

20 19



DETAILED LIST OF INVESTMENTS

FOR THE YEAR ENDED DECEMBER 31, 2019



Malcolm Baldrige
National Quality Award

2019 Award Recipient



**FOR THE YEAR ENDED
DECEMBER 31, 2019**

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

OAK BROOK OFFICE

2211 York Road, Suite 500,
Oak Brook, IL 60523-2337

**SPRINGFIELD REGIONAL
COUNSELING CENTER**

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Springfield, IL 62703-5934

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Brian Collins

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.





U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
1 Mkt Plaza Tr	3.85%	02/10/2032	\$ 605,000	\$ 623,147	\$ 619,591
1st Horizon Natl	3.50%	12/15/2020	815,000	841,553	823,961
3M Co	2.38%	08/26/2029	400,000	397,230	394,684
Abay Leasing 2014 Fixed	2.65%	11/09/2026	7,656,250	7,468,902	7,833,175
ABB Fin USA	4.38%	05/08/2042	90,000	84,908	108,009
Abbott Labs	3.75%	11/30/2026	344,000	341,441	375,872
Abbott Labs	4.75%	11/30/2036	310,000	308,016	388,786
Abbott Labs	4.90%	11/30/2046	520,000	516,091	683,415
Abbvie	2.85%	05/14/2023	655,000	644,173	668,075
Abbvie	3.75%	11/14/2023	5,080,000	5,087,811	5,347,317
Abbvie	2.60%	11/21/2024	1,910,000	1,909,672	1,925,456
Abbvie	3.60%	05/14/2025	410,000	409,282	433,155
Acadia Healthcare	5.63%	02/15/2023	1,570,000	1,590,162	1,595,512
Acadia Healthcare	6.50%	03/01/2024	495,000	497,545	512,944
Actavis	3.25%	10/01/2022	320,000	328,256	327,088
Actavis Fdg Scs	3.45%	03/15/2022	500,000	499,290	511,482
ADT Corp	3.50%	07/15/2022	5,350,000	4,811,000	5,446,996
Advisor Group	10.75%	08/01/2027	300,000	306,000	300,000
AES Corp	5.13%	09/01/2027	830,000	835,500	886,025
Aetna New	2.80%	06/15/2023	140,000	139,796	142,275
AFLAC	3.63%	11/15/2024	4,500,000	4,430,565	4,811,676
AFLAC	3.25%	03/17/2025	2,315,000	2,335,660	2,428,645
Air Lease Corp Med	3.25%	10/01/2029	1,030,000	1,015,405	1,024,652
Albertsons	8.00%	05/01/2031	265,000	269,889	274,672
Albertsons Cos LLC Fixed	5.75%	03/15/2025	1,300,000	1,136,688	1,345,500
Alcoa Nederland	7.00%	09/30/2026	1,125,000	1,176,369	1,227,712
Aleris Intl	6.00%	06/01/2020	7,630	-	15,194
Allegheny Technologies Sr Step Up	7.88%	08/15/2023	660,000	633,374	739,748
Allegy	5.88%	12/01/2027	700,000	700,000	735,000
Allegy Ludlum Corp	6.95%	12/15/2025	1,690,000	1,590,000	1,825,200
Allergan Funding Scs	3.80%	03/15/2025	740,000	743,761	777,672
Alliance Res Oper	7.50%	05/01/2025	398,000	424,678	362,180
Ally Auto	1.99%	03/15/2022	3,789,512	3,789,218	3,790,006
Ally Auto Receivables Tr	1.74%	09/15/2021	332,810	332,776	332,600
Ally Auto Receivables Tr 2018 3 Cl A3	3.00%	01/17/2023	4,750,000	4,749,675	4,786,853
Ally Auto Receivables Trust Sr 2017 2 Cl B	2.33%	06/15/2022	250,000	249,947	250,224
Ally Finl	4.13%	02/13/2022	250,000	258,750	258,125
Ally Finl	8.00%	11/01/2031	458,000	632,895	635,750
Altra Industrial Motion Corp Term Bank Loan	4.35%	10/01/2025	1,110,075	1,073,451	1,112,384
Altria Group	4.75%	05/05/2021	1,000,000	998,617	1,036,357
Altria Group	3.49%	02/14/2022	270,000	269,984	277,891
Altria Group	3.80%	02/14/2024	300,000	299,684	315,920
Altria Group	4.80%	02/14/2029	1,735,000	1,786,059	1,933,944
Altria Group	5.80%	02/14/2039	650,000	649,073	764,735
Altria Group	5.95%	02/14/2049	4,460,000	4,492,534	5,407,612



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Altria Group	6.20%	02/14/2059	210,000	212,726	250,233
Altria Group Fixed	4.40%	02/14/2026	1,240,000	1,247,684	1,348,061
Amazon	3.15%	08/22/2027	1,290,000	1,287,691	1,367,119
Amazon	4.05%	08/22/2047	890,000	900,713	1,047,394
Amazon Com Fixed	3.88%	08/22/2037	320,000	319,203	363,707
AMC Networks	4.75%	08/01/2025	5,450,000	5,582,350	5,470,438
American Airlines	3.58%	07/15/2029	257,061	260,257	269,868
American Airs Pass Thru 2016 2 Aa	3.20%	12/15/2029	111,085	111,085	114,241
American Express Co	2.52%	08/01/2022	28,460,000	28,493,982	28,613,120
American Express Cr Corp Medium Term	2.25%	05/05/2021	2,125,000	2,105,280	2,135,241
American Express Credit	2.38%	05/26/2020	520,000	512,247	520,628
American International Group Bnds	3.75%	07/10/2025	640,000	637,779	685,022
American Tower Corp New	3.38%	05/15/2024	345,000	343,975	357,661
American Wtr Cap Corp	4.15%	06/01/2049	325,000	323,278	368,170
Amerigas Partners	5.63%	05/20/2024	2,955,000	2,910,594	3,191,400
Amerigas Partners	5.50%	05/20/2025	200,000	203,478	216,000
Amerigas Partners	5.88%	08/20/2026	1,830,000	1,864,673	2,017,575
Amerigas Partners	5.75%	05/20/2027	1,555,000	1,575,600	1,706,612
Amern Airlines	3.70%	10/01/2026	5,662,571	5,692,218	5,955,575
Amern Airs 2015	4.00%	03/22/2029	308,668	307,959	325,574
Amern Airs 2015 2	3.60%	03/22/2029	333,694	345,373	352,050
Amern Airs 2017 2 Fixed	3.60%	04/15/2031	91,882	89,431	93,350
Amern Axle & Mfg Fixed	6.25%	04/01/2025	1,030,000	1,023,625	1,072,488
Amern Axle & Mfg Fixed	6.50%	04/01/2027	930,000	922,460	964,875
Amern Eqty IN.V.t	5.00%	06/15/2027	1,670,000	1,682,056	1,782,979
Amern Express Co	2.65%	12/02/2022	7,000,000	6,650,322	7,134,891
Amern Express Cr	2.67%	11/15/2024	1,510,000	1,509,912	1,536,602
Amern Greetings	8.75%	04/15/2025	422,000	384,862	384,020
Amern Intl Group	6.40%	12/15/2020	1,500,000	1,700,390	1,561,969
Amern Rlty Cap	3.75%	12/15/2020	600,000	600,496	607,443
Amern Wtr Cap Corp	2.95%	09/01/2027	8,000,000	7,672,027	8,177,786
Amgen	2.13%	05/01/2020	110,000	108,108	110,041
Amgen	2.65%	05/11/2022	455,000	458,632	461,816
Amgen	3.63%	05/22/2024	100,000	101,275	105,669
Amgen	4.40%	05/01/2045	100,000	107,892	112,055
Amphenol Corp New	2.80%	02/15/2030	180,000	178,605	178,321
Amsted Inds	5.38%	09/15/2024	1,300,000	1,244,856	1,335,750
Amsted Inds	5.63%	07/01/2027	2,020,000	2,039,579	2,141,200
Anixter	6.00%	12/01/2025	570,000	570,000	592,800
ANR Pipeline Co	7.38%	02/15/2024	485,000	451,320	558,436
Antero Midstream	5.75%	01/15/2028	1,670,000	1,564,712	1,452,900
Antero Midstream Partners Lp	5.38%	09/15/2024	850,000	838,250	788,375
Antero Res Fin	5.38%	11/01/2021	120,000	115,800	114,262
Anthem	3.35%	12/01/2024	270,000	269,914	281,835
Anthem	3.65%	12/01/2027	420,000	411,494	444,776



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Anthem Fixed	3.70%	09/15/2049	570,000	566,517	569,122
Apache Corp	3.25%	04/15/2022	150,000	149,492	152,847
Apache Corp	4.38%	10/15/2028	110,000	104,230	115,059
Apache Corp	5.10%	09/01/2040	1,430,000	1,415,161	1,455,936
Apache Corp	5.25%	02/01/2042	50,000	40,236	52,116
Apache Corp Fixed	4.25%	01/15/2044	560,000	523,903	516,478
Apple	2.00%	11/13/2020	560,000	559,530	561,430
Apple	2.40%	02/09/2022	14,755,000	14,755,885	14,876,715
Apple	2.40%	05/03/2023	4,000,000	3,963,555	4,068,254
Apple	3.20%	05/13/2025	15,000,000	15,094,850	15,850,336
Apple	2.45%	08/04/2026	1,070,000	1,067,079	1,085,280
Apple	2.20%	09/11/2029	3,300,000	3,287,064	3,238,047
Apple Fixed	3.75%	11/13/2047	2,000,000	1,932,000	2,221,124
Applebees Fdg LLC	4.19%	06/07/2049	1,950,000	1,950,000	1,976,832
Arrow Electrs Fixed	4.00%	04/01/2025	200,000	198,062	210,866
Arrow Electrs Fixed	3.88%	01/12/2028	350,000	331,196	358,646
Asbury Automotive	6.00%	12/15/2024	3,910,000	3,969,869	4,037,075
Ascend Learning LLC Term Loan B TI 06 28 2024 Beo	0.00%	07/12/2024	987,374	951,491	992,933
Ascension Hlth	3.94%	11/15/2046	4,535,000	4,741,116	5,036,705
Ashton Woods USA	9.88%	04/01/2027	780,000	774,548	877,500
Asset Backed Fdg Corp 2003 Cb4 Asset Bkdctf CI Af 1	4.00%	03/25/2031	5,087,105	4,929,524	5,108,214
AT Home Corp In Default Sub	0.00%	12/31/2040	6,991,632	969,934	699
AT&T	3.88%	08/15/2021	70,000	72,390	72,125
AT&T	3.00%	02/15/2022	180,000	178,256	183,609
AT&T	3.00%	06/30/2022	5,645,000	5,599,976	5,766,645
AT&T	3.40%	05/15/2025	15,819,000	16,573,461	16,566,803
AT&T	4.25%	03/01/2027	20,000	19,776	21,968
AT&T	4.35%	03/01/2029	175,000	174,139	194,690
AT&T	4.50%	05/15/2035	390,000	416,624	434,588
AT&T	5.25%	03/01/2037	1,125,000	1,130,707	1,344,132
AT&T	4.85%	03/01/2039	790,000	752,799	911,202
AT&T	6.38%	03/01/2041	305,000	347,068	404,363
AT&T	6.25%	03/29/2041	60,000	62,379	78,134
AT&T	4.80%	06/15/2044	660,000	615,176	753,057
AT&T	4.35%	06/15/2045	230,000	202,865	248,311
AT&T	4.75%	05/15/2046	660,000	655,263	746,950
AT&T	4.50%	03/09/2048	1,149,000	1,041,006	1,269,413
AT&T	4.55%	03/09/2049	5,000,000	5,358,050	5,552,574
AT&T Broadband	9.45%	11/15/2022	360,000	493,998	435,067
AT&T Corp	3.60%	07/15/2025	400,000	405,411	423,421
AT&T Fixed	4.30%	02/15/2030	3,000,000	2,791,560	3,333,573
AT&T Fixed	5.15%	11/15/2046	5,000,000	5,684,905	5,986,717
Autonation	3.80%	11/15/2027	200,000	199,850	203,279
Aviation Cap Group	7.13%	10/15/2020	925,000	975,767	959,919
AXA Equitable Fixed	4.35%	04/20/2028	245,000	263,610	266,082



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
B & G Foods	5.25%	04/01/2025	1,525,000	1,515,497	1,568,203
Ba Cr Card Tr	1.74%	01/15/2025	1,605,000	1,604,606	1,600,080
Ball Corp	4.38%	12/15/2020	478,000	495,865	488,033
Balt Gas & Elec Co	3.20%	09/15/2049	1,140,000	1,125,539	1,117,346
Banc 1 Corp	7.75%	07/15/2025	435,000	521,539	544,751
Bank Amer Corp	5.70%	01/24/2022	240,000	272,873	257,569
Bank Amer Corp	3.30%	01/11/2023	80,000	77,498	82,711
Bank Amer Corp	2.88%	04/24/2023	450,000	448,932	457,571
Bank Amer Corp	4.00%	01/22/2025	1,050,000	1,041,869	1,120,032
Bank Amer Corp	2.66%	02/05/2026	12,614,000	12,259,673	12,605,321
Bank Amer Corp	4.45%	03/03/2026	160,000	169,958	175,730
Bank Amer Corp	3.50%	04/19/2026	890,000	888,514	946,561
Bank Amer Corp	4.25%	10/22/2026	2,180,000	2,278,717	2,377,965
Bank Amer Corp	3.59%	07/21/2028	3,890,000	3,890,529	4,123,703
Bank Amer Corp	3.42%	12/20/2028	6,606,000	6,425,120	6,937,250
Bank Amer Corp	3.97%	02/07/2030	26,535,000	29,107,578	29,131,928
Bank Amer Corp	3.19%	07/23/2030	550,000	550,000	569,021
Bank Amer Corp	2.88%	10/22/2030	610,000	610,000	615,359
Bank Amer Corp	5.00%	01/21/2044	1,690,000	1,732,477	2,204,276
Bank Amer Corp	5.88%	12/31/2049	280,000	280,000	310,464
Bank Amer Corp	4.33%	03/15/2050	270,000	270,000	325,499
Bank Amer Corp Corp Bd	4.13%	01/22/2024	580,000	587,660	623,463
Bank Amer Corp Fixed	3.86%	07/23/2024	1,440,000	1,442,952	1,515,431
Bank Amer Corp Medium Term	2.68%	03/05/2024	2,822,000	2,825,198	2,835,263
Bank New York Mellon Corp Tranche # Tr 00006	2.99%	10/30/2023	21,740,000	22,003,528	22,119,146
Bank Of America Corp	3.55%	03/05/2024	920,000	920,000	954,826
Bank Of America Corp Bnds	4.20%	08/26/2024	245,000	245,968	263,084
Bank Ser 2017 Bnk8 Cl A S	3.73%	11/15/2050	50,000	50,014	52,787
Bank Sr 2018 Bnk10 Cl As	3.90%	02/15/2061	570,000	617,625	608,930
Barclays Dryrock Issuance Tr Sr 19 1 Cl A	1.96%	05/15/2025	1,000,000	999,970	998,772
Bass Pro Group LLC Term Loan	0.00%	09/25/2024	6,151,476	5,918,637	6,128,408
BB& T Co Global Bk Fixed	2.15%	12/06/2024	575,000	574,022	574,093
BB& T Corp Sub Medium Term	3.95%	03/22/2022	90,000	96,112	93,390
BB&T Co Global Bk Fixed	2.15%	12/06/2024	250,000	249,575	249,606
BB&T Corp	2.05%	05/10/2021	815,000	811,312	816,717
BB&T Corp Sr Medium Term	3.75%	12/06/2023	410,000	433,214	434,940
BB&T Corp Sr Var Rt	2.56%	04/01/2022	18,845,000	18,896,070	18,969,696
BB&T Corp Sub Medium Term	3.95%	03/22/2022	1,090,000	1,158,250	1,131,058
BCCRE Tr 2015 Gtp	4.71%	08/10/2033	3,130,000	2,496,973	3,044,929
BCD Acqstn	9.63%	09/15/2023	1,610,000	1,638,513	1,658,300
Becton Dickinson	3.36%	06/06/2024	1,050,000	1,049,697	1,093,619
Becton Dickinson	7.00%	08/01/2027	625,000	797,014	768,600
Bed Bath & Beyond	5.16%	08/01/2044	6,750,000	4,925,797	4,893,750
Berkshire Hathaway	2.20%	03/15/2021	5,000,000	5,052,000	5,019,344
Berkshire Hathaway	3.13%	03/15/2026	6,000,000	6,248,220	6,324,060



