



2015

DETAILED LIST OF INVESTMENTS

Addendum to the Comprehensive Annual Financial Report

FOR THE YEAR ENDED DECEMBER 31, 2015

PROUD LEGACY
BRIGHT FUTURE



1941 - 2016

FOR THE YEAR ENDED DECEMBER 31, 2015

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

OAK BROOK OFFICE

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Louis W. Kosiba
Executive Director



IMRF MISSION STATEMENT

TO EFFICIENTLY AND IMPARTIALLY DEVELOP, IMPLEMENT AND ADMINISTER PROGRAMS THAT PROVIDE INCOME PROTECTION TO MEMBERS AND THEIR BENEFICIARIES ON BEHALF OF PARTICIPATING EMPLOYERS IN A PRUDENT MANNER.

FIXED INCOME

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| \$ Gen Corp New | 4.15% | 11/01/2025 | \$300,000 | \$299,532 | \$298,023 |
| 1011778 B C Unlimited Liability Co Term Loan B | | 12/10/2021 | 1,246,845 | 1,251,520 | 1,238,273 |
| 1st Cash Finl | 6.75% | 04/01/2021 | 1,535,000 | 1,565,000 | 1,504,300 |
| 1st Un Corp Bd Step Up | 7.57% | 08/01/2026 | 150,000 | 192,450 | 189,698 |
| 21st Centy Fox | 4.50% | 02/15/2021 | 150,000 | 150,266 | 161,405 |
| 21st Centy Fox | 9.50% | 07/15/2024 | 860,000 | 1,132,887 | 1,171,531 |
| 21st Centy Fox | 6.40% | 12/15/2035 | 460,000 | 593,187 | 529,840 |
| 21st Centy Fox | 6.65% | 11/15/2037 | 3,100,000 | 4,125,420 | 3,602,386 |
| 21st Centy Fox | 6.75% | 01/09/2038 | 40,000 | 46,439 | 45,466 |
| 21st Centy Fox | 6.90% | 08/15/2039 | 50,000 | 60,972 | 59,129 |
| ABB Fin USA | 2.88% | 05/08/2022 | 3,845,000 | 3,840,155 | 3,789,570 |
| ABB Fin USA | 4.38% | 05/08/2042 | 150,000 | 141,513 | 148,885 |
| Abbvie | 1.75% | 11/06/2017 | 910,000 | 908,098 | 908,234 |
| Abbvie | 2.90% | 11/06/2022 | 270,000 | 269,901 | 261,208 |
| Abbvie | 4.40% | 11/06/2042 | 590,000 | 580,397 | 551,015 |
| Abbvie | 3.20% | 11/06/2022 | 200,000 | 199,567 | 196,867 |
| Abbvie | 3.60% | 05/14/2025 | 1,105,000 | 1,103,066 | 1,090,563 |
| Abbvie | 2.50% | 05/14/2020 | 565,000 | 562,684 | 559,319 |
| Abbvie Fixed | 4.50% | 05/14/2035 | 500,000 | 496,545 | 489,798 |
| Abbvie Fixed | 4.70% | 05/14/2045 | 140,000 | 139,933 | 136,845 |
| ABC Sch Supply Hldgs Term Bank Loan | | 04/16/2020 | 924,273 | 921,697 | 913,644 |
| Academy Ltd Term Loan | | 06/16/2022 | 1,655,598 | 1,649,389 | 1,592,134 |
| Acadia Healthcare | 5.63% | 02/15/2023 | 475,000 | 477,375 | 448,875 |
| Access Midstream | 4.88% | 05/15/2023 | 3,400,000 | 3,438,250 | 2,756,261 |
| Access Midstream | 4.88% | 03/15/2024 | 550,000 | 551,200 | 440,682 |
| Accudyne Ind Borrower S C A LLC Refinancing Term Ln | | 12/13/2019 | 781,738 | 781,738 | 661,872 |
| Ace Ina Hldgs | 3.15% | 03/15/2025 | 675,000 | 678,902 | 667,110 |
| Ace Ina Hldgs | 2.30% | 11/03/2020 | 300,000 | 299,832 | 297,843 |
| Ace Ina Hldgs | 3.35% | 05/03/2026 | 400,000 | 399,234 | 398,774 |
| Ace Ina Hldgs | 4.35% | 11/03/2045 | 960,000 | 976,051 | 975,487 |
| Actavis Fdg Scs | 3.45% | 03/15/2022 | 960,000 | 962,417 | 961,047 |
| Actavis Fdg Scs | 4.55% | 03/15/2035 | 410,000 | 418,249 | 398,461 |
| Actavis Fdg Scs | 4.75% | 03/15/2045 | 530,000 | 544,834 | 516,774 |
| Actavis Fdg Scs Fixed | 2.35% | 03/12/2018 | 910,000 | 914,732 | 910,948 |
| Actavis Funding Scs Fixed | 3.80% | 03/15/2025 | 1,060,000 | 1,056,237 | 1,054,587 |
| Activision Blizzard . Term Loan | | 10/13/2020 | 390,000 | 391,950 | 389,208 |
| ADT Corp | 4.88% | 07/15/2042 | 8,000,000 | 7,428,100 | 5,720,000 |
| Advance Auto Pts | 4.50% | 12/01/2023 | 500,000 | 528,185 | 509,815 |
| Advanced Micro | 7.00% | 07/01/2024 | 200,000 | 192,750 | 130,000 |
| Aecom | 5.88% | 10/15/2024 | 565,000 | 566,392 | 576,300 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| AEP Inds | 8.25% | 04/15/2019 | \$1,275,000 | \$1,285,881 | \$1,310,062 |
| AES Corp | 8.00% | 06/01/2020 | 400,000 | 474,000 | 440,000 |
| AES Corp | 4.88% | 05/15/2023 | 340,000 | 340,000 | 297,500 |
| AES Corp | 5.50% | 03/15/2024 | 60,000 | 60,000 | 53,550 |
| Aetna | 2.75% | 11/15/2022 | 185,000 | 180,813 | 179,717 |
| Aetna New | 3.50% | 11/15/2024 | 105,000 | 104,323 | 104,811 |
| Affinity Gaming / Affinity Gaming Fin Co | 9.00% | 05/15/2018 | 3,271,000 | 3,314,900 | 3,287,355 |
| AFLAC | 3.63% | 11/15/2024 | 2,900,000 | 2,930,075 | 2,951,382 |
| AGL Cap Corp | 5.88% | 03/15/2041 | 485,000 | 588,563 | 531,792 |
| Agribank Fcb Pvtpl 144a Sub | 9.13% | 07/15/2019 | 3,750,000 | 5,059,552 | 4,546,774 |
| Air Medical Group Holdings Term Loanb | | 04/01/2022 | 888,767 | 875,682 | 855,994 |
| Aircastle Ltd | 5.13% | 03/15/2021 | 628,000 | 644,280 | 645,270 |
| Aircastle Ltd | 5.50% | 02/15/2022 | 665,000 | 665,000 | 681,625 |
| Aleris Intl | 6.00% | 06/01/2020 | 7,630 | - | 15,194 |
| Allegheny Technologies | 5.95% | 01/15/2021 | 225,000 | 226,658 | 132,750 |
| Allegion Plc | 5.88% | 09/15/2023 | 180,000 | 180,000 | 183,600 |
| Allegion US Hldg | 5.75% | 10/01/2021 | 2,040,000 | 2,108,962 | 2,065,500 |
| Allegy Step Cpn | 7.63% | 08/15/2023 | 2,215,000 | 2,065,068 | 1,306,850 |
| Allergan | 5.75% | 04/01/2016 | 627,000 | 665,547 | 632,085 |
| Alliance Data Sys | 5.25% | 12/01/2017 | 950,000 | 939,664 | 959,500 |
| Allied Specialty | 8.50% | 11/01/2019 | 2,330,000 | 2,350,134 | 2,364,950 |
| Ally Auto Receivables | 2.10% | 03/16/2020 | 500,000 | 504,766 | 501,478 |
| Ally Auto Receivables | 2.35% | 06/15/2020 | 250,000 | 252,344 | 251,057 |
| Ally Auto Receivables Tr 2014 3 CI C | 2.14% | 07/15/2020 | 100,000 | 100,293 | 100,016 |
| Ally Finl | 5.50% | 02/15/2017 | 850,000 | 862,750 | 875,500 |
| Ally Finl | 4.13% | 03/30/2020 | 520,000 | 514,218 | 517,400 |
| Ally Finl | 3.60% | 05/21/2018 | 2,240,000 | 2,243,019 | 2,240,000 |
| Ally Finl | 3.25% | 11/05/2018 | 785,000 | 785,156 | 770,281 |
| Ally Finl | 8.00% | 11/01/2031 | 455,000 | 572,346 | 525,525 |
| Ally Finl Gtd | 6.25% | 12/01/2017 | 11,900,000 | 12,220,562 | 12,480,125 |
| Ally Master Owner | 1.54% | 09/15/2019 | 300,000 | 299,848 | 298,206 |
| Ally Master Owner | 1.60% | 10/15/2019 | 200,000 | 199,996 | 198,966 |
| Ally Master Owner Tr | 1.00% | 02/15/2018 | 225,000 | 224,991 | 224,993 |
| Ally Master Owner Tr Asset Backed | 0.78% | 02/15/2018 | 295,000 | 294,938 | 295,014 |
| Alphabet Hldg Co | 7.75% | 11/01/2017 | 3,794,000 | 3,748,292 | 3,699,150 |
| Altitude Invt 12 | 2.45% | 12/09/2025 | 4,607,323 | 4,664,915 | 4,600,491 |
| Altria Group | 9.95% | 11/10/2038 | 540,000 | 824,590 | 865,548 |
| Altria Group | 9.25% | 08/06/2019 | 420,000 | 538,950 | 514,071 |
| Altria Group | 4.75% | 05/05/2021 | 1,740,000 | 1,737,593 | 1,887,937 |
| Altria Group | 2.85% | 08/09/2022 | 2,505,000 | 2,498,769 | 2,442,077 |
| Altria Group | 5.38% | 01/31/2044 | 750,000 | 751,497 | 806,730 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Amag | 7.88% | 09/01/2023 | \$990,000 | \$956,675 | \$871,200 |
| Amazon | 4.80% | 12/05/2034 | 9,440,000 | 9,395,053 | 9,939,140 |
| AMC Networks | 4.75% | 12/15/2022 | 2,560,000 | 2,545,050 | 2,560,000 |
| American Airlines Term Loan B | | 06/27/2020 | 1,160,000 | 1,157,825 | 1,143,222 |
| American Aircls 2015 1 Pass Thru Trs | 3.38% | 05/01/2027 | 1,058,163 | 1,058,163 | 1,021,127 |
| American Aircls 2015 1 Pass Thru Trs | 3.70% | 05/01/2023 | 335,677 | 338,614 | 328,124 |
| American Cap Ltd | 6.50% | 09/15/2018 | 2,285,000 | 2,333,594 | 2,353,550 |
| American Express Co Sub | 6.80% | 09/01/2066 | 1,315,000 | 1,406,128 | 1,324,862 |
| American Express Credit | 2.38% | 05/26/2020 | 375,000 | 375,039 | 372,130 |
| American General Corp | 6.63% | 02/15/2029 | 505,000 | 612,782 | 596,703 |
| American International Group Bnds | 3.75% | 07/10/2025 | 1,730,000 | 1,723,997 | 1,714,534 |
| Americredit | 0.65% | 12/08/2017 | 608,619 | 608,571 | 608,577 |
| Americredit | 5.05% | 12/08/2017 | 2,665,000 | 2,709,243 | 2,690,760 |
| Americredit | 1.69% | 11/08/2018 | 500,000 | 504,570 | 500,879 |
| Americredit | 2.29% | 11/08/2019 | 250,000 | 253,447 | 250,496 |
| Americredit | 2.86% | 12/09/2019 | 1,420,000 | 1,421,182 | 1,428,411 |
| Americredit | 1.70% | 07/08/2020 | 610,000 | 609,886 | 607,070 |
| Americredit | 2.88% | 07/08/2021 | 965,000 | 964,820 | 959,063 |
| Americredit | 1.07% | 01/08/2019 | 2,570,000 | 2,569,937 | 2,563,138 |
| Americredit Automobile Receivables | 1.31% | 11/08/2017 | 393,115 | 395,817 | 393,125 |
| Americredit Automobile Receivables | 1.87% | 12/09/2019 | 200,000 | 199,973 | 199,250 |
| Amerigas Fin Corp / Amerigas Fin LLC Gtd | 6.75% | 05/20/2020 | 810,000 | 858,129 | 787,725 |
| Amerigas Fin Corp / Amerigas Fin LLC Gtd | 7.00% | 05/20/2022 | 1,482,000 | 1,565,248 | 1,433,835 |
| Amerigas Partners | 6.50% | 05/20/2021 | 307,000 | 318,573 | 290,115 |
| Amerigas Partners | 6.25% | 08/20/2019 | 1,200,000 | 1,214,569 | 1,152,000 |
| Ameriquest Mtg | 1.18% | 09/25/2033 | 1,065,313 | 1,001,941 | 1,023,068 |
| Amern Bldrs | 5.75% | 12/15/2023 | 480,000 | 480,000 | 483,600 |
| Amern Cr Accep | 1.43% | 08/12/2019 | 1,553,113 | 1,552,988 | 1,547,199 |
| Amern Eqty Invt | 6.63% | 07/15/2021 | 2,610,000 | 2,723,900 | 2,714,400 |
| Amern Express Co | 8.15% | 03/19/2038 | 2,250,000 | 2,241,742 | 3,162,244 |
| Amern Express Co | 2.65% | 12/02/2022 | 6,862,000 | 6,178,633 | 6,647,693 |
| Amern Express Co | 4.05% | 12/03/2042 | 475,000 | 480,676 | 453,537 |
| Amern Express Cr | 1.26% | 01/15/2020 | 870,000 | 874,078 | 868,235 |
| Amern Express Cr Corp Medium Term | 0.72% | 06/05/2017 | 12,500,000 | 12,467,850 | 12,435,125 |
| Amern Finl Group | 9.88% | 06/15/2019 | 2,000,000 | 2,000,000 | 2,426,340 |
| Amern Greetings | 7.38% | 12/01/2021 | 610,000 | 649,650 | 637,450 |
| Amern Intl Group | 6.40% | 12/15/2020 | 16,300,000 | 19,012,157 | 18,804,250 |
| Amern Intl Group | 4.88% | 06/01/2022 | 1,000,000 | 1,150,860 | 1,079,940 |
| Amern Intl Group | 4.50% | 07/16/2044 | 575,000 | 587,949 | 531,736 |
| Amern Tower Corp Fixed | 4.00% | 06/01/2025 | 164,000 | 162,734 | 161,203 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Amgen | 6.40% | 02/01/2039 | \$2,000,000 | \$1,990,660 | \$2,372,384 |
| Amgen | 5.15% | 11/15/2041 | 260,000 | 269,641 | 263,961 |
| Amgen | 5.38% | 05/15/2043 | 195,000 | 208,685 | 207,170 |
| Amgen | 4.40% | 05/01/2045 | 2,915,000 | 2,775,470 | 2,700,812 |
| Amgen Fixed | 3.13% | 05/01/2025 | 210,000 | 203,440 | 199,493 |
| Amphenol Corp New | 4.00% | 02/01/2022 | 770,000 | 789,567 | 788,937 |
| Amphenol Corp New | 3.13% | 09/15/2021 | 270,000 | 269,960 | 266,967 |
| Anadarko Pete Corp | 5.95% | 09/15/2016 | 581,000 | 606,372 | 597,011 |
| Anadarko Pete Corp | 6.45% | 09/15/2036 | 492,000 | 558,716 | 474,219 |
| Anadarko Pete Corp | 0.00% | 10/10/2036 | 2,164,000 | 809,231 | 779,040 |
| Anadarko Pete Corp | 6.38% | 09/15/2017 | 2,685,000 | 3,013,164 | 2,815,550 |
| Anadarko Pete Corp | 4.50% | 07/15/2044 | 525,000 | 438,409 | 401,931 |
| Analog Devices | 3.90% | 12/15/2025 | 160,000 | 159,632 | 161,529 |
| Analog Devices | 5.30% | 12/15/2045 | 135,000 | 134,397 | 139,081 |
| Anixter | 5.13% | 10/01/2021 | 825,000 | 827,100 | 825,000 |
| ANR Pipeline Co | 7.38% | 02/15/2024 | 485,000 | 451,320 | 569,458 |
| Antero Resources Cor | 5.13% | 12/01/2022 | 930,000 | 929,250 | 706,800 |
| Anthem | 4.65% | 01/15/2043 | 470,000 | 468,327 | 447,235 |
| Anthem | 4.65% | 08/15/2044 | 280,000 | 291,060 | 266,866 |
| AOL Time Warner | 7.70% | 05/01/2032 | 1,590,000 | 2,105,783 | 1,984,578 |
| Apache Corp | 5.10% | 09/01/2040 | 1,630,000 | 1,613,086 | 1,393,347 |
| Apache Corp | 3.25% | 04/15/2022 | 290,000 | 289,017 | 276,207 |
| Apache Corp | 4.75% | 04/15/2043 | 365,000 | 342,105 | 305,027 |
| Apple | 3.85% | 05/04/2043 | 770,000 | 671,458 | 709,411 |
| Apple | 2.85% | 05/06/2021 | 405,000 | 410,517 | 414,760 |
| Apple | 3.45% | 05/06/2024 | 4,840,000 | 4,944,953 | 5,013,969 |
| Apple | 3.45% | 02/09/2045 | 235,000 | 232,916 | 202,325 |
| Apple | 2.00% | 05/06/2020 | 610,000 | 609,054 | 609,368 |
| Apple | 2.70% | 05/13/2022 | 540,000 | 541,008 | 541,444 |
| Apple | 3.20% | 05/13/2025 | 4,070,000 | 4,055,836 | 4,119,259 |
| Apple | 4.38% | 05/13/2045 | 250,000 | 251,115 | 252,428 |
| Applied Materials | 3.90% | 10/01/2025 | 330,000 | 328,805 | 331,777 |
| Aramark Corp | 5.75% | 03/15/2020 | 289,000 | 302,728 | 298,934 |
| Arch Coal | 7.00% | 06/15/2019 | 1,280,000 | 1,280,762 | 9,600 |
| Argent Secs 2004 W5 Asset Bkd Ctf Clav 2 | 1.46% | 04/25/2034 | 733,463 | 636,279 | 692,628 |
| Arrow Electrs | 4.50% | 03/01/2023 | 400,000 | 415,054 | 404,114 |
| Arrow Electrs Fixed | 4.00% | 04/01/2025 | 200,000 | 198,062 | 192,127 |
| Asbury Automotive | 6.00% | 12/15/2024 | 1,755,000 | 1,767,138 | 1,812,038 |
| Asset Backed Fdg Corp 2003 Cb4 Asset Bkdctf CI Af 1 | 4.00% | 03/25/2031 | 5,087,105 | 4,929,524 | 4,931,765 |
| Ast Backed Secs | 1.31% | 12/15/2033 | 1,239,841 | 1,004,271 | 1,188,116 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| AT Home Corp Bd In Default | 0.52% | 12/28/2018 | \$109,697 | - | \$5 |
| AT Home Corp In Default Sub | 4.75% | 12/31/2040 | 3,819,543 | 969,934 | 382 |
| AT&T | | 11/27/2022 | 2,000,000 | 1,512,500 | 1,557,308 |
| AT&T | 5.50% | 02/01/2018 | 1,415,000 | 1,629,154 | 1,512,618 |
| AT&T | 4.45% | 05/15/2021 | 40,000 | 44,873 | 42,574 |
| AT&T | 3.88% | 08/15/2021 | 440,000 | 455,022 | 453,936 |
| AT&T | 5.55% | 08/15/2041 | 985,000 | 1,097,208 | 989,798 |
| AT&T | 3.00% | 02/15/2022 | 300,000 | 297,093 | 294,083 |
| AT&T | 2.63% | 12/01/2022 | 720,000 | 692,338 | 682,626 |
| AT&T | 4.80% | 06/15/2044 | 202,000 | 206,123 | 185,059 |
| AT&T | 2.45% | 06/30/2020 | 820,000 | 803,690 | 807,556 |
| AT&T | 3.00% | 06/30/2022 | 1,150,000 | 1,149,655 | 1,122,422 |
| AT&T | 3.40% | 05/15/2025 | 300,000 | 295,308 | 288,327 |
| AT&T | 4.50% | 05/15/2035 | 205,000 | 204,408 | 189,597 |
| AT&T | 4.75% | 05/15/2046 | 620,000 | 602,596 | 567,670 |
| AT&T | 5.35% | 09/01/2040 | 96,000 | 104,492 | 94,821 |
| AT&T Broadband | 9.45% | 11/15/2022 | 1,581,000 | 2,208,483 | 2,182,789 |
| ATD Fin Corp | 10.25% | 03/01/2022 | 1,420,000 | 1,402,400 | 1,299,300 |
| Atlas Energy Hldgs Oper Co LLC | 7.75% | 01/15/2021 | 405,000 | 408,038 | 80,747 |
| Atmos Energy Corp | 6.35% | 06/15/2017 | 635,000 | 709,254 | 676,493 |
| Atwood Oceanics | 6.50% | 02/01/2020 | 420,000 | 438,750 | 224,700 |
| Autodesk Fixed | 4.38% | 06/15/2025 | 260,000 | 260,641 | 255,377 |
| Autonation | 4.50% | 10/01/2025 | 300,000 | 301,178 | 304,316 |
| AV Homes | 8.50% | 07/01/2019 | 1,720,000 | 1,720,000 | 1,707,100 |
| Avago Technologies Limited Nielsen Fin LLC | 0.00% | 04/15/2021 | 683,373 | 661,164 | 683,124 |
| Avalonbay Cmnty | 2.85% | 03/15/2023 | 760,000 | 736,003 | 733,661 |
| Avalonbay Cmnty | 3.45% | 06/01/2025 | 435,000 | 434,226 | 429,521 |
| Avalonbay Communities | 3.50% | 11/15/2025 | 30,000 | 29,902 | 29,710 |
| Avis Budget Car | 3.16% | 12/01/2017 | 1,440,000 | 1,443,600 | 1,432,800 |
| Avis Budget Car Rent LLC | 5.50% | 04/01/2023 | 1,820,000 | 1,822,032 | 1,824,550 |
| Avis Budget Rent | 2.50% | 02/20/2021 | 1,950,000 | 1,949,522 | 1,945,802 |
| Axiall Corp | 4.88% | 05/15/2023 | 90,000 | 83,700 | 81,000 |
| B& G Foods | 4.63% | 06/01/2021 | 1,960,000 | 1,914,244 | 1,940,400 |
| Baker Hughes | 6.88% | 01/15/2029 | 480,000 | 642,600 | 570,696 |
| Baker Hughes | 3.20% | 08/15/2021 | 1,040,000 | 1,037,453 | 1,033,313 |
| Ball Corp | 5.00% | 03/15/2022 | 7,500,000 | 7,616,250 | 7,650,000 |
| Ball Corp | 4.00% | 11/15/2023 | 5,000,000 | 4,715,000 | 4,768,750 |
| Bamll Coml Mtg | 3.49% | 04/14/2033 | 1,720,000 | 1,771,502 | 1,685,015 |
| Bank Amer Corp | 5.42% | 03/15/2017 | 1,660,000 | 1,632,392 | 1,727,882 |
| Bank Amer Corp | 5.75% | 12/01/2017 | 170,000 | 189,854 | 181,858 |
| Bank Amer Corp | 6.50% | 10/29/2049 | 625,000 | 658,331 | 658,594 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Bank Amer Corp | 5.65% | 05/01/2018 | \$720,000 | \$813,017 | \$774,222 |
| Bank Amer Corp | 6.50% | 08/01/2016 | 4,145,000 | 4,460,282 | 4,265,893 |
| Bank Amer Corp | 5.70% | 01/24/2022 | 240,000 | 272,873 | 270,647 |
| Bank Amer Corp | 3.88% | 03/22/2017 | 420,000 | 418,774 | 429,183 |
| Bank Amer Corp | 3.30% | 01/11/2023 | 140,000 | 135,622 | 137,806 |
| Bank Amer Corp | 5.00% | 01/21/2044 | 15,810,000 | 17,920,267 | 16,500,739 |
| Bank Amer Corp | 1.48% | 04/01/2019 | 4,000,000 | 4,000,000 | 3,982,380 |
| Bank Amer Corp | 4.88% | 04/01/2044 | 170,000 | 171,092 | 176,027 |
| Bank Amer Corp | 4.25% | 10/22/2026 | 1,200,000 | 1,239,948 | 1,187,801 |
| Bank Amer Corp | 4.00% | 01/22/2025 | 3,250,000 | 3,226,190 | 3,181,516 |
| Bank Amer Corp | 3.88% | 08/01/2025 | 2,735,000 | 2,730,050 | 2,776,375 |
| Bank Amer Corp | 2.63% | 10/19/2020 | 565,000 | 564,814 | 557,893 |
| Bank Amer Corp Corp Bd | 4.13% | 01/22/2024 | 1,020,000 | 1,033,471 | 1,053,507 |
| Bank Of Amer Corp | 6.10% | 12/29/2049 | 1,660,000 | 1,660,000 | 1,682,825 |
| Bank Of Amer Corp | 5.00% | 05/13/2021 | 3,045,000 | 3,088,289 | 3,326,815 |
| Bank Of America Corp | 2.60% | 01/15/2019 | 1,140,000 | 1,160,282 | 1,143,715 |
| Bank Of America Corp | 2.25% | 04/21/2020 | 820,000 | 818,270 | 800,209 |
| Bank Of America Corp Frns | 1.66% | 03/22/2018 | 6,005,000 | 6,093,000 | 6,024,264 |
| Bankamerica Manufactured Hsg Cont Tr Sr/ Sub | 6.90% | 04/10/2028 | 732,938 | 959,269 | 751,603 |
| Bankunited | 4.88% | 11/17/2025 | 780,000 | 774,175 | 767,160 |
| Bayview Finl Mtg Ln Tr 2004 A Mtg Passthru Ctf Cl A | 0.87% | 02/28/2044 | 130,810 | 129,221 | 130,505 |
| BB& T Brh Bkg & Tr | 3.80% | 10/30/2026 | 6,045,000 | 6,164,313 | 6,137,138 |
| BB& T Brh Bkg & Tr | 3.63% | 09/16/2025 | 460,000 | 459,692 | 464,326 |
| BB& T Corp Sub Medium Term | 3.95% | 03/22/2022 | 1,005,000 | 1,069,980 | 1,049,883 |
| Bbccre Tr 2015 Gtp Var Rt | 4.71% | 08/10/2033 | 1,320,000 | 1,134,948 | 1,156,692 |
| Bbcms Tr 2014 Bxo Var Rt | 1.93% | 08/15/2027 | 947,483 | 946,536 | 945,436 |
| Bear Stearns Alt A Var Rt | 2.66% | 08/25/2034 | 1,479,729 | 1,484,802 | 1,494,584 |
| Becton Dickinson | 7.00% | 08/01/2027 | 390,000 | 504,250 | 490,565 |
| Becton Dickinson | 2.67% | 12/15/2019 | 100,000 | 100,000 | 100,544 |
| Becton Dickinson | 3.73% | 12/15/2024 | 145,000 | 145,000 | 146,236 |
| Becton Dickinson | 3.88% | 05/15/2024 | 400,000 | 396,656 | 405,188 |
| Bed Bath & Beyond | 4.91% | 08/01/2034 | 3,915,000 | 3,990,204 | 3,492,802 |
| Bed Bath & Beyond | 5.16% | 08/01/2044 | 450,000 | 448,610 | 381,156 |
| Berkshire Hathaway | 4.50% | 02/01/2045 | 190,000 | 190,724 | 182,550 |
| Berry Plastics Corporation Term Loan F | | 09/16/2022 | 165,527 | 164,700 | 163,913 |
| Best Buy | 5.00% | 08/01/2018 | 280,000 | 298,522 | 290,780 |
| Biogen | 6.88% | 03/01/2018 | 3,000,000 | 2,975,520 | 3,286,257 |
| Biogen | 2.90% | 09/15/2020 | 205,000 | 204,574 | 204,461 |
| Biogen | 5.20% | 09/15/2045 | 105,000 | 104,259 | 105,040 |
| Biogen | 4.05% | 09/15/2025 | 330,000 | 329,221 | 331,498 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Bk New York Fixed | 3.00% | 02/24/2025 | \$365,000 | \$364,219 | \$358,939 |
| Bk New York Mellon | 4.95% | 12/29/2049 | 390,000 | 390,000 | 382,200 |
| Bldg Matls Hldg | 9.00% | 09/15/2018 | 1,805,000 | 1,868,646 | 1,877,200 |
| Blue Cube Spo | 10.00% | 10/15/2025 | 1,965,000 | 2,046,781 | 2,161,500 |
| Bnsf Ry Co 2006 2 | 5.63% | 04/01/2024 | 1,957,664 | 2,224,529 | 2,141,439 |
| Boeing Co Fixed | 3.50% | 03/01/2045 | 35,000 | 33,700 | 32,271 |
| Boise Cascade Co | 6.38% | 11/01/2020 | 3,230,000 | 3,383,915 | 3,326,900 |
| Borgwarner | 3.38% | 03/15/2025 | 250,000 | 249,495 | 236,013 |
| BP Cap Mkts Amer | 4.20% | 06/15/2018 | 250,000 | 268,622 | 262,164 |
| Braskem America Finance | 7.13% | 07/22/2041 | 4,000,000 | 3,958,750 | 2,980,000 |
| Briggs & Stratton | 6.88% | 12/15/2020 | 690,000 | 751,525 | 748,650 |
| Bristol Myers | 4.50% | 03/01/2044 | 315,000 | 337,633 | 340,522 |
| Bruce Mansfield | 6.85% | 06/01/2034 | 2,685,507 | 2,835,508 | 2,697,619 |
| Brunswick Corp | 4.63% | 05/15/2021 | 1,490,000 | 1,516,862 | 1,486,275 |
| Bscms 2007 T28 | 5.74% | 09/11/2042 | 1,954,689 | 1,304,144 | 2,053,240 |
| Bstn Pptys Ltd | 3.85% | 02/01/2023 | 690,000 | 725,755 | 704,126 |
| Bstn Scientific | 2.85% | 05/15/2020 | 190,000 | 190,000 | 189,010 |
| Bstn Scientific | 3.85% | 05/15/2025 | 610,000 | 609,146 | 600,208 |
| Burl Northn Santa | 7.16% | 01/02/2020 | 661,097 | 759,158 | 725,171 |
| Burl Northn Santa | 6.46% | 01/15/2021 | 162,710 | 187,838 | 176,597 |
| Burl Northn Santa | 4.38% | 09/01/2042 | 440,000 | 461,428 | 416,013 |
| Burl Northn Santa | 4.45% | 03/15/2043 | 385,000 | 380,064 | 366,067 |
| Burl Northn Santa | 7.95% | 08/15/2030 | 610,000 | 820,987 | 846,990 |
| Burl Northn Santa | 6.15% | 05/01/2037 | 35,000 | 44,851 | 41,030 |
| Burl Northn Santa Fe Ry Co Pass Thru Tr | 7.57% | 01/02/2021 | 1,205,184 | 1,432,568 | 1,330,518 |
| Burlington Northn Santa | 4.55% | 09/01/2044 | 475,000 | 481,417 | 458,545 |
| Burlington Northn Santa Fe LLC | 4.90% | 04/01/2044 | 4,700,000 | 5,474,560 | 4,823,018 |
| CA Inst Tech | 4.32% | 08/01/2045 | 470,000 | 470,000 | 485,314 |
| CA Res Corp | 5.00% | 01/15/2020 | 3,670,000 | 2,836,581 | 1,307,438 |
| CA Wtr Svc Co | 5.50% | 12/01/2040 | 3,000,000 | 3,434,880 | 3,397,080 |
| Cabelas Cr Card | 2.25% | 07/17/2023 | 310,000 | 309,877 | 308,869 |
| Cablevision Sys | 7.75% | 04/15/2018 | 1,740,000 | 1,743,369 | 1,809,600 |
| Cablevision Sys | 5.88% | 09/15/2022 | 150,000 | 113,625 | 127,500 |
| Cal Dive I Title Xi US Govt Gtd Shipping Bd | 4.93% | 02/01/2027 | 1,615,449 | 1,625,480 | 1,776,606 |
| California Res Corp | 5.50% | 09/15/2021 | 580,000 | 485,750 | 182,700 |
| Calumet Specialty | 7.63% | 01/15/2022 | 2,193,000 | 2,137,494 | 1,864,050 |
| Calumet Specialty | 6.50% | 04/15/2021 | 3,385,000 | 3,336,298 | 2,944,950 |
| Cannery Casino Resorts LLC Term Loan B | | 10/02/2018 | 558,858 | 553,189 | 548,519 |
| Cannery Casino Resorts LLC Term Loan Lien | | 10/02/2019 | 621,286 | 606,941 | 588,151 |
| Cantor Fitzgerald | 7.88% | 10/15/2019 | 235,000 | 259,889 | 257,915 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Cantor Fitzgerald | 6.50% | 06/17/2022 | \$200,000 | \$200,000 | \$208,095 |
| Cap 1 Finl Corp | 3.50% | 06/15/2023 | 340,000 | 346,377 | 337,922 |
| Cap 1 Finl Corp | 5.55% | 12/29/2049 | 1,025,000 | 1,025,000 | 1,019,875 |
| Cap 1 Finl Corp | 4.20% | 10/29/2025 | 708,000 | 706,249 | 699,044 |
| Cap 1 Multi Asset | 5.05% | 12/17/2018 | 1,705,000 | 1,719,186 | 1,713,186 |
| Cap 1 Multi Asset | 1.39% | 01/15/2021 | 410,000 | 409,941 | 407,680 |
| Cap 1 Multi Asset | 1.45% | 08/16/2021 | 3,700,000 | 3,700,578 | 3,667,492 |
| Cap 1 Natl Assn | 2.40% | 09/05/2019 | 695,000 | 697,517 | 687,626 |
| Cap Auto | 1.24% | 10/20/2017 | 147,081 | 147,055 | 147,064 |
| Cap Auto | 1.94% | 01/21/2020 | 6,550,000 | 6,570,391 | 6,526,256 |
| Cap Auto | 1.83% | 03/20/2020 | 750,000 | 749,839 | 742,810 |
| Cap Auto | 2.89% | 02/22/2021 | 790,000 | 789,777 | 780,288 |
| Capital Auto Receivables Asset Tr 2014 1cl B | 2.22% | 01/22/2019 | 100,000 | 100,680 | 100,298 |
| Capital Auto Receivables Asset Tr 2014 2cl D | 2.81% | 08/20/2019 | 950,000 | 963,645 | 954,889 |
| Capital One Finl Corp | 2.45% | 04/24/2019 | 755,000 | 758,270 | 756,379 |
| Cardtronics Fixed | 5.13% | 08/01/2022 | 325,000 | 315,250 | 313,625 |
| Carmax Auto Owner Tr 2014 2 Asset Backednt CI C | 2.08% | 01/15/2020 | 700,000 | 705,113 | 696,978 |
| Carmx Ser 2013 2 CI C | 2.15% | 05/15/2019 | 700,000 | 707,438 | 701,890 |
| Carnival Corp | 3.95% | 10/15/2020 | 285,000 | 300,541 | 297,688 |
| Carolina Pwr & Lt | 6.30% | 04/01/2038 | 4,300,000 | 4,474,748 | 5,481,412 |
| Carrizo Oil & Gas | 6.25% | 04/15/2023 | 1,470,000 | 1,475,875 | 1,190,700 |
| Cash Amer Intl | 5.75% | 05/15/2018 | 1,380,000 | 1,380,000 | 1,381,725 |
| Castle A M & Co | 12.75% | 12/15/2016 | 1,890,000 | 1,948,788 | 1,417,500 |
| Catholic Health Initiati | 4.35% | 11/01/2042 | 150,000 | 133,527 | 140,296 |
| Cb B2gold Corp | 3.25% | 10/01/2018 | 250,000 | 217,500 | 207,188 |
| CBRE Services Bnds | 5.00% | 03/15/2023 | 2,150,000 | 2,113,312 | 2,160,941 |
| CBRE Svcs | 5.25% | 03/15/2025 | 1,105,000 | 1,103,475 | 1,119,285 |
| CBS Corp | 4.00% | 01/15/2026 | 350,000 | 344,775 | 341,299 |
| CBS Corp New | 3.70% | 08/15/2024 | 665,000 | 663,242 | 646,716 |
| CBS Outdoor Amers | 5.25% | 02/15/2022 | 805,000 | 806,470 | 823,112 |
| CCO Hldgs LLC | 7.00% | 01/15/2019 | 1,210,000 | 1,176,600 | 1,235,712 |
| CCO Hldgs LLC | 6.50% | 04/30/2021 | 495,000 | 520,988 | 514,800 |
| CCO Hldgs LLC | 5.25% | 09/30/2022 | 995,000 | 938,960 | 1,004,950 |
| CCO Hldgs LLC | 5.13% | 02/15/2023 | 1,720,000 | 1,679,296 | 1,722,150 |
| CCO Hldgs LLC | 5.75% | 01/15/2024 | 1,540,000 | 1,569,538 | 1,582,350 |
| CCO Hldgs LLC | 5.38% | 05/01/2025 | 905,000 | 905,000 | 900,475 |
| CCO Safari II LLC | 4.91% | 07/23/2025 | 7,485,000 | 7,453,800 | 7,477,717 |
| Cdk Global Fixed | 4.50% | 10/15/2024 | 450,000 | 448,747 | 447,777 |
| CDW LLC / CDW Fin | 6.00% | 08/15/2022 | 1,200,000 | 1,246,500 | 1,266,000 |
| Celanese US Hldgs | 4.63% | 11/15/2022 | 315,000 | 316,575 | 310,275 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Celgene Corp | 3.25% | 08/15/2022 | \$290,000 | \$299,793 | \$287,701 |
| Celgene Corp | 5.25% | 08/15/2043 | 320,000 | 328,128 | 326,962 |
| Celgene Corp | 3.55% | 08/15/2022 | 950,000 | 947,426 | 959,235 |
| Celgene Corp | 3.88% | 08/15/2025 | 2,440,000 | 2,420,091 | 2,430,118 |
| Celgene Corp | 5.00% | 08/15/2045 | 1,720,000 | 1,718,130 | 1,726,687 |
| Centene Corp | 5.75% | 06/01/2017 | 660,000 | 651,770 | 679,800 |
| Central American Bottling Corp | 6.75% | 02/09/2022 | 300,000 | 311,438 | 303,750 |
| Century Cmnty | 6.88% | 05/15/2022 | 1,695,000 | 1,685,483 | 1,555,162 |
| Century Inter Hldg 144a | 9.75% | 02/15/2019 | 435,000 | 430,650 | 444,788 |
| Centurylink | 7.60% | 09/15/2039 | 5,500,000 | 5,550,875 | 4,207,500 |
| Centurylink | 7.65% | 03/15/2042 | 7,000,000 | 6,993,350 | 5,355,000 |
| Centurylink | 6.75% | 12/01/2023 | 540,000 | 506,250 | 506,250 |
| Centurylink | 5.63% | 04/01/2025 | 1,370,000 | 1,370,000 | 1,157,650 |
| CF Inds | 5.38% | 03/15/2044 | 405,000 | 388,095 | 352,235 |
| Cg Ccre Coml Mtg | 1.28% | 06/15/2031 | 1,150,000 | 1,150,000 | 1,146,031 |
| Charter | 3.58% | 07/23/2020 | 535,000 | 535,030 | 531,795 |
| Charter | 6.48% | 10/23/2045 | 2,470,000 | 2,497,415 | 2,474,048 |
| Charter Communications Operating, LLC Term Loan | | 01/23/2023 | 1,160,000 | 1,161,925 | 1,155,650 |
| Chase Issuance Tr | 5.16% | 04/16/2018 | 220,000 | 222,449 | 221,089 |
| Chase Issuance Tr | 1.58% | 08/16/2021 | 690,000 | 689,157 | 679,551 |
| Chase Issuance Tr | 1.15% | 01/15/2019 | 3,465,000 | 3,464,373 | 3,462,322 |
| Ches Energy | 6.63% | 08/15/2020 | 5,325,000 | 5,153,050 | 1,544,250 |
| Ches Energy Corp | 6.50% | 08/15/2017 | 1,215,000 | 833,838 | 607,500 |
| Ches Energy Corp | 6.13% | 02/15/2021 | 310,000 | 301,050 | 87,420 |
| Ches Midstream | 6.13% | 07/15/2022 | 1,040,000 | 1,055,600 | 983,807 |
| Chevron Corp New | 0.53% | 11/15/2017 | 3,981,000 | 3,975,307 | 3,962,409 |
| Choice Hotels Intl | 5.75% | 07/01/2022 | 1,408,000 | 1,501,846 | 1,506,560 |
| CHS / Cmnty Hlth | 6.88% | 02/01/2022 | 470,000 | 493,500 | 445,912 |
| Chubb Corp | 6.38% | 04/15/2037 | 283,000 | 308,824 | 271,773 |
| Churchill Downs | 5.38% | 12/15/2021 | 1,350,000 | 1,363,832 | 1,353,375 |
| Cimarex Energy Co | 4.38% | 06/01/2024 | 270,000 | 245,241 | 239,530 |
| Cisco Sys | 0.82% | 06/15/2018 | 5,000,000 | 4,997,300 | 4,989,505 |
| Cit Group | 5.00% | 08/01/2023 | 1,010,000 | 1,000,213 | 1,025,150 |
| Cit Group Bnd | 5.00% | 05/15/2017 | 784,000 | 811,440 | 807,520 |
| Cit Group New | 5.25% | 03/15/2018 | 820,000 | 840,500 | 846,650 |
| Cit Group New | 5.38% | 05/15/2020 | 16,600,000 | 17,679,125 | 17,388,500 |
| Citibank Cr Card Issuance Tr | 2.88% | 01/23/2023 | 1,905,000 | 1,926,134 | 1,945,277 |
| Citigroup | 6.63% | 06/15/2032 | 280,000 | 331,583 | 330,438 |
| Citigroup | 8.50% | 05/22/2019 | 11,000,000 | 11,702,148 | 13,136,607 |
| Citigroup | 4.05% | 07/30/2022 | 545,000 | 562,015 | 557,461 |
| Citigroup | 5.35% | 12/31/2049 | 640,000 | 640,000 | 606,400 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Citigroup | 3.50% | 05/15/2023 | \$16,000,000 | \$15,812,905 | \$15,731,472 |
| Citigroup | 6.68% | 09/13/2043 | 1,015,000 | 1,171,854 | 1,244,558 |
| Citigroup | 5.50% | 09/13/2025 | 1,120,000 | 1,120,757 | 1,215,753 |
| Citigroup | 3.88% | 10/25/2023 | 760,000 | 800,905 | 785,399 |
| Citigroup | 2.55% | 04/08/2019 | 645,000 | 646,930 | 647,619 |
| Citigroup | 1.55% | 08/14/2017 | 400,000 | 399,440 | 398,468 |
| Citigroup | 4.30% | 11/20/2026 | 340,000 | 344,478 | 338,322 |
| Citigroup | 3.88% | 03/26/2025 | 350,000 | 349,180 | 340,651 |
| Citigroup | 5.95% | 12/31/2049 | 2,485,000 | 2,483,950 | 2,391,812 |
| Citigroup | 4.40% | 06/10/2025 | 4,430,000 | 4,455,502 | 4,474,335 |
| Citigroup | 4.65% | 07/30/2045 | 2,040,000 | 2,047,788 | 2,070,188 |
| Citigroup | 4.45% | 09/29/2027 | 1,655,000 | 1,647,964 | 1,644,042 |
| Citigroup | 6.13% | 12/29/2049 | 305,000 | 305,000 | 311,100 |
| Citigroup Coml Mtg | 2.90% | 05/10/2047 | 200,000 | 207,156 | 203,389 |
| Citigroup Coml Mtg | 3.57% | 02/10/2048 | 1,160,000 | 1,194,784 | 1,139,976 |
| Citigroup Coml Mtg | 4.03% | 09/15/2048 | 200,000 | 205,989 | 204,347 |
| Citigroup Coml Mtg Tr 2006 C5 Mtg Passthru Ctf Cl A J | 5.48% | 10/15/2049 | 2,069,000 | 2,062,246 | 2,037,262 |
| Citigroup Dep Shs | 5.95% | 07/29/2049 | 660,000 | 660,000 | 645,810 |
| Citigroup Frn | 1.01% | 04/27/2018 | 10,000,000 | 10,000,000 | 9,959,550 |
| Citigroup Global Sub | 0.94% | 08/25/2036 | 5,000,000 | 5,007,050 | 3,796,640 |
| Citigroup Var Rt | 6.30% | 12/29/2049 | 950,000 | 948,950 | 926,250 |
| Citizens Finl | 4.30% | 12/03/2025 | 730,000 | 729,234 | 733,838 |
| Clear Channel Worldwide Hldgs | 7.63% | 03/15/2020 | 550,000 | 534,765 | 508,062 |
| Cleco Katrina | 4.41% | 03/01/2020 | 435,543 | 440,831 | 441,732 |
| Clev Elec Illum Co | 7.88% | 11/01/2017 | 650,000 | 780,344 | 715,212 |
| Cliffs Nat Res | 8.25% | 03/31/2020 | 1,025,000 | 961,033 | 781,562 |
| CMO Bamll Coml Mtg Secs Tr | 4.33% | 12/15/2031 | 3,230,000 | 3,112,172 | 3,062,234 |
| CMO Banc Amer Coml Mtg Tr 2006 4 | 5.63% | 07/10/2046 | 340,798 | 373,763 | 343,566 |
| CMO Banc Amer Coml Mtg Tr 2007 | 5.80% | 04/10/2049 | 1,195,000 | 1,197,320 | 1,233,473 |
| CMO Bear Stearns Alt A Tr 2004 12 Mtg Passthru Ctf I A 3 | 1.12% | 01/25/2035 | 1,462,297 | 1,347,370 | 1,417,821 |
| CMO Bear Stearns Coml Mtg Secs Mtg Pass Thru | 5.65% | 06/11/2050 | 1,584,268 | 1,775,865 | 1,663,947 |
| CMO Bear Stearns Coml Mtg Secs Tr 2006 | 5.91% | 09/11/2038 | 614,590 | 632,356 | 618,558 |
| CMO Bear Stearns Coml Mtg Secs Tr 2007 | 5.32% | 02/11/2044 | 1,879,553 | 2,079,696 | 1,935,472 |
| CMO Cd 2006 Cd2 Mtg Tr Coml Mtg Passthru A J | 5.62% | 01/15/2046 | 1,050,000 | 962,014 | 1,022,480 |
| CMO Cd 2006 Cd2 Mtg Tr Coml Mtg Passthru A M | 5.58% | 01/15/2046 | 228,496 | 247,409 | 228,199 |
| CMO Cd 2006 Cd3 Mtg Tr Mtg Passthru Ctf Cl A J | 5.69% | 10/15/2048 | 320,000 | 313,212 | 260,085 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| CMO Cd 2007 Cd4 Coml Mtg Tr Mtg Passthru Cf CI A 4 | 5.32% | 12/11/2049 | \$4,775,270 | \$4,986,426 | \$4,855,652 |
| CMO Citigroup Coml Mtg Tr 2006 C5 CI A | 5.43% | 10/15/2049 | 74,256 | 78,604 | 75,250 |
| CMO Citigroup Coml Mtg Tr 2007 C6 CI A 4fl Rt | 5.71% | 12/10/2049 | 9,724,000 | 9,944,161 | 10,048,461 |
| CMO Citigroup Coml Mtg Tr 2008 C7 A Ja Var Rt | 6.34% | 12/10/2049 | 300,000 | 288,605 | 267,315 |
| CMO Citigroup Coml Mtg Tr 2013 Gc15 CI C | 5.27% | 09/10/2046 | 150,000 | 146,285 | 156,440 |
| CMO Cobalt Cmbs Coml Mtg Tr 2007 C3 Mtg Passthru | 5.96% | 05/15/2046 | 1,090,000 | 1,200,448 | 1,144,202 |
| CMO Coml Mtg Tr 2006 Gg7 Coml Mtg Passthru | 5.83% | 07/10/2038 | 903,803 | 984,502 | 907,959 |
| CMO Coml Mtg Tr 2007 Gg11 Mtg Passthru Ctf CI A 4 | 5.74% | 12/10/2049 | 225,269 | 260,617 | 232,417 |
| CMO Comm | 3.83% | 07/15/2047 | 1,090,000 | 1,140,540 | 1,128,917 |
| CMO Comm 2006 C8 Mtg Tr Mtg Passthru Ctfcl A 4 | 5.31% | 12/10/2046 | 984,460 | 1,067,523 | 1,001,998 |
| CMO Comm 2012 Cr1 Mtg Tr Ctf CI B | 4.61% | 05/15/2045 | 790,000 | 846,332 | 845,931 |
| CMO Comm 2012 Cr3 CI A3 | 2.82% | 10/15/2045 | 100,000 | 102,191 | 98,864 |
| CMO Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf CI B | 4.76% | 10/10/2046 | 860,000 | 933,262 | 911,113 |
| CMO Comm 2014 Ccre17 Mtg Tr Mtg Pass Thru | 1.27% | 05/10/2047 | 380,983 | 378,959 | 377,194 |
| CMO Comm 2014 Ccre20 Mtg | 3.94% | 11/10/2047 | 949,000 | 982,290 | 972,439 |
| CMO Comm 2015 Ccre25 Mtg Tr CI C Var Rt | 4.70% | 08/10/2048 | 1,290,000 | 1,248,016 | 1,239,244 |
| CMO Comm 2015 Lc19 Mtg Tr Mtg Pass Thru Ctf CI C | 4.41% | 02/10/2048 | 1,050,000 | 1,079,447 | 1,005,392 |
| CMO Cr Suisse Coml Mtg | 5.37% | 12/15/2039 | 1,320,000 | 1,247,400 | 1,283,052 |
| CMO Cr Suisse Coml Mtg Tr | 6.01% | 06/15/2038 | 231,499 | 256,491 | 231,938 |
| CMO Cr Suisse Coml Mtg Tr | 6.01% | 06/15/2038 | 315,000 | 318,704 | 318,510 |
| CMO Cr Suisse Coml Mtg Tr | 5.31% | 12/15/2039 | 766,688 | 850,414 | 774,713 |
| CMO Cr Suisse Coml Mtg Tr | 5.34% | 12/15/2039 | 1,300,000 | 1,419,844 | 1,325,730 |
| CMO Cr Suisse Coml Mtg Tr | 5.61% | 01/15/2049 | 366,000 | 409,253 | 377,741 |
| CMO Credit Suisse First Boston Mtg Secs Corp 2006 | 5.46% | 02/15/2039 | 2,865,361 | 2,875,434 | 2,862,854 |
| CMO Csmc Mortgage Backed Tr 2007 3 CI 1a4 Var Rt | 5.86% | 04/25/2037 | 1,584,655 | 1,539,097 | 1,633,044 |
| CMO Cwalt 2004 J5 Mtg Passthru Ctf CI 1 A | 6.19% | 07/25/2034 | 24,989 | 25,770 | 25,349 |
| CMO Cwalt 2005 14 Alt Ln Tr Mtg Passthru | 0.67% | 05/25/2035 | 184,605 | 184,605 | 121,224 |
| CMO Cwalt Countrywide Alternative | 0.68% | 07/25/2035 | 1,035,347 | 1,035,347 | 868,396 |
| CMO Cwmbs | 2.56% | 03/20/2036 | 17,580 | 17,353 | 19,783 |
| CMO Cwmbs | 1.08% | 02/25/2035 | 1,511,046 | 1,417,471 | 1,390,202 |
| CMO Cwmbs | 0.72% | 05/25/2035 | 568,709 | 568,709 | 490,196 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| CMO GS Mtg Secs Corp Gsr 2005 Ar4 Mtg Passthru Ctf Cl 3a | 2.91% | 07/25/2035 | \$2,069,349 | \$1,308,863 | \$2,026,161 |
| CMO GS Mtg Secs Corp II 2006 Gg6 Coml Mtg Passthru | 5.86% | 04/10/2038 | 1,140,000 | 1,139,644 | 1,138,955 |
| CMO GS Mtg Secs Tr 2007 Gg10 Mtg Pass Thru Ctf Cl A | 5.79% | 08/10/2045 | 5,174,095 | 5,509,198 | 5,316,284 |
| CMO GS Mtg Secs Tr 2012 Gcj7 Mtg Partn Secs Cl C | 5.91% | 05/10/2045 | 1,265,000 | 1,402,958 | 1,363,298 |
| CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru | 5.16% | 11/10/2046 | 340,000 | 350,177 | 367,461 |
| CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru | 5.49% | 11/10/2046 | 555,000 | 555,760 | 587,392 |
| CMO Gsrpm Mtg Ln Tr 2007 1 Mtg Passthru Ctf Cl A Var 144a | 0.82% | 10/25/2046 | 254,922 | 168,488 | 209,193 |
| CMO Impac Cmb Tr 2003 4 Coll Asset Bkd Bd Cl 1 A 1 Var | 1.06% | 10/25/2033 | 32,480 | 32,480 | 32,015 |
| CMO Impac Secd Assets Corp Mtg Pass Thrumtg Passthru | 0.77% | 08/25/2036 | 77,043 | 62,019 | 75,287 |
| CMO Indymac Indx Mtg Ln Tr 2006 Ar15 Cl A 1 | 0.54% | 07/25/2036 | 2,986,621 | 2,984,987 | 2,361,996 |
| CMO J P Morgan Chase Cml Mtg Sec Tr 2006 C | 5.81% | 06/12/2043 | 2,443,708 | 2,644,198 | 2,446,736 |
| CMO J P Morgan Chase Coml Mtg Secs | 4.12% | 05/15/2045 | 465,000 | 481,221 | 486,391 |
| CMO J P Morgan Chase Coml Mtg Secs Corp 2004 | 5.11% | 07/15/2041 | 13,116 | 13,514 | 13,115 |
| CMO J P Morgan Chase Coml Mtg Secs Corp 2005 | 5.48% | 12/15/2044 | 1,138,893 | 1,137,113 | 1,138,089 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2006 | 5.39% | 05/15/2047 | 1,240,000 | 1,137,700 | 954,800 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2006 L Mtg Passthru | 5.48% | 05/15/2045 | 795,000 | 840,777 | 808,445 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2007 C | 5.79% | 02/12/2051 | 804,116 | 858,541 | 835,874 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2007 C Mtg Passthru | 5.44% | 06/12/2047 | 937,620 | 987,689 | 960,124 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2007 Cibc18 Cl A 1a | 5.43% | 06/12/2047 | 2,118,132 | 2,349,554 | 2,165,421 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2007 Cibc18 Cl A J | 5.50% | 06/12/2047 | 2,020,000 | 2,018,956 | 1,881,331 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2012 C Ctf Cl C | 5.41% | 06/15/2045 | 265,000 | 295,185 | 274,754 |
| CMO J P Morgan Chase Coml Mtg Secs Tr 2013 C Cl B | 3.67% | 12/15/2047 | 150,000 | 153,311 | 148,401 |
| CMO J P Morgan Chase Commercial Mortgage Sec | 5.34% | 05/15/2047 | 1,881,390 | 1,935,039 | 1,916,169 |
| CMO J P Morgan Chase Tr 2006 C | 5.43% | 12/12/2043 | 1,353,117 | 1,495,971 | 1,375,796 |
| CMO JP Morgan Chase Commercial Mortgage Se 2007 | 5.86% | 02/15/2051 | 59,200 | 64,080 | 60,418 |
| CMO Jpmbb Coml Mtg Secs Tr | 4.56% | 09/15/2047 | 215,000 | 226,657 | 218,491 |
| CMO Jpmbb Coml Mtg Secs Tr 2013 C17 Comlmtg Passthru | 5.05% | 01/15/2047 | 190,000 | 193,458 | 203,235 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| CMO Jpmbb Comm Mtg Secs Tst | 3.80% | 08/15/2048 | \$1,530,000 | \$1,575,897 | \$1,564,635 |
| CMO Lb Coml Mtg Tr 2007 C3 Cl Am | 6.10% | 07/15/2044 | 595,000 | 504,262 | 624,546 |
| CMO Lb UBS Coml Mtg Tr 2006 C1 Coml Mtg Passthru Ctf Cl A | 5.22% | 02/15/2031 | 129,322 | 139,345 | 129,364 |
| CMO Lb UBS Coml Mtg Tr 2006 C6 Coml Mtg Passthru Ctf Cl A J | 5.45% | 09/15/2039 | 600,000 | 645,434 | 603,721 |
| CMO Lb UBS Coml Mtg Tr 2006 C7 Coml Mtg Passthru Ctf Cl A 3 | 5.35% | 11/15/2038 | 250,000 | 270,244 | 254,662 |
| CMO Lb UBS Coml Mtg Tr 2007 C7 Mtg Pass Thru Ctf Cl A M | 6.16% | 09/15/2045 | 1,020,000 | 1,171,406 | 1,091,533 |
| CMO Mastr Seasoned Sec Tr 2005 1 Mtg Passthru | 2.55% | 10/25/2032 | 185,299 | 163,211 | 184,822 |
| CMO Merrill Lynch Mtg Invs For Future Is 2003 A1 Var | 2.39% | 12/25/2032 | 76,335 | 75,083 | 56,167 |
| CMO Merrill Lynch Mtg Tr 2006 | 5.80% | 08/12/2043 | 870,000 | 881,818 | 869,138 |
| CMO MI Cfc Coml Mtg 2006 4 | 5.17% | 12/12/2049 | 664,766 | 742,201 | 678,243 |
| CMO MI Cfc Coml Mtg Tr 2006 3 Mtg Passthru Ctf Cl Am | 5.46% | 07/12/2046 | 3,670,000 | 3,649,816 | 3,730,206 |
| CMO MI Cfc Coml Mtg Tr 2007 5 Coml Mtg Passthru Cl Aj Var Rt | 5.45% | 08/12/2048 | 1,280,000 | 1,161,850 | 1,205,842 |
| CMO Morgan Stanley | 4.32% | 02/15/2046 | 150,000 | 154,500 | 148,442 |
| CMO Morgan Stanley Bk Amer Merrill Coml Mtg Ctf Cl A 4 | 3.18% | 08/15/2045 | 1,020,000 | 1,055,443 | 1,035,540 |
| CMO Morgan Stanley Bk Amer Merrill Lynchtr Cl B | 3.77% | 02/15/2046 | 200,000 | 200,469 | 200,474 |
| CMO Morgan Stanley Cap I Tr 2006 Hq9 Vara J | 5.79% | 07/12/2044 | 498,000 | 535,778 | 505,134 |
| CMO Morgan Stanley Cap I Tr 2006 Iq12 | 5.40% | 12/15/2043 | 1,185,000 | 1,066,500 | 1,022,318 |
| CMO Morgan Stanley Cap I Tr 2008 Top29 Coml Mtg Passthru | 6.27% | 01/11/2043 | 1,425,436 | 1,620,033 | 1,516,781 |
| CMO Morgan Stanley Mtg Ln Tr 2004 6ar Mtg Pthru | 2.86% | 08/25/2034 | 742,903 | 738,189 | 731,728 |
| CMO Mortgageit Tr 2005 2 Mtg Bkd | 0.68% | 05/25/2035 | 234,569 | 184,932 | 223,953 |
| CMO Mortgageit Tr 2005 3 Mtg Bkd | 0.72% | 08/25/2035 | 1,028,992 | 885,461 | 952,501 |
| CMO Rali | 6.00% | 03/25/2037 | 1,213,140 | 523,871 | 1,039,732 |
| CMO Rali | 0.58% | 01/25/2037 | 558,757 | 189,977 | 411,863 |
| CMO Regal Tr IV | 2.14% | 09/29/2031 | 100,792 | 99,878 | 99,635 |
| CMO Resdntl Accredit Lns Mtg Pass Th2002 Qs16 Cl A 1 | 5.75% | 10/25/2017 | 7,447 | 7,866 | 7,522 |
| CMO Resdntl Accredit Lns Mtg Pass Th2006 Qo2 Cl A 1 Adj | 0.64% | 02/25/2046 | 3,029,617 | 1,109,597 | 1,290,671 |
| CMO SBA Gtd Dev Partn Ctf 2004 20 L Partn Ctf | 4.87% | 12/01/2024 | 215,426 | 215,806 | 229,706 |
| CMO Small Business Admin Gtd Dev 2010 20i Cl 1 | 3.21% | 09/01/2030 | 1,229,280 | 1,283,738 | 1,272,330 |
| CMO Small Business Admin Gtd Dev Partn Ctf 2004 | 5.19% | 07/01/2024 | 1,632,795 | 1,709,012 | 1,753,638 |
| CMO Structured Adj Rate Mtg Ln Tr 2004 20 Cl 2 A1 Adj | 2.52% | 01/25/2035 | 77,568 | 45,570 | 76,676 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| CMO Structured Agency Credit Risk | 1.67% | 03/25/2028 | \$682,812 | \$682,812 | \$682,341 |
| CMO Structured Agency Credit Risk | 1.77% | 04/25/2028 | 914,585 | 914,585 | 915,059 |
| CMO Structured Ast Secs Corp 2004 9xs Mtg Cl A | 0.79% | 07/25/2034 | 337,690 | 283,870 | 326,085 |
| CMO Wachovia Bk Coml Mtg Tr Cml Psthr Coml Mtg Ctf Cl A | 5.76% | 07/15/2045 | 902,648 | 997,988 | 901,524 |
| CMO Wachovia Bk Coml Mtg Tr Coml Mtg Pass Th Cl A 3 | 5.25% | 12/15/2043 | 66,261 | 62,643 | 66,303 |
| CMO Wachovia Bk Coml Mtg Tr Coml Mtg Passthr | 5.89% | 06/15/2049 | 68,143 | 61,962 | 68,311 |
| CMO Wamu Mtg Pass Through Ctfs 2005 Ar19cl A 1a | 0.69% | 12/25/2045 | 324,929 | 250,805 | 312,389 |
| CMO Wamu Mtg Pass Thru Ctfs | 0.74% | 08/25/2045 | 1,956,263 | 1,955,755 | 1,818,540 |
| CMO Wamu Mtg Pass Thru Ctfs 2005 Ar19 Mtg Passthr | 0.71% | 12/25/2045 | 536,580 | 536,580 | 493,140 |
| CMO Wamu Mtg Pass Thru Ctfs 2005 Ar8 Cl 1 A 1a | 0.69% | 07/25/2045 | 923,056 | 923,056 | 867,831 |
| CMO Wells Fargo Coml Mtg Tr | 1.89% | 12/15/2048 | 400,000 | 399,998 | 398,164 |
| CMO Wells Fargo Commercial Mtg Tst Sr 2013 Lc12 Cl B Var Rt | 4.43% | 07/15/2046 | 30,000 | 31,153 | 30,761 |
| CMO Wfrbs Coml Mtg Tr 2013 C13 Cl A Sb | 2.65% | 05/15/2045 | 430,000 | 442,875 | 426,938 |
| CMO Wfrbs Coml Mtg Tr 2014 C19 Coml Mtg Passthr Ctf Cl B | 4.72% | 03/15/2047 | 760,000 | 811,462 | 796,277 |
| CMO Wfrbs Coml Mtg Tr 2014 C20 Mtg Pass Thru Ctf Cl A 1 | 1.28% | 05/15/2047 | 291,226 | 290,544 | 289,002 |
| CMO Wfrbs Coml Mtg Tr 2014 C20 Mtg Thru Ctf Cl A S | 4.18% | 05/15/2047 | 520,000 | 550,306 | 544,881 |
| Cmo1 Cd 2007 Cd4 Coml Mtg Tr Citigroup Cl A J | 5.40% | 12/11/2049 | 70,000 | 53,634 | 58,502 |
| CNH Cap LLC | 3.25% | 02/01/2017 | 3,685,000 | 3,712,638 | 3,648,150 |
| CNH Equip Tr | 0.84% | 08/15/2018 | 3,095,000 | 3,094,807 | 3,083,341 |
| CNH Equip Tr | 1.30% | 03/16/2020 | 250,000 | 249,938 | 249,254 |
| CNO Finl Group | 5.25% | 05/30/2025 | 240,000 | 240,000 | 244,200 |
| CNO Finl Group Fixed | 4.50% | 05/30/2020 | 240,000 | 240,000 | 244,800 |
| Coach | 4.25% | 04/01/2025 | 5,000,000 | 4,972,250 | 4,750,940 |
| Coca Cola Co | 2.88% | 10/27/2025 | 560,000 | 559,132 | 552,078 |
| Cogent | 5.63% | 04/15/2021 | 3,260,000 | 3,216,650 | 3,031,800 |
| Columbia / HCA | 7.69% | 06/15/2025 | 370,000 | 393,853 | 398,675 |
| Columbia / HCA | 7.50% | 11/15/2095 | 840,000 | 369,600 | 798,000 |
| Columbia / HCA Healthcare Corp Medium Term Book Entry | 7.58% | 09/15/2025 | 125,000 | 118,125 | 134,688 |
| Columbia/ HCA Healthcare Corp | 8.36% | 04/15/2024 | 95,000 | 96,900 | 107,350 |
| Comcast Corp | 4.50% | 01/15/2043 | 370,000 | 365,308 | 368,477 |
| Comcast Corp New | 5.65% | 06/15/2035 | 350,000 | 357,119 | 407,320 |
| Comcast Corp New | 6.50% | 11/15/2035 | 190,000 | 223,792 | 238,130 |
| Comcast Corp New | 6.45% | 03/15/2037 | 265,000 | 328,397 | 329,813 |

