT TRUST 7980513		408,253	381,194
	STORE CAPITAL CORP 7980511		296,857	318,053
	STORE CAPITAL CORP 7980513		534,502	572,223
	SUMMIT HOTEL PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		89,547	78,180
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980511		592,015	623,451
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980513		1,080,791	1,139,321
	SUN COMMUNITIES INC REAL ESTATE INVESTMENT TRUST 7980526		6,861,195	7,630,929
	SUNSTONE HOTEL REAL ESTATE INVESTMENT TRUST 7980515		220,667	203,430
	TPG RE FINANCE TRUST INC REAL ESTATE INVESTMENT TRUST 7980515		84,236	53,472
	TANGER FACTORY OUTLET CTRS INC REAL ESTATE INVESTMENT TRUST 7980515		108,300	75,696
	TERRENO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980514		107,477	120,238
	TERRENO REALTY CORP REAL ESTATE INVESTMENT TRUST 7980515		167,412	187,291
	TRANSCONTINENTAL REALTY INV REAL ESTATE INVESTMENT TRUST 7980515		2,870	2,724
	TWO HARBORS INVESTMENT CORP REAL ESTATE INVESTMENT TRUST 7980515		283,050	145,523
	UDR INC REAL ESTATE INVESTMENT TRUST 7980511		464,765	435,297
	UDR INC REAL ESTATE INVESTMENT TRUST 7980513		872,663	813,794
	UMH PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980514		31,275	30,553
	UMH PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980515		10,385	10,145
	UNITI GROUP INC REAL ESTATE INVESTMENT TRUST 7980514		144,869	163,082
	UNIVERSAL HEALTH REALTY INCOME REAL ESTATE INVESTMENT TRUST 7980514		75,678	52,059
	UNIVERSAL HEALTH REALTY INCOME REAL ESTATE INVESTMENT TRUST 7980515		12,893	8,869
	URBAN EDGE PROPERTIES REAL ESTATE INVESTMENT TRUST 7980515		161,619	125,156
	URSTADT BIDDLE PPTYS INC REAL ESTATE INVESTMENT TRUST 7980515		51,372	35,254
	VENTAS INC REAL ESTATE INVESTMENT TRUST 7980511		758,173	707,941
	VENTAS INC REAL ESTATE INVESTMENT TRUST 7980513		1,425,829	1,323,541
	VEREIT INC REAL ESTATE INVESTMENT TRUST 7980511		333,780	315,524
	VEREIT INC REAL ESTATE INVESTMENT TRUST 7980513		627,522	589,902
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980511		494,916	527,136
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980513		920,982	985,524
	VICI PROPERTIES INC REAL ESTATE INVESTMENT TRUST 7980519		813,254	1,040,400
	VORNADO REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980511		350,424	253,277
	VORNADO REALTY TRUST REAL ESTATE INVESTMENT TRUST 7980513		668,796	473,509
	WP CAREY INC REAL ESTATE INVESTMENT TRUST 7980511		496,782	480,862
	WP CAREY INC REAL ESTATE INVESTMENT TRUST 7980513		906,451	872,933
	WASHINGTON REAL ESTATE INVESTMENT TRUST 7980515		181,161	148,879
	WEINGARTEN REALTY INVESTORS REAL ESTATE INVESTMENT TRUST 7980511		115,005	101,589
	WEINGARTEN REALTY INVESTORS REAL ESTATE INVESTMENT TRUST 7980513		217,660	189,959
	WELLTOWER INC REAL ESTATE INVESTMENT TRUST 7980511		1,096,171	1,045,229
	WELLTOWER INC REAL ESTATE INVESTMENT TRUST 7980513		2,032,765	1,933,430
	WESTERN ASSET MORTGAGE CAPITAL CORP REAL ESTATE INVESTMENT TRUST 7980515		42,108	16,284
	WEYERHAEUSER CO REAL ESTATE INVESTMENT TRUST 7980511		838,037	968,816
	WEYERHAEUSER CO REAL ESTATE INVESTMENT TRUST 7980513		1,585,060	1,823,194
	WHITESTONE REI-B REAL ESTATE INVESTMENT TRUST 7980515		42,276	26,636
	XENIA HOTELS & RESORTS INC REAL ESTATE INVESTMENT TRUST 7980515		168,499	143,564
			116,774,725	115,600,682

Options and Futures

US 5YR NOTE CBT MAR21 FVH1 COMB COMDTY CBT-US 5YR 6% EXP 03/31/2021 100,000 USD 7980516	77,782,853	77,969,391
US 10YR ULTRA FUT MAR21 UXYH1 COMB COMDTY CBT-US 10YR 6% EXP 03/22/21 100,000 USD 7980516	20,091,038	20,014,000
US ULTRA BOND CBT MAR21 WNH1 COMB COMDTY CBT-US 30YR 6% EXP 03/22/21 100,000 USD 7980516	163,285,055	163,802,438
FUTURES-OFFSET LONG POSITIONS 7980516	(254,112,673)	(254,738,266)

(a)	(b)	(c)	(d)	(e)
	Identity of Issue	Description of Investment		
	Borrower, Lessor or Similar Party	Including Maturity Date Rate of Interest, Par or Maturity Value	Cost	Current Value
	US ULTRA BOND CBT MAR21 WNH1	COMB COMDTY CBT-US 30YR 6% EXP 03/22/21 100,000 USD 7980516	(7,046,273)	(7,047,563)
			-	-
			11,954,050,783	14,491,563,022