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Berkshire Hathaway	3.25%	04/15/2028	225,000	213,825	237,895
Berkshire Hathaway Fin Corp	4.25%	01/15/2049	900,000	890,802	1,067,828
Biogen	4.05%	09/15/2025	275,000	276,938	299,156
Blue Cube Spinco	9.75%	10/15/2023	1,968,000	2,020,415	2,116,230
Blue Cube Spinco	10.00%	10/15/2025	1,595,000	1,709,705	1,763,703
BMW Veh Owner Tr 2018 A CI A 4	2.51%	06/25/2024	150,000	149,977	151,185
BNSF Ry Co 2006 2	5.63%	04/01/2024	1,197,677	1,357,991	1,267,793
Boardwalk	4.95%	12/15/2024	5,660,000	5,903,948	6,123,762
Boardwalk	5.95%	06/01/2026	455,000	515,420	512,031
Boardwalk PipeLines Lp	4.45%	07/15/2027	150,000	147,368	155,519
Boeing Co	3.10%	05/01/2026	5,150,000	5,135,819	5,315,440
Boeing Co	2.70%	02/01/2027	120,000	119,676	121,669
Boeing Co	2.80%	03/01/2027	200,000	193,354	203,243
Boeing Co	3.20%	03/01/2029	730,000	721,021	761,332
Boeing Co	3.25%	02/01/2035	1,460,000	1,462,472	1,494,256
Boeing Co	3.75%	02/01/2050	260,000	257,803	276,515
Borgwarner	3.38%	03/15/2025	250,000	249,495	261,570
Boyd Gaming Corp	6.38%	04/01/2026	290,000	297,250	312,022
Boyd Gaming Corp	6.00%	08/15/2026	3,000,000	2,989,224	3,217,500
Boyne USA	7.25%	05/01/2025	1,150,000	1,186,229	1,250,625
BP Cap Mkts Amer	3.22%	11/28/2023	870,000	869,131	906,499
BP Cap Mkts Amer	3.12%	05/04/2026	1,280,000	1,290,238	1,337,585
BP Cap Mkts Amer Fixed	3.24%	05/06/2022	670,000	669,331	691,579
BP Cap Mkts Amer Fixed	2.52%	09/19/2022	500,000	499,500	506,607
BP Cap Mkts Amer Fixed	3.79%	02/06/2024	300,000	300,000	319,286
Bristol Myers	3.40%	07/26/2029	410,000	406,618	438,792
Bristol Myers Squibb Co	2.25%	08/15/2021	460,000	443,716	462,877
Bristol Myers Squibb Co	3.88%	08/15/2025	1,240,000	1,231,443	1,340,469
Broadcom	3.13%	10/15/2022	1,040,000	1,057,048	1,059,549
Bstn Pptys Ltd	3.85%	02/01/2023	60,000	63,610	62,873
Bstn Scientific	4.70%	03/01/2049	560,000	563,582	681,482
Buckeye Partners L	4.88%	02/01/2021	5,925,000	6,009,002	6,030,597
Buckeye Partners L	4.13%	12/01/2027	150,000	149,254	144,992
Buckeye Partners LP	6.38%	01/22/2078	220,000	218,843	161,755
Bunge Ltd Fin Corp	3.25%	08/15/2026	115,000	107,675	114,586
Burl Northn Santa	7.16%	01/02/2020	124,470	139,277	124,486
Burl Northn Santa	6.15%	05/01/2037	35,000	44,851	49,062
Burl Northn Santa Fe Ry Co Pass Thru Tr	7.57%	01/02/2021	167,062	194,445	169,568
Burl Nthn	8.75%	02/25/2022	260,000	328,351	297,790
Burlington Northn Santa Fe	3.75%	04/01/2024	6,146,000	6,362,036	6,555,616
CA	4.70%	03/15/2027	3,140,000	3,140,000	3,422,391
CA Rep Auto Receivables Tr 2017 1 CI	2.28%	06/15/2022	327,370	327,280	327,545
CA Wtr Svc Co	5.50%	12/01/2040	6,344,000	7,313,886	7,964,742
Cal Dive I Title XI US Govt Gtd Shipping Bd	4.93%	02/01/2027	5,996,295	6,263,361	6,481,350
Callon Pete Co	6.13%	10/01/2024	2,090,000	2,087,738	2,129,585



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Calumet Specialty	7.75%	04/15/2023	367,000	343,145	366,082
Calumet Specialty	11.00%	04/15/2025	1,000	1,012	1,088
Camelot Fin	4.50%	11/01/2026	980,000	983,625	1,006,950
Campbell Soup Co	3.95%	03/15/2025	735,000	734,315	783,134
Cantor Fitzgerald	6.50%	06/17/2022	735,000	803,164	795,149
Cap 1 Finl Corp	3.20%	01/30/2023	600,000	599,744	616,913
Cap 1 Finl Corp	3.50%	06/15/2023	95,000	97,565	98,730
Cap 1 Finl Corp	4.20%	10/29/2025	756,000	777,964	816,090
Cap 1 Finl Corp	3.75%	03/09/2027	400,000	418,720	426,683
Cap 1 Finl Corp	3.80%	01/31/2028	740,000	731,244	795,814
Cap 1 Finl Corp Fixed	3.05%	03/09/2022	418,000	410,292	426,774
Cardtronics	5.50%	05/01/2025	350,000	338,188	363,125
Carmax Auto Owner	1.92%	07/15/2022	610,000	599,922	609,085
Carmax Auto Owner	2.54%	09/15/2022	380,000	381,069	382,270
Carmax Auto Owner	2.84%	10/17/2022	320,000	315,500	322,314
Carmax Auto Owner	3.45%	11/15/2024	4,170,000	4,169,377	4,293,932
Carmax Auto Owner Tr	2.18%	08/15/2024	790,000	789,894	791,929
Carmax Auto Owner Tr 2017 4 Cl B	2.46%	08/15/2023	450,000	449,960	453,043
Carmax Auto Owner Tr 2018 4	3.36%	09/15/2023	380,000	379,996	387,641
Carmax Auto Owner Tr 2018 4	3.85%	07/15/2024	450,000	463,992	467,400
Carmax Auto Owner Trust	1.98%	11/15/2021	250,160	251,255	250,154
Carolina Pwr & Lt	6.30%	04/01/2038	6,800,000	7,585,898	9,471,160
Catalent Pharma	4.88%	01/15/2026	985,000	999,767	1,019,475
Catholic Health Initiati	4.35%	11/01/2042	150,000	133,527	154,070
CB Escrow Corp	8.00%	10/15/2025	490,000	457,992	519,400
CBRE Svcs	5.25%	03/15/2025	1,260,000	1,296,071	1,418,098
CBS Corp	4.00%	01/15/2026	350,000	344,775	375,025
CBS Outdoor Amers	5.63%	02/15/2024	2,410,000	2,509,936	2,470,250
CCO Hldgs LLC	5.13%	02/15/2023	2,300,000	2,245,396	2,325,875
CCO Hldgs LLC	5.75%	01/15/2024	345,000	348,297	351,038
CCO Hldgs LLC	5.88%	04/01/2024	1,095,000	1,095,000	1,131,956
CCO Hldgs LLC	5.38%	05/01/2025	710,000	710,000	733,075
Cd 2016 Cd1 Mtg Tr	2.93%	08/10/2049	300,000	308,995	301,579
CDK Global	4.88%	06/01/2027	2,000,000	1,901,931	2,112,500
CDK Global Fixed	5.88%	06/15/2026	1,595,000	1,622,081	1,703,907
Cent Garden & Pet	6.13%	11/15/2023	489,000	512,839	504,892
Centene Corp	4.75%	05/15/2022	1,040,000	1,070,912	1,060,800
Centene Corp	6.13%	02/15/2024	1,690,000	1,719,512	1,753,375
Centene Corp	4.75%	01/15/2025	890,000	890,000	924,470
Centene Corp	4.75%	01/15/2025	225,000	231,469	233,714
Centerpoint Energy	6.13%	12/31/2049	300,000	300,000	317,250
Century Cmnty	6.75%	06/01/2027	1,795,000	1,795,000	1,924,599
Centurylink	6.45%	06/15/2021	529,000	553,934	553,731
Centurylink	5.80%	03/15/2022	3,200,000	3,107,619	3,364,064
Centurylink	5.13%	12/15/2026	455,000	458,412	463,022



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Centy Communities Fixed	5.88%	07/15/2025	960,000	924,500	1,000,800
Centy Tel	6.88%	01/15/2028	367,000	380,469	404,618
Ces Mu2 LLC	2.17%	12/16/2026	7,282,121	6,956,027	7,336,628
Charter	3.58%	07/23/2020	873,000	877,959	878,564
Charter	4.46%	07/23/2022	675,000	709,377	709,539
Charter	4.91%	07/23/2025	5,605,000	5,921,751	6,172,099
Charter	5.38%	04/01/2038	770,000	765,933	878,600
Charter	6.48%	10/23/2045	1,000,000	1,075,321	1,239,726
Charter	6.83%	10/23/2055	110,000	123,533	144,058
Charter Communications Oper LLC	5.05%	03/30/2029	1,240,000	1,241,901	1,406,975
Charter Communications Oper Llc/ Charte	4.20%	03/15/2028	330,000	332,901	351,798
Charter Communications Oper Llc/ Charte	4.80%	03/01/2050	100,000	99,436	105,450
Charter Fixed	5.75%	04/01/2048	20,000	20,246	23,358
Cheniere Corpus	5.88%	03/31/2025	980,000	1,014,038	1,101,971
Cheniere Energy	5.63%	10/01/2026	3,680,000	3,785,224	3,891,600
Cheniere Energy Fixed	5.25%	10/01/2025	1,100,000	1,094,812	1,146,299
Chesapeake Energy Corp	8.00%	01/15/2025	1,645,000	1,684,062	978,808
Chevron Corp New	2.10%	05/16/2021	3,525,000	3,494,262	3,547,261
Chevron Corp New	2.95%	05/16/2026	680,000	680,000	710,781
Choice Hotels Intl	5.75%	07/01/2022	1,726,000	1,850,223	1,863,003
Chubb Ina Holdings	2.30%	11/03/2020	200,000	199,888	200,708
Cigna Corp New Corp	2.55%	09/17/2021	4,000,000	4,000,156	4,000,224
Cigna Corp New Corp	3.40%	09/17/2021	400,000	400,000	409,464
Cigna Corp New Corp	3.75%	07/15/2023	1,060,000	1,059,438	1,111,723
Cigna Corp New Corp	4.13%	11/15/2025	745,000	781,199	808,506
Cigna Corp New Corp	4.38%	10/15/2028	1,470,000	1,554,149	1,628,595
Cigna Corp New Corp	4.90%	12/15/2048	530,000	632,045	633,083
Cimarex Energy Co	4.38%	06/01/2024	220,000	221,835	232,384
Cimarex Energy Co	3.90%	05/15/2027	990,000	984,036	1,027,056
Cimarex Energy Co	4.38%	03/15/2029	1,020,000	1,063,788	1,082,006
Cintas Corp No 2	3.70%	04/01/2027	420,000	418,909	455,658
Cit Group New	5.00%	08/15/2022	483,000	493,175	511,980
Cit Group New Fixed	4.75%	02/16/2024	510,000	509,866	544,425
Cit Group New Fixed	5.25%	03/07/2025	535,000	585,524	588,500
Citibank Cr Card Issuance Tr	2.88%	01/23/2023	1,255,000	1,268,923	1,267,837
Citibank NA	2.10%	06/12/2020	5,165,000	5,129,267	5,167,544
Citigroup	4.05%	07/30/2022	1,305,000	1,358,510	1,363,933
Citigroup	3.34%	09/01/2023	29,741,000	30,150,974	30,372,241
Citigroup	3.00%	05/17/2024	23,995,000	24,159,485	24,313,294
Citigroup	3.35%	04/24/2025	490,000	490,201	509,994
Citigroup	7.88%	05/15/2025	885,000	1,124,186	1,108,502
Citigroup	4.40%	06/10/2025	735,000	797,526	799,012
Citigroup	5.50%	09/13/2025	640,000	640,433	731,834
Citigroup	4.30%	11/20/2026	200,000	202,634	217,790
Citigroup	4.45%	09/29/2027	2,260,000	2,348,787	2,490,026