FIXED INCOME

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Comcast Corp New | 6.50% | 01/15/2017 | \$1,020,000 | \$1,019,596 | \$1,073,664 |
| Comcast Corp New | 6.95% | 08/15/2037 | 780,000 | 966,440 | 1,017,808 |
| Comcast Corp New | 6.55% | 07/01/2039 | 1,320,000 | 1,589,966 | 1,662,485 |
| Comcast Corp New | 5.15% | 03/01/2020 | 7,000,000 | 8,050,870 | 7,821,303 |
| Comcast Corp New | 4.75% | 03/01/2044 | 695,000 | 743,602 | 721,902 |
| Comcast Corp New | 4.20% | 08/15/2034 | 655,000 | 653,720 | 648,837 |
| Comcast Corp New | 4.60% | 08/15/2045 | 336,000 | 336,591 | 340,208 |
| Coml Metals Co | 4.88% | 05/15/2023 | 459,000 | 416,325 | 380,970 |
| Comm 2012 Ccre4 | 2.85% | 10/15/2045 | 4,800,000 | 4,919,950 | 4,758,067 |
| Comm 2012 Ccre5 | 3.77% | 12/10/2045 | 400,000 | 409,438 | 404,151 |
| Comm 2013 Ccre12 | 4.30% | 10/10/2046 | 380,000 | 391,374 | 400,408 |
| Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate | 5.25% | 10/10/2046 | 90,000 | 91,644 | 93,275 |
| Comm 2014 Lc15 Mtg | 4.01% | 04/10/2047 | 430,000 | 442,884 | 449,734 |
| Comm 2014 Ubs5 Mtg Tr | 4.51% | 09/10/2047 | 200,000 | 205,987 | 205,944 |
| Comm 2014 Ubs5 Mtg Tr | 4.77% | 09/10/2047 | 730,000 | 743,830 | 718,181 |
| Comm 2015 Ccre24 | 4.03% | 08/10/2055 | 250,000 | 261,602 | 256,753 |
| Comm Ser 2014 Cr21 Cl C Var Rt | 4.57% | 12/10/2047 | 1,140,000 | 1,137,837 | 1,115,754 |
| Commercial Barge Line Company Initl Trm Ln Frst Lien | 0.00% | 11/12/2020 | 750,000 | 712,500 | 686,250 |
| Community Choice Finl | 10.75% | 05/01/2019 | 1,250,000 | 1,204,794 | 328,125 |
| Comstock Res | 7.75% | 04/01/2019 | 3,279,000 | 2,952,424 | 491,850 |
| Comstock Res | 9.50% | 06/15/2020 | 1,195,000 | 588,099 | 206,138 |
| Comwlth Edison Co | 5.90% | 03/15/2036 | 4,447,000 | 4,251,883 | 5,365,363 |
| Comwlth Edison Co | 3.40% | 09/01/2021 | 260,000 | 276,754 | 269,879 |
| Conagra Foods | 4.65% | 01/25/2043 | 4,450,000 | 3,679,349 | 3,969,485 |
| Concho Res | 7.00% | 01/15/2021 | 929,000 | 954,449 | 915,065 |
| Concho Res | 6.50% | 01/15/2022 | 2,114,000 | 2,114,000 | 2,029,440 |
| Concho Res | 5.50% | 10/01/2022 | 10,000 | 10,056 | 9,100 |
| Concho Res | 5.50% | 04/01/2023 | 230,000 | 238,025 | 212,750 |
| Connecticut Avenue Securities | 1.92% | 07/25/2025 | 573,141 | 573,141 | 573,311 |
| Conocophillips | 5.75% | 02/01/2019 | 125,000 | 143,687 | 135,295 |
| Conocophillips | 6.00% | 01/15/2020 | 820,000 | 813,825 | 913,567 |
| Cons Edison Co N Y | 5.30% | 03/01/2035 | 1,540,000 | 1,534,749 | 1,716,550 |
| Consol Energy | 5.88% | 04/15/2022 | 5,090,000 | 4,412,442 | 3,155,800 |
| Consol Energy | 8.00% | 04/01/2023 | 723,000 | 575,740 | 480,795 |
| Constellation Brands | 3.88% | 11/15/2019 | 600,000 | 612,000 | 616,500 |
| Continental Airls Passthru Tr 2007 1a | 5.98% | 10/19/2023 | 2,054,994 | 2,054,994 | 2,269,330 |
| Contl Airls Pass | 6.90% | 04/19/2022 | 230,099 | 244,728 | 237,577 |
| Contl Airls Pass | 7.71% | 04/02/2021 | 3,131,656 | 3,350,089 | 3,415,384 |
| Contl Res | 7.13% | 04/01/2021 | 290,000 | 303,775 | 268,942 |
| Contl Res | 5.00% | 09/15/2022 | 6,322,000 | 6,414,329 | 4,662,475 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Contl Res | 4.50% | 04/15/2023 | \$130,000 | \$130,325 | \$93,400 |
| Contl Res | 4.90% | 06/01/2044 | 3,185,000 | 3,107,157 | 1,920,479 |
| Copano Energy L L | 7.13% | 04/01/2021 | 2,553,000 | 2,629,118 | 2,547,858 |
| Corning | 6.63% | 05/15/2019 | 250,000 | 300,465 | 280,704 |
| Corning | 2.90% | 05/15/2022 | 275,000 | 276,350 | 263,418 |
| Corrections Corp | 4.13% | 04/01/2020 | 670,000 | 671,006 | 663,300 |
| Corrections Corp | 4.63% | 05/01/2023 | 473,000 | 461,175 | 456,445 |
| Costco Whsl Corp | 2.25% | 02/15/2022 | 545,000 | 545,120 | 534,855 |
| Cott Beverages | 6.75% | 01/01/2020 | 1,000,000 | 1,040,000 | 1,032,500 |
| Countrywide Finl | 6.25% | 05/15/2016 | 710,000 | 750,449 | 721,968 |
| Cpl Transition Fdg | 6.25% | 01/15/2017 | 395,547 | 441,696 | 396,362 |
| Cr Accep Auto Ln | 3.76% | 02/15/2024 | 1,390,000 | 1,389,983 | 1,376,577 |
| Cr Accep Auto Ln | 2.26% | 10/15/2021 | 1,790,000 | 1,789,496 | 1,785,482 |
| Cr Accep Auto Ln | 2.29% | 04/15/2022 | 2,060,000 | 2,059,872 | 2,052,432 |
| Cr Accep Auto Ln | 1.88% | 03/15/2022 | 700,000 | 699,672 | 696,709 |
| Cr Accep Auto Ln | 2.67% | 09/15/2022 | 2,365,000 | 2,364,577 | 2,363,517 |
| Crown Castle Intl | 5.25% | 01/15/2023 | 6,110,000 | 6,200,058 | 6,423,138 |
| Crown Castle Intl | 4.88% | 04/15/2022 | 1,218,000 | 1,192,513 | 1,263,675 |
| Csail Ser 2015 C1 Cl B | 4.04% | 04/15/2050 | 180,000 | 185,400 | 178,402 |
| CSC Hldgs | 7.88% | 02/15/2018 | 195,000 | 226,200 | 205,238 |
| CSC Hldgs | 7.63% | 07/15/2018 | 60,000 | 69,450 | 63,150 |
| CSC Holdings LLC Term Ln B | 0.00% | 09/25/2022 | 1,250,000 | 1,257,125 | 1,246,429 |
| CSX Corp | 3.70% | 11/01/2023 | 1,523,000 | 1,597,871 | 1,556,974 |
| CSX Transn | 6.25% | 01/15/2023 | 460,578 | 545,209 | 525,596 |
| CTP Transn Prods | 8.25% | 12/15/2019 | 1,475,000 | 1,494,862 | 1,537,688 |
| CVS Caremark Corp | 6.04% | 12/10/2028 | 6,605,435 | 6,855,176 | 7,254,003 |
| CVS Caremark Corp | 5.30% | 12/05/2043 | 150,000 | 162,196 | 161,112 |
| CVS Health Corp | 5.75% | 06/01/2017 | 135,000 | 148,237 | 142,938 |
| CVS Health Corp | 2.75% | 12/01/2022 | 2,790,000 | 2,786,122 | 2,718,317 |
| CVS Health Corp | 2.80% | 07/20/2020 | 832,000 | 834,063 | 835,737 |
| CVS Health Corp | 3.88% | 07/20/2025 | 655,000 | 671,256 | 668,480 |
| CVS Health Corp | 4.88% | 07/20/2035 | 1,235,000 | 1,221,263 | 1,275,126 |
| CVS Health Corp | 5.13% | 07/20/2045 | 2,105,000 | 2,155,356 | 2,217,472 |
| CVS Health Corp Bnds | 1.90% | 07/20/2018 | 70,000 | 69,951 | 69,958 |
| CVS Pass Thru Tr | 5.88% | 01/10/2028 | 292,306 | 290,304 | 313,863 |
| Cwheq Home Equity Ln Tr 2007 A Mtg Passthru Ctf | 0.45% | 04/15/2037 | 6,026,431 | 5,450,907 | 5,475,163 |
| Dana Hldg Corp | 5.50% | 12/15/2024 | 481,000 | 476,190 | 466,570 |
| Davita Healthcare Partners | 5.00% | 05/01/2025 | 350,000 | 336,000 | 337,750 |
| Dcp Midstream LLC | 9.75% | 03/15/2019 | 450,000 | 497,625 | 458,212 |
| Deere & Co | 6.55% | 10/01/2028 | 175,000 | 224,250 | 218,246 |
| Deere John Cap Corp | 2.25% | 04/17/2019 | 560,000 | 560,898 | 562,426 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|----------------------------------|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Deere John Cap Corp | 1.70% | 01/15/2020 | \$270,000 | \$255,506 | \$263,066 |
| Default Pvtpl Mut Fd Fee Tr Xii | 9.55% | 12/31/2040 | 2,245,344 | 550,109 | 449 |
| Delphi Finl Group | 7.88% | 01/31/2020 | 4,672,000 | 5,362,661 | 5,431,434 |
| Delta Air Lines | 6.82% | 02/10/2024 | 639,232 | 639,232 | 736,268 |
| Delta Air Lines | 3.63% | 07/30/2027 | 1,756,000 | 1,775,755 | 1,777,950 |
| Devon Energy Corp | 5.60% | 07/15/2041 | 920,000 | 923,303 | 695,362 |
| Devon Energy Corp | 3.25% | 05/15/2022 | 440,000 | 426,804 | 374,016 |
| Devon Energy Corp | 5.00% | 06/15/2045 | 1,100,000 | 1,088,096 | 833,693 |
| Devon Energy Corp | 5.85% | 12/15/2025 | 840,000 | 840,795 | 816,937 |
| Devon Fing Corp U | 7.88% | 09/30/2031 | 380,000 | 551,452 | 389,752 |
| Diamond Offshore | 5.70% | 10/15/2039 | 100,000 | 93,995 | 68,364 |
| Dig Delta Hldgs | 4.75% | 10/01/2025 | 500,000 | 500,000 | 504,429 |
| Directv Hldgs LLC | 5.20% | 03/15/2020 | 640,000 | 699,503 | 693,124 |
| Directv Hldgs LLC | 5.15% | 03/15/2042 | 6,000,000 | 6,228,917 | 5,594,022 |
| Directv Hldgs LLC | 3.95% | 01/15/2025 | 300,000 | 297,939 | 295,743 |
| Directv Hldgs LLC / Directv Fing | 4.45% | 04/01/2024 | 531,000 | 562,473 | 545,386 |
| Discover Bk Fixed | 2.60% | 11/13/2018 | 505,000 | 504,687 | 504,597 |
| Discover Bk New | 3.10% | 06/04/2020 | 380,000 | 379,913 | 380,862 |
| Discover Card | 0.69% | 08/15/2018 | 500,000 | 500,020 | 499,944 |
| Discover Card | 1.90% | 10/17/2022 | 480,000 | 479,855 | 473,416 |
| Discover Finl Svcs | 3.75% | 03/04/2025 | 115,000 | 114,867 | 110,435 |
| Discovery | 4.88% | 04/01/2043 | 55,000 | 54,612 | 45,271 |
| Discovery Fixed | 3.45% | 03/15/2025 | 310,000 | 309,736 | 280,637 |
| Dish Dbs Corp | 6.75% | 06/01/2021 | 580,000 | 579,700 | 584,350 |
| Dish Dbs Corp | 5.88% | 07/15/2022 | 1,205,000 | 1,209,531 | 1,123,662 |
| Dish Dbs Corp | 5.13% | 05/01/2020 | 140,000 | 145,425 | 138,600 |
| Dish Dbs Corp | 5.88% | 11/15/2024 | 120,000 | 119,376 | 106,800 |
| Disney Walt Co New | 2.15% | 09/17/2020 | 345,000 | 345,291 | 344,799 |
| Dollar Tree Term Loan B | 0.00% | 07/06/2022 | 790,000 | 793,950 | 786,614 |
| Dominion Gas Hldgs | 4.60% | 12/15/2044 | 3,155,000 | 3,213,501 | 2,936,661 |
| Dow Chem Co | 4.13% | 11/15/2021 | 465,000 | 491,961 | 487,501 |
| Dow Chem Co | 4.25% | 10/01/2034 | 188,000 | 181,956 | 169,674 |
| Dow Chemical Co | 4.38% | 11/15/2042 | 210,000 | 220,233 | 182,888 |
| Dr Auto | 2.76% | 07/15/2021 | 1,865,000 | 1,864,742 | 1,852,262 |
| Dt Auto Owner Tr | 4.35% | 03/15/2019 | 1,023,823 | 1,026,270 | 1,024,177 |
| Duke Energy Corp | 3.55% | 09/15/2021 | 360,000 | 375,588 | 367,650 |
| Duke Energy Corp | 4.80% | 12/15/2045 | 225,000 | 224,244 | 227,316 |
| Duke Rlty Ltd Fixed | 3.75% | 12/01/2024 | 45,000 | 44,458 | 43,768 |
| Duke Univ | 4.08% | 10/01/2048 | 712,000 | 712,000 | 702,174 |
| Dupont Fabros Tech | 5.63% | 06/15/2023 | 865,000 | 865,111 | 873,650 |
| E Trade Finl Corp | 5.38% | 11/15/2022 | 1,225,000 | 1,225,600 | 1,283,188 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| E Trade Finl Corp | 4.63% | 09/15/2023 | \$1,317,000 | \$1,335,095 | \$1,338,401 |
| Eagle Spo | 4.63% | 02/15/2021 | 2,218,000 | 2,106,463 | 2,040,560 |
| Earthlink | 7.38% | 06/01/2020 | 353,000 | 367,685 | 359,178 |
| Eastman Chem Co | 3.80% | 03/15/2025 | 360,000 | 366,578 | 348,636 |
| Eaton Corp Ohio | 1.50% | 11/02/2017 | 370,000 | 369,597 | 367,664 |
| Eaton Corp Ohio | 2.75% | 11/02/2022 | 2,813,000 | 2,801,529 | 2,721,977 |
| Eaton Corp Ohio | 4.15% | 11/02/2042 | 680,000 | 685,278 | 627,045 |
| Ebay | 4.00% | 07/15/2042 | 7,500,000 | 6,303,540 | 5,926,845 |
| Ecaf Ltd | 3.47% | 06/15/2040 | 1,625,949 | 1,625,949 | 1,612,103 |
| Ecolab | 4.35% | 12/08/2021 | 310,000 | 309,802 | 331,008 |
| El Paso Corp | 7.00% | 06/15/2017 | 1,475,000 | 1,673,240 | 1,519,434 |
| El Paso Energy Corp Medium Term | 7.80% | 08/01/2031 | 2,459,000 | 2,371,588 | 2,307,216 |
| El Paso Pipeline Part Op 5 10 1 2021 | 5.00% | 10/01/2021 | 550,000 | 593,615 | 519,136 |
| El Paso Pipeln | 7.50% | 11/15/2040 | 2,000,000 | 1,986,800 | 1,824,384 |
| El Paso Pipeln | 4.30% | 05/01/2024 | 70,000 | 70,057 | 60,187 |
| Embarq Corp | 7.99% | 06/01/2036 | 500,000 | 499,965 | 515,000 |
| EMC Corp | 3.38% | 06/01/2023 | 2,500,000 | 2,301,500 | 2,034,462 |
| Emdeon | 6.00% | 02/15/2021 | 1,515,000 | 1,517,375 | 1,408,950 |
| Encore Cr Receivables Tr 2005 3 | 0.91% | 10/25/2035 | 2,589,005 | 2,488,681 | 2,539,140 |
| Endo Finance LLC | 5.75% | 01/15/2022 | 290,000 | 288,025 | 281,300 |
| Endo Ltd / Endo | 6.00% | 02/01/2025 | 1,225,000 | 1,223,212 | 1,206,625 |
| Energizer Hldgs | 4.70% | 05/19/2021 | 1,220,000 | 1,236,775 | 1,230,993 |
| Energizer Hldgs | 4.70% | 05/24/2022 | 610,000 | 612,288 | 605,544 |
| Energizer Spo | 5.50% | 06/15/2025 | 400,000 | 406,000 | 376,000 |
| Energy Future Holdings | 6.50% | 11/15/2024 | 1,760,000 | 963,912 | 1,443,200 |
| Energy Future Holdings | 6.55% | 11/15/2034 | 3,405,000 | 1,595,257 | 2,792,100 |
| Energy Future Holdings Corp | 5.55% | 12/31/2049 | 205,000 | 138,912 | 168,100 |
| Energy Transfer | 6.50% | 02/01/2042 | 595,000 | 645,211 | 483,911 |
| Energy Transfer | 5.95% | 10/01/2043 | 5,000,000 | 5,543,995 | 4,011,250 |
| Energy Transfer | 4.05% | 03/15/2025 | 1,342,000 | 1,353,299 | 1,102,131 |
| Energy Transfer | 4.75% | 01/15/2026 | 318,000 | 303,918 | 267,464 |
| Enpro Inds | 5.88% | 09/15/2022 | 910,000 | 917,398 | 900,900 |
| Ensco Plc | 4.70% | 03/15/2021 | 430,000 | 392,995 | 346,227 |
| Ensco Plc | 5.75% | 10/01/2044 | 4,275,000 | 4,268,364 | 2,818,042 |
| Entergy Ark | 2.30% | 08/01/2021 | 507,382 | 516,678 | 510,076 |
| Entergy Corp New | 4.00% | 07/15/2022 | 440,000 | 439,380 | 448,878 |
| Entergy Gulf STS 1st Mtg Bd Dtd 07/ 01/ 2003 | 6.20% | 07/01/2033 | 350,000 | 350,700 | 350,728 |
| Entergy La LLC | 5.00% | 07/15/2044 | 325,000 | 331,113 | 313,924 |
| Entergy La LLC 1st Mtg Bd | 4.44% | 01/15/2026 | 5,065,000 | 5,088,390 | 5,384,683 |
| Entergy Tex | 5.15% | 06/01/2045 | 2,370,000 | 2,365,639 | 2,323,809 |
| Enterprise Prods | 6.30% | 09/15/2017 | 1,770,000 | 1,634,807 | 1,861,798 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|-----------------------------------|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Enterprise Prods | 6.13% | 10/15/2039 | \$320,000 | \$363,857 | \$292,325 |
| Enterprise Prods | 5.10% | 02/15/2045 | 1,090,000 | 1,155,509 | 913,025 |
| Enterprise Prods Fixed | 4.90% | 05/15/2046 | 155,000 | 154,434 | 126,664 |
| Enterprise Prods Oper L P Jr Sub | 8.38% | 08/01/2066 | 1,255,000 | 1,404,169 | 1,123,225 |
| EOG Res Fixed | 3.90% | 04/01/2035 | 395,000 | 393,305 | 361,647 |
| Ep Energy LLC Tranche B 3 Loan | 0.00% | 05/24/2018 | 1,000,000 | 990,000 | 772,500 |
| Epr Pptys | 5.25% | 07/15/2023 | 3,000,000 | 2,986,380 | 3,055,104 |
| Epr Pptys | 4.50% | 04/01/2025 | 3,000,000 | 2,989,140 | 2,851,860 |
| Equinix | 4.88% | 04/01/2020 | 830,000 | 830,000 | 862,785 |
| Equinix | 5.38% | 04/01/2023 | 1,310,000 | 1,314,581 | 1,336,200 |
| Equinix | 5.38% | 01/01/2022 | 1,020,000 | 1,020,000 | 1,045,500 |
| Equinix | 5.75% | 01/01/2025 | 1,052,000 | 1,063,516 | 1,075,670 |
| Equinix | 5.88% | 01/15/2026 | 1,750,000 | 1,750,000 | 1,802,500 |
| Equitable Res | 5.15% | 03/01/2018 | 650,000 | 697,184 | 676,344 |
| Erickson | 8.25% | 05/01/2020 | 450,000 | 437,625 | 275,625 |
| Erp Oper Ltd | 3.38% | 06/01/2025 | 150,000 | 149,175 | 148,325 |
| Erp Oper Ltd | 4.50% | 06/01/2045 | 130,000 | 129,509 | 132,076 |
| Ethiopian Leasing | 1.51% | 10/03/2024 | 393,750 | 378,984 | 379,760 |
| Ethiopian Leasing | 2.65% | 05/12/2026 | 844,241 | 844,241 | 850,438 |
| Evolution Escr | 7.50% | 03/15/2022 | 248,000 | 179,180 | 143,840 |
| Examworks Group | 5.63% | 04/15/2023 | 675,000 | 676,125 | 671,625 |
| Exelon Corp | 5.63% | 06/15/2035 | 130,000 | 118,551 | 138,737 |
| Exelon Generation | 5.60% | 06/15/2042 | 690,000 | 737,529 | 642,507 |
| Exide Technologies | 11.00% | 04/30/2020 | 3,125,824 | 2,859,161 | 2,563,176 |
| Exide Technologies | 7.00% | 04/30/2025 | 4,442,025 | 3,698,677 | 3,020,577 |
| Fed Ex Corp Pass Thru Tr 1998 1 B | 6.84% | 01/15/2019 | 3,636,465 | 4,145,945 | 3,891,017 |
| Fed Express Corp | 6.72% | 07/15/2023 | 1,473,990 | 1,717,199 | 1,661,924 |
| Fed Express Corp | 7.65% | 01/15/2022 | 408,940 | 492,500 | 478,460 |
| Fedex Corp | 4.10% | 02/01/2045 | 286,000 | 260,859 | 254,852 |
| Felcor Lodging Ltd Partnership | 5.63% | 03/01/2023 | 1,575,000 | 1,624,031 | 1,598,625 |
| Fifth 3rd Bancorp | 5.45% | 01/15/2017 | 565,000 | 606,688 | 585,730 |
| First Data Corp | 5.38% | 08/15/2023 | 1,950,000 | 1,950,000 | 1,959,750 |
| Firstenergy Corp | 7.38% | 11/15/2031 | 4,255,000 | 4,400,697 | 5,182,518 |
| Firstenergy Corp | 2.75% | 03/15/2018 | 490,000 | 489,951 | 492,230 |
| Firstenergy Corp | 4.25% | 03/15/2023 | 1,980,000 | 1,941,515 | 2,014,434 |
| Firstenergy Oh | 1.73% | 01/15/2022 | 100,000 | 98,250 | 99,660 |
| Fiserv Fixed | 2.70% | 06/01/2020 | 100,000 | 99,832 | 99,170 |
| Fl Pwr & Lt Co | 5.95% | 02/01/2038 | 1,050,000 | 1,044,288 | 1,307,859 |
| Fl Pwr & Lt Co | 3.25% | 06/01/2024 | 4,255,000 | 4,332,113 | 4,344,512 |
| Florida Pwr Corp | 5.90% | 03/01/2033 | 500,000 | 471,080 | 573,710 |
| Florida Pwr Corp | 6.40% | 06/15/2038 | 980,000 | 1,173,289 | 1,253,319 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Fmg Res Tlb | 0.00% | 06/30/2019 | \$1,009,758 | \$1,008,495 | \$750,586 |
| Fnbc 1993 A Pass | 8.08% | 01/05/2018 | 50,425 | 54,585 | 52,570 |
| Ford Cr Auto Owner | 2.26% | 11/15/2025 | 920,000 | 924,700 | 927,422 |
| Ford Cr Auto Owner | 1.97% | 04/15/2020 | 150,000 | 149,967 | 150,148 |
| Ford Cr Auto Owner | 0.95% | 08/15/2018 | 100,000 | 99,999 | 99,874 |
| Ford Cr Floorplan | 1.92% | 01/15/2019 | 1,105,000 | 1,110,135 | 1,110,303 |
| Ford Cr Floorplan | 2.14% | 09/15/2019 | 250,000 | 252,734 | 250,166 |
| Ford Cr Floorplan | 0.85% | 01/15/2018 | 3,700,000 | 3,699,080 | 3,699,771 |
| Ford Cr Floorplan | 1.45% | 01/15/2018 | 445,000 | 445,052 | 444,979 |
| Ford Cr Floorplan | 1.77% | 08/15/2020 | 1,945,000 | 1,944,974 | 1,943,860 |
| Ford Cr Floorplan Master Owner Tr A | 1.65% | 08/15/2019 | 350,000 | 351,039 | 347,658 |
| Ford Hldgs | 9.38% | 03/01/2020 | 115,000 | 69,575 | 139,761 |
| Ford Hldgs | 9.30% | 03/01/2030 | 760,000 | 854,244 | 1,041,141 |
| Ford Mtr Co | 7.50% | 08/01/2026 | 400,000 | 505,556 | 475,020 |
| Ford Mtr Co | 4.75% | 01/15/2043 | 1,870,000 | 1,821,186 | 1,762,720 |
| Ford Mtr Cr Co LLC | 6.63% | 08/15/2017 | 410,000 | 458,744 | 437,010 |
| Ford Mtr Cr Co LLC | 1.59% | 05/09/2016 | 1,455,000 | 1,455,000 | 1,456,982 |
| Ford Mtr Cr Co LLC | 4.38% | 08/06/2023 | 5,350,000 | 5,186,236 | 5,497,569 |
| Ford Mtr Cr Co LLC | 1.72% | 12/06/2017 | 1,245,000 | 1,245,000 | 1,225,823 |
| Ford Mtr Cr Co LLC | 1.26% | 11/04/2019 | 5,000,000 | 5,000,000 | 4,856,350 |
| Ford Mtr Cr Co LLC | 1.26% | 01/09/2018 | 7,500,000 | 7,500,000 | 7,424,730 |
| Ford Mtr Cr Co LLC | 4.13% | 08/04/2025 | 200,000 | 202,794 | 199,283 |
| Ford Mtr Cr Co LLC | 3.20% | 01/15/2021 | 2,285,000 | 2,283,332 | 2,269,547 |
| Ford Mtr Cr Co LLC | 2.38% | 01/16/2018 | 590,000 | 599,977 | 588,592 |
| Forestar USA Real | 8.50% | 06/01/2022 | 895,000 | 941,350 | 872,625 |
| Forum Energy Technologies | 6.25% | 10/01/2021 | 2,121,000 | 2,129,168 | 1,760,430 |
| Freeport Mcmoran | 2.15% | 03/01/2017 | 510,000 | 458,362 | 466,650 |
| Freeport Mcmoran | 4.00% | 11/14/2021 | 518,000 | 516,026 | 310,800 |
| Freeport Mcmoran | 2.30% | 11/14/2017 | 370,000 | 305,250 | 315,425 |
| Freeport Mcmoran Copper & Gold | 3.55% | 03/01/2022 | 430,000 | 426,713 | 249,400 |
| Fresb 2015 Sb9 Mtg Var Rt | 2.54% | 11/25/2035 | 1,340,000 | 1,318,895 | 1,205,682 |
| Frontier | 6.25% | 09/15/2021 | 1,330,000 | 1,288,138 | 1,127,175 |
| Frontier | 6.88% | 01/15/2025 | 300,000 | 300,000 | 247,125 |
| Frontier Communications | 9.00% | 08/15/2031 | 5,000,000 | 4,930,000 | 4,200,000 |
| FTS Intl | 6.25% | 05/01/2022 | 1,160,000 | 1,134,989 | 324,800 |
| Gap | 5.95% | 04/12/2021 | 19,520,000 | 21,227,300 | 20,650,013 |
| Gardner Denver Initial Dollar Term Loan | 0.00% | 07/30/2020 | 1,098,759 | 1,029,180 | 986,137 |
| Gates Global LLC | 6.00% | 07/15/2022 | 1,900,000 | 1,492,938 | 1,368,000 |
| Gatx Corp | 3.25% | 03/30/2025 | 3,022,000 | 2,851,541 | 2,791,784 |
| GCI | 6.88% | 04/15/2025 | 32,000 | 32,960 | 32,720 |
| GE Cap Cr Card | 1.83% | 08/17/2020 | 420,000 | 427,448 | 420,112 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|-----------------------------------|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| GE Cap Cr Card Master | 1.76% | 09/15/2022 | \$1,575,000 | \$1,551,975 | \$1,542,207 |
| Gen Cable Corp | 5.75% | 10/01/2022 | 2,915,000 | 2,705,694 | 2,244,550 |
| Gen Dynamics Corp | 3.88% | 07/15/2021 | 4,665,000 | 4,671,981 | 4,952,238 |
| Gen Elec Cap Corp | 5.30% | 02/11/2021 | 471,000 | 533,461 | 531,109 |
| Gen Elec Cap Corp | 6.00% | 08/07/2019 | 1,275,000 | 1,273,572 | 1,444,371 |
| Gen Elec Cap Corp | 5.50% | 01/08/2020 | 4,295,000 | 4,465,340 | 4,817,147 |
| Gen Elec Cap Corp Medium Term | 6.38% | 11/15/2067 | 2,320,000 | 2,323,069 | 2,422,776 |
| Gen Elec Cap Corp Medium Term | 6.88% | 01/10/2039 | 1,223,000 | 1,217,795 | 1,667,037 |
| Gen Elec Cap Corp Medium Term | 4.65% | 10/17/2021 | 4,330,000 | 4,846,561 | 4,794,037 |
| Gen Motors Finl Fixed | 3.45% | 04/10/2022 | 925,000 | 917,933 | 887,315 |
| Gen Mtrs Finl Co | 6.75% | 06/01/2018 | 1,360,000 | 1,399,076 | 1,473,795 |
| Gen Mtrs Finl Co | 3.25% | 05/15/2018 | 240,000 | 240,000 | 241,201 |
| Gen Mtrs Finl Co | 4.25% | 05/15/2023 | 140,000 | 140,000 | 138,480 |
| Gen Mtrs Finl Co | 3.00% | 09/25/2017 | 130,000 | 130,000 | 130,444 |
| Gen Mtrs Finl Co | 4.00% | 01/15/2025 | 5,000,000 | 4,973,900 | 4,743,785 |
| Gencorp | 7.13% | 03/15/2021 | 3,783,000 | 4,098,971 | 3,934,320 |
| General Elec Cap Corp | 3.45% | 05/15/2024 | 1,564,000 | 1,616,222 | 1,616,905 |
| General Elec Cap Corp Medium Term | 4.38% | 09/16/2020 | 50,000 | 54,614 | 54,279 |
| General Elec Co | 3.38% | 03/11/2024 | 4,700,000 | 4,828,263 | 4,864,072 |
| General Elec Co | 4.50% | 03/11/2044 | 1,940,000 | 1,918,463 | 1,996,516 |
| General Electric Co | 4.00% | 12/31/2049 | 506,145 | 480,525 | 506,145 |
| General Motors Financial Co | 3.50% | 07/10/2019 | 1,100,000 | 1,100,000 | 1,103,685 |
| General Mtrs Co | 3.50% | 10/02/2018 | 1,325,000 | 1,325,000 | 1,338,303 |
| General Mtrs Co | 6.25% | 10/02/2043 | 1,620,000 | 1,795,858 | 1,711,588 |
| General Mtrs Co | 5.20% | 04/01/2045 | 700,000 | 677,064 | 656,410 |
| Genesis Energy L P | 5.63% | 06/15/2024 | 250,000 | 221,250 | 190,000 |
| Genesis Energy L P | 6.00% | 05/15/2023 | 160,000 | 146,386 | 128,000 |
| Genesis Energy L P | 6.75% | 08/01/2022 | 1,975,000 | 1,916,701 | 1,678,750 |
| Genon Escrow Corp | 9.50% | 10/15/2018 | 1,355,000 | 1,448,879 | 1,094,610 |
| Genworth Finl | 7.63% | 09/24/2021 | 435,000 | 534,389 | 361,246 |
| Geo Group | 6.63% | 02/15/2021 | 1,930,000 | 2,164,012 | 1,978,250 |
| Gilead Sciences | 4.80% | 04/01/2044 | 265,000 | 282,882 | 266,044 |
| Gilead Sciences | 4.75% | 03/01/2046 | 885,000 | 888,211 | 895,643 |
| Gilead Sciences | 3.65% | 03/01/2026 | 2,400,000 | 2,392,761 | 2,420,350 |
| Glencore Fdg LLC Gtd | 1.57% | 05/27/2016 | 5,000,000 | 5,000,000 | 4,918,895 |
| Global Partners Lp/ Glp Fin Corp | 7.00% | 06/15/2023 | 90,000 | 85,050 | 73,800 |
| GM Finl Automobile | 2.32% | 11/20/2019 | 330,000 | 329,993 | 327,171 |
| GM Finl Automobile | 2.42% | 07/22/2019 | 250,000 | 249,930 | 249,365 |
| GM Finl Automobile | 1.53% | 09/20/2018 | 345,000 | 344,950 | 343,324 |
| GNMA 2013 125 Remic Cl Ab | 1.37% | 11/16/2041 | 4,661,414 | 4,600,401 | 4,584,221 |
| GNMA 2013 159 Cl A | 1.79% | 08/16/2038 | 3,326,456 | 3,290,853 | 3,301,837 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| GNMA Remic | 4.57% | 07/16/2044 | \$546,007 | \$583,289 | \$577,231 |
| GNMA Ser 2013 55 CI Ac | 1.65% | 08/16/2048 | 5,678,508 | 5,727,229 | 5,534,126 |
| Goldman Sachs | 6.00% | 06/15/2020 | 290,000 | 334,311 | 327,732 |
| Goldman Sachs | 3.85% | 07/08/2024 | 3,870,000 | 3,957,321 | 3,949,180 |
| Goldman Sachs | 4.80% | 07/08/2044 | 805,000 | 825,951 | 800,333 |
| Goldman Sachs | 6.75% | 10/01/2037 | 1,395,000 | 1,571,744 | 1,630,666 |
| Goldman Sachs | 6.15% | 04/01/2018 | 970,000 | 976,912 | 1,053,339 |
| Goldman Sachs | 6.25% | 02/01/2041 | 2,410,000 | 2,412,974 | 2,874,653 |
| Goldman Sachs | 5.25% | 07/27/2021 | 945,000 | 1,020,976 | 1,044,811 |
| Goldman Sachs | 4.00% | 03/03/2024 | 3,910,000 | 3,897,113 | 4,013,146 |
| Goldman Sachs | 4.25% | 10/21/2025 | 1,460,000 | 1,454,731 | 1,448,841 |
| Goldman Sachs | 4.75% | 10/21/2045 | 760,000 | 753,038 | 754,967 |
| Goldman Sachs | 2.90% | 07/19/2018 | 1,066,000 | 1,065,858 | 1,086,836 |
| Goldman Sachs | 5.38% | 12/29/2049 | 160,000 | 159,700 | 159,000 |
| Goldman Sachs | 1.34% | 10/23/2019 | 1,500,000 | 1,500,000 | 1,504,146 |
| Goldman Sachs | 2.60% | 04/23/2020 | 554,000 | 552,735 | 549,793 |
| Goldman Sachs | 1.48% | 04/23/2020 | 8,000,000 | 8,088,640 | 8,011,848 |
| Goldman Sachs | 3.50% | 01/23/2025 | 230,000 | 231,083 | 226,047 |
| Goldman Sachs | 3.75% | 05/22/2025 | 2,290,000 | 2,281,528 | 2,305,270 |
| Goldman Sachs | 5.15% | 05/22/2045 | 2,020,000 | 2,009,446 | 1,962,200 |
| Goldman Sachs Cap II Gtd Fixed To | 4.00% | 06/01/2043 | 420,000 | 373,583 | 296,100 |
| Goldman Sachs Group | 7.50% | 02/15/2019 | 925,000 | 1,075,995 | 1,058,441 |
| Goldman Sachs Group | 2.38% | 01/22/2018 | 4,320,000 | 4,318,186 | 4,357,325 |
| Goldman Sachs Group | 1.52% | 04/30/2018 | 1,130,000 | 1,130,000 | 1,135,132 |
| Goldman Sachs Group | 2.55% | 10/23/2019 | 518,000 | 517,270 | 517,797 |
| Goldman Sachs Group Medium Term | 5.38% | 03/15/2020 | 10,400,000 | 12,103,069 | 11,424,847 |
| Goldman Sachs Group Medium Term | 1.46% | 11/15/2018 | 11,850,000 | 12,051,362 | 11,898,123 |
| Goldman Sachs Group Var Rt | 2.01% | 11/29/2023 | 11,900,000 | 12,010,880 | 12,005,612 |
| Golondrina Leasing | 1.82% | 05/03/2025 | 755,318 | 729,184 | 734,494 |
| Goodyear Tire | 5.13% | 11/15/2023 | 1,380,000 | 1,382,750 | 1,414,500 |
| Government Natl Mtg Assn Remic | 2.70% | 06/16/2051 | 4,402,242 | 4,651,708 | 4,437,984 |
| Grain Spectrum Fdg | 3.29% | 10/10/2019 | 483,818 | 483,818 | 482,850 |
| Gray T V | 7.50% | 10/01/2020 | 657,000 | 688,565 | 675,068 |
| Great Lakes Dredge | 7.38% | 02/01/2019 | 3,280,000 | 3,334,812 | 3,050,400 |
| Green Tree Finl Corp 1996 5 B1 8 1 | 8.10% | 07/15/2026 | 5,913 | 5,450 | 146 |
| Greenpoint Cr LLC | 3.70% | 03/13/2032 | 500,000 | 419,229 | 453,483 |
| Greenpoint Cr LLC 2001 2 Mtg Hsg Passthru Ctf | 3.79% | 02/20/2032 | 150,000 | 125,805 | 137,811 |
| Greenpoint Manred Hsg Cont Tr | 7.27% | 06/15/2029 | 1,302,922 | 1,128,657 | 1,284,567 |
| Greenpoint Manufactured Hsg Cont Tr | 2.93% | 03/18/2029 | 475,000 | 389,648 | 404,363 |
| Greenpoint Manufactured Hsg Cont Tr | 3.70% | 02/20/2030 | 175,000 | 141,750 | 152,250 |
| Greenpoint Manufactured Hsg Contract Tr | 3.55% | 06/19/2029 | 100,000 | 81,000 | 87,000 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Group 1 Automotive | 5.00% | 06/01/2022 | \$1,775,000 | \$1,791,141 | \$1,757,250 |
| Group 1 Automotive | 5.25% | 12/15/2023 | 585,000 | 585,000 | 579,150 |
| Grupo Bimbo Sab De | 4.88% | 06/27/2044 | 485,000 | 440,138 | 424,407 |
| GS Mtg Backed Secs | 2.49% | 07/25/2044 | 1,963,535 | 1,945,655 | 1,918,767 |
| GS Mtg Secs Coml Mtg Passthru Ctf Tr 2015 Gc30 Cl C | 4.19% | 05/10/2050 | 1,210,000 | 1,182,289 | 1,139,331 |
| GS Mtg Secs Corp | 0.49% | 03/25/2036 | 56,869 | 56,869 | 33,239 |
| GS Mtg Secs Corp | 0.79% | 06/25/2035 | 900,059 | 506,573 | 863,594 |
| GS Mtg Secs Tr | 3.48% | 01/10/2045 | 270,000 | 282,196 | 278,879 |
| GS Mtg Secs Tr | 4.07% | 01/10/2047 | 839,300 | 883,855 | 883,677 |
| GS Mtg Secs Tr 2014 Gc24 Mtg Cl B | 4.51% | 09/10/2047 | 150,000 | 154,496 | 152,996 |
| Gscrc Coml Mtg Tr | 3.08% | 08/15/2032 | 1,100,000 | 1,098,281 | 1,092,743 |
| GTE Corp | 6.94% | 04/15/2028 | 100,000 | 111,015 | 118,334 |
| H & E Equip Svcs | 7.00% | 09/01/2022 | 1,125,000 | 1,115,888 | 1,102,500 |
| Halliburton Co | 2.70% | 11/15/2020 | 350,000 | 349,282 | 345,957 |
| Halliburton Co | 3.80% | 11/15/2025 | 1,050,000 | 1,048,936 | 1,022,408 |
| Hanger Orthopedic | 9.13% | 11/15/2018 | 1,950,000 | 1,953,650 | 1,784,250 |
| Harley Davidson | 3.50% | 07/28/2025 | 6,765,000 | 6,727,725 | 6,797,141 |
| Harman Intl Inds | 4.15% | 05/15/2025 | 400,000 | 387,800 | 383,360 |
| Harris Corp | 2.70% | 04/27/2020 | 100,000 | 100,000 | 98,107 |
| Harris Corp | 5.05% | 04/27/2045 | 230,000 | 229,742 | 225,208 |
| Hartford Finl Svcs Group Jr Sub | 8.13% | 06/15/2038 | 1,580,000 | 1,867,062 | 1,728,125 |
| Hartford Finl Svcs Grp | 5.13% | 04/15/2022 | 75,000 | 83,088 | 82,366 |
| Hawaiian Airls 2013 1b Pass Thru Tr | 4.95% | 01/15/2022 | 566,639 | 521,807 | 552,473 |
| HCA | 7.50% | 11/06/2033 | 20,000 | 19,941 | 21,300 |
| HCA | 8.00% | 10/01/2018 | 696,000 | 818,412 | 778,650 |
| HCA | 5.00% | 03/15/2024 | 4,630,000 | 4,776,241 | 4,618,425 |
| HCA | 4.25% | 10/15/2019 | 675,000 | 676,125 | 688,500 |
| HCA | 5.25% | 04/15/2025 | 2,015,000 | 2,039,601 | 2,030,112 |
| HCA | 5.38% | 02/01/2025 | 1,500,000 | 1,512,656 | 1,481,250 |
| HCA | 5.88% | 02/15/2026 | 3,635,000 | 3,638,256 | 3,648,631 |
| HCA | 7.50% | 02/15/2022 | 335,000 | 354,500 | 371,012 |
| HCA | 5.88% | 03/15/2022 | 455,000 | 469,788 | 480,025 |
| HCA | 5.88% | 05/01/2023 | 400,000 | 419,912 | 410,000 |
| HCP | 3.88% | 08/15/2024 | 400,000 | 398,520 | 387,691 |
| HCP | 3.40% | 02/01/2025 | 5,080,000 | 4,782,718 | 4,731,929 |
| Headwaters | 7.25% | 01/15/2019 | 1,765,000 | 1,797,844 | 1,804,712 |
| Healthsouth Corp | 5.75% | 11/01/2024 | 1,080,000 | 1,119,150 | 1,030,050 |
| Hecla Mng Co | 6.88% | 05/01/2021 | 2,975,000 | 2,918,446 | 2,171,750 |
| Heinz H J Co | 1.60% | 06/30/2017 | 135,000 | 134,915 | 134,609 |
| Hertz Corp | 6.75% | 04/15/2019 | 680,000 | 698,449 | 694,620 |
| Hertz Veh Fing II | 2.73% | 03/25/2021 | 2,800,000 | 2,799,814 | 2,772,560 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Hertz Veh Fing LLC | 1.83% | 08/25/2019 | \$1,020,000 | \$1,013,414 | \$1,006,466 |
| Hess Corp | 5.60% | 02/15/2041 | 775,000 | 757,603 | 653,261 |
| Hexion U S Fin | 6.63% | 04/15/2020 | 650,000 | 676,812 | 505,375 |
| Hiland Partners Lp | 7.25% | 10/01/2020 | 2,951,000 | 3,196,102 | 2,980,510 |
| Hill Rom Hldgs | 5.75% | 09/01/2023 | 565,000 | 569,695 | 576,300 |
| Hilton Worldwide Fin LLC | 5.63% | 10/15/2021 | 3,270,000 | 3,282,471 | 3,388,538 |
| Hilton Worldwide Term Ln B | 0.00% | 10/26/2020 | 762,434 | 761,351 | 760,147 |
| Hlth Care REIT | 4.50% | 01/15/2024 | 755,000 | 789,116 | 772,384 |
| Home Depot | 4.40% | 03/15/2045 | 180,000 | 177,205 | 186,040 |
| Home Depot | 4.25% | 04/01/2046 | 250,000 | 256,742 | 255,573 |
| Home Depot | 3.35% | 09/15/2025 | 135,000 | 134,807 | 137,952 |
| Horizon Pharma | 6.63% | 05/01/2023 | 338,000 | 300,765 | 300,820 |
| HSBC Fin Corp | 6.68% | 01/15/2021 | 1,330,000 | 1,536,313 | 1,526,409 |
| HSBC USA | 0.89% | 06/23/2017 | 5,000,000 | 5,000,000 | 4,957,720 |
| HSBC USA New | 2.35% | 03/05/2020 | 1,300,000 | 1,298,726 | 1,284,888 |
| HSBC USA New | 2.75% | 08/07/2020 | 445,000 | 444,608 | 445,044 |
| Hughes Satellite | 7.63% | 06/15/2021 | 2,200,000 | 2,373,324 | 2,332,000 |
| Hughes Satellite | 6.50% | 06/15/2019 | 779,000 | 779,000 | 839,372 |
| I/O CMO Comm 2013 Ccre7 Mtg Tr Mtg Pass Thru Ctf Cl X A | 1.64% | 03/10/2046 | 10,954,140 | 752,669 | 743,523 |
| I/O CMO Comm Mortgage Trust | 1.13% | 08/10/2048 | 35,177,865 | 2,429,744 | 2,366,943 |
| I/O CMO Comm Mtg Tr | 2.26% | 05/15/2045 | 11,147,178 | 1,133,442 | 971,376 |
| I/O CMO Core Indl Tr 2015 West Coml Mtg Passthru Ctf 144a | 1.08% | 02/10/2037 | 18,420,000 | 1,464,396 | 1,333,240 |
| I/O CMO Federal Home Ln Mtg Corp Var Rt | 1.50% | 11/25/2019 | 22,224,218 | 1,249,244 | 941,507 |
| I/O CMO GS Mtg Secs Tr 2013 Gc10 Cl X A | 1.76% | 02/10/2046 | 14,155,735 | 1,736,282 | 1,176,752 |
| I/O CMO Wfrbs Coml Mtg Tr 2012 C7 Passthru Ctf Cl X A 144a | 1.68% | 06/15/2045 | 6,949,871 | 742,830 | 501,058 |
| I/O Wfrbs Coml Mtg Tr Var Rt | 1.44% | 03/15/2047 | 4,166,572 | 349,513 | 277,090 |
| IAC | 4.88% | 11/30/2018 | 585,000 | 589,341 | 586,462 |
| Iasis Cap LLC / Iasis Cap Corp | 8.38% | 05/15/2019 | 1,607,000 | 1,686,238 | 1,478,440 |
| Icahn Enterprises L P Corp | 6.00% | 08/01/2020 | 800,000 | 816,000 | 806,720 |
| Iconix Brand Group | 2.50% | 06/01/2016 | 250,000 | 238,750 | 222,500 |
| IHS | 5.00% | 11/01/2022 | 3,575,000 | 3,608,169 | 3,619,688 |
| Ifc E Capital Tr II Bd 144a | 4.74% | 12/21/2065 | 460,000 | 458,456 | 423,200 |
| Imc Global | 7.38% | 08/01/2018 | 190,000 | 229,476 | 205,894 |
| Impac Cmb Tr 2007 A Coll Ast Backed Bd Cl M | 0.82% | 05/25/2037 | 2,981,807 | 2,692,192 | 2,755,688 |
| Ingles Mkts | 5.75% | 06/15/2023 | 1,145,000 | 1,144,218 | 1,142,138 |
| Ingram Micro | 4.95% | 12/15/2024 | 400,000 | 398,900 | 398,526 |
| Intel Corp | 3.70% | 07/29/2025 | 270,000 | 269,598 | 279,276 |
| Intel Corp | 4.90% | 07/29/2045 | 360,000 | 370,971 | 380,506 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Intelsat Jackson | 7.25% | 04/01/2019 | \$2,375,000 | \$2,227,850 | \$2,179,062 |
| Intelsat Jackson | 7.50% | 04/01/2021 | 325,000 | 330,955 | 282,750 |
| Intelsat Jackson Hldgs | 7.25% | 10/15/2020 | 1,795,000 | 1,832,356 | 1,570,625 |
| Intelsat Jackson Hldgs | 5.50% | 08/01/2023 | 1,590,000 | 1,483,238 | 1,248,150 |
| Intl Business | 3.63% | 02/12/2024 | 4,580,000 | 4,710,840 | 4,714,744 |
| Intl Business | 2.88% | 11/09/2022 | 470,000 | 468,050 | 466,421 |
| Intl Lease Fin | 8.75% | 03/15/2017 | 784,000 | 847,700 | 834,960 |
| Intl Lease Fin | 3.88% | 04/15/2018 | 19,450,000 | 19,514,307 | 19,595,875 |
| Intl Paper Co | 8.70% | 06/15/2038 | 2,500,000 | 2,487,700 | 3,215,678 |
| Intl Paper Co | 3.65% | 06/15/2024 | 649,000 | 663,273 | 634,756 |
| Intl Paper Co | 4.80% | 06/15/2044 | 156,000 | 156,211 | 141,917 |
| Istar | 4.00% | 11/01/2017 | 630,000 | 637,088 | 617,715 |
| J P Morgan Chase & Co | 1.03% | 02/26/2016 | 9,280,000 | 9,307,000 | 9,280,733 |
| J P Morgan Chase & Co Medium Term | 1.70% | 03/01/2018 | 1,885,000 | 1,884,510 | 1,875,860 |
| J P Morgan Mtg Tr | 2.91% | 05/25/2045 | 8,122,293 | 8,110,871 | 8,107,973 |
| Jabil Circuit | 8.25% | 03/15/2018 | 1,130,000 | 1,367,300 | 1,244,412 |
| Jarden Corp Jarden Corp Term Loanb2 Sr Secd 1st Lien | 0.00% | 07/30/2022 | 194,513 | 194,999 | 194,209 |
| Jcp& L Transition | 6.16% | 06/05/2019 | 448,139 | 516,713 | 461,980 |
| Jefferies Group | 6.25% | 01/15/2036 | 2,500,000 | 2,515,750 | 2,309,408 |
| Jefferies Group | 6.50% | 01/20/2043 | 2,000,000 | 1,901,980 | 1,849,290 |
| Jgwpt Xxxii LLC 144a | 3.61% | 01/17/2073 | 1,676,174 | 1,685,603 | 1,678,296 |
| Jones Energy Hldgs LLC / Jones Energy Fin Corp | 6.75% | 04/01/2022 | 1,715,000 | 1,738,824 | 960,400 |
| JP Morgan | 0.69% | 05/25/2036 | 5,434,723 | 1,657,403 | 4,117,781 |
| JP Morgan Chase | 4.35% | 08/15/2021 | 230,000 | 235,139 | 244,774 |
| JP Morgan Chase | 4.50% | 01/24/2022 | 4,350,000 | 4,685,313 | 4,691,936 |
| JP Morgan Chase | 3.25% | 09/23/2022 | 160,000 | 162,294 | 160,924 |
| JP Morgan Chase | 3.38% | 05/01/2023 | 900,000 | 894,127 | 884,535 |
| JP Morgan Chase | 3.63% | 05/13/2024 | 750,000 | 746,325 | 761,114 |
| JP Morgan Chase | 4.13% | 12/15/2026 | 175,000 | 174,556 | 174,518 |
| JP Morgan Chase | 4.95% | 06/01/2045 | 1,340,000 | 1,336,011 | 1,339,743 |
| JP Morgan Chase | 2.75% | 06/23/2020 | 850,000 | 848,538 | 853,788 |
| JP Morgan Chase | 3.90% | 07/15/2025 | 320,000 | 318,797 | 329,767 |
| JP Morgan Chase | 6.10% | 10/29/2049 | 600,000 | 600,000 | 603,060 |
| JP Morgan Chase | 2.20% | 10/22/2019 | 900,000 | 898,092 | 892,711 |
| JP Morgan Chase & Co | 6.40% | 05/15/2038 | 7,700,000 | 8,503,649 | 9,814,135 |
| JP Morgan Chase & Co | 1.22% | 01/25/2018 | 5,360,000 | 5,420,064 | 5,371,026 |
| JP Morgan Chase & Co | 5.63% | 08/16/2043 | 680,000 | 728,867 | 739,976 |
| JP Morgan Chase & Co | 3.88% | 09/10/2024 | 170,000 | 169,108 | 169,106 |
| JP Morgan Chase & Co | 4.25% | 10/01/2027 | 1,663,000 | 1,657,263 | 1,659,025 |
| JP Morgan Chase & Fixed | 2.25% | 01/23/2020 | 431,000 | 426,856 | 424,010 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| JP Morgan Chase Cap Xxiii Gtd Cap Secs | 1.36% | 05/15/2047 | \$1,050,000 | \$843,150 | \$790,125 |
| Jpmbb Coml Mtg | 4.42% | 11/15/2045 | 790,000 | 832,636 | 835,054 |
| Jpmbb Coml Mtg | 4.20% | 09/15/2047 | 640,000 | 685,100 | 665,260 |
| Jpmbb Coml Mtg | 3.82% | 07/15/2048 | 750,000 | 772,496 | 768,358 |
| Jpmbb Coml Mtg Secs Tr 2014 C24 CI As | 3.91% | 11/15/2047 | 1,130,000 | 1,163,892 | 1,150,983 |
| Juniper Networks | 5.95% | 03/15/2041 | 6,500,000 | 6,414,850 | 6,104,514 |
| Kaiser Alum Corp | 8.25% | 06/01/2020 | 494,000 | 526,723 | 516,230 |
| Kehe Distrs LLC | 7.63% | 08/15/2021 | 1,355,000 | 1,384,812 | 1,378,712 |
| Kemet Corp | 10.50% | 05/01/2018 | 1,871,000 | 1,877,121 | 1,590,350 |
| Kerr Mcgee Corp | 7.88% | 09/15/2031 | 1,300,000 | 1,462,911 | 1,402,534 |
| Kerr Mcgee Corp | 6.95% | 07/01/2024 | 570,000 | 640,437 | 612,353 |
| Keycorp Medium Term | 5.10% | 03/24/2021 | 550,000 | 632,121 | 601,121 |
| Keycorp Medium Term | 2.90% | 09/15/2020 | 250,000 | 249,955 | 249,060 |
| Keycorp Student Ln Tr 2004 A Asset Backed | 0.56% | 10/27/2042 | 878,229 | 764,060 | 806,215 |
| Keysight | 4.55% | 10/30/2024 | 500,000 | 499,830 | 480,660 |
| Kimberly Clark | 2.65% | 03/01/2025 | 125,000 | 124,640 | 120,662 |
| Kinder Morgan | 6.55% | 09/15/2040 | 20,000 | 23,199 | 17,004 |
| Kinder Morgan | 3.95% | 09/01/2022 | 460,000 | 417,745 | 400,439 |
| Kinder Morgan | 3.50% | 03/01/2021 | 1,110,000 | 1,126,605 | 993,313 |
| Kinder Morgan | 4.25% | 09/01/2024 | 425,000 | 406,594 | 361,521 |
| Kinder Morgan | 5.40% | 09/01/2044 | 235,000 | 225,813 | 177,595 |
| Kinder Morgan / Delawa | 3.05% | 12/01/2019 | 704,000 | 707,991 | 651,561 |
| Kinder Morgan Energy Partners | 5.00% | 08/15/2042 | 120,000 | 117,195 | 88,538 |
| Kinder Morgan Energy Partners L P | 3.50% | 09/01/2023 | 40,000 | 38,300 | 33,165 |
| Kindred Healthcare | 8.00% | 01/15/2020 | 860,000 | 859,950 | 804,100 |
| Kindred Healthcare | 8.75% | 01/15/2023 | 305,000 | 305,000 | 280,600 |
| Kla Tencor Corp | 4.65% | 11/01/2024 | 275,000 | 274,998 | 276,692 |
| KLX | 5.88% | 12/01/2022 | 2,125,000 | 2,099,438 | 2,018,750 |
| Kohls Corp | 4.25% | 07/17/2025 | 400,000 | 397,278 | 390,059 |
| Koppers Pa | 7.88% | 12/01/2019 | 1,135,000 | 1,124,887 | 1,120,812 |
| Kraft Foods Group | 5.38% | 02/10/2020 | 3,665,000 | 3,623,576 | 4,012,959 |
| Kraft Foods Group | 3.50% | 06/06/2022 | 1,020,000 | 1,010,820 | 1,031,165 |
| Kraton Polymers LLC / Kraton Polymers Cap Corp | 6.75% | 03/01/2019 | 1,350,000 | 1,369,688 | 1,356,750 |
| Kratos Defense | 7.00% | 05/15/2019 | 833,000 | 836,408 | 567,481 |
| Kroger Co | 6.15% | 01/15/2020 | 120,000 | 122,123 | 135,813 |
| Kroger Co | 6.90% | 04/15/2038 | 4,090,000 | 5,567,692 | 5,053,416 |
| Kroger Co | 5.15% | 08/01/2043 | 360,000 | 408,719 | 377,142 |
| Kroger Co | 2.95% | 11/01/2021 | 75,000 | 74,299 | 74,234 |
| L 3 Communications | 3.95% | 05/28/2024 | 240,000 | 236,146 | 227,978 |
| L Brands | 5.63% | 10/15/2023 | 210,000 | 223,125 | 222,600 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Lab Corp Amer | 3.60% | 02/01/2025 | \$150,000 | \$149,775 | \$144,740 |
| Ladder Cap Fin | 7.38% | 10/01/2017 | 645,000 | 669,375 | 642,581 |
| Ladder Cap Fin | 5.88% | 08/01/2021 | 1,305,000 | 1,289,156 | 1,187,550 |
| Lam Resh Corp | 3.80% | 03/15/2025 | 400,000 | 399,487 | 376,504 |
| Lamar Media Corp | 5.88% | 02/01/2022 | 140,000 | 140,000 | 147,000 |
| Lamar Media Corp | 5.38% | 01/15/2024 | 1,445,000 | 1,453,388 | 1,488,350 |
| Landrys Restaurants Term Loan Lien 1due | | 04/24/2018 | 717,580 | 711,173 | 712,871 |
| Lazard Group LLC | 3.75% | 02/13/2025 | 1,285,000 | 1,255,312 | 1,185,604 |
| Lennar Corp | 4.75% | 05/30/2025 | 525,000 | 526,125 | 513,188 |
| Leucadia Natl Corp | 5.50% | 10/18/2023 | 2,000,000 | 1,972,820 | 1,952,368 |
| Leucadia Natl Corp | 6.63% | 10/23/2043 | 3,000,000 | 3,120,150 | 2,448,210 |
| Level 3 Fing Fixed | 5.38% | 08/15/2022 | 565,000 | 570,650 | 573,475 |
| Levi Strauss & Co | 5.00% | 05/01/2025 | 1,000,000 | 967,500 | 995,000 |
| Lg& E & Ku Energy LLC | 3.75% | 11/15/2020 | 630,000 | 666,740 | 650,490 |
| Lilly Eli & Co | 3.70% | 03/01/2045 | 160,000 | 159,224 | 149,667 |
| Limited Brands | 6.95% | 03/01/2033 | 9,000,000 | 8,657,500 | 8,955,000 |
| Limited Brands | 7.60% | 07/15/2037 | 5,000,000 | 4,989,375 | 5,250,000 |
| Limited Brands | 8.50% | 06/15/2019 | 350,000 | 368,375 | 406,875 |
| Limited Brands | 6.63% | 04/01/2021 | 2,310,000 | 2,497,125 | 2,558,325 |
| Limited Brands | 5.63% | 02/15/2022 | 1,270,000 | 1,349,375 | 1,349,375 |
| Lockheed Martin | 3.60% | 03/01/2035 | 311,000 | 296,289 | 278,115 |
| Lockheed Martin | 3.80% | 03/01/2045 | 110,000 | 108,812 | 97,501 |
| Lockheed Martin | 3.10% | 01/15/2023 | 300,000 | 302,174 | 299,802 |
| Lockheed Martin | 3.55% | 01/15/2026 | 795,000 | 789,783 | 797,798 |
| Lockheed Martin | 4.50% | 05/15/2036 | 60,000 | 58,874 | 60,744 |
| Lockheed Martin | 4.70% | 05/15/2046 | 335,000 | 330,039 | 343,164 |
| Loln Natl Corp | 6.25% | 02/15/2020 | 65,000 | 72,355 | 73,038 |
| Long Beach Mtg Ln Tr 2006 9 Asset Backedctf CI II A3 | 0.58% | 10/25/2036 | 379,434 | 191,377 | 153,795 |
| Lowes Cos | 4.25% | 09/15/2044 | 225,000 | 224,392 | 223,936 |
| Lowes Cos | 3.38% | 09/15/2025 | 105,000 | 104,392 | 106,606 |
| Lowes Cos | 4.38% | 09/15/2045 | 50,000 | 48,816 | 51,389 |
| Lstar Coml Mtg Tr | 2.73% | 04/22/2048 | 3,168,000 | 3,167,943 | 3,160,786 |
| Lyondellbasell | 5.00% | 04/15/2019 | 830,000 | 830,000 | 882,953 |
| M & T Bk Corp | 6.88% | 06/15/2099 | 2,760,000 | 2,858,292 | 2,760,000 |
| M& T Bk Auto | 2.16% | 03/15/2019 | 550,000 | 553,266 | 551,635 |
| Ma Inst Tech | 4.68% | 07/01/2114 | 600,000 | 600,000 | 619,049 |
| Ma Mut Life Ins Co | 7.63% | 11/15/2023 | 465,000 | 592,047 | 570,956 |
| Macys | 2.88% | 02/15/2023 | 185,000 | 172,460 | 167,657 |
| Macys | 4.50% | 12/15/2034 | 80,000 | 71,726 | 66,864 |
| Mallkrodt Intl | 4.75% | 04/15/2023 | 4,720,000 | 4,332,200 | 4,177,200 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Marathon Oil Corp | 3.85% | 06/01/2025 | \$292,000 | \$267,063 | \$235,016 |
| Marathon Pete Corp | 3.50% | 03/01/2016 | 480,000 | 494,996 | 481,353 |
| Marathon Pete Corp | 4.75% | 09/15/2044 | 360,000 | 356,718 | 294,263 |
| Marsh & McLennan Fixed | 3.75% | 03/14/2026 | 40,000 | 39,969 | 40,053 |
| Masco Corp | 4.45% | 04/01/2025 | 450,000 | 455,625 | 441,000 |
| Mastec | 4.88% | 03/15/2023 | 470,000 | 402,332 | 406,550 |
| May Dept Stores Co | 6.70% | 09/15/2028 | 4,250,000 | 4,742,784 | 4,680,806 |
| Mcdonalds Corp | 3.70% | 01/30/2026 | 810,000 | 807,376 | 809,334 |
| Mcdonalds Corp Fixed | 4.60% | 05/26/2045 | 140,000 | 139,955 | 134,701 |
| Mcdonalds Corp Medium Term | 5.35% | 03/01/2018 | 570,000 | 569,954 | 610,338 |
| Mcdonald's Corporation Tranche # Tr 00114 | 2.20% | 05/26/2020 | 660,000 | 659,264 | 648,042 |
| Mcgraw Hill Finl | 4.40% | 02/15/2026 | 385,000 | 384,645 | 393,917 |
| Medtronic | 4.45% | 03/15/2020 | 700,000 | 698,880 | 753,759 |
| Medtronic | 3.13% | 03/15/2022 | 180,000 | 179,449 | 181,822 |
| Medtronic | 4.00% | 04/01/2043 | 230,000 | 222,879 | 213,434 |
| Medtronic | 2.50% | 03/15/2020 | 550,000 | 550,038 | 553,902 |
| Medtronic | 3.50% | 03/15/2025 | 420,000 | 415,976 | 423,431 |
| Medtronic | 4.63% | 03/15/2045 | 415,000 | 416,768 | 428,053 |
| Mem | 4.20% | 07/01/2055 | 257,000 | 256,067 | 247,412 |
| Mens Wearhouse | 7.00% | 07/01/2022 | 5,925,000 | 5,712,656 | 4,206,750 |
| Merck & Co Fl Rt Bnds | 0.72% | 02/10/2020 | 6,000,000 | 6,000,000 | 5,963,160 |
| Merck & Co New Fixed | 2.75% | 02/10/2025 | 740,000 | 738,779 | 720,396 |
| Meritage Homes | 7.00% | 04/01/2022 | 280,000 | 280,000 | 293,300 |
| Meritor | 6.25% | 02/15/2024 | 185,000 | 150,775 | 158,175 |
| Merrill Lynch & Co | 7.75% | 05/14/2038 | 685,000 | 913,439 | 929,396 |
| Merrill Lynch & Co Medium Term | 6.40% | 08/28/2017 | 200,000 | 217,344 | 214,240 |
| Merrill Lynch & Co Sub | 5.70% | 05/02/2017 | 990,000 | 1,089,842 | 1,032,447 |
| Merrill Lynch Mtg | 6.03% | 06/12/2050 | 1,427,584 | 1,539,895 | 1,470,232 |
| Metlife | 6.75% | 06/01/2016 | 7,000,000 | 7,287,560 | 7,160,342 |
| Metlife | 4.75% | 02/08/2021 | 720,000 | 719,820 | 788,062 |
| Metlife | 5.88% | 02/06/2041 | 330,000 | 325,327 | 387,585 |
| Metlife | 4.37% | 09/15/2023 | 4,355,000 | 4,648,461 | 4,675,942 |
| Metlife | 4.05% | 03/01/2045 | 635,000 | 602,567 | 589,274 |
| Metlife | 3.60% | 11/13/2025 | 520,000 | 521,212 | 523,653 |
| Metlife | 4.60% | 05/13/2046 | 330,000 | 329,965 | 332,183 |
| Metropcs Wireless | 6.63% | 11/15/2020 | 480,000 | 492,000 | 498,955 |
| MGM Resorts Intl | 7.75% | 03/15/2022 | 342,000 | 374,153 | 363,375 |
| MGM Resorts Intl | 5.25% | 03/31/2020 | 560,000 | 565,600 | 554,400 |
| Micron Tech | 5.63% | 01/15/2026 | 230,000 | 214,475 | 198,950 |
| Micron Technology | 5.50% | 02/01/2025 | 8,380,000 | 8,118,219 | 7,290,600 |
| Microsoft Corp | 3.50% | 02/12/2035 | 205,000 | 202,642 | 189,470 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Microsoft Corp | 2.65% | 11/03/2022 | \$625,000 | \$624,800 | \$624,368 |
| Microsoft Corp | 3.13% | 11/03/2025 | 1,815,000 | 1,814,528 | 1,824,629 |
| Microsoft Corp | 4.20% | 11/03/2035 | 7,000,000 | 6,980,260 | 7,148,106 |
| Microsoft Corp Fixed | 2.70% | 02/12/2025 | 685,000 | 682,327 | 668,349 |
| Mid State Tr Xi | 4.86% | 07/15/2038 | 155,461 | 150,797 | 164,612 |
| Midamerican Energy | 6.50% | 09/15/2037 | 230,000 | 306,268 | 279,916 |
| Midamerican Energy | 5.15% | 11/15/2043 | 250,000 | 261,131 | 263,808 |
| Mirant | 10.06% | 12/30/2028 | 974,294 | 996,216 | 945,066 |
| Mobile Mini | 7.88% | 12/01/2020 | 200,000 | 207,500 | 207,000 |
| Mohegan Tribal Gaming Auth | 9.75% | 09/01/2021 | 1,000,000 | 1,015,000 | 997,500 |
| Molex Electr | 3.90% | 04/15/2025 | 750,000 | 743,340 | 701,793 |
| Molina Healthcare | 5.38% | 11/15/2022 | 1,565,000 | 1,565,000 | 1,565,000 |
| Molson Coors | 3.50% | 05/01/2022 | 150,000 | 150,324 | 150,825 |
| Morgan Stanley | 5.00% | 11/24/2025 | 2,245,000 | 2,349,333 | 2,383,175 |
| Morgan Stanley | 2.20% | 12/07/2018 | 285,000 | 284,781 | 285,148 |
| Morgan Stanley | 4.00% | 07/23/2025 | 385,000 | 384,684 | 396,463 |
| Morgan Stanley | 3.75% | 02/25/2023 | 4,525,000 | 4,638,483 | 4,634,804 |
| Morgan Stanley | 5.75% | 01/25/2021 | 2,525,000 | 2,629,232 | 2,834,946 |
| Morgan Stanley | 4.75% | 03/22/2017 | 210,000 | 209,622 | 217,522 |
| Morgan Stanley | 2.65% | 01/27/2020 | 555,000 | 554,512 | 553,491 |
| Morgan Stanley | 4.88% | 11/01/2022 | 15,400,000 | 15,739,083 | 16,343,281 |
| Morgan Stanley | 6.38% | 07/24/2042 | 17,955,000 | 23,286,411 | 22,202,237 |
| Morgan Stanley | 2.80% | 06/16/2020 | 1,660,000 | 1,658,008 | 1,665,279 |
| Morgan Stanley | 1.06% | 01/05/2018 | 5,000,000 | 5,000,000 | 4,995,895 |
| Morgan Stanley | 3.95% | 04/23/2027 | 395,000 | 393,578 | 383,379 |
| Morgan Stanley Baml Trust | 3.05% | 04/15/2048 | 595,000 | 600,942 | 574,984 |
| Morgan Stanley Bk | 3.21% | 02/15/2046 | 135,000 | 139,042 | 133,913 |
| Morgan Stanley Bk | 1.31% | 10/15/2046 | 283,838 | 283,572 | 281,279 |
| Morgan Stanley Bk | 4.93% | 10/15/2046 | 370,000 | 364,954 | 378,065 |
| Morgan Stanley Bk | 4.46% | 08/15/2047 | 1,075,000 | 1,146,621 | 1,093,678 |
| Morgan Stanley Bk | 3.33% | 12/15/2047 | 470,000 | 484,079 | 478,022 |
| Morgan Stanley Bk | 4.00% | 12/15/2047 | 4,410,000 | 4,528,935 | 4,421,162 |
| Morgan Stanley Cap | 5.66% | 04/15/2049 | 1,056,877 | 1,148,940 | 1,096,275 |
| Morgan Stanley Cap | 6.30% | 12/12/2049 | 2,393,000 | 2,297,280 | 2,282,721 |
| Morgan Stanley Cap | 3.47% | 08/11/2029 | 2,215,000 | 2,281,346 | 2,266,893 |
| Morgan Stanley Fixed | 3.70% | 10/23/2024 | 80,000 | 79,861 | 80,385 |
| Morgan Stanley For Eqty See 617 Sr Gbl Mtn | 0.77% | 10/18/2016 | 1,010,000 | 1,013,747 | 1,007,923 |
| Morgan Stanley Global Medium Term | 6.63% | 04/01/2018 | 2,260,000 | 2,011,400 | 2,478,158 |
| Motorola Solutions | 5.50% | 09/01/2044 | 7,500,000 | 7,526,525 | 5,892,915 |
| Motorola Solutions | 4.00% | 09/01/2024 | 850,000 | 833,459 | 737,643 |
| MP Environmental | 5.23% | 07/15/2019 | 3,263,889 | 3,263,889 | 3,478,816 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| MPH Acquisition Hldgs LLC 144a | 6.63% | 04/01/2022 | \$3,748,000 | \$3,802,498 | \$3,757,370 |
| Mpt Oper Partnership L P | 5.50% | 05/01/2024 | 725,000 | 725,346 | 721,375 |
| Mpt Oper Partnership L P / Mpt Fin Corp | 6.38% | 02/15/2022 | 1,326,000 | 1,352,520 | 1,352,520 |
| Murphy Oil Corp Step Cpn | 3.70% | 12/01/2022 | 360,000 | 302,850 | 275,407 |
| Murphy Oil USA | 6.00% | 08/15/2023 | 1,940,000 | 2,021,650 | 2,037,000 |
| Mylan | 5.40% | 11/29/2043 | 210,000 | 229,270 | 193,967 |
| N Shore Long Is | 6.15% | 11/01/2043 | 715,000 | 868,217 | 862,299 |
| National City Corp | 6.88% | 05/15/2019 | 55,000 | 55,539 | 62,135 |
| Nationstar Mtg LLC | 7.88% | 10/01/2020 | 1,005,000 | 1,020,261 | 961,785 |
| Nationstar Mtg LLC | 6.50% | 08/01/2018 | 485,000 | 485,000 | 471,662 |
| Nationstar Mtg LLC / Nationstar Cap Corp | 9.63% | 05/01/2019 | 270,000 | 278,325 | 278,775 |
| Natl Australia Bk | 8.00% | 12/31/2040 | 750,000 | 783,750 | 779,464 |
| Natl Collegiate | 0.70% | 04/25/2029 | 131,915 | 119,672 | 129,942 |
| Natl Finl Partners | 9.00% | 07/15/2021 | 1,100,000 | 1,120,653 | 1,006,500 |
| Natl Retail Pptys | 3.30% | 04/15/2023 | 3,660,000 | 3,655,315 | 3,521,399 |
| Natl Rural Utils | 10.38% | 11/01/2018 | 2,635,000 | 3,605,082 | 3,214,679 |
| Natl Rural Utils | 3.05% | 02/15/2022 | 434,000 | 446,103 | 438,214 |
| Natl Semiconductor | 6.60% | 06/15/2017 | 160,000 | 167,106 | 171,940 |
| Navios Maritime | 7.38% | 01/15/2022 | 270,000 | 217,350 | 135,000 |
| Navios Maritime | 8.13% | 11/15/2021 | 360,000 | 343,440 | 314,100 |
| Navios Maritime Hlds/ Fin | 8.13% | 02/15/2019 | 113,000 | 83,761 | 48,590 |
| Nbcuniversal Enterprise Gtd | 1.01% | 04/15/2018 | 1,440,000 | 1,441,080 | 1,437,598 |
| Nbcuniversal Media | 4.45% | 01/15/2043 | 300,000 | 302,082 | 293,927 |
| Nbd Bk N A Det Mich | 8.25% | 11/01/2024 | 380,000 | 487,453 | 489,357 |
| NBTY | 9.00% | 10/01/2018 | 2,097,000 | 2,169,315 | 2,122,982 |
| NCR Corp New | 4.63% | 02/15/2021 | 200,000 | 200,000 | 190,500 |
| NCR Corp New | 5.00% | 07/15/2022 | 2,435,000 | 2,429,503 | 2,361,950 |
| NCR Corp New | 5.88% | 12/15/2021 | 180,000 | 185,400 | 177,300 |
| NCR Corp New | 6.38% | 12/15/2023 | 1,780,000 | 1,833,450 | 1,753,300 |
| Ncua Gtd | 0.64% | 12/07/2020 | 362,310 | 362,310 | 361,353 |
| Neiman Marcus Group Other Term Ln | 0.00% | 10/25/2020 | 1,160,000 | 1,139,700 | 1,023,881 |
| Neptune Fo Corp | 10.88% | 10/15/2025 | 265,000 | 275,931 | 277,588 |
| Neptune Fo Corp | 10.13% | 01/15/2023 | 1,990,000 | 1,989,031 | 2,074,575 |
| Netflix | 5.38% | 02/01/2021 | 120,000 | 125,700 | 126,000 |
| Netflix | 5.75% | 03/01/2024 | 240,000 | 247,800 | 246,600 |
| Netflix Mandatory Exchange Cb Netflix | 5.88% | 02/15/2025 | 485,000 | 485,000 | 497,125 |
| Netflix Mandatory Exchange Cb Netflix | 5.50% | 02/15/2022 | 1,910,000 | 1,939,919 | 1,957,750 |
| Nevada Pwr Co | 6.50% | 08/01/2018 | 4,395,000 | 5,110,814 | 4,877,509 |
| New Enterprise Stone & Lime Co | 11.00% | 09/01/2018 | 1,930,000 | 1,858,188 | 1,534,350 |
| New Enterprise Stone & Lime Co | 13.00% | 03/15/2018 | 2,337,930 | 2,481,660 | 2,384,689 |
| New Jersey Bell | 7.85% | 11/15/2029 | 339,000 | 390,944 | 406,837 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Newfield Expl Co | 5.63% | 07/01/2024 | \$1,005,000 | \$1,005,000 | \$856,762 |
| Newpage Corp | | 12/31/2014 | 664,069 | 379,847 | - |
| Nielsen Fin LLC / Nielsen Fin Co | 4.50% | 10/01/2020 | 1,415,000 | 1,413,851 | 1,436,225 |
| Noble Energy | 8.25% | 03/01/2019 | 1,630,000 | 1,622,323 | 1,822,984 |
| Noble Energy | 5.25% | 11/15/2043 | 350,000 | 348,988 | 282,351 |
| Noble Energy | 5.05% | 11/15/2044 | 2,800,000 | 2,648,240 | 2,260,723 |
| Noble Energy | 5.88% | 06/01/2024 | 293,000 | 297,029 | 280,367 |
| Norfolk Southn Corp | 2.90% | 02/15/2023 | 5,659,000 | 5,691,596 | 5,465,474 |
| Northeast Utils | 3.15% | 01/15/2025 | 540,000 | 543,347 | 527,073 |
| Northeastern Univ Bd | 5.28% | 03/01/2032 | 215,000 | 219,659 | 234,375 |
| Northrop Grumman Corp | 3.85% | 04/15/2045 | 815,000 | 728,569 | 732,348 |
| Novastar Mtg Fdg | 0.96% | 02/25/2034 | 2,539,887 | 2,368,444 | 2,321,594 |
| Novelis | 8.38% | 12/15/2017 | 1,650,000 | 1,644,495 | 1,604,625 |
| Novelis | 8.75% | 12/15/2020 | 2,690,000 | 2,843,632 | 2,468,075 |
| Nustar Logistics L | 4.80% | 09/01/2020 | 2,500,000 | 2,487,500 | 2,250,000 |
| Nustar Logistics L | 6.75% | 02/01/2021 | 780,000 | 780,000 | 733,200 |
| Nustar Logistics L Step Cpn | 8.15% | 04/15/2018 | 1,595,000 | 1,866,391 | 1,628,894 |
| Oasis Pete New | 7.25% | 02/01/2019 | 3,276,000 | 3,148,506 | 2,350,530 |
| Oasis Pete New | 6.50% | 11/01/2021 | 740,000 | 613,025 | 490,250 |
| Occidental Pete | 3.13% | 02/15/2022 | 570,000 | 560,158 | 557,331 |
| Occidental Pete | 4.63% | 06/15/2045 | 330,000 | 327,950 | 320,096 |
| Olin Corp | 5.50% | 08/15/2022 | 100,000 | 103,250 | 95,000 |
| Omega Healthcare | 5.88% | 03/15/2024 | 750,000 | 795,825 | 776,250 |
| Optimas Oe | 8.63% | 06/01/2021 | 1,200,000 | 1,206,725 | 1,020,000 |
| Option One Mtg Ln Tr 2003 1 CI A 2 | 1.26% | 02/25/2033 | 98,887 | 89,060 | 92,004 |
| Oracle Corp | 1.20% | 10/15/2017 | 1,700,000 | 1,697,059 | 1,700,901 |
| Oracle Corp | 3.40% | 07/08/2024 | 207,000 | 208,696 | 210,199 |
| Oracle Corp | 4.30% | 07/08/2034 | 1,175,000 | 1,228,935 | 1,168,901 |
| Oracle Corp | 4.50% | 07/08/2044 | 220,000 | 219,641 | 221,348 |
| Oracle Corp | 4.13% | 05/15/2045 | 750,000 | 746,918 | 711,139 |
| Oracle Corp | 4.38% | 05/15/2055 | 780,000 | 776,482 | 713,571 |
| Orbital Atk | 5.25% | 10/01/2021 | 315,000 | 322,875 | 316,575 |
| Orbital Atk | 5.50% | 10/01/2023 | 775,000 | 775,000 | 786,625 |
| Origen Manufactured Hsg Contract Tr 2006 A CI A2 | 2.10% | 10/15/2037 | 2,706,306 | 1,732,036 | 2,371,768 |
| Oshkosh Corp | 5.38% | 03/01/2022 | 930,000 | 934,881 | 930,000 |
| Outerwall | 5.88% | 06/15/2021 | 2,250,000 | 2,245,088 | 1,845,000 |
| Outfront Media Cap | 5.63% | 02/15/2024 | 295,000 | 306,062 | 302,375 |
| Overseas Pvt Invt Zero Cpn | | 11/13/2019 | 1,360,000 | 1,360,000 | 1,393,592 |
| Owens Brockway | 5.88% | 08/15/2023 | 165,000 | 163,711 | 167,475 |
| Owens Corning New | 7.00% | 12/01/2036 | 2,000,000 | 1,960,460 | 2,192,540 |
| Pac Gas & Elec Co | 6.05% | 03/01/2034 | 120,000 | 129,530 | 141,389 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---------------------------------|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pac Gas & Elec Co | 5.80% | 03/01/2037 | \$680,000 | \$673,853 | \$790,628 |
| Pac Gas & Elec Co | 8.25% | 10/15/2018 | 910,000 | 1,042,812 | 1,057,662 |
| Pacifcorp | 5.75% | 04/01/2037 | 565,000 | 724,460 | 663,313 |
| Pacifcorp | 4.10% | 02/01/2042 | 790,000 | 812,649 | 761,856 |
| Packaging Corp | 3.65% | 09/15/2024 | 275,000 | 273,210 | 267,269 |
| Party City Holdings Term Loan B | | 08/06/2022 | 1,160,000 | 1,162,900 | 1,124,838 |
| PDC Energy | 7.75% | 10/15/2022 | 2,160,000 | 2,257,995 | 2,073,600 |
| Peabody Energy | 6.50% | 09/15/2020 | 505,000 | 519,006 | 69,438 |
| Peabody Energy | 6.00% | 11/15/2018 | 910,000 | 294,112 | 168,350 |
| Peabody Energy | 6.25% | 11/15/2021 | 1,175,000 | 1,173,662 | 161,562 |
| Penske Automotive | 5.75% | 10/01/2022 | 1,060,000 | 1,060,000 | 1,089,150 |
| Penske Automotive | 5.38% | 12/01/2024 | 580,000 | 580,000 | 585,800 |
| Penta Aircraft | 2.65% | 11/25/2025 | 660,917 | 668,584 | 666,344 |
| Petroquest Energy | 10.00% | 09/01/2017 | 3,650,000 | 3,659,764 | 2,445,500 |
| Petsmart Petsmart | | 03/11/2022 | 1,210,000 | 1,213,025 | 1,177,104 |
| Pfizer | 7.20% | 03/15/2039 | 1,000,000 | 999,420 | 1,377,158 |
| Pfizer | 6.20% | 03/15/2019 | 1,700,000 | 1,698,283 | 1,912,493 |
| Pfizer | 4.40% | 05/15/2044 | 400,000 | 411,736 | 406,220 |
| Pfizer | 3.40% | 05/15/2024 | 130,000 | 132,002 | 133,371 |
| Philip Morris International | 3.88% | 08/21/2042 | 40,000 | 38,984 | 36,536 |
| Philip Morris Intl | 2.90% | 11/15/2021 | 1,510,000 | 1,489,706 | 1,528,049 |
| Philip Morris Intl | 4.50% | 03/20/2042 | 725,000 | 720,809 | 719,505 |
| Philip Morris Intl | 2.50% | 08/22/2022 | 540,000 | 533,909 | 529,096 |
| Philip Morris Intl | 4.13% | 03/04/2043 | 555,000 | 546,303 | 524,617 |
| Philip Morris Intl | 4.25% | 11/10/2044 | 190,000 | 187,771 | 183,489 |
| Phillips 66 | 4.88% | 11/15/2044 | 54,000 | 54,532 | 48,177 |
| Pinnacle Foods Fin | 4.88% | 05/01/2021 | 500,000 | 487,500 | 480,000 |
| Pioneer Nat Res Co | 6.88% | 05/01/2018 | 1,345,000 | 1,634,424 | 1,428,866 |
| Pioneer Nat Res Co | 4.45% | 01/15/2026 | 95,000 | 94,895 | 85,539 |
| Plains All Amern | 6.65% | 01/15/2037 | 355,000 | 422,722 | 313,595 |
| Plains All Amern | 3.65% | 06/01/2022 | 1,080,000 | 1,082,341 | 926,800 |
| Plains All Amern | 3.60% | 11/01/2024 | 465,000 | 450,548 | 373,039 |
| Plains Expl | 6.75% | 02/01/2022 | 1,420,000 | 946,625 | 873,300 |
| Plains Expl | 6.88% | 02/15/2023 | 1,866,000 | 1,250,000 | 1,175,580 |
| Plains Expl & Prodtn Co | 6.13% | 06/15/2019 | 354,000 | 390,148 | 258,632 |
| Plains Exploration | 6.50% | 11/15/2020 | 1,880,000 | 1,648,086 | 1,212,600 |
| PNC Fdg Corp | 3.30% | 03/08/2022 | 290,000 | 280,420 | 296,910 |
| PNC Pfd Fdg Tr II | 1.73% | 03/29/2049 | 800,000 | 760,400 | 716,000 |
| Prestige Auto | 2.05% | 05/15/2019 | 250,000 | 250,195 | 249,244 |
| Prestige Brands | 8.13% | 02/01/2020 | 1,240,000 | 1,364,200 | 1,283,400 |
| Pride Intl | 6.88% | 08/15/2020 | 150,000 | 137,625 | 139,276 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pride Intl | 7.88% | 08/15/2040 | \$2,500,000 | \$2,500,000 | \$1,955,615 |
| Prin Finl Group | 8.88% | 05/15/2019 | 60,000 | 79,424 | 71,792 |
| Prologis L P | 4.25% | 08/15/2023 | 260,000 | 269,602 | 273,571 |
| Prologis L P | 3.75% | 11/01/2025 | 585,000 | 583,391 | 580,304 |
| Prospect Hldg Co L | 10.25% | 10/01/2018 | 1,080,000 | 1,049,350 | 521,100 |
| Protective Life | 7.38% | 10/15/2019 | 860,000 | 990,761 | 994,842 |
| Protective Life | 8.45% | 10/15/2039 | 435,000 | 595,003 | 573,748 |
| Provident Fdg | 6.75% | 06/15/2021 | 1,325,000 | 1,325,000 | 1,281,938 |
| Prudential Finl | 8.88% | 06/15/2038 | 675,000 | 810,362 | 759,375 |
| Prudential Finl | 3.50% | 05/15/2024 | 615,000 | 611,968 | 617,555 |
| Prudential Finl Dtd 06 21 2010 | 5.38% | 06/21/2020 | 1,230,000 | 1,222,497 | 1,367,480 |
| Prudential Finl Fixed | 5.38% | 05/15/2045 | 725,000 | 719,312 | 724,094 |
| Prudential Finl Med Trm | 6.63% | 12/01/2037 | 595,000 | 742,922 | 728,509 |
| Pub Svc Co N Mex | 7.95% | 05/15/2018 | 1,495,000 | 1,489,600 | 1,672,986 |
| Pub Svc Elec Gas Co Secd Medium Term Tranche | 5.70% | 12/01/2036 | 1,240,000 | 1,234,745 | 1,491,922 |
| Puget Energy New | 6.50% | 12/15/2020 | 4,175,000 | 4,809,099 | 4,783,118 |
| Puget Energy New | 6.00% | 09/01/2021 | 125,000 | 135,046 | 140,822 |
| Puget Energy New | 5.63% | 07/15/2022 | 850,000 | 914,571 | 942,973 |
| Pvtpl 1211 Ave Of The Amers Tr 2015 1211 Cl A 1a2 | 3.90% | 08/10/2035 | 1,480,000 | 1,524,391 | 1,530,853 |
| Pvtpl 144a Gannett Co | 5.50% | 09/15/2024 | 75,000 | 74,278 | 75,000 |
| Pvtpl 1st Invs Auto Owner Tr | 1.67% | 11/16/2020 | 150,000 | 149,996 | 149,067 |
| Pvtpl 21st Centy Fox Amer | 3.70% | 10/15/2025 | 320,000 | 319,235 | 319,207 |
| Pvtpl Aaf Hlg/ Fin 12 Pik | 12.38% | 07/01/2019 | 2,075,531 | 2,053,103 | 1,961,377 |
| Pvtpl Abs American Homes 4 Rent | 1.33% | 06/17/2031 | 2,218,946 | 2,187,656 | 2,174,452 |
| Pvtpl ACI Worldwide | 6.38% | 08/15/2020 | 4,130,000 | 4,320,375 | 4,253,900 |
| Pvtpl Activision Blizzard | 5.63% | 09/15/2021 | 1,085,000 | 1,089,590 | 1,136,538 |
| Pvtpl Activision Blizzard | 6.13% | 09/15/2023 | 300,000 | 315,691 | 318,000 |
| Pvtpl Ahern Rentals | 7.38% | 05/15/2023 | 250,000 | 224,688 | 201,875 |
| Pvtpl Air 2 US Enhanced Equip | 8.03% | 10/01/2020 | 217,091 | 193,436 | 232,288 |
| Pvtpl Alliance Data Sys Corp | 6.38% | 04/01/2020 | 2,035,000 | 2,099,089 | 2,055,350 |
| Pvtpl Altice US Fin I Corp | 5.38% | 07/15/2023 | 1,635,000 | 1,630,106 | 1,639,088 |
| Pvtpl American Airls Group | 4.63% | 03/01/2020 | 610,000 | 610,000 | 581,025 |
| Pvtpl American Tower Tr I 144a | 3.07% | 03/15/2048 | 5,165,000 | 5,208,585 | 5,057,511 |
| Pvtpl Amsted Inds | 5.00% | 03/15/2022 | 1,660,000 | 1,670,375 | 1,660,000 |
| Pvtpl Arch Coal Sr Secd Second Lien | 8.00% | 01/15/2019 | 1,570,000 | 1,174,437 | 54,950 |
| Pvtpl Argos Merger Sub | 7.13% | 03/15/2023 | 500,000 | 513,750 | 495,750 |
| Pvtpl Asbury Automotive Group | 6.00% | 12/15/2024 | 475,000 | 495,188 | 490,438 |
| Pvtpl Ashton Woods USA LLC / Ashton Woods Fin Co | 6.88% | 02/15/2021 | 1,925,000 | 1,891,921 | 1,636,250 |
| Pvtpl Audatex North Amer | 6.13% | 11/01/2023 | 420,000 | 415,275 | 422,625 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl Aviation Cap Group Corp | 2.88% | 09/17/2018 | \$650,000 | \$647,094 | \$646,270 |
| Pvtpl Aviation Cap Group Corp | 4.88% | 10/01/2025 | 300,000 | 299,387 | 298,161 |
| Pvtpl Avis Budget Rent Car Fdg | 1.92% | 09/20/2019 | 600,000 | 599,745 | 595,501 |
| Pvtpl Avis Budget Rent Car Fdg Llcrent | 2.97% | 02/20/2020 | 850,000 | 849,856 | 865,074 |
| Pvtpl Baxalta | 5.25% | 06/23/2045 | 510,000 | 514,180 | 511,720 |
| Pvtpl Beacon Roofing Supply | 6.38% | 10/01/2023 | 830,000 | 830,000 | 845,562 |
| Pvtpl Belden | 5.50% | 09/01/2022 | 3,928,000 | 3,961,320 | 3,780,700 |
| Pvtpl Belden New | 5.25% | 07/15/2024 | 315,000 | 318,150 | 289,800 |
| Pvtpl Blue Cube Spo | 9.75% | 10/15/2023 | 2,240,000 | 2,262,744 | 2,416,400 |
| Pvtpl Blueline Rent Fin Corp 7 Snr | 7.00% | 02/01/2019 | 1,230,000 | 1,241,416 | 1,107,000 |
| Pvtpl Bnsf Ry Co 2015 1 Pass Thru Tr Passthru | 3.44% | 06/16/2028 | 294,358 | 294,358 | 284,308 |
| Pvtpl Building Matls Corp Amer | 6.00% | 10/15/2025 | 460,000 | 462,300 | 469,200 |
| Pvtpl C& S Group Enterprises LLC Gtd | 5.38% | 07/15/2022 | 3,200,000 | 3,136,760 | 2,880,000 |
| Pvtpl Calpine Corp | 6.00% | 01/15/2022 | 1,385,000 | 1,396,999 | 1,429,583 |
| Pvtpl Calpine Corp | 5.88% | 01/15/2024 | 2,390,000 | 2,430,462 | 2,449,750 |
| Pvtpl Cantor Coml Real Estate Co L P | 7.75% | 02/15/2018 | 1,710,000 | 1,767,246 | 1,752,750 |
| Pvtpl Carlson Travel Hldgs | 7.50% | 08/15/2019 | 4,205,000 | 4,291,569 | 4,141,925 |
| Pvtpl CCO Hldgs LLC / CCO Hldgs Cap Corp 144a | 5.13% | 05/01/2023 | 1,660,000 | 1,660,000 | 1,660,000 |
| Pvtpl CCO Hldgs Llc/ CCO Hldgs Cap Corp | 5.88% | 05/01/2027 | 1,050,000 | 1,034,150 | 1,044,750 |
| Pvtpl CCO Safari II LLC | 6.38% | 10/23/2035 | 885,000 | 885,000 | 894,143 |
| Pvtpl CCO Safari II LLC | 6.83% | 10/23/2055 | 170,000 | 170,000 | 167,490 |
| Pvtpl CCO Safari II LLC Bnds | 4.46% | 07/23/2022 | 5,125,000 | 5,166,665 | 5,107,114 |
| Pvtpl Ccoh Safari LLC | 5.75% | 02/15/2026 | 1,190,000 | 1,190,000 | 1,192,975 |
| Pvtpl Cenveo Corp Jr Priority | 8.50% | 09/15/2022 | 360,000 | 262,800 | 194,400 |
| Pvtpl Cfcrc Mtg Tr 2015 Rum Cl A Coml Mtg | 2.03% | 07/15/2030 | 1,940,000 | 1,940,000 | 1,932,657 |
| Pvtpl CFG Hldgs Ltd / CFG Fin LLC | 11.50% | 11/15/2019 | 1,750,000 | 1,752,669 | 1,671,250 |
| Pvtpl Churchill Downs | 5.38% | 12/15/2021 | 925,000 | 934,250 | 927,312 |
| Pvtpl Cimpres N V | 7.00% | 04/01/2022 | 2,495,000 | 2,505,029 | 2,395,200 |
| Pvtpl Cleaver Brooks | 8.75% | 12/15/2019 | 338,000 | 326,055 | 326,170 |
| Pvtpl Cli Fdg V LLC | 3.38% | 10/18/2029 | 1,042,085 | 1,040,554 | 1,010,131 |
| Pvtpl Cliffs Nat Res Second Lien | 7.75% | 03/31/2020 | 164,000 | 140,000 | 47,560 |
| Pvtpl CMO Bamll Db 2012 OSI Tr Coml Mtg Passthru Ctf Cl B | 4.83% | 04/13/2029 | 735,000 | 756,870 | 753,161 |
| Pvtpl CMO Cgrbs Coml Mtg Tr 2013 Vno5th Coml Mtg Passthru | 3.37% | 03/13/2035 | 1,425,000 | 1,442,812 | 1,430,882 |
| Pvtpl CMO Citigroup Coml Mtg Tr 2014 388g Var Rt | 1.08% | 06/15/2033 | 1,265,000 | 1,265,000 | 1,251,850 |
| Pvtpl CMO Citigroup Coml Mtg Tr 2015 Gc29 | 3.11% | 04/10/2048 | 1,400,000 | 1,151,276 | 978,467 |
| Pvtpl CMO Citigroup Mtg Ln Tr 2009 6 144a Var Rt | 2.87% | 04/25/2037 | 19,094 | 19,142 | 19,136 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl CMO Comm 2012 9w57 Mtg Tr Coml Mtg passthru Ctf CI A | 2.36% | 02/10/2029 | \$2,770,000 | \$2,814,796 | \$2,788,074 |
| Pvtpl CMO Comm 2013 Wwp Mtg T0 CI A 2 144a | 3.42% | 03/10/2031 | 208,000 | 219,538 | 209,792 |
| Pvtpl CMO Comm 2014 Sava Mtg Tr Comm 2014 CI B Var Rt | 2.08% | 06/15/2034 | 760,000 | 760,000 | 757,609 |
| Pvtpl CMO Comm 2015 Lc19 Mtg Tr Mtg Pass Thru Ctf CI E | 4.41% | 02/10/2048 | 1,610,000 | 1,219,072 | 1,165,841 |
| Pvtpl CMO Credit Suisse Mortgage Trust | 3.95% | 09/15/2037 | 840,000 | 872,607 | 862,817 |
| Pvtpl CMO Credit Suisse Mortgage Trust | 3.64% | 11/15/2034 | 1,685,000 | 1,735,548 | 1,729,491 |
| Pvtpl CMO Csmc Tr 2015 Deal Coml Mtg Passthru Ctf CI A 144a | 1.65% | 04/15/2029 | 2,100,000 | 2,097,375 | 2,094,437 |
| Pvtpl CMO Csmc Tr 2015 Town Coml Mtg CI F 144a Var Rt | 4.83% | 03/15/2017 | 3,350,000 | 3,282,945 | 3,303,978 |
| Pvtpl CMO Cwmbms 2004 R1 Performing Ln Remic Tr 1a F Var Rt | 0.82% | 11/25/2034 | 933,068 | 770,364 | 830,588 |
| Pvtpl CMO Cwmbms Reperforming Ln | 0.84% | 11/25/2034 | 808,339 | 667,013 | 706,937 |
| Pvtpl CMO Dbcrc 2014 Arcp Mtg Tr Pass Thru Ctf CI C | 5.10% | 01/10/2034 | 715,000 | 744,240 | 738,459 |
| Pvtpl CMO Dbrr | 1.64% | 12/18/2049 | 1,169,043 | 1,167,250 | 1,169,043 |
| Pvtpl CMO Dbrr 2011 C32 Tr Reremic Ctf 144a | 5.90% | 06/17/2049 | 800,000 | 864,500 | 826,207 |
| Pvtpl CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf CI A 1 | 3.74% | 11/10/2046 | 740,162 | 745,364 | 741,492 |
| Pvtpl CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf CI A 2 144a | 4.53% | 11/10/2046 | 2,305,000 | 2,314,382 | 2,416,488 |
| Pvtpl CMO Fdic 2011 R1 Tr Ctf CI A 144a | 2.67% | 07/25/2026 | 139,558 | 139,555 | 141,750 |
| Pvtpl CMO Fremf 2015 K48 Mtg Tr | 3.76% | 08/25/2048 | 1,425,000 | 1,276,268 | 1,286,671 |
| Pvtpl CMO Gahr Coml Mtg Tr 2015 Nrf Mtg Pass Thru Ctf CI B Fx | 3.49% | 12/15/2019 | 5,670,000 | 5,737,558 | 5,656,347 |
| Pvtpl CMO GS Mtg Secs Corp Gsmpps 2005 Rp2 144a 1af Var Rt | 0.77% | 03/25/2035 | 1,123,304 | 1,123,304 | 963,604 |
| Pvtpl CMO GS Mtg Secs Corp Tr 2012 Shop Coml Mtg Ctf CI A | 2.93% | 06/05/2031 | 1,950,000 | 2,029,920 | 1,975,457 |
| Pvtpl CMO GS Mtg Secs Tr 2014 Gsfl Mtg Pass Thru Ctf CI B 144a | 2.08% | 07/15/2031 | 970,000 | 968,181 | 965,762 |
| Pvtpl CMO Hilton USA Tr 2013 Hlt CI Afx | 2.66% | 11/05/2030 | 7,140,000 | 7,143,544 | 7,145,348 |
| Pvtpl CMO J P M Chase Coml Mtg Pass Thru Ctf | 3.91% | 05/05/2030 | 1,424,167 | 1,477,072 | 1,478,079 |
| Pvtpl CMO J P Morgan Chase Coml | 3.39% | 09/05/2032 | 600,000 | 618,000 | 608,324 |
| Pvtpl CMO J P Morgan Chase Coml Mtg Secs Tr 2015 Ccl A | 1.58% | 01/15/2032 | 1,575,000 | 1,576,907 | 1,566,648 |
| Pvtpl CMO La Hipotecaria Panamanian Mtg 2007 1 Tr Ctf 144a Var Rt 12 23 36 Beo | 4.77% | 12/23/2036 | 4,162,781 | 4,158,879 | 4,058,712 |
| Pvtpl CMO Lb UBS Coml Mtg Tr 2007 C6 | 6.11% | 07/15/2040 | 505,000 | 485,116 | 527,443 |
| Pvtpl CMO Lstar Secs Invt Ltd 2015 10/ Lstar Secs | 2.24% | 11/02/2020 | 494,488 | 485,927 | 485,989 |
| Pvtpl CMO Mastr Specialized Ln Tr | 7.00% | 08/25/2034 | 72,885 | 72,953 | 75,765 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl CMO Rbssp Resecuritization Tr 2010 1 Resecuirtization Tr Ctf 08 26 35 | 2.65% | 08/26/2035 | \$3,981,733 | \$4,048,303 | \$4,028,009 |
| Pvtpl CMO Scg Tr | 2.28% | 11/15/2026 | 1,465,000 | 1,465,000 | 1,456,153 |
| Pvtpl CMO Sfave Coml Mtg Ctf CI A 2b Var Rt | 4.14% | 01/05/2035 | 1,220,000 | 1,268,665 | 1,154,185 |
| Pvtpl CMO Structured Ast Secs Corp 2005 Rf1 CI A 144a Var Rt | 0.77% | 03/25/2035 | 723,232 | 535,304 | 599,740 |
| Pvtpl CMO Timberstar Tr I Com Mtg Psthuctf 2006 1 144a A Fx | 5.67% | 10/15/2036 | 455,000 | 520,051 | 466,658 |
| Pvtpl Columbia Pipeln Group Gtd Srnt144a | 4.50% | 06/01/2025 | 3,935,000 | 3,847,800 | 3,566,054 |
| Pvtpl Columbia Pipeln Group Gtd Srnt144a | 5.80% | 06/01/2045 | 790,000 | 788,199 | 693,527 |
| Pvtpl Commscope Technologies Fin LLC | 6.00% | 06/15/2025 | 675,000 | 677,120 | 649,688 |
| Pvtpl Compass Investors | 7.75% | 01/15/2021 | 1,900,000 | 1,902,169 | 1,824,000 |
| Pvtpl Compass Minerals Intl | 4.88% | 07/15/2024 | 225,000 | 220,219 | 214,312 |
| Pvtpl Comstock Res | 10.00% | 03/15/2020 | 3,725,000 | 3,061,012 | 1,713,500 |
| Pvtpl Core Indl Coml Mtg Passthru Ctf Tr 2015 Texw CI A | 3.08% | 02/10/2034 | 1,450,000 | 1,493,491 | 1,438,158 |
| Pvtpl Core Indl Tr | 3.04% | 02/10/2034 | 100,000 | 102,869 | 99,361 |
| Pvtpl Cox Communications New | 4.70% | 12/15/2042 | 280,000 | 289,110 | 212,500 |
| Pvtpl Credit Accep Corp Mich | 7.38% | 03/15/2023 | 1,160,000 | 1,167,185 | 1,154,200 |
| Pvtpl Cronos Containers Program I Ltd 2014 2 Abs | 3.27% | 11/18/2029 | 848,843 | 846,650 | 827,984 |
| Pvtpl Crown Castle Towers 2010 3 Sr Secdrev | 6.11% | 01/15/2040 | 6,300,000 | 6,849,268 | 6,871,126 |
| Pvtpl Crown Castle Towers LlC/ C 2020 Srrev | 4.88% | 08/15/2020 | 450,000 | 501,030 | 481,060 |
| Pvtpl Daimler Fin North Amer LLC Gtd | 2.63% | 09/15/2016 | 1,310,000 | 1,296,350 | 1,321,332 |
| Pvtpl Digitalglobe | 5.25% | 02/01/2021 | 2,443,000 | 2,374,765 | 2,052,120 |
| Pvtpl Dominos Pizza Master Iss LI 2012 1 | 5.22% | 01/25/2042 | 947,438 | 985,853 | 974,565 |
| Pvtpl Drawbridge Spl Opportunities Fd Lp/ Dra | 5.00% | 08/01/2021 | 1,890,000 | 1,868,713 | 1,833,300 |
| Pvtpl Drive Auto Receivables Tr 2015 A | 2.28% | 06/17/2019 | 2,155,000 | 2,154,959 | 2,170,111 |
| Pvtpl Drivetime Automotive Group | 8.00% | 06/01/2021 | 2,275,000 | 2,216,250 | 2,024,750 |
| Pvtpl Eagle I Ltd | 2.57% | 12/15/2039 | 187,500 | 188,438 | 185,977 |
| Pvtpl Endo Fin LLC / Endo Fo | 5.88% | 01/15/2023 | 1,135,000 | 1,129,100 | 1,112,300 |
| Pvtpl Endo Ltd/ Endo Fin LlC/ Endo Fo 144a | 6.00% | 07/15/2023 | 1,745,000 | 1,758,000 | 1,736,275 |
| Pvtpl Erac USA Fin LLC Gtd | 3.30% | 10/15/2022 | 300,000 | 299,778 | 295,137 |
| Pvtpl Erac USA Fin LLC Gtd | 3.80% | 11/01/2025 | 200,000 | 199,622 | 197,907 |
| Pvtpl Family Tree Escr | 5.25% | 03/01/2020 | 160,000 | 160,000 | 165,200 |
| Pvtpl Fid & Gty Life Hldgs | 6.38% | 04/01/2021 | 1,685,000 | 1,737,960 | 1,718,700 |
| Pvtpl First Data Corp | 7.00% | 12/01/2023 | 710,000 | 710,000 | 710,000 |
| Pvtpl First Data Corp New | 5.75% | 01/15/2024 | 890,000 | 882,038 | 876,650 |
| Pvtpl First Quality Fin Co | 4.63% | 05/15/2021 | 645,000 | 583,138 | 586,950 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl Firstfed Corp | 8.11% | 05/15/2024 | \$302,563 | \$389,550 | \$272,014 |
| Pvtpl Firstfed Corp Firstfed Cor 1996 1 B | 8.06% | 10/15/2022 | 19,208 | 25,931 | 12,467 |
| Pvtpl Fishers Lane Assocs LLC | 3.67% | 08/05/2030 | 5,150,000 | 5,150,000 | 5,160,733 |
| Pvtpl FI E Coast Hldgs Corp / Fla E Bd | 9.75% | 05/01/2020 | 1,700,000 | 1,723,775 | 1,156,000 |
| Pvtpl Flexi Van Leasing | 7.88% | 08/15/2018 | 940,000 | 935,187 | 940,000 |
| Pvtpl Florida East Coast Hldgs | 6.75% | 05/01/2019 | 5,590,000 | 5,682,688 | 5,114,850 |
| Pvtpl Fmr LLC | 4.95% | 02/01/2033 | 660,000 | 744,053 | 688,957 |
| Pvtpl Ford Cr Auto Owner Tr 2013 D | 1.72% | 07/15/2019 | 490,000 | 488,961 | 491,250 |
| Pvtpl Forest Labs | 5.00% | 12/15/2021 | 1,595,000 | 1,750,512 | 1,733,133 |
| Pvtpl Forest Labs | 4.38% | 02/01/2019 | 1,390,000 | 1,476,788 | 1,456,131 |
| Pvtpl Forest Labs | 4.88% | 02/15/2021 | 3,000,000 | 2,988,750 | 3,248,406 |
| Pvtpl Frontier Communications Corp | 8.88% | 09/15/2020 | 875,000 | 874,075 | 885,938 |
| Pvtpl Frontier Communications Corp | 10.50% | 09/15/2022 | 2,510,000 | 2,508,912 | 2,500,588 |
| Pvtpl Frontier Communications Corp | 11.00% | 09/15/2025 | 540,000 | 545,400 | 534,600 |
| Pvtpl Gahr Coml Mtg Trust | 3.49% | 12/15/2019 | 2,325,000 | 2,267,045 | 2,236,359 |
| Pvtpl Gamestop Corp New | 5.50% | 10/01/2019 | 1,510,000 | 1,520,710 | 1,487,350 |
| Pvtpl GE Cap Intl Fdg Co Medium Term | 2.34% | 11/15/2020 | 18,162,000 | 16,319,035 | 18,010,529 |
| Pvtpl GE Cap Intl Fdg Co Medium Term | 4.42% | 11/15/2035 | 4,352,000 | 3,033,607 | 4,441,138 |
| Pvtpl Gen Amern Railcar Corp III 1999 1 Pass Thru Tr 144a | 7.76% | 08/20/2021 | 99,888 | 110,251 | 112,874 |
| Pvtpl Glencore Fdg LLC Gtd | 4.63% | 04/29/2024 | 5,200,000 | 3,660,000 | 3,765,840 |
| Pvtpl Gtp Cellular Sites LLC 2012 2 CI A | 4.34% | 03/15/2019 | 362,474 | 362,474 | 383,015 |
| Pvtpl Guitar Ctr | 6.50% | 04/15/2019 | 1,270,000 | 1,173,598 | 1,066,800 |
| Pvtpl Halcon Res Corp | 8.63% | 02/01/2020 | 3,410,000 | 2,754,858 | 2,352,900 |
| Pvtpl Hancock John Mut Life Ins Co Surplus | 7.38% | 02/15/2024 | 185,000 | 238,343 | 219,615 |
| Pvtpl Hd Supply Sr Secd 1st Prty | 5.25% | 12/15/2021 | 1,000,000 | 1,035,000 | 1,020,000 |
| Pvtpl Healthsouth Corp | 5.75% | 09/15/2025 | 472,000 | 468,460 | 438,960 |
| Pvtpl Heinz H J Co | 4.88% | 02/15/2025 | 1,502,000 | 1,503,238 | 1,596,588 |
| Pvtpl Hewlett Packard Enterprise Co | 4.90% | 10/15/2025 | 8,890,000 | 8,865,887 | 8,717,658 |
| Pvtpl Hewlett Packard Enterprise Co | 6.35% | 10/15/2045 | 100,000 | 99,932 | 94,934 |
| Pvtpl Hewlett Packard Enterprise Co 144a | 2.85% | 10/05/2018 | 580,000 | 579,258 | 579,676 |
| Pvtpl Hewlett Packard Enterprise Co 144a | 3.60% | 10/15/2020 | 655,000 | 654,817 | 656,503 |
| Pvtpl Hologic | 5.25% | 07/15/2022 | 815,000 | 817,519 | 831,300 |
| Pvtpl Howard Hughes Corp | 6.88% | 10/01/2021 | 1,170,000 | 1,220,977 | 1,193,400 |
| Pvtpl Hyundai Auto Lease Securitization Tr 201 | 1.42% | 11/15/2018 | 440,000 | 439,911 | 439,492 |
| Pvtpl Hyundai Cap Amer | 2.13% | 10/02/2017 | 430,000 | 429,411 | 427,452 |
| Pvtpl Hyundai Cap Amer Medium Term | 3.00% | 10/30/2020 | 690,000 | 689,586 | 686,707 |
| Pvtpl Italics Merger Sub | 7.13% | 07/15/2023 | 580,000 | 571,300 | 524,900 |
| Pvtpl Itc Hldgs Corp | 5.50% | 01/15/2020 | 785,000 | 859,926 | 844,982 |
| Pvtpl J P Morgan Chase Coml Mtg Secs Tr 2012 C CI A 4fl | 1.65% | 06/15/2045 | 2,170,000 | 2,211,027 | 2,179,099 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl Jbg / Rockville NCI Campus LLC | 3.90% | 07/15/2023 | \$4,237,731 | \$4,453,942 | \$4,366,728 |
| Pvtpl Jgwpt Xxvi LLC | 3.84% | 10/15/2059 | 2,716,272 | 2,468,833 | 2,792,805 |
| Pvtpl Jll/ Delta Dutch Newco B V | 7.50% | 02/01/2022 | 1,355,000 | 1,374,550 | 1,321,125 |
| Pvtpl Kcg Hldgs | 6.88% | 03/15/2020 | 1,240,000 | 1,204,482 | 1,116,000 |
| Pvtpl Kkr Group Fin Co II LLC | 5.50% | 02/01/2043 | 110,000 | 112,008 | 114,681 |
| Pvtpl Kkr Group Fin Co III LLC | 5.13% | 06/01/2044 | 2,000,000 | 2,021,240 | 1,958,706 |
| Pvtpl Kodiak Cdo I Ltd / Kodiak Cdo | 1.84% | 08/07/2037 | 362,432 | 356,494 | 4 |
| Pvtpl Land O Lakes | 6.00% | 11/15/2022 | 2,004,000 | 2,055,256 | 2,094,180 |
| Pvtpl Landrys | 9.38% | 05/01/2020 | 1,300,000 | 1,381,250 | 1,368,250 |
| Pvtpl Level 3 Fing | 5.38% | 05/01/2025 | 670,000 | 670,000 | 666,650 |
| Pvtpl Liberty Mut | 7.88% | 10/15/2026 | 400,000 | 512,956 | 481,952 |
| Pvtpl Liberty Mut Group | 6.50% | 03/15/2035 | 4,425,000 | 4,741,697 | 5,221,929 |
| Pvtpl Linn Energy Llc/ Linn Energy Fin Corp | 12.00% | 12/15/2020 | 1,028,000 | 1,646,194 | 514,000 |
| Pvtpl Lumbermens Mut Cas Co Surp | 8.30% | 12/01/2037 | 615,000 | 170,662 | 62 |
| Pvtpl Mallkrodt Fin/ Sb | 5.63% | 10/15/2023 | 40,000 | 34,100 | 38,000 |
| Pvtpl Masonite Intl Corp New | 5.63% | 03/15/2023 | 325,000 | 325,000 | 335,562 |
| Pvtpl Match Group | 6.75% | 12/15/2022 | 4,030,000 | 3,865,188 | 3,989,700 |
| Pvtpl Mednax | 5.25% | 12/01/2023 | 285,000 | 285,000 | 286,425 |
| Pvtpl Metlife Cap Tr IV Metlife Capital Tr IV | 7.88% | 12/15/2067 | 600,000 | 594,474 | 732,000 |
| Pvtpl Midcontinent Fixed | 6.88% | 08/15/2023 | 585,000 | 582,075 | 592,312 |
| Pvtpl Miramax LLC | 3.34% | 07/20/2026 | 716,690 | 720,102 | 711,533 |
| Pvtpl Mmaf Equip Fin LLC 2011 A Ast Backed | 3.04% | 08/15/2028 | 190,000 | 189,941 | 193,448 |
| Pvtpl Modular Space Corp Sr Secd 2nd | 10.25% | 01/31/2019 | 1,150,000 | 948,000 | 460,000 |
| Pvtpl Morgan Stanley Cap I Tr 2014 MP Cl B | 3.69% | 08/11/2029 | 710,000 | 730,498 | 728,992 |
| Pvtpl Mplx Lp | 5.50% | 02/15/2023 | 400,000 | 395,588 | 350,000 |
| Pvtpl Mplx Lp | 4.50% | 07/15/2023 | 130,000 | 130,000 | 116,311 |
| Pvtpl Mplx Lp | 4.88% | 06/01/2025 | 3,685,000 | 3,508,328 | 3,298,075 |
| Pvtpl Msci | 5.25% | 11/15/2024 | 1,315,000 | 1,324,262 | 1,334,725 |
| Pvtpl Msci | 5.75% | 08/15/2025 | 1,395,000 | 1,398,325 | 1,429,875 |
| Pvtpl N W Fla Timber Fin LLC N W Fl | 4.75% | 03/04/2029 | 405,000 | 398,856 | 356,829 |
| Pvtpl Nai Entertainment Hlding 5 | 5.00% | 08/01/2018 | 940,000 | 940,000 | 954,100 |
| Pvtpl Nationwide Finl Svcs | 5.30% | 11/18/2044 | 3,155,000 | 3,184,987 | 3,158,417 |
| Pvtpl Navient Private Ed Ln Tr | 2.08% | 10/17/2044 | 1,525,000 | 1,487,409 | 1,446,437 |
| Pvtpl Navient Private Ed Ln Tr 2015 A Cl A 1 144a | 0.83% | 12/15/2021 | 1,274,375 | 1,274,375 | 1,270,263 |
| Pvtpl Navient Pvt Ed Ln Tr 2014 A | 0.81% | 05/16/2022 | 937,207 | 937,207 | 935,334 |
| Pvtpl Navient Pvt Ed Ln Tr 2015 B | 0.93% | 05/15/2023 | 893,294 | 892,112 | 891,954 |
| Pvtpl Nbc Universal Ent In | 5.25% | 12/19/2049 | 800,000 | 800,000 | 848,000 |
| Pvtpl Ncl Corp Ltd | 5.25% | 11/15/2019 | 270,000 | 279,450 | 275,908 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl Neptune Fo Corp Sr Gtd | 6.63% | 10/15/2025 | \$400,000 | \$400,500 | \$416,000 |
| Pvtpl New Eng Mut Life Ins Co Surp | 7.88% | 02/15/2024 | 470,000 | 594,426 | 580,574 |
| Pvtpl Nextgear Floorplan Master Owner 1 CI B | 2.61% | 10/15/2019 | 1,760,000 | 1,759,521 | 1,730,502 |
| Pvtpl Nextgear Floorplan Master Owner Trust | 2.08% | 07/15/2019 | 1,670,000 | 1,670,000 | 1,670,653 |
| Pvtpl Odebrecht Fin Ltd | 5.25% | 06/27/2029 | 1,520,000 | 1,491,424 | 733,400 |
| Pvtpl Ohio Natl Finl Svcs | 6.38% | 04/30/2020 | 510,000 | 600,715 | 569,429 |
| Pvtpl Onemain Finl Hldgs | 6.75% | 12/15/2019 | 530,000 | 530,000 | 537,288 |
| Pvtpl Onemain Finl Hldgs | 7.25% | 12/15/2021 | 935,000 | 935,000 | 937,338 |
| Pvtpl Onemain Finl Issuance Tr 2015 1 CI A | 3.19% | 03/18/2026 | 3,755,000 | 3,767,909 | 3,731,719 |
| Pvtpl Orion 2006 1 Ltd / CI D 144a Var Rt | 3.79% | 09/10/2046 | 256,342 | 253,817 | 3 |
| Pvtpl Pbf Hldg Co Llc/ Pbf Fin Corp | 7.00% | 11/15/2023 | 200,000 | 200,000 | 195,000 |
| Pvtpl Penske Truck Leasing Co Lp/ Ptl Fin | 4.88% | 07/11/2022 | 300,000 | 321,987 | 312,028 |
| Pvtpl Pershing Rd Dev Co LLC IRS Fac Ls | 0.81% | 09/01/2026 | 995,773 | 914,280 | 921,090 |
| Pvtpl Petco Hldgs Sr Pik Toggle | 8.50% | 10/15/2017 | 490,000 | 498,575 | 498,575 |
| Pvtpl Pheaa Stud Ln Tr | 1.01% | 08/25/2040 | 3,550,162 | 3,550,162 | 3,432,556 |
| Pvtpl President & Fellows Harvard Cg Taxable Bd 2008 | 6.50% | 01/15/2039 | 650,000 | 901,507 | 896,659 |
| Pvtpl Prestige Auto Receivables Tr 2014 1 Automobile Receivables | 2.91% | 07/15/2021 | 1,655,000 | 1,654,443 | 1,621,164 |
| Pvtpl Prestige Brands | 5.38% | 12/15/2021 | 605,000 | 609,499 | 580,800 |
| Pvtpl Prospect Med Hldgs | 8.38% | 05/01/2019 | 300,000 | 318,000 | 312,000 |
| Pvtpl Qorvo | 7.00% | 12/01/2025 | 465,000 | 465,000 | 478,950 |
| Pvtpl Quicken Loans | 5.75% | 05/01/2025 | 400,000 | 400,000 | 381,000 |
| Pvtpl Radio Sys Corp Sr Secd 2nd Lien | 8.38% | 11/01/2019 | 2,795,000 | 3,056,681 | 2,899,812 |
| Pvtpl Republic Of Tunisia Prom | 6.53% | 05/15/2028 | 684,244 | 803,987 | 684,244 |
| Pvtpl Rialto Hldgs LLC | 7.00% | 12/01/2018 | 1,747,000 | 1,766,000 | 1,773,205 |
| Pvtpl Rivers Pitt Borrower L P / Rivers P | 9.50% | 06/15/2019 | 836,000 | 898,979 | 865,260 |
| Pvtpl Rockies Express Pipeline LLC | 6.85% | 07/15/2018 | 1,725,000 | 1,809,094 | 1,690,500 |
| Pvtpl Rolta Amers LLC Gtd | 8.88% | 07/24/2019 | 950,000 | 971,518 | 498,750 |
| Pvtpl Rsi Home Prods | 6.50% | 03/15/2023 | 830,000 | 830,000 | 854,900 |
| Pvtpl Sabine Pass Liquefaction LLC | 5.63% | 03/01/2025 | 880,000 | 880,000 | 744,700 |
| Pvtpl Sabre Gbl | 5.25% | 11/15/2023 | 65,000 | 65,000 | 64,269 |
| Pvtpl Sawgrass Merg Sub | 8.75% | 12/15/2020 | 180,000 | 151,650 | 117,000 |
| Pvtpl SBA Tower Tr 2010 2 Secd Tower Revsecs | 5.10% | 04/15/2042 | 300,000 | 330,894 | 303,715 |
| Pvtpl Schlumberger Hldgs Corp | 4.00% | 12/21/2025 | 970,000 | 966,012 | 957,176 |
| Pvtpl Scholar Fdg 2013 A CI A Var Rt | 1.07% | 01/30/2045 | 932,132 | 927,708 | 868,776 |
| Pvtpl Schulman A | 6.88% | 06/01/2023 | 142,000 | 138,805 | 135,965 |
| Pvtpl Scottrade Finl Svcs | 6.13% | 07/11/2021 | 785,000 | 845,139 | 826,013 |
| Pvtpl Sierra Timeshare 2012 1 Receivables CI A | 2.84% | 11/20/2028 | 62,541 | 63,484 | 62,818 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl Sirius Xm Radio | 5.38% | 04/15/2025 | \$300,000 | \$300,000 | \$301,875 |
| Pvtpl SLM Student Ln Edc Repackaging Tr 2013 M | 3.50% | 10/28/2029 | 2,626,035 | 2,576,704 | 2,568,261 |
| Pvtpl Smb Private Ed Ln | 3.05% | 05/15/2026 | 5,000,000 | 4,998,626 | 4,971,700 |
| Pvtpl Smb Private Ed Ln | 1.83% | 04/15/2032 | 2,050,000 | 2,050,000 | 1,968,435 |
| Pvtpl Smb Private Ed Ln | 1.03% | 02/15/2023 | 2,237,303 | 2,233,923 | 2,230,428 |
| Pvtpl Smb Private Ed Ln Tr | 1.48% | 05/15/2026 | 2,150,000 | 2,150,000 | 2,119,836 |
| Pvtpl Smb Private Education Loan Trust | 3.50% | 09/15/2043 | 1,460,000 | 1,341,619 | 1,365,312 |
| Pvtpl Social Professional Loan Program LLC | 2.51% | 08/25/2033 | 2,248,873 | 2,236,527 | 2,204,008 |
| Pvtpl Sofi Professional Ln Program 2015 | 2.72% | 10/27/2036 | 2,190,000 | 2,178,897 | 2,158,751 |
| Pvtpl Sonic Cap LLC Ser 2011 1 A 2 144a | 5.44% | 05/20/2041 | 993,486 | 1,043,770 | 1,013,806 |
| Pvtpl Sothebys | 5.25% | 10/01/2022 | 300,000 | 291,750 | 273,000 |
| Pvtpl Springcastle Spv | 2.70% | 05/25/2023 | 311,407 | 311,387 | 310,719 |
| Pvtpl Springleaf Fdg Tr 2014 A | 2.41% | 12/15/2022 | 315,000 | 314,948 | 314,105 |
| Pvtpl Sprint Nextel Corp | 9.00% | 11/15/2018 | 2,307,000 | 2,591,002 | 2,428,118 |
| Pvtpl Sprint Nextel Corp | 7.00% | 03/01/2020 | 2,375,000 | 2,673,988 | 2,380,938 |
| Pvtpl Sterigenics Nordion Hldgs | 6.50% | 05/15/2023 | 375,000 | 375,000 | 358,125 |
| Pvtpl Stone Energy Corp | 1.75% | 03/01/2017 | 1,530,000 | 1,323,362 | 1,130,288 |
| Pvtpl Structured Ast Secs Corp Mtg Ln | 0.64% | 02/25/2036 | 3,934,167 | 2,064,895 | 297,026 |
| Pvtpl Suttonpark Structured Settlements | 4.92% | 11/15/2058 | 2,786,318 | 2,782,993 | 3,099,294 |
| Pvtpl Swiss RE Treas US Corp | 2.88% | 12/06/2022 | 790,000 | 800,699 | 763,361 |
| Pvtpl Targa Res Partners Lp/ Targa Res Partne | 6.63% | 10/01/2020 | 2,423,000 | 2,463,256 | 2,186,758 |
| Pvtpl Taylor Morrison Cmnty / Monarch Cmnty | 5.25% | 04/15/2021 | 760,000 | 743,788 | 760,000 |
| Pvtpl Teachers Ins | 4.90% | 09/15/2044 | 90,000 | 98,048 | 90,908 |
| Pvtpl Textainer Marine Containers Ltd | 3.90% | 09/20/2038 | 406,875 | 419,653 | 404,711 |
| Pvtpl Towd Pt Mtg Tr | 2.75% | 05/25/2055 | 8,494,308 | 8,509,278 | 8,388,987 |
| Pvtpl Trinity Inds | 4.55% | 10/01/2024 | 2,500,000 | 2,497,200 | 2,289,988 |
| Pvtpl Ts Intl | 8.01% | 06/15/2020 | 375,000 | 371,250 | 255,092 |
| Pvtpl Ttx Co Medium Term | 4.40% | 05/01/2021 | 3,000,000 | 3,310,590 | 3,173,910 |
| Pvtpl Univision Communications | 6.75% | 09/15/2022 | 940,000 | 987,900 | 974,075 |
| Pvtpl USG Corp | 7.88% | 03/30/2020 | 1,132,000 | 1,248,821 | 1,185,770 |
| Pvtpl Valeant Pharmaceuticals Intl Gtd | 7.00% | 10/01/2020 | 1,301,000 | 1,241,290 | 1,297,748 |
| Pvtpl Viking Cruises Ltd | 8.50% | 10/15/2022 | 70,000 | 66,675 | 66,325 |
| Pvtpl Viking Cruises Ltd | 6.25% | 05/15/2025 | 175,000 | 175,000 | 143,500 |
| Pvtpl Vndo 2013 Penn Mtg Tr Coml Cl C | 4.08% | 12/13/2029 | 205,000 | 204,234 | 210,717 |
| Pvtpl Wachovia Bk Coml Mtg | 5.70% | 06/15/2049 | 2,240,000 | 2,406,250 | 2,333,838 |
| Pvtpl Waterford Gaming L L C/ Waterford Gamin | | 09/15/2014 | 82,698 | 82,698 | 16,540 |
| Pvtpl Wea Fin LLC | 4.75% | 09/17/2044 | 2,430,000 | 2,685,612 | 2,380,897 |
| Pvtpl Wells Enterprises | 6.75% | 02/01/2020 | 1,364,000 | 1,402,608 | 1,404,920 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Pvtpl West Corp | 5.38% | 07/15/2022 | \$1,405,000 | \$1,334,212 | \$1,211,812 |
| Pvtpl Westgate Resorts 2013 1 LLC | 2.25% | 08/20/2025 | 265,133 | 265,526 | 264,638 |
| Pvtpl Wex | 4.75% | 02/01/2023 | 940,000 | 886,309 | 855,400 |
| Pvtpl Whole Foods Mkt | 5.20% | 12/03/2025 | 955,000 | 956,208 | 953,587 |
| Pvtpl Wise Metals Grp LLC / Wise Alloys Fin | 8.75% | 12/15/2018 | 4,200,000 | 4,168,181 | 3,181,500 |
| Pvtpl Wrigley Wm Jr Co | 2.40% | 10/21/2018 | 980,000 | 989,253 | 982,616 |
| Pvtpl Wrigley Wm Jr Co | 2.90% | 10/21/2019 | 1,065,000 | 1,077,865 | 1,074,856 |
| Pvtpl1 Family Tree Escrow LLC Bnds | 5.75% | 03/01/2023 | 4,295,000 | 4,395,930 | 4,445,325 |
| Pvtpl1 Nielsen Fin LLC 144a | 5.00% | 04/15/2022 | 3,505,000 | 3,520,046 | 3,461,188 |
| Pvtpldrive Auto Receivables Tr | 1.01% | 11/15/2017 | 707,506 | 707,474 | 707,100 |
| QEP Res | 6.88% | 03/01/2021 | 530,000 | 561,426 | 434,600 |
| QEP Resources | 5.25% | 05/01/2023 | 720,000 | 713,000 | 511,200 |
| Qualcomm | 3.45% | 05/20/2025 | 8,701,000 | 8,669,676 | 8,345,642 |
| Qualcomm | 1.40% | 05/18/2018 | 75,000 | 75,037 | 74,359 |
| Qualcomm | 4.80% | 05/20/2045 | 5,093,000 | 5,056,017 | 4,525,176 |
| Quest Diagnostics | 3.50% | 03/30/2025 | 750,000 | 741,675 | 724,587 |
| Quest Diagnostics | 4.70% | 03/30/2045 | 4,000,000 | 3,996,680 | 3,581,704 |
| Quintiles | 4.88% | 05/15/2023 | 1,055,000 | 1,058,308 | 1,060,275 |
| Qvc | 5.95% | 03/15/2043 | 5,000,000 | 4,386,760 | 4,241,560 |
| Rackspace Hosting | 6.50% | 01/15/2024 | 150,000 | 150,000 | 144,750 |
| Radian Group | 5.50% | 06/01/2019 | 80,000 | 82,700 | 79,800 |
| Range Res Corp | 5.00% | 08/15/2022 | 440,000 | 440,000 | 328,900 |
| Range Res Corp | 5.00% | 03/15/2023 | 1,020,000 | 1,017,388 | 759,900 |
| Range Res Corp | 4.88% | 05/15/2025 | 355,000 | 285,412 | 269,800 |
| Realty Corp Synthetic Lc | | 10/10/2016 | 34,470 | 32,144 | 33,953 |
| Realty Corporation Term Ln B | | 03/05/2020 | 1,127,375 | 1,051,278 | 1,118,450 |
| Realty Ome Corp | 4.65% | 08/01/2023 | 650,000 | 691,632 | 676,584 |
| Regal Entmt Group | 5.75% | 02/01/2025 | 337,000 | 328,661 | 325,205 |
| Regency Energy | 6.50% | 07/15/2021 | 33,000 | 33,005 | 33,165 |
| Regency Energy | 5.88% | 03/01/2022 | 660,000 | 673,412 | 622,090 |
| Regions Bk Birmingham Ala Med Term1 Sutranch | 7.50% | 05/15/2018 | 73,000 | 82,190 | 81,113 |
| Reliant Energy Mid Atlc Pwr Hldgs LI | 9.68% | 07/02/2026 | 1,550,000 | 1,671,831 | 1,503,500 |
| Rensselaer Poly | 5.60% | 09/01/2020 | 65,000 | 68,052 | 72,719 |
| Republic Svcs | 5.00% | 03/01/2020 | 415,000 | 460,839 | 450,674 |
| Republic Svcs | 5.50% | 09/15/2019 | 3,260,000 | 3,721,732 | 3,586,668 |
| Resdntl Ast Mtg | 1.55% | 08/25/2033 | 1,831,080 | 1,134,801 | 1,619,436 |
| Rex Energy Corp | 8.88% | 12/01/2020 | 3,310,000 | 2,739,135 | 728,200 |
| Rex Energy Corp | 6.25% | 08/01/2022 | 1,530,000 | 1,227,450 | 306,000 |
| Reynolds Amern | 6.75% | 06/15/2017 | 720,000 | 719,338 | 768,604 |
| Reynolds Amern | 3.25% | 11/01/2022 | 530,000 | 529,279 | 524,049 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Reynolds Amern | 8.13% | 06/23/2019 | \$410,000 | \$519,539 | \$482,454 |
| Reynolds Amern | 3.75% | 05/20/2023 | 1,240,000 | 1,235,536 | 1,237,155 |
| Reynolds Amern | 8.13% | 05/01/2040 | 5,000,000 | 6,199,000 | 6,133,200 |
| Reynolds Amern Fixed | 5.85% | 08/15/2045 | 2,600,000 | 2,738,163 | 2,890,524 |
| Reynolds Amern Fixed | 4.45% | 06/12/2025 | 465,000 | 469,952 | 486,311 |
| Reynolds Group | 5.75% | 10/15/2020 | 350,000 | 359,625 | 356,016 |
| Reynolds Group Issuer / Reynolds Gr Step Up | 8.50% | 05/15/2018 | 880,000 | 909,700 | 870,100 |
| Reynolds Group Issuer / Reynolds Grou | 7.13% | 04/15/2019 | 784,000 | 800,007 | 798,210 |
| RLI Corp | 4.88% | 09/15/2023 | 250,000 | 249,285 | 258,452 |
| Rock Tenn Co | 3.50% | 03/01/2020 | 340,000 | 338,471 | 343,408 |
| Rock Tenn Co | 4.00% | 03/01/2023 | 250,000 | 247,984 | 250,847 |
| Rowan Cos | 4.88% | 06/01/2022 | 4,000,000 | 3,280,000 | 2,941,672 |
| Royal Bk Scotland Fixed | 7.65% | 12/31/2049 | 210,000 | 202,300 | 260,138 |
| RRI Energy | 7.88% | 06/15/2017 | 3,715,000 | 3,552,797 | 3,232,050 |
| S Carolina Elec | 6.05% | 01/15/2038 | 1,175,000 | 1,410,681 | 1,382,230 |
| S Carolina Elec | 4.60% | 06/15/2043 | 4,140,000 | 4,080,384 | 4,155,749 |
| Sabine Pass | 5.75% | 05/15/2024 | 497,000 | 506,319 | 432,390 |
| Sabine Pass Liquefaction | 6.25% | 03/15/2022 | 315,000 | 301,838 | 291,375 |
| Sabra Hlth Care | 5.38% | 06/01/2023 | 565,000 | 565,000 | 569,238 |
| Safina Ltd | 1.55% | 01/15/2022 | 639,527 | 633,579 | 631,079 |
| Samson Invt Co Fixed | | 12/31/2040 | 950,000 | 1,051,450 | 1,900 |
| Sanchez Energy | 7.75% | 06/15/2021 | 920,000 | 838,075 | 561,200 |
| Santander Dr Auto | 1.55% | 10/15/2018 | 1,723,499 | 1,723,147 | 1,723,633 |
| Santander Dr Auto | 2.73% | 10/15/2019 | 1,592,000 | 1,591,556 | 1,597,145 |
| Santander Dr Auto | 5.95% | 04/15/2019 | 2,915,000 | 3,040,636 | 2,980,433 |
| Santander Dr Auto | 1.16% | 01/15/2019 | 396,355 | 396,289 | 396,310 |
| Santander Dr Auto | 2.16% | 01/15/2020 | 564,093 | 566,583 | 565,157 |
| Santander Dr Auto | 3.78% | 10/15/2019 | 1,420,000 | 1,419,782 | 1,444,778 |
| Santander Dr Auto | 0.87% | 01/16/2018 | 735,026 | 735,083 | 735,004 |
| Santander Dr Auto | 1.45% | 05/15/2019 | 370,000 | 369,928 | 369,369 |
| Santander Dr Auto | 0.67% | 01/16/2018 | 1,548,279 | 1,548,037 | 1,547,793 |
| Santander Dr Auto | 1.82% | 05/15/2019 | 150,000 | 149,975 | 150,135 |
| Santander Dr Auto | 2.60% | 11/16/2020 | 1,895,000 | 1,894,437 | 1,898,186 |
| Santander Dr Auto | 0.72% | 04/16/2018 | 947,022 | 946,934 | 945,980 |
| Santander Dr Auto | 1.76% | 09/16/2019 | 200,000 | 199,974 | 199,995 |
| Santander Dr Auto | 2.46% | 06/15/2020 | 700,000 | 704,457 | 701,969 |
| Santander Dr Auto | 2.07% | 03/16/2020 | 325,000 | 326,117 | 324,121 |
| Santander Dr Auto | 2.74% | 12/15/2021 | 1,075,000 | 1,074,867 | 1,066,074 |
| Santander Dr Auto Fixed | 1.12% | 12/17/2018 | 2,665,000 | 2,664,904 | 2,654,761 |
| Santander Hldgs | 2.65% | 04/17/2020 | 200,000 | 199,202 | 196,214 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Santander Hldgs Fixed | 4.50% | 07/17/2025 | \$370,000 | \$369,852 | \$376,640 |
| Schlumberger Hldgs Corp 144a | 3.00% | 12/21/2020 | 1,600,000 | 1,596,384 | 1,579,330 |
| Scientific Games Fixed | 10.00% | 12/01/2022 | 360,000 | 322,200 | 255,600 |
| Scripps Networks | 3.90% | 11/15/2024 | 400,000 | 395,164 | 382,423 |
| Seagate Hdd Cayman | 3.75% | 11/15/2018 | 790,000 | 790,000 | 784,075 |
| Seagate Hdd Cayman Fixed | 4.75% | 06/01/2023 | 5,000,000 | 5,012,500 | 4,376,405 |
| Seagate Hdd Cayman Fixed | 4.75% | 01/01/2025 | 125,000 | 105,938 | 104,088 |
| Sequoia Mtg Tr | 3.50% | 05/25/2045 | 729,070 | 745,929 | 726,677 |
| Servicemaster Company, The Term Loan B | | 07/01/2021 | 518,687 | 521,280 | 513,987 |
| Sesi L L C | 6.38% | 05/01/2019 | 293,000 | 292,268 | 271,942 |
| Sesi L L C | 7.13% | 12/15/2021 | 280,000 | 280,000 | 249,200 |
| Silgan Hldgs | 5.00% | 04/01/2020 | 370,000 | 370,000 | 376,475 |
| Simon Ppty Group L | 3.38% | 03/15/2022 | 290,000 | 303,633 | 299,002 |
| Simon Ppty Group L | 3.38% | 10/01/2024 | 240,000 | 249,523 | 242,271 |
| Skopos Auto | 3.55% | 02/15/2020 | 257,444 | 257,421 | 257,049 |
| Slair T V | 6.13% | 10/01/2022 | 1,179,000 | 1,210,135 | 1,202,580 |
| SLM Corp 6 25 Jan 2017 | 6.00% | 01/25/2017 | 784,000 | 807,520 | 803,600 |
| SLM Corp Medium Term | 7.25% | 01/25/2022 | 12,480,000 | 13,976,400 | 11,668,800 |
| SLM Student Ln Tr 2003 12 Student Ln Bkdsecs CI B | 1.10% | 03/15/2038 | 1,965,970 | 1,823,130 | 1,782,055 |
| SLM Student Ln Tr 2007 2 CI | 0.38% | 07/25/2022 | 3,990,000 | 3,719,428 | 3,726,361 |
| Sm Energy Co | 6.50% | 01/01/2023 | 1,625,000 | 1,679,638 | 1,194,375 |
| Smithfield Foods | 6.63% | 08/15/2022 | 1,200,000 | 1,263,000 | 1,245,000 |
| Smucker J M Co | 3.50% | 10/15/2021 | 605,000 | 626,876 | 622,460 |
| Sonat | 7.00% | 02/01/2018 | 475,000 | 521,812 | 491,772 |
| Southern Pwr Co | 2.38% | 06/01/2020 | 660,000 | 658,394 | 641,585 |
| Southn Cal Edison | 1.85% | 02/01/2022 | 255,357 | 255,503 | 252,995 |
| Southn Nat Gas Co | 8.00% | 03/01/2032 | 503,000 | 549,840 | 493,938 |
| Southwestn Energy | 4.10% | 03/15/2022 | 180,000 | 112,050 | 113,213 |
| Southwestn Energy | 4.95% | 01/23/2025 | 385,000 | 342,613 | 242,550 |
| Southwestn Pub Svc | 3.30% | 06/15/2024 | 600,000 | 601,788 | 606,414 |
| Spcl1 Amern Airs Pass | 5.25% | 01/31/2021 | 4,839,144 | 4,912,968 | 5,129,493 |
| Spcl1 Delta Air Lines | 6.20% | 01/02/2020 | 343,885 | 381,712 | 368,386 |
| Spectrum Brands | 6.38% | 11/15/2020 | 988,000 | 1,044,958 | 1,049,750 |
| Spectrum Brands | 6.63% | 11/15/2022 | 1,315,000 | 1,385,500 | 1,387,325 |
| Spectrum Brands | 5.75% | 07/15/2025 | 520,000 | 541,375 | 533,000 |
| Speedway Fixed | 5.13% | 02/01/2023 | 250,000 | 252,500 | 247,500 |
| Speedy Cash Inter | 10.75% | 05/15/2018 | 940,000 | 953,885 | 479,400 |
| Spirit Aerosystems | 5.25% | 03/15/2022 | 1,650,000 | 1,674,750 | 1,684,023 |
| Sprint Cap Corp | 8.75% | 03/15/2032 | 1,660,000 | 1,510,800 | 1,245,000 |
| Sprint Corp | 7.13% | 06/15/2024 | 2,600,000 | 2,280,320 | 1,875,250 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Sprint Corp Fixed | 7.63% | 02/15/2025 | \$730,000 | \$730,000 | \$532,900 |
| Sprint Corporation | 7.88% | 09/15/2023 | 4,535,000 | 4,550,892 | 3,405,785 |
| SPX Flow | 6.88% | 09/01/2017 | 1,020,000 | 1,020,000 | 1,083,750 |
| St Str Corp | 3.70% | 11/20/2023 | 5,050,000 | 5,221,195 | 5,254,641 |
| Staples Term Loan First Lien | | 04/23/2021 | 1,160,000 | 1,158,550 | 1,144,920 |
| Starbucks Corp | 3.85% | 10/01/2023 | 8,000,000 | 8,779,190 | 8,488,216 |
| State Str Cap Tr IV State Street Capitaltrust IV | 1.51% | 06/01/2077 | 1,195,000 | 1,018,738 | 976,912 |
| State Str Corp Step Cpn | 4.96% | 03/15/2018 | 1,750,000 | 1,794,199 | 1,836,105 |
| State Street Corporation Bnds | 2.55% | 08/18/2020 | 395,000 | 394,099 | 399,917 |
| Steel Dynamics | 6.38% | 08/15/2022 | 1,000,000 | 1,094,375 | 960,000 |
| Steel Dynamics | 5.25% | 04/15/2023 | 106,000 | 101,155 | 96,725 |
| Steel Dynamics | 5.50% | 10/01/2024 | 250,000 | 243,125 | 228,125 |
| Stifel Finl Corp | 3.50% | 12/01/2020 | 1,350,000 | 1,344,789 | 1,334,475 |
| Stone Energy Corp | 7.50% | 11/15/2022 | 6,154,000 | 5,571,787 | 2,030,820 |
| Structured Asset Secs Corp | 2.49% | 08/25/2034 | 1,427,054 | 1,354,809 | 1,431,645 |
| Structured Ast | 0.97% | 09/25/2034 | 3,191,028 | 2,903,835 | 2,914,889 |
| Structured Ast Secs Corp | 1.46% | 07/25/2032 | 334,112 | 261,478 | 322,712 |
| Summit Matls LLC | 6.13% | 07/15/2023 | 975,000 | 975,912 | 960,375 |
| Summit Matls LLC | 6.13% | 07/15/2023 | 1,160,000 | 1,152,750 | 1,142,600 |
| Summit Midstream Hldgs LLC / Summit Mids | 7.50% | 07/01/2021 | 1,635,000 | 1,686,562 | 1,389,750 |
| Sunoco Logistics | 3.45% | 01/15/2023 | 285,000 | 283,287 | 240,551 |
| Sunoco Logistics | 5.35% | 05/15/2045 | 200,000 | 212,412 | 148,518 |
| Suntrust Bks | 6.00% | 09/11/2017 | 730,000 | 789,181 | 775,442 |
| Suntrust Bks | 3.50% | 01/20/2017 | 705,000 | 725,480 | 717,168 |
| Synchrony Cr Card | 1.74% | 09/15/2021 | 485,000 | 484,935 | 481,145 |
| Synchrony Finl | 4.50% | 07/23/2025 | 435,000 | 433,408 | 433,970 |
| T Mobile USA | 6.46% | 04/28/2019 | 755,000 | 770,100 | 777,514 |
| T Mobile USA | 6.73% | 04/28/2022 | 1,750,000 | 1,732,500 | 1,824,375 |
| T Mobile USA | 6.13% | 01/15/2022 | 2,745,000 | 2,802,697 | 2,820,488 |
| T Mobile USA | 6.50% | 01/15/2024 | 2,985,000 | 3,053,312 | 3,044,700 |
| T Mobile USA | 6.25% | 04/01/2021 | 295,000 | 304,588 | 303,850 |
| T Mobile USA | 6.63% | 04/01/2023 | 2,795,000 | 2,832,999 | 2,850,900 |
| T Mobile USA | 6.38% | 03/01/2025 | 2,010,000 | 2,012,223 | 2,030,100 |
| T Mobile USA | 6.50% | 01/15/2026 | 2,760,000 | 2,760,000 | 2,786,192 |
| T Mobile USA 6 | 6.00% | 03/01/2023 | 410,000 | 410,000 | 415,125 |
| T Mobile USA Term Loan B | | 11/03/2022 | 820,000 | 824,506 | 818,975 |
| Targa Res Mandatory Exchange Cb | 5.00% | 01/15/2018 | 1,350,000 | 1,304,094 | 1,248,750 |
| Target Corp | 3.50% | 07/01/2024 | 4,500,000 | 4,662,945 | 4,669,533 |
| TCI Communications | 7.88% | 02/15/2026 | 730,000 | 848,826 | 986,594 |
| TCI Communications | 7.13% | 02/15/2028 | 320,000 | 317,606 | 413,813 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|-------------------------------------|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Teachers Ins | 6.85% | 12/16/2039 | \$1,270,000 | \$1,279,191 | \$1,570,201 |
| Team Health | 7.25% | 12/15/2023 | 1,140,000 | 1,148,312 | 1,179,900 |
| Telesat Cda / Telesat LLC Term Ln B | | 03/28/2019 | 1,930,413 | 1,930,412 | 1,900,250 |
| Tempur Sealy Intl | 6.88% | 12/15/2020 | 1,000,000 | 1,009,075 | 1,047,500 |
| Tenet Healthcare | 4.50% | 04/01/2021 | 315,000 | 317,362 | 307,125 |
| Tenet Healthcare | 6.75% | 06/15/2023 | 1,315,000 | 1,202,450 | 1,219,662 |
| Tenet Healthcare Corp | 8.13% | 04/01/2022 | 570,000 | 561,225 | 568,575 |
| Tenneco | 6.88% | 12/15/2020 | 647,000 | 676,850 | 669,645 |
| Terraform Global | 9.75% | 08/15/2022 | 150,000 | 148,130 | 119,625 |
| Tesoro Logistics | 6.13% | 10/15/2021 | 270,000 | 274,278 | 256,500 |
| Texaco Cap | 8.00% | 08/01/2032 | 420,000 | 629,076 | 599,025 |
| Thermo Fisher Scientific | 5.30% | 02/01/2044 | 160,000 | 163,438 | 170,962 |
| Time Warner | 4.88% | 03/15/2020 | 600,000 | 667,239 | 648,710 |
| Time Warner | 6.25% | 03/29/2041 | 120,000 | 124,864 | 133,269 |
| Time Warner Cable | 5.85% | 05/01/2017 | 475,000 | 506,915 | 496,909 |
| Time Warner Cable | 6.55% | 05/01/2037 | 1,290,000 | 1,321,555 | 1,305,462 |
| Time Warner Cable | 8.75% | 02/14/2019 | 150,000 | 161,681 | 174,008 |
| Time Warner Cable | 8.25% | 04/01/2019 | 1,220,000 | 1,257,496 | 1,400,926 |
| Time Warner Cable | 4.13% | 02/15/2021 | 990,000 | 1,020,547 | 1,010,865 |
| Time Warner Cable | 5.88% | 11/15/2040 | 410,000 | 409,848 | 388,543 |
| Time Warner Cable | 5.50% | 09/01/2041 | 100,000 | 99,160 | 90,364 |
| Time Warner Cos | 6.63% | 05/15/2029 | 435,000 | 526,368 | 509,249 |
| Time Warner Entmt | 8.38% | 07/15/2033 | 260,000 | 354,401 | 306,724 |
| Time Warner Fixed | 3.60% | 07/15/2025 | 600,000 | 594,131 | 584,087 |
| Time Warner New | 4.70% | 01/15/2021 | 600,000 | 599,359 | 645,756 |
| Time Warner New | 4.75% | 03/29/2021 | 460,000 | 470,534 | 494,450 |
| Titan Intl | 6.88% | 10/01/2020 | 699,000 | 702,574 | 520,755 |
| Toll Bros Fin Corp | 4.00% | 12/31/2018 | 2,975,000 | 3,041,837 | 3,034,500 |
| Torchmark Corp | 3.80% | 09/15/2022 | 2,660,000 | 2,673,364 | 2,628,250 |
| Tote Shipholdings | 3.40% | 10/16/2040 | 1,350,000 | 1,350,000 | 1,314,684 |
| Towd Pt Mtg Tr | 3.50% | 04/25/2055 | 8,107,945 | 8,261,501 | 8,180,730 |
| Toyota Mtr Cr Corp | 1.50% | 02/13/2020 | 200,000 | 200,000 | 197,399 |
| Toys R US Ppty Co | 8.50% | 12/01/2017 | 1,000,000 | 1,000,000 | 860,000 |
| Trac Intermodal | 11.00% | 08/15/2019 | 880,000 | 905,709 | 954,800 |
| Transdigm | 5.50% | 10/15/2020 | 790,000 | 790,000 | 764,325 |
| Transdigm | 6.00% | 07/15/2022 | 1,710,000 | 1,715,000 | 1,671,525 |
| Transdigm | 6.50% | 07/15/2024 | 1,247,000 | 1,252,730 | 1,240,142 |
| Transocean Step Cpn | 7.13% | 12/15/2021 | 4,000,000 | 3,540,000 | 2,585,000 |
| Trimble Nav Ltd | 4.75% | 12/01/2024 | 300,000 | 300,220 | 298,086 |
| Tyson Foods | 7.00% | 05/01/2018 | 110,000 | 130,708 | 119,737 |
| Tyson Foods | 5.15% | 08/15/2044 | 240,000 | 249,335 | 250,608 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--------------------------------------|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| U S Bancorp Medium Term Sub | 2.95% | 07/15/2022 | \$1,410,000 | \$1,415,665 | \$1,401,881 |
| Ultra Pete Corp | 6.13% | 10/01/2024 | 200,000 | 200,000 | 45,500 |
| Ultramar Diamond Shamrock Corp | 7.20% | 10/15/2017 | 200,000 | 242,682 | 214,846 |
| Un Carbide | 7.88% | 04/01/2023 | 500,000 | 634,910 | 607,955 |
| Un Pac Rr Co | 3.23% | 05/14/2026 | 5,171,765 | 5,171,765 | 5,159,715 |
| Un Pac Rr Co | 6.63% | 01/27/2022 | 100,017 | 113,894 | 110,158 |
| Un Pac Rr Co | 5.08% | 01/02/2029 | 3,334,736 | 3,572,929 | 3,621,130 |
| Un Pac Rr Co Pass Thru Tr Passthru | 8.00% | 01/10/2021 | 293,907 | 350,525 | 321,531 |
| Union Pac Corp | 3.38% | 02/01/2035 | 355,000 | 345,034 | 320,623 |
| Union Pac Corp | 3.88% | 02/01/2055 | 196,000 | 177,939 | 172,836 |
| Union Pac Rr Co 2015 1 Pass Thru Tr | 2.69% | 05/12/2027 | 818,000 | 818,000 | 793,000 |
| United Rentals North Am | 4.63% | 07/15/2023 | 445,000 | 445,000 | 443,888 |
| United Rentals North Amer | 5.50% | 07/15/2025 | 1,055,000 | 1,022,950 | 1,023,350 |
| Unitedhealth Group | 6.00% | 02/15/2018 | 1,810,000 | 1,720,204 | 1,968,580 |
| Unitedhealth Group | 4.25% | 03/15/2043 | 330,000 | 333,297 | 320,457 |
| Unitedhealth Group | 2.70% | 07/15/2020 | 180,000 | 179,892 | 181,886 |
| Unitedhealth Group | 3.35% | 07/15/2022 | 120,000 | 119,852 | 122,741 |
| Unitedhealth Group | 4.63% | 07/15/2035 | 380,000 | 382,029 | 394,485 |
| Unitedhealth Group | 4.75% | 07/15/2045 | 355,000 | 371,160 | 373,918 |
| Univision Communications Term Loan C | 0.00% | 03/01/2020 | 1,554,435 | 1,441,738 | 1,519,783 |
| Unvl Hosp Svcs | 7.63% | 08/15/2020 | 1,190,000 | 1,190,000 | 1,117,112 |
| US Awys Group | 6.13% | 06/01/2018 | 305,000 | 319,950 | 310,338 |
| Usb Cap Ix Normal Ome Tr Secs | 3.50% | 12/31/2049 | 4,296,000 | 3,352,975 | 3,307,920 |
| Utd Airlines | 10.40% | 11/01/2016 | 179,555 | 204,695 | 190,354 |
| Utd Airls Pass | 9.75% | 01/15/2017 | 78,874 | 78,874 | 83,212 |
| Utd Technologies | 5.70% | 04/15/2040 | 440,000 | 504,935 | 515,753 |
| Utd Technologies | 4.50% | 06/01/2042 | 830,000 | 820,641 | 835,842 |
| Utd Technologies Step Cpn | 1.78% | 05/04/2018 | 1,352,000 | 1,355,239 | 1,338,352 |
| Va Elec & Pwr Co | 6.00% | 05/15/2037 | 270,000 | 352,814 | 330,902 |
| Va Elec & Pwr Co | 6.35% | 11/30/2037 | 25,000 | 34,148 | 31,980 |
| Valero Energy Corp | 6.63% | 06/15/2037 | 70,000 | 85,821 | 70,379 |
| Valero Energy Corp | 3.65% | 03/15/2025 | 310,000 | 309,159 | 292,399 |
| Valmont Inds | 5.25% | 10/01/2054 | 650,000 | 641,420 | 553,896 |
| Verisign | 5.25% | 04/01/2025 | 855,000 | 855,750 | 859,275 |
| Verisk Analytics | 4.00% | 06/15/2025 | 125,000 | 124,329 | 121,413 |
| Verizon | 7.35% | 04/01/2039 | 553,000 | 720,897 | 685,439 |
| Verizon | 2.00% | 11/01/2016 | 200,000 | 204,068 | 201,246 |
| Verizon | 3.85% | 11/01/2042 | 270,000 | 222,410 | 220,694 |
| Verizon | 2.45% | 11/01/2022 | 435,000 | 434,543 | 411,762 |
| Verizon | 2.04% | 09/15/2016 | 7,000,000 | 7,000,000 | 7,042,861 |
| Verizon | 4.86% | 08/21/2046 | 195,000 | 182,190 | 184,612 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Verizon | 5.01% | 08/21/2054 | \$390,000 | \$406,111 | \$357,080 |
| Verizon | 4.67% | 03/15/2055 | 245,000 | 209,620 | 212,709 |
| Verizon Communications | 6.00% | 04/01/2041 | 1,452,000 | 1,759,840 | 1,568,421 |
| Verizon Communications | 4.50% | 09/15/2020 | 680,000 | 703,479 | 730,597 |
| Verizon Communications | 5.15% | 09/15/2023 | 7,696,000 | 8,099,126 | 8,460,413 |
| Verizon Communications | 6.40% | 09/15/2033 | 15,535,000 | 18,706,574 | 17,698,684 |
| Verizon Communications | 6.55% | 09/15/2043 | 4,356,000 | 5,192,438 | 5,171,487 |
| Verizon Communications | 4.40% | 11/01/2034 | 1,330,000 | 1,327,917 | 1,227,097 |
| Verizon New York | 7.38% | 04/01/2032 | 3,530,000 | 4,351,925 | 3,984,971 |
| Viacom New | 4.25% | 09/01/2023 | 200,000 | 197,063 | 193,357 |
| Viacom New | 3.88% | 04/01/2024 | 170,000 | 159,066 | 159,297 |
| Virgin Media Investment Holdings Limited Term Loan | | 06/07/2023 | 491,525 | 490,405 | 480,329 |
| Virginia Elec & Pwr Co | 4.00% | 01/15/2043 | 335,000 | 340,258 | 320,596 |
| Visa | 2.20% | 12/14/2020 | 500,000 | 499,575 | 499,070 |
| Visa | 2.80% | 12/14/2022 | 1,020,000 | 1,021,643 | 1,024,216 |
| Visa | 3.15% | 12/14/2025 | 2,750,000 | 2,741,246 | 2,753,399 |
| Visa | 4.15% | 12/14/2035 | 810,000 | 817,881 | 817,758 |
| Visa | 4.30% | 12/14/2045 | 490,000 | 494,646 | 497,134 |
| Vista Outdoor | 5.88% | 10/01/2023 | 1,515,000 | 1,515,000 | 1,552,875 |
| Visual Edge | 6.00% | 12/31/2018 | 975 | 975 | 975 |
| Vndo 2012 6ave Mtg Tr | 3.00% | 11/15/2030 | 225,000 | 220,139 | 221,662 |
| Vulcan Matls Co | 7.15% | 11/30/2037 | 760,000 | 868,300 | 798,000 |
| Vulcan Matls Co | 7.50% | 06/15/2021 | 915,000 | 1,004,725 | 1,065,975 |
| Wachovia Bk Coml | 0.50% | 10/15/2048 | 2,781,939 | 2,761,509 | 2,759,553 |
| Wachovia Bk Coml Mtg Tr Coml Mtg Pass Thmtg Passthru | 5.66% | 04/15/2047 | 500,000 | 510,141 | 499,530 |
| Wachovia Cap Tr III Fxd Fltg Rate Bd | 5.57% | 12/31/2049 | 1,590,000 | 1,516,769 | 1,531,568 |
| Wachovia Corp New | 5.63% | 10/15/2016 | 5,000,000 | 5,231,500 | 5,161,990 |
| Wachovia Corp New | 0.78% | 06/15/2017 | 5,000,000 | 4,995,850 | 4,984,700 |
| Wal Mart Stores | 6.20% | 04/15/2038 | 160,000 | 160,878 | 200,626 |
| Wal Mart Stores | 4.00% | 04/11/2043 | 235,000 | 248,329 | 228,205 |
| Wal Mart Stores | 4.30% | 04/22/2044 | 250,000 | 258,380 | 254,866 |
| Walgreens Boots Fixed | 4.80% | 11/18/2044 | 240,000 | 218,770 | 217,100 |
| Waste Mgmt | 7.38% | 05/15/2029 | 480,000 | 600,672 | 622,246 |
| Waste Mgmt | 3.50% | 05/15/2024 | 570,000 | 568,564 | 574,570 |
| Waterjet Hldgs | 7.63% | 02/01/2020 | 270,000 | 274,050 | 267,975 |
| WCI Cmnty | 6.88% | 08/15/2021 | 495,000 | 493,192 | 520,057 |
| Weatherford Intl | 5.13% | 09/15/2020 | 810,000 | 703,012 | 656,100 |
| Weekley Homes LLC | 6.00% | 02/01/2023 | 1,850,000 | 1,859,250 | 1,739,000 |
| Wellpoint | 3.50% | 08/15/2024 | 175,000 | 179,634 | 170,867 |
| Wells Fargo & Co | 4.48% | 01/16/2024 | 90,000 | 99,719 | 94,659 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Wells Fargo & Co | 5.61% | 01/15/2044 | \$2,059,000 | \$1,817,934 | \$2,287,341 |
| Wells Fargo & Co | 5.90% | 12/29/2049 | 650,000 | 657,000 | 655,688 |
| Wells Fargo & Co | 5.38% | 11/02/2043 | 605,000 | 627,048 | 647,501 |
| Wells Fargo & Co | 4.10% | 06/03/2026 | 6,785,000 | 6,905,854 | 6,848,738 |
| Wells Fargo & Co | 3.30% | 09/09/2024 | 110,000 | 109,703 | 109,430 |
| Wells Fargo & Co | 3.90% | 05/01/2045 | 1,595,000 | 1,577,038 | 1,470,754 |
| Wells Fargo & Co | 2.60% | 07/22/2020 | 1,420,000 | 1,419,205 | 1,416,362 |
| Wells Fargo & Co | 4.90% | 11/17/2045 | 945,000 | 937,799 | 953,428 |
| Wells Fargo & Co | 2.55% | 12/07/2020 | 170,000 | 169,818 | 169,164 |
| Wells Fargo & Co New Medium Term | 1.50% | 01/16/2018 | 610,000 | 608,902 | 607,401 |
| Wells Fargo & Co New Medium Term | 0.95% | 04/23/2018 | 1,445,000 | 1,445,000 | 1,444,120 |
| Wells Fargo & Co New Medium Term | 1.00% | 01/30/2020 | 4,400,000 | 4,398,416 | 4,359,036 |
| Wells Fargo & Co New Medium Term | 4.30% | 07/22/2027 | 2,305,000 | 2,297,793 | 2,354,636 |
| Wells Fargo & Co Step Cpn | 3.68% | 06/15/2016 | 920,000 | 926,202 | 931,499 |
| Wells Fargo & Co Tranche # Sr 00129 | 3.45% | 02/13/2023 | 5,280,000 | 5,320,588 | 5,292,440 |
| Wells Fargo & Company | 4.60% | 04/01/2021 | 230,000 | 247,011 | 250,730 |
| Wells Fargo Bank Natl Association Tranche # Sb | 6.00% | 11/15/2017 | 2,140,000 | 2,365,902 | 2,308,046 |
| Wells Fargo Coml | 3.81% | 12/15/2047 | 1,430,000 | 1,472,823 | 1,442,921 |
| Wells Fargo Coml | 1.47% | 04/15/2050 | 13,506 | 13,498 | 13,350 |
| Wells Fargo Coml | 3.54% | 05/15/2048 | 4,440,000 | 4,573,196 | 4,459,931 |
| Wells Fargo Coml | 4.07% | 09/15/2058 | 250,000 | 262,227 | 256,177 |
| Wells Fargo Coml | 3.79% | 12/15/2047 | 1,195,000 | 1,230,834 | 1,222,308 |
| Wells Fargo Coml Mtg Tr | 3.41% | 05/15/2048 | 930,000 | 957,850 | 909,961 |
| Wesco Distr | 5.38% | 12/15/2021 | 1,655,000 | 1,653,006 | 1,588,800 |
| Western Refng | 6.25% | 04/01/2021 | 349,000 | 348,715 | 335,040 |
| Westgate Resorts | 2.50% | 03/20/2025 | 185,964 | 186,847 | 186,131 |
| Westgate Resorts | 2.15% | 12/20/2026 | 430,208 | 425,368 | 422,593 |
| Westn Refng | 7.50% | 02/15/2023 | 225,000 | 230,062 | 214,875 |
| Weyerhaeuser Co | 4.63% | 09/15/2023 | 645,000 | 669,730 | 670,813 |
| Wfrbs Coml Mtg Tr 2012 C9 Cl B | 3.84% | 11/15/2045 | 1,000,000 | 1,028,633 | 1,005,569 |
| Wfrbs Coml Mtg Tr Mtg Pass | 4.38% | 05/15/2047 | 1,355,000 | 1,395,642 | 1,388,771 |
| Whitewave Foods Co | 5.38% | 10/01/2022 | 550,000 | 552,620 | 581,625 |
| Whiting Pete Corp | 6.50% | 10/01/2018 | 1,875,000 | 1,900,100 | 1,420,312 |
| Wi Elec Pwr Co | 5.70% | 12/01/2036 | 870,000 | 869,330 | 1,041,021 |
| Wi Energy Corp | 3.55% | 06/15/2025 | 498,000 | 502,698 | 500,802 |
| William Carter Co | 5.25% | 08/15/2021 | 1,614,000 | 1,641,039 | 1,658,385 |
| Williams Cos | 7.50% | 01/15/2031 | 15,000 | 15,283 | 10,378 |
| Williams Cos | 7.75% | 06/15/2031 | 52,000 | 45,061 | 36,827 |
| Williams Cos | 7.88% | 09/01/2021 | 941,000 | 1,057,840 | 846,908 |
| Williams Cos | 8.75% | 03/15/2032 | 280,000 | 371,567 | 211,026 |
| Williams Partners | 3.60% | 03/15/2022 | 660,000 | 655,694 | 519,037 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--------------------------------------|---------------|---------------|------------------------|------------------------|------------------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Corporate Bonds | | | | | |
| Williams Partners | 4.00% | 09/15/2025 | \$265,000 | \$255,797 | \$198,422 |
| Williams Partners | 4.50% | 11/15/2023 | 260,000 | 263,437 | 210,444 |
| Williams Partners | 4.30% | 03/04/2024 | 960,000 | 979,875 | 760,743 |
| Windstream Corp | 7.75% | 10/15/2020 | 50,000 | 51,750 | 42,125 |
| Windstream Corp | 7.50% | 06/01/2022 | 2,000,000 | 2,090,000 | 1,535,000 |
| Woodside Homes Co | 6.75% | 12/15/2021 | 1,845,000 | 1,739,888 | 1,586,700 |
| World Finl Network | 3.14% | 01/17/2023 | 1,160,000 | 1,188,135 | 1,194,455 |
| World Finl Network | 2.23% | 08/15/2022 | 1,260,000 | 1,280,770 | 1,264,675 |
| World Finl Network | 1.61% | 12/15/2021 | 2,550,000 | 2,549,929 | 2,534,532 |
| World Finl Network Cr Card Ma | 1.76% | 05/17/2021 | 2,525,000 | 2,524,936 | 2,527,144 |
| World Finl Network Cr Card Master | 3.09% | 04/17/2023 | 1,065,000 | 1,064,488 | 1,068,209 |
| World Finl Network Cr Card Master | 0.71% | 12/15/2019 | 240,000 | 240,019 | 240,010 |
| World Omni Auto | 1.72% | 08/17/2020 | 200,000 | 200,859 | 199,188 |
| WPX Energy | 5.25% | 01/15/2017 | 1,050,000 | 1,010,300 | 981,750 |
| WPX Energy | 6.00% | 01/15/2022 | 2,478,000 | 2,506,765 | 1,734,600 |
| WPX Energy | 7.50% | 08/01/2020 | 780,000 | 780,000 | 631,800 |
| Wyeth | 6.45% | 02/01/2024 | 2,615,000 | 3,246,064 | 3,198,702 |
| Xpo Logistics | 6.50% | 06/15/2022 | 310,000 | 285,975 | 286,750 |
| Xpo Logistics Term Loan | | 10/27/2021 | 400,000 | 401,500 | 398,000 |
| Yum Brands | 6.88% | 11/15/2037 | 500,000 | 455,000 | 425,125 |
| Yum Brands | 3.75% | 11/01/2021 | 520,000 | 474,944 | 478,380 |
| Yum Brands | 3.88% | 11/01/2023 | 675,000 | 590,962 | 597,819 |
| Zebra Technologies | 7.25% | 10/15/2022 | 1,610,000 | 1,614,500 | 1,682,450 |
| Ziff Davis Media | | 12/31/2040 | 218,332 | 2,143,068 | - |
| Zimmer Hldgs | 4.45% | 08/15/2045 | 1,190,000 | 1,092,027 | 1,094,349 |
| Zoetis | 3.25% | 02/01/2023 | 7,000,000 | 6,673,590 | 6,683,922 |
| Zoetis | 1.88% | 02/01/2018 | 960,000 | 959,942 | 947,170 |
| Zoetis | 4.50% | 11/13/2025 | 400,000 | 399,076 | 405,381 |
| Total Corporate Bonds | | | \$2,792,138,684 | \$2,697,926,696 | \$2,604,751,502 |
| Escrow Holdings | | | | | |
| Cb Quebecor Prtg | | | \$40,000 | - | \$588 |
| Esc Cb Lehman Bros Sub | | | 370,000 | 342,302 | 370 |
| Esc GCB Lehman Brth Hld D12/ 21/ 07 | 6.75% | 12/28/2017 | 4,065,000 | 789,415 | - |
| Esc Lehman Broth Hld D05/ 17/ 07 | | | 1,325,000 | 968,776 | - |
| Escrow GCB Lear Corp D11/ 24/ 06 | | 12/01/2016 | 770,000 | - | 7,700 |
| Escrow GM Corp Conv 06/ 01/ 2009 | | | 555,000 | - | 6 |
| Escrow GM Corp Sr Conv 06/ 01/ 20009 | | | 180,000 | - | 2 |
| Escrow GM Corp Sr Conv 06/ 01/ 2009 | | | 55,000 | - | 1 |
| Escrow GM Corp Sr Conv 06/ 01/ 2009 | | | 1,105,000 | - | 11 |
| Escrow GM Corp Sr Conv 06/ 01/ 2009 | | | 1,620,000 | - | 16 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|-------------------------------------|---------------|---------------|---------------------|--------------------|-----------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Escrow Holdings | | | | | |
| Escrow GM Corp Sr Conv 06/ 01/ 2009 | | 05/15/2011 | \$450,000 | - | 5 |
| Escrow GM Corp Sr Conv 06/ 01/ 2009 | | | 795,000 | - | 1 |
| Escrow Jefferson Smurfit | | | 175,000 | - | 2 |
| Escrow Smith Investment Co | | | 875,000 | - | 9 |
| Escrow Stone & Webster | | | 450,000 | - | 5 |
| GCB 144a Quebecor F D12/ 18/ 06 | | | 3,230,000 | - | 47,481 |
| Portfolio Account | | | 1 | - | 1 |
| Total Escrow Holdings | | | \$16,060,001 | \$2,100,493 | \$56,198 |

| | | | | | |
|---|-------|------------|-----------|-----------|-----------|
| Government & Government Agency Securities | | | | | |
| Alaska St Intl Arpts Revs | 6.28% | 10/01/2035 | \$30,000 | \$32,962 | \$32,974 |
| American Mun Pwr Ohio Rev | 7.33% | 02/15/2028 | 300,000 | 381,000 | 378,123 |
| American Mun Pwr Ohio Rev | 7.83% | 02/15/2041 | 635,000 | 879,978 | 870,915 |
| Ann Arbor Mich | 5.75% | 05/01/2027 | 15,000 | 16,448 | 16,495 |
| Banque Centrale De Tunisie | 1.69% | 07/16/2019 | 365,000 | 365,000 | 362,116 |
| Baraga Cnty Mich Mem Hosp Rev | 6.50% | 09/20/2036 | 4,650,000 | 4,746,038 | 5,161,872 |
| Bexar Cnty Tex Hosp Dist | 6.90% | 02/15/2039 | 30,000 | 34,294 | 33,341 |
| Bowling Green St Univ Ohio Gen Rcpts | 6.73% | 06/01/2039 | 20,000 | 22,504 | 22,439 |
| Brentwood Calif Infrastructure Fing Authlease Rev | 7.65% | 10/01/2039 | 15,000 | 17,389 | 17,184 |
| California Health Facs Fing Auth Rev | 5.00% | 08/15/2052 | 305,000 | 317,935 | 338,379 |
| California St | 7.70% | 11/01/2030 | 1,020,000 | 1,242,936 | 1,235,077 |
| California St | 7.95% | 03/01/2036 | 1,085,000 | 1,314,061 | 1,286,061 |
| California St | 5.00% | 09/01/2042 | 600,000 | 632,898 | 695,958 |
| California St Pub Wks Brd Lease Rev | 5.79% | 12/01/2021 | 35,000 | 39,724 | 38,346 |
| California St Pub Wks Brd Lease Rev | 8.00% | 03/01/2035 | 90,000 | 106,668 | 104,019 |
| California State | 7.55% | 04/01/2039 | 100,000 | 146,302 | 145,367 |
| Chicago Ill | 6.05% | 01/01/2029 | 500,000 | 483,750 | 482,750 |
| Chicago Ill Brd Ed | 6.52% | 12/01/2040 | 205,000 | 172,456 | 164,763 |
| Chicago Ill O Hare Intl Arpt Rev | 6.12% | 01/01/2026 | 10,000 | 11,681 | 11,530 |
| Chicago Ill O Hare Intl Arpt Rev | 6.84% | 01/01/2038 | 660,000 | 734,460 | 739,550 |
| Chicago Ill Tran Auth Sales Tax Rcpts Rev | 5.47% | 12/01/2023 | 1,280,000 | 1,407,486 | 1,372,442 |
| Colorado Springs Colo Utils Rev | 5.74% | 11/15/2050 | 500,000 | 549,000 | 550,860 |
| Dallas Cnty Tex Hosp Dist | 6.17% | 08/15/2034 | 20,000 | 22,079 | 22,243 |
| Dallas Fort Worth Tex Intl Arpt Rev | 5.00% | 11/01/2045 | 905,000 | 929,535 | 973,174 |
| Dallas Tex Area Rapid Tran Sales Tax Rev | 6.00% | 12/01/2044 | 5,211,000 | 6,933,809 | 6,827,400 |
| Dot Headqrtrs II Lease Backed Mtg Fimtgsr 2004 CI A | 6.00% | 12/07/2021 | 445,000 | 490,835 | 501,568 |
| Dot Headquarters II Lease Backed Mtg Fin Tr CI A | 5.59% | 12/07/2021 | 1,730,954 | 1,732,187 | 1,905,417 |
| F N M A Gtd Remic Tr 1993 127 CI H | 6.50% | 07/25/2023 | 80,148 | 88,475 | 88,673 |
| Fannie Mae | 1.75% | 08/17/2018 | 3,980,000 | 4,020,177 | 4,001,106 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Farmer Mac Gtd | 5.13% | 04/19/2017 | \$3,400,000 | \$3,596,452 | \$3,573,312 |
| FDIC Gtd | 3.25% | 04/25/2038 | 530,045 | 547,271 | 541,510 |
| Fed Home Ln Mtg Corp Gold Pool# V80169 3due | 3.00% | 07/01/2043 | 2,971,204 | 2,869,417 | 2,972,446 |
| Federal Farm Cr Bks Cons Systemwide Bds Var Rt | 0.37% | 05/17/2018 | 26,815,000 | 26,800,279 | 26,717,930 |
| Federal Home Ln Bks | 0.75% | 08/28/2017 | 5,960,000 | 5,946,650 | 5,930,117 |
| Federal Home Ln Bks | 2.88% | 06/14/2024 | 4,935,000 | 5,085,419 | 5,067,061 |
| Federal Home Ln Bks Cons Bd Step Up | 1.25% | 07/29/2020 | 400,000 | 400,000 | 400,096 |
| Federal Home Ln Bks Cons Bd Step Up | 1.25% | 06/30/2021 | 300,000 | 300,000 | 299,475 |
| Federal Home Ln Bks Step Up 12/ 12/ 2024 | 1.50% | 12/12/2024 | 400,000 | 400,400 | 397,372 |
| Federal Home Ln Mtg Corp | 5.50% | 11/01/2016 | 17,554 | 17,990 | 17,673 |
| Federal Home Ln Mtg Corp | 5.50% | 10/01/2017 | 1,582 | 1,619 | 1,585 |
| Federal Home Ln Mtg Corp | 5.50% | 08/01/2018 | 2,045 | 2,093 | 2,109 |
| Federal Home Ln Mtg Corp | 5.50% | 11/01/2018 | 60,877 | 62,304 | 62,859 |
| Federal Home Ln Mtg Corp | 5.50% | 05/01/2019 | 20,908 | 21,398 | 21,706 |
| Federal Home Ln Mtg Corp | 5.50% | 07/01/2019 | 15,541 | 15,906 | 16,369 |
| Federal Home Ln Mtg Corp | 1.25% | 08/01/2019 | 6,825,000 | 6,795,857 | 6,749,092 |
| Federal Home Ln Mtg Corp | 5.50% | 12/01/2019 | 15,206 | 15,563 | 15,822 |
| Federal Home Ln Mtg Corp | 5.50% | 04/01/2020 | 195,216 | 199,791 | 204,778 |
| Federal Home Ln Mtg Corp | 5.50% | 04/01/2020 | 50,170 | 51,345 | 52,585 |
| Federal Home Ln Mtg Corp | 1.38% | 05/01/2020 | 1,365,000 | 1,351,081 | 1,343,939 |
| Federal Home Ln Mtg Corp | 5.50% | 05/01/2020 | 14,022 | 14,351 | 14,851 |
| Federal Home Ln Mtg Corp | 5.50% | 05/01/2020 | 74,038 | 75,773 | 77,318 |
| Federal Home Ln Mtg Corp | 4.50% | 08/01/2020 | 182,241 | 194,770 | 189,622 |
| Federal Home Ln Mtg Corp | 3.50% | 11/01/2020 | 537,173 | 564,789 | 561,630 |
| Federal Home Ln Mtg Corp | 3.50% | 12/01/2020 | 1,263,824 | 1,328,797 | 1,321,366 |
| Federal Home Ln Mtg Corp | 5.00% | 12/01/2020 | 57,957 | 56,290 | 61,414 |
| Federal Home Ln Mtg Corp | 5.50% | 07/01/2022 | 1,174,719 | 1,267,281 | 1,262,177 |
| Federal Home Ln Mtg Corp | 5.50% | 09/01/2022 | 1,227,086 | 1,335,017 | 1,323,302 |
| Federal Home Ln Mtg Corp | 5.50% | 04/01/2023 | 31,313 | 31,435 | 34,102 |
| Federal Home Ln Mtg Corp | 5.00% | 10/01/2023 | 1,043,194 | 1,128,265 | 1,125,700 |
| Federal Home Ln Mtg Corp | 5.50% | 07/01/2024 | 1,341,839 | 1,449,000 | 1,447,925 |
| Federal Home Ln Mtg Corp | 4.00% | 05/01/2025 | 876,608 | 899,208 | 925,567 |
| Federal Home Ln Mtg Corp | 4.00% | 06/01/2025 | 981,816 | 1,021,318 | 1,036,523 |
| Federal Home Ln Mtg Corp | 4.00% | 10/01/2025 | 1,803,175 | 1,909,112 | 1,904,429 |
| Federal Home Ln Mtg Corp | 3.50% | 11/01/2025 | 6,746,549 | 7,132,368 | 7,092,485 |
| Federal Home Ln Mtg Corp | 3.50% | 11/01/2025 | 76,501 | 80,433 | 80,193 |
| Federal Home Ln Mtg Corp | 3.50% | 02/01/2026 | 15,741 | 16,550 | 16,501 |
| Federal Home Ln Mtg Corp | 4.00% | 05/01/2026 | 5,697,230 | 6,063,989 | 6,017,773 |
| Federal Home Ln Mtg Corp | 3.50% | 06/01/2026 | 240,759 | 249,975 | 252,419 |
| Federal Home Ln Mtg Corp | 5.00% | 06/01/2026 | 244,727 | 266,140 | 262,768 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Home Ln Mtg Corp | 4.50% | 07/01/2026 | \$7,534,670 | \$8,105,656 | \$8,068,049 |
| Federal Home Ln Mtg Corp | 4.50% | 09/01/2026 | 187,172 | 201,210 | 200,154 |
| Federal Home Ln Mtg Corp | 3.50% | 02/01/2027 | 20,542 | 21,598 | 21,531 |
| Federal Home Ln Mtg Corp | 3.00% | 05/01/2027 | 417,294 | 432,975 | 430,814 |
| Federal Home Ln Mtg Corp | 3.50% | 08/01/2027 | 18,850 | 19,819 | 19,821 |
| Federal Home Ln Mtg Corp | 2.90% | 08/13/2027 | 10,500,000 | 10,484,250 | 10,270,050 |
| Federal Home Ln Mtg Corp | 2.50% | 12/01/2027 | 563,120 | 588,461 | 572,569 |
| Federal Home Ln Mtg Corp | 2.50% | 01/01/2028 | 216,850 | 222,542 | 217,205 |
| Federal Home Ln Mtg Corp | 5.50% | 01/01/2028 | 2,933,394 | 3,264,569 | 3,239,611 |
| Federal Home Ln Mtg Corp | 3.00% | 07/01/2028 | 6,492,085 | 6,685,834 | 6,684,706 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2028 | 80,108 | 84,226 | 83,839 |
| Federal Home Ln Mtg Corp | 3.50% | 04/01/2029 | 23,069 | 24,255 | 24,128 |
| Federal Home Ln Mtg Corp | 3.50% | 06/01/2029 | 90,538 | 95,193 | 94,915 |
| Federal Home Ln Mtg Corp | 4.50% | 08/01/2029 | 246,672 | 265,296 | 266,046 |
| Federal Home Ln Mtg Corp | 2.50% | 05/01/2030 | 222,039 | 224,450 | 224,328 |
| Federal Home Ln Mtg Corp | 2.50% | 05/01/2030 | 318,149 | 325,655 | 321,356 |
| Federal Home Ln Mtg Corp | 3.00% | 05/01/2030 | 448,675 | 466,341 | 464,123 |
| Federal Home Ln Mtg Corp | 2.50% | 07/01/2030 | 82,693 | 83,571 | 83,545 |
| Federal Home Ln Mtg Corp | 2.50% | 07/01/2030 | 85,504 | 86,386 | 86,373 |
| Federal Home Ln Mtg Corp | 2.50% | 07/01/2030 | 16,985 | 17,253 | 17,156 |
| Federal Home Ln Mtg Corp | 3.00% | 07/01/2030 | 391,023 | 406,725 | 403,938 |
| Federal Home Ln Mtg Corp | 3.00% | 07/01/2030 | 46,437 | 48,410 | 48,037 |
| Federal Home Ln Mtg Corp | 3.00% | 08/01/2030 | 50,598 | 52,630 | 52,271 |
| Federal Home Ln Mtg Corp | 4.00% | 02/01/2031 | 367,340 | 389,840 | 392,643 |
| Federal Home Ln Mtg Corp | 5.00% | 07/01/2031 | 1,705,991 | 1,888,318 | 1,862,259 |
| Federal Home Ln Mtg Corp | 4.00% | 08/01/2031 | 12,608,471 | 13,524,556 | 13,477,321 |
| Federal Home Ln Mtg Corp | 4.50% | 12/01/2031 | 2,092,727 | 2,269,300 | 2,273,120 |
| Federal Home Ln Mtg Corp | 3.00% | 12/01/2032 | 623,874 | 656,725 | 639,558 |
| Federal Home Ln Mtg Corp | 3.50% | 08/01/2034 | 938,935 | 981,307 | 979,943 |
| Federal Home Ln Mtg Corp | 5.00% | 07/01/2035 | 1,375,614 | 1,338,644 | 1,519,407 |
| Federal Home Ln Mtg Corp | 5.00% | 07/01/2035 | 1,179,281 | 1,290,355 | 1,301,157 |
| Federal Home Ln Mtg Corp | 5.00% | 07/01/2035 | 541,046 | 586,528 | 597,107 |
| Federal Home Ln Mtg Corp | 5.00% | 08/01/2035 | 1,236,912 | 1,221,451 | 1,361,011 |
| Federal Home Ln Mtg Corp | 6.00% | 09/01/2035 | 47,560 | 48,392 | 53,407 |
| Federal Home Ln Mtg Corp | 5.00% | 10/01/2035 | 81,342 | 76,520 | 89,299 |
| Federal Home Ln Mtg Corp | 4.50% | 06/01/2036 | 14,685,168 | 15,905,872 | 15,846,911 |
| Federal Home Ln Mtg Corp | 5.50% | 01/01/2037 | 493,177 | 490,018 | 547,076 |
| Federal Home Ln Mtg Corp | 2.82% | 05/01/2037 | 2,981,078 | 2,957,322 | 3,197,474 |
| Federal Home Ln Mtg Corp | 2.81% | 07/01/2037 | 639,294 | 637,346 | 682,127 |
| Federal Home Ln Mtg Corp | 6.00% | 09/01/2037 | 1,330,182 | 1,329,766 | 1,503,251 |
| Federal Home Ln Mtg Corp | 5.50% | 11/01/2037 | 23,812 | 23,786 | 26,488 |
| Federal Home Ln Mtg Corp | 6.00% | 12/01/2037 | 175,645 | 177,882 | 198,008 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Home Ln Mtg Corp | 5.00% | 02/01/2038 | \$460,433 | \$454,246 | \$502,678 |
| Federal Home Ln Mtg Corp | 5.50% | 04/01/2038 | 3,530,447 | 3,511,002 | 3,926,309 |
| Federal Home Ln Mtg Corp | 6.00% | 05/01/2038 | 59,633 | 65,950 | 68,103 |
| Federal Home Ln Mtg Corp | 5.50% | 10/01/2038 | 379,608 | 378,540 | 422,842 |
| Federal Home Ln Mtg Corp | 5.50% | 12/01/2038 | 182,478 | 195,822 | 204,005 |
| Federal Home Ln Mtg Corp | 6.00% | 04/01/2039 | 393,555 | 447,422 | 447,834 |
| Federal Home Ln Mtg Corp | 4.50% | 07/01/2039 | 381,887 | 420,941 | 417,800 |
| Federal Home Ln Mtg Corp | 5.00% | 08/01/2039 | 2,153,663 | 2,247,212 | 2,372,281 |
| Federal Home Ln Mtg Corp | 4.50% | 09/01/2039 | 2,898,080 | 3,117,247 | 3,125,695 |
| Federal Home Ln Mtg Corp | 6.50% | 09/01/2039 | 194,904 | 218,779 | 221,967 |
| Federal Home Ln Mtg Corp | 4.50% | 10/01/2039 | 2,968,804 | 3,193,320 | 3,202,280 |
| Federal Home Ln Mtg Corp | 4.00% | 12/01/2039 | 5,235,653 | 5,495,799 | 5,548,954 |
| Federal Home Ln Mtg Corp | 4.50% | 12/01/2039 | 90,740 | 98,510 | 97,869 |
| Federal Home Ln Mtg Corp | 4.00% | 01/01/2040 | 949,471 | 1,023,500 | 1,010,550 |
| Federal Home Ln Mtg Corp | 5.00% | 01/01/2040 | 3,452,131 | 3,599,386 | 3,826,860 |
| Federal Home Ln Mtg Corp | 4.00% | 08/01/2040 | 112,052 | 118,635 | 118,726 |
| Federal Home Ln Mtg Corp | 5.00% | 09/01/2040 | 179,192 | 197,223 | 196,690 |
| Federal Home Ln Mtg Corp | 4.00% | 10/01/2040 | 78,346 | 82,587 | 83,367 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2040 | 77,114 | 81,289 | 81,770 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2040 | 6,937,686 | 7,141,481 | 7,352,074 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2040 | 81,520 | 85,934 | 86,745 |
| Federal Home Ln Mtg Corp | 4.00% | 01/01/2041 | 4,808,670 | 4,782,102 | 5,095,796 |
| Federal Home Ln Mtg Corp | 4.00% | 02/01/2041 | 4,646,018 | 4,868,863 | 4,923,338 |
| Federal Home Ln Mtg Corp | 4.00% | 03/01/2041 | 3,986,282 | 3,878,216 | 4,224,187 |
| Federal Home Ln Mtg Corp | 4.50% | 05/01/2041 | 289,325 | 314,189 | 312,132 |
| Federal Home Ln Mtg Corp | 5.00% | 06/01/2041 | 257,621 | 285,879 | 282,907 |
| Federal Home Ln Mtg Corp | 5.50% | 06/01/2041 | 1,445,177 | 1,575,243 | 1,607,478 |
| Federal Home Ln Mtg Corp | 4.50% | 07/01/2041 | 5,676,341 | 6,166,812 | 6,125,249 |
| Federal Home Ln Mtg Corp | 4.00% | 10/01/2041 | 79,255 | 83,545 | 84,340 |
| Federal Home Ln Mtg Corp | 4.00% | 10/01/2041 | 146,511 | 154,443 | 155,911 |
| Federal Home Ln Mtg Corp | 5.00% | 10/01/2041 | 202,210 | 221,041 | 222,031 |
| Federal Home Ln Mtg Corp | 5.00% | 11/01/2041 | 1,959,620 | 2,172,116 | 2,151,251 |
| Federal Home Ln Mtg Corp | 3.50% | 12/01/2041 | 5,092,882 | 5,189,169 | 5,251,016 |
| Federal Home Ln Mtg Corp | 3.50% | 04/01/2042 | 484,134 | 489,902 | 500,327 |
| Federal Home Ln Mtg Corp | 4.00% | 04/01/2042 | 259,308 | 277,217 | 274,501 |
| Federal Home Ln Mtg Corp | 3.50% | 05/01/2042 | 576,500 | 605,235 | 594,533 |
| Federal Home Ln Mtg Corp | 3.50% | 06/01/2042 | 460,576 | 484,900 | 474,697 |
| Federal Home Ln Mtg Corp | 2.03% | 07/01/2042 | 385,389 | 395,595 | 394,535 |
| Federal Home Ln Mtg Corp | 3.00% | 07/01/2042 | 1,190,129 | 1,228,330 | 1,190,938 |
| Federal Home Ln Mtg Corp | 3.50% | 08/01/2042 | 80,997 | 84,503 | 83,631 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2042 | 233,505 | 230,039 | 240,564 |
| Federal Home Ln Mtg Corp | 3.50% | 10/01/2042 | 84,709 | 88,097 | 87,520 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Home Ln Mtg Corp | 3.50% | 10/01/2042 | \$52,204 | \$54,439 | \$53,824 |
| Federal Home Ln Mtg Corp | 3.00% | 01/01/2043 | 426,228 | 414,640 | 426,518 |
| Federal Home Ln Mtg Corp | 3.50% | 02/01/2043 | 86,221 | 88,915 | 89,345 |
| Federal Home Ln Mtg Corp | 3.00% | 03/01/2043 | 342,934 | 333,423 | 343,167 |
| Federal Home Ln Mtg Corp | 3.00% | 03/01/2043 | 585,217 | 562,837 | 585,575 |
| Federal Home Ln Mtg Corp | 3.00% | 05/01/2043 | 5,492,606 | 5,484,828 | 5,494,896 |
| Federal Home Ln Mtg Corp | 3.00% | 07/01/2043 | 12,820,955 | 12,401,269 | 12,824,647 |
| Federal Home Ln Mtg Corp | 3.50% | 07/01/2043 | 258,453 | 261,583 | 267,977 |
| Federal Home Ln Mtg Corp | 3.50% | 07/01/2043 | 248,901 | 251,662 | 257,247 |
| Federal Home Ln Mtg Corp | 3.00% | 08/01/2043 | 1,853,890 | 1,798,563 | 1,855,142 |
| Federal Home Ln Mtg Corp | 3.00% | 09/01/2043 | 12,877,027 | 12,669,787 | 12,879,087 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2043 | 12,367,061 | 12,200,878 | 12,742,896 |
| Federal Home Ln Mtg Corp | 4.00% | 09/01/2043 | 77,282 | 82,378 | 82,332 |
| Federal Home Ln Mtg Corp | 3.50% | 11/01/2043 | 7,200,279 | 7,238,531 | 7,417,944 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2043 | 199,728 | 209,121 | 211,859 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2043 | 8,468,273 | 8,952,553 | 8,995,677 |
| Federal Home Ln Mtg Corp | 4.00% | 11/01/2043 | 9,454,900 | 10,022,104 | 10,029,266 |
| Federal Home Ln Mtg Corp | 4.50% | 12/01/2043 | 4,356,231 | 4,694,689 | 4,794,402 |
| Federal Home Ln Mtg Corp | 4.50% | 12/01/2043 | 665,194 | 722,723 | 724,370 |
| Federal Home Ln Mtg Corp | 3.50% | 01/01/2044 | 7,438,293 | 7,415,630 | 7,663,153 |
| Federal Home Ln Mtg Corp | 3.50% | 01/01/2044 | 42,198 | 43,240 | 43,626 |
| Federal Home Ln Mtg Corp | 4.50% | 02/01/2044 | 3,531,872 | 3,806,282 | 3,886,483 |
| Federal Home Ln Mtg Corp | 4.50% | 02/01/2044 | 465,353 | 505,417 | 502,186 |
| Federal Home Ln Mtg Corp | 3.50% | 04/01/2044 | 34,389 | 35,217 | 35,542 |
| Federal Home Ln Mtg Corp | 4.00% | 04/01/2044 | 181,409 | 195,355 | 193,048 |
| Federal Home Ln Mtg Corp | 3.50% | 05/01/2044 | 23,344 | 23,906 | 24,126 |
| Federal Home Ln Mtg Corp | 3.50% | 05/01/2044 | 48,130 | 49,453 | 49,877 |
| Federal Home Ln Mtg Corp | 3.50% | 05/01/2044 | 32,289 | 33,066 | 33,369 |
| Federal Home Ln Mtg Corp | 3.50% | 06/01/2044 | 43,862 | 44,945 | 45,328 |
| Federal Home Ln Mtg Corp | 3.50% | 07/01/2044 | 38,989 | 40,061 | 40,402 |
| Federal Home Ln Mtg Corp | 4.50% | 07/01/2044 | 251,649 | 274,101 | 272,070 |
| Federal Home Ln Mtg Corp | 3.50% | 08/01/2044 | 89,996 | 92,583 | 93,009 |
| Federal Home Ln Mtg Corp | 4.00% | 08/01/2044 | 946,761 | 1,008,300 | 1,010,569 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2044 | 82,859 | 85,539 | 85,867 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2044 | 181,477 | 187,035 | 187,558 |
| Federal Home Ln Mtg Corp | 4.50% | 09/01/2044 | 1,026,471 | 1,112,037 | 1,108,034 |
| Federal Home Ln Mtg Corp | 4.50% | 10/01/2044 | 162,484 | 176,981 | 175,720 |
| Federal Home Ln Mtg Corp | 3.50% | 11/01/2044 | 909,349 | 946,576 | 937,797 |
| Federal Home Ln Mtg Corp | 3.00% | 01/01/2045 | 9,366,527 | 9,578,005 | 9,358,696 |
| Federal Home Ln Mtg Corp | 4.00% | 01/01/2045 | 2,541,376 | 2,717,287 | 2,687,215 |
| Federal Home Ln Mtg Corp | 3.50% | 03/01/2045 | 4,278,322 | 4,482,740 | 4,420,084 |
| Federal Home Ln Mtg Corp | 4.50% | 07/01/2045 | 1,129,372 | 1,225,016 | 1,221,405 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Home Ln Mtg Corp | 3.50% | 08/01/2045 | \$13,068,923 | \$13,547,340 | \$13,463,945 |
| Federal Home Ln Mtg Corp | 3.00% | 09/01/2045 | 11,392,437 | 11,424,478 | 11,382,913 |
| Federal Home Ln Mtg Corp | 3.50% | 09/01/2045 | 1,714,389 | 1,776,882 | 1,766,208 |
| Federal Home Ln Mtg Corp | 3.50% | 10/01/2045 | 2,118,324 | 2,221,096 | 2,187,869 |
| Federal Home Ln Mtg Corp | 4.00% | 10/01/2045 | 904,337 | 961,862 | 956,089 |
| Federal Home Ln Mtg Corp Gold Pool V60840 | 3.00% | 06/01/2030 | 917,511 | 952,921 | 948,238 |
| Federal Home Ln Mtg Corp Gold Pool V60902 | 2.50% | 08/01/2030 | 255,669 | 259,664 | 258,307 |
| Federal Home Ln Mtg Corp Gold Q | 4.00% | 10/01/2041 | 173,559 | 180,881 | 183,642 |
| Federal Home Ln Mtg Corp Step Up | 1.00% | 11/27/2018 | 400,000 | 400,000 | 400,184 |
| Federal Home Ln Mtg Corp Step Up | 1.13% | 10/29/2020 | 800,000 | 799,500 | 790,728 |
| Federal Home Ln Mtg Corp V60886 | 2.50% | 08/01/2030 | 354,391 | 359,928 | 358,048 |
| Federal Home Ln Mtg Corp V60908 | 3.00% | 08/01/2030 | 527,588 | 549,104 | 545,278 |
| Federal Home Ln Mtg Corp V60909 | 3.00% | 08/01/2030 | 79,334 | 82,569 | 81,992 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah | 4.00% | 03/01/2026 | 1,250,055 | 1,299,276 | 1,326,833 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah | 4.00% | 01/01/2041 | 8,232,259 | 8,659,307 | 8,732,368 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah | 4.00% | 02/01/2041 | 2,382,659 | 2,404,624 | 2,527,357 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah | 5.00% | 04/01/2041 | 167,506 | 180,684 | 185,514 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah | 5.00% | 04/01/2041 | 142,925 | 154,169 | 157,802 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah1715 | 3.50% | 04/01/2026 | 31,653 | 33,369 | 33,162 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah2717 | 3.50% | 01/01/2026 | 22,383 | 23,597 | 23,483 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah3431 | 3.50% | 01/01/2026 | 5,184,516 | 5,403,238 | 5,439,361 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah6145 | 4.50% | 03/01/2041 | 179,654 | 194,364 | 194,416 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah6958 | 2.89% | 02/01/2041 | 186,672 | 195,918 | 194,055 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ah9924 | 3.50% | 04/01/2026 | 1,546,454 | 1,602,513 | 1,622,370 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ai | 4.00% | 06/01/2041 | 4,405,536 | 4,395,899 | 4,663,436 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ai1007 | 4.50% | 05/01/2041 | 290,194 | 307,878 | 314,028 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ai7269 | 3.50% | 08/01/2026 | 1,168,176 | 1,222,204 | 1,225,837 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ai8831 | 4.50% | 08/01/2041 | 212,927 | 231,026 | 230,404 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ai9041 | 4.50% | 08/01/2041 | 74,016 | 79,729 | 79,946 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj | 3.00% | 11/01/2026 | 311,824 | 323,615 | 322,869 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj | 5.00% | 09/01/2041 | 254,367 | 280,718 | 286,885 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj | 4.00% | 10/01/2041 | 442,208 | 458,929 | 469,067 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj1416 | 4.50% | 09/01/2041 | 6,040,760 | 6,525,909 | 6,535,800 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj2075 | 4.50% | 10/01/2041 | \$234,335 | \$253,523 | \$253,593 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj3120 | 4.50% | 10/01/2041 | 7,801,274 | 8,304,700 | 8,521,722 |
| Federal Natl Mtg Assn Gtd Mtg Pool #aj4060 | 4.50% | 10/01/2041 | 956,342 | 1,022,950 | 1,035,040 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ak | 3.00% | 02/01/2027 | 384,569 | 400,433 | 398,210 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ak | 3.00% | 04/01/2027 | 378,331 | 392,932 | 391,856 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ak | 3.00% | 03/01/2042 | 7,060,307 | 7,145,251 | 7,087,652 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ak | 4.00% | 04/01/2042 | 324,605 | 360,718 | 344,802 |
| Federal Natl Mtg Assn Gtd Mtg Pool #ak | 4.00% | 04/01/2042 | 75,338 | 83,719 | 80,018 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 04/01/2024 | 3,226,945 | 3,487,695 | 3,471,580 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 6.00% | 09/01/2024 | 2,463,700 | 2,691,682 | 2,677,328 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 06/01/2026 | 2,568,730 | 2,773,827 | 2,758,868 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 07/01/2026 | 2,455,588 | 2,629,014 | 2,597,472 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 09/01/2026 | 810,964 | 870,614 | 860,300 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 12/01/2026 | 565,102 | 600,686 | 598,708 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 05/01/2027 | 2,247,404 | 2,402,615 | 2,377,933 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 09/01/2028 | 537,114 | 557,886 | 556,284 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 06/01/2029 | 1,059,740 | 1,110,409 | 1,094,203 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 09/01/2029 | 688,798 | 705,265 | 699,792 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 01/01/2030 | 1,587,747 | 1,651,877 | 1,640,095 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 03/01/2030 | 319,109 | 331,175 | 329,930 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 04/01/2030 | 269,368 | 279,301 | 278,252 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 05/01/2030 | 156,351 | 162,752 | 161,649 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 07/01/2030 | 213,524 | 222,282 | 220,590 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 08/01/2030 | 391,039 | 407,352 | 403,994 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 08/01/2030 | 353,934 | 368,478 | 365,483 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 02/01/2031 | 1,774,206 | 1,962,715 | 1,951,378 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 11/01/2033 | 1,432,072 | 1,479,138 | 1,463,346 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 06/01/2039 | 7,544,046 | 8,373,949 | 8,318,669 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 6.00% | 09/01/2039 | 727,778 | 832,396 | 835,969 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 6.00% | 04/01/2040 | 811,301 | 895,854 | 918,002 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 6.00% | 06/01/2041 | 195,326 | 215,683 | 221,027 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 12/01/2041 | 486,409 | 543,715 | 543,212 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 06/01/2042 | 209,613 | 224,188 | 222,437 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 07/01/2042 | 191,951 | 205,237 | 203,596 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 07/01/2042 | 1,150,204 | 1,206,906 | 1,231,236 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 12/01/2042 | 262,329 | 281,184 | 278,326 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 01/01/2043 | 460,852 | 493,400 | 488,803 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 01/01/2043 | 334,129 | 357,257 | 354,481 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 02/01/2043 | 1,700,122 | 1,751,126 | 1,710,920 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 04/01/2043 | \$236,621 | \$245,568 | \$252,829 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 3.00% | 05/01/2043 | 244,084 | 245,743 | 245,633 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 10/01/2043 | 247,663 | 264,806 | 262,874 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 5.00% | 07/01/2044 | 837,866 | 932,126 | 928,951 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 08/01/2044 | 3,160,997 | 3,408,197 | 3,384,953 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 09/01/2044 | 208,638 | 222,574 | 222,134 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 10/01/2045 | 169,411 | 184,049 | 181,417 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al | 4.00% | 10/01/2045 | 235,461 | 255,033 | 251,458 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al0024 | 3.69% | 01/01/2021 | 9,391,025 | 9,333,799 | 9,975,617 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al0408 | 5.50% | 10/01/2021 | 212,623 | 224,376 | 218,798 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al0484 | 5.50% | 05/01/2040 | 1,825,806 | 1,980,624 | 2,038,507 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al0533 | 3.27% | 07/01/2041 | 534,188 | 555,639 | 563,945 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al1472 | 4.50% | 05/01/2039 | 250,574 | 274,731 | 273,632 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al1704 | 6.50% | 05/01/2040 | 776,221 | 872,884 | 887,101 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al2168 | 3.50% | 06/01/2042 | 71,408 | 73,338 | 73,962 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al2301 | 3.50% | 08/01/2042 | 20,970,938 | 22,073,513 | 21,688,564 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al2482 | 4.50% | 09/01/2042 | 536,145 | 583,560 | 580,130 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al2935 | 3.50% | 02/01/2043 | 334,385 | 343,189 | 346,617 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al3484 | 4.50% | 10/01/2042 | 515,277 | 547,965 | 560,288 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4009 | 3.50% | 07/01/2043 | 1,994,038 | 1,974,877 | 2,073,365 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4010 | 3.50% | 07/01/2043 | 676,180 | 680,089 | 700,441 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4014 | 3.50% | 07/01/2043 | 2,053,139 | 2,040,306 | 2,127,951 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4221 | 4.50% | 09/01/2043 | 661,080 | 718,046 | 713,986 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4245 | 3.50% | 09/01/2028 | 2,909,578 | 3,069,605 | 3,064,775 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4324 | 6.50% | 05/01/2040 | 1,529,849 | 1,694,069 | 1,748,383 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4682 | 3.50% | 12/01/2043 | 675,162 | 686,107 | 702,067 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4741 | 4.50% | 01/01/2044 | 613,490 | 668,704 | 674,594 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al4922 | 3.50% | 02/01/2029 | 641,103 | 678,017 | 675,204 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5097 | 4.50% | 09/01/2043 | 3,217,548 | 3,464,953 | 3,481,155 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5110 | 4.50% | 03/01/2044 | \$27,227 | \$29,573 | \$29,406 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5231 | 4.50% | 09/01/2042 | 909,084 | 990,200 | 982,465 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5259 | 3.50% | 05/01/2029 | 2,942,382 | 3,100,649 | 3,084,028 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5537 | 4.50% | 04/01/2044 | 349,739 | 379,795 | 378,264 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5540 | 4.50% | 07/01/2044 | 972,590 | 1,065,897 | 1,067,005 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5562 | 4.50% | 04/01/2044 | 533,294 | 579,248 | 575,973 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al5884 | 3.50% | 08/01/2029 | 1,926,877 | 2,056,941 | 2,029,541 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al6161 | 3.50% | 12/01/2029 | 2,781,068 | 2,959,230 | 2,932,581 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al6260 | 3.07% | 12/01/2024 | 5,943,705 | 6,247,391 | 6,060,677 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al6302 | 4.50% | 10/01/2041 | 1,408,546 | 1,532,014 | 1,525,328 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al6469 | 5.50% | 11/01/2025 | 2,635,486 | 2,868,562 | 2,832,884 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al6887 | 4.50% | 04/01/2044 | 3,556,174 | 3,844,001 | 3,844,793 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al7407 | 4.50% | 01/01/2027 | 10,569,567 | 11,127,772 | 11,098,573 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al7660 | 4.50% | 11/01/2045 | 492,482 | 546,963 | 549,462 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al7661 | 4.50% | 10/01/2045 | 304,570 | 337,169 | 330,382 |
| Federal Natl Mtg Assn Gtd Mtg Pool #al7747 | 4.50% | 11/01/2045 | 93,616 | 102,399 | 102,838 |
| FHLB | 1.25% | 06/23/2017 | 11,325,000 | 11,399,786 | 11,318,998 |
| FHLB Cons Bd 3 | 3.00% | 11/08/2027 | 700,000 | 660,590 | 680,498 |
| FHLB Disc | | 02/05/2016 | 3,290,000 | 3,288,800 | 3,289,270 |
| FHLB Federal Home Loan Bank | 1.00% | 12/19/2017 | 7,110,000 | 7,110,000 | 7,092,289 |
| FHLMC | 5.50% | 04/01/2018 | 19,825 | 20,290 | 20,365 |
| FHLMC | 5.00% | 10/01/2020 | 52,411 | 50,896 | 55,505 |
| FHLMC | 6.00% | 01/01/2026 | 355,136 | 362,072 | 398,729 |
| FHLMC | 2.49% | 09/01/2035 | 235,875 | 231,895 | 250,120 |
| FHLMC | 2.36% | 01/01/2037 | 942,737 | 954,779 | 1,008,804 |
| FHLMC | 3.07% | 02/01/2037 | 953,451 | 961,495 | 1,018,810 |
| FHLMC | 3.08% | 03/01/2041 | 134,623 | 141,711 | 141,066 |
| FHLMC - Multiclass | 6.90% | 09/15/2023 | 36,872 | 37,840 | 40,680 |
| FHLMC 1 25 | 1.25% | 10/02/2019 | 5,710,000 | 5,677,028 | 5,632,167 |
| FHLMC Dtd 10/ 25/ 2000 | 6.75% | 03/15/2031 | 710,000 | 1,039,704 | 1,017,827 |
| FHLMC Gold | 5.50% | 09/01/2017 | 16,197 | 16,576 | 16,556 |
| FHLMC Gold | 5.00% | 06/01/2018 | 20,103 | 20,220 | 20,792 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FHLMC Gold | 5.50% | 12/01/2019 | \$40,386 | \$40,644 | \$42,276 |
| FHLMC Gold | 6.00% | 04/01/2021 | 58,847 | 63,785 | 61,551 |
| FHLMC Gold | 7.50% | 01/01/2026 | 56,600 | 59,076 | 65,068 |
| FHLMC Gold | 4.00% | 02/01/2035 | 145,139 | 127,402 | 153,417 |
| FHLMC Gold | 6.00% | 10/01/2036 | 1,474,275 | 1,677,910 | 1,681,576 |
| FHLMC Gold | 6.00% | 09/01/2037 | 713,077 | 719,985 | 802,739 |
| FHLMC Gold | 7.00% | 03/01/2039 | 584,829 | 690,463 | 676,212 |
| FHLMC Gold | 6.50% | 09/01/2039 | 269,623 | 298,565 | 307,062 |
| FHLMC Gold | 3.50% | 09/01/2042 | 564,764 | 602,356 | 582,080 |
| FHLMC Gold | 3.50% | 01/01/2043 | 539,387 | 571,751 | 557,251 |
| FHLMC Gold | 3.50% | 02/01/2044 | 19,058,840 | 19,140,733 | 19,634,912 |
| FHLMC Gold A39012 | 5.50% | 06/01/2035 | 72,801 | 69,911 | 82,600 |
| FHLMC Gold A60048 | 5.50% | 05/01/2037 | 480,174 | 474,547 | 530,486 |
| FHLMC Gold A9 5825 | 4.00% | 12/01/2040 | 584,954 | 572,432 | 619,893 |
| FHLMC Gold C62449 6 | 6.00% | 01/01/2032 | 10,604 | 10,770 | 11,908 |
| FHLMC Gold C91000 6 | 6.00% | 11/01/2026 | 565,920 | 573,127 | 635,432 |
| FHLMC Gold J1 7680 3 | 3.00% | 02/01/2022 | 519,789 | 538,632 | 536,807 |
| FHLMC Gold J14198 | 3.50% | 01/01/2026 | 157,650 | 163,488 | 165,245 |
| FHLMC Gold Pol#v80006 3 | 3.00% | 04/01/2043 | 16,513,781 | 16,782,130 | 16,524,945 |
| FHLMC Gold Pool | 6.00% | 07/01/2028 | 27,290 | 27,290 | 31,130 |
| FHLMC Gold Pool E00975 6 | 6.00% | 05/01/2016 | 835 | 861 | 839 |
| FHLMC Gold Pool W3 0008 | 7.64% | 05/01/2025 | 3,614,068 | 4,228,878 | 4,182,164 |
| FHLMC Gold Pool# | 4.00% | 06/01/2043 | 92,111 | 95,450 | 98,260 |
| FHLMC Gold Pool# Q | 4.00% | 06/01/2043 | 86,168 | 89,453 | 92,089 |
| FHLMC Gold Pool# Q | 4.00% | 06/01/2043 | 79,581 | 82,466 | 84,756 |
| FHLMC Gold Pool# Q | 4.00% | 06/01/2043 | 85,500 | 88,466 | 90,851 |
| FHLMC Gold Pool# U | 4.00% | 04/01/2043 | 958,374 | 990,045 | 1,020,448 |
| FHLMC Gold Pool# V80355 | 3.50% | 08/01/2043 | 685,211 | 691,849 | 710,461 |
| FHLMC Gold Pool#a9 | 4.00% | 11/01/2040 | 70,178 | 73,978 | 74,676 |
| FHLMC Gold Pool#q17792 | 3.50% | 05/01/2043 | 2,199,256 | 2,355,265 | 2,270,766 |
| FHLMC Gold Pool#u9 0768 | 3.50% | 01/01/2043 | 76,975 | 81,647 | 79,527 |
| FHLMC Gold Q0 0959 Q00959 | 4.50% | 05/01/2041 | 300,961 | 326,731 | 324,725 |
| FHLMC Gold Q01485 | 4.50% | 06/01/2041 | 344,389 | 358,487 | 371,537 |
| FHLMC Gold Q03516 | 4.50% | 09/01/2041 | 10,883,916 | 11,468,926 | 11,751,690 |
| FHLMC Gold Q04338 4 | 4.00% | 11/01/2041 | 5,164,347 | 5,330,574 | 5,470,231 |
| FHLMC Gold Q12117 | 3.50% | 10/01/2042 | 9,111,288 | 9,172,504 | 9,390,731 |
| FHLMC Gold Q16673 3 | 3.00% | 03/01/2043 | 665,411 | 686,257 | 665,774 |
| FHLMC Gold Q17095 3 | 3.00% | 04/01/2043 | 163,952 | 168,371 | 164,064 |
| FHLMC Gold Q18473 4 | 4.00% | 05/01/2043 | 87,952 | 91,305 | 94,212 |
| FHLMC Gold Q19134 4 | 4.00% | 06/01/2043 | 162,701 | 168,345 | 172,883 |
| FHLMC Gold Q19611 4 | 4.00% | 07/01/2043 | 488,518 | 508,326 | 523,288 |
| FHLMC Gold Q19615 4 | 4.00% | 07/01/2043 | 734,991 | 762,726 | 784,056 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FHLMC Gold Q20332 | 3.50% | 07/01/2043 | \$7,995,855 | \$8,017,094 | \$8,239,169 |
| FHLMC Gold Q30868 | 3.50% | 01/01/2045 | 9,979,537 | 10,501,904 | 10,281,219 |
| FHLMC Gold Q31128 | 4.00% | 02/01/2045 | 28,470 | 30,569 | 30,226 |
| FHLMC Gold Q31338 | 4.00% | 02/01/2045 | 69,401 | 74,520 | 73,684 |
| FHLMC Gold Q35905 | 3.50% | 08/01/2045 | 29,829 | 30,959 | 30,767 |
| FHLMC Gold Q36302 | 3.50% | 09/01/2045 | 49,409 | 51,744 | 51,202 |
| FHLMC Gold Q36305 | 3.50% | 09/01/2045 | 399,640 | 414,783 | 412,165 |
| FHLMC Gold Q36965 | 3.50% | 10/01/2045 | 492,242 | 516,873 | 508,402 |
| FHLMC Gold Q36968 | 3.50% | 10/01/2045 | 675,830 | 707,773 | 697,091 |
| FHLMC Gold Q36972 4 | 4.00% | 10/01/2045 | 495,790 | 532,858 | 526,073 |
| FHLMC Gold Q37955 4 | 4.00% | 12/01/2045 | 69,581 | 74,327 | 73,874 |
| FHLMC Gold Q37957 4 | 4.00% | 12/01/2045 | 90,168 | 96,092 | 95,626 |
| FHLMC Gold Single Family | 3.00% | | (750,000) | (748,594) | (748,761) |
| FHLMC Gold Single Family | 3.50% | | 164,000 | 156,294 | 168,819 |
| FHLMC Gold Single Family | 3.50% | | (7,600,000) | (7,788,312) | (7,806,697) |
| FHLMC Gold Single Family | 4.00% | | 1,594,000 | 1,680,026 | 1,683,881 |
| FHLMC Gold Single Family | 4.00% | | 800,000 | 841,000 | 843,424 |
| FHLMC Gold Single Family | 4.50% | | 853,000 | 919,241 | 918,894 |
| FHLMC Gold Single Family | 5.00% | | (300,000) | (327,281) | (327,432) |
| FHLMC Gold Single Family 3 | 3.00% | | (3,073,000) | (3,167,376) | (3,166,647) |
| FHLMC Gold Single Family 30 Years Settles Jan | 5.50% | | 700,000 | 777,453 | 774,181 |
| FHLMC Gold TBA 15y | 2.50% | | (2,318,000) | (2,339,369) | (2,338,570) |
| FHLMC Gold U90598 | 3.50% | 12/01/2042 | 80,914 | 85,826 | 83,598 |
| FHLMC Gold U90608 | 3.50% | 12/01/2042 | 70,342 | 74,612 | 72,675 |
| FHLMC Gold U90720 | 3.50% | 01/01/2043 | 90,585 | 96,083 | 93,587 |
| FHLMC Gold U90778 | 3.50% | 01/01/2043 | 80,590 | 85,482 | 83,254 |
| FHLMC Gold U90794 | 3.50% | 01/01/2043 | 94,664 | 100,410 | 97,806 |
| FHLMC Gold U90841 | 3.50% | 02/01/2043 | 93,709 | 99,397 | 96,818 |
| FHLMC Gold U90903 | 3.50% | 02/01/2043 | 183,108 | 194,223 | 189,183 |
| FHLMC Gold U90940 | 3.50% | 02/01/2043 | 94,643 | 100,388 | 97,779 |
| FHLMC Gold U91027 | 3.50% | 02/01/2043 | 88,693 | 94,077 | 91,637 |
| FHLMC Gold U95137 4 | 4.00% | 08/01/2043 | 544,915 | 559,602 | 580,442 |
| FHLMC Gold V60696 3 | 3.00% | 01/01/2030 | 104,747 | 108,953 | 108,195 |
| FHLMC Gold V60724 3 | 3.00% | 01/01/2030 | 154,216 | 160,409 | 159,296 |
| FHLMC Gold V60770 | 2.50% | 03/01/2030 | 211,104 | 213,446 | 213,344 |
| FHLMC Gold V60903 | 2.50% | 09/01/2030 | 258,527 | 262,688 | 261,157 |
| FHLMC Gold V60904 | 2.50% | 09/01/2030 | 525,967 | 534,268 | 531,269 |
| FHLMC Gold V60905 | 2.50% | 07/01/2030 | 23,225 | 23,591 | 23,459 |
| FHLMC Multiclass | 6.00% | 09/15/2016 | 4,274 | 4,321 | 4,352 |
| FHLMC Multiclass | 1.60% | 01/25/2022 | 386,732 | 375,674 | 383,776 |
| FHLMC Multiclass | 3.50% | 05/15/2024 | 207,715 | 215,893 | 213,136 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FHLMC Multiclass | 4.00% | 08/15/2024 | \$76,371 | \$78,949 | \$76,740 |
| FHLMC Multiclass | 4.00% | 01/15/2026 | 223,702 | 236,984 | 236,672 |
| FHLMC Multiclass | 3.00% | 02/15/2026 | 454,122 | 467,178 | 465,646 |
| FHLMC Multiclass | 6.50% | 05/15/2032 | 169,886 | 180,676 | 193,526 |
| FHLMC Multiclass | 4.50% | 05/15/2035 | 5,709 | 5,587 | 5,893 |
| FHLMC Multiclass | 6.00% | 05/15/2036 | 612,771 | 706,234 | 687,321 |
| FHLMC Multiclass | 3.50% | 10/15/2037 | 1,100,000 | 1,090,031 | 1,129,952 |
| FHLMC Multiclass | 3.50% | 10/15/2038 | 432,986 | 450,306 | 441,843 |
| FHLMC Multiclass | 4.00% | 03/15/2039 | 57,789 | 59,451 | 58,598 |
| FHLMC Multiclass | 4.50% | 08/15/2039 | 12,202 | 12,541 | 12,198 |
| FHLMC Multiclass | 3.00% | 06/15/2040 | 188,405 | 185,078 | 191,809 |
| FHLMC Multiclass 5 | 5.00% | 11/01/2031 | 6,511,268 | 7,243,785 | 7,160,116 |
| FHLMC Multiclass Tranche 00494 | 2.42% | 06/25/2044 | 1,028,092 | 1,027,845 | 1,027,845 |
| FHLMC Multiclass Tranche 00839 | 2.62% | 01/25/2023 | 700,000 | 713,508 | 699,748 |
| FHLMC Multifamily Structured Pass Through Certs | 1.64% | 10/25/2019 | 327,476 | 326,655 | 325,689 |
| FHLMC Preassign 00074 | 2.38% | 01/13/2022 | 14,000,000 | 14,268,880 | 14,194,488 |
| FHLMC Ser 3857 Cl Ya 4 | 4.00% | 12/15/2037 | 122,925 | 130,891 | 125,356 |
| FHLMC Step Up | 0.50% | 10/29/2019 | 400,000 | 400,000 | 399,136 |
| FHLMC Step Up | 1.00% | 12/30/2019 | 500,000 | 500,000 | 499,305 |
| FHLMC Step Up | 1.50% | 07/29/2020 | 250,000 | 249,875 | 250,108 |
| FHLMC Step Up | 1.00% | 09/30/2020 | 200,000 | 199,600 | 199,798 |
| FHLMC Step Up | 1.00% | 09/30/2020 | 500,000 | 500,000 | 498,485 |
| FHLMC Step Up | 1.25% | 09/30/2020 | 500,000 | 500,000 | 500,275 |
| FHLMC Step Up | 1.00% | 11/18/2020 | 400,000 | 400,000 | 398,900 |
| FHLMC Step Up | 1.00% | 12/14/2020 | 600,000 | 600,000 | 597,858 |
| Fin Corp Prin Fico Strips | | 05/11/2018 | 2,265,000 | 1,657,195 | 2,194,110 |
| Financing Corp Prival Fico Strips | | 02/08/2018 | 470,000 | 319,676 | 457,846 |
| Fing Corp Fed Beo Prin Fico Strips | | 09/26/2019 | 90,000 | 54,660 | 83,444 |
| Fing Corp Fed Book Entry Prin Fico | | 04/06/2018 | 1,420,000 | 957,401 | 1,378,564 |
| Fing Corp Fed Book Entry Prin Fico Strips 0 Strp | | 11/02/2018 | 1,660,000 | 1,073,729 | 1,588,190 |
| Fing Corp Fed Book Entry Prin Fico Stripser D | | 08/03/2018 | 1,680,000 | 1,107,653 | 1,618,898 |
| Fing Corp Prin Fico Strips | | 08/03/2018 | 1,360,000 | 896,731 | 1,310,496 |
| Fing Corp Prin Fico Strips | | 08/03/2018 | 760,000 | 501,049 | 732,176 |
| Fing Corp Prin Fico Strips | | 08/03/2018 | 720,000 | 474,707 | 693,713 |
| Fing Corp Prin Fico Strips | | 06/06/2019 | 230,000 | 143,432 | 216,018 |
| Florida Hsg Fin Corp Rev | 2.80% | 07/01/2041 | 8,145,669 | 8,145,669 | 8,018,190 |
| Florida Hsg Fin Corp Rev | 2.80% | 07/01/2041 | 199,239 | 199,239 | 197,456 |
| Florida St Governmental Util Auth Util Rev | 7.08% | 10/01/2040 | 45,000 | 51,318 | 50,156 |
| Florida St Tpk Auth Tpk Rev | 6.80% | 07/01/2039 | 100,000 | 114,803 | 112,077 |