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Citigroup	4.13%	07/25/2028	20,000	20,562	21,825
Citigroup	4.07%	04/23/2029	380,000	382,831	415,978
Citigroup	6.63%	06/15/2032	200,000	237,992	269,348
Citigroup	8.13%	07/15/2039	810,000	1,259,583	1,352,260
Citigroup	6.68%	09/13/2043	365,000	434,473	532,941
Citigroup	5.30%	05/06/2044	54,000	58,443	68,894
Citigroup	4.65%	07/30/2045	16,993,000	19,391,141	21,055,162
Citigroup	4.75%	05/18/2046	100,000	100,475	119,613
Citigroup	5.95%	12/31/2049	950,000	950,000	1,036,688
Citigroup Coml Mtg	3.57%	02/10/2048	1,160,000	1,194,784	1,205,877
Citigroup Dep Shs	5.95%	07/29/2049	660,000	660,000	698,808
Citigroup Fixed	3.98%	03/20/2030	2,615,000	2,616,770	2,862,928
Citigroup Global	2.28%	01/29/2038	9,470,000	8,998,155	7,916,920
Citigroup Global Mkts Hldgs Medium Tvar	3.06%	08/31/2028	6,830,000	6,746,372	6,796,861
Citigroup New	2.98%	11/05/2030	500,000	499,922	507,778
Citigroup Var Rt	6.30%	12/29/2049	950,000	948,950	1,029,392
CMO Bank 2018 Bnk12 Coml Mtg Passthru Ctf Cl A S	4.36%	05/15/2061	340,000	350,199	383,438
CMO Benchmark 2019 B15 Mtg Tr A5	2.93%	12/15/2072	1,640,000	1,689,132	1,671,745
CMO Benchmark Mortgage Trust 18 B2 Cl A5 Bnds	3.88%	02/15/2051	300,000	310,734	327,381
CMO Cfre 2016 C6 Mtg Tr Mtg Pass Thru Ctf Cl A M	3.50%	11/10/2049	300,000	308,996	309,768
CMO Citigroup Coml Mtg Tr 2013 Gcj11 Mtgcl A S	3.42%	04/10/2046	360,000	366,533	370,817
CMO Citigroup Coml Mtg Tr 2014 Gc21 Mtg Pass Thr Ctf Cl A S	4.03%	05/10/2047	250,000	251,504	263,075
CMO Citigrp Commerical Mortgage Citigroup Coml Mtg Tr	3.82%	04/15/2049	450,000	463,869	469,834
CMO Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl B	4.76%	10/10/2046	860,000	933,262	895,680
CMO Comm 2013 Lc6 Mtg Tr Coml Mtg Passthru Ctf Cl A M	3.28%	01/10/2046	302,378	307,292	309,361
CMO Comm 2015 Ccre26 Mtg Tr Coml Mtg Passthru Ctf Cl A 4	3.63%	10/10/2048	440,000	453,131	466,069
CMO Cr Suisse Coml Mtg	5.37%	12/15/2039	535,504	499,570	282,478
CMO Csmc 2018 J1 Tr Cl A 2	3.50%	02/25/2048	177,029	172,166	180,568
CMO Cwalt 2005 14 Alt Ln Tr Mtg Passthru	2.04%	05/25/2035	94,522	94,522	83,312
CMO CWMBS	2.39%	05/25/2035	288,834	288,834	254,118
CMO Federal Home Ln Mtg Corp Stacr	3.79%	12/25/2028	334,592	342,787	335,082
CMO FNMA	3.45%	01/01/2029	1,070,000	1,098,491	1,148,314
CMO FNMA	2.70%	11/25/2040	200,000	200,680	197,852
CMO Fresb 2016 Sb25 Mtg Tr Mltifam Mtg Passthru Ctf Cl A 5h	2.44%	10/25/2036	4,461,989	4,508,700	4,491,067
CMO Fresb 2017 Sb30 Mtg Tr Mltifam Mtg Passthru Ctf Cl A 10f	2.95%	04/25/2027	445,047	447,204	456,874
CMO Fresb 2018 Sb49 Mtg Tr Mltifam Mtg Pass Thru Ctf Cl A 7h 3/ A2	2.66%	03/25/2038	13,782,125	13,230,805	13,919,065
CMO GS Mtg Secs	3.21%	09/01/2052	690,000	710,696	701,481



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru Ctf Cl B	5.16%	11/10/2046	340,000	350,177	370,391
CMO Gsrpm Mtg Ln Tr 2007 1 Mtg Passthru Ctf Cl A Var 144a	2.19%	10/25/2046	165,160	109,161	156,492
CMO J P Morgan Chase Coml Mtg Secs	4.12%	05/15/2045	1,000,000	1,055,625	1,034,591
CMO JP Morgan Chase Coml Mtg Secs Tr 2013 C Cl B	3.67%	12/15/2047	150,000	153,311	154,558
CMO JP Morgan Chase Coml Mtg Secs Tr 2013 L Cl C	3.96%	04/15/2046	500,000	498,867	507,882
CMO JPMBB Coml Mtg Secs Tr 2013 C17 Comlmtg Passthru Ctf Cl B	5.05%	01/15/2047	190,000	193,458	206,064
CMO JPMBB Coml Mtg Secs Tr 2014 C24 Comlmtg Passthru Ctf Cl B	4.12%	11/15/2047	200,000	208,906	207,755
CMO JPMCC Coml Mtg Secs Tr 2016 Jp4 Cl A 1	1.89%	12/15/2049	20,493	20,409	20,470
CMO JPMCC Coml Mtg Secs Tr 2016 Jp4 Comlmtg Passthru Ctf Cl B	4.05%	12/15/2049	150,000	155,766	158,518
CMO JPMCC Coml Mtg Secs Tr 2017 Jp7 Cl A 4	3.19%	09/15/2050	425,000	442,121	442,743
CMO JPMCC Coml Mtg Secs Tr Sr 2015 Jp1 Cl A5	3.91%	01/15/2049	665,000	718,200	717,016
CMO Mastr Seasoned Sec Tr 2005 1 Mtg Passthru Ctf Cl 4 A 2 10 25 32	4.57%	10/25/2032	79,441	69,971	81,391
CMO Merrill Lynch Mtg IN.V.s For Future Is 2003 A1 Var	3.99%	12/25/2032	28,641	28,171	17,249
CMO MI Cfc Coml Mtg Tr 2007 5 Coml Mtg Passthru Cl Aj Var Rt	5.45%	08/12/2048	732,850	650,671	448,725
CMO Morgan Stanley Baml Trust	3.18%	08/15/2045	1,020,000	1,055,443	1,041,725
CMO Morgan Stanley Bk Amer Merrill Lynch Tr Coml Mtg Passthru	3.89%	06/15/2047	440,000	448,852	465,536
CMO Morgan Stanley Bk Amer Merrill Lynchtr Cl B	3.77%	02/15/2046	200,000	200,469	205,412
CMO Morgan Stanley Bk Amer Merrilltr	3.33%	05/15/2049	500,000	509,648	522,554
CMO Morgan Stanley Bk Of Amer Merril Lynch Tr 2013 C12 Cl A S	4.48%	10/15/2046	525,000	567,328	561,398
CMO Morgan Stanley Bk Of Amer Merrill Lynch	4.77%	10/15/2046	440,000	459,473	472,995
CMO Morgan Stanley Cap I Tr 2006 Iq12	5.40%	12/15/2043	134,832	121,070	92,330
CMO Morgan Stanley Cap I Tr 2019 L3	3.13%	11/15/2052	605,000	623,116	624,343
CMO Mortgageit Tr 2005 3 Mtg Bkd	2.39%	08/25/2035	347,062	298,651	344,567
CMO Rali	6.00%	03/25/2037	668,490	288,601	615,735
CMO Regal Tr IV	2.65%	09/29/2031	6,704	6,643	6,428
CMO SBA Gtd Dev Partn Ctf 2004 20 L Partn Ctf	4.87%	12/01/2024	61,307	61,415	64,170
CMO Ser 12 Cr4 Cl A3	2.85%	10/15/2045	6,559,936	6,702,565	6,640,946
CMO Small Business Admin Gtd Dev 2010 20i Cl 1	3.21%	09/01/2030	643,814	672,335	659,174
CMO Small Business Admin Gtd Dev Partn Ctf 2004 20 G Partn Ctf	5.19%	07/01/2024	386,889	404,948	401,286
CMO Structured Adj Rate Mtg Ln Tr 2004 20 Cl 2 A1 Adj	3.79%	01/25/2035	25,560	15,016	25,296
CMO Virginia St Hsg Dev Auth	2.75%	04/25/2042	1,828,996	1,827,242	1,838,160



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CMO Wamu Mtg Pass Through Ctfs	2.51%	07/25/2045	2,563,201	2,536,367	2,539,576
CMO Wamu Mtg Pass Thru Ctfs 2005 Ar8 Cl 1 A 1a	2.33%	07/25/2045	699,684	695,180	685,499
CMO Wells Fargo Coml Mtg Sr 2017 C42 Cl A S	3.85%	12/15/2050	220,000	234,764	233,243
CMO Wells Fargo Coml Mtg Tr	4.44%	09/15/2061	1,400,000	1,446,211	1,587,958
CMO Wells Fargo Coml Mtg Tr 2017 Rc1	3.84%	01/15/2060	225,000	231,732	237,845
CMO Wells Fargo Comm Mtg Tst	3.59%	12/15/2050	150,000	154,498	160,586
CMO Wells Fargo Commercial Mtg Tst Sr 2013 Lc12 Cl B Var Rt	4.42%	07/15/2046	30,000	31,153	31,030
CMO WFRBS Coml Mtg Tr 2012 C7 Coml Mtg A 2	3.43%	06/15/2045	1,000,000	1,030,195	1,025,373
CMO WFRBS Coml Mtg Tr 2013 C11 Coml Passthru Ctf Cl B	3.71%	03/15/2045	735,000	751,541	757,388
CMO WFRBS Coml Mtg Tr 2013 C12	3.56%	03/15/2048	600,000	618,398	618,966
CMO WFRBS Coml Mtg Tr 2013 C14 Mtg Pass Thru Ctf Cl B	3.84%	06/15/2046	375,000	373,491	382,719
CMO WFRBS Coml Mtg Tr 2013 C15 Mtg Pass Thru Ctf Cl A 4	4.15%	08/15/2046	800,000	873,062	846,770
CMO WFRBS Coml Mtg Tr 2013 C18 Coml Mtg Passthru Ctf Cl C Var Rt	4.69%	12/15/2046	200,000	208,453	211,978
CMO WFRBS Coml Mtg Tr 2014 C19 Coml Mtg Passthru Ctf Cl B	4.72%	03/15/2047	1,420,000	1,524,404	1,514,024
CMO WFRBS Coml Mtg Tr 2014 C20 Mtg Pass Thru Ctf Cl B	4.38%	05/15/2047	200,000	211,688	209,423
CMO WFRBS Coml Mtg Tr 2014 C21 Coml Mtg Passthru Ctf Cl B	4.21%	08/15/2047	250,000	259,688	261,269
CMO WFRBS Coml Mtg Tr 2014 C24 Mtg Pass Thru Ctf Cl A S	3.93%	11/15/2047	250,000	266,729	262,846
CMO WFRBS Coml Mtg Tr 2014 C25 Mtg Pass Thru Ctf Cl B	4.24%	11/15/2047	275,000	288,578	289,932
CMOPVTPL New Residential Mtg Ln 2017 3a Mtg Backed	4.00%	04/25/2057	2,184,593	2,241,683	2,269,933
CNH Equip Tr	2.19%	07/17/2023	715,000	714,788	714,969
CNX Midstream	6.50%	03/15/2026	1,690,000	1,666,662	1,559,025
Coach Fixed	4.13%	07/15/2027	305,000	306,586	311,767
Coca Cola Co Fixed	2.13%	09/06/2029	9,500,000	9,496,580	9,261,209
Cogent	5.63%	04/15/2021	2,270,000	2,239,815	2,289,862
Columbia / HCA	7.69%	06/15/2025	2,725,000	3,069,871	3,283,625
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	978,600
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	09/15/2025	995,000	1,085,225	1,189,025
Columbia Pipeln	5.80%	06/01/2045	300,000	334,172	380,637
Columbia/ HCA Healthcare Corp	8.36%	04/15/2024	95,000	96,900	115,425
Comcast Corp New	2.63%	04/15/2024	18,865,000	18,959,614	19,054,216
Comcast Corp New	3.95%	10/15/2025	21,460,000	23,404,169	23,421,715
Comcast Corp New	3.15%	03/01/2026	210,000	199,666	220,164
Comcast Corp New	4.15%	10/15/2028	7,450,000	8,129,906	8,391,263
Comcast Corp New	2.65%	02/01/2030	200,000	199,702	200,857
Comcast Corp New	4.25%	10/15/2030	1,040,000	1,032,454	1,189,616



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Comcast Corp New	5.65%	06/15/2035	420,000	454,657	552,752
Comcast Corp New	6.45%	03/15/2037	265,000	328,397	375,094
Comcast Corp New	6.95%	08/15/2037	530,000	669,178	786,111
Comcast Corp New	3.90%	03/01/2038	300,000	329,199	332,396
Comcast Corp New	4.60%	10/15/2038	505,000	516,925	602,095
Comcast Corp New Fixed	3.97%	11/01/2047	725,000	703,767	798,753
Comcast Corp New Fixed	4.00%	11/01/2049	343,000	270,937	380,366
Comm 2012 Ccre5	3.77%	12/10/2045	400,000	409,438	410,740
Comm 2013 Ccre12	4.30%	10/10/2046	190,000	195,687	201,170
Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate	5.25%	10/10/2046	90,000	91,644	90,700
Comm Ser 2014 Cr21 Cl C Var Rt	4.58%	12/10/2047	1,140,000	1,137,837	1,195,546
Commercial Metals Co Fixed	5.75%	04/15/2026	495,000	491,494	517,275
Commonspirit Hlth	3.82%	10/01/2049	850,000	854,624	829,454
Compass Group	8.00%	05/01/2026	1,190,000	1,215,600	1,288,175
Comstock Resources	9.75%	08/15/2026	5,765,000	5,288,697	5,231,738
Comwith Edison Co	5.90%	03/15/2036	5,713,000	5,783,806	7,583,976
Conagra	7.00%	10/01/2028	165,000	206,179	208,108
Conagra Brands	4.60%	11/01/2025	640,000	707,226	707,086
Conagra Brands	5.40%	11/01/2048	570,000	567,549	696,203
Conagra Brands Fixed	5.30%	11/01/2038	395,000	385,935	469,112
Concho Res	4.38%	01/15/2025	550,000	553,218	568,573
Concho Resources	4.30%	08/15/2028	540,000	538,289	588,818
Cons Edison Co NY	5.30%	03/01/2035	880,000	876,999	1,084,104
Consol Energy	5.88%	04/15/2022	1,163,000	1,030,149	1,163,814
Consolidated Edison Co NY	3.70%	11/15/2059	415,000	411,311	428,852
Constellation Brands	3.15%	08/01/2029	1,029,000	1,037,106	1,040,809
Continental Airls Pass Thru Tr 2007 1a	5.98%	04/19/2022	1,465,929	1,474,706	1,542,113
Contl Airls	4.00%	04/29/2026	349,705	357,573	369,032
Contl Airls Pass	7.71%	10/02/2022	728,259	780,333	745,197
Contl Airls Pass	6.90%	10/19/2023	104,915	111,009	110,436
Contl Res	5.00%	09/15/2022	1,208,000	1,107,408	1,216,664
Contl Res	4.50%	04/15/2023	660,000	675,893	689,598
Contl Res	4.38%	01/15/2028	760,000	767,558	808,169
Contl Res Fixed	3.80%	06/01/2024	250,000	242,450	258,572
Corrections Corp	4.63%	05/01/2023	439,000	416,408	434,061
Covanta Hldg Corp	6.00%	01/01/2027	100,000	100,000	105,500
CPS Auto	3.05%	12/15/2023	3,550,000	3,512,836	3,565,324
Cr Accep	7.38%	03/15/2023	2,140,000	2,156,072	2,196,175
Cr Accep Corp Mich	6.13%	02/15/2021	1,770,000	1,784,975	1,771,770
Crestwood Midstream Partners Lp	6.25%	04/01/2023	200,000	208,478	204,000
Crowley Conro LLC	4.18%	08/15/2043	564,480	564,480	631,305
Crown Castle Intl	5.25%	01/15/2023	5,910,000	6,042,852	6,420,117
Crown Castle Intl	3.15%	07/15/2023	270,000	259,836	278,611
Crown Castle Intl	4.00%	03/01/2027	75,000	74,684	80,987