ADDENDUM TO THE 2015 IMRF COMPREHENSIVE ANNUAL FINANCIAL REPORT

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 7.00% | 09/01/2016 | \$850 | \$871 | \$852 |
| FNMA | 4.50% | 06/01/2017 | 9,501 | 9,935 | 9,814 |
| FNMA | 5.46% | 06/01/2017 | 1,370,843 | 1,497,646 | 1,419,754 |
| FNMA | 5.50% | 08/01/2017 | 39,761 | 41,958 | 40,433 |
| FNMA | 5.50% | 10/01/2017 | 29,442 | 31,069 | 29,643 |
| FNMA | 5.00% | 11/01/2017 | 14,489 | 14,084 | 15,002 |
| FNMA | 6.50% | 04/01/2018 | 67,350 | 73,496 | 68,972 |
| FNMA | 1.63% | 04/26/2018 | 10,395,000 | 10,489,068 | 10,421,403 |
| FNMA | 1.75% | 09/14/2018 | 14,750,000 | 14,900,302 | 14,840,270 |
| FNMA | 4.64% | 06/01/2019 | 2,160,365 | 2,191,139 | 2,343,333 |
| FNMA | 4.70% | 07/01/2019 | 1,792,214 | 1,820,917 | 1,945,824 |
| FNMA | 4.60% | 08/01/2019 | 2,133,471 | 2,210,476 | 2,306,368 |
| FNMA | 4.87% | 08/01/2019 | 1,383,172 | 1,502,471 | 1,511,863 |
| FNMA | 4.93% | 08/01/2019 | 1,575,926 | 1,658,108 | 1,726,080 |
| FNMA | 4.66% | 10/01/2019 | 1,690,649 | 1,750,085 | 1,838,377 |
| FNMA | 4.51% | 12/01/2019 | 4,257,177 | 4,544,537 | 4,604,265 |
| FNMA | 4.65% | 01/01/2020 | 1,582,377 | 1,664,418 | 1,703,888 |
| FNMA | 5.50% | 02/01/2020 | 20,666 | 20,452 | 21,604 |
| FNMA | 5.50% | 03/01/2020 | 498,655 | 526,217 | 514,881 |
| FNMA | 4.60% | 04/01/2020 | 4,602,931 | 4,848,994 | 4,979,589 |
| FNMA | 5.50% | 06/01/2020 | 335,897 | 354,464 | 349,108 |
| FNMA | 3.58% | 09/01/2020 | 2,964,260 | 2,831,910 | 3,093,445 |
| FNMA | 3.77% | 12/01/2020 | 2,663,920 | 2,730,102 | 2,827,458 |
| FNMA | 4.50% | 12/01/2020 | 505,838 | 521,092 | 530,768 |
| FNMA | 6.00% | 04/01/2021 | 1,889,989 | 2,000,436 | 1,979,613 |
| FNMA | 7.00% | 04/01/2021 | 59,892 | 61,585 | 63,590 |
| FNMA | 3.50% | 10/01/2021 | 651,552 | 691,773 | 682,605 |
| FNMA | 6.50% | 01/01/2022 | 76,784 | 77,359 | 81,536 |
| FNMA | 5.00% | 04/01/2022 | 742,824 | 730,637 | 799,806 |
| FNMA | 5.50% | 11/01/2022 | 1,171,982 | 1,281,732 | 1,267,358 |
| FNMA | 2.36% | 12/14/2022 | 1,050,000 | 1,045,898 | 1,042,156 |
| FNMA | 6.00% | 02/01/2023 | 881,644 | 954,179 | 965,287 |
| FNMA | 5.50% | 11/01/2023 | 2,316,175 | 2,515,222 | 2,486,106 |
| FNMA | 6.00% | 11/01/2023 | 34,841 | 34,787 | 39,538 |
| FNMA | 6.00% | 11/01/2023 | 125,639 | 115,254 | 141,780 |
| FNMA | 4.50% | 12/01/2023 | 185,874 | 200,744 | 195,127 |
| FNMA | 5.50% | 01/01/2024 | 3,338,361 | 3,657,102 | 3,617,080 |
| FNMA | 4.00% | 04/01/2024 | 112,126 | 117,767 | 118,536 |
| FNMA | 4.00% | 04/01/2024 | 308,077 | 331,135 | 326,272 |
| FNMA | 4.00% | 05/01/2024 | 3,636,972 | 3,843,825 | 3,846,171 |
| FNMA | 5.00% | 08/01/2024 | 3,123,605 | 3,390,878 | 3,357,937 |
| FNMA | 4.50% | 09/01/2024 | 163,972 | 177,115 | 174,094 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 2.63% | 09/06/2024 | \$7,080,000 | \$7,015,360 | \$7,154,758 |
| FNMA | 2.98% | 01/01/2025 | 6,800,000 | 7,072,000 | 6,809,996 |
| FNMA | 4.00% | 06/01/2025 | 1,280,573 | 1,331,499 | 1,358,073 |
| FNMA | 5.00% | 09/01/2025 | 1,479,670 | 1,618,389 | 1,594,467 |
| FNMA | 3.50% | 10/01/2025 | 737,841 | 777,847 | 774,209 |
| FNMA | 3.50% | 12/01/2025 | 23,950 | 25,249 | 25,198 |
| FNMA | 3.50% | 01/01/2026 | 259,902 | 273,019 | 272,693 |
| FNMA | 5.33% | 04/01/2026 | 4,411,745 | 4,601,656 | 5,324,844 |
| FNMA | 3.50% | 08/01/2026 | 2,307,331 | 2,460,552 | 2,427,658 |
| FNMA | 4.00% | 01/01/2027 | 6,254,372 | 6,643,560 | 6,659,655 |
| FNMA | 3.00% | 02/01/2027 | 816,962 | 848,077 | 846,046 |
| FNMA | 5.00% | 03/01/2027 | 1,581,651 | 1,710,902 | 1,686,547 |
| FNMA | 2.50% | 09/01/2027 | 4,625,796 | 4,809,382 | 4,700,503 |
| FNMA | 3.00% | 09/01/2027 | 919,171 | 949,908 | 952,031 |
| FNMA | 2.50% | 10/01/2027 | 1,503,715 | 1,513,583 | 1,510,301 |
| FNMA | 3.00% | 05/01/2028 | 270,256 | 279,250 | 279,125 |
| FNMA | 3.00% | 05/01/2028 | 170,517 | 176,219 | 176,102 |
| FNMA | 3.50% | 07/01/2028 | 614,848 | 647,921 | 644,809 |
| FNMA | 7.00% | 08/01/2028 | 97,417 | 101,158 | 110,874 |
| FNMA | 5.50% | 02/01/2029 | 1,285,066 | 1,405,855 | 1,431,101 |
| FNMA | 7.00% | 02/01/2029 | 84,367 | 86,608 | 96,214 |
| FNMA | 2.50% | 03/01/2029 | 33,804 | 34,115 | 34,176 |
| FNMA | 3.50% | 03/01/2029 | 1,002,266 | 1,058,017 | 1,055,486 |
| FNMA | 3.50% | 03/01/2029 | 29,283 | 30,871 | 30,687 |
| FNMA | 3.00% | 04/01/2029 | 662,630 | 684,424 | 684,443 |
| FNMA | 3.00% | 04/01/2029 | 396,426 | 409,619 | 408,929 |
| FNMA | 3.00% | 05/01/2029 | 171,173 | 176,870 | 176,596 |
| FNMA | 3.00% | 05/01/2029 | 501,185 | 517,982 | 518,135 |
| FNMA | 3.00% | 05/01/2029 | 507,147 | 524,025 | 523,239 |
| FNMA | 3.50% | 05/01/2029 | 18,412 | 19,410 | 19,296 |
| FNMA | 3.50% | 05/01/2029 | 20,681 | 21,802 | 21,677 |
| FNMA | 2.50% | 06/01/2029 | 786,630 | 793,882 | 795,409 |
| FNMA | 3.00% | 06/01/2029 | 938,003 | 972,518 | 968,948 |
| FNMA | 3.00% | 06/01/2029 | 170,179 | 175,842 | 175,545 |
| FNMA | 3.00% | 06/01/2029 | 278,811 | 288,089 | 287,629 |
| FNMA | 3.00% | 07/01/2029 | 509,453 | 526,408 | 525,318 |
| FNMA | 3.00% | 07/01/2029 | 47,493 | 49,074 | 48,997 |
| FNMA | 3.50% | 07/01/2029 | 43,653 | 46,020 | 45,971 |
| FNMA | 2.50% | 08/01/2029 | 352,442 | 355,692 | 356,414 |
| FNMA | 3.50% | 08/01/2029 | 3,084,194 | 3,251,419 | 3,232,142 |
| FNMA | 3.50% | 08/01/2029 | 973,202 | 1,035,699 | 1,025,005 |
| FNMA | 2.50% | 09/01/2029 | 207,974 | 209,891 | 210,322 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 2.50% | 09/01/2029 | \$288,544 | \$291,204 | \$291,796 |
| FNMA | 2.50% | 09/01/2029 | 461,412 | 465,666 | 465,592 |
| FNMA | 2.50% | 09/01/2029 | 255,726 | 258,083 | 258,608 |
| FNMA | 3.00% | 09/01/2029 | 599,329 | 621,335 | 619,095 |
| FNMA | 3.00% | 09/01/2029 | 210,710 | 218,677 | 217,849 |
| FNMA | 3.00% | 09/01/2029 | 371,825 | 384,199 | 383,600 |
| FNMA | 3.50% | 09/01/2029 | 1,848,161 | 1,966,848 | 1,942,547 |
| FNMA | 3.50% | 09/01/2029 | 623,724 | 664,461 | 656,931 |
| FNMA | 2.50% | 10/01/2029 | 27,855 | 28,112 | 28,108 |
| FNMA | 2.50% | 10/01/2029 | 529,197 | 534,076 | 533,992 |
| FNMA | 2.50% | 10/01/2029 | 96,206 | 97,093 | 97,287 |
| FNMA | 2.50% | 10/01/2029 | 504,377 | 509,027 | 508,946 |
| FNMA | 3.00% | 10/01/2029 | 1,656,510 | 1,711,772 | 1,707,895 |
| FNMA | 3.00% | 10/01/2029 | 93,536 | 96,664 | 96,438 |
| FNMA | 3.00% | 10/01/2029 | 168,759 | 174,375 | 173,994 |
| FNMA | 3.00% | 10/01/2029 | 6,450,294 | 6,665,992 | 6,650,383 |
| FNMA | 3.00% | 10/01/2029 | 378,583 | 391,183 | 390,569 |
| FNMA | 3.00% | 10/01/2029 | 294,324 | 304,166 | 303,657 |
| FNMA | 3.00% | 10/01/2029 | 167,179 | 172,770 | 172,365 |
| FNMA | 3.00% | 10/01/2029 | 335,804 | 347,033 | 346,221 |
| FNMA | 3.00% | 10/01/2029 | 655,895 | 677,828 | 676,240 |
| FNMA | 3.50% | 10/01/2029 | 93,521 | 99,512 | 98,502 |
| FNMA | 2.50% | 11/01/2029 | 483,655 | 488,114 | 488,037 |
| FNMA | 3.00% | 11/01/2029 | 1,274,180 | 1,316,788 | 1,313,705 |
| FNMA | 3.00% | 11/01/2029 | 3,080,110 | 3,183,109 | 3,175,655 |
| FNMA | 3.00% | 11/01/2029 | 1,030,965 | 1,065,440 | 1,062,945 |
| FNMA | 5.00% | 11/01/2029 | 3,210,261 | 3,553,588 | 3,530,828 |
| FNMA | 5.00% | 03/01/2030 | 1,122,087 | 1,217,464 | 1,234,138 |
| FNMA | 2.50% | 04/01/2030 | 218,500 | 221,044 | 220,541 |
| FNMA | 2.50% | 05/01/2030 | 107,850 | 109,130 | 108,889 |
| FNMA | 2.50% | 06/01/2030 | 230,021 | 232,753 | 232,241 |
| FNMA | 2.50% | 06/01/2030 | 150,868 | 152,659 | 152,325 |
| FNMA | 2.50% | 07/01/2030 | 349,372 | 353,521 | 352,743 |
| FNMA | 2.50% | 07/01/2030 | 97,371 | 98,497 | 98,282 |
| FNMA | 3.00% | 07/01/2030 | 71,749 | 74,686 | 74,189 |
| FNMA | 3.00% | 07/01/2030 | 220,052 | 228,854 | 227,340 |
| FNMA | 3.00% | 07/01/2030 | 44,043 | 45,681 | 45,459 |
| FNMA | 2.50% | 08/01/2030 | 159,237 | 160,978 | 160,700 |
| FNMA | 2.50% | 08/01/2030 | 158,631 | 160,440 | 160,163 |
| FNMA | 2.50% | 08/01/2030 | 419,051 | 425,942 | 422,848 |
| FNMA | 2.50% | 08/01/2030 | 172,957 | 175,882 | 174,627 |
| FNMA | 2.50% | 08/01/2030 | 215,155 | 218,760 | 217,166 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 3.00% | 08/01/2030 | \$294,677 | \$306,947 | \$304,442 |
| FNMA | 3.00% | 08/01/2030 | 295,142 | 307,271 | 304,784 |
| FNMA | 3.00% | 08/01/2030 | 55,812 | 58,193 | 57,713 |
| FNMA | 3.00% | 08/01/2030 | 61,633 | 64,262 | 63,734 |
| FNMA | 3.00% | 08/01/2030 | 27,222 | 28,384 | 28,150 |
| FNMA | 3.50% | 08/01/2030 | 56,906 | 60,287 | 59,886 |
| FNMA | 3.50% | 08/01/2030 | 230,130 | 244,665 | 242,748 |
| FNMA | 2.50% | 09/01/2030 | 191,181 | 194,325 | 192,940 |
| FNMA | 2.50% | 09/01/2030 | 230,229 | 234,070 | 232,384 |
| FNMA | 3.00% | 09/01/2030 | 201,316 | 208,960 | 207,996 |
| FNMA | 3.00% | 09/01/2030 | 276,045 | 286,784 | 285,447 |
| FNMA | 3.00% | 09/01/2030 | 124,397 | 129,023 | 128,403 |
| FNMA | 2.50% | 11/01/2030 | 227,782 | 233,041 | 229,851 |
| FNMA | 2.50% | 11/01/2030 | 227,265 | 232,405 | 229,324 |
| FNMA | 2.50% | 11/01/2030 | 232,132 | 234,897 | 234,312 |
| FNMA | 2.50% | 11/01/2030 | 196,415 | 198,739 | 198,228 |
| FNMA | 2.50% | 11/01/2030 | 213,166 | 215,739 | 215,234 |
| FNMA | 4.00% | 02/01/2031 | 820,122 | 880,819 | 877,421 |
| FNMA | 4.00% | 04/01/2031 | 270,478 | 288,725 | 289,341 |
| FNMA | 4.50% | 04/01/2031 | 9,167,700 | 10,007,459 | 9,981,700 |
| FNMA | 4.50% | 04/01/2031 | 329,979 | 350,499 | 359,220 |
| FNMA | 4.50% | 05/01/2031 | 1,079,010 | 1,146,111 | 1,174,839 |
| FNMA | 4.50% | 06/01/2031 | 343,104 | 364,441 | 373,600 |
| FNMA | 4.50% | 11/01/2031 | 480,513 | 517,903 | 523,206 |
| FNMA | 4.50% | 12/01/2031 | 564,359 | 608,273 | 614,551 |
| FNMA | 4.50% | 12/01/2031 | 97,980 | 105,604 | 106,875 |
| FNMA | 3.50% | 04/01/2032 | 657,024 | 686,866 | 686,935 |
| FNMA | 3.00% | 10/01/2032 | 1,183,153 | 1,245,971 | 1,214,793 |
| FNMA | 2.27% | 04/01/2033 | 45,065 | 44,875 | 47,938 |
| FNMA | 6.00% | 04/01/2033 | 146,767 | 167,682 | 167,407 |
| FNMA | 5.50% | 05/01/2033 | 526,612 | 568,412 | 592,377 |
| FNMA | 2.30% | 07/01/2033 | 70,410 | 69,552 | 74,332 |
| FNMA | 5.00% | 07/01/2033 | 153,221 | 165,526 | 169,504 |
| FNMA | 5.50% | 07/01/2033 | 923,685 | 932,922 | 1,038,601 |
| FNMA | 5.00% | 09/01/2033 | 188,977 | 204,154 | 209,065 |
| FNMA | 5.50% | 02/01/2034 | 468,571 | 476,478 | 527,224 |
| FNMA | 6.00% | 02/01/2034 | 31,212 | 35,660 | 35,626 |
| FNMA | 5.00% | 03/01/2034 | 111,030 | 110,753 | 122,825 |
| FNMA | 5.00% | 04/01/2034 | 86,397 | 82,461 | 95,356 |
| FNMA | 5.50% | 05/01/2034 | 516,850 | 525,815 | 581,644 |
| FNMA | 3.50% | 09/01/2034 | 318,091 | 334,195 | 332,205 |
| FNMA | 5.50% | 11/01/2034 | 41,917 | 41,406 | 47,158 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 5.00% | 03/01/2035 | \$83,656 | \$86,956 | \$92,342 |
| FNMA | 5.00% | 03/01/2035 | 212,666 | 231,174 | 234,837 |
| FNMA | 2.38% | 04/01/2035 | 51,557 | 50,913 | 54,593 |
| FNMA | 3.50% | 05/01/2035 | 1,627,050 | 1,707,894 | 1,700,902 |
| FNMA | 3.50% | 05/01/2035 | 8,490,121 | 8,861,564 | 8,854,177 |
| FNMA | 5.50% | 05/01/2035 | 383,592 | 387,368 | 430,030 |
| FNMA | 5.00% | 07/01/2035 | 564,991 | 624,237 | 624,476 |
| FNMA | 4.50% | 08/01/2035 | 213,444 | 199,970 | 231,053 |
| FNMA | 5.00% | 08/01/2035 | 22,269 | 20,868 | 24,584 |
| FNMA | 4.50% | 09/01/2035 | 58,040 | 52,703 | 62,972 |
| FNMA | 5.50% | 09/01/2035 | 1,341,893 | 1,423,769 | 1,512,488 |
| FNMA | 5.00% | 10/01/2035 | 533,023 | 575,998 | 589,533 |
| FNMA | 5.50% | 10/01/2035 | 1,161,919 | 1,284,857 | 1,308,228 |
| FNMA | 6.00% | 11/01/2035 | 358,112 | 409,143 | 408,234 |
| FNMA | 5.50% | 12/01/2035 | 215,771 | 211,306 | 241,952 |
| FNMA | 5.50% | 12/01/2035 | 435,760 | 427,556 | 485,371 |
| FNMA | 5.50% | 01/01/2036 | 647,450 | 634,450 | 726,406 |
| FNMA | 5.50% | 01/01/2036 | 181,456 | 182,604 | 203,218 |
| FNMA | 5.50% | 03/01/2036 | 63,504 | 61,742 | 71,248 |
| FNMA | 6.00% | 03/01/2036 | 44,867 | 44,724 | 49,012 |
| FNMA | 6.50% | 04/01/2036 | 61,584 | 62,393 | 70,731 |
| FNMA | 5.00% | 05/01/2036 | 569,351 | 552,226 | 627,146 |
| FNMA | 5.50% | 05/01/2036 | 45,700 | 45,107 | 50,882 |
| FNMA | 5.50% | 09/01/2036 | 2,513 | 2,432 | 2,801 |
| FNMA | 5.50% | 09/01/2036 | 966,617 | 1,035,790 | 1,087,919 |
| FNMA | 5.50% | 11/01/2036 | 130,643 | 145,912 | 146,702 |
| FNMA | 6.00% | 12/01/2036 | 582,939 | 586,309 | 658,930 |
| FNMA | 6.50% | 12/01/2036 | 10,824 | 11,030 | 12,371 |
| FNMA | 5.00% | 01/01/2037 | 266,221 | 259,379 | 292,889 |
| FNMA | 1.75% | 02/01/2037 | 1,249,407 | 1,253,311 | 1,305,580 |
| FNMA | 5.50% | 03/01/2037 | 79,092 | 76,651 | 89,070 |
| FNMA | 5.00% | 04/01/2037 | 1,574,931 | 1,714,454 | 1,736,535 |
| FNMA | 5.50% | 04/01/2037 | 35,587 | 34,442 | 39,639 |
| FNMA | 5.50% | 04/01/2037 | 523,161 | 577,194 | 587,797 |
| FNMA | 6.00% | 04/01/2037 | 127,038 | 134,779 | 144,775 |
| FNMA | 5.50% | 05/01/2037 | 71,625 | 78,609 | 80,394 |
| FNMA | 5.50% | 06/01/2037 | 534,763 | 516,548 | 597,357 |
| FNMA | 1.33% | 08/01/2037 | 228,154 | 228,528 | 233,890 |
| FNMA | 5.50% | 08/01/2037 | 62,628 | 61,713 | 69,859 |
| FNMA | 6.00% | 08/01/2037 | 704,377 | 804,751 | 802,453 |
| FNMA | 6.00% | 08/01/2037 | 152,611 | 151,299 | 172,294 |
| FNMA | 6.00% | 08/01/2037 | 68,811 | 68,320 | 73,503 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 6.00% | 08/01/2037 | \$17,056 | \$16,946 | \$18,654 |
| FNMA | 6.00% | 08/01/2037 | 373,493 | 378,789 | 423,063 |
| FNMA | 6.00% | 08/01/2037 | 32,299 | 36,902 | 36,848 |
| FNMA | 5.00% | 10/01/2037 | 168,768 | 188,836 | 187,890 |
| FNMA | 7.00% | 10/01/2037 | 24,862 | 28,871 | 29,868 |
| FNMA | 6.00% | 11/01/2037 | 26,098 | 28,891 | 29,702 |
| FNMA | 7.00% | 11/01/2037 | 16,851 | 19,568 | 19,858 |
| FNMA | 7.00% | 12/01/2037 | 15,779 | 18,323 | 18,667 |
| FNMA | 6.00% | 01/01/2038 | 99,403 | 110,089 | 113,362 |
| FNMA | 5.00% | 02/01/2038 | 23,210 | 24,102 | 25,527 |
| FNMA | 7.00% | 02/01/2038 | 1,857 | 2,156 | 1,941 |
| FNMA | 7.00% | 02/01/2038 | 11,068 | 12,853 | 12,290 |
| FNMA | 5.00% | 03/01/2038 | 1,176,285 | 1,111,956 | 1,293,748 |
| FNMA | 5.50% | 03/01/2038 | 92,295 | 101,366 | 103,869 |
| FNMA | 5.50% | 03/01/2038 | 1,007,526 | 986,588 | 1,124,227 |
| FNMA | 6.00% | 03/01/2038 | 61,777 | 69,036 | 70,221 |
| FNMA | 5.00% | 04/01/2038 | 34,896 | 34,492 | 38,380 |
| FNMA | 5.50% | 04/01/2038 | 8,606 | 8,329 | 9,632 |
| FNMA | 6.00% | 05/01/2038 | 198,662 | 222,005 | 226,363 |
| FNMA | 5.50% | 06/01/2038 | 229,743 | 260,256 | 257,537 |
| FNMA | 5.50% | 07/01/2038 | 98,827 | 108,463 | 111,038 |
| FNMA | 4.50% | 08/01/2038 | 234,639 | 251,211 | 253,929 |
| FNMA | 7.00% | 08/01/2038 | 13,599 | 15,792 | 14,725 |
| FNMA | 6.00% | 09/01/2038 | 55,078 | 59,932 | 62,331 |
| FNMA | 7.00% | 09/01/2038 | 1,552 | 1,803 | 1,609 |
| FNMA | 6.00% | 10/01/2038 | 124,961 | 137,985 | 141,241 |
| FNMA | 7.00% | 11/01/2038 | 83,825 | 97,342 | 98,540 |
| FNMA | 7.00% | 11/01/2038 | 12,196 | 14,162 | 14,225 |
| FNMA | 7.00% | 11/01/2038 | 6,263 | 7,273 | 6,843 |
| FNMA | 6.00% | 12/01/2038 | 229,892 | 236,429 | 259,426 |
| FNMA | 7.00% | 02/01/2039 | 854,303 | 986,719 | 993,256 |
| FNMA | 4.50% | 04/01/2039 | 160,661 | 175,924 | 174,634 |
| FNMA | 5.00% | 04/01/2039 | 857,034 | 928,545 | 942,618 |
| FNMA | 5.50% | 04/01/2039 | 341,540 | 352,374 | 374,301 |
| FNMA | 6.00% | 06/01/2039 | 111,514 | 124,651 | 127,651 |
| FNMA | 4.50% | 07/01/2039 | 13,836 | 15,028 | 14,943 |
| FNMA | 6.00% | 07/01/2039 | 89,941 | 100,551 | 103,399 |
| FNMA | 4.00% | 08/01/2039 | 374,543 | 392,334 | 393,993 |
| FNMA | 6.00% | 10/01/2039 | 671,455 | 726,063 | 759,968 |
| FNMA | 4.00% | 12/01/2039 | 3,383,108 | 3,569,179 | 3,581,145 |
| FNMA | 4.50% | 01/01/2040 | 24,230 | 26,214 | 26,222 |
| FNMA | 4.50% | 04/01/2040 | 86,842 | 95,390 | 94,860 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 5.00% | 06/01/2040 | \$356,380 | \$394,802 | \$397,841 |
| FNMA | 5.00% | 06/01/2040 | 407,579 | 448,961 | 450,810 |
| FNMA | 4.50% | 07/01/2040 | 149,925 | 163,090 | 162,247 |
| FNMA | 4.50% | 07/01/2040 | 355,539 | 385,537 | 384,679 |
| FNMA | 5.00% | 07/01/2040 | 250,136 | 262,252 | 276,547 |
| FNMA | 4.50% | 08/01/2040 | 997,119 | 1,077,901 | 1,079,122 |
| FNMA | 4.50% | 08/01/2040 | 280,555 | 305,454 | 303,639 |
| FNMA | 4.00% | 09/01/2040 | 5,541,136 | 5,934,211 | 5,875,378 |
| FNMA | 4.50% | 09/01/2040 | 9,863 | 10,671 | 10,672 |
| FNMA | 6.00% | 09/01/2040 | 81,431 | 89,918 | 92,013 |
| FNMA | 4.50% | 10/01/2040 | 5,000,521 | 5,120,064 | 5,411,414 |
| FNMA | 4.50% | 10/01/2040 | 815,510 | 889,416 | 881,534 |
| FNMA | 4.00% | 11/01/2040 | 1,252,588 | 1,280,575 | 1,321,543 |
| FNMA | 4.00% | 11/01/2040 | 1,482,993 | 1,530,264 | 1,573,070 |
| FNMA | 4.00% | 11/01/2040 | 823,295 | 869,090 | 873,343 |
| FNMA | 4.50% | 11/01/2040 | 206,161 | 223,041 | 223,041 |
| FNMA | 4.00% | 12/01/2040 | 1,379,851 | 1,357,859 | 1,458,254 |
| FNMA | 4.50% | 12/01/2040 | 260,092 | 281,388 | 280,907 |
| FNMA | 4.00% | 01/01/2041 | 1,982,902 | 1,971,360 | 2,092,279 |
| FNMA | 4.00% | 02/01/2041 | 12,883,895 | 13,516,011 | 13,666,721 |
| FNMA | 4.00% | 02/01/2041 | 8,871,432 | 9,290,052 | 9,416,519 |
| FNMA | 4.50% | 02/01/2041 | 4,198,321 | 4,348,542 | 4,544,304 |
| FNMA | 5.00% | 02/01/2041 | 492,170 | 546,463 | 543,461 |
| FNMA | 4.50% | 03/01/2041 | 4,396,975 | 4,484,227 | 4,803,871 |
| FNMA | 4.50% | 04/01/2041 | 3,609,772 | 3,698,888 | 3,900,467 |
| FNMA | 4.50% | 06/01/2041 | 47,328 | 51,204 | 51,211 |
| FNMA | 4.50% | 07/01/2041 | 78,676 | 85,535 | 85,145 |
| FNMA | 4.00% | 10/01/2041 | 107,497 | 114,450 | 114,037 |
| FNMA | 4.50% | 10/01/2041 | 621,073 | 664,330 | 671,703 |
| FNMA | 4.50% | 11/01/2041 | 1,212,933 | 1,286,277 | 1,312,187 |
| FNMA | 4.00% | 02/01/2042 | 348,063 | 370,579 | 369,142 |
| FNMA | 3.50% | 04/01/2042 | 988,246 | 1,008,320 | 1,022,212 |
| FNMA | 3.50% | 05/01/2042 | 6,556,124 | 6,877,784 | 6,779,622 |
| FNMA | 4.00% | 05/01/2042 | 151,522 | 157,375 | 162,198 |
| FNMA | 4.50% | 05/01/2042 | 547,375 | 592,194 | 591,182 |
| FNMA | 3.50% | 06/01/2042 | 69,031 | 69,430 | 71,508 |
| FNMA | 4.00% | 06/01/2042 | 486,964 | 514,356 | 515,953 |
| FNMA | 2.01% | 07/01/2042 | 415,301 | 426,138 | 430,624 |
| FNMA | 3.50% | 07/01/2042 | 1,078,294 | 1,130,861 | 1,114,751 |
| FNMA | 3.50% | 07/01/2042 | 2,788,827 | 2,897,330 | 2,882,950 |
| FNMA | 4.00% | 07/01/2042 | 2,051,159 | 2,255,954 | 2,178,917 |
| FNMA | 3.00% | 08/01/2042 | 7,161,088 | 7,370,326 | 7,186,796 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 3.00% | 08/01/2042 | \$4,180,684 | \$4,334,847 | \$4,195,693 |
| FNMA | 3.00% | 09/01/2042 | 3,331,504 | 3,494,956 | 3,345,876 |
| FNMA | 3.00% | 09/01/2042 | 6,917,672 | 7,251,125 | 6,961,586 |
| FNMA | 3.50% | 09/01/2042 | 1,078,626 | 1,131,209 | 1,114,868 |
| FNMA | 4.00% | 09/01/2042 | 76,337 | 84,985 | 81,091 |
| FNMA | 4.00% | 09/01/2042 | 89,128 | 95,534 | 94,534 |
| FNMA | 4.50% | 09/01/2042 | 18,322 | 19,822 | 19,816 |
| FNMA | 4.50% | 09/01/2042 | 75,771 | 82,590 | 83,337 |
| FNMA | 2.50% | 10/01/2042 | 2,320,903 | 2,368,226 | 2,242,728 |
| FNMA | 3.50% | 10/01/2042 | 9,639,534 | 10,255,561 | 9,962,651 |
| FNMA | 3.50% | 10/01/2042 | 90,710 | 93,743 | 94,319 |
| FNMA | 4.00% | 10/01/2042 | 5,716,397 | 5,999,537 | 6,051,264 |
| FNMA | 4.00% | 10/01/2042 | 1,141,440 | 1,245,953 | 1,215,309 |
| FNMA | 4.00% | 11/01/2042 | 1,567,680 | 1,686,236 | 1,669,195 |
| FNMA | 3.00% | 12/01/2042 | 327,003 | 318,803 | 328,779 |
| FNMA | 3.00% | 12/01/2042 | 269,312 | 262,558 | 270,769 |
| FNMA | 4.00% | 12/01/2042 | 810,770 | 883,739 | 859,983 |
| FNMA | 4.00% | 12/01/2042 | 140,662 | 153,321 | 152,201 |
| FNMA | 4.00% | 12/01/2042 | 66,546 | 73,949 | 70,691 |
| FNMA | 4.00% | 12/01/2042 | 59,872 | 65,260 | 64,820 |
| FNMA | 4.00% | 12/01/2042 | 6,498,350 | 6,820,221 | 6,894,099 |
| FNMA | 3.00% | 01/01/2043 | 869,417 | 830,022 | 873,325 |
| FNMA | 3.00% | 01/01/2043 | 858,842 | 819,926 | 862,693 |
| FNMA | 3.00% | 01/01/2043 | 947,310 | 904,385 | 951,568 |
| FNMA | 3.00% | 01/01/2043 | 504,395 | 491,549 | 507,130 |
| FNMA | 3.50% | 01/01/2043 | 412,235 | 426,277 | 425,986 |
| FNMA | 4.00% | 01/01/2043 | 83,758 | 93,612 | 89,026 |
| FNMA | 3.00% | 02/01/2043 | 303,347 | 295,835 | 305,274 |
| FNMA | 3.00% | 02/01/2043 | 303,319 | 295,807 | 305,239 |
| FNMA | 3.00% | 03/01/2043 | 232,567 | 240,907 | 233,054 |
| FNMA | 3.00% | 03/01/2043 | 138,443 | 143,310 | 138,733 |
| FNMA | 3.00% | 03/01/2043 | 383,149 | 396,918 | 384,010 |
| FNMA | 3.00% | 03/01/2043 | 837,854 | 869,208 | 843,174 |
| FNMA | 3.00% | 03/01/2043 | 4,330,930 | 4,343,788 | 4,340,762 |
| FNMA | 3.00% | 03/01/2043 | 788,273 | 817,156 | 792,550 |
| FNMA | 3.00% | 03/01/2043 | 103,582 | 107,377 | 104,144 |
| FNMA | 3.00% | 03/01/2043 | 275,939 | 286,049 | 277,433 |
| FNMA | 3.00% | 04/01/2043 | 339,260 | 351,293 | 339,966 |
| FNMA | 3.00% | 04/01/2043 | 504,027 | 517,258 | 505,139 |
| FNMA | 3.00% | 04/01/2043 | 138,257 | 143,452 | 138,561 |
| FNMA | 3.00% | 04/01/2043 | 454,582 | 472,659 | 455,582 |
| FNMA | 3.00% | 04/01/2043 | 171,160 | 178,040 | 171,529 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 3.00% | 04/01/2043 | \$250,242 | \$259,313 | \$250,775 |
| FNMA | 3.00% | 04/01/2043 | 243,968 | 252,945 | 244,497 |
| FNMA | 3.00% | 04/01/2043 | 726,907 | 752,746 | 730,854 |
| FNMA | 3.00% | 04/01/2043 | 79,011 | 81,820 | 79,440 |
| FNMA | 3.00% | 04/01/2043 | 536,645 | 551,570 | 536,060 |
| FNMA | 3.50% | 04/01/2043 | 778,520 | 780,709 | 804,429 |
| FNMA | 3.00% | 05/01/2043 | 887,613 | 911,745 | 893,254 |
| FNMA | 3.00% | 05/01/2043 | 322,712 | 334,915 | 324,755 |
| FNMA | 3.00% | 05/01/2043 | 499,118 | 519,785 | 502,290 |
| FNMA | 3.00% | 05/01/2043 | 368,735 | 370,751 | 371,764 |
| FNMA | 3.50% | 05/01/2043 | 252,999 | 255,173 | 261,654 |
| FNMA | 3.50% | 05/01/2043 | 5,402,549 | 5,383,978 | 5,585,371 |
| FNMA | 3.50% | 05/01/2043 | 8,736,032 | 9,066,363 | 9,024,495 |
| FNMA | 3.50% | 05/01/2043 | 19,529,034 | 19,725,087 | 20,174,449 |
| FNMA | 3.00% | 06/01/2043 | 115,248 | 115,140 | 115,980 |
| FNMA | 3.00% | 06/01/2043 | 27,453 | 27,603 | 27,678 |
| FNMA | 3.00% | 06/01/2043 | 429,639 | 431,989 | 433,160 |
| FNMA | 4.00% | 06/01/2043 | 327,899 | 340,861 | 349,794 |
| FNMA | 4.00% | 06/01/2043 | 400,520 | 415,665 | 426,283 |
| FNMA | 4.00% | 06/01/2043 | 79,750 | 82,666 | 85,076 |
| FNMA | 4.00% | 06/01/2043 | 158,829 | 164,388 | 169,047 |
| FNMA | 4.00% | 06/01/2043 | 87,960 | 91,437 | 93,835 |
| FNMA | 4.00% | 06/01/2043 | 78,911 | 81,796 | 84,181 |
| FNMA | 4.00% | 06/01/2043 | 171,585 | 178,181 | 183,676 |
| FNMA | 4.00% | 06/01/2043 | 269,112 | 279,498 | 286,754 |
| FNMA | 4.00% | 06/01/2043 | 747,336 | 776,879 | 798,533 |
| FNMA | 4.00% | 06/01/2043 | 92,928 | 96,326 | 99,134 |
| FNMA | 4.00% | 06/01/2043 | 69,828 | 72,468 | 74,611 |
| FNMA | 4.00% | 06/01/2043 | 84,056 | 87,025 | 89,309 |
| FNMA | 4.00% | 06/01/2043 | 900,554 | 932,354 | 956,829 |
| FNMA | 3.00% | 07/01/2043 | 8,588,572 | 8,362,116 | 8,606,179 |
| FNMA | 3.00% | 07/01/2043 | 25,637,416 | 25,054,104 | 25,690,972 |
| FNMA | 3.50% | 07/01/2043 | 123,630 | 124,693 | 128,532 |
| FNMA | 3.50% | 07/01/2043 | 753,727 | 780,402 | 783,710 |
| FNMA | 3.50% | 07/01/2043 | 309,587 | 312,126 | 320,849 |
| FNMA | 3.50% | 07/01/2043 | 1,186,955 | 1,227,293 | 1,230,208 |
| FNMA | 3.50% | 07/01/2043 | 798,214 | 833,011 | 824,564 |
| FNMA | 4.00% | 07/01/2043 | 1,337,874 | 1,388,463 | 1,423,942 |
| FNMA | 4.00% | 07/01/2043 | 86,666 | 89,943 | 92,347 |
| FNMA | 4.00% | 07/01/2043 | 728,789 | 755,777 | 774,331 |
| FNMA | 3.00% | 08/01/2043 | 13,117,710 | 12,961,937 | 13,144,601 |
| FNMA | 3.50% | 08/01/2043 | 838,937 | 845,753 | 869,040 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 3.50% | 08/01/2043 | \$21,006 | \$21,617 | \$21,771 |
| FNMA | 3.50% | 08/01/2043 | 172,312 | 173,753 | 178,495 |
| FNMA | 3.50% | 08/01/2043 | 172,148 | 173,587 | 178,321 |
| FNMA | 3.50% | 08/01/2043 | 21,770 | 22,403 | 22,564 |
| FNMA | 3.50% | 08/01/2043 | 82,643 | 83,302 | 85,608 |
| FNMA | 3.50% | 08/01/2043 | 87,597 | 88,343 | 91,083 |
| FNMA | 4.00% | 08/01/2043 | 447,458 | 462,280 | 476,314 |
| FNMA | 4.00% | 08/01/2043 | 445,561 | 460,320 | 474,499 |
| FNMA | 3.50% | 09/01/2043 | 32,537 | 33,416 | 33,722 |
| FNMA | 3.50% | 09/01/2043 | 1,965,094 | 1,959,567 | 2,030,659 |
| FNMA | 4.50% | 09/01/2043 | 569,531 | 610,822 | 615,410 |
| FNMA | 4.50% | 09/01/2043 | 323,927 | 350,450 | 349,851 |
| FNMA | 4.50% | 09/01/2043 | 529,847 | 573,231 | 572,293 |
| FNMA | 4.50% | 09/01/2043 | 1,146,565 | 1,250,383 | 1,261,418 |
| FNMA | 3.50% | 10/01/2043 | 36,377 | 37,400 | 37,825 |
| FNMA | 4.00% | 10/01/2043 | 1,780,253 | 1,895,969 | 1,891,519 |
| FNMA | 4.00% | 10/01/2043 | 690,859 | 725,942 | 735,309 |
| FNMA | 4.50% | 10/01/2043 | 31,247 | 33,939 | 33,748 |
| FNMA | 4.50% | 10/01/2043 | 370,517 | 400,854 | 400,169 |
| FNMA | 4.50% | 10/01/2043 | 265,615 | 287,363 | 286,872 |
| FNMA | 4.50% | 10/01/2043 | 1,075,693 | 1,173,094 | 1,183,502 |
| FNMA | 4.50% | 11/01/2043 | 21,034 | 22,846 | 22,717 |
| FNMA | 4.50% | 11/01/2043 | 606,084 | 652,868 | 656,837 |
| FNMA | 4.50% | 11/01/2043 | 15,864 | 17,163 | 17,134 |
| FNMA | 4.50% | 11/01/2043 | 708,447 | 772,208 | 779,563 |
| FNMA | 4.50% | 12/01/2043 | 334,477 | 363,326 | 362,499 |
| FNMA | 4.50% | 12/01/2043 | 880,802 | 960,350 | 969,223 |
| FNMA | 3.50% | 01/01/2044 | 131,945 | 133,821 | 137,173 |
| FNMA | 3.50% | 01/01/2044 | 211,460 | 214,368 | 219,166 |
| FNMA | 4.50% | 01/01/2044 | 3,189,074 | 3,416,231 | 3,444,295 |
| FNMA | 4.00% | 03/01/2044 | 96,633 | 104,076 | 103,003 |
| FNMA | 4.50% | 03/01/2044 | 91,371 | 99,595 | 100,534 |
| FNMA | 4.00% | 05/01/2044 | 138,994 | 149,831 | 147,984 |
| FNMA | 4.00% | 05/01/2044 | 221,105 | 238,344 | 235,402 |
| FNMA | 4.50% | 05/01/2044 | 710,430 | 771,648 | 767,286 |
| FNMA | 4.50% | 05/01/2044 | 188,111 | 203,630 | 203,166 |
| FNMA | 3.50% | 06/01/2044 | 19,575 | 20,144 | 20,211 |
| FNMA | 3.50% | 06/01/2044 | 42,102 | 43,523 | 43,726 |
| FNMA | 3.50% | 06/01/2044 | 32,903 | 33,792 | 34,099 |
| FNMA | 3.50% | 06/01/2044 | 45,058 | 46,002 | 46,666 |
| FNMA | 4.50% | 06/01/2044 | 691,396 | 750,974 | 746,727 |
| FNMA | 3.50% | 07/01/2044 | 49,140 | 50,169 | 50,894 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 4.00% | 07/01/2044 | \$4,887,283 | \$5,216,411 | \$5,173,370 |
| FNMA | 4.00% | 07/01/2044 | 90,302 | 96,962 | 95,962 |
| FNMA | 4.50% | 07/01/2044 | 77,799 | 84,169 | 84,025 |
| FNMA | 3.50% | 08/01/2044 | 273,748 | 281,533 | 283,538 |
| FNMA | 3.50% | 08/01/2044 | 172,828 | 178,026 | 179,489 |
| FNMA | 3.50% | 08/01/2044 | 22,100 | 22,742 | 22,890 |
| FNMA | 3.50% | 08/01/2044 | 47,136 | 48,683 | 48,822 |
| FNMA | 3.50% | 08/01/2044 | 82,679 | 84,740 | 85,637 |
| FNMA | 3.00% | 09/01/2044 | 12,289,087 | 12,341,412 | 12,302,851 |
| FNMA | 3.50% | 09/01/2044 | 44,431 | 45,930 | 46,146 |
| FNMA | 3.50% | 09/01/2044 | 46,088 | 47,600 | 47,737 |
| FNMA | 3.50% | 09/01/2044 | 98,661 | 101,945 | 102,590 |
| FNMA | 4.00% | 09/01/2044 | 9,853,275 | 10,538,386 | 10,430,775 |
| FNMA | 4.50% | 10/01/2044 | 5,797,992 | 6,357,861 | 6,343,879 |
| FNMA | 4.00% | 12/01/2044 | 26,543 | 28,703 | 28,260 |
| FNMA | 4.00% | 12/01/2044 | 296,590 | 319,900 | 316,738 |
| FNMA | 4.00% | 12/01/2044 | 28,688 | 31,023 | 30,721 |
| FNMA | 4.00% | 01/01/2045 | 676,973 | 723,727 | 717,720 |
| FNMA | 4.00% | 01/01/2045 | 944,117 | 1,016,438 | 1,005,192 |
| FNMA | 4.00% | 01/01/2045 | 289,884 | 313,981 | 309,576 |
| FNMA | 4.50% | 01/01/2045 | 91,685 | 102,888 | 101,123 |
| FNMA | 3.00% | 02/01/2045 | 18,882,273 | 19,105,762 | 18,898,663 |
| FNMA | 3.50% | 02/01/2045 | 4,981,442 | 5,263,400 | 5,143,289 |
| FNMA | 4.00% | 02/01/2045 | 96,107 | 103,616 | 102,206 |
| FNMA | 4.00% | 02/01/2045 | 38,649 | 41,795 | 41,388 |
| FNMA | 3.50% | 03/01/2045 | 1,164,325 | 1,204,622 | 1,203,516 |
| FNMA | 3.50% | 03/01/2045 | 306,225 | 316,823 | 316,532 |
| FNMA | 3.50% | 04/01/2045 | 1,175,395 | 1,216,075 | 1,214,959 |
| FNMA | 3.50% | 04/01/2045 | 7,863,843 | 8,077,641 | 8,126,102 |
| FNMA | 3.50% | 05/01/2045 | 24,082 | 24,985 | 24,945 |
| FNMA | 4.00% | 05/01/2045 | 98,291 | 105,540 | 104,458 |
| FNMA | 4.00% | 05/01/2045 | 198,039 | 213,635 | 212,074 |
| FNMA | 3.00% | 06/01/2045 | 9,765,657 | 9,696,992 | 9,774,153 |
| FNMA | 3.50% | 06/01/2045 | 693,580 | 717,855 | 716,926 |
| FNMA | 3.50% | 07/01/2045 | 1,207,777 | 1,249,577 | 1,248,503 |
| FNMA | 3.50% | 07/01/2045 | 1,212,177 | 1,254,130 | 1,253,052 |
| FNMA | 3.50% | 07/01/2045 | 13,706,339 | 14,187,132 | 14,156,867 |
| FNMA | 4.00% | 07/01/2045 | 8,824,602 | 9,395,444 | 9,344,636 |
| FNMA | 3.50% | 08/01/2045 | 18,310 | 19,123 | 18,928 |
| FNMA | 3.50% | 08/01/2045 | 12,922 | 13,495 | 13,358 |
| FNMA | 3.50% | 09/01/2045 | 2,024,376 | 2,102,821 | 2,095,654 |
| FNMA | 3.50% | 09/01/2045 | 4,127,683 | 4,291,339 | 4,261,791 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA | 4.00% | 09/01/2045 | \$108,762 | \$115,576 | \$115,315 |
| FNMA | 3.50% | 10/01/2045 | 2,964,634 | 3,091,904 | 3,060,940 |
| FNMA | 3.50% | 10/01/2045 | 709,297 | 745,593 | 734,158 |
| FNMA | 3.50% | 10/01/2045 | 897,177 | 935,693 | 926,333 |
| FNMA | 4.00% | 10/01/2045 | 794,843 | 862,156 | 848,225 |
| FNMA | 4.00% | 10/01/2045 | 516,789 | 562,210 | 553,409 |
| FNMA | 4.00% | 10/01/2045 | 380,793 | 414,261 | 407,776 |
| FNMA | 4.00% | 10/01/2045 | 49,860 | 53,276 | 52,855 |
| FNMA | 4.00% | 10/01/2045 | 284,838 | 304,154 | 301,641 |
| FNMA | 4.00% | 10/01/2045 | 646,865 | 695,835 | 687,521 |
| FNMA | 4.00% | 10/01/2045 | 950,053 | 1,015,146 | 1,007,122 |
| FNMA | 4.00% | 10/01/2045 | 1,192,239 | 1,269,688 | 1,262,235 |
| FNMA | 4.00% | 10/01/2045 | 68,245 | 73,784 | 72,575 |
| FNMA | 4.00% | 10/01/2045 | 83,923 | 90,499 | 89,189 |
| FNMA | 4.00% | 10/01/2045 | 91,166 | 98,292 | 96,951 |
| FNMA | 4.00% | 10/01/2045 | 90,766 | 97,606 | 96,462 |
| FNMA | 4.00% | 10/01/2045 | 96,863 | 103,844 | 102,819 |
| FNMA | 4.50% | 10/01/2045 | 438,004 | 486,869 | 482,956 |
| FNMA | 4.00% | 11/01/2045 | 127,807 | 136,709 | 135,347 |
| FNMA | 4.00% | 11/01/2045 | 715,131 | 765,330 | 757,159 |
| FNMA | 4.00% | 11/01/2045 | 256,842 | 275,894 | 273,141 |
| FNMA | 4.00% | 11/01/2045 | 415,819 | 445,560 | 441,912 |
| FNMA | 4.50% | 11/01/2045 | 391,308 | 433,251 | 431,468 |
| FNMA | 4.50% | 11/01/2045 | 39,109 | 42,803 | 42,628 |
| FNMA | 4.50% | 11/01/2045 | 334,860 | 371,904 | 370,406 |
| FNMA | 3.50% | 12/01/2045 | 2,295,087 | 2,362,146 | 2,369,668 |
| FNMA | 3.50% | 12/01/2045 | 2,592,000 | 2,689,453 | 2,676,240 |
| FNMA | 3.50% | 12/01/2045 | 400,000 | 413,938 | 413,494 |
| FNMA | 4.00% | 12/01/2045 | 117,904 | 125,674 | 125,154 |
| FNMA | 4.00% | 12/01/2045 | 209,254 | 223,101 | 222,533 |
| FNMA | 4.00% | 12/01/2045 | 247,983 | 263,743 | 263,544 |
| FNMA | 2.24% | 07/01/2042 | 99,933 | 103,251 | 103,132 |
| FNMA 2011 27 Cl Jq 4 | 4.00% | 09/25/2039 | 401,687 | 420,265 | 413,311 |
| FNMA 2011 M1 A2 | 3.61% | 06/25/2021 | 6,949,427 | 6,914,679 | 7,352,035 |
| FNMA 30 Year Pass Throughs | 5.50% | | (1,200,000) | (1,335,562) | (1,336,308) |
| FNMA 30 Year Pass Throughs | 6.00% | | 500,000 | 565,547 | 564,914 |
| FNMA 30 Yr Pass Throughs | 5.50% | | (700,000) | (780,912) | (780,306) |
| FNMA Bd | 6.25% | 05/15/2029 | 2,020,000 | 2,302,358 | 2,738,661 |
| FNMA Cap | | 10/09/2019 | 7,590,000 | 4,909,781 | 7,028,461 |
| FNMA Dtd 3/ 28/ 2013 | 1.13% | 03/28/2018 | 8,400,000 | 8,419,380 | 8,360,478 |
| FNMA Preassign 00164 5 | 5.00% | 12/25/2032 | 76,827 | 83,303 | 78,940 |
| FNMA Prin Strip | | 02/01/2019 | 780,000 | 348,450 | 734,244 |