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CSC Hldgs LLC	6.75%	11/15/2021	520,000	559,000	559,650
CSC Hldgs LLC	6.50%	02/01/2029	700,000	700,000	780,500
CSX Corp	3.70%	11/01/2023	3,394,000	3,526,696	3,604,825
CSX Corp	2.60%	11/01/2026	4,950,000	4,521,236	5,035,256
CSX Transn	6.25%	01/15/2023	327,361	387,514	356,583
Ctr Partnership L	5.25%	06/01/2025	1,170,000	1,174,816	1,216,800
CVS Caremark Corp	6.04%	12/10/2028	5,617,281	5,963,368	6,275,626
CVS Caremark Corp	6.04%	12/10/2028	1,280,410	1,366,781	1,430,474
CVS Health Corp	3.35%	03/09/2021	192,000	193,140	195,192
CVS Health Corp	2.75%	12/01/2022	1,870,000	1,867,401	1,900,374
CVS Health Corp	3.70%	03/09/2023	280,000	277,491	291,854
CVS Health Corp	4.10%	03/25/2025	1,320,000	1,314,390	1,417,237
CVS Health Corp	3.00%	08/15/2026	6,325,000	6,463,960	6,453,075
CVS Health Corp	4.30%	03/25/2028	5,230,000	5,158,764	5,713,468
CVS Health Corp	3.25%	08/15/2029	180,000	178,375	182,941
CVS Health Corp	6.94%	01/10/2030	2,120,816	2,368,911	2,484,677
CVS Health Corp	4.78%	03/25/2038	630,000	618,662	716,228
CVS Health Corp	5.13%	07/20/2045	350,000	349,326	415,210
CVS Health Corp	5.05%	03/25/2048	1,670,000	1,677,011	1,978,994
CVS Pass Thru Tr	5.88%	01/10/2028	217,247	215,759	239,763
CWHEQ Home Equity Ln Tr 2007 A Mtg Passthru Ctf Cl A	1.86%	04/15/2037	2,505,806	2,266,502	2,388,023
D.R. Horton	2.55%	12/01/2020	65,000	64,978	65,287
Deaker Tire LLC Tib	0.00%	12/12/2025	1,692,213	1,622,822	1,693,279
Deere John Cap Corp	1.70%	01/15/2020	150,000	141,948	149,987
Deere John Cap Corp Medium Term	2.43%	06/07/2023	1,370,000	1,376,366	1,375,822
Default PVTPL Mut Fd Fee Tr Xii	9.55%	12/31/2040	2,245,344	550,109	449
Dell	4.63%	04/01/2021	509,000	524,588	522,998
Dell Intl L L C	5.30%	10/01/2029	2,500,000	2,482,825	2,818,972
Delphi Finl Group	7.88%	01/31/2020	9,414,000	10,403,184	9,452,633
Delphi Jersey	5.00%	10/01/2025	513,000	493,479	474,525
Delta Air Lines	4.95%	11/23/2020	1	1	1
Delta Air Lines	6.82%	02/10/2024	255,466	255,466	277,343
Delta Air Lines	2.90%	10/28/2024	1,120,000	1,114,600	1,120,482
Delta Air Lines Pass Thru Tr 2015 1aa	3.63%	07/30/2027	1,451,833	1,468,167	1,540,190
Delta Air Lines Pass Thru Trs	3.20%	10/25/2025	500,000	500,000	520,126
Devon Energy Corp	5.85%	12/15/2025	750,000	755,860	889,394
Devon Energy Corp	5.60%	07/15/2041	720,000	722,585	875,601
Devon Energy Corp	4.75%	05/15/2042	20,000	17,957	22,438
Devon Energy Corp Fixed	5.00%	06/15/2045	860,000	850,693	998,180
Diamond Offshore	5.70%	10/15/2039	270,000	232,470	157,950
Diamondback Energy	5.38%	05/31/2025	130,000	130,325	136,490
Digital Rlty Tr Lp	3.60%	07/01/2029	215,000	214,619	223,806
Discover Card	3.32%	03/15/2024	12,500,000	12,679,688	12,807,076
Discover Finl Svcs	4.10%	02/09/2027	4,000,000	3,999,970	4,310,416



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Discovery Communications LLC	3.90%	11/15/2024	200,000	197,385	212,518
Discovery Communications LLC	5.00%	09/20/2037	800,000	816,024	904,149
Discovery Communications LLC	5.30%	05/15/2049	5,000,000	5,006,750	5,927,169
Dish DBS Corp	5.13%	05/01/2020	239,000	236,504	240,494
Dish DBS Corp	6.75%	06/01/2021	1,803,000	1,833,968	1,897,567
Dish DBS Corp	5.88%	07/15/2022	1,360,000	1,381,094	1,441,600
Dish DBS Corp	5.88%	11/15/2024	960,000	946,487	981,000
Dish DBS Corp	7.75%	07/01/2026	3,080,000	2,986,234	3,262,921
Disney Walt Co	4.50%	02/15/2021	90,000	90,159	92,749
Disney Walt Co	7.13%	04/08/2028	660,000	878,480	874,547
Disney Walt Co	6.65%	11/15/2037	180,000	215,444	267,575
Disney Walt Co New Medium Term	2.29%	03/04/2022	1,800,000	1,814,898	1,809,949
Dollar Tree Fixed	4.20%	05/15/2028	770,000	830,081	826,013
Dominion Energy	4.60%	03/15/2049	395,000	397,350	459,182
Dominion Energy Gas Hldgs LLC	2.50%	11/15/2024	720,000	720,927	723,374
Dominion Energy Gas Hldgs LLC	3.00%	11/15/2029	305,000	303,774	303,973
Dominion Res	2.00%	08/15/2021	685,000	675,543	684,787
Dominion Res	6.30%	03/15/2033	3,555,000	4,420,433	4,634,750
Domtar Corp	6.75%	02/15/2044	449,000	493,005	521,564
Donnelley Finl	8.25%	10/15/2024	1,450,000	1,479,212	1,482,625
Dow Chem Co	3.50%	10/01/2024	270,000	282,209	283,569
Dow Chem Co	4.25%	10/01/2034	490,000	509,977	536,161
Dr Auto	2.75%	09/15/2023	18,954	18,953	18,955
DR Horton	4.38%	09/15/2022	285,000	299,023	298,795
Dr Pepper Snapple	3.13%	12/15/2023	260,000	256,014	267,353
Drive Auto Receivables Tr	2.80%	07/15/2022	119,024	119,021	119,064
Drive Auto Receivables Trust Sr 17 1 Cl C	2.84%	04/15/2022	22,840	22,836	22,845
Dt Auto Owner Tr	3.01%	05/15/2023	227,555	227,531	227,742
DTE Energy Co	3.85%	12/01/2023	570,000	572,132	598,304
Duke Energy Corp	4.20%	06/15/2049	295,000	293,649	326,188
Duke Energy Fla	1.20%	03/01/2022	73,199	72,167	73,207
Duke Energy Fla Proj Fin LLC	2.54%	09/01/2029	6,165,000	6,097,187	6,183,851
Duke Energy Ohio	3.65%	02/01/2029	650,000	649,340	706,448
Duke Rlty Ltd Part	4.00%	09/15/2028	175,000	173,120	190,847
Duke Univ	4.08%	10/01/2048	1,000,000	1,252,810	1,152,073
Duke Univ Hlth Sys	3.92%	06/01/2047	6,005,000	6,101,024	6,706,287
Dupont De Nemours	4.20%	11/15/2023	270,000	279,542	288,886
Eagle Hldg Co II	7.63%	05/15/2022	610,000	628,300	619,601
Eaton Corp Ohio	4.15%	11/02/2042	380,000	382,949	425,226
Ebay	4.00%	07/15/2042	4,000,000	3,361,888	3,949,695
El Paso Energy Corp Medium Term	7.80%	08/01/2031	1,399,000	1,349,269	1,929,276
El Paso Pipeline Part Op 5 10 1 2021	5.00%	10/01/2021	319,000	343,844	332,524
Encompass Health Corp	4.75%	02/01/2030	1,085,000	1,085,000	1,125,688
Energizer Hldgs	4.70%	05/19/2021	1,220,000	1,236,775	1,247,450
Energizer Hldgs	4.70%	05/24/2022	1,495,000	1,530,314	1,551,062



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Energy Transfer	4.05%	03/15/2025	380,000	382,262	399,524
Energy Transfer	4.75%	01/15/2026	370,000	384,462	400,695
Energy Transfer	4.95%	06/15/2028	120,000	122,830	131,498
Energy Transfer	5.25%	04/15/2029	660,000	716,842	741,649
Energy Transfer	7.50%	07/01/2038	215,000	254,120	276,942
Energy Transfer	5.15%	02/01/2043	2,000,000	1,813,860	2,055,954
Energy Transfer	6.25%	04/15/2049	185,000	189,111	223,260
Energy Ventures	11.00%	02/15/2023	1,000,000	1,000,000	977,500
Enlink Midstream	4.85%	07/15/2026	200,000	186,000	187,500
Enpro Inds Corp	5.75%	10/15/2026	955,000	949,000	1,017,075
Enstar Group Ltd	4.50%	03/10/2022	6,245,000	6,492,738	6,475,433
Entergy Ark	2.30%	08/01/2021	58,491	59,562	58,358
Entergy Ark	4.95%	12/15/2044	525,000	549,507	562,575
Entergy La LLC	3.78%	04/01/2025	375,000	369,240	395,408
Entergy La LLC	4.00%	03/15/2033	699,000	697,039	791,026
Entergy La LLC	5.00%	07/15/2044	325,000	331,113	347,933
Entergy La LLC 1st Mtg Bd	4.44%	01/15/2026	5,636,000	5,704,314	6,136,748
Entergy Tex	5.15%	06/01/2045	5,998,000	6,065,850	6,448,971
Enterprise Prods	3.90%	02/15/2024	400,000	424,408	424,470
Enterprise Prods	4.15%	10/16/2028	1,420,000	1,456,716	1,571,854
Enterprise Prods	7.55%	04/15/2038	100,000	145,023	145,083
Enterprise Prods	6.13%	10/15/2039	405,000	463,218	529,885
Enterprise Prods	4.85%	03/15/2044	90,000	104,239	104,137
Enterprise Prods	4.20%	01/31/2050	240,000	258,317	257,623
Enterprise Prods Oper LLC	4.80%	02/01/2049	60,000	69,243	70,485
Enterprise Prods Oper LLC	5.38%	02/15/2078	145,000	145,000	144,100
Enterprise Products Oper LP	3.13%	07/31/2029	9,100,000	9,101,365	9,363,935
EOG Res	4.15%	01/15/2026	360,000	384,372	395,733
Epr Pptys	4.75%	12/15/2026	4,171,000	4,192,436	4,552,439
Epr Pptys	3.75%	08/15/2029	180,000	178,502	182,483
Eqt Corp	3.90%	10/01/2027	2,250,000	1,981,462	2,093,405
Equinix	5.88%	01/15/2026	3,740,000	3,880,125	3,969,112
Equinix	5.38%	05/15/2027	5,095,000	5,126,989	5,533,323
Estee Lauder Cos	5.75%	10/15/2033	620,000	731,817	808,533
Ethiopian Leasing	1.51%	10/03/2024	356,250	345,926	352,512
Ethiopian Leasing	2.65%	05/12/2026	540,112	540,112	552,754
Evergy	2.45%	09/15/2024	725,000	723,738	729,305
Evergy	2.90%	09/15/2029	595,000	593,971	592,205
Exelon Corp	5.63%	06/15/2035	130,000	118,551	161,014
Exelon Generation	6.25%	10/01/2039	600,000	673,270	722,333
Exelon Generation Co LLC	3.40%	03/15/2022	775,000	782,271	795,481
Exide Intl Hldgs Lp	10.75%	10/31/2021	2,559,892	2,296,734	2,563,860
Exide Technologies 144a	11.00%	10/31/2024	6,546,075	4,592,329	5,897,294
Exide Technologies 144a	11.00%	10/31/2024	519,998	1,584,970	463,594
Expedia Fixed	3.80%	02/15/2028	5,830,000	5,725,687	5,963,369



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Exxon Mobil Corp	2.40%	03/06/2022	7,100,000	7,120,731	7,177,381
Exxon Mobil Corp	3.04%	03/01/2026	720,000	720,481	755,391
Exxon Mobil Corp	4.11%	03/01/2046	240,000	242,907	281,773
Exxon Mobil Corp	3.10%	08/16/2049	5,800,000	5,800,000	5,790,842
Fed Express Corp	6.72%	01/15/2022	1,529,599	1,705,057	1,571,027
Fedex Corp	3.25%	04/01/2026	3,310,000	3,139,080	3,445,177
Fifth 3rd Bancorp	2.60%	06/15/2022	550,000	549,202	557,016
Fifth 3rd Bancorp	8.25%	03/01/2038	256,000	391,578	391,177
Fifth Third Bank	2.55%	02/01/2022	3,010,000	3,010,000	3,028,133
Fin Amer	2.00%	12/26/2068	10,202,817	10,319,784	11,139,249
Finance Amer Structured Secs Tr Jr2	2.00%	09/25/2069	9,922,452	10,033,594	9,972,210
Firstenergy Corp	4.25%	03/15/2023	1,120,000	1,098,231	1,180,831
Firstenergy Corp	3.90%	07/15/2027	2,665,000	2,742,852	2,850,681
Firstenergy Corp	7.38%	11/15/2031	3,335,000	3,449,195	4,709,367
Firstenergy Oh	1.73%	01/15/2022	8,363	8,216	8,360
Fiserv	3.80%	10/01/2023	845,000	845,542	892,613
Fiserv	3.50%	07/01/2029	280,000	279,530	294,302
Fiserv	4.40%	07/01/2049	1,065,000	1,058,475	1,209,077
Flagship Credit Auto Trust	3.39%	01/16/2024	4,250,000	4,221,812	4,309,511
Flagstar Mtg Tr 2018 2 Mtg	3.50%	04/25/2048	2,075,351	2,045,518	2,116,535
Flex Ltd	4.88%	06/15/2029	300,000	298,821	325,919
FMC Corp	3.45%	10/01/2029	100,000	99,999	103,398
Ford Cr Auto Lease	3.30%	02/15/2022	275,000	274,987	278,802
Ford Cr Auto Lease Fixed	3.25%	07/15/2022	425,000	424,914	430,859
Ford Cr Auto Owner	2.01%	03/15/2022	2,912,638	2,912,113	2,914,000
Ford Cr Floorplan Master Owner Tr	4.06%	11/15/2030	1,930,000	1,928,843	2,101,930
Ford Hldgs	9.38%	03/01/2020	115,000	69,575	116,025
Ford Hldgs	9.30%	03/01/2030	1,000,000	1,125,324	1,267,042
Ford Mtr Co	4.35%	12/08/2026	525,000	526,129	542,492
Ford Mtr Co	4.75%	01/15/2043	290,000	282,849	257,744
Ford Mtr Cr Co LLC	8.13%	01/15/2020	3,400,000	3,524,508	3,406,356
Ford Mtr Cr Co LLC	3.20%	01/15/2021	640,000	639,533	643,580
Ford Mtr Cr Co LLC	5.88%	08/02/2021	1,755,000	1,837,906	1,837,355
Ford Mtr Cr Co LLC	3.23%	03/28/2022	3,250,000	3,248,895	3,226,169
Ford Mtr Cr Co LLC	4.38%	08/06/2023	5,546,000	5,498,735	5,767,208
Ford Mtr Cr Co LLC	4.39%	01/08/2026	730,000	727,379	741,963
Ford Mtr Cr Co LLC Fixed	5.11%	05/03/2029	200,000	200,000	206,119
Fortress Transn	6.75%	03/15/2022	1,345,000	1,321,836	1,402,162
Fortune Brands	4.00%	09/21/2023	200,000	199,938	211,361
Forum Energy Technologies	6.25%	10/01/2021	2,754,000	2,708,165	2,430,405
Foxtrot Escrow Issuer	12.25%	11/15/2026	1,000,000	983,136	1,041,250
Freeport Mcmoran	3.88%	03/15/2023	20,000	19,202	20,365
Freeport Mcmoran	4.55%	11/14/2024	40,000	38,500	42,283
Freeport Mcmoran	5.45%	03/15/2043	480,000	431,800	496,800
Freeport Mcmoran Copper & Gold	3.55%	03/01/2022	580,000	585,925	587,250



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Fresb 2015 Sb9 Mtg	2.43%	11/25/2035	6,650,379	6,740,838	6,667,422
Fresb 2016 Sb14	2.59%	03/25/2026	309,361	310,024	312,414
Fresb 2017 Sb27	3.09%	01/25/2027	5,621,430	5,730,826	5,832,054
Fresb 2018 Sb50	3.45%	04/25/2038	10,150,270	10,002,563	10,614,643
Fresb 2019 Sb65	2.13%	05/25/2039	15,974,051	16,049,656	15,810,705
Fresb Mtg Tr Multifamily Mtg Pass Thru Sr 18 Sb53 CI A10f	3.66%	06/25/2028	448,483	448,601	470,983
Frontier	6.25%	09/15/2021	4,595,000	3,596,715	2,217,088
Frontier	10.50%	09/15/2022	2,528,000	2,079,921	1,232,400
Frontier	11.00%	09/15/2025	2,430,000	2,116,965	1,178,550
Ga Pwr Co	4.30%	03/15/2042	2,100,000	1,924,398	2,304,374
Gates Global LLC Term Loan Senior Secured	0.00%	04/01/2024	1,974,747	1,905,456	1,974,747
Gatx Corp	4.85%	06/01/2021	4,106,000	4,409,851	4,262,579
Gatx Corp	3.25%	03/30/2025	6,022,000	5,653,601	6,196,404
Gatx Corp	4.55%	11/07/2028	200,000	200,000	218,823
GE Cap Intl Fdg Co	2.34%	11/15/2020	8,698,000	8,309,725	8,705,021
Gen Elec Cap Corp	5.50%	01/08/2020	70,000	72,768	70,025
Gen Elec Cap Corp	5.30%	02/11/2021	563,000	624,583	580,864
Gen Elec Cap Corp Medium Term	4.65%	10/17/2021	140,000	154,654	145,965
Gen Elec Cap Corp Medium Term	6.88%	01/10/2039	1,563,000	1,705,474	2,089,016
Gen Mtrs Finl Co	4.25%	05/15/2023	110,000	110,000	115,858
Gen Mtrs Finl Co	4.00%	01/15/2025	5,000,000	4,973,900	5,256,131
Gen Mtrs Finl Co Fixed	3.20%	07/13/2020	835,000	849,122	838,825
Gen Mtrs Finl Co Fixed	4.35%	01/17/2027	4,000,000	3,994,200	4,205,116
General Elec Cap Corp Medium Term	4.38%	09/16/2020	50,000	54,614	50,775
General Elec Cap Corp Tranche # Tr	6.75%	03/15/2032	520,000	575,124	668,051
General Elec Co Corp	5.00%	12/29/2049	586,000	215,314	573,964
General MIs	3.20%	04/16/2021	605,000	603,015	615,922
General MIs	5.40%	06/15/2040	225,000	236,779	278,481
General Motors Financial	3.45%	04/10/2022	920,000	919,971	940,917
General Mtrs Co	6.25%	10/02/2043	840,000	931,186	943,770
General Mtrs Finl Co	2.65%	04/13/2020	3,525,000	3,527,926	3,529,377
General Mtrs Finl Co	2.45%	11/06/2020	220,000	215,074	220,531
Genesis Energy LP	6.75%	08/01/2022	2,375,000	2,232,928	2,398,750
Genesis Energy LP	6.00%	05/15/2023	180,000	169,200	178,200
Genesis Energy LP	6.25%	05/15/2026	479,000	479,600	457,445
Genpact Luxembourg	3.38%	12/01/2024	420,000	420,301	421,948
Georgetown Univ	5.06%	04/01/2044	7,600,000	8,451,200	8,274,770
Georgia Pwr Co	4.75%	09/01/2040	5,651,000	5,760,644	6,410,061
Georgia Pwr Co	4.30%	03/15/2043	245,000	259,509	267,794
Gilead Sciences	2.55%	09/01/2020	140,000	138,568	140,597
Gilead Sciences	3.65%	03/01/2026	970,000	967,049	1,044,685
Gilead Sciences	2.95%	03/01/2027	100,000	99,974	103,893
Gilead Sciences	4.75%	03/01/2046	485,000	490,629	583,229
GLP Cap L P / GLP	5.38%	04/15/2026	60,000	60,623	66,324



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GLP Cap LP/GLP	5.25%	06/01/2025	50,000	51,125	54,880
GLS Auto	3.35%	08/15/2022	134,501	134,498	135,064
GLS Auto	2.47%	11/15/2023	665,889	665,843	666,024
GM Finl Automobile	3.11%	12/20/2021	150,000	149,986	150,727
GM Finl Automobile Fixed	2.03%	06/20/2022	710,000	709,922	709,855
GM Finl Automobile Leasing Tr 2017 2 CI B	2.43%	06/21/2021	5,300,000	5,303,105	5,301,825
GM Finl Automobile Leasing Tr 2018 2 CI A3	3.06%	06/21/2021	281,627	281,611	282,539
GM Finl Automobile Leasing Tr 2018 2 CI C	3.50%	04/20/2022	870,000	869,974	878,328
GM Finl Automobile Leasing Trsr 19 1 CI B	3.37%	12/20/2022	200,000	199,982	203,237
GM Finl Cnsmr	2.46%	07/17/2023	325,000	324,975	327,680
GNMA 2012 001 Remic Pass Thru Ctf CI C	3.31%	11/16/2049	6,269,674	6,451,887	6,359,374
GNMA 2013 125 Remic CI Ab	1.37%	11/16/2041	2,712,837	2,677,329	2,676,004
GNMA Remic	4.65%	07/16/2044	288,718	308,432	292,760
GNMA Ser 2013 55 CI A	1.65%	08/16/2048	4,377,027	4,383,922	4,301,185
Goldman Sachs	3.09%	04/23/2020	8,000,000	8,088,640	8,018,016
Goldman Sachs	6.00%	06/15/2020	290,000	334,311	295,119
Goldman Sachs	5.25%	07/27/2021	425,000	480,627	446,004
Goldman Sachs	3.00%	04/26/2022	3,400,000	3,400,034	3,442,943
Goldman Sachs	2.88%	10/31/2022	1,265,000	1,246,066	1,282,950
Goldman Sachs	3.20%	02/23/2023	480,000	462,562	493,496
Goldman Sachs	4.00%	03/03/2024	1,160,000	1,155,743	1,236,138
Goldman Sachs	4.25%	10/21/2025	23,620,000	23,855,803	25,656,880
Goldman Sachs	3.50%	11/16/2026	2,605,000	2,605,312	2,741,623
Goldman Sachs	3.85%	01/26/2027	550,000	549,838	585,501
Goldman Sachs	6.75%	10/01/2037	720,000	807,682	1,000,173
Goldman Sachs	6.25%	02/01/2041	1,910,000	1,912,357	2,670,864
Goldman Sachs	5.15%	05/22/2045	970,000	974,326	1,192,358
Goldman Sachs	4.75%	10/21/2045	760,000	753,038	927,820
Goldman Sachs Cap II Gtd Fixed To	4.00%	06/01/2043	5,000	4,511	4,375
Goldman Sachs Group	3.27%	09/29/2025	765,000	765,000	792,008
Goldman Sachs Group	3.08%	05/15/2026	90,000	89,749	90,936
Goldman Sachs Group	3.81%	04/23/2029	26,535,000	25,978,175	28,468,827
Goldman Sachs Group	4.22%	05/01/2029	1,330,000	1,319,390	1,466,430
Goldman Sachs Group Medium Term	3.51%	11/29/2023	23,695,000	24,144,006	24,543,281
Golondrina Leasing	1.82%	05/03/2025	452,288	436,639	450,865
Goodyear Tire	8.75%	08/15/2020	519,000	548,842	539,111
Goodyear Tire	5.13%	11/15/2023	9,518,000	9,838,345	9,680,853
Government Natl Mtg Assn Remic	2.70%	06/16/2051	1,308,282	1,382,419	1,312,867
Graham Hldgs Co	5.75%	06/01/2026	2,800,000	2,831,458	2,989,000
Great Plains	4.85%	06/01/2021	525,000	539,495	541,543
Grinding Media	7.38%	12/15/2023	5,621,000	5,675,819	5,726,394
Group 1 Automotive	5.00%	06/01/2022	1,775,000	1,791,141	1,799,406
Group 1 Automotive	5.25%	12/15/2023	750,000	749,512	770,625
GS Mtg Backed Secs	2.46%	07/25/2044	643,084	635,389	641,407
GS Mtg Secs Tr	3.05%	05/10/2049	165,000	164,381	170,440



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GS Mtg Secs Tr	3.47%	11/10/2050	7,000,000	7,209,534	7,402,031
GS Mtg Secs Tr 2014 Gc24 Mtg Cl B	4.51%	09/10/2047	300,000	307,559	310,598
Gulfport Energy	6.63%	05/01/2023	600,000	515,000	505,500
Gulfport Energy Corp	6.00%	10/15/2024	3,865,000	3,735,508	2,744,150
Gulfport Energy Corp	6.38%	05/15/2025	1,807,000	1,731,118	1,147,445
Gulfport Energy Corp	6.38%	01/15/2026	1,750,000	1,434,875	1,085,000
Halliburton Co	3.80%	11/15/2025	820,000	819,169	874,768
Halliburton Co	4.85%	11/15/2035	100,000	102,426	113,146
Halliburton Co	5.00%	11/15/2045	680,000	721,601	777,329
Harman Intl Inds	4.15%	05/15/2025	500,000	485,830	533,137
Harris Corp	5.05%	04/27/2045	210,000	211,287	259,092
Hartford Finl Svcs Fixed	2.80%	08/19/2029	275,000	273,534	278,216
Hasbro	3.90%	11/19/2029	150,000	149,520	151,088
Hawaiian Airs 2013 1b Pass Thru Tr	4.95%	01/15/2022	359,809	331,341	366,470
HCA	7.50%	02/15/2022	935,000	1,007,200	1,033,175
HCA	5.38%	02/01/2025	2,305,000	2,359,356	2,548,938
HCA	5.88%	02/15/2026	4,000,000	4,002,475	4,548,520
HCA	5.25%	06/15/2026	200,000	201,464	224,066
HCA	5.38%	09/01/2026	645,000	673,000	718,369
HCA	4.50%	02/15/2027	130,000	124,475	140,204
HCA	5.63%	09/01/2028	1,050,000	1,042,480	1,196,580
HCA	4.13%	06/15/2029	380,000	391,058	403,210
HCA	7.50%	11/06/2033	3,010,000	3,252,502	3,792,600
HCA	5.50%	06/15/2047	230,000	225,400	264,385
Healthsouth Corp	5.13%	03/15/2023	140,000	142,800	142,450
Healthsouth Corp	5.75%	11/01/2024	1,076,000	1,097,898	1,088,105
Healthsouth Corp	5.75%	09/15/2025	527,000	536,471	552,032
Hecla Mng Co	6.88%	05/01/2021	1,992,000	1,958,924	1,985,526
Hertz Corp	3.56%	10/25/2021	1,960,000	1,952,466	1,971,467
Hess Corp	5.80%	04/01/2047	560,000	611,970	685,853
Hewlett Packard Enterprise Co Step Up	3.60%	10/15/2020	200,000	202,464	202,272
Hewlett Packard Step CPN	6.35%	10/15/2045	100,000	99,932	120,413
Hexcel Corp New	3.95%	02/15/2027	100,000	103,816	104,340
Hi-Crush Partners	9.50%	08/01/2026	200,000	200,450	93,000
Hilton Domestic	5.13%	05/01/2026	2,992,000	2,975,444	3,149,080
Hilton Domestic Fixed	4.25%	09/01/2024	920,000	920,000	937,250
Hilton Domestic Oper Co	4.88%	01/15/2030	1,500,000	1,500,000	1,589,108
Hilton Worldwide Fixed	4.63%	04/01/2025	430,000	420,610	441,825
Hlth Care REIT	4.50%	01/15/2024	875,000	910,991	944,981
Hollyfrontier Corp	5.88%	04/01/2026	540,000	575,845	609,191
Honda Auto Receivables 2018 3 Owner Asset Backed	2.95%	08/22/2022	7,000,000	6,999,040	7,070,544
Honda Auto Receivables Owner Tr	3.30%	07/15/2025	7,500,000	7,497,886	7,721,138
Hospitality Pptys	5.25%	02/15/2026	8,182,000	8,561,479	8,613,257
Howard Hughes Corp	5.38%	03/15/2025	1,665,000	1,669,374	1,735,762