ADDENDUM TO THE 2015 IMRF COMPREHENSIVE ANNUAL FINANCIAL REPORT

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| FNMA Prin Strip Prin Pmt On | | 01/15/2030 | \$2,235,000 | \$1,170,321 | \$1,377,822 |
| FNMA Prin Strip Prin Pmt On | | 05/15/2030 | 1,290,000 | 667,446 | 782,395 |
| FNMA Remic | 6.50% | 02/25/2022 | 149,458 | 163,212 | 165,431 |
| FNMA Remic | 2.00% | 12/25/2022 | 185,357 | 185,791 | 186,128 |
| FNMA Remic | 2.50% | 12/25/2024 | 190,000 | 189,521 | 185,406 |
| FNMA Remic | 5.50% | 04/25/2042 | 2,111,757 | 2,434,790 | 2,347,702 |
| FNMA Remic | 6.00% | 05/25/2042 | 910,245 | 1,044,790 | 1,029,042 |
| FNMA Remic Tr | 7.00% | 03/18/2027 | 65,260 | 67,463 | 74,382 |
| FNMA Remic Tr 1996 G3 CI Z | 7.50% | 11/20/2026 | 24,143 | 25,214 | 27,752 |
| FNMA Remic Tr 2005 29 CI Za | 5.50% | 04/25/2035 | 2,202,745 | 2,478,088 | 2,410,217 |
| FNMA Remic Tr 2006 106 CI PC | 5.50% | 09/25/2035 | 90,128 | 89,452 | 91,816 |
| FNMA Remic Tr 2011 36 CI La | 4.50% | 01/25/2030 | 38,470 | 40,237 | 38,954 |
| FNMA Ser 2011 144 CI Ce | 1.25% | 06/25/2035 | 99,931 | 99,806 | 100,002 |
| FNMA Ser 2012 28 CI B | 6.50% | 06/25/2039 | 281,204 | 328,657 | 312,168 |
| FNMA Ser 2013 9 CI Bc | 6.50% | 07/25/2042 | 4,917,726 | 5,940,460 | 5,604,315 |
| FNMA Series 2012 M2 Class A2 | 2.72% | 02/25/2022 | 300,000 | 300,270 | 302,057 |
| FNMA Single Family Mortgage | 2.00% | | 1,400,000 | 1,377,031 | 1,373,442 |
| FNMA Single Family Mortgage | 2.50% | | 11,647,000 | 11,758,005 | 11,739,070 |
| FNMA Single Family Mortgage | 2.50% | | 1,300,000 | 1,248,762 | 1,255,160 |
| FNMA Single Family Mortgage | 3.00% | | 7,082,000 | 7,310,379 | 7,295,473 |
| FNMA Single Family Mortgage | 3.00% | | (4,589,000) | (4,571,220) | (4,589,041) |
| FNMA Single Family Mortgage | 3.00% | | (1,900,000) | (1,892,277) | (1,896,232) |
| FNMA Single Family Mortgage | 3.50% | | (10,792,000) | (11,331,600) | (11,301,674) |
| FNMA Single Family Mortgage | 3.50% | | (1,332,000) | (1,363,043) | (1,374,255) |
| FNMA Single Family Mortgage | 3.50% | | (6,400,000) | (6,575,062) | (6,589,280) |
| FNMA Single Family Mortgage | 4.00% | | 30,614,000 | 32,300,292 | 32,394,878 |
| FNMA Single Family Mortgage | 4.50% | | (500,000) | (516,406) | (516,672) |
| FNMA Single Family Mortgage | 4.50% | | (2,315,000) | (2,498,030) | (2,499,911) |
| FNMA Single Family Mortgage | 4.50% | | (800,000) | (862,000) | (862,587) |
| FNMA Single Family Mortgage | 5.00% | | (4,400,000) | (4,842,264) | (4,842,992) |
| FNMA Single Family Mtg 5 30 Years Settles Feb | 5.00% | | (1,400,000) | (1,538,250) | (1,538,950) |
| FNMA Step Up | 0.50% | 11/13/2018 | 600,000 | 599,410 | 598,740 |
| FNMA Step Up | 1.00% | 10/29/2020 | 1,000,000 | 1,000,000 | 994,850 |
| FNMA Step Up | 1.00% | 12/14/2020 | 750,000 | 750,000 | 748,116 |
| FNMA Tranche | 1.63% | 04/27/2018 | 14,420,000 | 14,547,216 | 14,451,738 |
| FNMA Tranche | 2.71% | 06/25/2025 | 240,000 | 238,572 | 236,367 |
| FNMA Tranche 540 | 1.88% | 09/18/2018 | 95,000 | 95,376 | 96,330 |
| GNMA | 3.50% | 09/15/2018 | 50,601 | 53,258 | 52,649 |
| GNMA | 3.50% | 02/20/2026 | 824,931 | 872,952 | 862,680 |
| GNMA | 3.50% | 03/20/2026 | 250,255 | 265,494 | 261,364 |
| GNMA | 3.50% | 12/20/2026 | 267,739 | 281,288 | 279,924 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| GNMA | 3.00% | 01/20/2027 | \$4,773,604 | \$5,061,512 | \$4,967,938 |
| GNMA | 6.00% | 12/15/2028 | 70,473 | 65,235 | 80,062 |
| GNMA | 6.00% | 12/16/2029 | 90,556 | 90,457 | 101,000 |
| GNMA | 4.50% | 09/15/2033 | 85,313 | 94,590 | 92,742 |
| GNMA | 5.00% | 11/15/2033 | 248,385 | 247,143 | 276,728 |
| GNMA | 5.00% | 12/15/2033 | 156,260 | 173,595 | 173,770 |
| GNMA | 5.50% | 12/15/2033 | 161,770 | 164,146 | 181,696 |
| GNMA | 5.50% | 01/15/2034 | 91,452 | 92,795 | 101,748 |
| GNMA | 5.50% | 03/15/2034 | 229,231 | 232,597 | 260,773 |
| GNMA | 5.50% | 03/15/2034 | 757,468 | 768,593 | 858,832 |
| GNMA | 5.50% | 03/15/2034 | 440,803 | 447,276 | 501,439 |
| GNMA | 5.00% | 05/15/2034 | 321,977 | 330,326 | 358,819 |
| GNMA | 5.50% | 08/15/2034 | 222,321 | 225,587 | 250,136 |
| GNMA | 5.50% | 10/15/2034 | 67,983 | 68,981 | 75,936 |
| GNMA | 4.50% | 06/20/2035 | 334,470 | 322,032 | 361,071 |
| GNMA | 5.50% | 07/20/2035 | 91,855 | 102,702 | 101,523 |
| GNMA | 4.50% | 01/20/2036 | 114,169 | 120,823 | 115,104 |
| GNMA | 6.00% | 10/15/2036 | 192,982 | 196,419 | 222,460 |
| GNMA | 3.40% | 01/15/2037 | 6,619,384 | 6,975,176 | 7,107,034 |
| GNMA | 5.00% | 03/20/2037 | 1,342,837 | 1,300,244 | 1,457,099 |
| GNMA | 6.00% | 11/15/2037 | 56,555 | 62,440 | 63,912 |
| GNMA | 5.50% | 04/15/2038 | 25,235 | 25,697 | 28,165 |
| GNMA | 5.50% | 06/15/2038 | 36,117 | 37,110 | 40,183 |
| GNMA | 1.89% | 06/16/2038 | 144,561 | 145,487 | 144,482 |
| GNMA | 6.50% | 08/15/2038 | 241,819 | 249,301 | 276,673 |
| GNMA | 6.50% | 08/20/2038 | 14,887 | 16,766 | 17,042 |
| GNMA | 4.00% | 09/20/2038 | 583,839 | 596,428 | 605,577 |
| GNMA | 6.00% | 09/20/2038 | 493,045 | 551,748 | 551,662 |
| GNMA | 6.50% | 11/20/2038 | 8,505 | 9,579 | 9,736 |
| GNMA | 6.00% | 12/15/2038 | 899,558 | 939,476 | 1,017,958 |
| GNMA | 6.50% | 12/15/2038 | 24,736 | 27,872 | 28,301 |
| GNMA | 5.50% | 12/20/2038 | 370,334 | 396,721 | 392,962 |
| GNMA | 5.00% | 01/15/2039 | 591,302 | 654,589 | 658,821 |
| GNMA | 6.00% | 01/15/2039 | 201,254 | 223,140 | 234,338 |
| GNMA | 5.50% | 02/15/2039 | 408,620 | 424,837 | 455,350 |
| GNMA | 5.00% | 04/15/2039 | 392,237 | 426,925 | 434,248 |
| GNMA | 4.50% | 06/15/2039 | 277,818 | 283,070 | 303,802 |
| GNMA | 5.00% | 06/15/2039 | 67,319 | 74,956 | 74,706 |
| GNMA | 5.50% | 08/15/2039 | 89,601 | 94,669 | 99,690 |
| GNMA | 5.50% | 09/15/2039 | 131,055 | 139,082 | 148,122 |
| GNMA | 3.00% | 09/16/2039 | 420,621 | 430,989 | 430,039 |
| GNMA | 5.00% | 10/20/2039 | 1,727,692 | 1,909,100 | 1,908,911 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| GNMA | 4.50% | 12/20/2039 | \$31,157 | \$33,912 | \$33,939 |
| GNMA | 4.50% | 01/15/2040 | 125,790 | 138,860 | 136,112 |
| GNMA | 4.50% | 01/20/2040 | 37,907 | 41,259 | 41,292 |
| GNMA | 4.50% | 02/20/2040 | 30,605 | 33,312 | 33,338 |
| GNMA | 4.50% | 04/15/2040 | 162,307 | 179,451 | 175,675 |
| GNMA | 5.00% | 05/15/2040 | 190,380 | 211,143 | 210,568 |
| GNMA | 4.50% | 07/15/2040 | 370,394 | 409,459 | 400,610 |
| GNMA | 4.50% | 08/20/2040 | 74,827 | 81,444 | 81,509 |
| GNMA | 4.00% | 09/20/2040 | 32,647 | 34,856 | 34,967 |
| GNMA | 4.00% | 10/15/2040 | 273,230 | 292,612 | 290,231 |
| GNMA | 4.00% | 10/15/2040 | 4,880,586 | 5,020,140 | 5,179,278 |
| GNMA | 4.50% | 10/15/2040 | 740,657 | 816,690 | 801,135 |
| GNMA | 4.00% | 10/20/2040 | 61,111 | 65,246 | 65,454 |
| GNMA | 5.00% | 11/20/2040 | 28,326 | 30,441 | 31,297 |
| GNMA | 4.00% | 12/15/2040 | 3,537,886 | 3,631,861 | 3,754,865 |
| GNMA | 4.00% | 12/20/2040 | 864,991 | 923,247 | 926,585 |
| GNMA | 4.00% | 01/15/2041 | 471,875 | 503,947 | 500,961 |
| GNMA | 4.00% | 02/15/2041 | 3,728,318 | 3,719,580 | 3,958,952 |
| GNMA | 4.00% | 02/20/2041 | 11,303 | 12,046 | 12,108 |
| GNMA | 4.00% | 03/15/2041 | 371,494 | 396,512 | 394,370 |
| GNMA | 4.50% | 04/20/2041 | 438,016 | 478,053 | 477,136 |
| GNMA | 4.50% | 04/20/2041 | 7,742,858 | 8,524,403 | 8,434,381 |
| GNMA | 5.00% | 04/20/2041 | 107,366 | 117,851 | 118,630 |
| GNMA | 5.00% | 05/20/2041 | 20,252 | 22,229 | 22,376 |
| GNMA | 4.50% | 06/20/2041 | 375,876 | 409,529 | 409,445 |
| GNMA | 5.00% | 06/20/2041 | 283,619 | 311,317 | 313,373 |
| GNMA | 6.00% | 06/20/2041 | 575,620 | 643,975 | 650,555 |
| GNMA | 4.50% | 07/20/2041 | 1,870,638 | 2,042,210 | 2,037,710 |
| GNMA | 4.50% | 07/20/2041 | 269,816 | 293,910 | 293,913 |
| GNMA | 5.00% | 07/20/2041 | 151,205 | 165,972 | 167,068 |
| GNMA | 4.50% | 11/15/2041 | 502,536 | 553,182 | 543,570 |
| GNMA | 4.50% | 11/20/2041 | 189,490 | 205,715 | 206,453 |
| GNMA | 6.00% | 11/20/2041 | 1,809,634 | 2,024,528 | 2,024,729 |
| GNMA | 6.00% | 12/20/2041 | 147,804 | 165,355 | 166,962 |
| GNMA | 3.00% | 09/15/2042 | 835,874 | 864,346 | 850,355 |
| GNMA | 2.62% | 10/16/2043 | 221,982 | 226,301 | 224,649 |
| GNMA | 4.00% | 11/20/2043 | 251,737 | 267,471 | 268,549 |
| GNMA | 3.00% | 01/20/2044 | 580,221 | 585,297 | 590,369 |
| GNMA | 3.50% | 02/20/2044 | 524,040 | 542,381 | 547,789 |
| GNMA | 4.00% | 04/20/2044 | 4,478,602 | 4,758,515 | 4,771,305 |
| GNMA | 4.00% | 06/15/2044 | 46,264 | 49,336 | 49,786 |
| GNMA | 3.50% | 07/20/2044 | 1,346,859 | 1,393,999 | 1,407,912 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| GNMA | 4.00% | 07/20/2044 | \$377,871 | \$401,488 | \$402,163 |
| GNMA | 3.50% | 08/20/2044 | 4,906,028 | 5,076,973 | 5,128,394 |
| GNMA | 4.00% | 08/20/2044 | 23,642 | 25,245 | 25,428 |
| GNMA | 4.00% | 08/20/2044 | 23,438 | 25,027 | 25,194 |
| GNMA | 4.00% | 08/20/2044 | 22,446 | 24,039 | 24,268 |
| GNMA | 4.00% | 08/20/2044 | 30,710 | 32,793 | 33,009 |
| GNMA | 3.50% | 04/15/2045 | 296,753 | 311,406 | 310,564 |
| GNMA | 4.00% | 05/15/2045 | 243,024 | 260,567 | 261,725 |
| GNMA | 4.00% | 06/20/2045 | 798,744 | 850,038 | 848,943 |
| GNMA | 3.00% | 07/20/2045 | 8,242,798 | 8,351,346 | 8,365,789 |
| GNMA | 4.00% | 09/20/2045 | 99,564 | 106,580 | 107,635 |
| GNMA | 4.00% | 09/20/2045 | 597,387 | 647,045 | 645,817 |
| GNMA | 3.50% | 10/20/2045 | 1,213,854 | 1,275,969 | 1,267,254 |
| GNMA | 2.00% | 10/16/2051 | 142,630 | 139,243 | 138,489 |
| GNMA | 4.80% | 01/20/2061 | 2,391,317 | 2,494,282 | 2,483,933 |
| GNMA | 4.35% | 03/20/2061 | 3,299,233 | 3,430,195 | 3,426,452 |
| GNMA 2011 H06 Remic Passthru Ctf Cl Fa | 0.64% | 02/20/2061 | 4,114,987 | 4,099,441 | 4,094,470 |
| GNMA 2011 H07 Remic Passthru Ctf Cl Fa | 0.69% | 02/20/2061 | 1,272,824 | 1,270,620 | 1,267,067 |
| GNMA 2011 H09 Cl Af Var | 0.69% | 03/20/2061 | 919,033 | 919,033 | 915,594 |
| GNMA 2012 033 Remic Cl B | 2.89% | 03/16/2046 | 7,850,000 | 7,921,141 | 7,834,378 |
| GNMA 2012 053 Remic Passthru Ctf Cl Ac | 2.38% | 12/16/2043 | 4,309,214 | 4,414,924 | 4,286,418 |
| GNMA 2012 130 Remic Passthru Ctf Cl Pa 3 | 3.00% | 04/20/2041 | 880,000 | 913,269 | 904,712 |
| GNMA 2012 147 Remic Passthru Secs Cl Mx Ad | 1.75% | 12/16/2045 | 5,322,705 | 5,390,902 | 5,118,488 |
| GNMA 2013 057 Remic Passthru Cl A | 1.35% | 06/16/2037 | 672,669 | 667,252 | 663,366 |
| GNMA 2013 176 Remic Passthru Secs Cl Mx Ah | 2.25% | 03/16/2046 | 289,327 | 291,813 | 287,126 |
| GNMA Fixed | 2.50% | 03/16/2050 | 1,167,857 | 1,177,254 | 1,172,592 |
| GNMA I & II - Single Issuer Gold Pool# Aa1688 | 4.47% | 11/20/2062 | 5,324,641 | 6,103,807 | 5,672,553 |
| GNMA I Single Family Mortgage | 3.00% | | 1,200,000 | 1,208,735 | 1,214,942 |
| GNMA I Single Family Mortgage | 3.50% | | 1,700,000 | 1,762,656 | 1,768,629 |
| GNMA I Single Family Mortgage | 4.00% | | 1,481,000 | 1,566,951 | 1,571,017 |
| GNMA I Single Family Mortgage | 4.50% | | 800,000 | 859,000 | 862,000 |
| GNMA I Single Family Mortgage | 5.00% | | 500,000 | 547,719 | 547,754 |
| GNMA II | 4.50% | 12/20/2034 | 260,498 | 251,458 | 282,499 |
| GNMA II | 5.00% | 02/20/2037 | 1,627,440 | 1,577,346 | 1,773,828 |
| GNMA II | 6.00% | 05/20/2038 | 37,325 | 41,758 | 41,803 |
| GNMA II | 6.00% | 07/20/2038 | 1,408,827 | 1,576,125 | 1,576,311 |
| GNMA II | 4.50% | 05/20/2040 | 2,296 | 2,499 | 2,501 |
| GNMA II | 5.00% | 05/20/2040 | 190,793 | 197,977 | 210,807 |
| GNMA II | 5.00% | 07/20/2040 | 313,408 | 334,964 | 346,284 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| GNMA II | 4.00% | 01/20/2041 | \$650,973 | \$694,304 | \$697,358 |
| GNMA II | 3.50% | 10/20/2042 | 77,022 | 79,886 | 80,536 |
| GNMA II | 3.50% | 11/20/2042 | 768,470 | 799,434 | 791,916 |
| GNMA II | 3.50% | 01/20/2043 | 76,847 | 80,065 | 80,352 |
| GNMA II | 4.00% | 02/20/2043 | 144,278 | 151,447 | 153,674 |
| GNMA II | 3.50% | 04/20/2043 | 943,462 | 980,820 | 986,290 |
| GNMA II | 5.50% | 06/20/2043 | 419,655 | 472,636 | 462,829 |
| GNMA II | 4.00% | 07/20/2043 | 69,562 | 74,192 | 74,263 |
| GNMA II | 3.50% | 06/20/2045 | 1,210,196 | 1,262,167 | 1,263,435 |
| GNMA II | 3.50% | 07/20/2045 | 3,421,731 | 3,588,578 | 3,572,260 |
| GNMA II | 3.50% | 08/20/2045 | 13,890,235 | 14,513,093 | 14,501,267 |
| GNMA II | 4.72% | 04/20/2061 | 4,444,383 | 4,785,289 | 4,618,648 |
| GNMA II | 4.70% | 05/20/2061 | 3,937,400 | 4,291,291 | 4,169,266 |
| GNMA II | 4.86% | 06/20/2061 | 4,622,914 | 5,032,530 | 4,827,326 |
| GNMA II | 4.56% | 04/20/2063 | 4,157,553 | 4,692,626 | 4,455,691 |
| GNMA II Jumbos | 3.00% | | (1,056,000) | (1,070,520) | (1,070,314) |
| GNMA II Jumbos | 3.50% | | 3,442,000 | 3,591,458 | 3,588,151 |
| GNMA II Jumbos | 4.00% | | 11,636,000 | 12,332,680 | 12,356,885 |
| GNMA II Jumbos | 4.50% | | 811,000 | 871,337 | 871,318 |
| GNMA Nt 144a | 1.17% | 02/25/2031 | 121,706 | 114,479 | 119,763 |
| GNMA Remic | 3.12% | 03/16/2046 | 134,416 | 141,830 | 139,503 |
| GNMA Remic | 2.68% | 05/16/2050 | 4,048,925 | 4,261,375 | 4,054,593 |
| GNMA Remic | 3.39% | 06/16/2054 | 266,791 | 290,802 | 284,857 |
| Gnmaii Pool Ma3104 | 3.00% | 09/20/2045 | 3,075,341 | 3,116,906 | 3,121,228 |
| Government Natl Mtg Assn Remic | 1.90% | 02/16/2053 | 951,120 | 968,657 | 930,198 |
| Helios Leasing I LLC | 1.48% | 12/04/2024 | 517,810 | 481,563 | 497,424 |
| Hlth Care Auth For Baptist Ala Taxable Ser A | 5.50% | 11/15/2043 | 500,000 | 483,750 | 504,245 |
| Honolulu Hawaii City & Cnty | 6.48% | 12/01/2035 | 465,000 | 539,805 | 534,755 |
| I/O Fannie Mae | 5.77% | 07/25/2045 | 1,160,534 | 284,331 | 281,925 |
| I/O Fannie Mae | 1.71% | 08/25/2055 | 1,314,393 | 81,328 | 74,232 |
| I/O Fed Home Ln Mtg Corp | 3.50% | 10/15/2027 | 4,135,020 | 662,249 | 456,093 |
| I/O Federal Home Ln Mtg Corp | 5.87% | 05/15/2039 | 680,873 | 165,112 | 110,479 |
| I/O Federal Home Ln Mtg Corp | 1.90% | 04/15/2041 | 1,258,655 | 91,056 | 89,893 |
| I/O Federal Home Ln Mtg Corp | 5.82% | 12/15/2042 | 217,142 | 54,760 | 44,818 |
| I/O Federal Home Ln Mtg Corp | 3.50% | 04/15/2043 | 1,623,300 | 268,352 | 248,672 |
| I/O Federal National Mortgage Assn Remicfltg Rt | 6.23% | 03/25/2042 | 1,444,097 | 289,206 | 245,320 |
| I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr | 0.00% | 03/25/2042 | 103,150 | 95,414 | 93,014 |
| I/O FHLMC | 1.99% | 02/15/2038 | 308,711 | 23,539 | 22,229 |
| I/O FHLMC Multiclass | 1.71% | 10/25/2021 | 755,630 | 80,507 | 55,494 |
| I/O FHLMC Multiclass | 3.50% | 04/15/2024 | 189,381 | 22,252 | 4,705 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| I/O FHLMC Multiclass | 3.00% | 09/15/2031 | \$1,592,006 | \$209,946 | \$183,468 |
| I/O FHLMC Multiclass | 3.50% | 10/15/2032 | 1,010,451 | 191,986 | 136,820 |
| I/O FHLMC Multiclass | 5.70% | 05/15/2038 | 513,395 | 59,040 | 56,083 |
| I/O FHLMC Multiclass | 5.72% | 08/15/2039 | 1,895,275 | 298,506 | 316,757 |
| I/O FHLMC Multiclass | 5.90% | 01/15/2040 | 737,547 | 114,043 | 133,444 |
| I/O FHLMC Multiclass | 5.62% | 10/15/2041 | 798,949 | 160,739 | 135,825 |
| I/O FHLMC Multiclass | 6.27% | 11/15/2041 | 1,163,102 | 270,421 | 201,975 |
| I/O FHLMC Multiclass | 5.72% | 07/15/2042 | 146,934 | 36,550 | 34,447 |
| I/O FHLMC Multiclass | 5.67% | 08/15/2042 | 2,627,476 | 604,730 | 548,985 |
| I/O FHLMC Multiclass | 5.72% | 08/15/2042 | 282,315 | 65,462 | 46,193 |
| I/O FHLMC Multiclass | 5.92% | 09/15/2042 | 1,239,548 | 255,714 | 205,382 |
| I/O FHLMC Multiclass | 5.82% | 11/15/2042 | 434,214 | 100,683 | 91,489 |
| I/O FHLMC Multiclass | 5.82% | 11/15/2042 | 231,226 | 58,963 | 45,299 |
| I/O FHLMC Multiclass | 5.82% | 11/15/2042 | 370,838 | 92,362 | 78,833 |
| I/O FHLMC Multiclass | 5.62% | 02/15/2044 | 975,472 | 226,492 | 192,918 |
| I/O FHLMC Multiclass | 5.67% | 05/15/2044 | 626,650 | 144,474 | 127,078 |
| I/O FHLMC Multiclass 3773 CI Ia | 3.50% | 06/15/2025 | 251,441 | 32,687 | 15,977 |
| I/O FHLMC Multiclass Fhms K006 Ax1 Var Rt | 1.18% | 01/25/2020 | 4,009,525 | 270,800 | 134,255 |
| I/O FHLMC Multiclass Fhms K008 X1 Var Rt | 1.80% | 06/25/2020 | 2,370,174 | 241,671 | 127,015 |
| I/O FNMA | 3.00% | 09/25/2027 | 1,389,914 | 198,063 | 142,345 |
| I/O FNMA | 5.00% | 01/25/2038 | 153,310 | 33,613 | 28,430 |
| I/O FNMA | 1.92% | 08/25/2044 | 7,371,732 | 556,335 | 461,205 |
| I/O FNMA | 5.20% | 06/25/2045 | 377,485 | 71,073 | 67,878 |
| I/O FNMA 407 CI | 5.00% | 01/25/2039 | 176,924 | 38,205 | 33,816 |
| I/O FNMA 407 CI 23 Var | 5.00% | 01/25/2039 | 92,769 | 19,974 | 17,028 |
| I/O FNMA 407 CI 27 Var | 5.50% | 01/25/2039 | 81,503 | 16,428 | 14,284 |
| I/O FNMA FNMA Strip Tr 409 CI C 2 3 04 01 2027 | 3.00% | 04/25/2027 | 1,699,062 | 183,711 | 175,851 |
| I/O FNMA Remic | 0.35% | 12/27/2022 | 73,492,940 | 1,329,473 | 929,171 |
| I/O FNMA Remic | 6.23% | 02/25/2041 | 317,689 | 74,657 | 51,369 |
| I/O FNMA Remic | 5.73% | 11/25/2042 | 467,570 | 118,500 | 103,525 |
| I/O FNMA Remic 2012 133 CI Cs | 5.73% | 12/25/2042 | 791,426 | 213,685 | 150,048 |
| I/O FNMA Remic Tr | 5.78% | 07/25/2045 | 951,172 | 227,390 | 222,315 |
| I/O FNMA Remic Tr 2006 104 CI Ic Var Rate | 6.18% | 11/25/2036 | 926,253 | 202,618 | 208,775 |
| I/O FNMA Remic Tr 2010 27 CI As Var Rate | 6.06% | 04/25/2040 | 1,206,118 | 208,055 | 209,662 |
| I/O FNMA Remic Tr 2011 90 CI Qi 5 | 5.00% | 05/25/2034 | 591,312 | 89,159 | 55,362 |
| I/O FNMA Remic Tr 2012 118 CI Ci | 3.50% | 12/25/2039 | 2,146,816 | 328,208 | 284,024 |
| I/O FNMA Remic Tr 2012 128 CI Sq Var Rate | 5.73% | 11/25/2042 | 702,253 | 174,466 | 162,291 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| I/O FNMA Remic Tr 2012 133 CI SA Var Rate | 5.73% | 12/25/2042 | \$226,116 | \$57,872 | \$45,687 |
| I/O FNMA Remic Tr 2012 139 CI Di | 3.00% | 12/25/2027 | 1,906,885 | 242,731 | 192,460 |
| I/O FNMA Remic Tr 2012 70 CI Hs Var Rate | 5.58% | 07/25/2042 | 808,039 | 166,658 | 164,821 |
| I/O FNMA Remic Tr 2012 75 CI NS Var Rate | 6.18% | 07/25/2042 | 380,608 | 81,831 | 75,332 |
| I/O FNMA Remic Tr 2012 93 CI Sg | 5.68% | 09/25/2042 | 1,033,508 | 251,207 | 201,370 |
| I/O FNMA Remic Tr 2013 10 CI Js Var Rate | 5.73% | 02/25/2043 | 764,359 | 189,179 | 152,843 |
| I/O FNMA Remic Tr 2013 10 CI Sj Var Rate | 5.73% | 02/25/2043 | 1,190,831 | 292,242 | 240,852 |
| I/O FNMA Remic Tr 2013 126 CI Cs Var Rate | 5.73% | 09/25/2041 | 2,862,147 | 531,286 | 417,095 |
| I/O FNMA Remic Tr 2013 26 CI Hi | 3.00% | 04/25/2032 | 1,473,954 | 170,426 | 161,075 |
| I/O FNMA Remic Tr 2013 67 CI Ks Var Rate | 5.68% | 07/25/2043 | 483,380 | 112,084 | 107,297 |
| I/O FNMA Remic Tr 2015 60 CI SA Var Rate | 5.73% | 08/25/2045 | 879,112 | 210,438 | 202,758 |
| I/O FNMA Smbs Tr 000390 CI | 6.00% | 07/25/2038 | 312,147 | 55,796 | 63,894 |
| I/O FNMA Strip Tr 409 CI | 4.00% | 11/25/2041 | 1,584,872 | 370,062 | 318,233 |
| I/O FNMA Strip Tr 409 CI C 13 | 3.50% | 11/25/2041 | 1,167,735 | 197,785 | 245,073 |
| I/O FNMA Strip Tr 409 CI C 18 4 | 4.00% | 04/25/2042 | 1,129,778 | 211,363 | 234,118 |
| I/O FNMA Strip Tr 409 CI C 22 | 4.50% | 11/25/2039 | 467,633 | 58,454 | 97,918 |
| I/O FNMA Stripped Mtg Backed Secs | 6.00% | 01/25/2038 | 386,647 | 69,476 | 93,804 |
| I/O FNMA Tranche | 5.73% | 12/25/2042 | 551,165 | 164,660 | 125,023 |
| I/O FNMA Tranche | 5.73% | 08/25/2045 | 388,923 | 100,148 | 99,065 |
| I/O GNMA | 5.65% | 03/20/2042 | 730,375 | 157,031 | 156,298 |
| I/O GNMA | 5.81% | 06/16/2043 | 1,528,980 | 281,428 | 217,025 |
| I/O GNMA | 5.20% | 08/20/2044 | 1,748,100 | 297,177 | 267,412 |
| I/O GNMA 2006 016 Remic Passthru Ctf CI GS | 6.59% | 04/20/2036 | 678,558 | 122,989 | 126,717 |
| I/O GNMA 2007 017 Remic Passthru Ctf CI Ib | 5.85% | 04/20/2037 | 723,163 | 154,576 | 135,047 |
| I/O GNMA 2010 085 Remic Passthru | 6.25% | 01/20/2040 | 193,932 | 36,786 | 26,738 |
| I/O GNMA 2010 31 Remic CI GS | 6.10% | 03/20/2039 | 232,521 | 42,326 | 22,868 |
| I/O GNMA 2010 47 Xn | 6.21% | 04/16/2034 | 4,690 | 376 | 19 |
| I/O GNMA 2011 141 Remic Passthru Secs Clwi 4 | 4.00% | 10/16/2026 | 346,564 | 42,238 | 39,148 |
| I/O GNMA 2011 65 Remic Passthru | 1.89% | 08/16/2040 | 589,798 | 54,879 | 26,289 |
| I/O GNMA 2012 066 Remic Pass Thru CI Ci | 3.50% | 02/20/2038 | 1,438,035 | 249,468 | 158,276 |
| I/O GNMA 2013 057 Remic Passthru | 0.79% | 06/16/2054 | 20,624,880 | 1,113,421 | 936,514 |
| I/O GNMA 2013 178 Mtg Pass Thru Ctf CI Io | 0.93% | 06/16/2055 | 3,104,010 | 208,429 | 174,327 |
| I/O GNMA 2013 69 Remic CI Ai | 3.50% | 05/20/2043 | 1,545,874 | 327,481 | 266,870 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| I/O GNMA 2015 167 Remic Pass Thru Ctf Cloi | 4.00% | 04/16/2045 | \$694,150 | \$160,739 | \$159,317 |
| I/O GNMA Gtd Remic Passthru Secs 2010 042 CI BS | 6.08% | 04/20/2040 | 105,685 | 19,222 | 17,408 |
| I/O GNMA Remic | 5.76% | 08/16/2042 | 765,923 | 171,854 | 123,980 |
| I/O GNMA Remic | 5.80% | 08/20/2044 | 1,814,687 | 427,018 | 424,165 |
| I/O GNMA Remic | 1.04% | 11/16/2055 | 16,593,751 | 1,318,787 | 1,020,615 |
| Illinois St | 7.10% | 07/01/2035 | 215,000 | 237,414 | 225,137 |
| Iowa St Spl Oblig | 6.75% | 06/01/2034 | 400,000 | 457,400 | 450,712 |
| Israel St U S Govt Gtd | 0.00% | 05/15/2022 | 315,000 | 230,602 | 267,063 |
| Israel(state Of) Aid Israel | 5.50% | 09/18/2033 | 4,385,000 | 4,837,842 | 5,662,030 |
| Kentucky Asset / Liability Commn Gen Fd Rev | 3.16% | 04/01/2018 | 331,883 | 334,068 | 337,073 |
| La Habra Calif Util Auth Wtr Rev | 7.55% | 11/01/2040 | 20,000 | 23,772 | 23,236 |
| Las Vegas Nev Ctfs Partn | 7.75% | 09/01/2029 | 160,000 | 188,445 | 195,837 |
| Las Vegas Nev Ctfs Partn | 7.80% | 09/01/2039 | 125,000 | 148,604 | 147,638 |
| Las Vegas Valley Nev Wtr Dist | 5.00% | 06/01/2039 | 875,000 | 1,007,519 | 1,017,695 |
| Las Virgenes Calif Uni Sch Dist | 7.26% | 08/01/2034 | 5,000 | 5,741 | 5,743 |
| Long Island Pwr Auth N Y Elec Sys Rev | 5.85% | 05/01/2041 | 25,000 | 26,202 | 28,047 |
| Massachusetts St Sch Bldg Auth Dedicatedsales Tax Rev | 5.00% | 10/15/2041 | 385,000 | 411,434 | 450,689 |
| Menlo Park Calif Fire Protn Dist Ctfs Partn | 7.14% | 08/01/2029 | 185,000 | 213,784 | 209,474 |
| Mesa Ariz Str & Hwy Rev | 4.00% | 07/01/2025 | 660,000 | 761,581 | 755,271 |
| Metropoli Govt Nashville & Dvdsn Cnty Tenn Convention | 6.73% | 07/01/2043 | 565,000 | 647,400 | 717,618 |
| Metropolitan St Louis Mo Swr Dist Wastewtr Sys Rev | 5.00% | 05/01/2042 | 385,000 | 423,681 | 436,698 |
| Metropolitan Transn Auth N Y Rev | 7.13% | 11/15/2030 | 10,000 | 11,902 | 11,861 |
| Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev | 5.00% | 10/01/2053 | 430,000 | 446,959 | 458,879 |
| Metropolitan Wtr Dist Southn Calif Wtrwks Rev | 6.54% | 07/01/2039 | 540,000 | 611,398 | 599,238 |
| Metropolitan Wtr Dist Southn Calif Wtrwks Rev | 6.95% | 07/01/2040 | 700,000 | 817,600 | 814,674 |
| Miami Dade Cnty Fla Spl Oblig | 6.74% | 04/01/2040 | 80,000 | 89,750 | 89,386 |
| Milwaukee Cnty Wis | 6.84% | 12/01/2028 | 10,000 | 12,319 | 12,767 |
| Missouri St Hsg Dev Commn Single Family Mtg Rev | 2.65% | 11/01/2040 | 3,660,000 | 3,660,000 | 3,491,274 |
| Moulton Niguel Calif Wtr Dist Ctfs Partn | 6.97% | 09/01/2039 | 40,000 | 46,163 | 44,808 |
| New Jersey Health Care Facs Fing Auth Rev | 5.00% | 07/01/2044 | 330,000 | 365,122 | 363,320 |
| New Jersey St Transn Tr Fd Auth | 6.10% | 12/15/2028 | 180,000 | 202,155 | 187,981 |
| New Jersey St Transn Tr Fd Auth | 5.00% | 06/15/2036 | 1,695,000 | 1,806,213 | 1,777,682 |
| New Jersey St Transn Tr Fd Auth | 6.88% | 12/15/2039 | 845,000 | 940,911 | 886,768 |
| New York N Y | 6.27% | 03/01/2031 | 500,000 | 571,275 | 557,130 |
| New York N Y | 6.25% | 06/01/2035 | 1,780,000 | 2,030,381 | 2,011,756 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev Taxable | 6.12% | 06/15/2042 | \$500,000 | \$561,750 | \$559,510 |
| New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev | 6.45% | 06/15/2041 | 120,000 | 136,615 | 136,490 |
| New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev | 5.00% | 06/15/2047 | 575,000 | 607,516 | 653,217 |
| New York N Y City Transitional Fin Auth Rev | 2.94% | 08/01/2023 | 735,000 | 753,985 | 737,808 |
| New York St Dorm Auth Revs Non St Supported | 5.00% | 05/01/2019 | 75,000 | 80,800 | 81,058 |
| New York St Urban Dev Corp Rev | 5.00% | 03/15/2024 | 775,000 | 908,842 | 953,506 |
| Nma Pool #at | 4.00% | 06/01/2043 | 88,416 | 91,649 | 94,321 |
| Northeast Ohio Regl Swr Dist Wastewtr Rev | 6.04% | 11/15/2040 | 750,000 | 850,882 | 846,825 |
| Northern Ariz Univ Revs | 6.59% | 08/01/2030 | 245,000 | 279,066 | 279,692 |
| Ny N Y Cy Mun Fin Auth Wtr& Taxable 2nd Gen | 6.49% | 06/15/2042 | 85,000 | 96,287 | 96,076 |
| Ny N Y Taxable Build Amer Bds F 1 | 6.65% | 12/01/2031 | 2,055,000 | 2,409,155 | 2,390,951 |
| Oregon St | 5.76% | 06/01/2023 | 460,000 | 564,037 | 526,185 |
| Osceola Cnty Fla Cap Impts Rev | 6.95% | 10/01/2039 | 170,000 | 192,353 | 191,684 |
| Overseas Private | 2.07% | 05/15/2021 | 442,250 | 442,249 | 439,993 |
| Overseas Private Invt | 4.44% | 02/27/2027 | 194,031 | 222,266 | 213,878 |
| Overseas Private Invt Corp U S Govt Gtd 2005 1 | 4.74% | 03/15/2022 | 356,621 | - | 385,817 |
| P/ O FNMA | | 03/25/2042 | 51,575 | 47,707 | 46,500 |
| Palm Beach Cnty Fla Sch Brd Ctfs Partn | 5.00% | 08/01/2025 | 690,000 | 845,505 | 844,753 |
| Palomar Calif Cmnty College Dist | 7.19% | 08/01/2045 | 500,000 | 591,290 | 580,555 |
| Pasadena Calif Uni Sch Dist | 7.19% | 08/01/2034 | 630,000 | 730,852 | 726,497 |
| Phil Pa Auth For Indl Dev Pension Ret Sys Ser A | 6.35% | 04/15/2028 | 380,000 | 431,452 | 421,086 |
| Private Expt Fdg Corp | 2.13% | 07/15/2016 | 2,010,000 | 2,007,488 | 2,021,905 |
| San Antonio Tex Elec & Gas Rev Ref Taxable Sys Jr Lien B | 6.31% | 02/01/2037 | 500,000 | 565,500 | 559,750 |
| San Clemente Leasing LLC Gtd | 3.59% | 08/27/2021 | 285,277 | 306,001 | 298,380 |
| San Diego Cnty Calif Regl Arpt Auth Arptrev | 6.63% | 07/01/2040 | 565,000 | 644,558 | 643,546 |
| San Francisco Calif City & Cnty Ctfs Partn | 6.36% | 11/01/2029 | 225,000 | 265,364 | 266,193 |
| San Jose Calif Arpt Rev | 6.45% | 03/01/2032 | 120,000 | 136,376 | 135,866 |
| Santa Monica Malibu Uni Sch Dist Calif | 6.63% | 07/01/2035 | 60,000 | 70,018 | 67,873 |
| Small Busines Admin Gtd De Part Ctf Partctf | 3.62% | 09/01/2033 | 9,547,457 | 10,050,834 | 10,148,822 |
| Small Business | 5.68% | 06/01/2028 | 712,068 | 770,813 | 797,146 |
| Small Business | 4.43% | 05/01/2029 | 3,365,095 | 3,593,609 | 3,622,693 |
| Small Business | 4.38% | 01/01/2030 | 4,936,611 | 5,220,851 | 5,350,111 |
| Small Business | 4.11% | 05/01/2030 | 2,719,239 | 2,820,361 | 2,915,759 |
| Small Business | 2.51% | 03/01/2032 | 465,813 | 462,717 | 467,859 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Small Business Adm Gtd Dev Partn Ctf | 4.77% | 04/01/2024 | \$486,455 | \$489,787 | \$516,677 |
| Small Business Admin | 4.05% | 12/01/2029 | 3,601,389 | 3,949,788 | 3,831,085 |
| Small Business Admin Gtd Dev | 2.20% | 09/01/2032 | 523,406 | 520,316 | 518,507 |
| Small Business Admin Gtd Dev Partn | 4.34% | 03/01/2024 | 340,078 | 331,146 | 355,883 |
| Small Business Admin Gtd Dev Partn | 5.52% | 06/01/2024 | 641,125 | 659,580 | 698,980 |
| Small Business Admin Gtd Dev Partn | 5.37% | 10/01/2026 | 700,987 | 723,100 | 763,802 |
| Small Business Admin Gtd Dev Partn | 5.72% | 01/01/2029 | 1,109,573 | 1,147,712 | 1,249,956 |
| Small Business Admin Gtd Dev Partn | 4.95% | 06/01/2029 | 3,694,430 | 3,901,745 | 4,034,576 |
| Small Business Admin Gtd Dev Partn | 1.98% | 05/01/2024 | 4,529,679 | 4,529,679 | 4,555,362 |
| Small Business Admin Gtd Dev Partn | 4.99% | 09/01/2024 | 2,033,667 | 2,227,044 | 2,185,641 |
| Small Business Admin Gtd Dev Partn | 5.17% | 01/01/2028 | 6,365,128 | 6,875,720 | 7,006,663 |
| Small Business Admin Gtd Dev Partn | 3.38% | 11/01/2033 | 855,603 | 893,303 | 890,376 |
| Small Business Admin Gtd Dev Partn | 3.21% | 03/01/2034 | 5,438,899 | 5,551,926 | 5,641,656 |
| Small Business Admin Gtd Dev Partn | 2.51% | 04/01/2035 | 382,065 | 382,065 | 380,520 |
| Small Business Admin Gtd Dev Partn | 2.82% | 08/01/2035 | 5,000,000 | 5,010,156 | 5,014,800 |
| Small Business Admin Gtd Dev Partn | 2.82% | 09/01/2035 | 5,870,000 | 5,887,422 | 5,885,162 |
| Small Business Admin Gtd Dev Partn Ctf | 5.08% | 11/01/2022 | 260,379 | 268,151 | 278,100 |
| Small Business Admin Gtd Dev Partn Ctf | 4.07% | 06/01/2023 | 74,862 | 78,792 | 78,478 |
| Small Business Admin Gtd Dev Partn Ctf | 4.89% | 12/01/2023 | 126,718 | 127,391 | 136,215 |
| Small Business Admin Gtd Dev Partn Ctf | 4.93% | 01/01/2024 | 688,466 | 681,836 | 738,869 |
| Small Business Admin Gtd Dev Partn Ctf | 4.72% | 02/01/2024 | 574,718 | 578,548 | 606,404 |
| Small Business Admin Gtd Dev Partn Ctf | 5.17% | 08/01/2024 | 584,104 | 620,812 | 628,455 |
| Small Business Admin Gtd Dev Partn Ctf | 4.86% | 01/01/2025 | 425,937 | 440,407 | 452,919 |
| Small Business Admin Gtd Dev Partn Ctf | 4.95% | 03/01/2025 | 337,872 | 339,045 | 362,337 |
| Small Business Admin Gtd Dev Partn Ctf | 5.35% | 02/01/2026 | 1,809,774 | 1,960,276 | 1,965,813 |
| Small Business Admin Gtd Dev Partn Ctf | 6.07% | 07/01/2026 | 527,951 | 554,513 | 590,301 |
| Small Business Admin Gtd Dev Partn Ctf | 5.51% | 11/01/2027 | 2,096,873 | 2,256,563 | 2,333,220 |
| Small Business Admin Gtd Dev Partn Ctf | 5.29% | 12/01/2027 | 2,297,061 | 2,429,321 | 2,526,912 |
| Small Business Admin Gtd Dev Partn Ctf | 6.22% | 12/01/2028 | 1,815,922 | 2,010,648 | 2,062,996 |
| Small Business Admin Gtd Dev Partn Ctf | 2.76% | 10/01/2031 | 4,040,570 | 4,042,208 | 4,119,402 |
| Small Business Admin Gtd Dev Partn Ctf | 2.63% | 02/01/2032 | 351,806 | 351,806 | 355,985 |
| Small Business Admin Gtd Dev Partn Ctf | 2.37% | 08/01/2032 | 5,841,250 | 5,666,546 | 5,801,185 |
| Small Business Admin Gtd Dev Partn Ctf | 3.00% | 05/01/2034 | 7,550,257 | 7,655,547 | 7,726,593 |
| Small Business Admin Gtd Dev Partn Ctf 2004 | 4.88% | 11/01/2024 | 757,553 | 743,953 | 812,021 |
| Small Business Admin Gtd Dev Partn Ctf 2005 20g | 4.75% | 07/01/2025 | 597,465 | 583,877 | 633,994 |
| Small Business Admin Gtd Dev Partn Ctf 2005 20i | 4.76% | 09/01/2025 | 556,488 | 556,373 | 591,318 |
| Small Business Admin Gtd Dev Partn Ctf 2006 | 5.87% | 05/01/2026 | 1,856,542 | 1,922,236 | 2,074,116 |
| Small Business Admin Gtd Dev Partn Ctf 2007 | 5.31% | 05/01/2027 | 2,358,047 | 2,558,481 | 2,595,052 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| Small Business Admin Gtd Dev Partn Ctf 2008 | 5.87% | 07/01/2028 | \$3,005,670 | \$3,232,823 | \$3,367,907 |
| Small Business Admin Gtd Dev Partn Ctf 2008 | 5.49% | 05/01/2028 | 2,021,322 | 2,141,251 | 2,242,879 |
| Small Business Admin Gtd Dev Partn Ctf 2008 | 6.77% | 11/01/2028 | 1,673,887 | 1,815,845 | 1,914,475 |
| Small Business Admin Gtd Dev Partn Ctf 2012 | 2.38% | 05/01/2032 | 599,383 | 594,094 | 595,926 |
| Small Business Admin Gtd Dev Partn Ctf 2012 20a | 2.76% | 01/01/2032 | 2,716,194 | 2,780,550 | 2,778,314 |
| Small Business Admin Gtd Partn Ctfs | 5.94% | 08/10/2018 | 181,906 | 197,567 | 196,202 |
| Small Business Admin Gtd Partn Ctfs | 3.64% | 09/10/2023 | 1,414,439 | 1,492,543 | 1,481,172 |
| Small Business Admin Gtd Partn Ctfs | 3.19% | 03/10/2024 | 548,715 | 548,715 | 569,857 |
| Small Business Admin Gtd Partn Ctfs | 2.83% | 09/10/2025 | 980,000 | 980,000 | 993,426 |
| Small Business Admin Gtd Partn Ctfs Gtd | 2.35% | 03/10/2023 | 7,836,408 | 7,806,936 | 7,878,255 |
| Small Business Admin Partn Certs | 5.11% | 08/01/2025 | 2,307,814 | 2,476,365 | 2,488,100 |
| Small Business Administration | 2.21% | 02/01/2033 | 326,181 | 309,362 | 321,144 |
| Small Business Administration Particip 2002 | 5.80% | 06/01/2022 | 339,323 | 346,931 | 364,409 |
| Small Business Administration Particip 2003 | 4.64% | 05/01/2023 | 82,301 | 88,679 | 86,882 |
| Sonoma Cnty Calif Pension Oblig | 6.00% | 12/01/2029 | 400,000 | 458,271 | 466,528 |
| Tennessee Valley Auth 2011 Global Pwr Bdser A | 3.88% | 02/15/2021 | 2,040,000 | 2,024,251 | 2,226,748 |
| Tennessee Valley Auth Global Pwr Bd | 2.88% | 09/15/2024 | 9,725,000 | 9,989,326 | 9,777,982 |
| Tennessee Valley Auth Global Pwr Bd 2009ser C | 5.25% | 09/15/2039 | 660,000 | 652,621 | 793,251 |
| Tennessee Valley Auth Tennessee Valley Authority | 4.65% | 06/15/2035 | 4,906,000 | 4,611,411 | 5,494,960 |
| Texas St | 4.11% | 10/01/2035 | 500,000 | 500,000 | 495,450 |
| Texas Transn Commn St Hwy Fd Rev | 5.18% | 04/01/2030 | 435,000 | 527,687 | 511,430 |
| Totem Ocean Trailer Express 2002 1 Bd Fin Oblig | 6.36% | 04/15/2028 | 5,006,000 | 6,032,230 | 5,694,375 |
| Tsy Infl Ix N/ B Treas Bonds | 0.76% | 02/15/2045 | 5,880,000 | 5,254,297 | 5,179,383 |
| Tx St Dept Hsg & Cmnty Affairs Resdntl Mtg Rev | 2.88% | 07/01/2041 | 3,645,000 | 3,640,919 | 3,588,867 |
| Ukraine Aid | 1.84% | 05/16/2019 | 520,000 | 520,000 | 518,637 |
| United States Gov Natl Treas Bd Strippedprin Pmt | | 05/15/2040 | 13,230,000 | 5,442,293 | 6,361,063 |
| United States Of Amer | | 03/31/2016 | 2,580,000 | 2,579,367 | 2,578,911 |
| United States Of Amer Infl Indxd Treas Notes | 0.25% | 01/15/2025 | 12,165,000 | 11,915,918 | 11,659,815 |
| United States Of Amer Treas Bonds | 2.75% | 08/15/2042 | 115,215,000 | 110,234,543 | 110,124,801 |
| United States Of Amer Treas Bonds | 2.50% | 02/15/2045 | 37,815,000 | 35,343,323 | 33,928,639 |
| United States Of Amer Treas Bonds 0 75 | 0.79% | 02/15/2042 | 3,225,000 | 3,319,463 | 2,982,184 |
| United States Of Amer Treas Notes | 0.13% | 04/15/2020 | 23,490,000 | 23,505,996 | 23,553,042 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| United States Of Amer Treas Notes Inflation Index | 0.13% | 07/15/2024 | \$12,450,000 | \$12,108,145 | \$11,843,847 |
| United States Of Amer Treas Notes Inflation Indexed | 0.13% | 04/15/2018 | 2,145,000 | 2,219,908 | 2,202,738 |
| United States Treas | 0.88% | 11/30/2016 | 500,000 | 501,488 | 500,293 |
| United States Treas | 4.63% | 02/15/2017 | 7,000,000 | 7,709,951 | 7,287,385 |
| United States Treas | 0.88% | 06/15/2017 | 1,245,000 | 1,242,260 | 1,243,638 |
| United States Treas | 2.50% | 06/30/2017 | 10,000,000 | 10,355,469 | 10,222,660 |
| United States Treas | 0.88% | 08/15/2017 | 2,000,000 | 2,011,761 | 1,995,546 |
| United States Treas | 0.63% | 08/31/2017 | 10,000 | 9,977 | 9,936 |
| United States Treas | 1.00% | 09/15/2017 | 12,270,000 | 12,326,088 | 12,262,810 |
| United States Treas | 1.88% | 10/31/2017 | 550,000 | 566,801 | 557,971 |
| United States Treas | 0.88% | 11/30/2017 | 33,520,000 | 33,478,965 | 33,423,094 |
| United States Treas | 3.50% | 02/15/2018 | 4,000,000 | 4,477,500 | 4,199,688 |
| United States Treas | 0.75% | 02/28/2018 | 5,225,000 | 5,219,897 | 5,180,504 |
| United States Treas | 2.63% | 04/30/2018 | 3,800,000 | 3,990,841 | 3,927,805 |
| United States Treas | 1.38% | 07/31/2018 | 270,000 | 267,862 | 271,034 |
| United States Treas | 1.50% | 08/31/2018 | 1,790,000 | 1,790,757 | 1,801,887 |
| United States Treas | 1.25% | 11/15/2018 | 13,025,000 | 13,015,854 | 13,004,655 |
| United States Treas | 1.25% | 12/15/2018 | 13,470,000 | 13,459,180 | 13,441,592 |
| United States Treas | 1.50% | 02/28/2019 | 5,350,000 | 5,356,896 | 5,366,927 |
| United States Treas | 0.13% | 04/15/2019 | 5,250,000 | 5,361,225 | 5,297,616 |
| United States Treas | 3.13% | 05/15/2019 | 17,000,000 | 18,477,608 | 17,934,337 |
| United States Treas | 1.13% | 05/31/2019 | 10,215,000 | 9,964,687 | 10,100,878 |
| United States Treas | 3.63% | 08/15/2019 | 7,925,000 | 8,660,800 | 8,508,851 |
| United States Treas | 3.63% | 02/15/2020 | 2,945,000 | 3,241,879 | 3,176,459 |
| United States Treas | 1.38% | 03/31/2020 | 2,130,000 | 2,133,191 | 2,103,790 |
| United States Treas | 1.63% | 07/31/2020 | 30,000 | 30,131 | 29,857 |
| United States Treas | 2.00% | 07/31/2020 | 70,000 | 69,461 | 70,804 |
| United States Treas | 2.63% | 08/15/2020 | 3,500,000 | 3,712,051 | 3,635,762 |
| United States Treas | 2.13% | 08/31/2020 | 35,220,000 | 35,880,071 | 35,788,204 |
| United States Treas | 1.38% | 10/31/2020 | 21,650,000 | 21,380,120 | 21,267,748 |
| United States Treas | 2.00% | 11/30/2020 | 15,000,000 | 15,175,781 | 15,151,755 |
| United States Treas | 3.63% | 02/15/2021 | 2,175,000 | 2,399,921 | 2,364,208 |
| United States Treas | 2.00% | 11/15/2021 | 42,500,000 | 42,439,062 | 42,624,525 |
| United States Treas | 2.13% | 12/31/2021 | 5,025,000 | 5,165,965 | 5,069,361 |
| United States Treas | 0.13% | 01/15/2022 | 3,400,000 | 3,520,246 | 3,462,273 |
| United States Treas | 2.00% | 02/15/2022 | 10,240,000 | 9,947,798 | 10,258,401 |
| United States Treas | 1.63% | 08/15/2022 | 10,515,000 | 10,386,151 | 10,241,852 |
| United States Treas | 1.63% | 11/15/2022 | 1,000,000 | 990,938 | 971,445 |
| United States Treas | 2.00% | 11/30/2022 | 29,280,000 | 29,128,885 | 29,119,868 |
| United States Treas | 2.13% | 12/31/2022 | 8,100,000 | 8,117,719 | 8,115,503 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| United States Treas | 2.00% | 02/15/2023 | \$62,700,000 | \$62,609,994 | \$62,335,086 |
| United States Treas | 0.38% | 07/15/2023 | 13,760,000 | 13,603,791 | 13,738,154 |
| United States Treas | 2.75% | 11/15/2023 | 520,000 | 525,342 | 542,689 |
| United States Treas | 2.75% | 02/15/2024 | 6,000,000 | 6,389,395 | 6,249,612 |
| United States Treas | 2.50% | 05/15/2024 | 12,250,000 | 12,480,533 | 12,517,491 |
| United States Treas | 2.38% | 08/15/2024 | 21,390,000 | 21,789,513 | 21,613,098 |
| United States Treas | 2.25% | 11/15/2024 | 68,950,000 | 70,288,625 | 68,914,973 |
| United States Treas | 2.00% | 02/15/2025 | 375,000 | 366,299 | 366,577 |
| United States Treas | 2.00% | 08/15/2025 | 35,565,000 | 34,896,275 | 34,677,262 |
| United States Treas | 2.25% | 11/15/2025 | 3,575,000 | 3,588,826 | 3,567,038 |
| United States Treas Bds | 2.88% | 05/15/2043 | 22,650,000 | 22,743,406 | 22,083,750 |
| United States Treas Bds | 3.63% | 08/15/2043 | 7,540,000 | 8,477,997 | 8,491,631 |
| United States Treas Bds | 3.75% | 11/15/2043 | 3,125,000 | 3,716,123 | 3,599,366 |
| United States Treas Bds | 1.40% | 02/15/2044 | 6,070,000 | 6,786,789 | 6,304,250 |
| United States Treas Bds | 3.63% | 02/15/2044 | 3,905,000 | 4,396,071 | 4,392,820 |
| United States Treas Bds | 3.13% | 08/15/2044 | 1,180,000 | 1,235,571 | 1,205,951 |
| United States Treas Bds | 3.00% | 11/15/2044 | 8,760,000 | 8,925,990 | 8,728,175 |
| United States Treas Bds | 3.00% | 05/15/2045 | 16,055,000 | 15,804,321 | 15,981,629 |
| United States Treas Bds 0 | 4.63% | 02/15/2040 | 950,000 | 1,056,171 | 1,237,412 |
| United States Treas Bds 00205 | 4.38% | 02/15/2038 | 1,500,000 | 1,483,125 | 1,892,930 |
| United States Treas Bds 00245 | 2.88% | 08/15/2045 | 23,400,000 | 22,833,059 | 22,726,337 |
| United States Treas Bds Bd | 5.25% | 11/15/2028 | 20,950,000 | 27,937,861 | 27,371,657 |
| United States Treas Bds Bd | 3.13% | 02/15/2043 | 6,040,000 | 6,027,860 | 6,190,529 |
| United States Treas Bds Dtd 00219 | 4.25% | 11/15/2040 | 400,000 | 523,172 | 494,516 |
| United States Treas Bds Dtd 02/ 15/ 2006 | 4.50% | 02/15/2036 | 6,030,000 | 7,786,700 | 7,727,819 |
| United States Treas Bds Dtd 02/ 15/ 2012 | 3.13% | 02/15/2042 | 310,000 | 308,641 | 320,087 |
| United States Treas Bds Index Linked | 1.99% | 01/15/2028 | 5,000,000 | 5,510,322 | 6,202,462 |
| United States Treas Bills | | 02/04/2016 | 35,000 | 34,998 | 34,997 |
| United States Treas Bills 02 11 2016 United States Treas Bills | | 02/11/2016 | 260,000 | 259,711 | 259,964 |
| United States Treas Infl | 0.38% | 07/15/2025 | 13,950,000 | 13,670,771 | 13,545,777 |
| United States Treas Sec Stripped Int Pmt00841 | | 08/15/2035 | 11,310,000 | 5,384,210 | 6,278,860 |
| Univ Calif Regts Med Ctr Pooled Rev | 6.40% | 05/15/2031 | 100,000 | 123,500 | 121,939 |
| Univ Calif Regts Med Ctr Pooled Rev | 6.55% | 05/15/2048 | 685,000 | 888,253 | 881,390 |
| University Calif Revs | 4.86% | 05/15/2112 | 190,000 | 175,111 | 181,752 |
| University Calif Revs | 4.77% | 05/15/2115 | 438,000 | 433,425 | 411,172 |
| University N C Sys Pool Rev | 6.73% | 10/01/2039 | 45,000 | 50,199 | 49,675 |
| University Tex Univ Revs | 6.28% | 08/15/2041 | 920,000 | 1,030,230 | 1,022,516 |
| US Treas | 2.40% | 01/15/2016 | 6,570,000 | 7,961,079 | 7,871,800 |
| US Treas | 3.25% | 03/31/2017 | 6,875,000 | 7,205,232 | 7,072,656 |

FIXED INCOME

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------------------|------------------------|------------------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Government & Government Agency Securities | | | | | |
| US Treas | 4.75% | 08/15/2017 | \$275,000 | \$302,471 | \$291,511 |
| US Treas | 2.25% | 11/30/2017 | 210,000 | 217,489 | 214,643 |
| US Treas | 1.84% | 01/15/2018 | 3,030,000 | 3,586,168 | 3,547,592 |
| US Treas | 2.35% | 01/15/2019 | 10,000,000 | 10,783,202 | 11,722,379 |
| US Treas | 2.09% | 07/15/2019 | 20,000,000 | 20,158,924 | 23,623,236 |
| US Treas | 2.13% | 08/15/2021 | 4,195,000 | 4,245,764 | 4,244,652 |
| US Treas | 0.13% | 07/15/2022 | 5,475,000 | 5,904,335 | 5,490,482 |
| US Treas Bd Stripped Prin Pmt | | 05/15/2043 | 8,755,000 | 2,708,381 | 3,731,626 |
| US Treas Infl Indexed Bonds | 3.00% | 01/15/2025 | 1,050,000 | 1,582,987 | 1,506,176 |
| US Treasury Dtd 02/ 15/ 2010 | 2.34% | 02/15/2040 | 1,530,000 | 2,352,258 | 1,982,230 |
| US Treasury N/ B | 3.00% | 11/15/2045 | 3,035,000 | 3,026,370 | 3,025,871 |
| US Tsy Infl Ix Treas Bd 0 625 | 0.64% | 01/15/2024 | 5,200,000 | 5,347,321 | 5,240,403 |
| USA Treasury | 1.22% | 01/15/2021 | 2,625,000 | 2,978,411 | 2,942,393 |
| Utd States Treas | 0.63% | 12/31/2016 | 5,405,000 | 5,418,724 | 5,395,920 |
| Utd States Treas | 3.01% | 07/15/2017 | 1,270,000 | 1,527,133 | 1,522,219 |
| Utd States Treas | 0.50% | 07/31/2017 | 700,000 | 693,328 | 694,695 |
| Utd States Treas | 0.88% | 10/15/2017 | 630,000 | 631,680 | 628,105 |
| Utd States Treas | 2.38% | 05/31/2018 | 9,320,000 | 9,705,107 | 9,582,488 |
| Utd States Treas | 1.00% | 08/15/2018 | 1,500,000 | 1,504,277 | 1,490,274 |
| Utd States Treas | 1.00% | 09/15/2018 | 825,000 | 827,385 | 819,135 |
| Utd States Treas | 1.38% | 09/30/2018 | 40,000 | 40,107 | 40,125 |
| Utd States Treas | 1.25% | 10/31/2018 | 10,380,000 | 10,451,913 | 10,365,406 |
| Utd States Treas | 1.63% | 04/30/2019 | 15,500,000 | 15,640,348 | 15,590,210 |
| Utd States Treas | 1.00% | 08/31/2019 | 6,750,000 | 6,678,809 | 6,616,843 |
| Utd States Treas | 1.50% | 10/31/2019 | 420,000 | 416,981 | 418,688 |
| Utd States Treas | 1.38% | 09/30/2020 | 10,735,000 | 10,693,305 | 10,549,649 |
| Utd States Treas | 2.00% | 09/30/2020 | 10,000,000 | 9,964,102 | 10,108,590 |
| Utd States Treas | 2.00% | 05/31/2021 | 5,420,000 | 5,397,296 | 5,456,628 |
| Utd States Treas | 2.13% | 09/30/2021 | 1,840,000 | 1,876,414 | 1,859,406 |
| Utd States Treas | 1.50% | 01/31/2022 | 9,660,000 | 9,602,658 | 9,390,573 |
| Utd States Treas | 1.75% | 09/30/2022 | 8,455,000 | 8,357,796 | 8,287,219 |
| Utd States Treas | 1.88% | 10/31/2022 | 7,880,000 | 7,874,851 | 7,780,271 |
| Utd States Treas | 2.13% | 05/15/2025 | 26,235,000 | 26,115,174 | 25,892,712 |
| Vessel Mgmt Svcs U S Gov Gtd Ship Fing Oblig | 5.13% | 04/16/2035 | 4,130,000 | 4,468,128 | 4,755,241 |
| Vessel Mgmt Svcs US Govt Gtd Ship Fing | 5.85% | 05/01/2027 | 218,000 | 256,950 | 253,087 |
| Virginia St Hsg Dev Auth Comwlth Mtg | 2.75% | 04/25/2042 | 3,719,677 | 3,719,677 | 3,683,373 |
| Wa Biomedical Resh Facs 3 Wash L Amer | 6.52% | 07/01/2042 | 120,000 | 152,028 | 154,076 |
| West Vy Mission Cmnty College Dist Calif | 6.54% | 08/01/2035 | 240,000 | 272,388 | 267,703 |
| Total Government & Government Agency Securities | | | \$3,165,115,640 | \$3,043,307,190 | \$3,058,217,861 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|---------------------|------------------------|------------------------|
| FIXED INCOME | | | | | |
| U.S. Securities | | | | | |
| Fixed Income Funds | | | | | |
| CF Blackrock US | | | \$20,497,830 | \$1,267,542,384 | \$1,356,293,905 |
| CF Wa Opportunistic US \$ High Yield Sec Port LLC | | | 811,952 | 23,430,488 | 21,908,891 |
| CF Western Asset Emerging Markets Local | | | 1,308,212 | 20,508,835 | 19,085,500 |
| CF Wa Floating Rate High Ome Fund LLC | | | 610,837 | 11,715,251 | 11,154,502 |
| Mfb Nt Collective Aggregate Bond Index Fund - Lending - Tier H | | | 2,909,687 | 1,042,014,166 | 1,470,119,311 |
| Total Fixed Income Funds | | | \$26,138,518 | \$2,365,211,124 | \$2,878,562,109 |

| | | | | | |
|--------------------------|-------|------------|-------------|-------------|-------------|
| International Securities | | | | | |
| Angola | | | | | |
| Angola | 9.50% | 11/12/2025 | \$1,245,000 | \$1,245,000 | \$1,157,850 |
| Northern Lights 3 B V 7 | 7.00% | 08/16/2019 | 403,125 | 396,574 | 388,088 |

| | | | | | |
|-------------------------------|--------|------------|-------------|-----------|-----------|
| Argentina | | | | | |
| Argentina Rep Gdp Linked Secs | | 12/15/2035 | \$3,800,000 | \$378,100 | \$385,700 |
| Argentina(rep Of) | 19.86% | 12/31/2033 | 815,000 | 238,512 | 341,407 |
| Provia De Bueno | 9.95% | 06/09/2021 | 900,000 | 888,876 | 929,250 |
| Ypf Sociedad | 8.50% | 07/28/2025 | 925,000 | 899,562 | 881,062 |

| | | | | | |
|---|-------|------------|-----------|-----------|-----------|
| Australia | | | | | |
| BHP Billiton Fin | 3.25% | 11/21/2021 | \$390,000 | \$386,478 | \$366,328 |
| BHP Billiton Fin | 5.00% | 09/30/2043 | 850,000 | 849,872 | 763,983 |
| BHP Billiton Fin USA Ltd | 6.50% | 04/01/2019 | 2,280,000 | 2,272,681 | 2,511,513 |
| Bluescope Stl Fin Ltd/ Bluescope Stl Fi | 7.13% | 05/01/2018 | 2,585,000 | 2,599,069 | 2,481,600 |
| Macquarie Bank Ltd 144a Var Rt | 0.96% | 06/15/2016 | 4,500,000 | 4,500,000 | 4,496,688 |
| Pvtpl BHP Billiton Fin USA Ltd | 6.75% | 10/19/2075 | 1,560,000 | 1,563,938 | 1,505,400 |
| Pvtpl Commonwealth Bank Aust Tranche # Tr | 5.00% | 10/15/2019 | 440,000 | 437,571 | 480,393 |
| Pvtpl Fmg Res Aug 2006 Fixed | 9.75% | 03/01/2022 | 1,240,000 | 1,299,500 | 1,134,600 |
| Pvtpl St Barbara Mines Ltd | 8.88% | 04/15/2018 | 1,690,000 | 1,622,719 | 1,643,525 |
| Pvtpl Transfield Svcs Ltd | 8.38% | 05/15/2020 | 1,940,000 | 2,003,525 | 2,007,900 |
| Pvtpl Virgin Australia Hldgs Ltd 2013 | 5.00% | 10/23/2023 | 462,927 | 462,927 | 477,972 |
| Rio Tinto Fin USA | 4.13% | 05/20/2021 | 350,000 | 347,056 | 350,497 |
| Rio Tinto Fin USA | 3.75% | 09/20/2021 | 600,000 | 599,130 | 583,220 |
| Rio Tinto Fin USA Ltd | 9.00% | 05/01/2019 | 270,000 | 359,929 | 315,201 |

| | | | | | |
|--------------------------|-------|------------|-----------|-----------|-----------|
| Belgium | | | | | |
| Anheuser Busch | 5.00% | 04/15/2020 | \$560,000 | \$556,534 | \$612,969 |
| Anheuser Busch | 3.75% | 07/15/2042 | 285,000 | 270,416 | 244,874 |
| Anheuser Busch Gtd | 5.38% | 01/15/2020 | 1,250,000 | 1,241,812 | 1,383,195 |
| Anheuser Busch Inbev Fin | 4.63% | 02/01/2044 | 30,000 | 30,386 | 29,818 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------|------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Bermuda | | | | | |
| Global Container | 2.20% | 11/05/2028 | \$550,998 | \$550,654 | \$549,574 |
| Pvtpl Ironshore Hldgs US Gtd | 8.50% | 05/15/2020 | 945,000 | 946,895 | 1,082,545 |
| Pvtpl Ncl Corp Ltd | 4.63% | 11/15/2020 | 360,000 | 360,000 | 352,519 |
| Textainer Marine | 3.27% | 10/20/2039 | 419,583 | 419,441 | 408,245 |
| Brazil | | | | | |
| Brazil Federative Rep | 2.63% | 01/05/2023 | \$415,000 | \$366,120 | \$315,400 |
| Brazil Federative Rep Global | 5.63% | 01/07/2041 | 2,090,000 | 1,940,150 | 1,515,250 |
| Brazil Federative Rep Global Bd | 4.88% | 01/22/2021 | 370,000 | 364,635 | 342,250 |
| Brazil Federative Rep Global Bd | 4.25% | 01/07/2025 | 2,070,000 | 1,892,094 | 1,666,350 |
| Brazil Federative Rep Global Bd 5 T Bond | 5.00% | 01/27/2045 | 1,070,000 | 892,250 | 714,225 |
| Brazil Minas Spe Via State Of M G | 5.33% | 02/15/2028 | 3,955,000 | 3,835,977 | 2,976,138 |
| Brazil(fed Rep Of) | 10.00% | 01/01/2023 | 20,650 | 8,317,079 | 4,168,421 |
| Brazil(fed Rep Of) | 10.00% | 01/01/2025 | 7,900 | 1,628,750 | 1,525,886 |
| Brazil(fed Rep Of) | 16.63% | 05/15/2023 | 1,450 | 969,296 | 949,602 |
| Brazil(fed Rep Of) Idx | 16.63% | 08/15/2024 | 1,400 | 923,799 | 924,914 |
| Brazil(federative Republic Of) | 10.00% | 01/01/2017 | 19,775 | 8,724,576 | 4,996,271 |
| Brf SA | 4.75% | 05/22/2024 | 200,000 | 196,500 | 183,500 |
| Embraer | 5.15% | 06/15/2022 | 8,000,000 | 8,555,875 | 7,760,000 |
| Embraer Neth Fin B | 5.05% | 06/15/2025 | 500,000 | 493,688 | 455,000 |
| Globo Comunicacoes Fixed | 4.84% | 06/08/2025 | 935,000 | 818,938 | 841,500 |
| Letra Tesouro Nacional | | 01/01/2016 | 2,810 | 988,567 | 710,269 |
| Odebrecht Offshore | 6.75% | 10/01/2022 | 357,040 | 380,694 | 82,119 |
| Petrobras Global | 3.25% | 03/17/2017 | 1,780,000 | 1,668,750 | 1,646,500 |
| Petrobras Global | 6.25% | 03/17/2024 | 1,070,000 | 1,067,560 | 767,725 |
| Petrobras Global Fin B V Gtd Global | 1.99% | 05/20/2016 | 1,200,000 | 1,191,000 | 1,170,000 |
| Petrobras Global Finance B V | 2.00% | 05/20/2016 | 3,138,000 | 3,062,166 | 3,090,930 |
| Petrobras Intl Fin | 5.75% | 01/20/2020 | 563,000 | 566,575 | 441,955 |
| Petrobras Intl Fin | 5.38% | 01/27/2021 | 4,360,000 | 4,340,739 | 3,248,200 |
| Petrobras Intl Fin | 3.88% | 01/27/2016 | 900,000 | 930,227 | 896,400 |
| Pvtpl Braskem Fin Ltd | 5.75% | 04/15/2021 | 3,000,000 | 2,977,500 | 2,610,000 |
| Pvtpl Cielo | 3.75% | 11/16/2022 | 500,000 | 450,750 | 412,550 |
| Pvtpl Cosan Fin Ltd Gtd | 7.00% | 02/01/2017 | 12,000,000 | 11,805,000 | 12,180,000 |
| Pvtpl Globo Comunicacoes E Participacoes | 4.84% | 06/08/2025 | 500,000 | 451,000 | 450,000 |
| Pvtpl Gtl Trade Fin Gtd Bd 144a | 7.25% | 04/16/2044 | 4,000,000 | 4,030,000 | 2,580,000 |
| Pvtpl Itau Unibanco Hldg SA Medium Term | 5.50% | 08/06/2022 | 6,500,000 | 6,500,000 | 5,890,625 |
| Qgog Constellation | 6.25% | 11/09/2019 | 490,000 | 492,991 | 229,075 |
| Vale Overseas Ltd | 6.88% | 11/21/2036 | 8,560,000 | 8,624,339 | 5,983,782 |
| Vale Overseas Ltd | 5.63% | 09/15/2019 | 4,315,000 | 4,496,693 | 3,905,075 |
| Vale S A | 5.63% | 09/11/2042 | 4,250,000 | 4,215,915 | 2,810,729 |
| Votorantim Cimentos SA | 7.25% | 04/05/2041 | 300,000 | 271,500 | 228,000 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--------------------------------------|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| British Virgin Islands | | | | | |
| China Cinda Fin | 4.25% | 04/23/2025 | \$300,000 | \$299,130 | \$283,506 |
| Pvtpl Talent Yield Invts Ltd Gtd | 4.50% | 04/25/2022 | 850,000 | 907,970 | 880,370 |
| Sinopec Group | 4.38% | 04/10/2024 | 2,140,000 | 2,135,014 | 2,210,926 |
| Sinopec Group | 2.50% | 04/28/2020 | 1,860,000 | 1,852,114 | 1,829,775 |
| Canada | | | | | |
| 1st Quantum | 7.25% | 10/15/2019 | \$1,400,000 | \$1,015,406 | \$910,000 |
| Agrium | 5.25% | 01/15/2045 | 350,000 | 348,218 | 326,254 |
| Agrium Rt | 4.13% | 03/15/2035 | 170,000 | 168,487 | 144,610 |
| Barrick Gold Corp | 6.95% | 04/01/2019 | 462,000 | 473,452 | 472,670 |
| Barrick Gold Corp | 4.10% | 05/01/2023 | 683,000 | 654,739 | 585,918 |
| Barrick Na Finance LLC | 4.40% | 05/30/2021 | 920,000 | 947,484 | 826,097 |
| Bk Nova Scotia B C | 2.80% | 07/21/2021 | 5,425,000 | 5,380,081 | 5,454,821 |
| Brookfield | 6.13% | 07/01/2022 | 510,000 | 510,259 | 471,750 |
| Brookfield Resdntl | 6.38% | 05/15/2025 | 780,000 | 770,050 | 725,400 |
| Cdn Pac Ry Co New | 3.70% | 02/01/2026 | 70,000 | 69,753 | 68,883 |
| Cdp Finl | 4.40% | 11/25/2019 | 3,295,000 | 3,286,828 | 3,560,709 |
| Detour Gold Corp | 5.50% | 11/30/2017 | 1,815,000 | 1,784,850 | 1,756,738 |
| Detour Gold Corporation Detour Gold | 5.50% | 11/30/2017 | 1,290,000 | 1,228,725 | 1,246,462 |
| Fairfax Finl Hldgs | 8.30% | 04/15/2026 | 485,000 | 417,425 | 594,105 |
| Kinross Gold Corp | 6.88% | 09/01/2041 | 2,500,000 | 2,500,000 | 1,369,800 |
| Magna Intl | 3.63% | 06/15/2024 | 750,000 | 759,705 | 732,789 |
| New Brunswick Prov Cda Bd | 2.75% | 06/15/2018 | 4,900,000 | 4,883,900 | 5,029,517 |
| Ont Prov Cda Bd | 4.00% | 10/07/2019 | 4,500,000 | 4,956,795 | 4,820,796 |
| Pacific Exploration and Prodrtn Corp | 7.25% | 12/12/2021 | 890,000 | 615,168 | 182,450 |
| Potash Corp Sask | 4.88% | 03/30/2020 | 270,000 | 288,144 | 292,703 |
| Pvtpl Air Canada 2015 1a Ptt 144a | 3.60% | 03/15/2027 | 350,000 | 350,000 | 338,625 |
| Pvtpl Aurico Gold Sr Secd 2nd Lien | 7.75% | 04/01/2020 | 2,937,000 | 2,838,755 | 2,650,642 |
| Pvtpl Bombardier | 7.50% | 03/15/2025 | 350,000 | 353,938 | 245,000 |
| Pvtpl Brookfield Resdntl Pptys | 6.50% | 12/15/2020 | 1,294,000 | 1,352,175 | 1,247,092 |
| Pvtpl Cogeco Cable | 4.88% | 05/01/2020 | 1,040,000 | 1,048,069 | 1,037,400 |
| Pvtpl Concordia Healthcare | 9.50% | 10/21/2022 | 315,000 | 297,675 | 310,275 |
| Pvtpl Evraz Na Cda | 7.50% | 11/15/2019 | 1,595,000 | 1,593,231 | 1,491,325 |
| Pvtpl First Quantum Minerals Ltd | 7.00% | 02/15/2021 | 292,000 | 224,840 | 183,230 |
| Pvtpl Mattamy Group Corp | 6.50% | 11/15/2020 | 2,765,000 | 2,754,306 | 2,626,750 |
| Pvtpl Meg Energy Corp | 6.50% | 03/15/2021 | 110,000 | 75,425 | 77,000 |
| Pvtpl Meg Energy Corp | 7.00% | 03/31/2024 | 415,000 | 374,538 | 294,650 |
| Pvtpl New Gold Cda | 7.00% | 04/15/2020 | 1,835,000 | 1,857,275 | 1,651,500 |
| Pvtpl New Gold Cda | 6.25% | 11/15/2022 | 2,190,000 | 2,192,221 | 1,741,050 |
| Pvtpl Norbord | 5.38% | 12/01/2020 | 4,790,000 | 4,805,066 | 4,790,000 |
| Pvtpl Valeant Pharmaceuticals | 6.13% | 04/15/2025 | 2,543,000 | 2,461,139 | 2,269,628 |
| Pvtpl Videotron Ltd / Videotron Ltee | 5.38% | 06/15/2024 | 1,175,000 | 1,177,385 | 1,180,875 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Canada | | | | | |
| Pvtpl Vpi Escrow Corp | 6.38% | 10/15/2020 | \$1,370,000 | \$1,370,000 | \$1,322,050 |
| Pvtpl VPII Escr Corp | 7.50% | 07/15/2021 | 5,855,000 | 5,907,931 | 5,840,362 |
| Pvtpl VPII Escr Corp | 6.75% | 08/15/2018 | 820,000 | 760,550 | 812,620 |
| Pvtpl Vrx Escrow Corp | 5.38% | 03/15/2020 | 1,875,000 | 1,687,500 | 1,762,500 |
| Pvtpl Vrx Escrow Corp | 5.88% | 05/15/2023 | 2,425,000 | 2,425,000 | 2,164,312 |
| Quebecor Media | 5.75% | 01/15/2023 | 3,360,000 | 3,397,275 | 3,385,200 |
| Rogers | 6.80% | 08/15/2018 | 120,000 | 119,932 | 133,934 |
| Teck Como Ltd | 6.13% | 10/01/2035 | 2,500,000 | 1,700,000 | 1,117,200 |
| Tembec Inds | 9.00% | 12/15/2019 | 250,000 | 241,875 | 162,500 |
| Videotron Ltee | 5.00% | 07/15/2022 | 470,000 | 473,712 | 470,000 |
| Xstrata Fin Cda Step Cpn | 2.70% | 10/25/2017 | 1,110,000 | 1,090,979 | 1,015,650 |
| Cayman Islands | | | | | |
| Amal Ltd | 3.46% | 08/21/2021 | \$287,953 | \$304,369 | \$300,196 |
| Ctry Garden Hldgs | 7.50% | 01/10/2023 | 425,000 | 420,750 | 439,356 |
| Gate Cap Cayman 1 | 1.84% | 03/27/2021 | 715,026 | 720,482 | 713,010 |
| Goldentree Ln | 1.47% | 04/25/2025 | 1,845,000 | 1,823,667 | 1,804,226 |
| Maf Global Sec Ltd | 4.75% | 05/07/2024 | 820,000 | 844,600 | 838,267 |
| Msn 41079 & 41084 | 1.63% | 12/14/2024 | 682,259 | 657,015 | 659,458 |
| Nomad Clo Ltd / Var Rt | 1.52% | 01/15/2025 | 1,860,000 | 1,841,400 | 1,833,774 |
| Pvtpl Aim Aviation Fin Ltd/ Aim Aviation Fin | 4.21% | 02/15/2040 | 1,438,929 | 1,438,929 | 1,403,473 |
| Pvtpl Arbor Rlty Coml Real Esate | 2.08% | 09/15/2025 | 2,415,000 | 2,415,000 | 2,396,888 |
| Pvtpl Cementos Progreso Tr Gtd | 7.13% | 11/06/2023 | 200,000 | 208,500 | 198,500 |
| Pvtpl Cmnty Fdg Clo Ltd/ Cmnty Fdg Clo Ll | 5.75% | 11/01/2027 | 2,890,000 | 2,890,000 | 2,821,218 |
| Pvtpl CMO Resource Cap Corp Ltd | 1.75% | 03/15/2032 | 230,000 | 230,000 | 230,000 |
| Pvtpl CMO Strps 2012 1 Ltd Sr 2012 1a Cls A | 1.50% | 12/25/2044 | 242,917 | 240,081 | 240,348 |
| Pvtpl Sable Intl Fin Ltd Gtd | 8.75% | 02/01/2020 | 360,000 | 360,000 | 377,100 |
| Pvtpl Semiconductor Mfg Intl Corp Bd 144a | 4.13% | 10/07/2019 | 250,000 | 247,408 | 250,490 |
| Sagicor Fin 2015 | 8.88% | 08/11/2022 | 300,000 | 296,181 | 327,000 |
| Seagate Hdd Mandatory Exchange Cb | 5.75% | 12/01/2034 | 500,000 | 512,605 | 349,886 |
| Chile | | | | | |
| AES Gener | 5.00% | 07/14/2025 | \$285,000 | \$283,780 | \$272,289 |
| Celulosa Arauco Y Constitucion | 4.75% | 01/11/2022 | 780,000 | 788,988 | 793,870 |
| Codelco | 4.88% | 11/04/2044 | 1,720,000 | 1,588,372 | 1,383,838 |
| Colbun SA | 4.50% | 07/10/2024 | 935,000 | 940,844 | 911,962 |
| Empresa Electrica | 4.88% | 05/25/2029 | 565,000 | 556,683 | 504,029 |
| Empresa Nacional | 5.25% | 08/10/2020 | 10,500,000 | 10,757,500 | 10,850,700 |
| Empresa Nacional | 4.38% | 10/30/2024 | 900,000 | 894,375 | 864,054 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|---------------|------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Chile | | | | | |
| Pvtpl Codelco | 4.50% | 09/16/2025 | \$855,000 | \$835,703 | \$805,142 |
| Pvtpl Corpbanca | 3.88% | 09/22/2019 | 1,050,000 | 1,043,070 | 1,040,037 |
| Pvtpl Empresa Nacional De Telecomunicaciones S | 4.75% | 08/01/2026 | 400,000 | 407,880 | 374,227 |
| Pvtpl Latam Airs Group | 4.20% | 11/15/2027 | 680,000 | 663,088 | 637,500 |
| Pvtpl S A C I Falabella | 4.38% | 01/27/2025 | 400,000 | 399,728 | 396,026 |
| China | | | | | |
| Alibaba Group Hldg | 2.50% | 11/28/2019 | \$710,000 | \$707,288 | \$693,640 |
| Alibaba Group Hldg | 3.13% | 11/28/2021 | 870,000 | 843,395 | 843,791 |
| Alibaba Group Hldg | 3.60% | 11/28/2024 | 1,845,000 | 1,837,347 | 1,762,421 |
| Baidu | 4.13% | 06/30/2025 | 250,000 | 249,575 | 248,015 |
| China Cinda Fin Fixed | 5.63% | 05/14/2024 | 2,060,000 | 2,169,386 | 2,149,610 |
| Cnooc Nexen Fin 2014 Ulc | 4.25% | 04/30/2024 | 820,000 | 845,278 | 826,498 |
| Pvtpl Honghua Group Ltd | 7.45% | 09/25/2019 | 200,000 | 200,000 | 80,000 |
| Pvtpl Sinopec Group Overseas Dev 2012 Ltd | 2.75% | 05/17/2017 | 750,000 | 747,878 | 756,384 |
| Pvtpl Tencent Hldgs Ltd | 3.80% | 02/11/2025 | 500,000 | 498,025 | 489,135 |
| Sinopec Grp Overseas Dev | 3.90% | 05/17/2022 | 1,250,000 | 1,285,725 | 1,275,198 |
| Colombia | | | | | |
| Colombia Rep Global Bd | 4.00% | 02/26/2024 | \$814,000 | \$817,509 | \$775,335 |
| Colombia Rep Global Bd | 4.50% | 01/28/2026 | 1,135,000 | 1,120,949 | 1,083,925 |
| Colombia(rep Of) | 10.00% | 07/24/2024 | 4,112,500,000 | 2,788,633 | 1,431,997 |
| Colombia(rep Of) | 7.00% | 05/04/2022 | 2,602,000,000 | 914,925 | 778,370 |
| Ecopetrol | 4.13% | 01/16/2025 | 745,000 | 708,642 | 596,000 |
| Ecopetrol | 5.38% | 06/26/2026 | 1,000,000 | 999,300 | 852,500 |
| Empresas Publicas | 8.38% | 02/01/2021 | 2,732,000,000 | 1,570,979 | 828,158 |
| Findeter | 7.88% | 08/12/2024 | 3,370,000,000 | 1,751,095 | 936,919 |
| Pvtpl Colombia Telecomunicaciones | 5.38% | 09/27/2022 | 11,200,000 | 10,966,500 | 10,108,000 |
| Pvtpl Empresas Publicas De Medellin | 7.63% | 09/10/2024 | 1,720,000,000 | 890,504 | 467,541 |
| Pvtpl Oleoducto Cent | 4.00% | 05/07/2021 | 300,000 | 292,500 | 288,000 |
| Republic Of Colombia | 5.63% | 02/26/2044 | 2,000,000 | 1,993,540 | 1,825,000 |
| Titulos De Tbond | 7.75% | 09/18/2030 | 7,762,600,000 | 3,276,470 | 2,204,586 |
| Costa Rica | | | | | |
| Instituto Costarricense De Electricidad | 6.95% | 11/10/2021 | \$250,000 | \$267,000 | \$249,062 |
| Cote d'Ivoire | | | | | |
| Ivory Coast Tbond | 5.38% | 07/23/2024 | \$400,000 | \$383,742 | \$356,608 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Dominican Republic | 7.45% | 04/30/2044 | \$830,000 | \$904,700 | \$836,225 |
| Dominican Republic Reg | 6.85% | 01/27/2045 | 835,000 | 835,835 | 786,988 |
| France | | | | | |
| Arcelormittal | 7.25% | 02/25/2022 | \$160,000 | \$164,800 | \$128,800 |
| Arcelormittal SA Step Cpn | 8.00% | 10/15/2039 | 7,350,000 | 7,161,680 | 5,016,375 |
| Arcelormittal SA Step Cpn | 6.50% | 03/01/2021 | 260,000 | 232,050 | 209,271 |
| Bnp Paribas / Bnp US Medium Term | 2.38% | 09/14/2017 | 590,000 | 589,227 | 597,009 |
| Bpce Medium Term | 4.50% | 03/15/2025 | 350,000 | 345,020 | 335,752 |
| Compagnie Generale De Geophysique Veritas | 6.50% | 06/01/2021 | 330,000 | 318,272 | 146,850 |
| Credit Agricole | 8.38% | 12/13/2049 | 1,650,000 | 1,650,000 | 1,848,000 |
| Lucent | 6.45% | 03/15/2029 | 240,000 | 247,500 | 243,000 |
| Pvtpl Credit Agricole | 4.38% | 03/17/2025 | 2,090,000 | 2,098,229 | 2,021,952 |
| Pvtpl Electricite De France SA | 3.63% | 10/13/2025 | 150,000 | 148,732 | 146,635 |
| Pvtpl Numericable Group | 6.00% | 05/15/2022 | 4,000,000 | 4,040,812 | 3,880,000 |
| Pvtpl Pernod Ricard | 5.50% | 01/15/2042 | 440,000 | 452,474 | 443,256 |
| Pvtpl Pernod Ricard SA | 4.45% | 01/15/2022 | 1,760,000 | 1,792,612 | 1,824,562 |
| Pvtpl Societe Generale | 8.00% | 09/29/2049 | 200,000 | 200,000 | 203,813 |
| Total Cap Intl | 2.75% | 06/19/2021 | 350,000 | 357,802 | 348,651 |
| Germany | | | | | |
| Deutsche Bk AG | 4.30% | 05/24/2028 | \$610,000 | \$578,128 | \$556,766 |
| Deutsche Bk AG | 3.70% | 05/30/2024 | 545,000 | 562,494 | 542,809 |
| Fms Wertmanagement | 1.00% | 11/21/2017 | 1,000,000 | 999,810 | 994,207 |
| Fresenius Med Care | 6.50% | 09/15/2018 | 1,560,000 | 1,735,500 | 1,716,031 |
| Landwirtschaftliche Rentenbank | 1.38% | 10/23/2019 | 820,000 | 815,539 | 808,282 |
| Pvtpl Daimler Fin N Amer | 2.25% | 03/02/2020 | 500,000 | 498,850 | 488,786 |
| Pvtpl Daimler Fin North Amer LLC | 2.45% | 05/18/2020 | 800,000 | 798,432 | 784,640 |
| Pvtpl Fresenius Med Care US Fin II | 5.63% | 07/31/2019 | 450,000 | 494,438 | 484,875 |
| Pvtpl Schaeffler Fin B V | 4.75% | 05/15/2023 | 1,960,000 | 1,960,000 | 1,920,800 |
| Pvtpl Unitymedia Kabelbw Gmbh | 6.13% | 01/15/2025 | 200,000 | 200,000 | 197,630 |
| Schaeffler Fin B V | 4.75% | 05/15/2021 | 2,685,000 | 2,658,081 | 2,698,425 |
| Schaeffler Fin B V | 4.25% | 05/15/2021 | 2,335,000 | 2,318,522 | 2,317,488 |
| Schaeffler Hldg | 6.25% | 11/15/2019 | 1,160,000 | 1,160,000 | 1,212,200 |
| Schaeffler Hldg | 6.75% | 11/15/2022 | 3,145,000 | 3,228,438 | 3,380,875 |
| Schaeffler Hldg Fin B V Sr Secd Pik Toggle | 6.88% | 08/15/2018 | 2,110,000 | 2,131,788 | 2,173,300 |
| Zf N Amer Cap | 4.75% | 04/29/2025 | 1,240,000 | 1,159,510 | 1,181,100 |
| Ghana | | | | | |
| Ghana(rep Of) | 8.50% | 10/04/2017 | \$870,000 | \$905,280 | \$850,355 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|------------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Greece | | | | | |
| Pvtpl Eletson Hldgs / Eletson Fin US | 9.63% | 01/15/2022 | \$560,000 | \$529,100 | \$498,400 |
| Guernsey, Channel Islands | | | | | |
| Pvtpl Credit Suisse AG Guernsey Brh Gtd Covered Bd | 2.60% | 05/27/2016 | \$2,865,000 | \$2,951,638 | \$2,880,299 |
| Hong Kong | | | | | |
| King Power Capital Ltd | 5.63% | 11/03/2024 | \$850,000 | \$901,246 | \$894,642 |
| Pvtpl Hutchison Whampoa Intl 14 Ltd Gtd | 3.63% | 10/31/2024 | 700,000 | 700,768 | 694,526 |
| Hungary | | | | | |
| Hungarian Development Ba | 6.25% | 10/21/2020 | \$1,500,000 | \$1,663,125 | \$1,652,745 |
| Hungary Govt Bd | 3.25% | 10/22/2031 | 128,110,000 | 437,919 | 404,882 |
| Hungary Govt Bd Tbond | 5.50% | 06/24/2025 | 203,870,000 | 857,740 | 822,908 |
| Hungary(rep Of) | 3.00% | 06/26/2024 | 241,540,000 | 837,606 | 809,049 |
| Magyar Export Import Ban | 4.00% | 01/30/2020 | 860,000 | 869,675 | 867,546 |
| Iceland | | | | | |
| Glitnir Banki Hf Glitnir Banki Hf Bonds | 7.45% | 09/14/2049 | \$200,000 | \$197,978 | \$2,500 |
| Pvtpl Glitnir Banki Hf Sub | 6.69% | 06/15/2016 | 2,260,000 | 2,258,402 | - |
| Pvtpl Kaupthing Bk Medium Term Sub Tranche # 01 | 7.13% | 05/19/2016 | 670,000 | 666,462 | 7 |
| India | | | | | |
| Bharti Airtel Intl Neth B V | 5.13% | 03/11/2023 | \$500,000 | \$521,850 | \$517,590 |
| Reliance Industries Ltd | 4.13% | 01/28/2025 | 1,700,000 | 1,677,084 | 1,664,632 |
| Vedanta Res Plc Bonds Sr Reg S | 6.75% | 06/07/2016 | 205,000 | 203,975 | 185,275 |
| Vendanta Res Plc | 6.75% | 06/07/2016 | 675,000 | 672,188 | 613,423 |
| Indonesia | | | | | |
| Indonesia Government | 8.38% | 03/15/2024 | \$22,543,000,000 | \$1,988,617 | \$1,593,775 |
| Indonesia Government | 9.00% | 03/15/2029 | 44,660,000,000 | 4,029,006 | 3,242,280 |
| Indonesia Rep Medium Term | 3.75% | 04/25/2022 | 310,000 | 290,935 | 296,950 |
| Indonesia(rep Of) | 7.88% | 04/15/2019 | 15,950,000,000 | 1,270,846 | 1,127,342 |
| Indonesia(rep Of) | 8.38% | 09/15/2026 | 23,159,000,000 | 1,663,834 | 1,632,594 |
| Indonesia(rep Of) | 5.88% | 01/15/2024 | 1,200,000 | 1,266,000 | 1,285,577 |
| Indonesia(rep Of) | 10.00% | 09/15/2024 | 3,383,000,000 | 316,386 | 261,006 |
| Indonesia(rep Of) T Bd | 5.88% | 03/13/2020 | 300,000 | 325,875 | 325,183 |
| Majapahit Hldg Bv | 7.75% | 01/20/2020 | 1,180,000 | 1,385,910 | 1,320,125 |
| Pertamina Pt | 4.30% | 05/20/2023 | 131,000 | 126,022 | 119,417 |
| Pertamina Pt | 4.30% | 05/20/2023 | 469,000 | 451,904 | 426,335 |
| Perusahaan Gas Neg | 5.13% | 05/16/2024 | 1,730,000 | 1,656,475 | 1,663,385 |
| Perusahaan Listrik Negara | 5.50% | 11/22/2021 | 1,670,000 | 1,795,250 | 1,701,312 |