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
HSBC Bank USA Na	4.88%	08/24/2020	390,000	404,867	396,723
Hudson Pacific Properties Lp	3.25%	01/15/2030	905,000	898,375	900,430
Hughes Satellite	7.63%	06/15/2021	2,896,000	3,118,803	3,094,231
Hughes Satellite	5.25%	08/01/2026	1,960,000	1,900,575	2,151,100
Hughes Satellite	6.63%	08/01/2026	1,550,000	1,520,385	1,720,500
Humana	4.95%	10/01/2044	140,000	146,920	165,392
Humana	4.80%	03/15/2047	30,000	31,022	35,164
Humana Fixed	3.95%	03/15/2027	830,000	831,164	893,313
Hyundai Auto	1.82%	11/15/2022	320,000	310,850	319,079
Hyundai Auto	2.44%	05/15/2024	500,000	494,453	502,662
Hyundai Auto Lease	2.81%	12/15/2020	2,113,436	2,113,423	2,115,244
Hyundai Cap Amer	2.60%	03/19/2020	500,000	493,015	500,308
Hyundai Cap Amer	2.55%	04/03/2020	1,000,000	991,840	1,000,408
I/O CMO Bank 2017 Bnk9 Coml Mtg Pass Thru Ctf Cl X A Var	0.95%	11/15/2054	20,562,358	1,312,249	1,061,678
I/O CMO Federal Home Ln Mtg Corp Var I/O Rt	0.95%	06/25/2029	1,897,805	149,910	140,217
I/O CMO WFRBS Coml Mtg Tr 2012 C7 Passthru Ctf Cl X A 144a	1.50%	06/15/2045	6,024,569	643,930	145,698
I/O WFRBS Coml Mtg Tr Var Rt	1.20%	03/15/2047	3,561,469	298,754	113,660
IBM Credit Corp	3.45%	11/30/2020	4,000,000	3,996,840	4,061,747
Icahn Enterprises	5.25%	05/15/2027	1,500,000	1,500,000	1,533,945
Icahn Enterprises L P / Icahn Enterprise	6.25%	05/15/2026	2,035,000	2,047,899	2,167,275
IHS Markit Ltd	4.75%	02/15/2025	1,175,000	1,187,925	1,283,594
ILFC E Capital Tr II Bd 144a	4.15%	12/21/2065	460,000	458,456	372,312
In Default AT Home Corp Sub	0.00%	12/31/2040	109,697	-	5
In Mich Pwr Co	4.55%	03/15/2046	465,000	499,671	543,100
Infinity Ppty & Cas Corp	5.00%	09/19/2022	4,935,000	5,154,363	5,240,322
Ingersoll Rand	3.50%	03/21/2026	105,000	104,890	109,855
Ingles Mkts	5.75%	06/15/2023	264,000	263,918	268,950
Intel Corp	2.25%	05/11/2022	34,711,000	34,782,839	34,858,689
Intel Corp	3.70%	07/29/2025	150,000	149,776	162,258
Intel Corp	3.73%	12/08/2047	152,000	126,176	167,348
International Business Machs Corp	3.00%	05/15/2024	1,580,000	1,573,964	1,639,595
International Business Machs Corp	3.50%	05/15/2029	11,840,000	12,736,918	12,738,749
Intl Flavors	4.45%	09/26/2028	405,000	407,037	442,944
Intl Lease Fin	5.88%	08/15/2022	195,000	207,921	212,457
Intl Paper Co	4.40%	08/15/2047	1,500,000	1,433,490	1,606,578
J P Morgan Mtg Tr	3.12%	05/25/2045	1,906,649	1,903,967	1,904,781
J P Morgan Mtg Tr 2019 9	3.50%	05/25/2050	448,173	455,526	454,826
J P Morgan Mtg Tr Var	3.50%	12/25/2048	75,481	74,967	75,878
Jane Street Group LLC	0.00%	08/25/2022	2,481,402	2,458,438	2,475,199
Jefferies Fin LLC	7.25%	08/15/2024	1,120,000	1,120,175	1,153,600
Jefferies Group	4.15%	01/23/2030	815,000	816,508	864,291
Jefferies Group	1.71%	05/31/2034	82,000	53,505	54,935
Jefferies Group	6.25%	01/15/2036	2,500,000	2,515,750	2,986,829



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Jefferies Group LLC	4.85%	01/15/2027	580,000	581,048	640,625
Jefferies Group Llc/ Jefferies	2.05%	07/31/2037	7,265,000	7,037,969	4,143,665
Jefferies Group Llc/ Jefferies Group CA	1.94%	10/31/2037	6,750,000	6,539,062	4,927,500
Jetblue Awys Corp Fixed	2.75%	11/15/2033	250,000	250,000	251,915
JGWPT XXXII LLC 144a	3.61%	01/17/2073	3,458,596	3,477,875	3,582,125
Johnson & Johnson	3.63%	03/03/2037	1,200,000	1,186,697	1,325,592
Johnson Ctls Intl	6.00%	01/15/2036	489,000	563,602	600,305
Joseph T Ryerson	11.00%	05/15/2022	1,600,000	1,653,500	1,688,000
JP Morgan Chase	2.55%	03/01/2021	210,000	206,283	211,624
JP Morgan Chase	3.00%	01/15/2023	5,250,000	5,291,160	5,305,496
JP Morgan Chase	3.17%	10/24/2023	15,620,000	15,848,751	15,885,649
JP Morgan Chase	3.63%	05/13/2024	430,000	427,893	455,848
JP Morgan Chase	4.02%	12/05/2024	1,510,000	1,510,000	1,610,373
JP Morgan Chase	3.22%	03/01/2025	120,000	120,007	124,414
JP Morgan Chase	3.30%	04/01/2026	665,000	668,714	700,012
JP Morgan Chase	4.13%	12/15/2026	175,000	174,556	191,720
JP Morgan Chase	4.20%	07/23/2029	1,030,000	1,028,176	1,149,779
JP Morgan Chase	3.88%	07/24/2038	555,000	557,488	614,349
JP Morgan Chase	4.95%	06/01/2045	760,000	757,738	967,372
JP Morgan Chase & Co	2.30%	08/15/2021	80,000	80,000	80,197
JP Morgan Chase & Co	3.88%	09/10/2024	9,040,000	9,277,975	9,677,996
JP Morgan Chase & Co	4.25%	10/01/2027	570,000	596,749	631,094
JP Morgan Chase & Co	3.54%	05/01/2028	15,020,000	14,342,301	15,959,115
JP Morgan Chase & Co	3.51%	01/23/2029	2,090,000	2,090,000	2,221,492
JP Morgan Chase & Co	4.45%	12/05/2029	500,000	512,718	569,046
JP Morgan Chase & Co	2.74%	10/15/2030	18,820,000	18,516,433	18,822,750
JP Morgan Chase & Co	6.40%	05/15/2038	14,300,000	16,785,509	20,723,141
JP Morgan Chase & Co	5.63%	08/16/2043	445,000	488,777	596,080
JP Morgan Chase & Co C Crf Jpm	5.41%	04/29/2049	2,564,000	2,574,967	2,587,076
JP Morgan Chase & Fixed	5.00%	12/31/2049	120,000	120,000	124,800
JP Morgan Chase Bank Na	2.27%	02/19/2021	250,000	250,000	250,024
JP Morgan Mtg Tr	2.46%	04/25/2046	481,015	481,015	480,705
JP Morgan Mtg Tr	3.00%	10/25/2048	505,749	507,962	508,411
JP Morgan Mtg Tr 2019 9	3.50%	05/25/2050	298,376	301,873	301,756
JPMBB Coml Mtg	4.42%	11/15/2045	790,000	832,636	842,491
JPMBB Coml Mtg	3.77%	12/15/2048	360,000	399,488	385,393
JPMBB Commercial Mortgage Securities Trust	4.23%	07/15/2048	200,000	213,062	214,150
JPMCC Coml Mtg	3.72%	03/15/2050	9,000,000	9,406,406	9,657,231
JPMCC Coml Mtg	3.88%	03/15/2050	700,000	743,121	743,596
JPMCC Coml Mtg	3.05%	07/15/2050	177,694	181,685	179,592
JPMCC Coml Mtg Secs Tr	3.14%	08/15/2049	375,000	375,630	380,821
JPMDB Coml Mtg	3.48%	06/15/2049	350,000	366,488	362,188
Juniper Networks	5.95%	03/15/2041	1,500,000	1,480,350	1,710,776
Kansas City Southn	3.00%	05/15/2023	3,500,000	3,376,195	3,580,791
Kansas City Southn	3.85%	11/15/2023	780,000	775,507	811,202



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Kansas City Southn	3.13%	06/01/2026	5,675,000	5,708,847	5,794,310
Kemper Corp	4.35%	02/15/2025	9,185,000	9,285,497	9,768,015
Kennedy Wilson	5.88%	04/01/2024	1,880,000	1,857,106	1,927,000
Keurig Dr Pepper	4.06%	05/25/2023	525,000	545,599	553,718
Keybank Natl Assn	2.25%	03/16/2020	3,651,000	3,604,209	3,653,148
Keybank Natl Assn	3.35%	06/15/2021	3,954,000	3,958,874	4,039,459
Keycorp Cap I Var Rt	2.65%	07/01/2028	6,133,000	5,559,906	5,673,025
Keysone Pwr Pass Fixed	9.00%	12/01/2023	1,434,616	1,434,616	1,441,789
Keyspan Corp	5.88%	04/01/2033	545,000	637,010	627,755
Kinder Morgan	4.25%	09/01/2024	235,000	230,193	251,701
Kinder Morgan	4.30%	06/01/2025	4,220,000	4,081,786	4,578,637
Kinder Morgan	4.30%	03/01/2028	100,000	109,790	109,042
Kinder Morgan	6.55%	09/15/2040	7,000,000	8,097,340	8,906,227
Kinder Morgan Energy Partners	5.00%	08/15/2042	150,000	112,514	163,629
Kraft Heinz Foods	3.00%	06/01/2026	380,000	360,576	380,111
Kraft Heinz Foods	4.63%	01/30/2029	16,000,000	16,118,758	17,603,162
Kraft Heinz Foods	4.38%	06/01/2046	5,100,000	4,579,515	5,027,425
Kroger Co	6.15%	01/15/2020	90,000	91,592	90,122
Kroger Co	2.95%	11/01/2021	75,000	74,299	76,213
Kroger Co	2.65%	10/15/2026	2,600,000	2,422,758	2,617,751
Kroger Co	3.70%	08/01/2027	3,912,000	3,718,121	4,189,629
Kroger Co	4.50%	01/15/2029	2,930,000	2,917,906	3,296,674
Kroger Co	5.40%	07/15/2040	545,000	632,843	634,287
Kroger Co	4.45%	02/01/2047	4,000,000	3,903,105	4,248,963
Kroger Co	4.65%	01/15/2048	6,410,000	6,659,892	7,016,137
L Brands	6.69%	01/15/2027	1,354,000	1,354,125	1,354,000
L Brands	5.25%	02/01/2028	500,000	423,650	473,750
L3harris	2.90%	12/15/2029	5,000,000	5,029,800	5,079,369
Lab Corp Amer	3.60%	02/01/2025	150,000	149,775	157,925
Ladder Cap Fin	5.88%	08/01/2021	1,855,000	1,764,131	1,880,506
Ladder Cap Fin	5.25%	03/15/2022	620,000	620,000	644,025
Lamar Media Corp	5.38%	01/15/2024	1,610,000	1,624,988	1,642,200
Lamar Media Corp	5.75%	02/01/2026	2,325,000	2,383,832	2,464,268
Lamb Weston Hldgs	4.63%	11/01/2024	300,000	306,344	318,375
Lamb Weston Hldgs	4.88%	11/01/2026	245,000	256,772	259,700
Laredo Petroleum	5.63%	01/15/2022	274,000	263,725	265,780
Laredo Petroleum	6.25%	03/15/2023	43,000	38,270	40,312
Las Vegas Sands	3.20%	08/08/2024	1,620,000	1,618,720	1,667,961
Lear Corp	3.80%	09/15/2027	400,000	368,600	404,041
Lennar Corp	4.75%	04/01/2021	2,490,000	2,534,005	2,546,025
Lennar Corp	4.75%	05/30/2025	70,000	68,688	75,250
Lennar Corp	5.25%	06/01/2026	800,000	855,000	876,000
Lennar Corp Fixed	4.75%	11/29/2027	630,000	594,300	678,825
Leucadia Natl Corp	6.63%	10/23/2043	3,000,000	3,120,150	3,473,828
Level 3 Fing	5.38%	05/01/2025	1,600,000	1,537,350	1,656,000



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Liberty Ppty Ltd	3.25%	10/01/2026	550,000	525,013	574,599
Lifepoint Hlth	9.75%	12/01/2026	2,835,000	2,797,788	3,203,550
Limited Brands	6.95%	03/01/2033	9,000,000	8,657,500	7,425,000
Lincoln Natl Corp	6.25%	02/15/2020	65,000	72,355	65,300
LKQ Corp	4.75%	05/15/2023	1,000,000	960,000	1,015,800
Lockheed Martin	3.10%	01/15/2023	60,000	60,526	61,899
Lockheed Martin	3.55%	01/15/2026	590,000	592,836	632,986
Lockheed Martin	4.50%	05/15/2036	90,000	95,959	106,748
Louisiana Pac Corp	4.88%	09/15/2024	533,000	536,976	550,989
Lowes Cos	3.65%	04/05/2029	235,000	238,298	251,337
Lowes Cos Fixed	4.55%	04/05/2049	545,000	546,886	643,470
M.D.C. Hldgs	6.00%	01/15/2043	4,782,000	4,629,925	4,973,280
M/ I Homes Fixed	5.63%	08/01/2025	730,000	726,988	764,675
Ma Inst Tech	3.88%	07/01/2116	5,040,000	5,234,242	5,487,813
Ma Mut Life Ins Co	7.63%	11/15/2023	465,000	592,047	530,457
Macys	3.88%	01/15/2022	290,000	288,579	295,559
Magellan Hlth	4.90%	09/22/2024	597,000	573,295	611,925
Manufacturers & Traders Tr Co Buffalo N	2.55%	12/01/2021	1,000,000	988,680	1,000,579
Marathon Oil Corp	2.80%	11/01/2022	230,000	223,250	233,871
Marathon Oil Corp	6.80%	03/15/2032	825,000	982,601	1,048,183
Marathon Oil Corp	5.20%	06/01/2045	315,000	307,040	366,553
Marriott Own Resorts / ILG LLC	6.50%	09/15/2026	1,990,000	1,991,488	2,166,612
Marvell Technology Group Ltd	4.88%	06/22/2028	4,000,000	4,031,280	4,420,108
Masco Corp	7.75%	08/01/2029	575,000	750,404	746,260
Mastec	4.88%	03/15/2023	655,000	597,672	663,188
Matador Res Co Fixed	5.88%	09/15/2026	500,000	501,037	501,250
Matthews Intl Corp	5.25%	12/01/2025	880,000	885,238	880,000
May Dept Stores Co	6.70%	09/15/2028	6,800,000	7,446,665	7,771,806
Mccormick & Co	2.70%	08/15/2022	460,000	454,482	467,321
Mcdonalds Corp	3.70%	01/30/2026	630,000	627,959	679,798
Mcdonald's Corp	2.63%	09/01/2029	9,430,000	9,497,160	9,443,428
Mcdonalds Corp Medium Term	3.50%	03/01/2027	170,000	170,240	181,622
Mcdonald's Corporation	3.80%	04/01/2028	180,000	180,959	196,857
Medtronic	2.69%	03/15/2020	8,000,000	8,116,880	8,011,332
Mercedes Benz Auto Lease Tr	3.21%	09/15/2021	4,500,000	4,499,899	4,537,271
Meredith Corp Fixed	6.88%	02/01/2026	4,520,000	4,594,336	4,699,444
Meritage Homes Fixed	5.13%	06/06/2027	750,000	650,625	800,625
Meritor	6.25%	02/15/2024	799,000	742,456	818,735
Merrill Lynch & Co	7.75%	05/14/2038	170,000	231,022	267,989
Met Life Global	3.38%	01/11/2022	400,000	399,932	411,255
Metlife	3.00%	03/01/2025	585,000	589,886	608,688
Metlife	6.50%	12/15/2032	205,000	261,485	288,955
Metlife	5.88%	02/06/2041	180,000	177,451	245,176
Mfrs & Traders Tr Co Bk	2.51%	05/18/2022	845,000	850,476	848,509
MGIC IN.V.t Corp Wis	5.75%	08/15/2023	2,235,000	2,280,138	2,469,675