FIXED INCOME

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|--------------|--------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Indonesia | | | | | |
| Pvtpl Indonesia Rep | 5.88% | 01/15/2024 | \$1,083,000 | \$1,076,946 | \$1,160,233 |
| Rep Of Indonesia | 3.75% | 04/25/2022 | 860,000 | 791,800 | 823,796 |
| Ireland | | | | | |
| Aercap Ireland Cap | 4.50% | 05/15/2021 | \$3,000,000 | \$3,045,000 | \$3,048,750 |
| Aercap Ireland Cap | 4.63% | 10/30/2020 | 1,110,000 | 1,128,096 | 1,136,362 |
| James Hardie Intl | 5.88% | 02/15/2023 | 860,000 | 853,232 | 877,200 |
| MMC Finance Ltd | 6.63% | 10/14/2022 | 1,690,000 | 1,690,000 | 1,724,882 |
| Perrigo Co Plc | 4.00% | 11/15/2023 | 410,000 | 408,290 | 399,706 |
| Premier Aircraft | 3.58% | 02/06/2022 | 221,095 | 236,903 | 231,386 |
| Pvtpl GE Cap Intl Fdg Co Medium Term | 3.37% | 11/15/2025 | 4,134,000 | 4,134,000 | 4,208,763 |
| Smurfit Cap Fdg | 7.50% | 11/20/2025 | 3,510,000 | 3,334,588 | 4,045,275 |
| Israel | | | | | |
| Pvtpl B Communications Ltd Sr Secd | 7.38% | 02/15/2021 | \$240,000 | \$258,025 | \$258,480 |
| Pvtpl Delek & Avner Tamar Bd Ltd | 5.08% | 12/30/2023 | 200,000 | 202,714 | 201,250 |
| Pvtpl Delek & Avner Tamar Bd Ltd Sr Secdnt 144a | 5.41% | 12/30/2025 | 200,000 | 202,000 | 201,250 |
| Teva | 2.95% | 12/18/2022 | 450,000 | 452,972 | 430,807 |
| Italy | | | | | |
| Pvtpl Telecom Italia S P A New | 5.30% | 05/30/2024 | \$10,700,000 | \$10,684,200 | \$10,566,250 |
| Telecom Italia Cap | 7.20% | 07/18/2036 | 1,500,000 | 1,491,600 | 1,515,000 |
| Jamaica | | | | | |
| Digicel Group Ltd | 7.13% | 04/01/2022 | \$965,000 | \$981,888 | \$723,750 |
| Japan | | | | | |
| Japan Fin Organization For Municipalities | 4.00% | 01/13/2021 | \$2,400,000 | \$2,380,080 | \$2,582,544 |
| Nomura Hldgs | 1.95% | 09/13/2016 | 6,500,000 | 6,488,950 | 6,526,117 |
| Pvtpl Sampo Japan Ins | 5.32% | 03/28/2073 | 400,000 | 429,600 | 420,828 |
| Pvtpl Sumitomo Mitsui Bk Corp Sr Bd 144a | 3.10% | 01/14/2016 | 540,000 | 539,800 | 540,286 |
| Toyota Mtr Cr Corp Medium Term | 1.25% | 10/05/2017 | 1,800,000 | 1,798,956 | 1,794,713 |
| Jersey, Channel Islands | | | | | |
| Delphi Automotive | 4.25% | 01/15/2026 | \$500,000 | \$499,710 | \$502,229 |
| Jordan | | | | | |
| Hashemite Kingdom Jordan Govt Gtd | 2.50% | 10/30/2020 | \$745,000 | \$751,549 | \$763,647 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Kazakhstan | | | | | |
| Kazagro Natl Mgmt Hldg Jsc | 4.63% | 05/24/2023 | \$870,000 | \$845,422 | \$752,310 |
| Kazakhstan Temir Zholy Fin B V | 6.38% | 10/06/2020 | 1,120,000 | 1,101,750 | 1,101,184 |
| Pvtpl Kazagro Natl Mgmt Hldg Jsc | 4.63% | 05/24/2023 | 300,000 | 270,000 | 257,859 |
| Korea, Republic of | | | | | |
| Korea Gas Corp | 3.50% | 07/21/2025 | \$200,000 | \$199,648 | \$203,986 |
| Korea Hsg Fin Corp Covered Bd 144a | 1.63% | 09/15/2018 | 250,000 | 247,825 | 246,158 |
| Korea Hsg Fin Corp Covered Bd 144a | 2.50% | 11/15/2020 | 500,000 | 497,445 | 499,010 |
| Pvtpl Hyundai Cap Amer | 2.40% | 10/30/2018 | 400,000 | 399,952 | 398,759 |
| Pvtpl Hyundai Stl Co | 4.63% | 04/21/2016 | 1,000,000 | 997,880 | 1,007,290 |
| Luxemburg | | | | | |
| Arcelormittal SA Luxembourg | 6.13% | 06/01/2025 | \$490,000 | \$444,975 | \$356,475 |
| Ardagh Fin Hldgs | 8.63% | 06/15/2019 | 1,408,218 | 1,412,438 | 1,387,968 |
| Pvtpl Altice | 7.63% | 02/15/2025 | 380,000 | 361,950 | 327,750 |
| Pvtpl Altice Financing SA | 6.63% | 02/15/2023 | 1,150,000 | 1,172,043 | 1,135,625 |
| Pvtpl Intl Automotive Components Grou | 9.13% | 06/01/2018 | 890,000 | 830,381 | 760,950 |
| Pvtpl Klabin Fin | 5.25% | 07/16/2024 | 200,000 | 195,100 | 178,000 |
| Pvtpl Tupy Overseas | 6.63% | 07/17/2024 | 300,000 | 307,650 | 261,750 |
| Russian Agricultural Bank Ojsc Via Rshb | 5.30% | 12/27/2017 | 1,650,000 | 1,611,230 | 1,652,145 |
| Trinseo Matls Oper | 6.75% | 05/01/2022 | 890,000 | 903,862 | 876,650 |
| Tyco Electronics | 3.50% | 02/03/2022 | 3,000,000 | 3,127,410 | 3,054,471 |
| Malaysia | | | | | |
| Malaysia (government Of) Treas Note | 3.65% | 10/31/2019 | \$1,880,000 | \$592,219 | \$441,438 |
| Malaysia (govt Of) | 4.18% | 07/15/2024 | 1,440,000 | 463,772 | 334,423 |
| Malaysian Government | 3.39% | 03/15/2017 | 20,421,000 | 6,235,709 | 4,798,571 |
| Petronas Cap Ltd Fixed | 3.50% | 03/18/2025 | 1,770,000 | 1,717,517 | 1,701,329 |
| Marshall Islands | | | | | |
| Boldini Ltd US Govt Gtd Expt Ship Fing Oblig 2011 | 3.60% | 07/19/2035 | \$5,040,000 | \$5,040,000 | \$5,229,958 |
| Mexico | | | | | |
| Amer Movil | 5.63% | 11/15/2017 | \$610,000 | \$600,276 | \$650,902 |
| Amer Movil Sab De | 5.00% | 03/30/2020 | 930,000 | 984,178 | 1,009,172 |
| America Movil Sab | 8.46% | 12/18/2036 | 26,200,000 | 2,046,666 | 1,452,613 |
| America Movil Sab De Cv | 6.00% | 06/09/2019 | 28,680,000 | 1,928,960 | 1,659,908 |
| Banco Santander | 4.13% | 11/09/2022 | 14,000,000 | 14,204,845 | 13,947,500 |
| Cemex Sab De Cv | 5.70% | 01/11/2025 | 940,000 | 883,600 | 788,425 |
| Comision Fed De Electric | 5.75% | 02/14/2042 | 1,620,000 | 1,735,425 | 1,466,100 |
| Comision Fed Elect | 7.35% | 11/25/2025 | 255,000 | 1,590,668 | 1,432,895 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Mexico | | | | | |
| Mexico(United Mexican States) | 10.00% | 12/05/2024 | \$288,900 | \$2,735,313 | \$2,125,038 |
| Mexico(United Mexican States) | 6.50% | 06/09/2022 | 2,048,450 | 16,267,785 | 12,233,888 |
| Mexico(utd Mex St) | 7.25% | 12/15/2016 | 190,600 | 1,331,615 | 1,141,991 |
| Mexico(utd Mex St) | 8.00% | 06/11/2020 | 578,900 | 5,055,272 | 3,692,069 |
| Mexico(utd Mex St) | 21.52% | 11/15/2040 | 23,000 | 994,476 | 724,453 |
| Pemex Proj Fdg Master Tr Gtd Bd | 6.63% | 06/15/2035 | 728,000 | 736,311 | 650,650 |
| Petroleos | 6.00% | 03/05/2020 | 132,000 | 153,978 | 137,148 |
| Petroleos | 6.50% | 06/02/2041 | 1,080,000 | 1,183,466 | 933,660 |
| Petroleos | 2.00% | 12/20/2022 | 252,000 | 252,000 | 250,516 |
| Petroleos | 2.34% | 07/18/2018 | 2,165,000 | 2,229,950 | 2,140,644 |
| Petroleos | 4.25% | 01/15/2025 | 800,000 | 811,600 | 700,000 |
| Petroleos | 5.50% | 01/21/2021 | 280,000 | 277,231 | 282,436 |
| Petroleos Mexicano | 7.19% | 09/12/2024 | 491,600 | 3,932,916 | 2,642,201 |
| Petroleos Mexicanos | 6.38% | 01/23/2045 | 2,645,000 | 2,692,189 | 2,238,678 |
| Petroleos Mexicanos 144a Tranche # Tr 00028 | 4.50% | 01/23/2026 | 2,500,000 | 2,495,500 | 2,196,250 |
| Pvtpl Cemex | 6.13% | 05/05/2025 | 500,000 | 490,690 | 427,500 |
| Pvtpl Elementia | 5.50% | 01/15/2025 | 450,000 | 438,674 | 411,750 |
| Pvtpl Mexichem Sab De Cv | 4.88% | 09/19/2022 | 7,200,000 | 7,387,091 | 7,164,000 |
| Pvtpl Mexichem Sab De Cv | 6.75% | 09/19/2042 | 4,000,000 | 3,736,250 | 3,708,636 |
| Pvtpl Petroleos Mexicanos | 5.63% | 01/23/2046 | 1,247,000 | 1,239,873 | 954,204 |
| Pvtpl Sigma Alimentos | 5.63% | 04/14/2018 | 9,000,000 | 8,975,268 | 9,360,000 |
| Red De Carreteras | 9.00% | 06/10/2028 | 26,800,000 | 2,001,007 | 1,507,874 |
| Southn Copper Corp | 5.25% | 11/08/2042 | 4,770,000 | 4,546,724 | 3,442,647 |
| Southn Copper Corp | 5.88% | 04/23/2045 | 1,075,000 | 1,062,455 | 823,581 |
| Tenedora Nemark SA De Cv | 5.50% | 02/28/2023 | 940,000 | 982,888 | 942,350 |
| United Mexican States | 3.60% | 01/30/2025 | 2,020,000 | 2,018,380 | 1,968,490 |
| Utd Mexican STS # Tr 00020 | 6.05% | 01/11/2040 | 348,000 | 399,330 | 381,060 |
| Utd Mexican STS Tranche # Tr 00026 | 4.75% | 03/08/2044 | 1,868,000 | 1,396,709 | 1,701,748 |
| Morocco | | | | | |
| Ocp S A | 5.63% | 04/25/2024 | \$200,000 | \$208,000 | \$202,950 |
| Office Cherifien Des | 6.88% | 04/25/2044 | 835,000 | 921,060 | 817,649 |
| Multi-National Agencies Region | | | | | |
| Corporacion Andina De Fomento | 8.13% | 06/04/2019 | \$7,500,000 | \$8,813,380 | \$8,906,250 |
| Corporacion Andina De Fomento | 3.75% | 01/15/2016 | 120,000 | 128,340 | 120,085 |
| Corporacion Andina De Fomento | 4.38% | 06/15/2022 | 235,000 | 258,639 | 250,181 |
| Netherlands | | | | | |
| ABN Amro Bk N V | 4.75% | 07/28/2025 | \$400,000 | \$398,928 | \$398,680 |
| Aercap Ireland Cap | 5.00% | 10/01/2021 | 1,165,000 | 1,165,000 | 1,199,950 |
| Aercap Ireland Cap | 4.63% | 07/01/2022 | 1,660,000 | 1,689,050 | 1,678,675 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Netherlands | | | | | |
| Ahold Lease | 8.62% | 01/02/2025 | \$282,296 | \$348,930 | \$347,930 |
| Cimpor Finl | 5.75% | 07/17/2024 | 200,000 | 160,000 | 133,000 |
| Cooperatieve | 4.63% | 12/01/2023 | 1,820,000 | 1,813,153 | 1,896,704 |
| Cooperatieve | 4.38% | 08/04/2025 | 800,000 | 811,558 | 813,642 |
| Cooperatieve Centrale Raiffeisen Boerenl | 5.75% | 12/01/2043 | 750,000 | 768,146 | 838,366 |
| Fiat Chrysler | 5.25% | 04/15/2023 | 515,000 | 518,219 | 505,988 |
| Lukoil Internation | 6.66% | 06/07/2022 | 470,000 | 483,160 | 484,022 |
| Pvtpl Carlson Wagonlit Bv | 6.88% | 06/15/2019 | 5,625,000 | 5,827,905 | 5,765,625 |
| Pvtpl Constellium N V | 8.00% | 01/15/2023 | 645,000 | 636,131 | 504,712 |
| Pvtpl Heineken N V | 1.40% | 10/01/2017 | 270,000 | 269,109 | 268,939 |
| Pvtpl ING Bk N V Sub | 5.80% | 09/25/2023 | 1,480,000 | 1,498,326 | 1,607,976 |
| Pvtpl Lukoil Intl Fin Bv Gtd | 4.56% | 04/24/2023 | 300,000 | 270,000 | 268,875 |
| Pvtpl Marfrig Hldgs | 6.88% | 06/24/2019 | 400,000 | 399,000 | 357,000 |
| Pvtpl Vimpelcom Hldgs | 7.50% | 03/01/2022 | 300,000 | 301,500 | 300,000 |
| Pvtpl Vtr Fin B V | 6.88% | 01/15/2024 | 400,000 | 366,500 | 368,000 |
| Rabobank Nederland | 5.25% | 08/04/2045 | 1,500,000 | 1,524,699 | 1,571,835 |
| Rabobank Nederland NV Var Rate Perpetualdue | 11.00% | 12/29/2049 | 2,007,000 | 2,362,706 | 2,477,642 |
| Shell Intl Fin B V | 4.13% | 05/11/2035 | 1,240,000 | 1,229,683 | 1,183,613 |
| Shell Intl Fin B V | 2.13% | 05/11/2020 | 250,000 | 249,470 | 245,941 |
| Shell Intl Fin B V Gtd | 4.38% | 03/25/2020 | 1,270,000 | 1,264,006 | 1,364,019 |
| Waha Aerospace B V Gtd Bd 144a | 3.92% | 07/28/2020 | 2,500,000 | 2,500,000 | 2,587,500 |
| New Zealand | | | | | |
| Reynolds Group | 6.88% | 02/15/2021 | \$210,000 | \$211,838 | \$216,300 |
| Nigeria | | | | | |
| Pvtpl Seven Energy Ltd | 10.25% | 10/11/2021 | \$250,000 | \$246,952 | \$126,875 |
| Norway | | | | | |
| Schlumberger Norge | 4.20% | 01/15/2021 | \$60,000 | \$68,709 | \$63,617 |
| Statoil Asa | 2.65% | 01/15/2024 | 925,000 | 923,168 | 865,227 |
| Panama | | | | | |
| AES Panama S R L | 6.00% | 06/25/2022 | \$1,980,000 | \$1,982,888 | \$1,965,150 |
| Panama Rep Global Bd | 4.00% | 09/22/2024 | 500,000 | 496,375 | 500,000 |
| Pvtpl Global Bk Corp | 5.13% | 10/30/2019 | 1,305,000 | 1,351,641 | 1,291,950 |
| Peru | | | | | |
| Corp Financi De Desarrol | 4.75% | 02/08/2022 | \$865,000 | \$905,300 | \$877,975 |
| Fondo Mivivienda | 3.50% | 01/31/2023 | 960,000 | 912,000 | 895,680 |
| Peru Rep | 5.63% | 11/18/2050 | 1,253,000 | 1,415,025 | 1,278,060 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|--------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Peru | | | | | |
| Peru Rep Bd | 6.55% | 03/14/2037 | \$220,000 | \$273,900 | \$254,100 |
| Peru Rep Global Bd | 4.13% | 08/25/2027 | 739,000 | 737,335 | 724,220 |
| Pvtpl Corporacion Financiera De Desarrollo | 4.75% | 07/15/2025 | 1,200,000 | 1,191,234 | 1,182,000 |
| Republic Of Peru | 6.71% | 02/12/2055 | 1,315 | 422,121 | 346 |
| Southn Copper Corp | 7.50% | 07/27/2035 | 3,000,000 | 3,101,760 | 2,804,376 |
| Philippines | | | | | |
| Philippines Rep Global Peso | 4.95% | 01/15/2021 | \$18,000,000 | \$432,705 | \$390,889 |
| Poland | | | | | |
| Poland(rep Of) | 5.50% | 10/25/2019 | \$16,550,000 | \$6,043,952 | \$4,723,243 |
| Poland(rep Of) | 5.00% | 04/25/2016 | 7,540,000 | 2,400,665 | 1,929,894 |
| Poland(rep Of) | 3.25% | 07/25/2025 | 12,620,000 | 3,580,090 | 3,290,433 |
| State Treas Rep Poland | 4.00% | 01/22/2024 | 3,260,000 | 3,233,724 | 3,429,520 |
| Portugal | | | | | |
| Republic Of Portugal | 5.13% | 10/15/2024 | \$780,000 | \$809,250 | \$793,104 |
| Russian Federation | | | | | |
| Ahml(ahml Fin Ltd) Bnds | 7.75% | 02/13/2018 | \$72,600,000 | \$1,885,176 | \$928,139 |
| Gaz Capital SA Luxembourg Euro Issue Medium Term Notes | 4.95% | 07/19/2022 | 2,100,000 | 1,981,875 | 1,965,617 |
| Pvtpl Evraz Group | 6.50% | 04/22/2020 | 350,000 | 337,312 | 327,950 |
| Pvtpl Metalloinvest Fin Ltd Gtd | 5.63% | 04/17/2020 | 225,000 | 212,344 | 216,274 |
| Pvtpl Tnk BP Fin | 7.25% | 02/02/2020 | 500,000 | 527,250 | 528,040 |
| Rshb Capital SA Luxembourg | 8.70% | 03/17/2016 | 69,800,000 | 1,893,521 | 956,891 |
| Russia Govt Bd - Ofz | 7.05% | 01/19/2028 | 157,055,000 | 2,019,808 | 1,803,869 |
| Russian Federation | 6.90% | 08/03/2016 | 19,400,000 | 282,154 | 261,812 |
| Russian Foreign Bond Eurobond Step Cpn | 7.50% | 03/31/2030 | 1,257,235 | 1,539,913 | 1,509,163 |
| Russian(fed Of) | 4.50% | 04/04/2022 | 800,000 | 773,400 | 804,763 |
| Steel Capital S A Euro Issue Medium Termnotes | 5.90% | 10/17/2022 | 870,000 | 859,125 | 840,638 |
| Serbia | | | | | |
| Serbia (republic) | 7.25% | 09/28/2021 | \$360,000 | \$412,884 | \$408,313 |
| South Africa | | | | | |
| South Africa Rep Tbond | 5.88% | 09/16/2025 | \$245,000 | \$263,894 | \$250,441 |
| South Africa(republic Of) | 6.25% | 03/31/2036 | 33,465,000 | 2,396,152 | 1,446,410 |
| Sth Africa(rep Of) | 10.50% | 12/21/2026 | 9,420,000 | 1,011,078 | 643,299 |
| Transnet Soc Ltd | 4.00% | 07/26/2022 | 1,040,000 | 995,280 | 922,938 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|--|---------------|---------------|---------------|-------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Spain | | | | | |
| Gestamp Fdg | 5.63% | 05/31/2020 | \$300,000 | \$305,250 | \$305,700 |
| Grifols Worldwide | 5.25% | 04/01/2022 | 1,685,000 | 1,690,900 | 1,693,425 |
| Pvtpl Santander Issuances | 5.91% | 06/20/2016 | 500,000 | 509,954 | 507,930 |
| Skyway Concession Co LLC Sr Secd Bd | 0.98% | 06/30/2026 | 940,000 | 799,000 | 789,600 |
| Telefonica | 5.13% | 04/27/2020 | 400,000 | 372,994 | 436,742 |
| Telefonica | 4.57% | 04/27/2023 | 7,000,000 | 7,759,500 | 7,338,289 |
| Telefonica Emisiones | 6.22% | 07/03/2017 | 60,000 | 57,750 | 63,766 |
| Telefonica Europe | 8.25% | 09/15/2030 | 2,000,000 | 1,935,000 | 2,614,930 |
| Telefonica SA | 5.88% | 07/15/2019 | 310,000 | 311,817 | 340,701 |
| Sri Lanka | | | | | |
| Rep Of Sri Lanka Tbond | 5.88% | 07/25/2022 | \$345,000 | \$342,642 | \$316,018 |
| Sweden | | | | | |
| Nordea Bk AG | 4.88% | 05/13/2021 | \$2,050,000 | \$2,039,914 | \$2,212,303 |
| Pvtpl Convatec Healthcare E | 10.50% | 12/15/2018 | 1,690,000 | 1,685,581 | 1,705,480 |
| Pvtpl Stadshypotek Ab Publ Medium Term | 1.88% | 10/02/2019 | 1,050,000 | 1,047,364 | 1,035,323 |
| Pvtpl Stena Ab | 7.00% | 02/01/2024 | 220,000 | 223,850 | 187,000 |
| Pvtpl Tranche # Tr 00015 | 1.88% | 09/17/2018 | 260,000 | 259,277 | 258,306 |
| Switzerland | | | | | |
| Cred Suis GP Fun Ltd Bnds 144a | 4.88% | 05/15/2045 | \$2,475,000 | \$2,460,013 | \$2,440,563 |
| Glencore Fdg LLC | 4.00% | 04/16/2025 | 270,000 | 230,197 | 187,650 |
| Glencore Fdg LLC Gtd | 1.68% | 01/15/2019 | 4,965,000 | 4,706,125 | 4,107,798 |
| Pvtpl Credit Suisse Group Fdg Guernsey Ltd | 2.75% | 03/26/2020 | 785,000 | 784,600 | 777,559 |
| Pvtpl UBS Group Fdg Jersey Ltd | 4.13% | 09/24/2025 | 960,000 | 958,205 | 959,004 |
| Pvtpl1 Glencore Fdg LLC Gtd | 4.13% | 05/30/2023 | 2,640,000 | 2,414,901 | 1,947,026 |
| Transocean Step Cpn | 4.30% | 10/15/2022 | 500,000 | 478,040 | 265,000 |
| Zfs Finance USA Tst | 6.45% | 12/15/2065 | 775,000 | 823,603 | 783,138 |
| Thailand | | | | | |
| Thailand Government Bd | 1.28% | 03/12/2028 | \$117,300,000 | \$3,528,826 | \$2,936,930 |
| Tunisia | | | | | |
| Tunisia Aid US | 6.53% | 05/15/2028 | \$782,807 | \$914,771 | \$997,249 |
| Turkey | | | | | |
| Export Credit Bank Of Turkey | 5.00% | 09/23/2021 | \$1,700,000 | \$1,759,500 | \$1,673,211 |
| Export Credit Bank Of Turkey | 5.88% | 04/24/2019 | 1,240,000 | 1,314,400 | 1,280,598 |
| Pvtpl Akbank T A S/ Ak Finansal Kirlama As M Tranche | 4.00% | 01/24/2020 | 940,000 | 936,842 | 906,827 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|-----------|------------|--------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| Turkey | | | | | |
| Pvtpl Turk Telekomunikasyon A S | 4.88% | 06/19/2024 | \$200,000 | \$198,000 | \$189,224 |
| Pvtpl Turkcell Iletisim Hizmetleri A S | 5.75% | 10/15/2025 | 1,720,000 | 1,714,859 | 1,661,434 |
| Pvtpl Turkiye Is Bankasi A S Sub | 7.85% | 12/10/2023 | 2,000,000 | 2,000,000 | 2,152,600 |
| Republic Of Turkey | 5.75% | 03/22/2024 | 2,820,000 | 2,896,785 | 2,979,386 |
| Turkey Government Bd | 10.40% | 03/20/2024 | 7,765,000 | 3,160,125 | 2,624,380 |
| Turkey Rep Global Bd | 6.25% | 09/26/2022 | 520,000 | 561,600 | 564,512 |
| Turkey(rep Of) | 10.50% | 01/15/2020 | 4,445,000 | 2,151,395 | 1,528,190 |
| Turkey(rep Of) | 6.30% | 02/14/2018 | 4,690,000 | 2,083,132 | 1,480,664 |
| Turkey(rep Of) | 8.80% | 09/27/2023 | 2,800,000 | 1,341,497 | 872,467 |
| United Arab Emirates | | | | | |
| Dp World | 6.85% | 07/02/2037 | \$830,000 | \$913,000 | \$819,625 |
| Dubai Electricity | 7.38% | 10/21/2020 | 5,000,000 | 5,000,000 | 5,917,700 |
| United Kingdom | | | | | |
| Algeco Scotsman | 10.75% | 10/15/2019 | \$975,000 | \$957,791 | \$380,250 |
| Aon Plc | 4.75% | 05/15/2045 | 135,000 | 134,572 | 133,459 |
| BAE Sys Hldgs | 3.85% | 12/15/2025 | 355,000 | 350,811 | 351,439 |
| Barclays Plc | 4.38% | 09/11/2024 | 790,000 | 775,747 | 772,479 |
| Barclays Plc | 3.65% | 03/16/2025 | 535,000 | 523,605 | 514,148 |
| BP Cap Mkts P L C | 3.56% | 11/01/2021 | 50,000 | 50,000 | 51,001 |
| BP Cap Mkts P L C | 3.24% | 05/06/2022 | 850,000 | 850,000 | 839,406 |
| BP Cap Mkts P L C | 3.51% | 03/17/2025 | 550,000 | 550,000 | 532,619 |
| Brit Sky | 3.75% | 09/16/2024 | 305,000 | 303,841 | 297,886 |
| Diageo Invt Corp | 2.88% | 05/11/2022 | 1,850,000 | 1,843,303 | 1,833,692 |
| Glaxosmithkline | 2.85% | 05/08/2022 | 1,140,000 | 1,132,248 | 1,148,856 |
| HSBC Hldgs Plc | 6.50% | 05/02/2036 | 500,000 | 641,435 | 596,741 |
| HSBC Hldgs Plc | 5.25% | 03/14/2044 | 200,000 | 200,011 | 207,525 |
| HSBC Hldgs Plc | 4.25% | 08/18/2025 | 1,410,000 | 1,398,438 | 1,399,294 |
| HSBC Hldgs Plc Resetting Perp Sub | 6.38% | 12/29/2049 | 200,000 | 200,000 | 197,500 |
| HSBC Holdings Plc | 5.10% | 04/05/2021 | 110,000 | 125,861 | 122,293 |
| HSBC Holdings Plc | 4.25% | 03/14/2024 | 940,000 | 933,796 | 943,408 |
| Lloyds Banking Group Plc | 4.58% | 12/10/2025 | 233,000 | 202,347 | 233,568 |
| Petra Diamonds | 8.25% | 05/31/2020 | 695,000 | 682,975 | 566,425 |
| Pvtpl Algeco Scotsman Global Fin Plc | 8.50% | 10/15/2018 | 2,660,000 | 2,664,375 | 2,227,750 |
| Pvtpl Ashtead Cap | 6.50% | 07/15/2022 | 1,545,000 | 1,647,558 | 1,610,662 |
| Pvtpl BAE Sys Hldgs Gtd | 3.80% | 10/07/2024 | 250,000 | 249,258 | 248,590 |
| Pvtpl Barclays Bk Plc Barclays Bank Plc | 6.05% | 12/04/2017 | 640,000 | 661,829 | 682,666 |
| Pvtpl Enquest Plc | 7.00% | 04/15/2022 | 3,500,000 | 3,395,390 | 1,220,625 |
| Pvtpl Jaguar Ld Rover Automotive Plc | 5.63% | 02/01/2023 | 1,000,000 | 1,010,000 | 1,010,000 |
| Pvtpl Lloyds Bank Plc | 12.00% | 12/29/2049 | 340,000 | 485,775 | 481,712 |
| Pvtpl Niagara Mohawk Pwr Corp New | 4.28% | 10/01/2034 | 455,000 | 485,207 | 446,741 |

| Asset Description | Interest Rate | Maturity Date | Par Value | Cost Value | Market Value |
|---|---------------|---------------|--------------------------|------------------------|------------------------|
| FIXED INCOME | | | | | |
| International Securities | | | | | |
| United Kingdom | | | | | |
| Pvtpl Pearson Fdg 4 Plc Gtd | 3.75% | 05/08/2022 | \$700,000 | \$697,603 | \$687,246 |
| Pvtpl Rolls Royce Plc Gtd | 3.63% | 10/14/2025 | 200,000 | 199,800 | 195,855 |
| Pvtpl Santander Uk Group Hldgs Plc Sub | 4.75% | 09/15/2025 | 200,000 | 199,448 | 197,361 |
| Pvtpl Santander Uk Plc Sub | 5.00% | 11/07/2023 | 240,000 | 250,886 | 249,828 |
| Pvtpl Standard Chartered Plc Sub | 3.95% | 01/11/2023 | 640,000 | 630,912 | 615,679 |
| Pvtpl Standard Chartered Plc Sub | 5.70% | 03/26/2044 | 2,650,000 | 2,649,862 | 2,652,139 |
| Pvtpl United Business Media Lt | 5.75% | 11/03/2020 | 690,000 | 678,236 | 737,428 |
| Pvtpl Virgin Media Secd Fin Plc | 5.50% | 01/15/2025 | 200,000 | 200,375 | 200,000 |
| Rio Tinto Fin USA Plc | 1.37% | 06/17/2016 | 9,000,000 | 9,028,422 | 8,968,572 |
| Royal Bk Of | 9.50% | 03/16/2022 | 210,000 | 247,275 | 227,054 |
| Royal Bk Scotland | 6.40% | 10/21/2019 | 750,000 | 750,413 | 832,109 |
| Royal Bk Scotland | 6.10% | 06/10/2023 | 900,000 | 898,836 | 967,000 |
| Royal Bk Scotland | 6.13% | 12/15/2022 | 50,000 | 54,290 | 54,435 |
| Royal Bk Scotland | 5.13% | 05/28/2024 | 910,000 | 902,838 | 921,971 |
| Royal Bk Scotland | 8.00% | 12/29/2049 | 210,000 | 210,000 | 222,075 |
| Royal Bk Scotland Group Plc | 7.64% | 03/29/2049 | 100,000 | 100,000 | 104,500 |
| Royal Bk Scotland Group Plc | 6.00% | 12/19/2023 | 1,610,000 | 1,635,066 | 1,733,994 |
| Royal Bk Scotland Grp Plc Bnds | 7.50% | 12/29/2049 | 1,165,000 | 1,167,000 | 1,213,056 |
| Santander Uk Group | 2.88% | 10/16/2020 | 260,000 | 259,592 | 258,235 |
| Shell International Fin | 4.38% | 05/11/2045 | 1,070,000 | 1,067,871 | 1,010,152 |
| Virgin Media Secd | 5.25% | 01/15/2026 | 470,000 | 470,000 | 457,075 |
| Virgin Media Secd Fin Plc | 5.25% | 01/15/2021 | 5,470,000 | 5,677,612 | 5,770,850 |
| WPP Fin 2010 | 5.13% | 09/07/2042 | 20,000 | 18,868 | 18,860 |
| WPP Fin 2010 | 3.75% | 09/19/2024 | 300,000 | 294,260 | 298,444 |
| Uruguay | | | | | |
| Republica Oriental | 4.50% | 08/14/2024 | \$465,000 | \$493,871 | \$471,975 |
| Republica Oriental | 5.10% | 06/18/2050 | 930,000 | 850,950 | 802,125 |
| Republica Oriental | 4.38% | 10/27/2027 | 260,000 | 257,764 | 255,450 |
| International Funds | | | | | |
| CF Babson Cap Global Ln Tranche B Dist Fundnv | | | \$3,074,117 | \$300,000,000 | \$292,194,787 |
| Total International | | | \$133,842,129,524 | \$1,031,373,719 | \$958,915,305 |
| Total Fixed Income | | | \$139,841,582,367 | \$9,139,919,222 | \$9,500,502,975 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| 1st Inld Rlty Tr | 279,675 | \$5,575,857 | \$6,189,208 |
| 1st Potomac Rlty Tr | 92,398 | 1,286,512 | 1,053,337 |
| 2u | 558,417 | 10,913,882 | 15,624,508 |
| 3d Sys Corp | 142,260 | 4,084,203 | 1,236,239 |
| 3M Co | 80,784 | 11,189,184 | 12,169,302 |
| 5th 3rd Bancorp | 1,600,616 | 29,632,701 | 32,172,382 |
| ABB Ltd ADR | 9,411 | 202,033 | 166,857 |
| Abbott Lab | 183,111 | 7,670,241 | 8,223,515 |
| Abbvie | 401,845 | 18,769,786 | 23,805,298 |
| Abercrombie & Fitch Co Cl A | 61,200 | 2,893,340 | 1,652,400 |
| Abiomed | 24,187 | 1,910,644 | 2,183,602 |
| ABM Inds | 259,980 | 6,101,525 | 7,401,631 |
| Abraxas Pete Corp | 800,000 | 4,096,210 | 848,000 |
| Acadia Pharmaceuticals | 103,426 | 4,264,060 | 3,687,137 |
| Accenture Plc Shs Cl A New | 95,841 | 8,311,873 | 10,015,384 |
| Accenture Plc Shs Cl A New | 4,690 | 477,453 | 490,105 |
| Access Natl Corp | 24,800 | 503,778 | 507,408 |
| Acco Brands Corp | 211,103 | 1,471,352 | 1,505,164 |
| Ace Limited Name Change Chubb Ltd 221ra71 01 15 2016 | 32,598 | 2,099,030 | 3,809,076 |
| Activision Blizzard | 77,392 | 2,317,287 | 2,995,844 |
| Actua Corporation | 105,300 | 1,144,195 | 1,205,685 |
| Actuant Corp Cl A New | 238,816 | 6,103,952 | 5,722,031 |
| Acxiom Corp | 217,871 | 3,935,382 | 4,557,861 |
| Adamas Pharmaceuticals | 125,000 | 2,013,333 | 3,540,000 |
| Adobe Sys | 917,162 | 49,655,143 | 86,158,198 |
| ADT Corp | 241,798 | 8,705,308 | 7,974,498 |
| Advance Auto Pts | 113,249 | 8,586,654 | 17,045,107 |
| Advisory Brd Co | 140,688 | 4,470,686 | 6,979,532 |
| Aegon N V Ny Registry Shs Shs ADR | 1,099,930 | 8,150,134 | 6,236,603 |
| Aegon N V Ny Registry Shs Shs ADR | 20,210 | 143,487 | 114,591 |
| AES Corp | 67,465 | 727,023 | 645,640 |
| Aetna | 160,669 | 9,016,020 | 17,371,532 |
| Affiliated Managers Group | 7,505 | 1,538,316 | 1,198,999 |
| AFLAC | 156,410 | 8,295,019 | 9,368,959 |
| Agco Corp | 84,000 | 3,390,942 | 3,812,760 |
| Agilent Technologies | 39,820 | 1,606,405 | 1,664,874 |
| AGL Res | 15,519 | 784,031 | 990,267 |
| Agree Rlty Corp | 17,300 | 525,899 | 588,027 |
| Air Methods Corp | 41,804 | 1,706,375 | 1,752,842 |
| Air Prod & Chem | 24,422 | 2,934,196 | 3,177,546 |
| Air Trans Svcs Group | 127,330 | 660,948 | 1,283,486 |
| Airgas | 8,989 | 861,508 | 1,243,358 |

| Asset Description | Shares | Cost Value | Market Value |
|-----------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Akamai Technologies | 27,299 | \$1,449,365 | \$1,436,746 |
| Alamo Group | 113,957 | 5,684,934 | 5,937,160 |
| Alaska Air Group | 95,281 | 2,902,832 | 7,671,073 |
| Albany Intl Corp New Cl A | 128,000 | 3,709,068 | 4,678,400 |
| Alcatel Lucent ADR | 149,076 | 592,074 | 570,961 |
| Alcoa | 131,967 | 2,589,690 | 1,302,514 |
| Aleris Intl | 8,829 | - | 284,183 |
| Alexion Pharmaceuticals | 260,565 | 19,658,423 | 49,702,774 |
| Alibaba Group Hldg Ltd Sp A ADR | 722,000 | 59,382,536 | 58,676,940 |
| Alibaba Group Hldg Ltd Sp A ADR | 55,718 | 4,695,753 | 4,528,202 |
| Alkermes Plc Shs | 106,751 | 5,392,446 | 8,473,894 |
| Allegion Plc | 14,721 | 805,724 | 970,408 |
| Allergan Plc | 74,391 | 19,213,030 | 23,247,188 |
| Allele | 179,557 | 9,080,032 | 9,126,882 |
| Alliance Data Sys Corp | 9,375 | 2,244,862 | 2,592,844 |
| Alliance Fiber Optic Prods | 27,012 | 396,029 | 409,502 |
| Allied Motion Technologies | 27,247 | 628,577 | 713,326 |
| Allstate Corp | 228,154 | 9,452,337 | 14,166,082 |
| Almost Family | 13,400 | 630,844 | 512,282 |
| Alphabet Cap | 170,381 | 66,950,284 | 129,298,733 |
| Alphabet Cap | 140,294 | 40,867,763 | 109,150,135 |
| Altra Industrial Motion Corp | 152,464 | 2,808,335 | 3,823,797 |
| Altria Group | 300,742 | 13,356,133 | 17,506,192 |
| Amazon Com Com | 188,916 | 59,899,872 | 127,686,435 |
| Amber Rd | 257,955 | 3,624,809 | 1,312,991 |
| Ambev SA ADR | 1,460,267 | 9,030,895 | 6,512,791 |
| Amdocs | 246,279 | 11,206,534 | 13,439,445 |
| Amer Elec Pwr Co | 724,673 | 33,638,501 | 42,226,696 |
| Amer Finl Group Oh | 129,600 | 2,029,730 | 9,341,568 |
| Amerco | 11,201 | 1,111,448 | 4,362,790 |
| Ameren Corp | 143,760 | 6,184,641 | 6,214,745 |
| American Airlines | 63,395 | 2,863,422 | 2,684,778 |
| American Eagle Outfitters New | 261,000 | 4,041,719 | 4,045,500 |
| American Elec Technologies | 259,851 | 1,164,640 | 543,089 |
| American Equity Invt Life Hldg Co | 77,434 | 1,492,224 | 1,860,739 |
| American Express Co | 259,146 | 19,498,587 | 18,023,604 |
| American International Group | 564,718 | 36,464,827 | 34,995,574 |
| American Railcar Inds | 70,500 | 2,543,174 | 3,262,740 |
| American Tower Corp | 64,970 | 4,668,218 | 6,298,842 |
| Ameriprise Finl | 288,749 | 14,598,214 | 30,728,669 |
| Ameris Bancorp | 214,154 | 2,743,358 | 7,279,094 |
| Amerisourcebergen Corp | 83,124 | 8,337,673 | 8,620,790 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Amern Software Cl A | 45,600 | \$479,574 | \$464,208 |
| Amern Woodmark Corp | 22,440 | 1,364,874 | 1,794,751 |
| Ametek New | 36,483 | 1,858,264 | 1,955,124 |
| Amgen | 335,971 | 39,021,939 | 54,538,172 |
| Amkor Technology | 330,006 | 2,032,883 | 2,006,436 |
| Amphenol Corp New Cl A | 47,222 | 1,838,354 | 2,466,405 |
| Amplify Snack Brands | 106,838 | 1,200,973 | 1,230,774 |
| Amsurg Corp | 16,376 | 1,127,197 | 1,244,576 |
| Anadarko Petro Corp | 62,895 | 4,356,866 | 3,055,439 |
| Analog Devices | 47,855 | 2,457,479 | 2,647,339 |
| Anheuser Busch Inbev Sa/ NV ADR | 42,682 | 5,173,910 | 5,335,250 |
| Ani Pharmaceuticals | 11,500 | 632,504 | 518,938 |
| Anika Therapeutics | 20,260 | 784,319 | 773,122 |
| Anixter Intl | 98,484 | 7,314,857 | 5,947,449 |
| Annaly Cap Mgmt | 584,200 | 5,564,307 | 5,479,796 |
| Anthem | 197,157 | 16,159,986 | 27,491,572 |
| Aon Plc | 36,521 | 3,049,257 | 3,367,601 |
| Aon Plc | 11,810 | 1,156,546 | 1,089,000 |
| Apache Corp | 346,443 | 25,105,152 | 15,406,320 |
| Apartment Inv't & Mgmt Co Cl A | 20,205 | 746,339 | 808,806 |
| Apollo Com'l Real Estate Fin Com | 33,756 | 550,076 | 581,616 |
| Apple | 1,450,903 | 76,154,371 | 152,722,050 |
| Applied Materials | 176,253 | 3,168,919 | 3,290,644 |
| Arc Document Solutions | 319,400 | 2,412,985 | 1,411,748 |
| Archer Daniels Midland Co | 294,031 | 7,936,866 | 10,785,057 |
| Arctic Cat | 267,155 | 9,046,749 | 4,375,999 |
| Ardelyx | 164,300 | 2,337,592 | 2,977,116 |
| Ares Cap Corp | 228,738 | 3,799,345 | 3,259,516 |
| Argan | 16,857 | 581,639 | 546,167 |
| Argo Group International Holdings | 161,735 | 10,387,347 | 9,678,222 |
| Argos Therapeutics | 239,500 | 1,928,906 | 553,245 |
| Arm Hldgs Plc ADR | 497,076 | 9,298,208 | 22,487,718 |
| Armada Hoffer Pptys REIT | 49,452 | 510,357 | 518,257 |
| Armanino Foods Distt'n | 199,344 | 320,860 | 394,701 |
| Ascena | 529,746 | 6,556,078 | 5,217,998 |
| Ashford Hosp Prime | 131,580 | 2,166,389 | 1,907,910 |
| Asml Hldg NV Ny Reg 2012 (post Rev Split) ADR | 19,000 | 1,680,152 | 1,686,630 |
| Aspen Aerogels | 261,226 | 2,242,747 | 1,585,642 |
| Assurant | 73,568 | 3,083,365 | 5,925,167 |
| Astrazeneca Plc ADR | 159,300 | 5,385,183 | 5,408,235 |
| Astro Med | 170,103 | 1,521,338 | 2,457,988 |
| AT&T | 1,580,888 | 53,047,843 | 54,398,356 |

| Asset Description | Shares | Cost Value | Market Value |
|----------------------------|-----------|--------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Athenahealth Com Mon Stock | 154,000 | \$14,225,860 | \$24,789,380 |
| Atwood Oceanics | 158,654 | 7,017,647 | 1,623,030 |
| Autodesk | 30,160 | 1,558,428 | 1,837,649 |
| Autoliv | 45,300 | 1,232,150 | 5,652,081 |
| Automatic Data Processing | 149,189 | 8,078,554 | 12,639,292 |
| Autonation | 7,690 | 380,744 | 458,785 |
| Autozone | 4,674 | 2,025,346 | 3,467,687 |
| Avago Technologies Ltd | 40,220 | 4,215,880 | 5,837,933 |
| Avago Technologies Ltd | 3,540 | 432,381 | 513,831 |
| Avalonbay Cmnty REIT | 20,994 | 3,364,193 | 3,865,625 |
| Avery Dennison Corp | 305,170 | 16,830,911 | 19,121,952 |
| Avinger | 149,600 | 1,948,755 | 3,397,416 |
| Axis Capital Holdings Ltd | 80,100 | 3,656,146 | 4,503,222 |
| Axis Capital Holdings Ltd | 65,500 | 2,098,561 | 3,682,410 |
| AXT | 557,000 | 1,456,492 | 1,381,360 |
| Baidu ADR | 312,000 | 33,862,213 | 58,980,480 |
| Baidu ADR | 31,349 | 5,323,811 | 5,926,215 |
| Baker Hughes | 403,875 | 21,223,329 | 18,638,831 |
| Ball Corp | 17,465 | 986,164 | 1,270,229 |
| Ballantyne Strong | 335,992 | 2,102,905 | 1,532,124 |
| Banc Calif | 43,192 | 629,653 | 631,467 |
| Banco Bradesco ADR | 516,546 | 5,081,563 | 2,484,586 |
| Banco Do Brasil ADR | 74,614 | 780,857 | 278,012 |
| Banco Santander Brasil ADR | 884,570 | 4,721,767 | 3,440,977 |
| Bancolumbia ADR | 125,100 | 5,869,499 | 3,346,425 |
| Bank Marin Bancorp | 9,924 | 507,994 | 529,942 |
| Bank New York Mellon Corp | 789,929 | 22,873,167 | 32,560,873 |
| Bank Of America Corp | 3,908,367 | 65,867,701 | 65,777,817 |
| BankUnited | 108,237 | 3,387,975 | 3,903,026 |
| Barracuda Networks | 71,700 | 2,520,016 | 1,339,356 |
| Barrett Bill Corp | 166,400 | 1,056,989 | 653,952 |
| Basic Energy Svcs New | 186,200 | 2,107,931 | 499,016 |
| Baxalta | 286,583 | 8,523,585 | 11,185,334 |
| Baxter Intl | 55,019 | 2,020,375 | 2,098,975 |
| Bayer A G ADR | 1,534 | 200,438 | 191,497 |
| BB& T Corp | 594,267 | 17,573,572 | 22,469,235 |
| BBCN Bancorp | 131,029 | 1,242,300 | 2,256,319 |
| Beacon Roofing Supply | 268,220 | 8,118,711 | 11,045,300 |
| Becton Dickinson & Co | 32,316 | 3,829,181 | 4,979,572 |
| Bed Bath & Beyond | 328,106 | 20,745,330 | 15,831,114 |
| Bel Fuse Cl B Cl B | 79,009 | 1,645,016 | 1,366,066 |
| Belden | 221,911 | 8,764,935 | 10,580,716 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Benefitfocus | 172,979 | \$6,456,749 | \$6,294,706 |
| Berkshire Hathaway - Cl B | 188,418 | 17,135,602 | 24,878,713 |
| Best Buy | 29,988 | 1,027,857 | 913,135 |
| BHP Billiton Ltd ADR | 139,400 | 10,706,395 | 3,590,944 |
| BHP Billiton Plc ADR | 11,335 | 303,014 | 256,738 |
| Big Lots | 85,400 | 2,822,776 | 3,291,316 |
| Bio Rad Labs Cl A | 28,150 | 579,760 | 3,903,279 |
| Biogen | 138,566 | 29,380,197 | 42,449,694 |
| Biomarin Pharmaceutical | 313,000 | 14,705,930 | 32,789,880 |
| Biospecifics Technologies Corp | 11,386 | 295,967 | 489,256 |
| Black Box Corp | 57,911 | 1,838,448 | 551,892 |
| Black Diamond | 128,725 | 906,224 | 568,964 |
| Blackhawk Network Hldgs | 360,586 | 14,085,713 | 15,941,507 |
| Blackrock | 62,414 | 16,018,971 | 21,253,215 |
| Block H & R | 33,068 | 903,664 | 1,101,495 |
| Bluebird Bio | 43,932 | 3,520,588 | 2,821,313 |
| BMC Stk Hldgs | 70,304 | 1,346,596 | 1,177,592 |
| BNC Bancorp | 33,341 | 613,853 | 846,195 |
| Boeing Co | 386,580 | 52,986,363 | 55,895,602 |
| Boingo Wireless | 271,700 | 2,453,753 | 1,798,654 |
| Bonanza Creek Energy | 1,226,706 | 19,367,829 | 6,464,741 |
| Boot Barn Hldgs | 240,907 | 4,925,306 | 2,960,747 |
| Booz Allen Hamilton Hldg Corp Cl A | 192,204 | 3,667,246 | 5,929,493 |
| Borg Warner | 22,576 | 1,204,405 | 975,960 |
| Boston Private Finl Hldgs | 313,600 | 2,172,801 | 3,556,224 |
| Boston Scientific Corp | 206,323 | 3,265,155 | 3,804,596 |
| Bottomline Technologies De | 55,811 | 1,677,991 | 1,659,261 |
| BP P L C ADR | 16,719 | 677,985 | 522,636 |
| Brady Corp Cl A | 244,002 | 6,913,595 | 5,607,166 |
| Brandywine Rlty Tr | 409,971 | 6,615,491 | 5,600,204 |
| Breeze Eastern | 28,200 | 399,056 | 558,360 |
| Brf S A ADR | 219 | 4,280 | 3,027 |
| Brinker Intl | 90,100 | 4,386,836 | 4,320,295 |
| Bristol Myers Squibb Co | 402,649 | 18,126,478 | 27,698,225 |
| Brit Amern Tob Plc ADR | 1,519 | 174,609 | 167,774 |
| Broadcom Cash | 86,054 | 3,866,913 | 4,975,642 |
| Brocade Communications Sys | 1,740,800 | 16,087,095 | 15,980,544 |
| Brown Forman Cl B Non | 15,739 | 1,180,847 | 1,562,568 |
| Bryn Mawr Bk Corp | 224,615 | 5,289,013 | 6,450,943 |
| Bstn Pptys | 94,748 | 11,280,136 | 12,084,160 |
| Builders Firstsource | 221,100 | 1,242,107 | 2,449,788 |
| Bunge Ltd | 68,200 | 5,944,866 | 4,656,696 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| C H Robinson Worldwide | 18,047 | \$1,268,094 | \$1,119,275 |
| C R Bard | 11,327 | 1,535,039 | 2,145,787 |
| CA | 31,425 | 880,483 | 897,498 |
| Cablevision Sys Corp Cl A | 34,162 | 1,058,994 | 1,089,768 |
| Cabot Corp | 69,658 | 2,809,519 | 2,847,619 |
| Cabot Oil & Gas Corp | 50,746 | 1,093,064 | 897,697 |
| Cadence Design Sys | 165,000 | 1,656,662 | 3,433,650 |
| Callidus Software | 500,931 | 4,688,116 | 9,302,289 |
| Cameron Intl Corp | 29,322 | 1,633,298 | 1,853,150 |
| Campbell Soup Co | 27,557 | 1,258,217 | 1,448,120 |
| Campus Crest Cmnty | 398,000 | 4,471,342 | 2,706,400 |
| Cap 1 Fncl | 960,635 | 56,281,016 | 69,338,634 |
| Cara Therapeutics | 169,800 | 1,883,812 | 2,862,828 |
| Cardinal Hlth | 33,088 | 1,626,278 | 2,953,766 |
| Carmax | 105,054 | 6,396,369 | 5,669,764 |
| Carnival Corp Com Paired | 46,341 | 1,870,534 | 2,524,658 |
| Carnival Corp Com Paired | 484,236 | 17,160,524 | 26,381,177 |
| Carpenter Technology Corp | 139,319 | 5,613,730 | 4,217,186 |
| Carriage | 119,900 | 2,804,574 | 2,889,590 |
| Carrizo Oil & Gas | 94,268 | 2,679,284 | 2,788,447 |
| Catchmark Timber Tr Cl A Cl A | 534,400 | 6,236,103 | 6,044,064 |
| Caterpillar | 145,266 | 12,605,545 | 9,872,277 |
| Cbiz | 513,889 | 3,846,048 | 5,066,946 |
| CBRE Group Cl A Cl A | 44,600 | 1,357,423 | 1,542,268 |
| CBS Corp New Cl B | 56,352 | 2,777,850 | 2,655,870 |
| Celanese Corp | 254,900 | 12,795,402 | 17,162,417 |
| Celgene Corp | 148,180 | 10,137,212 | 17,746,037 |
| Celldex Therapeutics | 699,351 | 15,095,805 | 10,965,824 |
| Cemex Sab De Cv ADR | 1,011,421 | 7,472,201 | 5,633,615 |
| Centerpoint Energy | 42,898 | 652,688 | 787,607 |
| Centrais Eletricas Brasileiras ADR | 1,138,340 | 5,697,907 | 1,548,142 |
| Century Casinos | 411,111 | 2,225,174 | 3,198,444 |
| Centurylink | 55,251 | 1,963,977 | 1,390,115 |
| Cerner Corp | 689,088 | 28,197,093 | 41,462,425 |
| CF Inds Hldgs | 23,447 | 1,032,029 | 956,872 |
| Charles Riv Laboratories Intl | 67,786 | 3,142,562 | 5,449,317 |
| Chase Corp | 15,727 | 295,486 | 640,561 |
| Chefs' Warehouse Holdings In | 87,500 | 1,418,011 | 1,459,500 |
| Ches Utils Corp | 10,950 | 370,076 | 621,412 |
| Chesapeake Energy Corp | 54,683 | 1,065,849 | 246,074 |
| Chevron Corp | 473,730 | 36,517,923 | 42,616,751 |
| Childrens Pl New | 65,550 | 3,169,908 | 3,618,360 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| China Biologic Prods | 20,168 | \$1,974,450 | \$2,873,133 |
| China Life Ins Co Ltd ADR | 79,119 | 1,312,462 | 1,265,113 |
| China Lodging Group Ltd ADR | 32,236 | 953,423 | 1,007,697 |
| China Mobile Ltd ADR | 19,974 | 1,161,377 | 1,125,135 |
| Chipotle Mexican Grill | 63,784 | 20,321,781 | 30,606,752 |
| Chubb Corp Com Cash and | 29,907 | 3,308,026 | 3,966,864 |
| Church & Dwight | 20,112 | 1,716,519 | 1,707,107 |
| Cigna Corporation | 274,896 | 20,559,145 | 40,225,532 |
| Cimarex Energy Co | 12,747 | 1,525,892 | 1,139,327 |
| Cin FncI Corp | 18,938 | 970,465 | 1,120,561 |
| Cintas Corp | 13,493 | 843,090 | 1,228,538 |
| Circor Intl | 94,400 | 4,204,248 | 3,978,960 |
| Cisco Systems | 4,373,956 | 104,332,504 | 118,774,775 |
| Cit Group New | 102,600 | 4,862,187 | 4,073,220 |
| Citi Trends | 75,800 | 1,945,735 | 1,610,750 |
| Citigroup | 1,378,661 | 87,412,208 | 71,345,707 |
| Citrix Sys | 422,767 | 20,013,786 | 31,982,324 |
| City Hldg Co | 9,311 | 407,331 | 424,954 |
| City Office REIT | 116,532 | 1,456,195 | 1,419,360 |
| Clearwater Paper Corp | 25,987 | 1,379,786 | 1,183,188 |
| Clorox Co | 19,791 | 2,055,864 | 2,510,093 |
| CME Group | 43,116 | 3,622,019 | 3,906,310 |
| CMS Energy Corp | 27,891 | 629,922 | 1,006,307 |
| Cnooc Ltd ADR | 2,314 | 246,707 | 241,535 |
| Coach | 192,945 | 9,640,172 | 6,315,090 |
| Coca Cola Co | 501,125 | 18,353,877 | 21,528,330 |
| Coca Cola Enterprises New | 28,808 | 1,223,230 | 1,418,506 |
| Cogent Communications Hldgs | 289,677 | 6,847,753 | 10,048,895 |
| Cognizant Tech Solutions Corp Cl A | 131,338 | 6,677,989 | 7,882,907 |
| Coherent | 75,087 | 3,216,051 | 4,888,915 |
| Colgate Palmolive Co | 115,769 | 6,082,368 | 7,712,531 |
| Columbia Bkg Sys | 152,346 | 3,395,326 | 4,952,768 |
| Columbia Pipeline Group | 39,139 | 721,071 | 782,780 |
| Comcast Corp New Cl A | 1,249,392 | 51,526,373 | 70,503,191 |
| Comerica | 17,791 | 803,481 | 744,198 |
| Companhia Paranaense De Energia ADR | 20,000 | 205,255 | 117,400 |
| Computer Svcs Cmt Com Cmt Com | 11,770 | 426,459 | 470,800 |
| Comtech Telecommunications Corp | 50,100 | 1,609,109 | 1,006,509 |
| Conagra Foods | 56,579 | 1,938,044 | 2,385,371 |
| Concho Res | 57,800 | 5,683,552 | 5,367,308 |
| Conmed Corp | 97,299 | 2,273,485 | 4,286,021 |
| Connectone Bancorp New | 297,410 | 5,539,353 | 5,558,593 |

| Asset Description | Shares | Cost Value | Market Value |
|--------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Conocophillips | 228,154 | \$8,535,395 | \$10,652,510 |
| Cons Edison | 29,509 | 1,537,487 | 1,896,543 |
| Consol Energy | 24,206 | 736,058 | 191,227 |
| Constellation Brands CI A CI A | 26,549 | 1,883,481 | 3,781,640 |
| Contango Oil & Gas Co | 140,400 | 2,541,128 | 899,964 |
| Core Laboratories NV | 125,401 | 9,483,448 | 13,636,105 |
| Corium Intl | 247,300 | 3,190,699 | 2,008,076 |
| Cornerstone Ondemand | 221,622 | 7,572,399 | 7,652,608 |
| Corning | 1,345,730 | 20,712,449 | 24,599,944 |
| Corp Office Pptys Tr | 231,504 | 6,160,208 | 5,053,732 |
| Costco Wholesale Corp New | 164,982 | 14,645,050 | 26,644,593 |
| Cowen Group New CI A CI A | 971,210 | 3,243,305 | 3,719,734 |
| Cpfl Energia ADR | 122,698 | 3,167,825 | 910,419 |
| Cpi Aerostructures | 222,848 | 2,599,301 | 2,168,311 |
| Cpi Card Group | 87,200 | 894,672 | 929,552 |
| Credit Suisse Group AG ADR | 260,067 | 9,432,964 | 5,640,853 |
| Crocs | 354,271 | 5,297,427 | 3,627,735 |
| Cross Ctry Healthcare | 113,759 | 1,358,147 | 1,864,510 |
| Crown Castle Intl Corp New | 51,198 | 3,908,382 | 4,426,067 |
| Crown Crafts | 190,499 | 1,163,582 | 1,617,337 |
| CSRA | 16,989 | 435,014 | 509,670 |
| CSX Corp | 98,006 | 2,469,751 | 2,543,256 |
| CTS Corp | 51,541 | 497,618 | 909,183 |
| Cui Global | 357,219 | 1,891,499 | 2,514,822 |
| Cumberland Pharmaceuticals | 227,450 | 1,108,122 | 1,196,387 |
| Cummins | 16,523 | 2,269,282 | 1,454,189 |
| CVS Health Corp | 588,801 | 45,957,851 | 57,567,074 |
| Cynosure CI A | 63,723 | 2,552,363 | 2,846,506 |
| D R Horton | 50,337 | 1,313,960 | 1,612,294 |
| Danaher Corp | 237,824 | 19,409,420 | 22,089,093 |
| Darden Restaurants | 11,329 | 475,527 | 720,978 |
| Davita Healthcare Partners | 240,416 | 13,266,068 | 16,759,399 |
| Deckers Outdoor Corp | 110,694 | 7,739,794 | 5,224,757 |
| Deere & Co | 160,065 | 13,747,800 | 12,208,158 |
| Del Taco Restaurants New | 194,429 | 3,173,220 | 2,070,669 |
| Delphi Automotive Plc | 180,672 | 14,543,160 | 15,489,011 |
| Delphi Automotive Plc | 5,810 | 487,291 | 498,091 |
| Delta Air Lines | 79,096 | 3,951,636 | 4,009,376 |
| Deluxe Corp | 146,659 | 3,919,903 | 7,998,782 |
| Dentsply Intl New | 18,127 | 778,177 | 1,103,028 |
| Dermira | 673 | 20,735 | 23,293 |
| Devon Energy Corp New | 49,023 | 2,051,720 | 1,568,736 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Dexcom | 111,133 | \$5,964,319 | \$9,101,793 |
| DHI Group | 71,370 | 598,321 | 654,463 |
| DHT Holdings Shs New | 412,500 | 3,222,058 | 3,337,125 |
| Diamond Hill Invt Oh | 2,500 | 452,613 | 472,500 |
| Diamond Offshore Drilling | 6,721 | 409,854 | 141,813 |
| Dillards Cl A | 32,800 | 2,546,097 | 2,155,288 |
| Discover Finl Svcs | 737,539 | 28,510,513 | 39,546,841 |
| Discovery Communications New | 22,405 | 567,529 | 597,765 |
| Discovery Communications New | 39,827 | 1,054,861 | 1,004,437 |
| Dish Network Corp Cl A | 120,000 | 3,301,887 | 6,861,600 |
| Dollar Gen Corp New | 160,288 | 10,479,106 | 11,519,899 |
| Dollar Tree | 36,009 | 2,238,108 | 2,780,615 |
| Dominion Res Va New | 72,730 | 4,401,952 | 4,919,457 |
| Domtar Corp | 66,800 | 3,264,822 | 2,468,260 |
| Donnelley R R & Sons Co | 377,745 | 7,255,864 | 5,560,406 |
| Dorman Prods | 166,953 | 7,897,186 | 7,925,259 |
| Douglas Dynamics | 30,400 | 567,514 | 640,528 |
| Dover Corp | 15,608 | 983,094 | 956,926 |
| Dover Motorsports | 502,906 | 1,041,392 | 1,171,771 |
| Dow Chemical Co | 639,223 | 32,278,653 | 32,907,200 |
| Dr Pepper Snapple Group | 212,964 | 12,491,434 | 19,848,245 |
| Dsw Cl A Cl A | 455,112 | 12,745,122 | 10,858,972 |
| DTE Energy Co | 18,085 | 933,914 | 1,450,236 |
| Du Pont E I De Nemours & Co | 109,004 | 633,649 | 7,259,666 |
| Duke Energy Corp New | 69,273 | 4,142,212 | 4,945,399 |
| Dun & Bradstreet Corp | 4,762 | 545,874 | 494,915 |
| Dupont Fabros Tech REIT | 181,700 | 4,585,105 | 5,776,243 |
| E Trade Finl Corp | 44,869 | 1,203,644 | 1,329,917 |
| Eagle Bancorp Md | 80,000 | 2,645,490 | 4,037,600 |
| Eagle Pharmaceuticals | 35,200 | 537,504 | 3,121,184 |
| East West Bancorp | 57,333 | 1,365,683 | 2,382,759 |
| Eastman Chem Co | 93,663 | 3,829,054 | 6,323,189 |
| Eaton Corp Plc | 46,559 | 2,783,370 | 2,422,930 |
| Ebay | 227,068 | 4,302,397 | 6,239,829 |
| Ecolab | 133,648 | 10,270,528 | 15,286,658 |
| Edgewater Tech | 292,056 | 1,050,318 | 2,339,369 |
| Edison Intl | 32,780 | 1,639,535 | 1,940,904 |
| Edwards Lifesciences Corp | 313,077 | 22,865,584 | 24,726,821 |
| Egalet Corp | 206,090 | 2,326,214 | 2,271,112 |
| Electr Arts | 72,048 | 3,553,554 | 4,951,139 |
| Electro Rent Corp | 108,591 | 1,146,140 | 999,037 |
| Electro Scientific Inds | 561,505 | 6,721,635 | 2,914,211 |

| Asset Description | Shares | Cost Value | Market Value |
|--------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Eli Lilly & Co | 130,124 | \$8,985,037 | \$10,964,248 |
| Ellie Mae | 149,289 | 5,916,798 | 8,991,676 |
| Embraer ADR | 301,447 | 9,700,430 | 8,904,744 |
| EMC Corp | 1,537,020 | 38,781,164 | 39,470,674 |
| EMC Ins Group | 22,760 | 505,648 | 575,828 |
| Emerson Electric Co | 65,848 | 3,595,220 | 3,149,510 |
| Empire St Rlty Tr Cl A Cl A | 226,800 | 3,867,715 | 4,098,276 |
| Encore Cap Group | 247,527 | 9,386,709 | 7,198,085 |
| Endo Intl Ltd | 24,681 | 1,936,048 | 1,510,971 |
| Endurance Specialty Holdings Ltd | 70,400 | 4,256,498 | 4,504,896 |
| Energis ADR | 53,600 | 1,055,829 | 651,240 |
| EnerSys | 61,097 | 3,609,715 | 3,417,155 |
| EnSCO Plc Shs Class A | 145,318 | 7,264,010 | 2,236,444 |
| EnSCO Plc Shs Class A | 18,139 | 413,314 | 279,159 |
| Entercommunications Corp Cl A | 33,853 | 383,939 | 380,169 |
| Entergy Corp New | 274,628 | 21,078,680 | 18,773,570 |
| Enterprise Finl Svcs Corp | 183,035 | 2,941,490 | 5,189,042 |
| Entravision Communications Corp Cl A | 229,658 | 1,355,245 | 1,770,663 |
| Envestnet | 122,522 | 4,370,358 | 3,657,282 |
| Envision Healthcare Hldgs | 154,900 | 6,210,969 | 4,022,753 |
| EOG Resources | 158,044 | 13,490,276 | 11,187,935 |
| Eplus | 6,700 | 230,178 | 624,842 |
| Eqt Corp | 15,329 | 916,380 | 799,101 |
| Eqty Resdntl Eff 5/ 15/ 02 | 196,309 | 13,670,924 | 16,016,851 |
| Equifax | 18,158 | 1,421,760 | 2,022,256 |
| Equinix | 9,504 | 2,333,360 | 2,874,010 |
| Erickson | 281,000 | 3,993,225 | 578,860 |
| Esco Technologies | 148,025 | 3,896,202 | 5,349,624 |
| Essendant | 145,016 | 4,566,976 | 4,714,470 |
| Essex Ppty Tr REIT | 27,065 | 5,823,401 | 6,479,632 |
| Estee Lauder Companies Cl A | 79,611 | 5,349,480 | 7,010,545 |
| Euronet Worldwide | 109,979 | 7,423,149 | 7,965,779 |
| Evercore Partners Cl A Cl A | 112,576 | 4,581,061 | 6,086,984 |
| Everest RE Group | 155,581 | 20,089,253 | 28,485,325 |
| Everest RE Group | 89,100 | 8,270,814 | 16,313,319 |
| Eversource Energy | 31,984 | 1,023,908 | 1,633,423 |
| Evolent Health Cl A Cl A | 119,700 | 2,258,758 | 1,449,567 |
| Exar Corp | 203,800 | 2,017,101 | 1,249,294 |
| Exelon Corp | 921,375 | 28,984,591 | 25,586,584 |
| Exide Technologies | 59,864 | 266,341 | - |
| Exide Technologies New Cmn | 22,904 | 98,483 | - |
| Expedia | 18,054 | 1,541,323 | 2,244,112 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Expeditors Intl Wash | 24,879 | \$1,117,764 | \$1,122,043 |
| Express | 102,227 | 1,766,269 | 1,766,483 |
| Express Scripts Hldg Co | 432,811 | 33,553,698 | 37,832,010 |
| Exxon Mobil Corp | 1,468,513 | 119,587,423 | 114,470,588 |
| F N B Corp Pa | 411,479 | 4,151,162 | 5,489,130 |
| F5 Networks | 9,569 | 1,096,261 | 927,810 |
| Fabrinet | 98,100 | 1,933,220 | 2,336,742 |
| Facebook Cl A Cl A | 1,334,780 | 64,310,003 | 139,698,075 |
| Fair Isaac Corporation | 59,408 | 5,279,412 | 5,595,045 |
| Fastenal Co | 37,359 | 1,482,912 | 1,524,994 |
| Federated Natl Hldg Co | 19,324 | 323,070 | 571,217 |
| Fedex Corp | 206,297 | 21,375,149 | 30,736,190 |
| Fidelity Natl Information Svcs | 36,120 | 1,998,454 | 2,188,872 |
| Fiesta Restaurant Group | 111,315 | 3,638,593 | 3,740,184 |
| Fifth St Fin Corp | 132,351 | 1,258,136 | 844,399 |
| Financial Instns | 21,626 | 521,609 | 605,528 |
| Finish Line Cl A | 325,877 | 6,288,935 | 5,891,856 |
| Fireeye | 130,900 | 5,380,712 | 2,714,866 |
| First Amern Finl Corp | 151,919 | 3,056,088 | 5,453,892 |
| First Merchants Corp | 137,787 | 2,906,277 | 3,502,546 |
| First Solar | 7,271 | 327,790 | 479,813 |
| Firstenergy Corp | 205,095 | 7,712,812 | 6,507,664 |
| Firstmerit Corp | 182,061 | 3,174,513 | 3,395,438 |
| Fiserv | 35,046 | 1,749,275 | 3,205,307 |
| Flamel Technologies SA ADR | 276,756 | 3,204,808 | 3,379,191 |
| Fleetmatics Group Plc | 204,626 | 7,426,398 | 10,392,955 |
| Fleetmatics Group Plc | 19,547 | 735,652 | 992,792 |
| Flexion Therapeutics | 142,100 | 2,289,996 | 2,738,267 |
| Flextronics Intl Ltd | 407,387 | 4,573,315 | 4,566,808 |
| Flextronics Intl Ltd | 169,020 | 1,133,914 | 1,894,714 |
| Flir Sys | 145,121 | 4,062,683 | 4,073,546 |
| Flowserve Corp | 13,028 | 734,112 | 548,218 |
| Fluor Corp New | 14,327 | 715,466 | 676,521 |
| Fly Leasing Ltd ADR | 34,500 | 467,375 | 470,925 |
| FMC Corp | 12,968 | 695,889 | 507,438 |
| FMC Technologies | 1,186,283 | 37,898,737 | 34,414,070 |
| Fomento Economico Mexicano Sab De Cv ADR | 28,921 | 2,824,802 | 2,670,854 |
| Fonar Corp | 36,850 | 473,972 | 636,031 |
| Foot Locker | 176,710 | 10,001,359 | 11,502,054 |
| Ford Mtr Co | 1,202,741 | 18,532,480 | 16,946,621 |
| Formfactor | 531,125 | 4,603,543 | 4,780,125 |
| Fortinet | 46,365 | 1,063,124 | 1,445,197 |

| Asset Description | Shares | Cost Value | Market Value |
|----------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Fossil Group | 4,191 | \$245,542 | \$153,223 |
| Foundation Medicine | 31,183 | 700,566 | 656,714 |
| Fox Factory Hldg Corp | 382,304 | 6,286,899 | 6,319,485 |
| Franklin Elec | 20,361 | 555,642 | 550,358 |
| Freeport Mcmoran | 113,522 | 3,470,109 | 768,544 |
| Frkln Res | 38,134 | 1,715,000 | 1,404,094 |
| Frontier Communications Corp Com | 117,605 | 702,513 | 549,215 |
| FTI Consulting | 154,650 | 4,866,988 | 5,360,169 |
| Fuller H B Co | 100,725 | 3,326,265 | 3,673,441 |
| Furmanite Corp | 208,428 | 1,357,257 | 1,388,130 |
| Gain Cap Hldgs | 188,168 | 1,634,581 | 1,526,042 |
| Gamestop Corp New Cl A | 123,682 | 2,835,777 | 3,468,043 |
| Gap | 23,062 | 774,961 | 569,631 |
| Garmin Ltd | 11,882 | 449,641 | 441,654 |
| Gazprom ADR | 1,285,786 | 8,686,708 | 4,718,835 |
| Gazprom Neft Pjsc ADR | 16,958 | 373,648 | 179,924 |
| Gazprom Pjsc ADR | 1,031,233 | 7,141,013 | 3,807,828 |
| Gen Mtrs Co | 409,530 | 14,719,662 | 13,928,115 |
| Generac Hldgs | 144,312 | 6,417,984 | 4,296,168 |
| General Dynamics Corp | 226,868 | 30,764,506 | 31,162,588 |
| General Electric Co | 1,223,406 | 37,631,253 | 38,109,097 |
| General Growth Pptys New | 77,359 | 2,102,020 | 2,104,938 |
| General Mills | 79,653 | 3,524,506 | 4,592,792 |
| Genesco | 16,104 | 1,039,975 | 915,190 |
| Genpact Limited | 284,185 | 7,123,290 | 7,098,941 |
| Genuine Parts Co | 15,165 | 1,109,911 | 1,302,522 |
| Genworth Finl Com Cl A Com Cl A | 136,100 | 4,937,884 | 507,653 |
| Gigoptix | 219,500 | 533,899 | 667,280 |
| Gilead Sciences | 697,848 | 43,230,173 | 70,615,239 |
| Glaxosmithkline Plc ADR | 4,344 | 171,506 | 175,280 |
| Globant SA | 80,481 | 1,886,129 | 3,018,842 |
| Glycomimetics | 150,000 | 1,311,405 | 858,000 |
| GNC Hldgs GNC Holdings | 304,929 | 12,291,202 | 9,458,898 |
| Goldman Sachs Group | 215,690 | 29,328,780 | 38,873,809 |
| Golub Capital Bdc | 26,999 | 455,333 | 448,993 |
| Goodyear Tire & Rubber Co | 148,109 | 4,502,729 | 4,838,721 |
| GP Strategies Corp | 20,309 | 401,585 | 509,959 |
| Grainger W W | 7,140 | 1,578,561 | 1,446,493 |
| Granite Const | 114,439 | 3,220,224 | 4,910,577 |
| Gray T V Com Cl B | 180,114 | 2,728,304 | 2,935,858 |
| Great Southn Bancorp | 9,900 | 417,153 | 448,074 |
| Greenhill & Co | 150,486 | 8,389,099 | 4,305,404 |

| Asset Description | Shares | Cost Value | Market Value |
|---|---------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Greif . | 202,559 | \$8,132,993 | \$6,240,843 |
| Grifols ADR | 63,068 | 2,066,735 | 2,043,403 |
| Group 1 Automotive | 52,425 | 2,279,944 | 3,968,572 |
| Grupo Financiero Santander Mex ADR | 155,600 | 1,932,530 | 1,349,052 |
| GSI Group Cda New | 351,695 | 3,717,471 | 4,790,086 |
| GTT Communications Com | 134,481 | 1,153,891 | 2,294,246 |
| Habit Restaurants Com Cl A Com Cl A | 189,501 | 5,076,195 | 4,369,893 |
| Hackett Group | 40,683 | 193,810 | 653,776 |
| Haemonetics Corp Mass | 134,458 | 4,660,152 | 4,334,926 |
| Halliburton Co | 332,240 | 16,001,071 | 11,309,450 |
| Halyard Health | 50,282 | 1,462,565 | 1,679,922 |
| Hancock Hldg Co | 78,280 | 2,302,795 | 1,970,308 |
| Hanesbrands | 61,190 | 2,065,856 | 1,800,822 |
| Hanmi Finl Corp | 285,681 | 5,980,913 | 6,776,353 |
| Hannon Armstrong Sustainable Infrastructure Cap | 148,670 | 2,002,442 | 2,812,836 |
| Hanover Ins Group | 34,100 | 1,118,535 | 2,773,694 |
| Hardinge | 122,678 | 1,153,744 | 1,143,359 |
| Harley Davidson | 211,297 | 12,241,548 | 9,590,771 |
| Harman Intl Inds | 95,154 | 7,607,667 | 8,964,458 |
| Harmonic | 348,706 | 2,116,344 | 1,419,233 |
| Harris & Harris Group | 566,194 | 1,577,745 | 1,245,627 |
| Harris Corp | 78,711 | 3,842,435 | 6,839,986 |
| Hartford Finl Svcs Group | 232,696 | 7,904,330 | 10,112,968 |
| Hasbro | 17,189 | 1,054,424 | 1,157,851 |
| Haverty Furniture Cos | 158,173 | 3,630,582 | 3,391,229 |
| Haynes Intl | 106,500 | 3,995,291 | 3,907,485 |
| HCA Hldgs | 264,982 | 18,342,470 | 17,920,733 |
| Hci Group | 15,820 | 274,257 | 551,327 |
| HCP | 46,796 | 1,722,561 | 1,789,479 |
| Healthcare Rlty Tr | 214,132 | 5,397,479 | 6,064,218 |
| Healthsouth Corp | 304,241 | 13,640,836 | 10,590,629 |
| Healthstream | 91,900 | 1,709,408 | 2,021,800 |
| Heartland Express | 284,800 | 4,803,712 | 4,847,296 |
| Heartware Intl Com Com | 193,619 | 7,700,288 | 9,758,398 |
| Helmerich & Payne | 390,787 | 25,216,229 | 20,926,644 |
| Hennessy Advisors | 11,201 | 332,353 | 335,694 |
| Henry Schein | 11,262 | 1,571,236 | 1,781,536 |
| Heritage Finl Corp Wash | 342,609 | 5,275,357 | 6,454,754 |
| Heritage Ins Hldgs | 28,700 | 603,086 | 626,234 |
| Hersha Hospitality Tr Priority Shs Ben Int Cl A New Prty Shs Ben Int Cl A New | 119,724 | 2,647,189 | 2,605,194 |
| Hershey Company | 18,557 | 1,521,807 | 1,656,583 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Heska Corp Com Restricted New Stock | 16,600 | \$374,505 | \$642,088 |
| Hess Corp | 87,358 | 5,029,585 | 4,235,116 |
| Hewlett Packard Enterprise Co | 2,208,605 | 33,345,324 | 33,570,796 |
| Hexcel Corp New | 107,258 | 3,612,919 | 4,982,134 |
| Hibbett Sports | 74,525 | 2,354,803 | 2,253,636 |
| Hillenbrand | 234,203 | 5,583,343 | 6,939,435 |
| Hingham Instn Svgs Mass | 4,800 | 476,100 | 575,040 |
| Hollyfrontier Corp | 147,500 | 6,659,915 | 5,883,775 |
| Home Depot | 272,099 | 23,820,947 | 35,985,093 |
| Homestreet | 152,359 | 3,197,791 | 3,307,714 |
| Hometruster Bancshares | 245,789 | 3,828,994 | 4,977,227 |
| Honeywell Intl | 349,354 | 23,652,845 | 36,182,594 |
| Hormel Foods Corp | 20,704 | 1,312,247 | 1,637,272 |
| Hospitality Pptys Tr | 135,600 | 3,666,279 | 3,545,940 |
| Host Hotels & Resorts REIT | 487,792 | 8,867,769 | 7,482,729 |
| HP | 2,056,228 | 28,573,465 | 24,345,740 |
| HSBC Hldgs Plc ADR | 7,378 | 295,842 | 291,210 |
| Humana | 18,572 | 2,526,967 | 3,315,288 |
| Hunt J B Trans Svcs | 11,851 | 930,508 | 869,389 |
| Huntington Bancshares | 1,696,031 | 13,062,608 | 18,758,103 |
| Huntsman Corp | 252,167 | 3,349,436 | 2,867,139 |
| Huron Consulting Group | 81,480 | 4,951,873 | 4,839,912 |
| IAC / Interactivecorp | 56,335 | 3,728,493 | 3,382,917 |
| Iberiabank Corp | 81,521 | 4,572,569 | 4,489,361 |
| ICF Intl | 32,133 | 1,119,604 | 1,142,649 |
| Icici Bk Ltd ADR | 1,155,939 | 8,240,448 | 9,051,002 |
| Iconix Brand Group | 9,444 | 230,711 | 64,503 |
| Idacorp | 95,325 | 4,133,021 | 6,482,100 |
| Idera Pharmaceuticals | 400,000 | 1,598,656 | 1,236,000 |
| IHS Com Cl A Com Cl A | 74,074 | 4,945,544 | 8,772,584 |
| Ill Tool Wks | 42,658 | 3,304,468 | 3,953,543 |
| Illumina | 191,456 | 36,953,004 | 36,749,022 |
| Imation Corp | 893,438 | 4,320,965 | 1,224,010 |
| Imax Corp | 220,442 | 6,157,015 | 7,834,509 |
| Imprivata | 170,100 | 2,665,917 | 1,922,130 |
| Independent Bk Corp Mass | 87,497 | 2,932,742 | 4,070,360 |
| Infosys Limited ADR | 108,654 | 1,632,010 | 1,819,954 |
| Infusystem Hldgs | 157,430 | 490,597 | 480,162 |
| Ingersoll Rand Plc | 26,269 | 1,281,552 | 1,452,413 |
| Ingram Micro Cl A | 428,422 | 12,241,824 | 13,015,460 |
| Ingredion | 101,400 | 3,990,674 | 9,718,176 |
| Innophos Hldgs | 134,015 | 5,583,429 | 3,883,755 |