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
MGM Growth / MGM Finance	5.63%	05/01/2024	4,685,000	4,781,560	5,124,172
MGM Growth / MGM Finance	4.50%	09/01/2026	920,000	920,000	968,300
MGM Resorts Intl	5.50%	04/15/2027	1,300,000	1,300,000	1,443,000
MGM Resorts Intl Fixed	5.75%	06/15/2025	1,600,000	1,600,000	1,792,000
Micron Tech	4.66%	02/15/2030	400,000	399,190	440,718
Microsoft Corp	2.40%	02/06/2022	3,525,000	3,520,982	3,574,830
Microsoft Corp	2.88%	02/06/2024	1,050,000	1,042,356	1,089,543
Microsoft Corp	2.40%	08/08/2026	1,920,000	1,916,571	1,942,742
Microsoft Corp	3.30%	02/06/2027	2,680,000	2,716,046	2,864,670
Microsoft Corp	4.20%	11/03/2035	3,500,000	3,490,130	4,164,160
Microsoft Corp	3.45%	08/08/2036	40,000	39,834	43,841
Microsoft Corp	4.10%	02/06/2037	80,000	80,542	94,640
Microsoft Corp	3.95%	08/08/2056	190,000	181,047	225,181
Microsoft Corp Fixed	2.70%	02/12/2025	260,000	253,165	268,681
Mid State Tr XI	4.86%	07/15/2038	102,400	99,328	107,258
Midamerican Energy	5.15%	11/15/2043	305,000	333,423	386,307
Molex Electr	3.90%	04/15/2025	750,000	743,340	774,237
Molina Healthcare	5.38%	11/15/2022	1,379,000	1,423,133	1,465,849
Morgan Stanley	5.50%	07/24/2020	100,000	105,025	102,018
Morgan Stanley	4.88%	11/01/2022	12,410,000	13,315,699	13,297,462
Morgan Stanley	5.00%	11/24/2025	1,792,000	1,891,141	2,018,518
Morgan Stanley	3.63%	01/20/2027	365,000	367,003	388,657
Morgan Stanley	3.59%	07/22/2028	8,160,000	7,741,306	8,676,637
Morgan Stanley	3.77%	01/24/2029	22,545,000	21,710,463	24,268,629
Morgan Stanley	4.43%	01/23/2030	40,000	40,000	45,243
Morgan Stanley	6.38%	07/24/2042	5,055,000	6,557,723	7,452,332
Morgan Stanley Bk	3.33%	12/15/2047	884,716	913,797	907,532
Morgan Stanley Cap	6.46%	12/12/2049	253,431	243,130	157,369
Morgan Stanley Morgan Stanley	3.34%	10/24/2023	20,940,000	21,115,004	21,392,011
Mosaic Co New Fixed	4.05%	11/15/2027	200,000	199,788	207,698
Motorola Solutions	5.50%	09/01/2044	5,000,000	5,017,683	5,577,162
MPLX Lp	4.50%	07/15/2023	690,000	716,658	733,344
MPLX Lp	4.88%	12/01/2024	1,865,000	1,611,869	2,027,615
MPLX Lp	4.88%	06/01/2025	2,655,000	2,563,197	2,900,431
MPLX Lp	4.00%	03/15/2028	150,000	142,128	155,366
MPLX Lp	4.80%	02/15/2029	2,000,000	1,994,869	2,195,202
MPLX Lp	4.50%	04/15/2038	550,000	543,460	559,666
MPLX Lp	4.70%	04/15/2048	990,000	983,545	1,008,749
MPLX Lp	5.50%	02/15/2049	500,000	510,999	568,042
MPT Oper	5.25%	08/01/2026	450,000	446,688	475,398
MPT Oper Fixed	5.00%	10/15/2027	1,850,000	1,817,500	1,961,000
Murphy Oil Corp	6.88%	08/15/2024	1,018,000	1,052,925	1,073,990
Murphy Oil Corp	5.75%	08/15/2025	60,000	59,970	62,757
Murphy Oil Corp	5.88%	12/01/2027	100,000	101,250	105,000
Murphy Oil USA	4.75%	09/15/2029	800,000	800,000	844,856
Murphy Oil USA Fixed	5.63%	05/01/2027	1,035,000	1,027,812	1,110,038



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
N Shore Long Is	6.15%	11/01/2043	930,000	1,143,598	1,242,529
Nascar Hldgs	0.00%	10/19/2026	472,872	470,508	477,781
National Oilwell Varco I	3.95%	12/01/2042	629,000	563,328	579,646
Natl Rural Utils	3.05%	02/15/2022	769,000	799,682	784,604
Natl Rural Utils	3.40%	02/07/2028	380,000	378,883	404,340
Navios Maritime	8.13%	11/15/2021	483,000	396,088	381,570
Nbd Bk NA Det Mich	8.25%	11/01/2024	380,000	487,453	477,659
NCR Corp New	6.38%	12/15/2023	1,000,000	1,030,028	1,025,000
Netapp	3.30%	09/29/2024	250,000	249,938	258,627
Netflix	5.38%	02/01/2021	1,885,000	1,935,028	1,943,906
Netflix	5.50%	02/15/2022	1,610,000	1,626,419	1,704,588
Netflix	5.75%	03/01/2024	2,135,000	2,268,700	2,361,844
Netflix	5.88%	02/15/2025	585,000	636,188	652,275
Netflix	5.88%	11/15/2028	2,225,000	2,220,678	2,466,546
Netflix Fixed	4.88%	04/15/2028	1,200,000	1,195,989	1,246,440
Netflix Fixed	6.38%	05/15/2029	500,000	500,000	569,375
New Resdntl Mtg Ln	3.50%	12/25/2058	2,494,564	2,567,845	2,552,519
Newell Brands Step CPN	3.85%	04/01/2023	7,363,000	7,590,418	7,651,709
Newell Brands Step CPN	4.20%	04/01/2026	270,000	282,665	281,544
Newfield Expl Co	5.38%	01/01/2026	260,000	269,750	282,000
Newmark Group Fixed	6.13%	11/15/2023	2,700,000	2,670,419	2,977,582
Newmont Mng Corp	4.88%	03/15/2042	410,000	449,191	480,081
Nextera Energy Cap	4.50%	06/01/2021	7,500,000	7,640,625	7,713,036
Nielsen Fin LLC / Nielsen Fin Co	4.50%	10/01/2020	1,415,000	1,413,851	1,416,769
Nissan Auto	1.54%	10/17/2022	5,000,000	4,925,781	4,992,082
Nissan Auto Lease Fixed	2.27%	07/15/2022	845,000	844,952	847,783
Nissan Mtr Accep	2.58%	01/13/2020	3,850,000	3,852,541	3,850,661
Noble Energy	3.85%	01/15/2028	460,000	458,565	486,080
Noble Energy	5.25%	11/15/2043	270,000	269,219	304,229
Noble Energy	4.95%	08/15/2047	220,000	219,333	244,528
Nordstrom	4.38%	04/01/2030	830,000	832,280	846,478
Norfolk Southn Corp	2.90%	02/15/2023	8,140,000	8,062,877	8,343,949
Northeastern Univ Bd	5.28%	03/01/2032	215,000	219,659	254,788
Northrop Grumman	2.93%	01/15/2025	560,000	532,114	577,472
Northrop Grumman	3.20%	02/01/2027	570,000	539,687	593,238
Northrop Grumman	3.25%	01/15/2028	1,480,000	1,479,216	1,544,630
Northrop Grumman	4.03%	10/15/2047	400,000	392,261	446,837
Northwell Healthcare	4.26%	11/01/2047	635,000	603,193	683,112
Northwestn Mut	6.06%	03/30/2040	420,000	564,459	573,049
Novastar Mtg Fdg	2.53%	02/25/2034	1,343,587	1,252,895	1,330,280
NRG Energy	6.63%	01/15/2027	1,105,000	1,069,525	1,198,925
Nustar Logistics L	4.80%	09/01/2020	6,405,000	6,534,042	6,485,062
Nustar Logistics L	6.75%	02/01/2021	1,500,000	1,471,669	1,556,250
NV Pwr Co	5.45%	05/15/2041	5,820,000	6,620,513	7,440,980
Oasis Pete	6.88%	03/15/2022	40,000	40,000	38,500
Oasis Pete New	6.88%	01/15/2023	290,000	266,533	283,475



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Occidental Pete	4.85%	03/15/2021	1,196,000	1,225,099	1,231,977
Occidental Pete	3.13%	02/15/2022	450,000	442,230	457,954
Occidental Pete	3.40%	04/15/2026	460,000	458,951	471,374
Occidental Pete	3.00%	02/15/2027	350,000	348,949	350,667
Occidental Pete	4.63%	06/15/2045	260,000	258,385	269,094
Occidental Pete	4.40%	04/15/2046	140,000	138,705	141,824
Occidental Pete	4.10%	02/15/2047	640,000	632,957	622,309
Occidental Pete	4.20%	03/15/2048	150,000	145,920	149,013
Occidental Pete Corp	6.95%	07/01/2024	390,000	427,896	459,459
Occidental Pete Corp	5.55%	03/15/2026	340,000	358,853	385,598
Occidental Pete Corp	7.15%	05/15/2028	780,000	910,846	968,831
Occidental Pete Corp	6.45%	09/15/2036	470,000	527,765	577,355
Occidental Pete Corp	6.60%	03/15/2046	250,000	311,820	322,315
Occidental Pete Fixed	2.60%	08/13/2021	555,000	554,512	559,107
Occidental Pete Fixed	2.70%	08/15/2022	480,000	479,486	484,989
Occidental Pete Fixed	2.90%	08/15/2024	1,290,000	1,292,146	1,311,078
Occidental Pete Fixed	7.88%	09/15/2031	1,340,000	1,514,179	1,798,052
Occidental Petroleum Corp	3.50%	08/15/2029	200,000	199,012	204,174
Occidental Petroleum Corp	4.40%	08/15/2049	2,250,000	2,217,128	2,323,269
Oceaneering Intl	6.00%	02/01/2028	200,000	193,375	196,000
Oglethorpe Pwr	4.20%	12/01/2042	11,935,000	10,966,751	12,124,193
Old Aii (fka Aleris International) Term Loan	0.00%	02/27/2023	1,479,969	1,475,044	1,479,229
Olin Corp	5.50%	08/15/2022	300,000	311,500	321,000
Olin Corp	5.63%	08/01/2029	2,155,000	2,155,285	2,276,111
Omnicom Group	3.60%	04/15/2026	200,000	201,896	210,735
Optimas Oe	8.63%	06/01/2021	865,000	819,171	514,675
Oracle Corp	1.90%	09/15/2021	695,000	690,384	696,456
Oracle Corp	2.40%	09/15/2023	4,000,000	4,021,840	4,066,800
Oracle Corp	2.65%	07/15/2026	300,000	298,872	306,895
Oshkosh Corp	5.38%	03/01/2025	3,201,000	3,309,439	3,301,031
Owens Corning New	4.40%	01/30/2048	325,000	320,466	314,397
Oxford Fin LLC	6.38%	12/15/2022	1,360,000	1,364,750	1,399,100
Pacificorp	8.07%	09/09/2022	620,000	747,869	708,731
Pacificorp	3.35%	07/01/2025	300,000	314,157	313,604
Packaging Corp	3.65%	09/15/2024	275,000	273,210	289,133
Parker Hannifin Corp Medium Term	6.25%	05/15/2038	560,000	701,792	741,562
Parsley Energy LLC	5.63%	10/15/2027	300,000	303,166	317,250
Patrick Inds	7.50%	10/15/2027	1,660,000	1,663,938	1,767,900
Pbf Hldg Co LLC	7.00%	11/15/2023	857,000	884,710	889,138
Pbf Hldg Co Llc/ Fixed	7.25%	06/15/2025	1,437,000	1,486,214	1,533,998
Pbf Logistics Lp	6.88%	05/15/2023	366,000	380,640	376,980
PDC Energy	5.75%	05/15/2026	477,000	450,765	475,808
PDC Energy Fixed	6.13%	09/15/2024	2,020,000	2,013,639	2,045,250
Penske Automotive	5.75%	10/01/2022	1,060,000	1,060,000	1,074,575
Penske Automotive	5.38%	12/01/2024	1,010,000	948,325	1,039,038
Penta Aircraft	2.65%	11/25/2025	413,343	418,138	421,845



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Pentair Fin	4.50%	07/01/2029	400,000	397,572	421,935
Pepco Hldgs LLC	7.45%	08/15/2032	620,000	810,477	818,537
Pepsico	2.57%	10/06/2021	880,000	887,857	886,214
Pepsico	2.27%	05/02/2022	1,035,000	1,044,058	1,039,410
Pepsico	2.63%	07/29/2029	2,000,000	1,994,060	2,041,349
Pepsico	2.88%	10/15/2049	5,000,000	4,912,900	4,836,148
Perkinelmer	3.30%	09/15/2029	500,000	498,173	510,757
Petroquest Energy Fixed	10.00%	02/15/2024	1,219,825	4,068,888	963,662
Philip Morris Intl	2.90%	11/15/2021	910,000	897,770	926,186
Philip Morris Intl	2.50%	08/22/2022	420,000	415,262	425,397
Philip Morris Intl	2.50%	11/02/2022	720,000	716,911	730,660
Philip Morris Intl	4.50%	03/20/2042	50,000	48,778	56,825
Phillips 66	3.75%	03/01/2028	265,000	264,993	276,038
Photo Hldgs Merger	8.50%	10/01/2026	130,000	122,682	120,900
Pilgrims Pride	5.75%	03/15/2025	2,295,000	2,266,238	2,372,181
Pk Oh Inds Oh Fixed	6.63%	04/15/2027	1,010,000	1,016,694	1,028,236
Plains All Amern Fixed	6.13%	12/31/2049	3,600,000	3,357,135	3,357,000
PNC Bank Na	2.63%	02/17/2022	1,000,000	970,385	1,014,074
PNC Bk NA Pitt Pa	2.50%	01/22/2021	3,549,000	3,494,427	3,570,135
PNC Bk NA Pitt Pa Medium Term	2.15%	04/29/2021	805,000	799,936	807,641
PNC Fdg Corp	3.30%	03/08/2022	540,000	537,805	554,804
PNC Finl Svcs	2.20%	11/01/2024	5,000,000	4,998,350	5,018,583
PNM Res	3.25%	03/09/2021	1,025,000	1,023,612	1,037,001
Polyone Corp	5.25%	03/15/2023	2,780,000	2,817,902	2,995,756
Precision	4.20%	06/15/2035	675,000	694,393	749,907
Principal Finl Group	3.40%	05/15/2025	365,000	372,131	382,525
Private Expt Fdg Corp	2.05%	11/15/2022	5,250,000	5,303,235	5,291,085
Progress Energy	3.15%	04/01/2022	460,000	470,643	468,998
Progressive Corp	4.20%	03/15/2048	8,596,000	10,062,650	10,065,086
Prologis L P	4.25%	08/15/2023	540,000	568,617	578,341
Protective Life	2.16%	09/25/2020	350,000	350,000	350,517
Prudential Finl	3.50%	05/15/2024	385,000	402,989	409,726
Prudential Finl	5.88%	09/15/2042	635,000	672,992	682,625
Prudential Finl	3.90%	12/07/2047	494,000	447,570	531,964
Prudential Finl	3.70%	03/13/2051	6,000,000	5,959,080	6,315,804
Prudential Finl Dtd 06 21 2010	5.38%	06/21/2020	980,000	974,022	995,441
Prudential Finl Med Trm	6.63%	12/01/2037	430,000	556,677	596,622
PTC	6.00%	05/15/2024	3,666,000	3,764,971	3,826,388
Pub Svc Elec Gas Co Secd Medium Term Tranche # Tr 00015	5.70%	12/01/2036	700,000	697,033	907,767
Pultegroup	5.50%	03/01/2026	3,460,000	3,629,969	3,866,550
Pvptl Carnow Auto Receivables Tr	2.92%	09/15/2022	6,370	6,369	6,370
Pvptl CCO Hldgs LLC / CCO Hldgs Cap Corp	5.13%	05/01/2027	3,000,000	2,987,603	3,165,000
Pvptl Indigo Nat Res LLC	6.88%	02/15/2026	2,322,000	2,169,335	2,182,680
Pvptl Iron Mtn New	4.88%	09/15/2027	1,445,000	1,325,788	1,491,962
Pvptl Lpl Hldgs	5.75%	09/15/2025	2,300,000	2,324,745	2,406,375