| Asset Description | Shares | Cost Value | Market Value |
|-----------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Insys Therapeutics New | 114,013 | \$3,138,622 | \$3,264,192 |
| Integrated Device Technology | 249,325 | 1,586,543 | 6,569,714 |
| Intel Corp | 2,479,732 | 75,904,072 | 85,426,767 |
| Intercontinental Exchange | 18,214 | 4,006,796 | 4,667,520 |
| International Business Machs Corp | 190,315 | 27,597,034 | 26,191,150 |
| Interpublic Group Companies Com | 54,931 | 1,053,816 | 1,278,794 |
| Intl Flavors & Fragrances | 12,326 | 1,166,225 | 1,474,683 |
| Intl Paper Co | 41,673 | 1,465,975 | 1,571,072 |
| Intra Cellular Therapies | 92,497 | 4,844,758 | 4,975,414 |
| Intrexon Corp | 89,954 | 3,292,329 | 2,712,113 |
| Intuit | 139,819 | 8,556,053 | 13,492,534 |
| Intuitive Surgical | 5,021 | 2,366,640 | 2,742,269 |
| Inuvo | 177,900 | 507,499 | 480,330 |
| Inventure Foods | 226,900 | 2,009,892 | 1,610,990 |
| Invesco Ltd | 42,702 | 1,473,179 | 1,429,663 |
| Invesco Ltd | 125,180 | 2,912,131 | 4,191,026 |
| Invuity | 287,600 | 3,706,740 | 2,536,632 |
| Iron Mtn New | 23,262 | 760,168 | 628,307 |
| Istar | 260,208 | 3,685,504 | 3,052,240 |
| IXYS Corp | 577,500 | 5,658,881 | 7,293,825 |
| Jack Henry & Assoc | 158,817 | 6,364,382 | 12,397,255 |
| Jacobs Engr Group | 248,869 | 9,970,302 | 10,440,055 |
| Janus Cap Group | 110,427 | 1,509,921 | 1,555,916 |
| Jd Com ADR | 41,510 | 1,327,126 | 1,339,320 |
| Johnson & Johnson | 1,239,263 | 117,876,203 | 127,297,095 |
| Johnson Ctl | 65,140 | 3,064,053 | 2,572,379 |
| Jones Lang Lasalle | 48,263 | 3,952,928 | 7,715,323 |
| JP Morgan Chase & Co | 1,205,166 | 49,843,957 | 79,577,111 |
| Juniper Networks | 254,762 | 6,695,399 | 7,031,431 |
| K2m Group Hldgs | 126,961 | 1,998,725 | 2,506,210 |
| Kadant | 14,305 | 407,209 | 580,926 |
| Kaiser Alum Corp | 58,301 | 3,927,733 | 4,877,462 |
| Kaman Corp | 126,175 | 3,498,174 | 5,149,202 |
| Kar Auction Svcs | 302,836 | 6,572,587 | 11,214,017 |
| Kellogg Co | 33,235 | 1,940,785 | 2,401,893 |
| Keurig Green Mtn | 11,684 | 1,031,113 | 1,051,326 |
| Keycorp New | 1,506,126 | 22,611,034 | 19,865,802 |
| Kforce | 16,399 | 243,231 | 414,567 |
| Kimberly Clark Corp | 47,056 | 4,031,923 | 5,990,229 |
| Kimco Rlty Corp | 63,373 | 1,564,545 | 1,676,850 |
| Kinder Morgan | 184,012 | 2,785,942 | 2,745,459 |
| Kindred Biosciences | 320,392 | 1,967,782 | 1,089,333 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Kirby Corp | 34,202 | \$2,793,853 | \$1,799,709 |
| Kirklands | 108,700 | 1,467,632 | 1,576,150 |
| Kite Pharma | 76,880 | 4,631,637 | 4,737,346 |
| Kite Rlty Group Tr | 249,067 | 6,866,288 | 6,458,307 |
| Kla Tencor Corp | 19,975 | 1,170,344 | 1,385,266 |
| Knight Transn | 174,900 | 4,659,979 | 4,237,827 |
| Knowles Corp | 495,658 | 8,863,714 | 6,607,121 |
| KOC Hldg A ADR | 47,805 | 993,816 | 900,646 |
| Kohls Corp | 155,907 | 7,856,412 | 7,425,850 |
| Kona Grill | 120,800 | 2,015,203 | 1,915,888 |
| Koppers Hldgs | 42,157 | 1,329,487 | 769,365 |
| Korea Elec Pwr Corp ADR | 13,320 | 287,731 | 281,984 |
| Korn / Ferry Intl | 44,466 | 794,085 | 1,475,382 |
| Kraft Heinz Co | 59,810 | 4,310,124 | 4,351,776 |
| Kraton Performance Polymers | 138,219 | 2,969,669 | 2,295,818 |
| Kroger Co | 945,974 | 16,492,959 | 39,570,092 |
| Ks Cy Southn | 10,961 | 1,015,016 | 818,458 |
| L 3 Communications Hldg Corp Com | 49,286 | 3,994,441 | 5,890,170 |
| L Brands | 39,062 | 2,886,208 | 3,742,921 |
| Lab Corp Amer Hldgs | 15,490 | 1,886,050 | 1,915,184 |
| Laclede Group | 191,604 | 10,187,051 | 11,383,194 |
| Lakeland Finl Corp | 10,529 | 421,387 | 490,862 |
| Lam Resh Corp | 24,291 | 1,643,134 | 1,929,191 |
| Lancaster Colony Corp | 47,790 | 3,784,144 | 5,517,833 |
| Landec Corp | 179,427 | 1,847,564 | 2,122,621 |
| Landmark Bancorp | 21,455 | 526,799 | 563,623 |
| Lannett | 7,997 | 416,254 | 320,840 |
| Laredo Petroleum | 241,894 | 2,534,898 | 1,932,733 |
| Lasalle Hotel Pptys | 137,473 | 4,008,290 | 3,458,821 |
| Lear Corp | 277,864 | 16,961,650 | 34,130,035 |
| Legg Mason | 10,872 | 411,505 | 426,509 |
| Leggett & Platt | 18,125 | 783,417 | 761,612 |
| Leidos Hldgs | 44,134 | 2,147,725 | 2,482,979 |
| Lendingclub Corp | 1,631,000 | 29,738,803 | 18,022,550 |
| Lennar Corp Cl A Cl A | 27,465 | 1,235,780 | 1,343,313 |
| Leucadia Natl Corp | 33,078 | 742,365 | 575,226 |
| Level 3 Communications | 35,288 | 1,793,848 | 1,918,256 |
| Lexington Rlty Tr | 415,900 | 3,406,672 | 3,327,200 |
| Lhc Group | 11,700 | 405,370 | 529,893 |
| Liberty Interactive Corporation Qvc Group | 300,075 | 3,132,842 | 8,198,049 |
| Linear Tech Corp | 31,573 | 1,169,428 | 1,340,905 |
| Linkedin Corp Cl A | 256,610 | 52,032,569 | 57,757,779 |

| Asset Description | Shares | Cost Value | Market Value |
|--|---------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Lionbridge Technologies | 108,500 | \$593,098 | \$532,735 |
| Lithia Mtrs Cl A Cl A | 38,537 | 3,094,976 | 4,110,742 |
| Littelfuse | 107,154 | 5,068,790 | 11,466,550 |
| Livanova Plc | 26,412 | - | 1,568,080 |
| Lkq Corp Com Lkq Corp | 433,078 | 8,873,313 | 12,832,101 |
| Lockheed Martin Corp | 34,805 | 4,849,092 | 7,557,906 |
| Loews Corp | 28,197 | 861,870 | 1,082,765 |
| Loln Natl Corp | 435,301 | 23,940,090 | 21,878,228 |
| Lowes Cos | 380,497 | 25,974,588 | 28,932,992 |
| Lumber Liquidators Hldgs | 40,475 | 840,796 | 702,646 |
| Luxoft Hldg | 28,789 | 1,828,736 | 2,220,496 |
| Lydall | 138,500 | 4,011,000 | 4,913,980 |
| Lyondellbasell Ind N V Com Cl 'a' | 411,961 | 36,108,998 | 35,799,411 |
| M & T Bk Corp | 16,091 | 1,799,847 | 1,949,907 |
| M / I Homes | 76,500 | 1,129,757 | 1,676,880 |
| M D C Hldgs | 194,392 | 5,071,296 | 4,962,828 |
| M/ A Com Technology Solutions Hldgs | 63,600 | 2,075,944 | 2,600,604 |
| Macerich Co REIT | 16,879 | 1,288,376 | 1,361,967 |
| Macys | 86,718 | 4,732,140 | 3,033,396 |
| Maiden Holdings Ltd\maiden Holdings Ltd\ | 261,300 | 2,022,999 | 3,895,983 |
| Mainsource Finl Group | 26,300 | 549,676 | 601,744 |
| Majestic Holdco LLC Cl A Units Old | 35,380 | - | 35,380 |
| Malibu Boats Com Cl A Com Cl A | 116,600 | 2,544,328 | 1,908,742 |
| Mallkrodt Plc | 11,669 | 831,300 | 870,857 |
| Marathon Oil Corp | 255,424 | 3,730,197 | 3,215,788 |
| Marathon Pete Corp | 685,870 | 17,762,352 | 35,555,501 |
| Marcus & Millichap | 62,989 | 1,763,836 | 1,835,499 |
| Marketo | 91,263 | 2,713,168 | 2,620,161 |
| Marriott Intl | 26,121 | 1,690,665 | 1,751,152 |
| Marsh & McLennan Co's | 66,797 | 2,895,459 | 3,703,894 |
| Marten Trans Ltd | 274,010 | 4,704,274 | 4,849,977 |
| Martin Marietta Matls | 10,146 | 1,376,729 | 1,385,741 |
| Masco Corp | 51,615 | 1,184,280 | 1,460,704 |
| Mastec | 908,275 | 17,191,914 | 15,785,820 |
| Mastercard Cl A | 151,890 | 8,407,666 | 14,788,010 |
| Materialise NV ADR | 158,461 | 1,895,277 | 1,118,735 |
| Materion Corp | 76,400 | 2,245,058 | 2,139,200 |
| Matrix Svc Co | 190,677 | 4,191,539 | 3,916,506 |
| Mattel | 34,158 | 1,149,896 | 928,073 |
| Matthews Intl Corp Cl A Cl A | 100,419 | 4,400,524 | 5,367,396 |
| Maxim Integrated Prods | 275,800 | 6,613,901 | 10,480,400 |
| Maximus | 24,470 | 1,619,977 | 1,376,438 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Maxlinear - Class A | 251,800 | \$2,231,189 | \$3,709,014 |
| MB Finl New | 163,790 | 4,179,315 | 5,301,882 |
| Mc Cormick & Co | 15,871 | 1,050,560 | 1,357,923 |
| Mc Donalds Corp | 124,378 | 11,289,524 | 14,694,017 |
| Mcdermott Intl | 1,465,245 | 7,353,734 | 4,908,571 |
| Mcgraw Hill Financial | 41,458 | 3,404,452 | 4,086,930 |
| Mckesson Corp | 23,146 | 2,791,158 | 4,565,086 |
| Mead Johnson Nutrition | 140,450 | 8,894,178 | 11,088,528 |
| Medical Pptys Tr | 194,807 | 2,364,453 | 2,242,229 |
| Medicines Company Com | 85,865 | 2,601,329 | 3,206,199 |
| Medidata Solutions | 185,009 | 8,483,099 | 9,119,094 |
| Medivation | 484,264 | 22,200,102 | 23,409,322 |
| Mednax | 147,494 | 5,988,285 | 10,569,420 |
| Medtronic Plc | 599,585 | 45,304,955 | 46,120,078 |
| Mercadolibre | 11,812 | 1,082,306 | 1,350,584 |
| Merck & Co New | 712,354 | 28,375,555 | 37,626,538 |
| Meredith Corp | 105,178 | 4,270,744 | 4,548,948 |
| Meridian Bioscience | 77,621 | 1,362,919 | 1,592,783 |
| Mesa Labs | 4,838 | 206,211 | 481,381 |
| Methode Electrs | 166,340 | 2,782,052 | 5,294,602 |
| Metlife | 585,408 | 23,720,900 | 28,222,520 |
| Michael Kors Holdings Ltd | 24,907 | 1,659,786 | 997,774 |
| Michael Kors Holdings Ltd | 7,300 | 303,597 | 292,438 |
| Microchip Technology | 31,140 | 1,369,741 | 1,449,256 |
| Micron Tech | 136,771 | 2,498,729 | 1,936,677 |
| Microsemi Corp | 147,593 | 3,525,299 | 4,810,056 |
| Microsoft Corp | 2,273,827 | 78,503,218 | 126,151,922 |
| Mimecast Limited Mimecast Ltd | 43,400 | 461,274 | 416,640 |
| Mindray Med Intl Ltd ADR | 359,898 | 10,670,475 | 9,760,434 |
| Mitcham Inds | 191,281 | 2,741,712 | 575,756 |
| Mizuho Finl Group ADR | 37,250 | 140,988 | 150,490 |
| Mlp Compass Diversified Hldgs | 366,698 | 4,710,263 | 5,826,831 |
| MMC Norilsk Nickel ADR Each Repr 1/ 10 Share (s | 9,462 | 182,485 | 119,836 |
| Mohawk Inds | 9,755 | 1,704,786 | 1,847,499 |
| Molina Healthcare | 102,108 | 5,322,334 | 6,139,754 |
| Molson Coors Brewing Co Cl B Cl B | 20,422 | 1,660,106 | 1,918,034 |
| Mondelez Intl | 243,765 | 10,554,833 | 10,930,423 |
| Monsanto Co New | 363,870 | 37,790,078 | 35,848,472 |
| Monster Beverage Corp New | 144,823 | 7,634,341 | 21,572,834 |
| Moodys Corp | 26,370 | 1,479,720 | 2,645,966 |
| Morgan Stanley | 306,665 | 10,762,423 | 9,755,014 |
| Mosaic Co/ The | 33,754 | 1,480,811 | 931,273 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Motorola Solutions | 21,249 | \$1,242,697 | \$1,454,494 |
| MSA Safety | 104,658 | 5,570,101 | 4,549,483 |
| Mueller Wtr Prods | 488,300 | 4,383,691 | 4,199,380 |
| Multi Color Corp | 7,106 | 228,398 | 425,010 |
| Multi Finline Electronix | 23,600 | 550,340 | 488,048 |
| Murphy Oil Corp | 17,145 | 783,038 | 384,905 |
| Mylan NV | 52,460 | 3,030,154 | 2,836,512 |
| Myr Group | 278,685 | 5,753,304 | 5,743,698 |
| Myriad Genetics | 238,343 | 9,672,213 | 10,286,884 |
| N V R | 2,640 | 3,573,276 | 4,337,520 |
| Nabors Industries | 291,795 | 5,650,087 | 2,483,175 |
| Nasdaq | 15,306 | 758,373 | 890,350 |
| Natera | 158,800 | 3,298,208 | 1,715,040 |
| Nathans Famous New | 10,100 | 495,642 | 520,756 |
| National Oilwell Varco | 333,532 | 20,282,222 | 11,169,987 |
| National Presto Inds | 6,700 | 521,296 | 555,162 |
| National Sec Group | 32,755 | 431,459 | 499,514 |
| Natural Grocers By Vitamin Cottage | 384,337 | 8,117,047 | 7,828,945 |
| Natural Health Trends Corp | 14,354 | 171,816 | 481,290 |
| Nautilus | 234,991 | 2,264,019 | 3,929,050 |
| Navient Corp | 36,495 | 435,020 | 417,868 |
| Navigators Group | 55,375 | 2,489,286 | 4,750,621 |
| NCI Building Systems | 156,700 | 2,213,946 | 1,944,647 |
| Neenah Enterprises | 57,553 | 3,874 | 86,330 |
| Neenah Paper | 7,180 | 205,535 | 448,247 |
| Neff Corp Com Cl A Com Cl A | 65,800 | 517,514 | 504,028 |
| Neophotonics Corp | 161,900 | 1,520,351 | 1,758,234 |
| Neos Therapeutics | 135,572 | 2,079,344 | 1,941,391 |
| Net 1 Ueps Technologies | 28,590 | 350,099 | 386,251 |
| Netapp | 379,416 | 12,812,436 | 10,065,906 |
| Netease ADR | 35,229 | 4,752,467 | 6,384,904 |
| Netflix | 345,558 | 34,542,961 | 39,524,924 |
| New Mtn Fin Corp | 89,924 | 1,329,568 | 1,170,810 |
| New Relic | 87,221 | 3,143,847 | 3,177,461 |
| New Sr Invt Group | 89,413 | 1,422,098 | 881,612 |
| New York Mtg Tr | 100,099 | 661,888 | 533,528 |
| Newell Rubbermaid | 40,970 | 1,476,538 | 1,805,958 |
| Newfield Exploration | 21,444 | 672,144 | 698,217 |
| Newlink Genetics Corp | 70,500 | 575,782 | 2,565,495 |
| Newmont Mining Corp New | 53,293 | 2,072,394 | 958,741 |
| Newpark Res | 340,060 | 2,560,112 | 1,795,517 |
| News Corp New Cl A Cl A | 162,051 | 1,458,295 | 2,165,001 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| News Corp New Cl B Cl B | 11,420 | \$146,482 | \$159,423 |
| Nextera Energy | 46,319 | 3,844,322 | 4,812,081 |
| Nielsen Holdings Plc | 49,505 | 2,244,075 | 2,306,933 |
| Nike Cl B | 457,584 | 12,128,385 | 28,599,000 |
| Nimble Storage | 152 | 3,932 | 1,398 |
| Nisource | 32,059 | 439,429 | 625,471 |
| Nivalis Therapeutics | 158,600 | 2,311,618 | 1,227,564 |
| Nobilis Health Corp | 460,700 | 2,481,258 | 1,299,174 |
| Noble Corp Plc | 194,800 | 6,224,987 | 2,055,140 |
| Noble Energy | 42,813 | 2,010,870 | 1,409,832 |
| Nokia Corp ADR | 134,166 | 1,012,571 | 941,845 |
| Nordstrom | 13,686 | 692,238 | 681,700 |
| Norfolk Southn Corp | 30,022 | 2,744,862 | 2,539,561 |
| Northern Tr Corp | 28,880 | 1,830,427 | 2,081,959 |
| Northrop Grumman Corp | 141,875 | 10,499,390 | 26,787,419 |
| Northwestern Corp | 126,050 | 5,928,794 | 6,838,212 |
| Nova Lifestyle | 146,303 | 378,248 | 263,345 |
| Novartis AG ADR | 380,000 | 23,938,014 | 32,695,200 |
| Novartis AG ADR | 153,825 | 8,927,206 | 13,235,103 |
| Novo Nordisk A ADR | 101,137 | 5,097,162 | 5,874,037 |
| Now | 30,000 | 885,687 | 474,600 |
| NRG Energy | 30,249 | 680,477 | 356,031 |
| Nu Skin Enterprises Cl A Cl A | 37,031 | 1,818,906 | 1,403,105 |
| Nucor Corp | 32,343 | 1,507,438 | 1,303,423 |
| Nv5 Global | 26,200 | 478,026 | 575,876 |
| Nvidia Corp | 78,397 | 1,650,497 | 2,583,965 |
| O Reilly Automotive New | 15,119 | 1,912,482 | 3,831,457 |
| Oasis Pete | 45,602 | 678,291 | 336,087 |
| Occidental Petroleum Corp | 93,321 | 6,745,451 | 6,309,433 |
| Oceaneering Intl | 66,276 | 3,018,096 | 2,486,676 |
| Oi ADR | 4,689 | 205,358 | 2,173 |
| Oil Co Lukoil Pjsc ADR Each Repr 1 | 102,867 | 4,549,366 | 3,312,317 |
| Oil STS Intl | 127,593 | 4,978,350 | 3,476,909 |
| Ollies Bargain Outlet Hldgs | 85,700 | 1,671,338 | 1,457,757 |
| Omega Flex | 14,200 | 450,652 | 468,742 |
| Omnicom Group | 30,416 | 2,113,959 | 2,301,275 |
| Omnova Solutions | 631,747 | 4,746,849 | 3,872,609 |
| On Assignment | 155,552 | 6,878,077 | 6,992,062 |
| On Semiconductor Corp | 1,185,742 | 12,798,659 | 11,620,272 |
| Oneok | 20,047 | 654,188 | 494,359 |
| Ontact | 502,902 | 4,217,678 | 4,797,685 |
| Ooma | 150,900 | 1,897,557 | 958,215 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|--------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Oracle Corp | 714,318 | \$24,161,578 | \$26,094,037 |
| Orbcomm | 625,731 | 2,875,894 | 4,530,292 |
| Orbital Atk | 45,236 | 2,796,037 | 4,041,384 |
| Orion Energy Sys | 558,437 | 1,727,043 | 1,211,808 |
| Orion Marine Group | 273,700 | 3,298,378 | 1,141,329 |
| Oshkosh Corporation | 168,576 | 6,168,264 | 6,581,207 |
| Outerwall | 47,377 | 2,861,882 | 1,731,156 |
| Owens & Minor New | 123,269 | 3,944,268 | 4,435,219 |
| Owens Ill | 16,992 | 453,110 | 296,001 |
| Paccar | 35,579 | 1,997,668 | 1,686,445 |
| Pacira Pharmaceuticals | 56,822 | 3,182,685 | 4,363,361 |
| Pacwest Bancorp | 103,116 | 3,845,804 | 4,444,300 |
| Palo Alto Networks | 132,000 | 21,201,998 | 23,250,480 |
| Papa Murphys Hldgs | 151,800 | 2,232,763 | 1,709,268 |
| Parexel Intl Corp | 155,045 | 10,398,179 | 10,561,665 |
| Park Electrochemical Corp | 53,856 | 1,557,802 | 811,071 |
| Parker Hannifin Corp | 13,697 | 1,441,566 | 1,328,335 |
| Partner Communications Co Ltd ADR | 30,865 | 191,661 | 134,880 |
| Patterson Cos | 11,061 | 492,212 | 500,068 |
| Paychex | 49,206 | 2,233,176 | 2,602,505 |
| Paylocity Hldg Corp | 26,416 | 884,973 | 1,071,169 |
| Paypal Hldgs | 292,929 | 9,421,276 | 10,604,030 |
| PC Tel | 380,406 | 2,442,641 | 1,730,847 |
| Pebblebrook Hotel Tr | 182,403 | 3,876,383 | 5,110,932 |
| Pendrell Corp | 3,497,027 | 5,056,894 | 1,752,360 |
| Penns Woods Bancorp | 10,370 | 424,338 | 440,310 |
| Pennymac Finl Svcs Cl A Cl A | 62,910 | 1,137,898 | 966,298 |
| Pentair Plc | 24,144 | 1,286,404 | 1,195,852 |
| Peoples Utd Finl | 32,578 | 526,645 | 526,135 |
| Pepco Hldgs | 25,115 | 595,679 | 653,241 |
| Pepsico | 340,323 | 27,418,706 | 34,005,074 |
| Perceptron | 264,522 | 2,234,466 | 2,060,626 |
| Perficient | 386,300 | 6,545,003 | 6,613,456 |
| Perkinelmer | 17,138 | 767,935 | 918,083 |
| Pernix Therapeutics Hldgs | 648,400 | 4,750,967 | 1,912,780 |
| Perrigo Company Limited Com | 17,974 | 2,884,492 | 2,600,838 |
| Perusahaan Perseroan Persero P T Telekomunikiasi Indonesia ADR | 33,000 | 1,004,162 | 1,465,200 |
| Petmed Express | 33,900 | 576,315 | 581,046 |
| Petroleo Brasileiro SA Petrobras ADR | 10,822 | 62,426 | 46,535 |
| Pfizer | 3,268,276 | 91,975,400 | 105,499,949 |
| PG& E Corp | 225,804 | 11,510,191 | 12,010,515 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| PGT | 231,602 | \$2,476,665 | \$2,637,947 |
| Pharmerica Corp | 10,172 | 273,593 | 356,020 |
| Philip Morris Intl | 200,820 | 15,056,752 | 17,654,086 |
| Philippine Long Distance Tel Co ADR | 52,700 | 3,240,854 | 2,252,925 |
| Phillips 66 | 186,129 | 5,996,250 | 15,225,352 |
| Pinnacle W Cap Corp | 10,991 | 472,564 | 708,700 |
| Pioneer Energy Svcs Corp | 334,200 | 3,034,208 | 725,214 |
| Pioneer Nat Res Co | 52,216 | 7,665,820 | 6,546,842 |
| Pitney Bowes | 147,622 | 3,225,242 | 3,048,394 |
| Pjsc Lukoil ADR | 302,167 | 16,111,682 | 9,815,895 |
| Pjsc Rostelecom ADR | 11,984 | 175,187 | 88,526 |
| Pkwy Pptys REIT | 422,394 | 8,245,834 | 6,602,018 |
| Plantronics New | 95,725 | 3,251,337 | 4,539,280 |
| Plexus Corp | 140,499 | 5,555,432 | 4,906,225 |
| Plum Creek Timber Co | 26,626 | 1,165,876 | 1,270,593 |
| PNC Financial | 239,223 | 21,253,505 | 22,800,344 |
| Polyone Corp | 147,817 | 3,786,208 | 4,694,668 |
| Portland General Electric Co | 108,630 | 3,048,341 | 3,950,873 |
| Posco ADR | 42,869 | 1,824,404 | 1,515,848 |
| PPG Ind | 35,647 | 2,902,677 | 3,522,637 |
| PPL Corp | 67,622 | 1,642,992 | 2,307,939 |
| Praxair | 36,003 | 3,806,679 | 3,686,707 |
| Precision Castparts Corp | 79,493 | 16,886,686 | 18,443,171 |
| Press Ganey Hldgs | 87,900 | 2,364,787 | 2,773,245 |
| Pripal Finl Group | 27,390 | 1,183,237 | 1,232,002 |
| Procter & Gamble | 273,604 | 20,141,289 | 21,726,894 |
| Progressive Corp Oh | 72,960 | 1,910,802 | 2,320,128 |
| Prologis | 80,428 | 3,352,978 | 3,451,970 |
| Prudential Finl | 198,965 | 12,204,281 | 16,197,741 |
| Ptc Therapeutics | 75,504 | 4,023,641 | 2,446,330 |
| Pub Service Enterprise Group | 651,262 | 23,653,579 | 25,197,327 |
| Pub Storage | 22,582 | 3,825,249 | 5,593,561 |
| Pulte Group | 32,018 | 580,034 | 570,561 |
| PVH Corp | 8,169 | 1,008,683 | 601,647 |
| Pzena Invnt Mgmt Cl A Shs | 62,600 | 614,279 | 538,360 |
| Q2 Hldgs | 104,010 | 1,852,468 | 2,742,744 |
| Qihoo 360 Technology Co Ltd ADR | 941 | 67,099 | 68,514 |
| Qlogic Corp | 647,610 | 7,579,301 | 7,900,842 |
| Qorvo | 137,170 | 8,772,876 | 6,981,953 |
| Qts Rlty Tr Com Cl A Com Cl A | 91,575 | 3,286,012 | 4,130,948 |
| Qualcomm | 267,977 | 15,110,465 | 13,394,830 |
| Quanta Svcs | 16,134 | 408,251 | 326,714 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Quest Diagnostics | 80,331 | \$4,754,663 | \$5,714,747 |
| Quidel Corp | 137,500 | 1,664,803 | 2,915,000 |
| Quintiles Transnational Hldgs | 91,689 | 6,335,100 | 6,295,367 |
| Qumu Corp | 288,795 | 2,732,002 | 782,634 |
| Radian Group | 178,000 | 2,898,035 | 2,383,420 |
| Radiant Logistics | 371,300 | 2,506,275 | 1,273,559 |
| Ralph Lauren Corp Cl A Cl A | 5,921 | 819,363 | 660,073 |
| Ramco Gershenson Pptys Tr | 65,470 | 725,194 | 1,087,457 |
| Rand Worldwide | 217,577 | 372,860 | 465,615 |
| Range Res Corp | 17,026 | 363,165 | 419,010 |
| Rapid7 | 91,900 | 1,913,364 | 1,390,447 |
| Raymond James Fncl | 289,800 | 4,596,747 | 16,799,706 |
| Raytheon Co | 79,889 | 6,341,988 | 9,948,577 |
| Realnetworks | 672,910 | 4,784,268 | 2,859,868 |
| Realpage | 136,767 | 3,040,846 | 3,070,419 |
| Red Hat | 28,028 | 1,375,012 | 2,320,999 |
| Regal Beloit Corp | 127,755 | 8,138,645 | 7,476,223 |
| Regeneron Pharmaceuticals | 111,909 | 22,199,712 | 60,752,039 |
| Regions Finl Corp New | 783,734 | 10,153,037 | 7,523,846 |
| Reinsurance Group Amer | 85,925 | 7,203,618 | 7,350,884 |
| Reis | 22,512 | 398,547 | 534,210 |
| Renaissance RE Hldgs Ltd | 3,400 | 335,465 | 384,846 |
| Renasant Corp | 177,985 | 6,201,873 | 6,124,464 |
| Rent A Ctr New | 105,225 | 2,639,597 | 1,575,218 |
| Rentech | 428,905 | 5,787,128 | 1,509,746 |
| Rentrak Corp | 53,200 | 894,105 | 2,528,596 |
| Republic Svcs | 30,016 | 1,129,077 | 1,320,404 |
| Restoration Hardware Hldgs | 114,307 | 10,981,754 | 9,081,691 |
| Retrophin | 176,795 | 2,329,304 | 3,410,376 |
| Reynolds American | 127,124 | 4,105,594 | 5,866,773 |
| Richardson Electrs Ltd | 172,400 | 953,036 | 977,508 |
| Ringcentral Cl A Cl A | 108,000 | 2,016,533 | 2,546,640 |
| Rio Tinto Plc ADR | 201,200 | 14,111,041 | 5,858,944 |
| Rlty Corp | 34,593 | 1,744,952 | 1,786,037 |
| Roadrunner Transportation Sy | 125,400 | 1,814,263 | 1,182,522 |
| Robert Half Intl | 17,246 | 766,376 | 812,976 |
| Roche Hldg Ltd ADR | 690,000 | 16,767,456 | 23,784,300 |
| Rockwell Automation | 16,671 | 1,731,382 | 1,710,611 |
| Rockwell Collins | 20,147 | 1,601,703 | 1,859,568 |
| Rogers Corp | 98,110 | 3,904,861 | 5,059,533 |
| Roper Technologies , | 99,837 | 7,506,222 | 18,948,064 |
| Rosetta Stone | 334,070 | 3,557,530 | 2,234,928 |

| Asset Description | Shares | Cost Value | Market Value |
|-----------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Ross Stores | 62,114 | \$2,012,647 | \$3,342,354 |
| Rovi Corp | 394,816 | 7,863,815 | 6,577,635 |
| Royal Caribbean Cruises | 23,342 | 1,947,140 | 2,362,444 |
| Royal Dutch Shell Plc ADR | 5,868 | 275,226 | 270,163 |
| RPX Corp | 36,100 | 437,500 | 397,100 |
| Rsp Permian | 110,712 | 2,590,195 | 2,700,266 |
| Rubicon Technology Com Mon | 639,192 | 3,543,824 | 728,679 |
| Ruckus Wireless | 178,300 | 2,328,253 | 1,909,593 |
| Rush Enterprises Cl A Cl A | 145,200 | 3,740,081 | 3,178,428 |
| Ruths Hospitality Group | 39,679 | 335,508 | 631,690 |
| Ryanair Hldgs Plc ADR | 8,872 | 325,475 | 767,073 |
| Ryder Sys | 5,650 | 269,354 | 321,090 |
| S W Airl Co | 931,061 | 27,186,873 | 40,091,487 |
| S W Bancorp Okla | 272,100 | 4,488,581 | 4,756,308 |
| Saexploration Hldgs | 236,969 | 2,268,635 | 473,938 |
| Salesforce | 1,154,742 | 24,382,540 | 90,531,773 |
| Sanderson Farms | 15,260 | 1,175,325 | 1,182,955 |
| Sandisk Corp | 24,640 | 1,827,864 | 1,872,394 |
| Sangamo Biosciences | 90,103 | 1,752,883 | 822,640 |
| Sanofi ADR | 600,150 | 24,331,961 | 25,596,398 |
| Sanofi ADR | 43,009 | 1,858,825 | 1,834,334 |
| Sap Se ADR | 14,730 | 1,156,846 | 1,165,143 |
| Sasol Ltd ADR | 152,753 | 6,399,385 | 4,096,835 |
| Sberbank Of Russia ADR | 547,636 | 2,805,328 | 3,220,100 |
| Sberbank Russia ADR | 37,092 | 373,821 | 214,763 |
| Scana Corp New | 135,866 | 6,905,662 | 8,218,534 |
| Scansource | 50,620 | 1,571,525 | 1,630,976 |
| Schlumberger Ltd Com Com | 847,839 | 68,431,455 | 59,136,770 |
| Schulman A | 116,963 | 3,954,666 | 3,583,746 |
| Schwab Charles Corp | 2,311,710 | 48,301,746 | 76,124,610 |
| Schweitzer Mauduit Intl | 88,500 | 2,964,833 | 3,716,115 |
| Sciclone Pharmaceuticals | 75,000 | 544,007 | 690,000 |
| Scripps Networks Interactive Cl A | 12,258 | 718,119 | 676,764 |
| Seachange Intl | 343,864 | 2,511,515 | 2,317,643 |
| Seadrill Ltd | 79,100 | 531,366 | 268,149 |
| Seagate Technology Plc | 258,288 | 5,317,319 | 9,468,838 |
| Sealed Air Corp | 26,121 | 978,474 | 1,164,997 |
| Select Comfort Corp Oc Cap | 52,690 | 1,274,861 | 1,128,093 |
| Selective Ins Group | 70,750 | 1,434,472 | 2,375,785 |
| Sempra Energy | 23,712 | 1,942,086 | 2,229,165 |
| Sensata Technologies Hldg NV | 8,420 | 398,024 | 387,825 |
| Sherwin Williams Co | 32,000 | 7,409,360 | 8,307,200 |

| Asset Description | Shares | Cost Value | Market Value |
|--------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Shire Plc ADR | 8,055 | \$1,212,815 | \$1,651,275 |
| Shoretel | 215,600 | 1,384,314 | 1,908,060 |
| Signature Bk Ny N Y | 109,718 | 9,334,901 | 16,827,450 |
| Signet Jewelers Ltd | 12,189 | 1,468,817 | 1,507,657 |
| Siliconware Precision Inds Ltd ADR | 76,800 | 593,840 | 595,200 |
| Simon Property Group | 41,247 | 6,826,269 | 8,020,067 |
| Skechers U | 57,985 | 2,307,720 | 1,751,727 |
| Skullcandy | 29,595 | 129,608 | 139,984 |
| Skyworks Solutions | 71,280 | 4,071,652 | 5,476,442 |
| SI Green Rlty Corp | 12,231 | 1,559,756 | 1,381,858 |
| SI Inds | 12,452 | 340,423 | 396,970 |
| Smith A O Corp | 101,149 | 3,661,511 | 7,749,025 |
| Smucker J M Co | 15,709 | 1,735,853 | 1,937,548 |
| Snap On | 8,919 | 1,159,651 | 1,528,984 |
| Snyders Lance | 133,350 | 2,855,640 | 4,573,905 |
| Sohu Com Com | 3,056 | 170,960 | 174,773 |
| Sonic Automotive Cl A | 85,250 | 1,751,262 | 1,940,290 |
| Sonoco Prod Co | 41,114 | 1,408,330 | 1,680,329 |
| South St Corp | 147,559 | 8,430,312 | 10,616,870 |
| Southern Co | 91,486 | 3,423,324 | 4,280,630 |
| Southside Bancshares Cmt Com Cmt Com | 15,339 | 361,059 | 368,443 |
| Southwestern Energy Co | 40,639 | 1,174,868 | 288,943 |
| Sp Plus Corp | 223,076 | 4,092,380 | 5,331,516 |
| Spartan Mtrs | 485,536 | 2,709,744 | 1,510,017 |
| Spartannash Co | 40,933 | 943,958 | 885,790 |
| Spectra Energy Corp | 67,484 | 1,636,167 | 1,615,567 |
| Splunk | 466,000 | 22,227,313 | 27,405,460 |
| Sportsmans Whse Hldgs | 208,820 | 2,013,740 | 2,693,778 |
| Sprint Corp | 1,850,006 | 9,325,151 | 6,697,022 |
| St Jude Med | 36,026 | 2,323,277 | 2,225,326 |
| Standex Intl Corp | 53,600 | 3,924,667 | 4,456,840 |
| Stanley Black & Decker | 22,985 | 2,403,294 | 2,453,189 |
| Stanley Furniture Co | 425,660 | 1,609,153 | 1,187,591 |
| Staples | 63,438 | 1,096,208 | 600,758 |
| Starbucks Corp | 312,453 | 11,951,570 | 18,756,554 |
| Starwood Hotels & Resorts Worldwide | 89,775 | 5,849,449 | 6,219,612 |
| Starwood Property Trust | 164,900 | 3,546,965 | 3,390,344 |
| Starz Liberty | 86,216 | 2,703,297 | 2,888,236 |
| State Str Corp | 125,688 | 6,698,115 | 8,340,656 |
| Steel Dynamics | 145,300 | 2,441,882 | 2,596,511 |
| Steelcase Cl A | 297,233 | 3,736,944 | 4,428,772 |
| Stericycle | 38,418 | 3,895,937 | 4,633,211 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Steris Plc New Steris Ltd | 107,808 | \$8,227,907 | \$8,122,255 |
| Sterling Bancorp | 395,400 | 5,435,687 | 6,413,388 |
| Stewart Information Svcs Corp | 36,880 | 1,141,731 | 1,376,730 |
| Stifel Finl Corp | 115,306 | 4,400,794 | 4,884,362 |
| Stk Yards Bancorp | 15,500 | 536,242 | 585,745 |
| Stmicroelectronics N V Shs N Y Registry Shs N Y Registry ADR | 52,179 | 383,264 | 347,512 |
| Stone Energy Corp | 69,123 | 930,777 | 296,538 |
| Stonegate Bk Ft Lauderdale Fla | 17,100 | 502,936 | 561,906 |
| Stryker Corp | 42,080 | 3,407,814 | 3,910,915 |
| Sun Tr Banks | 294,206 | 11,961,201 | 12,603,785 |
| Super Micro Computer Com | 29,962 | 748,783 | 734,369 |
| Super Valu | 320,500 | 5,707,076 | 2,172,990 |
| Superior Uniform Group | 27,006 | 295,484 | 458,562 |
| Supernus Pharmaceuticals | 23,624 | 398,412 | 317,507 |
| Surgical Care Affiliates | 72,200 | 2,221,051 | 2,874,282 |
| Surgutneftegaz ADR Repr 10 | 97,725 | 486,693 | 450,805 |
| Swift Transn Co Cl A Cl A | 374,979 | 9,136,068 | 5,182,210 |
| Symantec Corp | 1,265,802 | 25,176,420 | 26,581,842 |
| Synchronoss Technologies | 44,225 | 2,050,124 | 1,558,047 |
| Synchrony Finl | 397,957 | 12,329,548 | 12,101,872 |
| Synergy Pharmaceuticals Fla | 235,100 | 1,057,950 | 1,333,017 |
| Synopsys | 200,000 | 5,204,072 | 9,122,000 |
| Sysco Corp | 52,791 | 1,542,058 | 2,164,431 |
| T Rowe Price Group | 34,055 | 2,349,841 | 2,434,592 |
| Taiwan Semiconductor Mfg Co Ltd ADR | 657,270 | 13,079,662 | 14,952,892 |
| Tal Intl Group | 132,336 | 5,868,406 | 2,104,142 |
| Tangoe | 717,467 | 11,794,050 | 6,019,548 |
| Target Corp | 287,749 | 16,476,236 | 20,893,455 |
| Tata Mtrs Ltd ADR | 22,979 | 684,765 | 677,191 |
| TD Ameritrade Hldg Corp | 521,953 | 14,118,920 | 18,116,989 |
| Te Connectivity Ltd | 292,150 | 10,015,827 | 18,875,812 |
| Te Connectivity Ltd | 10,950 | 687,476 | 707,480 |
| Team Health Hldgs | 28,710 | 1,858,931 | 1,260,082 |
| Tearlab Corp | 624,100 | 2,634,927 | 867,499 |
| Techtarget | 168,345 | 1,666,160 | 1,351,810 |
| Teco Energy | 30,234 | 751,530 | 805,736 |
| Tegna | 173,279 | 2,716,291 | 4,422,080 |
| Teladoc | 103,976 | 3,159,384 | 1,867,409 |
| Telefonica Brasil SA ADR | 202,838 | 4,162,506 | 1,831,627 |
| Telenav | 252,195 | 1,491,434 | 1,434,990 |
| Teligent New | 373,625 | 3,415,947 | 3,325,262 |
| Tenet Healthcare Corp | 10,025 | 272,128 | 303,758 |

| Asset Description | Shares | Cost Value | Market Value |
|-----------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Teradata Corp | 15,624 | \$643,697 | \$412,786 |
| Teradyne | 97,004 | 1,711,227 | 2,005,073 |
| Tesoro Corp | 14,899 | 1,264,863 | 1,569,908 |
| Tessera Technologies | 183,897 | 4,365,320 | 5,518,749 |
| Tetra Tech New | 309,902 | 7,812,409 | 8,063,650 |
| Teva Pharmaceutical Inds ADR | 441,022 | 23,592,959 | 28,948,684 |
| Texas Instruments | 135,819 | 5,378,932 | 7,444,239 |
| Textron | 27,548 | 1,148,675 | 1,157,291 |
| Textura Corp | 86,400 | 2,559,860 | 1,864,512 |
| The Priceline Group | 72,264 | 52,301,515 | 92,132,987 |
| Thermo Fisher Corp | 69,846 | 7,972,330 | 9,907,655 |
| Thor Inds | 32,947 | 1,657,865 | 1,849,974 |
| Tidewater | 89,188 | 2,937,422 | 620,748 |
| Tiffany & Co | 11,228 | 906,860 | 856,584 |
| Tile Shop Hldgs Com Com | 198,268 | 2,147,551 | 3,251,595 |
| Tim Participacoes SA ADR | 293,945 | 4,924,034 | 2,492,654 |
| Time Warner | 505,475 | 21,869,061 | 32,689,068 |
| Time Warner Cable | 330,272 | 27,394,382 | 61,295,180 |
| TJX Cos | 102,675 | 5,190,793 | 7,280,684 |
| Torchmark Corp | 14,702 | 809,989 | 840,366 |
| Total Sys Svcs | 25,963 | 1,017,212 | 1,292,957 |
| Tracon Pharmaceuticals | 241,536 | 2,414,698 | 2,231,793 |
| Tractor Supply Co | 20,669 | 1,638,774 | 1,767,200 |
| Transunion | 295,585 | 7,271,169 | 8,149,278 |
| Travelers Cos | 359,004 | 20,419,378 | 40,517,191 |
| Tri Pointe Group | 290,000 | 4,341,080 | 3,674,300 |
| Trico Bancshares | 227,416 | 5,066,880 | 6,240,295 |
| Trimas Corp | 106,947 | 2,480,853 | 1,994,562 |
| Trinity Ind | 117,200 | 3,100,982 | 2,815,144 |
| Tripadvisor | 68,393 | 5,178,263 | 5,830,503 |
| Triumph Group New | 185,288 | 8,813,083 | 7,365,198 |
| Tubemogul | 163,343 | 1,445,521 | 2,221,465 |
| Twenty First Centy Fox Cl A Cl A | 1,232,566 | 29,185,923 | 33,476,493 |
| Twenty First Centy Fox Cl B Cl B | 237,911 | 6,842,331 | 6,478,317 |
| Tyco International Plc | 302,560 | 12,840,707 | 9,648,638 |
| Tyco International Plc | 109,188 | 2,436,647 | 3,482,005 |
| Tyson Foods Cl A Com (delaware) | 264,251 | 5,053,189 | 14,092,506 |
| U S Physical Therapy | 12,107 | 290,812 | 649,904 |
| Ultratech Eff 06 10 03 | 106,797 | 2,060,936 | 2,116,717 |
| Under Armor Cl A | 459,591 | 29,364,616 | 37,047,631 |
| Unilever N V New York Shs New ADR | 109,438 | 4,679,267 | 4,740,854 |
| Unilever Plc ADR | 102,742 | 4,472,380 | 4,430,235 |

| Asset Description | Shares | Cost Value | Market Value |
|----------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Union Pac Corp | 103,880 | \$6,946,643 | \$8,123,416 |
| United Contl Hldgs | 37,495 | 2,149,356 | 2,148,464 |
| United Financial Bancorp | 292,594 | 3,448,481 | 3,768,611 |
| United Parcel Svc Cl B | 174,106 | 17,204,597 | 16,754,220 |
| United Rentals | 11,362 | 984,540 | 824,199 |
| United STS Stl Corp New | 117,900 | 2,925,870 | 940,842 |
| United Technologies Corp | 120,179 | 11,374,639 | 11,545,597 |
| Unitedhealth Group | 357,069 | 31,011,458 | 42,005,597 |
| Unity Bancorp Nj | 20,929 | 228,814 | 261,612 |
| Universal Corp Va | 30,700 | 1,926,308 | 1,721,656 |
| Universal Ins Hldgs | 20,625 | 119,192 | 478,088 |
| Univest Corp Pa | 24,300 | 488,609 | 506,898 |
| Unum Group | 222,884 | 6,452,022 | 7,419,808 |
| Unvl Health | 12,137 | 1,395,659 | 1,450,250 |
| Urban Outfitters | 8,214 | 281,599 | 186,868 |
| US Bancorp | 165,343 | 6,844,135 | 7,055,186 |
| Utah Med Prods | 8,521 | 315,109 | 498,819 |
| Utd Therapeutics Corp | 38,143 | 5,735,760 | 5,973,575 |
| V F Corp | 108,646 | 6,864,657 | 6,763,214 |
| Vale ADR | 56,900 | 1,063,135 | 187,201 |
| Valero Energy Corp | 591,037 | 25,973,121 | 41,792,226 |
| Validus Holding Ltd | 162,640 | 4,998,638 | 7,528,606 |
| Varian Medical Systems | 12,539 | 928,928 | 1,013,151 |
| Ventas REIT | 41,596 | 2,328,585 | 2,347,262 |
| Veracyte | 186,439 | 2,424,662 | 1,342,361 |
| Vereit | 569,800 | 4,694,204 | 4,512,816 |
| Verisign | 14,764 | 718,792 | 1,289,783 |
| Verisk Analytics | 23,906 | 1,889,954 | 1,837,893 |
| Verizon Communications Com | 1,426,913 | 67,003,222 | 65,951,919 |
| Versar | 264,154 | 812,254 | 816,236 |
| Vertex Pharmaceuticals | 83,764 | 6,267,652 | 10,540,024 |
| Viacom New Cl B | 246,638 | 13,363,493 | 10,151,620 |
| Vical Com Com | 900,040 | 2,420,558 | 369,016 |
| Virtus Invt Partners | 5,158 | 560,420 | 605,859 |
| Virtusa Corp | 31,237 | 1,670,387 | 1,291,338 |
| Visa Com Cl A | 2,202,567 | 43,036,275 | 170,809,071 |
| Vishay Intertechnology | 162,223 | 2,124,043 | 1,954,787 |
| Visteon Corp | 45,017 | 4,963,317 | 5,154,446 |
| Vmware Cl A Com Cl A Com | 52,448 | 3,036,566 | 2,966,983 |
| Vornado Rlty Tr | 22,436 | 1,968,017 | 2,242,703 |
| Voya Finl | 232,500 | 9,766,842 | 8,581,575 |
| Vtv Therapeutics Cl A Cl A | 227,200 | 3,125,500 | 1,547,232 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| Vulcan Materials Co | 20,456 | \$1,635,187 | \$1,942,706 |
| W Bancorporation | 27,910 | 466,910 | 551,222 |
| Wabash Natl Corp | 154,818 | 1,317,700 | 1,831,497 |
| Wabco Hldgs | 11,709 | 432,249 | 1,197,362 |
| Wabco Hldgs | 3,790 | 483,726 | 387,565 |
| Waddell & Reed Finl Cl A | 49,329 | 2,239,830 | 1,413,769 |
| Wal Mart Stores | 810,609 | 54,993,941 | 49,690,332 |
| Walgreens Boots Alliance | 113,830 | 9,221,840 | 9,693,194 |
| Walt Disney Co | 253,911 | 18,598,167 | 26,680,968 |
| Washington Tr Bancorp | 13,200 | 514,627 | 521,664 |
| Waste Mgmt | 53,375 | 2,345,415 | 2,848,624 |
| Waters Corp | 12,511 | 1,341,619 | 1,683,730 |
| Watsco | 172,061 | 11,118,299 | 20,153,505 |
| Wayside Technology Group | 26,708 | 439,657 | 489,825 |
| Weatherford International Ltd(ie)usd0 001 | 460,000 | 6,394,916 | 3,859,400 |
| Web Com Group Com | 59,642 | 1,099,335 | 1,193,436 |
| Webster Fncl Corp Waterbury Conn | 161,940 | 6,306,848 | 6,022,549 |
| Wec Energy Group | 31,780 | 1,354,256 | 1,630,632 |
| Wellcare Hlth Plans | 60,275 | 2,977,887 | 4,714,108 |
| Wells Fargo & Co | 2,410,247 | 91,626,535 | 131,021,027 |
| Welltower | 46,833 | 3,200,679 | 3,186,049 |
| Western Union Co | 64,425 | 1,127,479 | 1,153,852 |
| Westn Digital Corp | 181,013 | 2,664,351 | 10,869,831 |
| Westrock Co | 25,813 | 1,641,031 | 1,177,589 |
| Westwood Hldgs Group | 8,642 | 489,749 | 450,162 |
| Weyerhaeuser Co | 64,814 | 2,150,195 | 1,943,124 |
| Whirlpool Corp | 55,866 | 3,444,896 | 8,205,039 |
| Whitewave Foods Co Com Cl'a' | 91,226 | 3,691,042 | 3,549,604 |
| Whole Foods Mkt | 447,092 | 16,832,336 | 14,977,582 |
| Williams Co | 81,941 | 2,589,432 | 2,105,884 |
| Willis Group | 194,190 | 8,332,405 | 9,431,808 |
| Winmark Corp | 6,896 | 365,147 | 641,397 |
| Winnebago Inds | 224,950 | 4,638,605 | 4,476,505 |
| Woodward | 83,967 | 3,638,198 | 4,169,801 |
| World Accep Corp S C New | 22,847 | 939,632 | 847,624 |
| Wsfs Financial Corp | 14,300 | 357,148 | 462,748 |
| Wyndham Worldwide Corp | 17,949 | 1,272,647 | 1,303,995 |
| Wynn Resorts Ltd | 9,594 | 847,504 | 663,809 |
| Xactly Corp | 327,900 | 2,625,729 | 2,796,987 |
| Xcel Energy | 51,068 | 1,278,222 | 1,833,852 |
| Xerox Corp | 745,054 | 7,819,185 | 7,919,924 |
| Xilinx | 34,072 | 1,305,832 | 1,600,362 |

| Asset Description | Shares | Cost Value | Market Value |
|--|--------------------|------------------------|-------------------------|
| EQUITIES | | | |
| U.S. Securities | | | |
| Common Stock | | | |
| XI Group Plc | 45,668 | \$1,719,821 | \$1,789,272 |
| Xo Group | 154,531 | 1,430,476 | 2,481,768 |
| Xylem | 21,987 | 761,721 | 802,526 |
| Yadkin Finl Corp | 292,100 | 5,522,223 | 7,352,157 |
| Yahoo | 87,408 | 2,880,094 | 2,907,190 |
| Yte Corp | 166,000 | 18,398,574 | 18,002,700 |
| Yum Brands | 167,649 | 8,155,450 | 12,246,759 |
| Yum Brands | 25,177 | 1,814,663 | 1,839,180 |
| Yy Ads ADR | 7,385 | 474,787 | 461,341 |
| Zagg | 65,400 | 585,084 | 715,476 |
| Ziff Davis Hldgs Oc | 1,759 | - | 18 |
| Zimmer Biomet Hldgs | 21,179 | 1,789,087 | 2,172,754 |
| Zions Bancorp | 20,029 | 571,808 | 546,792 |
| Zoetis Com Cl 'a' | 148,760 | 5,423,918 | 7,128,579 |
| Zumiez | 85,023 | 1,643,639 | 1,285,548 |
| Total Common Stock | 253,707,770 | \$8,115,411,104 | \$9,902,565,665 |
| Convertible & Preferred | | | |
| Citigroup Cap Xiii | 24,250 | \$645,002 | \$630,258 |
| Itau Unibanco Hldg SA ADR | 47,315 | 389,941 | 308,021 |
| Petroleo Brasileiro SA Petrobras ADR | 2,111,684 | 22,378,972 | 7,179,726 |
| Surgutneftegaz Jsc ADR | 815,610 | 5,158,325 | 4,852,880 |
| Vale ADR | 420,862 | 4,870,611 | 1,073,198 |
| Visual Edge Tech Oc Pfd | 27,122 | 13,121 | 13,122 |
| Total Convertible & Preferred Securities | 3,446,843 | \$33,455,972 | \$14,057,205 |
| Rights & Warrants | | | |
| ASG Wt Corp Wt Exp | 775 | - | \$775 |
| Hmh Holdings | 116,753 | 881,126 | 12 |
| Hmh Holdings Wts | 4,761 | - | 7,142 |
| Pvtpl Neon Communications Pfd Wt Exp12 02 2012 | 120,645 | 443,759 | - |
| Total Rights and Warrants | 242,934 | \$1,324,885 | \$7,929 |
| U.S. Stock Funds | | | |
| CF Dfa Small Cap Value Tr | 324,781 | \$272,634,955 | \$662,686,461 |
| CF Dfa U S Micro Cap Tr | 50,809 | 119,862,796 | 295,952,406 |
| CF Pyramis Small Company Commingled Pool5404 | 1,553,068 | 62,069,237 | 930,862,091 |
| Mfb Nt Collective US Marketcap Equity Index Fund - Lending | 48,129,317 | 1,232,966,880 | 2,611,063,592 |
| Total U.S. Stock Funds | 50,057,975 | \$1,687,533,868 | \$4,500,564,550 |
| Total U.S. Equities | 307,455,522 | \$9,837,725,829 | \$14,417,195,349 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Australia | | | |
| Abacus Property Gr | 229,600 | \$538,751 | \$534,546 |
| Ansell | 42,009 | 733,875 | 654,979 |
| Aristocrat Leisure | 315,300 | 1,695,331 | 2,342,138 |
| Aust & Nz Bank Grp | 22,940 | 727,221 | 466,152 |
| Caltex Australia | 76,809 | 1,891,874 | 2,106,766 |
| Challenger Ltd | 128,421 | 756,810 | 814,733 |
| Commonwealth Bank Of Australia | 5,440 | 412,551 | 338,517 |
| Csl Ltd | 63,500 | 1,953,841 | 4,865,261 |
| Dominos Pizza Ent | 32,661 | 785,837 | 1,372,285 |
| Duluxgroup Ltd | 537,836 | 2,524,693 | 2,602,162 |
| Evolution Mining | 2,436,700 | 2,185,748 | 2,464,221 |
| Flight Centre Travel Group Ltd | 30,977 | 892,988 | 899,014 |
| Harvey Norman Hldg | 3,677,300 | 12,867,229 | 11,183,254 |
| James Hardie Industries Plc | 64,114 | 529,791 | 814,908 |
| Lendlease Group | 138,312 | 1,777,790 | 1,434,968 |
| Macquarie GP Ltd | 86,893 | 5,084,327 | 5,232,637 |
| Magellan Financial | 420,132 | 5,733,109 | 8,326,370 |
| Metcash Limited | 118,607 | 97,165 | 139,362 |
| Newcrest Mining Ltd | 18,774 | 185,946 | 177,158 |
| Orora Ltd | 968,569 | 1,677,390 | 1,585,535 |
| Oz Minerals Ltd | 307,363 | 1,045,668 | 905,669 |
| Qbe Ins Group | 689,584 | 8,690,645 | 6,316,489 |
| Rea Group Limited | 33,274 | 1,378,150 | 1,333,646 |
| Sirtex Medical | 74,203 | 1,186,448 | 2,162,155 |
| Telstra Corp Ltd | 44,000 | 211,415 | 179,588 |
| The Star Entertain | 681,977 | 2,445,314 | 2,520,556 |
| TPG Telecom Ltd | 239,800 | 1,825,030 | 1,725,474 |
| Westpac Bkg Corp | 13,630 | 440,953 | 332,798 |
| Woodside Petroleum | 34,620 | 1,379,621 | 723,393 |
| Worleyparsons Limited | 186,478 | 1,354,181 | 628,162 |
| Austria | | | |
| Andritz AG | 1,670 | \$96,044 | \$81,726 |
| Austria Tech Systemtechnik | 264,800 | 3,122,488 | 4,188,217 |
| Conwert Immobilien | 395,294 | 5,424,897 | 6,028,887 |
| Erste Group Bank AG | 502,246 | 17,077,805 | 15,773,002 |
| Schoeller Bleckman | 110,421 | 6,683,763 | 6,046,696 |
| Uniq Insurance Gr | 73,030 | 790,695 | 596,977 |
| Voestalpine AG | 271,665 | 10,682,115 | 8,364,884 |
| Wienerberger AG | 70,970 | 784,215 | 1,317,549 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Belgium | | | |
| Ageas Npv | 35,083 | \$1,308,642 | \$1,631,136 |
| Anheuser Busch Inbev NV | 103,180 | 11,459,945 | 12,822,459 |
| Barco Npv | 35,170 | 2,549,463 | 2,353,439 |
| Delhaize Group | 7,369 | 602,772 | 718,764 |
| Etablissements Colruyt | 12,547 | 605,420 | 646,666 |
| KBC Groep NV | 132,893 | 8,759,390 | 8,325,337 |
| Ontex Group NV | 36,390 | 945,670 | 1,295,018 |
| Proximus | 46,966 | 1,498,258 | 1,530,575 |
| Solvay SA | 15,013 | 1,573,375 | 1,605,258 |
| Telenet Grp Hldg | 51,750 | 2,952,086 | 2,797,872 |
| Umicore | 11,690 | 481,322 | 491,001 |
| Bermuda | | | |
| James River Group Holdings | 45,236 | \$1,445,300 | \$1,517,215 |
| Brazil | | | |
| Alpargatas SA Prf | 336,600 | \$997,675 | \$605,774 |
| Ambev SA | 652,500 | 3,590,153 | 2,943,981 |
| BB Seguridade Part | 379,000 | 3,376,655 | 2,330,760 |
| Bco Bradesco SA Prf | 568,760 | 5,525,242 | 2,771,739 |
| Bco Bradesco SA Right Exp Date 05/ 02/ 2016 | 18,631 | - | 9,748 |
| Bco Do Brasil SA | 665,200 | 7,521,281 | 2,478,369 |
| Braskem S A Prf'a' | 266,500 | 1,911,852 | 1,860,532 |
| Ccr SA | 524,900 | 3,897,322 | 1,665,086 |
| Centrais Elet Bras | 176,081 | 337,550 | 256,361 |
| Cesp Companhia Ene Prf | 23,800 | 264,173 | 80,612 |
| Cia Brasileira Pao De Acucar P Acucar Cbd | 21,300 | 402,481 | 225,369 |
| Cia Energ Mg Cemig Prf Br15 00 | 148,000 | 525,884 | 229,318 |
| Cia Paranaense De Prf'b'npv | 47,000 | 387,621 | 288,682 |
| Cia Saneamento Min | 147,532 | 1,197,852 | 578,008 |
| Cielo SA | 112,164 | 1,407,282 | 952,313 |
| Cyrela Brazil Rlty | 211,300 | 947,792 | 400,569 |
| Ecorodovias Infra | 202,400 | 1,623,572 | 260,402 |
| Edp Energias Br | 30,700 | 113,505 | 93,429 |
| Estacio Participac | 121,900 | 948,333 | 429,827 |
| Grendene SA | 161,700 | 1,092,797 | 688,285 |
| Itau Unibanco Hold Prf | 281,730 | 2,824,282 | 1,874,995 |
| Itausa Inv Itau SA Prf | 4,037,050 | 9,752,946 | 7,020,513 |
| JBS SA | 780,800 | 3,188,008 | 2,437,379 |
| M Dias Branco SA I | 49,800 | 956,112 | 837,081 |
| Natura Cosmeticos | 38,000 | 330,914 | 225,623 |
| Petrol Brasileiros Prf | 569,800 | 1,073,083 | 964,969 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Brazil | | | |
| Qualicorp SA Equity | 838,700 | \$7,877,869 | \$2,995,471 |
| Sabesp Cia Saneame | 1,095,183 | 6,643,190 | 5,240,269 |
| Telefonica Brasil Prf | 324,600 | 4,586,408 | 2,933,194 |
| Transmissora Alian Units (1 Com & 2 Prf) | 21,800 | 109,986 | 92,297 |
| Tupy SA | 145,100 | 842,102 | 685,844 |
| Canada | | | |
| Airboss Of Amer Cp | 218,200 | \$1,882,420 | \$2,744,190 |
| Alimentation Couch Class'b's | 74,808 | 2,397,260 | 3,280,221 |
| Badger Daylighting | 113,100 | 2,108,434 | 1,988,267 |
| BCE | 135,600 | 5,566,404 | 5,218,613 |
| Biosyent | 71,500 | 492,931 | 361,075 |
| Blackberry Ltd | 65,000 | 496,256 | 600,821 |
| Brookfield Asset Limited | 16,090 | 497,952 | 505,600 |
| Brookfield Asset Mgmt Voting Shs Cl A Voting Shs Cl A | 151,691 | 4,631,251 | 4,782,817 |
| CAN Pacific Rys | 1,800 | 275,317 | 229,007 |
| Canadian Energy Svcs & Technology Corp | 253,107 | 1,377,700 | 706,972 |
| Cdn Natural Resources | 219,930 | 7,237,017 | 4,784,598 |
| CGI Group 'a'sub | 11,760 | 411,063 | 469,012 |
| Ci Financial Corp | 204,657 | 5,070,058 | 4,508,318 |
| Constellation Soft | 5,009 | 1,420,606 | 2,080,190 |
| Cott Corporation | 160,300 | 1,830,433 | 1,758,673 |
| Descartes Systems | 74,555 | 1,074,903 | 1,494,213 |
| Dollarama | 35,706 | 1,715,945 | 2,054,811 |
| Dominion Diamond | 180,737 | 2,524,501 | 1,839,768 |
| Dorel Industries Class'b'sub | 92,573 | 2,622,344 | 2,087,907 |
| Element Finl Corp | 135,700 | 1,872,361 | 1,631,409 |
| Enbridge | 125,681 | 5,770,286 | 4,161,922 |
| Encana Corp | 86,270 | 1,020,275 | 436,598 |
| Enerflex Ltd | 102,200 | 1,133,511 | 977,783 |
| Enghouse Sys Ltd | 10,500 | 200,804 | 561,925 |
| Ensign Energy Svcs | 98,600 | 1,408,155 | 523,841 |
| Genworth Mi Canada | 54,690 | 1,321,800 | 1,047,264 |
| Goeasy Ltd | 36,900 | 575,970 | 546,541 |
| H& R Real Estate In Stapled Ut(1 REIT Ut& 1 Fin | 53,700 | 847,095 | 775,095 |
| Hudbay Minerals In | 364,140 | 3,611,887 | 1,391,968 |
| Intact Finl Corp | 26,358 | 1,924,728 | 1,682,692 |
| Just Energy Group | 253,100 | 1,780,800 | 1,800,179 |
| Linamar Corp | 50,700 | 2,328,916 | 2,727,529 |
| Macdonald Dettwile | 13,300 | 886,667 | 797,177 |
| Magna Intl | 204,404 | 10,952,070 | 8,257,975 |
| Manulife Finl Corp | 95,600 | 1,469,719 | 1,427,359 |

| Asset Description | Shares | Cost Value | Market Value |
|---|------------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Canada | | | |
| Metro | 16,560 | \$468,655 | \$461,835 |
| Mullen Group Ltd | 131,610 | 2,383,902 | 1,327,375 |
| Natl Bk Of Canada | 29,300 | 1,020,873 | 850,251 |
| Peyto Expl & Dev Corp New | 51,973 | 1,600,287 | 930,508 |
| Power Corp Canada Sub | 8,200 | 179,167 | 170,836 |
| Power Finl Corp | 38,200 | 905,271 | 874,769 |
| Precision Drilling | 195,100 | 1,168,219 | 768,265 |
| Raging Riv Expl | 159,196 | 1,057,102 | 959,233 |
| Riocan Real Estate Trust Units | 9,200 | 166,689 | 156,899 |
| Rogers Comms Class'b'com Cad1 62478 | 4,700 | 190,159 | 161,460 |
| Rogers Communications Cl B Non | 123,600 | 4,457,270 | 4,259,256 |
| Royal Bk Of Canada | 8,120 | 517,510 | 433,445 |
| Semafo | 354,000 | 925,357 | 894,493 |
| Sun Life Finl | 36,500 | 1,136,523 | 1,133,810 |
| Suncor Energy | 149,600 | 5,402,194 | 3,846,888 |
| Thomson Reuters Cp | 20,600 | 789,263 | 777,227 |
| Toronto Dominion | 101,113 | 4,651,663 | 3,948,146 |
| Valeant Ph Int | 3,200 | 241,056 | 323,801 |
| Westjet Airlines Com Variable Shares | 60,450 | 1,721,502 | 881,662 |
| Whitecap Resources | 112,853 | 1,147,165 | 736,863 |
| Chile | | | |
| Banco De Chile | 24,589 | \$2,692 | \$2,505 |
| Emp Nac Electricid | 1,721,200 | 2,256,638 | 2,134,157 |
| Enerasis Americas S | 44,381,439 | 13,829,476 | 10,714,554 |
| Inversiones Aguas | 206,391 | 311,926 | 291,074 |
| Mfc Ishares Msci Chile Capped Etf | 15,089 | 487,145 | 481,641 |
| Sm Chile SA B | 1,092,732 | 310,128 | 290,963 |
| China | | | |
| AAC Technologies Holdings | 329,500 | \$815,641 | \$2,149,149 |
| Agricultural Bank Of China Cmn | 5,676,000 | 2,791,753 | 2,321,622 |
| Anhui Conch Cement 'h'cny1 | 2,304,100 | 6,504,676 | 6,198,652 |
| Bank Of China Ltd 'h'cny1 | 3,129,800 | 1,771,248 | 1,397,277 |
| Bank Of Communications Co 'h' | 2,663,000 | 2,226,195 | 1,876,090 |
| Baoxin Auto Group | 529,000 | 332,620 | 331,045 |
| Beijing Capital International Airports 'h' Cny1 | 1,630,000 | 1,794,206 | 1,760,366 |
| Beijing Enterprise | 268,500 | 1,826,957 | 1,626,559 |
| Belle Internationa | 1,778,000 | 2,535,643 | 1,335,195 |
| China Bluechemical Ltd H Shs | 956,000 | 469,117 | 260,274 |
| China Citic Bk Cor 'h'cny1 | 519,000 | 398,794 | 336,172 |
| China Comm | 684,000 | 291,677 | 256,826 |

| Asset Description | Shares | Cost Value | Market Value |
|---|------------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| China | | | |
| China Construction Bank'h'cny1 | 1,126,539 | \$841,376 | \$771,846 |
| China Everbright B 'h'cny1 | 722,000 | 406,136 | 351,211 |
| China High Precisi | 852,000 | 432,424 | 134,119 |
| China Life Insurance Co 'h' Cny1 | 613,000 | 1,800,642 | 1,981,336 |
| China Merchants Bk | 292,500 | 685,353 | 690,664 |
| China Minsheng Ban 'h'cny1 | 266,500 | 271,566 | 264,088 |
| China Mobile Ltd | 819,000 | 8,637,046 | 9,246,595 |
| China Oilfield | 5,248,800 | 8,064,196 | 4,517,267 |
| China Overseas Land & Investmnt | 1,217,900 | 3,708,021 | 4,274,353 |
| China Power Intl | 655,900 | 368,559 | 379,145 |
| China Res Pwr Hldg | 1,711,137 | 3,950,094 | 3,329,477 |
| China Resources Land | 1,096,000 | 2,970,360 | 3,196,016 |
| China Shenhua Energy Co 'h' | 154,000 | 407,680 | 242,024 |
| China Shineway Pha | 141,000 | 188,739 | 179,749 |
| China Taiping Insu | 474,000 | 1,800,361 | 1,467,843 |
| China Telecom Corp Ltd 'h'cny1 | 3,477,000 | 2,160,585 | 1,633,037 |
| China Vanke Co | 916,100 | 2,163,625 | 2,706,875 |
| China Zhengtong Au | 1,731,000 | 1,030,453 | 797,361 |
| Chongqing Rural Co Cny1 H Share | 389,000 | 239,849 | 235,403 |
| Citic Securities 'h'cny1 | 47,000 | 173,734 | 109,887 |
| Cnooc Ltd | 81,000 | 108,317 | 84,343 |
| Country Garden Hld | 260,000 | 97,186 | 106,682 |
| Crrc Corporation Limited 'h'cny1 | 1,260,000 | 1,666,440 | 1,557,492 |
| Enn Energy | 304,000 | 1,772,106 | 1,621,956 |
| Eva Precision Indl | 6,434,000 | 1,795,806 | 1,145,645 |
| Geely Automobile H | 5,091,000 | 2,771,993 | 2,712,958 |
| Golden Eagle Retai | 169,000 | 204,315 | 204,104 |
| Goldpac Grp Ltd | 1,165,000 | 980,418 | 509,584 |
| Guangdong Invest | 348,500 | 441,297 | 493,736 |
| Haitong Securities Co Ltd | 656,400 | 1,435,918 | 1,160,323 |
| Hengan Intl | 276,000 | 2,762,534 | 2,606,814 |
| Hollysys Automation Technologies | 77,756 | 1,677,606 | 1,724,628 |
| Huabao Intl Hldg | 546,000 | 293,316 | 199,374 |
| Huadian Power International Corporation Limited | 436,000 | 331,199 | 284,098 |
| Huaneng Power | 2,808,000 | 2,093,279 | 2,423,891 |
| Industrial & Commercial Bank China | 10,023,700 | 6,662,156 | 6,052,904 |
| Kingdee Intl Softw | 13,586,000 | 5,729,314 | 6,240,674 |
| Kingsoft Corp Ltd | 1,418,000 | 967,013 | 3,472,661 |
| New China Life Ins Co Ltd | 72,900 | 328,209 | 306,174 |
| People's Ins Co | 1,453,000 | 683,239 | 712,425 |
| Phoenix Satellite | 354,000 | 85,525 | 83,131 |
| Picc Property & CA | 1,082,200 | 1,674,512 | 2,153,187 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| China | | | |
| Ping An Insurance Group | 1,492,500 | \$7,969,265 | \$8,280,807 |
| Shenzhou Internati | 323,000 | 1,324,980 | 1,856,693 |
| Sino Biopharmaceut | 1,938,000 | 1,551,709 | 1,765,421 |
| Sinopec S/ Petroche | 4,349,000 | 1,796,575 | 1,733,955 |
| Sinotrans Shipping | 1,906,500 | 545,879 | 376,373 |
| Tencent Hldgs Limited | 664,600 | 6,837,442 | 13,077,360 |
| Travelsky Technolo | 1,028,000 | 1,523,929 | 1,692,520 |
| Want Want China Ho | 1,503,000 | 1,325,589 | 1,118,986 |
| Weichai Power Co | 2,412,662 | 3,310,571 | 2,670,999 |
| Xinjiang Goldwind | 882,000 | 1,954,582 | 1,695,683 |
| Yingde Gases Group | 2,059,000 | 2,007,847 | 951,107 |
| Zhejiang Express | 446,200 | 497,587 | 536,581 |
| Colombia | | | |
| Ecopetrol SA Com Cop250 | 493,984 | \$542,665 | \$172,727 |
| Croatia | | | |
| Hrvatski Telekom | 5,047 | \$141,703 | \$103,097 |
| Czech Republic | | | |
| Komerčni Banka Czk500 | 25,850 | \$4,493,755 | \$5,143,958 |
| Denmark | | | |
| A P Moller Maersk | 546 | \$799,623 | \$713,318 |
| Ambu A/ S | 65,951 | 1,107,787 | 2,011,228 |
| Carlsberg | 47,692 | 4,003,208 | 4,252,140 |
| Coloplast | 27,212 | 2,055,454 | 2,206,336 |
| D/ S Norden | 44,911 | 1,426,604 | 798,223 |
| Danske Bank A/ S | 45,619 | 1,239,423 | 1,229,823 |
| Dsv Dkk1 | 128,828 | 4,269,499 | 5,095,136 |
| Iss A/ S | 23,350 | 821,674 | 845,315 |
| Nnit A/ S | 33,324 | 793,483 | 914,375 |
| Novo Nordisk As | 445,564 | 20,954,542 | 25,936,860 |
| Novozymes A/ S | 58,021 | 2,622,576 | 2,792,184 |
| Pandora A/ S | 44,855 | 4,323,003 | 5,693,551 |
| Royal Unibrew A/ S | 58,345 | 1,922,418 | 2,378,881 |
| TDC DKK 1 | 56,383 | 438,922 | 282,252 |
| Vestas Wind System | 61,991 | 3,209,097 | 4,365,665 |
| Egypt | | | |
| Telecom Egypt Egp10 | 298,181 | \$303,737 | \$244,484 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Finland | | | |
| Amer Sports Corp | 124,220 | \$1,977,619 | \$3,639,337 |
| Elisa Oyj | 56,003 | 1,733,861 | 2,116,487 |
| Huhtamaki | 147,540 | 2,611,780 | 5,369,136 |
| Kone Corporation | 193,976 | 6,899,920 | 8,253,751 |
| Neste Oyj | 52,358 | 1,037,653 | 1,571,498 |
| Nokia Oyj | 286,962 | 2,145,420 | 2,055,838 |
| Nokian Renkaat | 30,990 | 1,053,689 | 1,114,293 |
| Orion Corporation | 27,439 | 794,512 | 952,929 |
| Sampo Plc | 184,072 | 7,916,298 | 9,397,999 |
| Stora Enso | 56,357 | 562,429 | 513,641 |
| Upm Kymmene Corp | 168,664 | 3,170,749 | 3,156,876 |
| Wartsila | 16,163 | 724,279 | 740,064 |
| France | | | |
| Airbus Group Se | 49,598 | \$3,195,843 | \$3,340,455 |
| Albioma | 28,203 | 726,057 | 458,022 |
| Alcatel Lucent | 419,389 | 1,669,283 | 1,662,875 |
| Alten Npv | 27,538 | 1,510,674 | 1,597,735 |
| Arcelormittal | 31,400 | 520,006 | 132,926 |
| Atos Se | 2,600 | 175,788 | 218,748 |
| Axa | 360,682 | 7,535,941 | 9,885,338 |
| Beneteau | 76,400 | 782,972 | 1,071,444 |
| Bic | 51,102 | 5,704,036 | 8,418,411 |
| Bnp Paribas | 11,832 | 718,331 | 671,318 |
| Boiron | 19,600 | 1,136,586 | 1,586,215 |
| Bouygues | 4,479 | 178,655 | 177,811 |
| Cap Gemini | 89,781 | 6,649,171 | 8,348,491 |
| Carrefour SA | 276,282 | 7,925,290 | 7,998,335 |
| Casino Guich Perr | 12,027 | 747,486 | 554,149 |
| Christian Dior Se | 17,425 | 3,560,161 | 2,967,086 |
| CIE De St Gobain | 473,154 | 20,609,731 | 20,482,390 |
| Credit Agricole SA | 18,310 | 289,429 | 216,405 |
| Dassault Systemes | 35,252 | 2,766,198 | 2,824,967 |
| Edenred | 14,646 | 403,312 | 277,629 |
| Engie Comstk | 961,313 | 20,807,941 | 17,047,778 |
| Essilor Intl | 48,377 | 5,614,390 | 6,046,100 |
| Eurofins Scientifi Eur0 10 | 4,801 | 950,136 | 1,678,553 |
| Euronext Eur1 60 | 10,710 | 473,839 | 550,127 |
| Gameloft Se | 161,349 | 1,153,926 | 1,062,157 |
| Gpe Eurotunnel (eur) Euro 0 40 | 68,443 | 1,031,341 | 852,047 |
| Havas | 63,900 | 540,359 | 538,449 |
| Hermes Intl | 5,038 | 1,610,467 | 1,706,139 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------------|---------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| France | | | |
| Iliad Npv | 3,077 | \$714,468 | \$735,360 |
| Ingenico Group | 16,053 | 1,832,957 | 2,031,571 |
| Interparfums SA | 25,104 | 854,441 | 619,040 |
| Ipsen | 44,752 | 2,436,742 | 2,965,460 |
| Kering | 5,799 | 1,162,910 | 994,999 |
| Klepierre | 14,500 | 717,578 | 645,648 |
| Korian | 166,360 | 6,087,146 | 6,086,544 |
| Legrand SA | 32,894 | 1,741,548 | 1,865,250 |
| L'oreal | 55,059 | 9,953,440 | 9,288,585 |
| Lvmh Moet Hennessy Louis Vuitton Se | 23,330 | 4,043,306 | 3,672,256 |
| Metropole Tv (m6) | 85,234 | 1,710,933 | 1,466,621 |
| Michelin (cgde) | 20,378 | 1,854,428 | 1,945,809 |
| Nexans | 11,600 | 595,641 | 424,656 |
| Orange | 561,724 | 9,648,352 | 9,448,959 |
| Orpea | 25,938 | 1,831,356 | 2,078,858 |
| Pernod Ricard | 4,009 | 465,827 | 458,144 |
| Peugeot SA | 469,418 | 8,462,890 | 8,263,396 |
| Publicis Groupe SA | 20,994 | 1,542,245 | 1,399,819 |
| Remy Cointreau | 4,980 | 353,258 | 357,099 |
| Renault SA | 78,534 | 7,119,180 | 7,902,403 |
| Rexel | 54,593 | 751,314 | 728,258 |
| Rubis | 8,474 | 653,460 | 643,727 |
| Safran SA | 135,428 | 9,962,007 | 9,322,705 |
| Sanofi | 366,244 | 30,970,503 | 31,271,078 |
| Schneider Electric | 174,498 | 11,010,039 | 9,963,125 |
| Scor Se | 23,560 | 838,202 | 883,222 |
| Societe Generale | 158,484 | 9,544,312 | 7,328,901 |
| Sodexo | 76,199 | 7,728,025 | 7,461,336 |
| Sopra Steria Group | 39,800 | 3,674,577 | 4,682,322 |
| Stmicroelectronics | 357,801 | 2,635,116 | 2,409,241 |
| Technicolor | 89,907 | 730,916 | 730,542 |
| Teleperformance Societe Europeenne | 27,068 | 1,657,149 | 2,278,808 |
| Thales SA | 34,065 | 2,417,182 | 2,557,032 |
| Total | 217,561 | 12,026,792 | 9,752,426 |
| Ubisoft Entertain | 512,324 | 10,017,495 | 14,842,857 |
| Unibail Rodamco Se | 9,773 | 2,208,030 | 2,488,487 |
| Valeo | 81,720 | 9,265,615 | 12,654,511 |
| Veolia Environneme | 191,204 | 4,214,045 | 4,541,468 |
| Vi | 26,145 | 1,492,864 | 1,679,654 |
| Vivendi SA | 161,674 | 4,023,400 | 3,487,942 |
| Wendel | 27,400 | 3,557,691 | 3,262,202 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Germany | | | |
| Aareal Bank AG | 63,676 | \$2,740,242 | \$2,015,650 |
| Adidas AG | 2,093 | 163,098 | 204,422 |
| Allianz Se (se Societas Europeaee) | 42,214 | 7,007,951 | 7,499,924 |
| Aurelius Se & Co | 58,130 | 1,898,164 | 3,038,615 |
| Aurubis AG | 26,209 | 1,731,189 | 1,337,418 |
| BASF - | 23,000 | 1,911,290 | 1,766,932 |
| Bayer AG | 18,712 | 1,299,222 | 2,353,849 |
| Bayer Motoren Werk Non | 7,362 | 468,203 | 619,074 |
| Bayerische Motoren Werke A G | 88,036 | 7,064,152 | 9,336,699 |
| Beiersdorf AG | 23,670 | 1,943,816 | 2,163,983 |
| Brenntag AG | 51,559 | 2,571,019 | 2,704,092 |
| Carl Zeiss Meditec | 137,369 | 4,190,322 | 4,260,344 |
| Commerzbank AG | 140,019 | 1,825,195 | 1,455,926 |
| Continental AG | 89,825 | 16,847,135 | 21,910,893 |
| CTS Eventim AG & C | 46,595 | 1,415,105 | 1,859,637 |
| Daimler AG | 108,315 | 6,048,993 | 9,128,263 |
| Deutsche Bank AG | 71,332 | 2,294,179 | 1,745,416 |
| Deutsche Boerse AG | 32,286 | 2,644,649 | 2,854,533 |
| Deutsche Euroshop | 9,360 | 456,041 | 411,388 |
| Deutsche Lufthansa | 92,027 | 1,444,276 | 1,456,048 |
| Deutsche Post AG | 94,815 | 2,831,681 | 2,673,301 |
| Deutsche Telekom | 599,270 | 7,792,356 | 10,864,973 |
| Deutsche Wohnen AG | 46,924 | 994,729 | 1,305,687 |
| Draegerwerk Kgaa Non | 13,600 | 1,542,103 | 1,013,622 |
| E On Se | 20,680 | 174,103 | 200,632 |
| Evonik Industries | 101,182 | 3,517,637 | 3,365,017 |
| Evotec AG | 130,571 | 654,385 | 591,470 |
| Fresenius Med Care AG & Co Kgaa | 3,580 | 144,129 | 149,787 |
| Fresenius Medical Care | 2,181 | 176,053 | 184,160 |
| Fresenius Se& Kgaa | 191,461 | 10,634,134 | 13,720,710 |
| Gea Group AG | 9,055 | 361,638 | 367,883 |
| Gerresheimer AG | 80,464 | 5,174,785 | 6,309,987 |
| Grand City Propert | 215,439 | 3,192,834 | 5,005,931 |
| Hannover Rueck Se | 19,286 | 1,922,024 | 2,213,408 |
| Heidelbergcement | 8,266 | 551,058 | 679,019 |
| Henkel AG & Co Kgaa | 9,414 | 863,041 | 906,266 |
| Henkel AG & Co Kgaa Non | 4,170 | 486,256 | 467,483 |
| Hochtief AG | 8,659 | 630,055 | 807,717 |
| Infineon Technolog | 151,425 | 1,837,007 | 2,221,478 |
| Jenoptik AG | 103,940 | 1,490,132 | 1,624,775 |
| K + S AG - Reg Shs Shs | 24,105 | 685,996 | 618,496 |
| Krones AG | 19,078 | 1,897,037 | 2,285,905 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Germany | | | |
| Lanxess AG | 7,594 | \$383,127 | \$352,083 |
| Leoni AG | 12,366 | 676,248 | 489,572 |
| Linde AG | 6,071 | 869,181 | 883,061 |
| Merck Kgaa | 68,904 | 5,473,804 | 6,704,352 |
| Muenchener Rueckve | 15,535 | 2,896,402 | 3,114,405 |
| Norma Group Se | 42,286 | 2,139,504 | 2,349,590 |
| Osram Licht AG | 20,430 | 936,016 | 860,871 |
| Porsche Auto Hl Se Non | 23,415 | 1,607,452 | 1,272,040 |
| Prosiebensat 1 Media Se | 104,354 | 4,682,512 | 5,301,269 |
| Qiagen N V | 226,639 | 5,273,918 | 6,266,568 |
| Rational AG | 8,050 | 2,189,943 | 3,671,906 |
| Rtl Group | 8,645 | 747,595 | 723,581 |
| RWE AG | 487,158 | 14,969,959 | 6,196,929 |
| Salzgitter AG | 12,944 | 508,115 | 319,538 |
| Sap Se | 303,317 | 22,469,805 | 24,178,216 |
| Siemens AG | 2,839 | 382,380 | 277,190 |
| Stratec Biomedical | 18,053 | 909,090 | 1,196,269 |
| Tui AG | 168,079 | 3,111,291 | 3,064,676 |
| Tui AG | 22,210 | 422,028 | 396,425 |
| United Internet AG | 79,901 | 3,910,606 | 4,418,808 |
| Volkswagen AG Non | 10,785 | 1,739,299 | 1,566,981 |
| Vonovia Se | 139,545 | 4,220,493 | 4,327,830 |
| Wirecard AG | 32,832 | 1,409,969 | 1,658,441 |
| Zalando Se | 38,793 | 1,333,045 | 1,533,926 |
| Greece | | | |
| Ote(hellenic Tlcm) | 59,478 | \$545,939 | \$597,005 |
| Hong Kong | | | |
| 1st Pacific Co | 9,576,000 | \$8,729,289 | \$6,350,927 |
| AIA Group Ltd | 2,054,600 | 11,251,047 | 12,353,872 |
| Ck Hutchison Hldgs | 167,168 | 2,207,148 | 2,256,185 |
| Ck Property Ltd | 75,968 | 508,280 | 494,028 |
| Clp Holdings | 215,000 | 1,782,544 | 1,826,771 |
| Galaxy Entertainme | 25,000 | 104,220 | 78,869 |
| Hang Seng Bank | 23,420 | 398,158 | 445,727 |
| Hkt Trust and Hkt | 1,414,000 | 1,796,380 | 1,806,236 |
| Hong Kong Exchanges & Clear | 171,600 | 6,374,696 | 4,395,089 |
| Hutchison Tel Hk H | 802,000 | 303,402 | 278,366 |
| Li & Fung | 118,000 | 139,593 | 80,238 |
| Lifestyle Internat | 248,000 | 468,923 | 331,514 |
| Link Real Estate Investment | 509,500 | 1,941,027 | 3,050,367 |

| Asset Description | Shares | Cost Value | Market Value |
|--------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Hong Kong | | | |
| Luk Fook Hldgs | 516,000 | \$1,799,439 | \$1,094,565 |
| Man Wah Holdings L | 1,327,600 | 1,587,511 | 1,562,255 |
| MGM China Hldgs Lt | 60,000 | 139,737 | 75,095 |
| Mtr Corp | 371,000 | 1,701,757 | 1,838,210 |
| Orient O/ Seas Intl | 1,812,000 | 10,968,551 | 8,709,122 |
| Power Assets Hldgs | 33,000 | 281,397 | 303,594 |
| Sands China Ltd | 454,400 | 1,922,305 | 1,556,656 |
| Sino Land Co | 1,098,000 | 1,754,474 | 1,609,424 |
| Sitoy Group Hldgs 144a | 1,659,000 | 1,060,467 | 693,556 |
| SJM Holdings Ltd | 219,000 | 331,267 | 156,264 |
| Smartone Telecom | 1,079,000 | 2,133,438 | 1,642,833 |
| Swire Pacific 'b' | 719,000 | 1,748,713 | 1,469,515 |
| Techtronic Industr | 1,634,500 | 3,129,213 | 6,664,413 |
| United Energy GP L | 936,000 | 103,496 | 82,125 |
| Value Partners GP | 1,777,000 | 1,109,334 | 2,077,330 |
| Vtech Holdings Ltd | 274,600 | 3,267,400 | 2,846,927 |
| Wh Group Limited | 897,500 | 476,516 | 501,432 |
| Wynn Macau Ltd | 180,000 | 329,509 | 210,422 |
| Hungary | | | |
| Gedeon Richter Plc Huf100 | 95,622 | \$1,614,653 | \$1,807,250 |
| Otp Bank Nyrt Huf100 | 15,423 | 315,593 | 318,109 |
| India | | | |
| Axis Bank Ltd Inr2 | 484,961 | \$3,154,886 | \$3,292,145 |
| Bajaj Auto Ltd Inr10 | 65,769 | 2,566,359 | 2,517,179 |
| Bank Of Baroda Inr2 | 130,640 | 317,074 | 309,340 |
| Bk Of India Inr10 | 108,620 | 310,283 | 188,733 |
| Cairn India Ltd Inr10 | 684,008 | 3,167,635 | 1,427,855 |
| Canara Bank Inr10 | 68,850 | 310,542 | 242,435 |
| Crisil Ltd Inr1 | 30,687 | 898,548 | 912,545 |
| Dewan Housing Fin Inr10 | 260,256 | 1,025,257 | 925,464 |
| Emami Ltd | 84,082 | 726,132 | 1,270,325 |
| Essar Oil Inr10 | 110,382 | 326,473 | 430,808 |
| HCL Technologies Inr2 | 142,574 | 1,965,881 | 1,842,835 |
| HDFC Bank | 153,062 | 1,703,447 | 2,503,710 |
| Hindustan Z Inr02 | 210,700 | 529,774 | 466,267 |
| Housing Devel Fin Inr2 | 184,960 | 2,733,019 | 3,533,199 |
| Indiabulls Housing Finance Ltd Cmstk | 105,318 | 999,651 | 1,172,796 |
| Infosys Limited | 56,243 | 741,090 | 939,760 |
| Jain Irr Systems | 932,360 | 771,898 | 973,847 |
| Larsen & Toubro Inr2 | 48,037 | 961,343 | 926,122 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| India | | | |
| Lupin Ltd Inr 2 | 16,997 | \$369,280 | \$472,030 |
| Maruti Suzuki Ind Inr5 | 62,218 | 3,375,707 | 4,346,808 |
| Rajesh Exports Inr1 | 210,000 | 1,926,059 | 2,165,034 |
| Reliance Infrastru Inr10 | 17,569 | 112,382 | 144,456 |
| Sun Tv Network Ltd Inr5 | 69,966 | 310,608 | 450,955 |
| Tata Consultancy S Inr1 | 12,790 | 540,038 | 471,117 |
| Tata Motors Ltd Equity | 225,826 | 1,158,676 | 1,335,712 |
| Titagarh Wagons Ltd Inr2 | 1,025,100 | 1,750,224 | 2,534,229 |
| Torrent Pharm Inr5 | 267,000 | 1,910,225 | 5,858,714 |
| Union Bk Of India Inr10 | 121,286 | 309,522 | 272,524 |
| Yes Bank Inr10 | 1,244,861 | 8,671,433 | 13,657,366 |
| Indonesia | | | |
| Adaro Energy Tbk Idr100 | 5,550,500 | \$431,578 | \$207,364 |
| Bank Rakyat Indonesia Perser | 2,170,600 | 1,603,020 | 1,798,992 |
| Bk Central Asia Idr62 50 | 1,258,000 | 1,237,582 | 1,213,740 |
| Bk Mandiri Idr500 | 2,055,400 | 1,967,658 | 1,379,213 |
| Global Mediacom Idr100 | 3,652,300 | 457,784 | 291,442 |
| Indo Tambangray Idr500 | 325,700 | 436,347 | 135,265 |
| Perusahaan Gas | 3,354,000 | 1,271,331 | 667,880 |
| Pt Indofood Sukses Idr100 | 8,529,500 | 4,947,920 | 3,202,043 |
| Pt Media Nusantara Idr100 | 2,389,400 | 334,249 | 321,533 |
| Tambang Batubara B Idr500 | 511,300 | 405,934 | 167,837 |
| Ireland | | | |
| Anglo Irish Bank Corp | 119,267 | \$287,436 | - |
| Ardmore Shipping Corp | 47,000 | 603,516 | 597,840 |
| Bank Of Ireland | 4,688,600 | 1,870,348 | 1,721,510 |
| CRH Plc Equity | 260,739 | 4,761,540 | 7,574,616 |
| Datalex | 348,673 | 748,504 | 1,170,379 |
| Icon Plc | 538,441 | 14,462,287 | 41,836,866 |
| Irish Contl Group | 192,808 | 1,073,349 | 1,133,948 |
| Kerry Group 'a'ord | 6,730 | 497,881 | 557,887 |
| Kingspan Group | 133,404 | 2,602,607 | 3,522,927 |
| Paddy Power Betfair Plc | 69,513 | 4,300,105 | 9,295,524 |
| Smurfit Kappa Group Plc | 81,144 | 2,274,288 | 2,074,974 |
| Smurfit Kappa Group Plc | 77,000 | 1,753,320 | 1,973,188 |
| Total Produce | 4,153,657 | 2,210,925 | 6,632,813 |
| Israel | | | |
| Bank Hapoalim B M IIs1 | 55,890 | \$315,904 | \$288,711 |
| Bezeq Israel Telcm IIs1 | 467,938 | 810,842 | 1,030,629 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Israel | | | |
| Bk Leumi Le Israel IIs1 | 362,021 | \$1,216,851 | \$1,256,032 |
| Caesarstone Sdot Yam Ltd | 116,909 | 3,514,607 | 5,066,836 |
| Check Pt Software Technologies | 136,377 | 10,155,326 | 11,098,360 |
| Cyber Ark Software Ltd Com IIs0 01 | 4,372 | 203,329 | 197,352 |
| Elbit Systems Ltd IIs1 | 34,081 | 2,715,746 | 3,002,523 |
| Frutarom Industrie IIs1 | 22,249 | 392,851 | 1,195,061 |
| Icl Israel Chem IIs1 | 16,371 | 118,720 | 66,518 |
| Kornit Digital Ltd | 64,500 | 675,480 | 704,985 |
| Mellanox Technologies Ltd | 39,300 | 1,768,639 | 1,656,102 |
| Mind C T I Mind C T I Ltd | 172,500 | 620,876 | 436,425 |
| Mobileye NV | 470,000 | 25,874,247 | 19,871,600 |
| Nice Systems IIs1 | 11,442 | 458,633 | 660,163 |
| Nova Measuring Instruments | 37,000 | 380,725 | 362,600 |
| Orbotech Ltd Sh | 235,581 | 3,468,751 | 5,213,408 |
| Orbotech Ltd Sh | 48,247 | 729,382 | 1,067,706 |
| Osem Investment IIs1 | 153,199 | 3,641,949 | 2,627,304 |
| Taro Pharmaceutical Industries | 4,880 | 693,557 | 754,204 |
| Teva Pharma Ind IIs0 1 | 16,458 | 941,204 | 1,076,460 |
| Italy | | | |
| Anima Hldg Spa | 376,661 | \$2,866,815 | \$3,281,518 |
| Atlantia S P A | 46,233 | 1,245,645 | 1,230,461 |
| Azimut Hldg S P A | 681,323 | 10,886,698 | 17,067,195 |
| Banca Generali | 74,810 | 1,871,218 | 2,371,345 |
| Banca Ifis | 71,916 | 1,505,886 | 2,252,267 |
| Brembo Spa | 44,402 | 1,087,261 | 2,155,090 |
| Buzzi Unicem Spa Di Risip | 81,504 | 616,395 | 902,200 |
| Cerved Information | 289,191 | 2,138,749 | 2,418,941 |
| Cir Compagnie Inds | 179,893 | 211,098 | 189,555 |
| Danieli & C Di Risip | 50,886 | 837,570 | 726,899 |
| De Longhi | 57,439 | 1,277,300 | 1,726,497 |
| Diasorin Spa | 22,061 | 1,041,935 | 1,161,098 |
| Enel Spa | 601,450 | 2,767,055 | 2,542,858 |
| ENI Spa | 1,547,901 | 31,910,135 | 23,204,491 |
| Fiat Chrysler Automobiles NV | 279,719 | 4,015,574 | 3,925,855 |
| Fincobank Spa | 192,544 | 1,552,965 | 1,594,849 |
| Ima(ind Macc Auto) | 38,120 | 1,784,586 | 1,987,254 |
| Interpump Group | 136,595 | 2,081,054 | 2,124,847 |
| Intesa Sanpaolo | 2,625,295 | 6,236,904 | 8,806,538 |
| Iren Spa | 1,127,800 | 1,742,139 | 1,825,442 |
| Luxottica Group | 2,135 | 133,656 | 140,083 |
| Marr | 52,198 | 831,808 | 1,081,887 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|------------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Italy | | | |
| Prysmian Spa | 12,920 | \$275,898 | \$284,349 |
| Recordati | 56,625 | 559,642 | 1,481,818 |
| Snam | 377,154 | 1,791,962 | 1,978,863 |
| Telecom Italia Spa | 1,097,801 | 1,548,273 | 1,401,236 |
| Telecom Italia Spa Di Risparmio | 11,087,753 | 13,424,072 | 11,454,440 |
| Yoox Net A Porter | 80,950 | 2,110,133 | 3,038,188 |
| Japan | | | |
| ABC Mart | 34,700 | \$1,892,717 | \$1,918,243 |
| Aderans Co Ltd | 88,000 | 1,141,900 | 611,563 |
| Aeon Co Ltd | 151,900 | 2,281,738 | 2,358,778 |
| Aisan Industry Co | 203,500 | 1,929,196 | 2,116,285 |
| Aisin Seiki Co | 20,800 | 858,469 | 906,039 |
| Ajinomoto Co | 32,000 | 747,615 | 765,984 |
| Alps Electric Co | 87,900 | 2,628,309 | 2,422,283 |
| Amada Holdings Co Ltd | 60,500 | 583,557 | 585,411 |
| Ana Holdings | 187,000 | 536,131 | 544,079 |
| Asahi Co Ltd | 112,736 | 2,316,249 | 1,207,066 |
| Asahi Glass Co | 215,000 | 1,413,485 | 1,243,942 |
| Asahi Group Holdings Ltd | 81,800 | 2,771,462 | 2,583,301 |
| Asahi Kasei Corp | 240,100 | 1,880,141 | 1,642,448 |
| Asics Corp | 125,000 | 1,866,028 | 2,622,719 |
| Astellas Pharma | 206,900 | 2,123,135 | 2,978,073 |
| Bandai Namco Holdings | 34,300 | 703,135 | 731,079 |
| Bk Of Yokohama | 120,000 | 733,077 | 744,270 |
| Bridgestone Corp | 45,900 | 1,777,515 | 1,592,640 |
| Calsonic Kansei | 262,000 | 1,869,247 | 2,345,684 |
| Canon | 725,600 | 25,655,892 | 22,167,006 |
| Capcom Co Ltd | 42,500 | 721,155 | 1,034,104 |
| Casio Computer Co | 206,900 | 3,648,899 | 4,896,665 |
| Central Japan Rlwy | 6,000 | 911,565 | 1,077,352 |
| Chugai Pharmacy Co Ltd | 51,400 | 1,665,571 | 1,811,680 |
| Chugoku Bank | 38,900 | 632,905 | 525,156 |
| Dai Ichi Life Insurance Co Ltd | 143,700 | 1,944,276 | 2,430,936 |
| Dai Nippon Printng | 466,000 | 6,108,172 | 4,667,941 |
| Daibiru Corp | 122,000 | 1,255,707 | 1,017,216 |
| Daicel Corporation Inds | 353,200 | 4,554,903 | 5,326,113 |
| Daifuku Co Ltd | 56,900 | 937,611 | 981,483 |
| Daihatsu Motor Co | 26,000 | 410,808 | 354,678 |
| Daiichi Sankyo | 645,800 | 11,205,579 | 13,477,542 |
| Daiichikosho Co | 44,600 | 1,588,560 | 1,781,479 |
| Daikin Industries | 59,200 | 3,200,968 | 4,380,392 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|--------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Japan | | | |
| Daito Trust Const | 106,680 | \$10,327,288 | \$12,424,347 |
| Daiwa House Inds | 225,680 | 4,973,598 | 6,571,820 |
| Dena Co Ltd | 18,900 | 261,872 | 298,359 |
| Denso Corp | 390,550 | 13,504,468 | 18,888,731 |
| Descente Ltd | 133,300 | 667,911 | 1,708,704 |
| Don Quijote Holdings Co Ltd | 47,800 | 861,011 | 1,698,699 |
| Duskin Co Ltd | 32,500 | 617,205 | 595,183 |
| Dydo Dro | 4,059 | 173,866 | 189,293 |
| Eisai Co | 25,900 | 1,713,346 | 1,735,997 |
| Fanuc Corp | 17,800 | 3,203,633 | 3,119,199 |
| Fast Retailing Co Ltd | 2,700 | 1,237,225 | 957,047 |
| Fuji Electric Holindgs Co Y50 | 637,000 | 3,062,219 | 2,705,906 |
| Fuji Heavy Industries | 235,900 | 5,396,570 | 9,858,010 |
| Fuji Oil Holdings | 69,800 | 963,482 | 1,144,234 |
| Fujifilm Holdings Corp | 89,600 | 2,329,875 | 3,783,765 |
| Fujitsu Y50 | 327,000 | 1,634,788 | 1,649,747 |
| Hankyu Hanshin Holdings | 113,000 | 649,582 | 741,153 |
| Haseko Corporation | 322,300 | 3,288,153 | 3,611,625 |
| Hiday Hidaka Corp | 53,880 | 1,021,601 | 1,554,209 |
| Hirose Electric | 3,700 | 461,419 | 453,984 |
| Hiroshima Bank | 503,000 | 2,570,927 | 2,897,701 |
| Hitachi | 1,492,400 | 7,953,064 | 8,578,865 |
| Hitachi Cap Corp | 111,100 | 2,741,160 | 3,024,669 |
| Hitachi Chemical | 8,200 | 144,412 | 131,969 |
| Hitachi Kokusai El | 75,000 | 1,067,113 | 1,033,085 |
| Hitachi Metals | 40,000 | 576,685 | 500,436 |
| Hokuhoku Financial | 188,000 | 443,434 | 387,581 |
| Honda Motor Co | 956,900 | 31,245,508 | 31,102,531 |
| Hoshizaki Electric | 15,700 | 970,562 | 986,674 |
| Hoya Corp | 227,600 | 7,708,083 | 9,424,129 |
| Ibiden Co Ltd | 29,400 | 418,179 | 425,988 |
| Inaba Denkisangyo | 16,240 | 543,376 | 524,481 |
| Isuzu Motors | 234,600 | 2,834,204 | 2,562,570 |
| It Holdings Corp | 125,400 | 2,904,450 | 2,901,103 |
| Itochu Corp | 71,800 | 895,591 | 860,681 |
| Iyo Bank | 23,400 | 281,503 | 230,314 |
| Japan Airlines Co | 86,520 | 2,392,563 | 3,132,974 |
| Japan Tobacco | 448,200 | 12,082,178 | 16,658,234 |
| JFE Holdings | 158,700 | 3,098,658 | 2,532,973 |
| JSR Corp | 17,000 | 302,749 | 268,365 |
| Jtekt Corporation | 37,100 | 662,768 | 618,359 |
| Jvc Kenwood Corporation | 679,300 | 2,060,281 | 1,880,435 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Japan | | | |
| Kakaku Com | 70,100 | \$1,305,933 | \$1,395,065 |
| Kao Corp | 275,400 | 9,196,762 | 14,320,022 |
| Kato Sangyo Co | 35,085 | 740,894 | 821,309 |
| Kawasaki Kisen Kaisha Ltd | 835,046 | 2,194,540 | 1,804,829 |
| Kddi Corp | 375,634 | 8,592,304 | 9,848,702 |
| Keihin Corp | 182,900 | 3,176,940 | 3,250,677 |
| Keyence Corp | 9,140 | 3,134,074 | 5,096,731 |
| Kirin Holdings Co | 139,500 | 2,027,531 | 1,910,522 |
| Kobayashi Pharmaceuticals | 44,800 | 2,312,945 | 3,716,730 |
| Kobe Steel Ltd | 1,254,000 | 2,093,705 | 1,386,442 |
| Komatsu | 24,100 | 491,539 | 399,079 |
| Konami Holdings Co | 57,800 | 1,394,579 | 1,387,642 |
| Konica Minolta | 98,500 | 735,590 | 1,000,599 |
| Koshidaka Hldg Co | 47,900 | 1,016,116 | 870,040 |
| Kurita Water Inds | 19,000 | 431,849 | 401,338 |
| Kyb Corporation | 277,000 | 1,018,670 | 847,384 |
| Kyowa Exeo Corp | 170,800 | 1,708,485 | 1,773,384 |
| Kyushu Financial Holdings In | 76,251 | 498,629 | 536,885 |
| Lixil Group Corporation | 8,200 | 181,583 | 184,048 |
| M3 | 201,400 | 3,255,174 | 4,222,377 |
| Makita Corp | 28,700 | 1,582,389 | 1,677,218 |
| Marubeni Corp | 36,100 | 204,419 | 187,590 |
| Mazda Motor Corp | 82,600 | 1,922,999 | 1,733,093 |
| Medipal Holdings Corp | 17,300 | 214,441 | 298,268 |
| Meiji Holdings Co | 10,000 | 676,568 | 835,446 |
| Meitec Corporation | 132,400 | 3,359,362 | 4,573,108 |
| Minebea Co | 21,000 | 343,275 | 183,125 |
| Miraca Holdings | 9,100 | 399,056 | 404,713 |
| Mitsubishi Chem HI | 129,400 | 795,301 | 832,906 |
| Mitsubishi Corp | 144,900 | 2,910,022 | 2,442,805 |
| Mitsubishi Elec Cp | 247,000 | 2,771,406 | 2,633,339 |
| Mitsubishi Estate Co Ltd | 310,000 | 4,986,229 | 6,503,055 |
| Mitsubishi Gas Chm | 367,000 | 2,009,677 | 1,897,618 |
| Mitsubishi Hvy Ind | 65,000 | 412,023 | 288,162 |
| Mitsubishi Materls | 119,000 | 374,011 | 379,866 |
| Mitsubishi Motor C | 38,600 | 316,577 | 330,504 |
| Mitsubishi Tanabe Pharma Corp | 555,000 | 8,062,249 | 9,670,227 |
| Mitsubishi Ufj Fin | 2,040,282 | 16,539,435 | 12,840,912 |
| Ms& Ad Insurance Group Holdings, . | 503,500 | 13,479,026 | 14,942,392 |
| Murata Manufacturing Co | 78,500 | 9,644,706 | 11,465,522 |
| Nachi Fujikoshi Co | 371,000 | 1,984,245 | 1,720,919 |
| Nec Corp | 194,000 | 600,497 | 620,890 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Japan | | | |
| Nec Networks and System Integration Corporation | 94,200 | \$1,704,394 | \$1,680,479 |
| Nexon Co Ltd | 43,200 | 600,068 | 710,693 |
| Nh Foods Ltd | 10,000 | 192,032 | 197,681 |
| Nhk Spring Co Ltd | 37,900 | 393,210 | 385,002 |
| Nichias Corp | 315,000 | 1,924,116 | 2,092,232 |
| Nidec Corporation | 2,500 | 177,674 | 183,653 |
| Nihon Kohden Corp | 24,100 | 643,973 | 589,002 |
| Nihon M& A Center I | 39,000 | 941,261 | 1,899,830 |
| Nikon Corp | 47,000 | 608,533 | 634,898 |
| Nintendo Co Ltd | 5,400 | 1,051,794 | 752,126 |
| Nippon Electric Glass Co Ltd | 128,000 | 625,951 | 652,263 |
| Nippon Steel and Sumitomo Metal Corporation | 283,030 | 9,486,526 | 5,684,363 |
| Nippon Telegraph & Telephone Corp | 477,688 | 12,059,495 | 19,203,618 |
| Nippon Yusen Kabushiki Kaisha | 1,131,000 | 2,894,688 | 2,773,557 |
| Nissan Chemical In | 167,900 | 2,799,663 | 3,864,792 |
| Nissan Motor Co Ltd | 1,323,700 | 12,350,598 | 14,079,340 |
| Nissin Foods Holdings Co Ltd | 12,700 | 652,407 | 678,840 |
| Nitori Holdings | 10,900 | 524,057 | 926,946 |
| Nitto Denko Corp | 6,300 | 421,538 | 466,733 |
| Nomura Research Institute | 92,400 | 2,760,133 | 3,587,082 |
| NS Solutions Corp | 68,200 | 1,304,358 | 1,570,423 |
| NTT Docomo | 373,900 | 6,031,296 | 7,720,750 |
| Omron Corp | 36,600 | 1,163,849 | 1,236,785 |
| Orix Corp | 1,058,300 | 14,711,313 | 15,092,179 |
| Osg Corporation Co | 81,900 | 1,749,078 | 1,565,220 |
| Otsuka Holdings Co Ltd | 69,700 | 2,338,664 | 2,501,308 |
| Panasonic Corp | 104,100 | 1,141,251 | 1,073,495 |
| Pigeon Corp | 39,600 | 758,697 | 976,051 |
| Pola Orbis Hldg In | 12,900 | 702,644 | 860,036 |
| Rakuten | 238,500 | 1,913,810 | 2,781,624 |
| Resorttrust | 56,800 | 1,375,271 | 1,513,313 |
| Ricoh Co Ltd | 141,900 | 1,426,432 | 1,475,680 |
| Rohm Co Ltd | 20,900 | 1,073,411 | 1,073,710 |
| San In Godo Bank | 25,807 | 250,522 | 212,386 |
| Sankyo Co Ltd | 36,731 | 1,368,002 | 1,381,668 |
| Sapporo Holdings Ltd | 856,000 | 3,781,792 | 3,785,627 |
| Sato Holdings | 41,600 | 1,134,933 | 829,960 |
| Sawai Pharmaceutical Co Ltd | 30,000 | 2,014,581 | 2,072,405 |
| Scsk Corp | 32,100 | 884,079 | 1,303,533 |
| Secom Co | 219,900 | 10,876,704 | 15,062,771 |
| Seven & I Holdings | 191,300 | 6,615,838 | 8,825,928 |
| Seven Bank | 230,800 | 1,089,281 | 1,022,623 |

| Asset Description | Shares | Cost Value | Market Value |
|----------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Japan | | | |
| Shiga Bank | 45,850 | \$247,300 | \$231,356 |
| Shinko Plantech | 277,100 | 2,782,207 | 2,298,897 |
| Shionogi & Co Ltd | 113,100 | 4,187,366 | 5,173,858 |
| Shiseido Co Ltd | 33,800 | 721,256 | 710,588 |
| Showa Shell Sekiyu Kk | 41,000 | 388,786 | 336,739 |
| Skylark Co Ltd | 121,100 | 1,687,109 | 1,579,500 |
| Softbank Group Corp | 26,900 | 1,813,030 | 1,372,784 |
| Software | 14,724 | 648,063 | 635,251 |
| Sojitz Corporation | 1,108,800 | 2,687,703 | 2,359,639 |
| Sompo Japan Nipponkoa Holdings | 123,600 | 4,081,396 | 4,121,199 |
| Sony Corp | 44,800 | 1,082,779 | 1,117,998 |
| Sony Financial Hol | 13,500 | 227,688 | 244,536 |
| Square Enix Holdings Co Ltd | 58,500 | 761,079 | 1,427,304 |
| Sumitomo Chemical Co Ltd | 329,000 | 1,787,687 | 1,917,195 |
| Sumitomo Corp | 91,500 | 969,072 | 943,562 |
| Sumitomo Dainippon Pharma Co Ltd | 35,800 | 433,766 | 425,868 |
| Sumitomo Electric | 117,000 | 1,310,031 | 1,676,778 |
| Sumitomo Heavy Ind | 122,000 | 626,314 | 555,767 |
| Sumitomo Mitsui Financial Group | 252,966 | 9,908,433 | 9,685,867 |
| Sumitomo Mitsui Trust Holdings | 2,117,000 | 11,302,482 | 8,112,864 |
| Sumitomo Rubber | 284,500 | 3,730,153 | 3,739,096 |
| Suntory Beverage | 48,000 | 2,159,836 | 2,122,782 |
| Suruga Bank | 138,000 | 1,657,420 | 2,882,863 |
| Suzuken Co Ltd | 7,200 | 265,576 | 276,819 |
| Suzuki Motor Corp | 6,600 | 208,865 | 203,166 |
| Sysmex Corp | 18,400 | 709,618 | 1,197,656 |
| T& D Holdings | 87,700 | 921,934 | 1,173,027 |
| Tadano Ltd | 98,000 | 1,622,122 | 1,202,444 |
| Taiheiyo Cement | 98,000 | 389,783 | 288,391 |
| Taisei Corp | 419,000 | 2,657,685 | 2,786,483 |
| Taisho Holdin | 131,600 | 8,806,276 | 9,386,325 |
| Takeda Pharmaceutical Co | 453,300 | 22,116,898 | 22,854,354 |
| TDK Corp | 20,800 | 995,066 | 1,352,143 |
| Temp Holdings Co | 135,700 | 1,814,258 | 2,126,393 |
| Terumo Corp | 15,000 | 377,881 | 471,341 |
| Tohoku Elec Power | 57,500 | 798,828 | 726,547 |
| Tokai Rika Co | 41,900 | 788,183 | 1,048,414 |
| Tokio Marine Holdings | 549,100 | 17,191,830 | 21,508,452 |
| Tokyo Elec Power | 247,000 | 1,714,813 | 1,435,247 |
| Tokyo Gas Co Ltd | 33,000 | 187,128 | 156,585 |
| Toppan Printing Co | 64,000 | 393,717 | 595,336 |
| Toshiba Corp | 371,000 | 915,643 | 770,713 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------------|---------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Japan | | | |
| Towa Pharmaceutical Co Ltd | 13,200 | \$525,899 | \$829,561 |
| Toyo Eng Corp | 287,372 | 903,402 | 745,335 |
| Toyo Suisan Kaisha | 3,800 | 132,651 | 133,622 |
| Toyoda Gosei | 39,000 | 855,277 | 897,394 |
| Toyota Industries | 28,350 | 1,260,760 | 1,538,929 |
| Toyota Motor Corp | 69,600 | 4,489,312 | 4,332,390 |
| Toyota Tsusho Corp | 31,600 | 734,192 | 748,397 |
| Trend Micro | 26,400 | 969,660 | 1,081,940 |
| Tsubakimoto Chain | 224,000 | 1,766,550 | 1,746,640 |
| Tsugami Corp | 179,000 | 938,690 | 784,181 |
| Tsumura & Co | 102,100 | 2,347,628 | 2,860,277 |
| Tsuruha Holdings | 17,000 | 838,154 | 1,485,265 |
| Unipres Corp | 49,100 | 1,024,110 | 1,123,265 |
| United Arrows Ltd | 16,700 | 623,882 | 724,669 |
| Yamaha Motor Co | 357,600 | 6,444,669 | 8,157,067 |
| Yamato Kogyo Co | 15,300 | 430,670 | 394,281 |
| Yamazaki Baking | 52,000 | 604,039 | 1,182,260 |
| Yokogawa Electric | 50,900 | 554,258 | 619,880 |
| Yokohama Rubber Co | 38,500 | 837,501 | 598,807 |
| Zenkoku Hosho Co L | 41,800 | 1,249,428 | 1,398,603 |
| Kazakhstan | | | |
| Kazmunaigas Explor Gdr Each Repr 1/ 6 | 88,970 | \$1,688,555 | \$661,937 |
| Korea, Republic Of | | | |
| Amorepacific Corp | 3,285 | \$986,576 | \$1,161,258 |
| Amorepacific Group | 844 | 112,601 | 106,530 |
| Binggrae | 22,880 | 1,868,655 | 1,336,642 |
| Bnk Financial Group | 214,678 | 3,148,026 | 1,541,588 |
| DGB Financial Grou | 234,534 | 3,134,253 | 2,010,206 |
| Dongbu Insurance | 6,197 | 353,508 | 371,540 |
| E Mart Co Ltd | 3,140 | 679,695 | 506,128 |
| Hana Financial Grp | 376,601 | 9,692,189 | 7,579,876 |
| Hanon Systems | 66,492 | 1,801,443 | 2,943,102 |
| Hyundai Home Shopping Network Corp | 872 | 123,953 | 85,895 |
| Hyundai Marine& Fir | 66,746 | 1,733,042 | 2,052,103 |
| Hyundai Mipo Dock | 12,153 | 1,277,543 | 539,995 |
| Hyundai Mobis | 115,688 | 26,927,350 | 24,320,577 |
| Hyundai Motor Co 2nd Prf | 5,322 | 521,355 | 476,577 |
| Hyundai Steel Co | 28,767 | 1,784,002 | 1,225,459 |
| Indl Bank Of Korea | 37,692 | 451,209 | 396,995 |
| Kangwon Land | 61,990 | 2,248,211 | 2,030,119 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Korea, Republic Of | | | |
| KB Financial Group | 55,989 | \$1,982,019 | \$1,582,905 |
| Kepeco Plant | 20,269 | 1,975,076 | 1,538,477 |
| Kia Motors Corp | 42,908 | 2,338,795 | 1,924,831 |
| Kiwoom Securities | 13,647 | 763,664 | 721,602 |
| Korea Elec Power | 45,147 | 1,879,354 | 1,925,163 |
| Korea Investment Holdings | 25,090 | 850,859 | 1,060,261 |
| KT Corporation | 31,312 | 992,258 | 754,393 |
| Kt& G Corporation | 7,637 | 706,634 | 680,625 |
| Kwangju Bank | 2,107 | 20,240 | 13,765 |
| LG Chemical | 11,362 | 3,105,739 | 3,183,162 |
| LG Display | 66,300 | 621,639 | 692,172 |
| LG Display Co Ltd | 50,600 | 1,220,820 | 1,059,426 |
| LG Electronics | 54,892 | 3,278,970 | 2,518,604 |
| Loen Entertainment | 6,860 | 367,930 | 491,442 |
| Mfc Dbx Etf Tr Db X Trackers Msci South Korea Hedged Equity Fd | 264,477 | 6,134,093 | 5,926,930 |
| Posco | 49,886 | 13,200,162 | 7,083,723 |
| Samsung Card | 5,876 | 229,042 | 154,599 |
| Samsung Elec Mech | 14,406 | 820,085 | 772,792 |
| Samsung Electronic | 17,601 | 19,843,069 | 18,913,701 |
| Samsung Electronic Gdr | 1,563 | 893,441 | 830,734 |
| Samsung Electronic Gdr Rep 1/ 2 Pfd Unitary | 2,171 | 868,578 | 1,003,002 |
| Samsung Electronic Pfd | 2,383 | 2,305,579 | 2,217,264 |
| Shinhan Fin Group | 4,825 | 175,557 | 162,747 |
| SK Hynix | 120,017 | 4,312,774 | 3,147,433 |
| SK Innovation Co Ltd | 19,078 | 1,506,426 | 2,115,168 |
| SK Telecom | 11,994 | 2,610,391 | 2,204,347 |
| Woori Bank | 51,284 | 504,559 | 385,762 |
| Youngone Corp | 45,762 | 841,443 | 1,643,069 |
| Youngone Holdings Co Ltd | 10,780 | 455,506 | 625,167 |
| Luxembourg | | | |
| Stabilus S A | 24,820 | \$1,019,023 | \$1,039,519 |
| Malaysia | | | |
| AmmB Holdings Bhd Myr1 | 2,157,400 | \$4,397,628 | \$2,276,237 |
| Bimb Hldgs Berhad Myr1 | 318,400 | 337,280 | 284,027 |
| Genting Malaysia B Myr0 10 | 1,617,300 | 2,082,878 | 1,649,883 |
| Tenaga Nasional Bhd Myr1 | 738,600 | 2,853,990 | 2,291,406 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Mexico | | | |
| Alsea Sab De Cv | 359,500 | \$1,101,582 | \$1,245,781 |
| Arca Continental Sab De Cv | 172,852 | 1,195,318 | 1,047,652 |
| 'controladora Comercial Mexicana,s A B De C V ' | 68,009 | 204,356 | 186,294 |
| Fibra Uno Administracion SA Real Estate Invest Trust | 1,570,500 | 4,712,559 | 3,454,506 |
| Fomento Econ Mexic Units (rep 1'b'& 4'd'shs) | 642,473 | 2,773,583 | 6,012,507 |
| Genera Sab De Cv | 1,005,600 | 2,051,061 | 1,941,779 |
| Gpo Aero Pacifico | 36,034 | 322,295 | 317,232 |
| Gpo Simec Sab De C | 69,314 | 199,295 | 154,592 |
| Gruma, S A B De C V | 194,745 | 2,283,694 | 2,725,910 |
| Grupo Aeroportuario | 11,233 | 1,563,012 | 1,580,146 |
| Kimberly Clark De Mexico S A B De C V | 105,264 | 246,427 | 246,047 |
| Ohl Mex Sab De Cv | 239,440 | 530,523 | 250,099 |
| Promotora Y Operad | 23,000 | 249,871 | 240,851 |
| Promotora Y Operadora De Infracom | 111,000 | 1,249,111 | 1,302,926 |
| Wal Mart De Mex | 33,200 | 83,965 | 83,600 |
| Netherlands | | | |
| Aalberts Inds | 102,430 | \$2,020,380 | \$3,537,264 |
| Accell Group | 82,835 | 1,492,826 | 1,895,506 |
| Aegon NV | 1,794,315 | 16,247,794 | 10,194,130 |
| Aercap Holdings N V | 27,600 | 1,113,830 | 1,191,216 |
| Akzo Nobel NV | 27,719 | 1,914,650 | 1,857,256 |
| Altice N V | 14,524 | 309,910 | 211,417 |
| Altice N V | 48,700 | 1,011,354 | 700,962 |
| Arcadis NV | 88,800 | 2,333,361 | 1,790,844 |
| Delta Lloyd NV | 50,857 | 507,452 | 300,814 |
| Heineken Holding | 27,202 | 2,001,478 | 2,098,017 |
| Heineken NV | 62,650 | 4,826,141 | 5,360,826 |
| Koninklijke Ahold | 898,585 | 9,228,081 | 19,010,188 |
| Koninklijke Boskal | 5,288 | 239,651 | 216,160 |
| Koninklijke Dsm NV | 7,039 | 362,315 | 353,878 |
| NN Group N V | 14,481 | 451,278 | 512,035 |
| NXP Semiconductors N V | 74,313 | 4,413,089 | 6,260,870 |
| Oci N V E | 12,836 | 338,605 | 317,917 |
| Randstad Hldgs NV | 19,253 | 976,578 | 1,203,213 |
| Refresco Gerber N | 150,200 | 2,435,117 | 2,587,753 |
| Relx NV | 27,485 | 417,354 | 463,977 |
| Unilever NV Cva | 75,628 | 3,044,802 | 3,294,814 |
| USG People NV | 67,230 | 928,579 | 1,254,689 |
| Wolters Kluwer | 388,560 | 10,318,514 | 13,070,102 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| New Zealand | | | |
| Auckland Intl | 10,589 | \$33,944 | \$41,683 |
| Fisher & Paykel | 251,746 | 1,033,325 | 1,533,873 |
| Spark New Zealand Ltd | 71,000 | 167,124 | 160,402 |
| Norway | | | |
| Aker Solutions Asa | 128,033 | \$487,673 | \$438,283 |
| Bakkafrost P/ F | 15,820 | 345,390 | 467,915 |
| Deeпоcean Group | 59,585 | - | 1,272,998 |
| Dnb Asa Nok10 | 876,960 | 10,148,898 | 10,878,590 |
| Gjensidige Forsikr Nok2 | 50,898 | 988,343 | 817,119 |
| Norsk Hydro Asa Nok1 098 | 1,509,714 | 11,224,197 | 5,650,757 |
| Orkla Asa Nok1 25 | 159,869 | 1,215,351 | 1,266,114 |
| Statoil Asa | 125,955 | 1,871,761 | 1,760,255 |
| Statoil Asa | 448,840 | 9,795,490 | 6,265,806 |
| Subsea 7 SA | 153,342 | 1,422,337 | 1,092,287 |
| Telenor Asa | 209,258 | 4,705,725 | 3,506,014 |
| Tgs Nopec Geoph Co Nok0 25 | 4,727 | 158,964 | 75,514 |
| Tomra Systems Asa Nok1 | 219,760 | 2,041,285 | 2,371,060 |
| Yara International Nok1 7 | 50,350 | 2,283,933 | 2,178,088 |
| Peru | | | |
| Credicorp Ltd | 9,518 | \$3,105,300 | \$2,872,692 |
| Philippines | | | |
| Alliance Global GP Php1 | 2,878,100 | \$1,687,186 | \$984,750 |
| Manila Water Co Php1 | 638,200 | 429,227 | 336,359 |
| Megaworld Corp Php1 | 3,089,000 | 315,423 | 278,998 |
| Metropolitan Bank Php20 | 1,140,526 | 1,644,014 | 1,951,171 |
| Universal Robina Php1 | 462,500 | 1,825,299 | 1,828,180 |
| Poland | | | |
| Cd Projekt SA Pln1 | 253,600 | \$1,795,791 | \$1,422,464 |
| Cyfrowy Polsat SA Pln0 04 | 457,100 | 3,083,185 | 2,416,908 |
| Kghm Polska Miedz Pln10 | 28,600 | 1,662,833 | 459,822 |
| Pkn Orlen Pln1 25 | 68,545 | 1,299,069 | 1,177,725 |
| Pol Gorn Naft I Ga Pln1 | 743,600 | 1,543,748 | 967,879 |
| Portugal | | | |
| Galp Energia Sgps | 17,750 | \$175,914 | \$206,701 |
| Jeronimo Martins | 246,982 | 3,553,544 | 3,218,217 |
| Zon Optimus Sgps SA | 112,607 | 891,468 | 886,367 |

| Asset Description | Shares | Cost Value | Market Value |
|---|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Qatar | | | |
| Qatar National Bk Qar10 | 35,073 | \$1,900,388 | \$1,685,137 |
| Russian Federation | | | |
| Gdr Jsfc Sistema Gdr Sponsored Gdr | 45,447 | \$344,136 | \$290,861 |
| Gdr Mail Ru Group Ltd | 7,784 | 145,506 | 172,649 |
| Mail Ru Group Ltd Sponsored Gdr Reg S | 8,793 | 149,481 | 198,282 |
| Mobile Telesystems Pjsc | 93,759 | 1,450,683 | 579,431 |
| Novatek OAO Gdr Each Repr 10 Shs'reg S' | 11,391 | 981,940 | 935,771 |
| Rosneft Ojsc Reg S Gdr | 343,604 | 1,277,353 | 1,194,368 |
| Severstal Pao Gdr Each Repr 1 | 130,561 | 1,317,892 | 1,092,143 |
| Surgutneftegaz Rub1 Prf(usd) | 3,541,100 | 2,130,897 | 2,144,248 |
| Tatneft Pjsc Ads (repr 6 | 32,321 | 896,398 | 851,658 |
| X5 Retail Group NV Gdr Rep 0 25 Shs | 4,490 | 93,938 | 85,086 |
| Yandex N V Com Cl 'a | 58,888 | 988,576 | 925,719 |
| Singapore | | | |
| Comfortdelgro Corp Ltd | 1,011,000 | \$2,187,849 | \$2,173,581 |
| Dbz Group Hldgs | 929,400 | 13,763,139 | 10,934,118 |
| Hyflux | 302,000 | 284,254 | 120,276 |
| Keppel Corp | 19,300 | 99,810 | 88,565 |
| Sats Ltd | 708,000 | 1,925,600 | 1,916,413 |
| Singapore Airlines | 190,600 | 1,751,031 | 1,504,755 |
| Singapore Telecommunications | 4,161,700 | 11,222,758 | 10,766,178 |
| Uob Kay Hian Holdi | 2,827,866 | 3,568,015 | 2,810,624 |
| Utd Industrial Crp | 2,334,700 | 2,334,174 | 4,739,672 |
| Utd O/ S Bank | 703,357 | 10,403,289 | 9,722,504 |
| Wilmar International Ltd | 753,700 | 1,820,947 | 1,561,962 |
| Yangzijiang Shipbu | 2,327,300 | 2,496,528 | 1,804,554 |
| South Africa | | | |
| Avi Ltd Zar0 05 | 329,400 | \$1,883,528 | \$1,644,927 |
| Bidvest Group Zar0 05 | 106,728 | 2,535,162 | 2,260,604 |
| Capitec Bank Hldgs Zar0 01 | 88,700 | 1,829,021 | 3,082,848 |
| Clicks Group Ltd Zar0 01 | 198,792 | 1,371,848 | 1,141,782 |
| Exxaro Resources Zar0 01 | 101,240 | 415,749 | 287,736 |
| Famous Brands Ltd Zar0 01 | 63,600 | 617,130 | 533,574 |
| Firststrand Ltd Zar0 01 | 57,000 | 249,857 | 155,858 |
| Growthpoint Props | 975,566 | 1,963,366 | 1,462,515 |
| Mtn Group Ltd Zar0 0001 | 277,293 | 4,056,955 | 2,378,075 |
| Nampak Zar0 05 | 309,711 | 1,063,078 | 496,681 |
| Naspers 'n' Zar0 02 | 28,629 | 3,890,333 | 3,916,846 |
| Nedbank Group Ltd Zar1 | 26,220 | 567,945 | 319,148 |

| Asset Description | Shares | Cost Value | Market Value |
|------------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| South Africa | | | |
| Netcare Ltd Zar0 01 | 616,700 | \$1,857,914 | \$1,349,174 |
| Rand Merchant Insu Zar0 0001 | 331,118 | 1,196,115 | 827,181 |
| Redefine Props Ltd | 2,027,400 | 1,802,762 | 1,269,128 |
| Resilient REIT Ltd | 93,068 | 787,825 | 693,708 |
| Sanlam Zar0 01 | 236,188 | 1,435,445 | 922,773 |
| Sasol Npv | 175,200 | 6,112,693 | 4,741,950 |
| Spar Group Limited Zar | 11 | 162 | 131 |
| Steinhoff International Hldgs NV | 777,780 | 4,823,885 | 3,940,725 |
| Woolworths Hldgs | 294,300 | 2,195,858 | 1,902,110 |
| Spain | | | |
| ACS Actividades Co | 32,135 | \$1,180,907 | \$943,046 |
| Aena SA | 7,449 | 834,453 | 852,881 |
| Amadeus It Hldgs | 558,873 | 16,049,072 | 24,700,016 |
| Banco Santander | 87,683 | 735,210 | 434,150 |
| Banco Santander S A | 37,212 | 222,122 | 181,222 |
| Bankinter SA | 352,190 | 2,260,332 | 2,503,630 |
| Bbva(bilb Viz Arg) | 530,321 | 5,369,339 | 3,882,255 |
| Constr Y Aux Ferro | 3,853 | 2,076,472 | 1,069,399 |
| Distribuidora Intl De Alimentacion | 536,189 | 4,086,999 | 3,170,924 |
| Enagas SA | 15,200 | 449,567 | 429,306 |
| Endesa SA | 79,000 | 1,767,008 | 1,589,773 |
| Gamesa Corp Tecno | 118,000 | 1,709,758 | 2,027,861 |
| Grifols SA | 109,499 | 1,531,848 | 5,070,786 |
| Iberdrola SA | 2,729,749 | 14,505,186 | 19,422,888 |
| Inditex (ind De Diseno Textil Sa) | 215,806 | 7,232,560 | 7,429,089 |
| Melia Hotels Intl | 75,740 | 797,785 | 1,002,126 |
| Red Electrica Corp | 16,780 | 1,096,418 | 1,405,570 |
| Repsol SA | 624,984 | 11,632,784 | 6,870,672 |
| Repsol SA | 624,984 | - | 311,624 |
| Tecnicas Reunidas | 22,223 | 820,545 | 841,308 |
| Telefonica SA | 905,788 | 12,502,224 | 10,070,805 |
| Viscofan SA | 49,662 | 2,858,203 | 3,001,657 |
| Sweden | | | |
| Assa Abloy | 262,179 | \$4,331,863 | \$5,535,533 |
| Atlas Copco Ab | 285,233 | 7,388,966 | 7,050,810 |
| Atlas Copco Ab | 64,143 | 1,573,471 | 1,485,912 |
| Billerudkorsnas Ab | 78,576 | 1,424,317 | 1,465,156 |
| Boliden Ab | 16,610 | 341,002 | 281,542 |
| Bulten Ab | 90,549 | 762,790 | 880,722 |
| Duni Ab | 99,750 | 845,090 | 1,674,214 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|--------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Sweden | | | |
| Electrolux Ab | 22,534 | \$557,526 | \$548,475 |
| Elekta | 24,091 | 188,271 | 206,031 |
| Ericsson | 121,596 | 1,542,082 | 1,168,538 |
| Ericsson | 831,138 | 8,513,473 | 8,113,617 |
| Fastighets Ab Bald | 22,380 | 316,889 | 554,018 |
| Getinge Ab | 448,000 | 10,482,261 | 11,823,595 |
| Hennes & Mauritz | 47,974 | 1,926,092 | 1,719,088 |
| Hexagon Ab | 34,014 | 1,067,643 | 1,270,088 |
| Hexpol | 274,190 | 1,365,452 | 2,962,863 |
| Husqvarna Ab | 80,412 | 529,046 | 534,134 |
| Intrum Justitia NV | 74,674 | 1,945,962 | 2,556,273 |
| Investor Ab | 106,160 | 3,786,584 | 3,936,329 |
| Loomis Ab | 43,046 | 1,282,431 | 1,350,517 |
| Modern Times Group | 37,590 | 1,068,047 | 966,213 |
| Netent Ab | 19,309 | 804,182 | 1,132,577 |
| Nordea Bank Ab | 251,877 | 3,182,793 | 2,787,479 |
| Oriflame Holding AG | 20,143 | 458,299 | 324,941 |
| Sandvik Ab | 175,763 | 1,725,193 | 1,543,811 |
| Securitas | 9,360 | 114,412 | 144,331 |
| Skand Enskilda Bkn | 75,200 | 1,003,100 | 797,438 |
| Skanska Ab | 19,514 | 407,632 | 381,456 |
| Skf Ab | 89,061 | 1,587,179 | 1,449,383 |
| Svenska Cellulosa | 49,387 | 1,389,621 | 1,444,013 |
| Swedbank AG Sek20 | 156,572 | 3,440,052 | 3,474,797 |
| Swedish Match | 89,108 | 2,992,726 | 3,172,991 |
| Teliasonera Ab | 2,158,535 | 13,112,491 | 10,802,148 |
| Thule Group Ab | 154,910 | 1,882,058 | 2,126,875 |
| Volvo Ab | 142,000 | 1,773,240 | 1,363,474 |
| Volvo Ab | 387,614 | 3,875,422 | 3,636,784 |
| Switzerland | | | |
| ABB Ltd | 828,146 | \$14,484,991 | \$14,858,644 |
| Actelion Ltd | 55,884 | 6,442,742 | 7,793,613 |
| Adecco SA | 64,874 | 4,720,022 | 4,465,353 |
| Aryzta AG | 6,278 | 302,335 | 319,858 |
| Barry Callebaut AG | 358 | 426,055 | 392,334 |
| Bobst Group AG | 37,588 | 1,911,393 | 1,575,241 |
| Clariant AG | 145,467 | 2,803,520 | 2,762,565 |
| Coca Cola Hbc AG | 60,048 | 1,424,014 | 1,281,549 |
| Credit Suisse AG | 498,172 | 12,333,778 | 10,794,556 |
| Dorma+kaba Holding AG | 760 | 364,235 | 518,941 |
| Galenica AG | 3,205 | 4,165,838 | 5,039,630 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Switzerland | | | |
| Gam Holding Ltd | 19,785 | \$357,162 | \$330,079 |
| Geberit AG | 2,855 | 1,002,267 | 970,301 |
| Givaudan AG | 3,164 | 4,554,571 | 5,762,210 |
| Kardex AG | 24,079 | 1,689,049 | 1,876,286 |
| Kuehne& Nagel Intl | 2,039 | 283,349 | 280,694 |
| Lafargeholcim Ltd | 47,080 | 2,869,108 | 2,365,758 |
| Leonteq AG | 6,582 | 676,153 | 956,724 |
| Lindt & Spruengli | 1,999 | 6,646,551 | 12,491,254 |
| Logitech International SA | 116,217 | 916,367 | 1,751,390 |
| Lonza Group AG | 33,455 | 4,011,430 | 5,451,059 |
| Nestle SA | 526,692 | 37,344,976 | 39,225,663 |
| Novartis AG | 198,441 | 12,351,008 | 17,207,471 |
| Partners Group Hlg | 17,937 | 3,697,913 | 6,473,268 |
| Richemont(cie Fin) | 44,604 | 3,903,065 | 3,212,736 |
| Roche Hldgs AG | 3,823 | 1,097,591 | 1,056,958 |
| Roche Hldgs AG Genusscheine | 90,416 | 15,503,777 | 24,966,016 |
| Schindler Hldg AG | 2,264 | 342,112 | 379,972 |
| Schindler Hldg AG | 10,268 | 1,435,511 | 1,733,558 |
| Sika AG | 433 | 1,578,691 | 1,565,894 |
| Sonova Holding AG | 3,041 | 414,803 | 386,733 |
| Straumann Hldg | 9,019 | 2,632,342 | 2,748,047 |
| Swatch Group | 32,565 | 12,409,506 | 11,392,870 |
| Swatch Group | 34,847 | 2,463,384 | 2,367,229 |
| Swiss Life Holdings AG | 7,590 | 1,886,983 | 2,057,110 |
| Swiss RE AG | 102,537 | 5,826,236 | 10,053,953 |
| Syngenta | 35,348 | 11,487,188 | 13,853,167 |
| Transocean Ltd | 9,760 | 146,850 | 121,878 |
| Transocean Ltd | 32,852 | 1,376,054 | 406,708 |
| UBS Group | 718,006 | 12,781,710 | 14,001,476 |
| UBS Group AG | 6,370 | 129,549 | 123,387 |
| Zurich Insurance Group AG | 61,032 | 12,974,565 | 15,754,914 |
| Taiwan | | | |
| Advanced Semicondt Twd10 | 9,120,171 | \$8,274,364 | \$10,550,933 |
| Advantech Co Ltd Twd10 | 131,000 | 906,675 | 843,502 |
| Asustek Computer Twd10 | 260,000 | 2,528,917 | 2,153,012 |
| Casetek Holdings Twd10 | 190,000 | 1,134,912 | 778,001 |
| Catcher Technology Twd10 | 185,000 | 2,003,319 | 1,554,480 |
| Cathay Finl Hldg Twd10 | 3,278,000 | 5,809,828 | 4,620,556 |
| Chang Hwa Commerc Twd10 | 631,300 | 337,346 | 301,745 |
| Cheng Shin Rubber Twd10 | 159,000 | 335,662 | 258,005 |
| Chicony Electroni Twd10 | 789,669 | 1,958,749 | 1,735,748 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Taiwan | | | |
| Ctbc Financial Holding Co | 658,231 | \$456,483 | \$338,664 |
| Delta Electronic Twd10 | 426,267 | 2,168,822 | 2,017,978 |
| E Sun Finl Hldgs Twd10 | 3,503,034 | 2,172,806 | 2,042,290 |
| Farglory Land Deve Twd10 | 314,000 | 423,048 | 327,412 |
| Fubon Financial HI Twd10 | 2,898,600 | 4,160,643 | 3,971,048 |
| Giant Mfg Co Twd10 | 290,000 | 1,178,900 | 1,933,510 |
| Highwealth Constru Twd10 | 62,400 | 110,254 | 71,999 |
| Hon Hai Precision Twd10 | 995,808 | 2,433,133 | 2,449,578 |
| Largan Precision C Twd10 | 48,400 | 3,118,700 | 3,344,841 |
| Mediatek Twd10 | 422,000 | 4,603,386 | 3,211,861 |
| Mega Financial Hd Twd10 | 3,496,627 | 2,929,555 | 2,262,104 |
| Novatek Microelectronics Corp Twd10 | 276,000 | 1,124,661 | 1,083,935 |
| Simplo Technology Twd10 | 493,700 | 3,332,088 | 1,578,181 |
| Taiwan Business Bk Twd10 | 1,198,541 | 343,084 | 298,477 |
| Taiwan Fertilizer Twd10 | 204,000 | 334,165 | 267,367 |
| Taiwan Mobile Co Twd10 | 746,000 | 2,428,827 | 2,271,136 |
| Taiwan Semicon Man Twd10 | 2,613,000 | 10,694,262 | 11,375,742 |
| Tripod Technology Twd10 | 553,000 | 1,263,136 | 942,795 |
| Thailand | | | |
| Airports Of Thaila Thb10(alien Mkt) | 65,640 | \$420,830 | \$631,136 |
| Banpu Public Company Limited Thb1(alien Mkt) | 452,300 | 346,792 | 201,106 |
| Bec World Thb1(alien Mkt) | 307,500 | 333,649 | 260,629 |
| Krung Thai Bk Pub Thb5 15 (post Recon | 2,035,200 | 1,155,987 | 944,500 |
| Lpn Development Thb1(alien Mkt) | 2,456,200 | 936,901 | 1,092,099 |
| Minor International Pcl For Thb1(alien Mkt) | 1,265,880 | 1,303,360 | 1,275,202 |
| Pruksa Real Estate Thb1(alien Mkt) | 1,709,700 | 1,190,572 | 1,259,054 |
| Ptt Explortn & Prd Thb1(foreign) | 107,800 | 496,889 | 171,503 |
| Thai Beverage Plc Thb1 | 244,000 | 130,189 | 118,676 |
| Tipco Asphalt Thb1(alien Mkt) | 2,045,500 | 1,767,375 | 2,302,147 |
| Turkey | | | |
| Akbank Try1 | 2,290,227 | \$9,001,757 | \$5,257,043 |
| Enka Insaat 'b' Group Try1 | 272,842 | 531,583 | 422,511 |
| Ford Otomotiv San Try1 | 118,805 | 1,666,961 | 1,232,477 |
| Haci Omer Sabanci Try1 | 115,770 | 382,963 | 328,409 |
| KOC Hldg Try1 | 97,793 | 443,829 | 366,198 |
| Mfc Ishares Msci Turkey Etf | 11,850 | 495,672 | 430,866 |
| Soda Sanayii Try1 | 259,037 | 332,575 | 375,397 |
| T Garanti Bankasi Try1 | 1,926,013 | 7,902,404 | 4,698,156 |
| T Sise Ve Cam Fabr Try1 | 627,175 | 710,225 | 685,437 |
| Tav Havalimanlari Try1 | 65,564 | 540,966 | 408,589 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| Turkey | | | |
| Tupras(t Petr Raf) Try1 | 23,236 | \$533,299 | \$554,063 |
| Turk Telekomunikas Try1 | 722,218 | 2,627,155 | 1,350,981 |
| Turkcell Iletisim Try1 | 391,548 | 2,185,177 | 1,328,032 |
| Turkiye Halk Banka Try1 | 69,849 | 309,750 | 248,636 |
| Turkiye Is Bankasi | 150,207 | 384,237 | 236,721 |
| Turkiye Sinai Kalk Try1 | 1,342,305 | 996,506 | 699,009 |
| Turkiye Vakiflar Try1 | 71,320 | 164,529 | 93,583 |
| Yapi Kredi Bankasi Try1 | 219,295 | 313,695 | 247,180 |
| United Arab Emirates | | | |
| Dubai Islamic Bk Aed1 | 520,160 | \$967,365 | \$875,194 |
| Emaar Malls Group Aed1 | 2,552,624 | 2,118,312 | 1,918,117 |
| United Kingdom | | | |
| 3I Group | 81,860 | \$596,537 | \$581,067 |
| Abcam | 144,676 | 984,298 | 1,418,032 |
| Admiral Group | 18,740 | 475,674 | 458,230 |
| Astrazeneca | 4,512 | 284,917 | 307,008 |
| Aviva Ord | 92,280 | 798,252 | 701,819 |
| BAE Systems | 918,420 | 4,561,184 | 6,762,881 |
| Barclays Plc | 2,726,088 | 15,702,267 | 8,795,360 |
| Barratt Developments | 43,140 | 378,861 | 398,036 |
| Beazley Plc | 602,641 | 2,763,788 | 3,470,325 |
| Bellway | 71,439 | 1,513,326 | 2,986,136 |
| Berendsen Plc | 149,149 | 1,893,788 | 2,371,973 |
| Berkley GP Holdings | 56,924 | 2,880,102 | 3,094,242 |
| BG Group | 61,224 | 845,399 | 888,845 |
| BHP Billiton Plc | 63,498 | 1,183,305 | 711,282 |
| Bovis Homes Group | 54,870 | 357,372 | 820,860 |
| BP Ord | 4,261,927 | 30,414,133 | 22,237,055 |
| British American Tobacco | 68,417 | 3,592,889 | 3,802,669 |
| British Land Co | 187,700 | 2,339,948 | 2,174,477 |
| BT Group | 2,917,792 | 17,940,224 | 20,285,617 |
| Bunzl Plc | 107,414 | 2,088,104 | 2,984,285 |
| Capita Plc | 133,172 | 2,268,403 | 2,371,089 |
| Capital & Counties Properties | 65,100 | 375,373 | 422,760 |
| Carnival Plc | 8,701 | 384,243 | 495,791 |
| Centrica | 26,059 | 93,606 | 83,769 |
| Cineworld Group | 203,851 | 1,464,994 | 1,690,065 |
| Close Bros Group | 95,040 | 2,312,519 | 1,872,862 |
| CNH Industrial NV | 34,339 | 225,729 | 236,498 |
| Compass Group Plc | 488,987 | 7,519,020 | 8,468,436 |

| Asset Description | Shares | Cost Value | Market Value |
|---------------------------------|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| United Kingdom | | | |
| Consort Medical Plc | 129,500 | \$1,670,244 | \$2,204,549 |
| Dcc Ord | 118,588 | 3,478,869 | 9,892,936 |
| Debenhams | 2,753,175 | 3,644,500 | 2,972,415 |
| Dechra Pharma | 55,223 | 668,467 | 889,627 |
| Derwent London | 28,548 | 1,036,913 | 1,545,064 |
| Devro Ord | 448,370 | 2,002,531 | 1,916,472 |
| DFS Furniture Plc | 399,930 | 1,851,166 | 1,959,354 |
| Diageo | 669,990 | 12,844,998 | 18,332,905 |
| Dignity Plc | 70,856 | 1,116,424 | 2,668,305 |
| Direct Line Insurance Plc | 151,231 | 553,258 | 908,315 |
| Dixons Carphone Plc | 304,700 | 1,854,452 | 2,245,487 |
| Domino's Pizza Grp Plc | 132,793 | 1,382,969 | 2,059,012 |
| Easyjet | 224,668 | 4,321,668 | 5,761,804 |
| Experian | 86,265 | 1,459,429 | 1,527,023 |
| Fidessa Group | 26,280 | 1,036,943 | 775,844 |
| Foxtons Group Plc | 562,160 | 2,214,260 | 1,557,707 |
| G4s Plc | 2,256,195 | 9,423,762 | 7,498,790 |
| GKN Ord | 65,700 | 326,760 | 298,640 |
| Glaxosmithkline | 1,815,287 | 42,863,667 | 36,735,321 |
| Great Portland Estates | 104,731 | 1,129,385 | 1,278,126 |
| Greggs | 185,100 | 1,560,330 | 3,584,840 |
| Gw Pharmaceuticals | 181,725 | 1,382,564 | 1,062,003 |
| Halma Ord | 210,629 | 1,924,953 | 2,685,359 |
| Hcape | 348,883 | 4,278,587 | 4,036,616 |
| Hiscox | 100,576 | 1,112,123 | 1,562,439 |
| Homeserve | 161,999 | 614,536 | 987,793 |
| Howden Joinery Gr | 248,501 | 1,551,116 | 1,928,388 |
| HSBC Hldgs | 2,448,020 | 25,547,148 | 19,346,828 |
| IG Group Hldgs | 95,876 | 1,101,004 | 1,134,026 |
| Imi Ord | 23,099 | 514,719 | 293,303 |
| Immunodiagnostic S | 69,592 | 636,086 | 243,608 |
| Imperial Brands Plc | 130,668 | 6,028,681 | 6,907,296 |
| Informa Plc (gb) | 101,233 | 713,459 | 914,641 |
| Inmarsat | 43,011 | 657,838 | 720,789 |
| Intercontl Hotels | 65,758 | 2,223,428 | 2,576,153 |
| Intertek Group | 20,971 | 860,987 | 858,347 |
| Investec | 31,270 | 275,972 | 220,950 |
| ITV Ord | 4,279,067 | 13,955,885 | 17,444,932 |
| Jupiter Fund Mgt | 286,604 | 2,044,966 | 1,908,097 |
| Kingfisher | 553,071 | 2,471,962 | 2,685,990 |
| Laird Plc | 387,880 | 990,522 | 2,028,950 |
| Land Securities GP | 24,560 | 471,793 | 426,062 |

| Asset Description | Shares | Cost Value | Market Value |
|--|-----------|-------------|--------------|
| EQUITIES | | | |
| International Securities | | | |
| United Kingdom | | | |
| Lloyds Banking GP | 7,298,016 | \$8,008,017 | \$7,859,808 |
| London Stock Exchange Group | 141,400 | 5,559,442 | 5,718,755 |
| Man Group Plc | 4,584,630 | 11,585,359 | 11,859,037 |
| Markit Ltd | 15,200 | 450,569 | 458,584 |
| Marks & Spencer GP | 1,175,564 | 7,056,762 | 7,838,571 |
| Merlin Entertainme | 48,900 | 337,978 | 328,296 |
| Mgt Consulting GP | 3,216,253 | 1,208,439 | 705,140 |
| Micro Focus International Plc | 304,354 | 5,123,270 | 7,154,968 |
| Mondi Plc | 9,730 | 203,598 | 191,310 |
| Moneysupermarket C | 365,616 | 1,613,527 | 1,977,695 |
| National Grid | 1,028,414 | 11,868,668 | 14,210,431 |
| Next Ord | 138,640 | 15,027,171 | 14,896,495 |
| Old Mutual Plc | 2,233,500 | 7,279,088 | 5,889,308 |
| Onesavings Bank Pl | 186,914 | 1,111,376 | 974,417 |
| Oxford Instruments | 101,530 | 1,583,754 | 1,147,778 |
| Paypoint | 48,250 | 921,859 | 655,331 |
| Persimmon | 98,239 | 2,315,795 | 2,934,984 |
| Petrofac | 27,054 | 411,015 | 317,404 |
| Playtech Plc | 98,712 | 1,040,829 | 1,211,218 |
| Provident Financial Group | 104,773 | 3,595,783 | 5,199,487 |
| Prudential | 559,138 | 8,971,607 | 12,617,177 |
| Reckitt Benck Grp | 45,002 | 3,846,829 | 4,166,090 |
| Relx Plc | 950,788 | 10,639,846 | 16,774,356 |
| Restaurant Group | 144,625 | 1,247,157 | 1,461,231 |
| Rexam Ord | 147,712 | 1,226,664 | 1,316,073 |
| Rightmove | 20,441 | 829,643 | 1,242,780 |
| Rolls Royce Hldgs | 26,691 | 388,820 | 226,204 |
| Rolls Royce Hldgs C Shs Entitlement (january | 5,220,215 | - | 7,694 |
| Royal Dutch Shell 'a'shs | 76,306 | 2,803,324 | 1,716,253 |
| Royal Dutch Shell 'a'shs | 1,004,329 | 32,115,358 | 23,014,700 |
| Royal Dutch Shell 'b'ord | 6,895 | 223,019 | 156,808 |
| Rsa Insurance Grp | 73,749 | 580,117 | 463,600 |
| Sabmiller Plc | 8,010 | 473,500 | 480,443 |
| Sabmiller Plc | 14,479 | 648,437 | 876,953 |
| Sage Group | 176,465 | 1,499,603 | 1,569,654 |
| Sainsbury(j) | 2,697,877 | 14,489,194 | 10,290,925 |
| Savills | 169,900 | 1,845,641 | 2,218,682 |
| Schroders | 36,034 | 1,886,495 | 1,580,569 |
| Segro Plc | 265,300 | 1,737,224 | 1,679,064 |
| Senior | 276,051 | 1,340,816 | 934,584 |
| Shire Plc | 345,328 | 11,255,696 | 23,911,830 |
| Sig Ord | 541,380 | 1,690,371 | 1,145,842 |

| Asset Description | Shares | Cost Value | Market Value |
|-------------------------------------|--------------------|------------------------|------------------------|
| EQUITIES | | | |
| International Securities | | | |
| United Kingdom | | | |
| Sky Plc | 200,800 | \$2,807,884 | \$3,291,065 |
| Smith & Nephew | 5,337 | 94,626 | 95,024 |
| SSE Plc | 97,980 | 2,442,472 | 2,206,626 |
| Ssp Group Plc | 354,778 | 1,672,941 | 1,699,449 |
| Stallergenes Greer | 8,266 | 630,376 | 287,339 |
| Standard Chartered Plc Shs | 23,686 | 280,176 | 196,792 |
| Taylor Wimpey | 578,297 | 1,412,845 | 1,731,127 |
| Ted Baker | 27,279 | 806,634 | 1,201,371 |
| Tesco Ord | 8,712,270 | 36,019,500 | 19,197,317 |
| UBM Plc | 991,366 | 7,084,872 | 7,693,083 |
| Unilever Plc | 659,967 | 26,066,811 | 28,466,807 |
| Unite Group | 247,692 | 2,373,680 | 2,394,880 |
| Vectura Group | 1,336,815 | 2,489,894 | 3,467,784 |
| Victrex | 75,532 | 2,296,749 | 2,008,332 |
| Vitec Group Plc | 41,501 | 399,647 | 368,539 |
| Vodafone Group | 1,088,357 | 3,592,720 | 3,545,126 |
| Wh Smiths Plc - | 34,155 | 891,692 | 890,533 |
| Whitbread | 40,082 | 2,331,612 | 2,599,973 |
| Wm Morrison Supermarkets | 5,685,908 | 20,378,622 | 12,419,841 |
| Wolseley | 64,632 | 4,079,080 | 3,516,087 |
| Workspace Group | 118,322 | 1,219,459 | 1,671,574 |
| WPP Plc | 388,391 | 8,488,156 | 8,947,385 |
| Total International Equities | 570,846,269 | \$3,476,259,875 | \$3,584,187,301 |

| | | | |
|---|------------------|------------------------|------------------------|
| International Funds | | | |
| Emerging Markets Fund Of The Genesis Group Trust | 759,246 | \$295,274,978 | \$544,585,665 |
| Mfb Nt Collective Eafe Index Fund - Lending | 4,727,934 | 1,488,127,891 | 2,136,756,667 |
| Mfc Ishares Msci Russia Capped Etf | 89,860 | 1,164,335 | 1,000,142 |
| Mfc Ishares Trust Currency Hedged Msci So Korea Etf | 113,926 | 2,788,908 | 2,605,488 |
| Mfc Ishares Msci Cda Etf | 35,660 | 835,911 | 766,690 |
| Mfc Ishares Msci China Etf | 133,100 | 6,144,097 | 5,938,922 |
| Mfc Ishares Msci India Etf | 125,496 | 3,454,219 | 3,456,160 |
| Mfc Ishares Msci Indonesia Etf | 32,508 | 678,489 | 678,442 |
| Mfc Ishares Msci Malaysia Free Etf | 38,052 | 404,961 | 294,522 |
| Mfc Ishares Msci Poland Capped Etf | 28,817 | 626,914 | 520,867 |
| Mfc Ishares Msci Taiwan Etf Msci Taiwan Etf | 554,810 | 7,765,411 | 7,084,924 |
| Mfc Ishares Tr Msci Eafe Etf | 174,291 | 10,174,627 | 10,239,596 |
| Mfc Ishares Tr Msci Eafe Small Cap Etf | 55,500 | 2,825,178 | 2,772,225 |
| Mfc Ishares Tr Msci Philippines Etf | 23,421 | 802,403 | 790,225 |
| Mfc Kraneshares Tr Csi China Internet Etf | 85,578 | 3,296,040 | 3,293,041 |
| Mfc Market Vectors Etf Trust Vietnam Etf | 32,059 | 565,213 | 474,153 |
| Total Int'l Stock Funds | 7,010,258 | \$1,824,929,575 | \$2,721,257,729 |

| Asset Description | Shares | Cost Value | Market Value |
|--------------------------|-------------|------------------|------------------|
| EQUITIES | | | |
| International Securities | | | |
| Total International | 577,856,527 | \$5,301,189,450 | \$6,305,445,030 |
| Total Equities | 885,312,048 | \$15,138,915,279 | \$20,722,640,379 |

SHORT TERM INVESTMENTS

| Asset Description | Cost Value | Market Value |
|------------------------------------|---------------------|---------------------|
| SHORT TERM INVESTMENTS | | |
| Commercial Paper | | |
| Disney Walt Co New Disc Coml Paper | \$2,499,667 | \$2,499,792 |
| Johnson & Johnson | 7,998,920 | 7,999,862 |
| Total Commercial Paper | \$10,498,587 | \$10,499,654 |

| | | |
|---------------------------------|----------------------|----------------------|
| CASH | | |
| Northern Trust London | \$4,717,139 | \$4,717,139 |
| Northern Trust Custom Cash Fund | 641,768,307 | 641,768,307 |
| Total Cash | \$646,485,446 | \$646,485,446 |

| | | |
|--------------------------------|----------------------|----------------------|
| Forex - Purchases | | |
| Australian Dollar | \$48,193,238 | \$48,230,319 |
| Brazilian Real | 15,222 | 15,140 |
| British Pound Sterling | 24,176,515 | 23,661,981 |
| Canadian Dollar | 26,676,103 | 25,906,259 |
| Colombian Peso | 430,785 | 423,443 |
| Danish Krone | 23,270,607 | 23,250,623 |
| Euro | 31,490,275 | 31,459,822 |
| Hong Kong Dollar | 118,275 | 118,302 |
| Indonesian Rupiah | 1,506,326 | 1,521,455 |
| Japanese Yen | 2,627,617 | 2,629,546 |
| Mexican Peso | 11,794,932 | 11,482,776 |
| New Israeli Shekel | 50,400 | 50,327 |
| New Zealand Dollar | 8,963,189 | 9,141,092 |
| Norwegian Krone | 154,788 | 152,055 |
| Polish Zloty | 295,300 | 301,177 |
| Russian Ruble | 1,075,488 | 980,729 |
| Singapore Dollar | 234,846 | 233,866 |
| South African Rand | 3,665,504 | 3,521,550 |
| South Korean Won | 54,574 | 54,610 |
| Swedish Krona | 3,599,408 | 3,591,346 |
| Swiss Franc | 457,882 | 456,188 |
| Thai Baht | 248,079 | 246,606 |
| United States Dollar | 244,636,992 | 244,636,992 |
| Total Forex - Purchases | \$433,736,345 | \$432,066,204 |

| | | |
|------------------------|---------------|---------------|
| Forex - Sales | | |
| Brazilian Real | \$(5,922,472) | \$(5,718,288) |
| British Pound Sterling | (63,817) | (63,807) |
| Canadian Dollar | (3,811,088) | (3,807,243) |
| Chinese Yuan Renminbi | (17,284,998) | (16,974,978) |
| Colombian Peso | (2,193,964) | (2,128,430) |
| Danish Krone | (871,401) | (866,992) |
| Euro | (115,326,214) | (113,671,495) |

| Asset Description | Cost Value | Market Value |
|---|------------------------|------------------------|
| SHORT TERM INVESTMENTS | | |
| Forex - Sales | | |
| Hong Kong Dollar | \$(3,008,200) | \$(3,008,515) |
| Indonesian Rupiah | (1,650,803) | (1,683,399) |
| Japanese Yen | (31,947,175) | (32,628,717) |
| Mexican Peso | (6,982,011) | (6,801,319) |
| New Israeli Shekel | (3,124,755) | (3,111,520) |
| New Romanian Leu | (871,466) | (879,403) |
| New Taiwan Dollar | (3,335,399) | (3,329,750) |
| Norwegian Krone | (1,206,630) | (1,179,997) |
| Peruvian Nuevo Sol | (448,203) | (446,587) |
| Polish Zloty | (1,789,493) | (1,810,861) |
| Russian Ruble | (837,164) | (749,985) |
| Singapore Dollar | (106,716) | (105,641) |
| South African Rand | (2,098,376) | (2,032,498) |
| Swedish Krona | (23,506,961) | (23,751,326) |
| Swiss Franc | (17,082,139) | (17,035,683) |
| Turkish Lira | (1,167,547) | (1,163,293) |
| United States Dollar | (189,099,353) | (189,099,353) |
| Total Forex - Sales | \$(433,736,345) | \$(432,049,080) |
| Net Unrealized Gain/(Loss) Forex | - | \$17,124 |
| Options | | |
| Total Options | \$(1,703,954) | \$(684,261) |
| Swaps | | |
| Net Swaps | \$235,655 | \$92,572 |
| Obligation to Return Cash Collateral Held | | |
| British Pound Sterling | \$(1) | \$(1) |
| Euro | 1,308,842 | 1,308,842 |
| United States Dollar | 4,389,915 | 4,389,915 |
| Total Obligation to Return Cash Collateral | \$5,698,756 | \$5,698,756 |
| Total Short Term Investments | \$661,214,490 | \$662,109,291 |

| Asset Description | Cost Value | Market Value |
|--|------------------------|------------------------|
| REAL ESTATE | | |
| Commingled Funds | | |
| AEW Core Property Trust (US) Fund | \$194,690,595 | \$218,175,049 |
| Almanac Realty Securities V | 31,643,744 | 26,593,385 |
| CBRE US Core Partners Lp | 124,307,188 | 148,106,643 |
| Cornerstone Patriot Fund | 106,641,170 | 137,605,653 |
| Dune Real Estate Fund II, LP | 25,759,017 | 40,613,972 |
| Franklin Templeton Emerging Manager Real Estate Fund Of Funds LP | 46,550,486 | 53,957,874 |
| IMRF Main Non-Core Real Estate Fund | 460,129,837 | 526,546,405 |
| IMRF Non-Core Real Estate Fund | 41,572,168 | 29,142,842 |
| Invesco Core Real Estate USA | 140,644,939 | 177,670,792 |
| Realty Associates Fund IX Corp | 41,470,814 | 41,470,814 |
| Rockwood Capital Real Estate Partners Fund VIII, LP | 4,383,537 | 11,172,916 |
| Security Capital Preferred Growth LLC | 75,000,000 | 54,363,047 |
| Total Commingled Funds | \$1,292,793,495 | \$1,465,419,392 |
| Directly Owned | | |
| Buckhead Industrial Properties, | \$222,238,097 | \$339,457,314 |
| Total Real Estate | \$1,515,031,592 | \$1,804,876,706 |

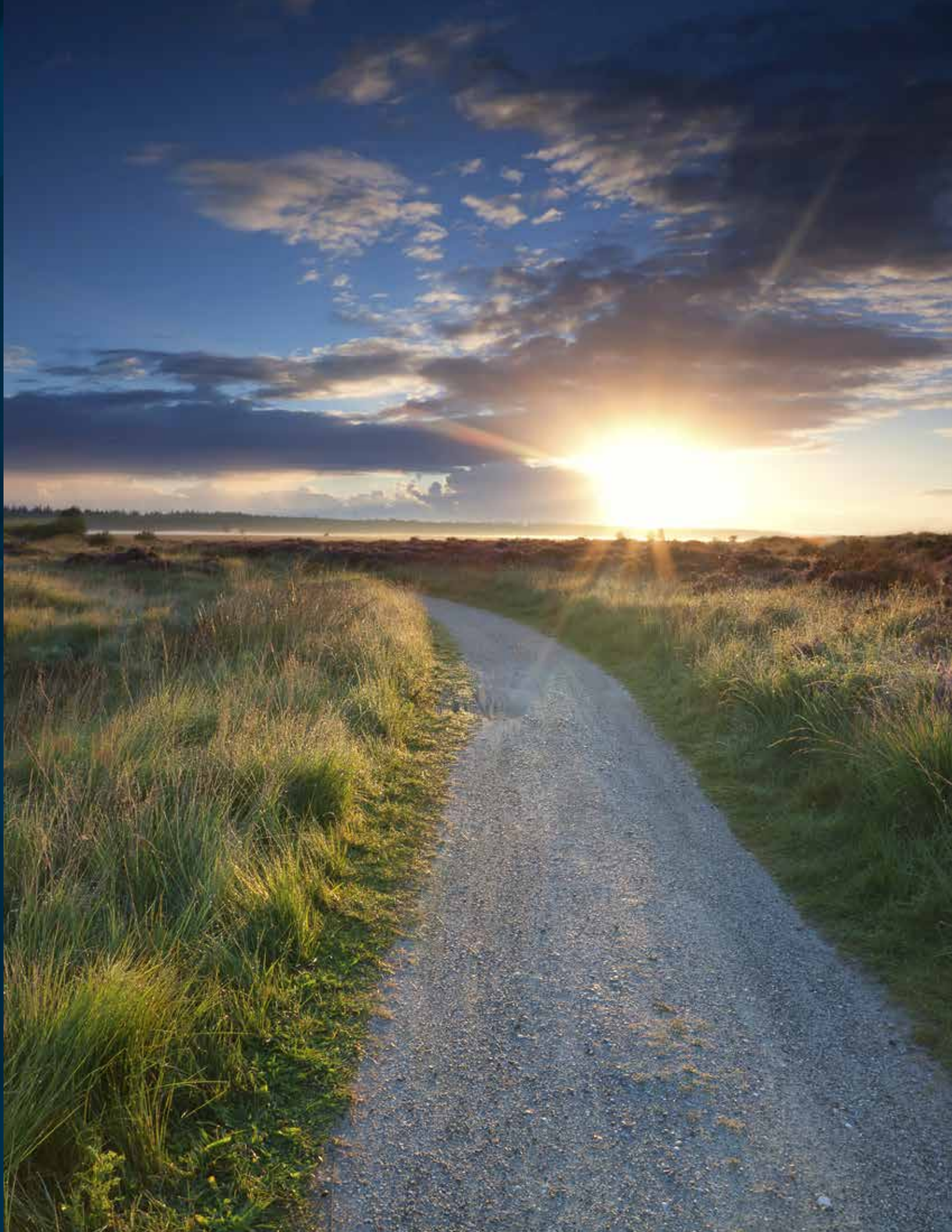
| Asset Description | Cost Value | Market Value |
|---|-------------------------|-------------------------|
| ALTERNATIVE INVESTMENTS | | |
| Timberland | | |
| Forest | \$24,404,399 | \$76,028,396 |
| Farm Land | | |
| Premiere Partners IV / Hancock | \$113,590,265 | \$186,698,795 |
| Commingled Funds | | |
| Abbott Capital Management IMRF | \$437,310,837 | \$301,335,582 |
| Crescent Capital High Income Fund B Lp | 125,000,000 | 110,967,592 |
| Illinois Private Equity Fund Of Funds, Lp | 252,584,331 | 286,510,736 |
| Illinois Private Equity International Fund Of Funds, Lp | 4,724,063 | 3,112,506 |
| M2 Private Equity Fund Of Funds, Lp | 15,140,035 | 11,636,800 |
| Muller & Monroe Fund of Funds | 15,093,360 | 8,274,028 |
| Pantheon Ven Cap Investments - IMRF | 204,366,927 | 186,972,351 |
| SMAurora Multi Manager Fund Lp | 420,010,836 | 488,243,962 |
| Total Comingled Funds | \$1,474,230,389 | \$1,397,053,557 |
| Total Alternative Investments | \$1,612,225,053 | \$1,659,780,748 |
| Total Portfolio | \$28,067,305,636 | \$34,349,910,099 |

PROUD LEGACY
BRIGHT FUTURE



1941 - 2016

IMRF celebrates its 75th Anniversary
in 2016, prepared to best serve its
members and retirees into the future.





Locally funded, financially sound.

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