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Pvptl Moss Creek Res Hldgs	7.50%	01/15/2026	1,160,000	1,167,285	881,600
Pvptl MSCI	5.38%	05/15/2027	2,350,000	2,343,288	2,532,125
Pvptl NGPL Pipeco LLC	4.88%	08/15/2027	1,550,000	1,571,031	1,647,553
Pvptl NGPL Pipeco LLC Fixed	4.38%	08/15/2022	375,000	378,606	389,524
Pvptl Sprint Spectrum Co LLC / Sprint	4.74%	03/20/2025	370,000	370,000	391,823
Pvptl Viper Energy Partners Lp	5.38%	11/01/2027	700,000	700,000	728,000
Pvptl Westlake Automobile Receivables Tr	2.67%	05/17/2021	3,457,681	3,442,959	3,458,501
PVTPL Abbvie	2.30%	11/21/2022	2,050,000	2,047,991	2,060,362
PVTPL Abbvie	2.95%	11/21/2026	2,590,000	2,588,538	2,637,044
PVTPL Abbvie	3.20%	11/21/2029	1,540,000	1,540,041	1,566,726
PVTPL Abbvie	4.05%	11/21/2039	200,000	199,294	210,211
PVTPL Abbvie	4.25%	11/21/2049	2,679,000	2,666,487	2,844,612
PVTPL Abs Towd Pt Mtg Tr 2016 3 CI A 1	2.25%	04/25/2056	135,514	133,415	135,175
PVTPL ACI Worldwide	5.75%	08/15/2026	975,000	975,075	1,050,562
PVTPL Adient Global Hldgs Ltd	4.88%	08/15/2026	1,770,000	1,704,687	1,579,725
PVTPL Adient US LLC Fixed	7.00%	05/15/2026	975,000	980,617	1,062,750
PVTPL Advanced Drainage System	5.00%	09/30/2027	470,000	473,150	484,688
PVTPL AHP Health Partners	9.75%	07/15/2026	1,605,000	1,645,424	1,763,494
PVTPL Alcoa Nederland Hldg B V Sr 144a	6.75%	09/30/2024	865,000	902,938	910,058
PVTPL Alcoa Nederland Holding	6.13%	05/15/2028	2,195,000	2,197,125	2,376,088
PVTPL Allied UN.V.I Holdco	9.75%	07/15/2027	1,380,000	1,368,105	1,474,213
PVTPL Allison Transmission Bnds	5.00%	10/01/2024	470,000	473,478	481,162
PVTPL American Cr Accep Receivables Tr	3.78%	09/12/2022	1,135,000	1,134,967	1,141,101
PVTPL American Tower Tr I 144a	3.07%	03/15/2048	5,165,000	5,208,585	5,232,708
PVTPL American Tower Tr I Secd Tower Rev Secs	3.65%	03/15/2048	500,000	506,695	522,698
PVTPL Amkor Technology	6.63%	09/15/2027	451,000	450,924	496,664
PVTPL Amn Healthcare	4.63%	10/01/2027	960,000	962,100	962,400
PVTPL Amsted Inds	4.63%	05/15/2030	690,000	690,000	694,989
PVTPL Arrow Bidco LLC	9.50%	03/15/2024	345,000	341,650	329,475
PVTPL Ascend Learning LLC	6.88%	08/01/2025	1,865,000	1,911,590	1,958,250
PVTPL Ascent Res Utica Hldgs LLC / Aru Fin Corp	10.00%	04/01/2022	1,132,000	1,156,575	1,125,921
PVTPL Ascent Resources/ Aru Fin	7.00%	11/01/2026	1,066,000	992,636	850,135
PVTPL Ashton Woods USA Llc/ Ashton Woods Fin	6.75%	08/01/2025	627,000	627,000	641,108
PVTPL Aviation Cap Group Corp	4.88%	10/01/2025	400,000	407,444	430,998
PVTPL Aviation Cap Group LLC	3.50%	11/01/2027	200,000	196,736	201,354
PVTPL Bacardi Ltd Gtd	4.70%	05/15/2028	6,958,000	7,682,467	7,584,803
PVTPL Bausch Health Cos	5.00%	01/30/2028	690,000	690,000	708,209
PVTPL Bausch Health Cos	5.25%	01/30/2030	695,000	695,000	720,715
PVTPL Bcc Funding Corp Sr 18 1a CI A2	2.96%	06/20/2023	1,027,702	1,027,522	1,032,008
PVTPL Beacon Escrow Corp	4.88%	11/01/2025	2,420,000	2,248,500	2,432,100
PVTPL Big Riv Stl Llc/ BRS Fin Corp	7.25%	09/01/2025	5,480,000	5,615,569	5,781,400
PVTPL Block Communications	6.88%	02/15/2025	3,700,000	3,813,313	3,838,750
PVTPL Blue Racer Mid Llc/ Finan	6.13%	11/15/2022	240,000	245,400	235,200



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL BNSF Ry Co 2015 1 Pass Thru Tr Passthru Ctf	3.44%	06/16/2028	415,370	427,504	439,357
PVTPL Boyd Gaming Corp	4.75%	12/01/2027	1,435,000	1,435,000	1,490,606
PVTPL Bristol Myers Squibb Co	2.60%	05/16/2022	580,000	578,440	589,662
PVTPL Bristol Myers Squibb Co	2.90%	07/26/2024	1,060,000	1,055,887	1,094,554
PVTPL Bristol Myers Squibb Co	3.20%	06/15/2026	810,000	807,797	851,001
PVTPL Bristol Myers Squibb Co	5.00%	08/15/2045	160,000	159,826	205,247
PVTPL Bristol Myers Squibb Co	4.25%	10/26/2049	580,000	579,007	688,620
PVTPL Bristol Myers Squibb Co Corp	3.55%	08/15/2022	450,000	448,780	467,687
PVTPL Broadcom Fixed	3.13%	04/15/2021	375,000	374,479	379,553
PVTPL Brooklyn Union Gas Co	4.27%	03/15/2048	400,000	400,000	448,298
PVTPL Bxp Trust Sr 2017 GM 2017 GM CIA	3.38%	06/13/2039	1,180,000	1,215,309	1,237,112
PVTPL C&S Group Enterprises LLC Gtd	5.38%	07/15/2022	4,370,000	4,275,232	4,413,700
PVTPL California Res Corp	8.00%	12/15/2022	5,960,000	4,468,926	2,562,800
PVTPL Calpine Corp	6.00%	01/15/2022	1,400,000	1,412,487	1,401,750
PVTPL Calpine Corp	5.88%	01/15/2024	1,780,000	1,806,812	1,815,600
PVTPL Cameron Lng LLC	2.90%	07/15/2031	180,000	180,000	180,422
PVTPL Cameron Lng LLC	3.30%	01/15/2035	560,000	561,300	565,594
PVTPL Cantor Fitzgerald LP	4.88%	05/01/2024	6,180,000	6,190,866	6,591,246
PVTPL Capitol IN.V.t Merger Sub 2 LLC Fixed	10.00%	08/01/2024	750,000	750,000	778,125
PVTPL Capitol Investment Merger Sub 2 LLC Fixed	10.00%	08/01/2024	424,000	441,083	439,900
PVTPL Carlson Travel	9.50%	12/15/2024	3,500,000	3,445,956	3,482,500
PVTPL Carlson Travel 144a	6.75%	12/15/2023	4,950,000	4,975,500	5,049,000
PVTPL Carvana Auto Receivables Tr 2019 3a CI B 144a	2.51%	04/15/2024	750,000	749,858	752,419
PVTPL Catalent Pharma Solutions	5.00%	07/15/2027	545,000	545,000	570,888
PVTPL CCO Hldgs LLC 144a	5.00%	02/01/2028	1,905,000	1,893,150	1,998,955
PVTPL CCO Hldgs Llc/ Cap Corp	4.75%	03/01/2030	1,445,000	1,445,000	1,471,053
PVTPL CCO Hldgs Llc/ CCO Hldgs Cap Corp	5.88%	05/01/2027	2,160,000	2,124,748	2,284,200
PVTPL CCO Hldgs Llc/ CCO Hldgs Cap Corp	5.38%	06/01/2029	500,000	500,000	535,000
PVTPL CCO Hldgs Llc/ CCO Hldgs Cap Corp Bnds	5.75%	02/15/2026	1,725,000	1,747,525	1,819,910
PVTPL CDK Global	5.25%	05/15/2029	850,000	850,531	911,625
PVTPL Centene Corp	4.25%	12/15/2027	930,000	922,188	956,738
PVTPL Centene Corp	4.63%	12/15/2029	2,340,000	2,340,000	2,460,159
PVTPL Centene Escrow I Corp	5.38%	06/01/2026	495,000	497,175	525,319
PVTPL Cfx Escrow Corp	6.00%	02/15/2024	1,195,000	1,210,151	1,269,688
PVTPL Cfx Escrow Corp	6.38%	02/15/2026	1,410,000	1,432,456	1,536,900
PVTPL Charles Riv Lab Intl	5.50%	04/01/2026	1,455,000	1,465,727	1,564,125
PVTPL Churchill Downs	5.50%	04/01/2027	2,160,000	2,162,205	2,289,600
PVTPL Churchill Downs	4.75%	01/15/2028	1,849,000	1,833,460	1,909,092
PVTPL Citigroup Coml Mtg Tr	4.24%	12/15/2036	2,640,000	2,640,000	2,645,412
PVTPL Citigroup Coml Mtg Tr 2019 Smrt Coml Mtg	4.38%	01/10/2036	10,000,000	10,299,559	10,599,487
PVTPL Cli Fdg V LLC	3.38%	10/18/2029	516,735	515,976	516,032
PVTPL Cli Fdg VI LLC	3.62%	05/18/2042	217,060	217,035	215,618



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Cli Funding LLC Asset Backed Sr 18 1a CI A	6.02%	08/19/2043	2,703,249	2,757,314	2,799,708
PVTPL CMO 225 Liberty Str Tr 2016 225I Coml Mtg CI C	4.50%	02/10/2036	500,000	544,336	541,886
PVTPL CMO Angel Oak Mtg Trust	3.63%	03/25/2049	309,142	309,139	312,641
PVTPL CMO Aoa 2015 1177 Mtg Tr Mtg Pass Thru Ctf CI B 144a Var Rt	3.01%	12/13/2029	285,000	289,175	286,663
PVTPL CMO Bank	4.26%	05/15/2061	5,750,000	5,922,240	6,439,647
PVTPL CMO Bx Coml Mtg Tr 2019 XI Coml Mtg Passthru Ctf CI F 144a	3.74%	10/15/2036	2,820,000	2,822,644	2,821,760
PVTPL CMO Chase Mtg Tr	3.75%	12/25/2045	2,045,329	2,128,500	2,087,370
PVTPL CMO Cim Tr 2019 IN.V.2 Mtg Passthru Ctf CI A 15 144a Var Rt	4.00%	05/25/2049	9,098,058	9,404,475	9,275,064
PVTPL CMO Credit Suisse Mortgage Trust	2.76%	04/05/2033	930,000	939,299	931,300
PVTPL CMO Credit Suisse Mortgage Trust	3.95%	09/15/2037	1,190,000	1,259,638	1,253,513
PVTPL CMO Csmc	4.39%	05/15/2036	2,940,000	2,940,000	2,947,365
PVTPL CMO Csmc 2017 Fha1 Tr Mtg Backed	3.25%	04/25/2047	10,118,347	10,244,826	10,113,080
PVTPL CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf CI C 144a Var Rt	5.88%	11/10/2046	890,000	998,330	911,118
PVTPL CMO Deephaven Residential Mtg	3.74%	01/25/2059	555,790	555,782	558,706
PVTPL CMO Ellington Finl Mtg Tr	4.14%	10/25/2058	542,109	542,108	549,903
PVTPL CMO Fremf Mortgage Trust	4.36%	12/25/2046	5,360,000	5,458,197	5,640,553
PVTPL CMO Fremf Mtg Tr	3.62%	11/25/2045	3,115,000	3,258,390	3,186,257
PVTPL CMO GS Mtg Secs Corp Tr 2018 Srp5 Coml Mtg Passthru Ctf CI A 08 25 2023	3.04%	09/15/2031	3,090,000	3,090,000	3,076,157
PVTPL CMO J P Morgan Chase Coml	3.39%	09/05/2032	600,000	618,000	601,898
PVTPL CMO J P Morgan Chase Coml Mtg	3.20%	10/05/2031	175,000	175,499	176,402
PVTPL CMO J P Morgan Mtg Tr 2018 3 CI A 5	3.50%	09/25/2048	331,730	337,483	336,309
PVTPL CMO JP Morgan Chase Coml Mtg Secstr	3.81%	12/15/2047	400,000	403,395	412,030
PVTPL CMO La Hipotecaria Panamanian Mtg 2007 1 Tr Ctf 144a Var Rt 12 23 36 Beo	4.50%	12/23/2036	1,936,800	1,934,984	1,888,380
PVTPL CMO Legacy Mtg Asset Tr	3.25%	11/25/2059	2,798,092	2,799,519	2,799,950
PVTPL CMO Mastr Specialized Ln Tr	7.00%	08/25/2034	47,328	47,108	48,327
PVTPL CMO MI Cfc Coml Mtg Tr 2007 5 CI Ajfl	5.45%	08/12/2048	25,805	22,764	15,800
PVTPL CMO Motel 6 Tr 2017 Mtl6 Coml Mtg Passthru Ctf CI B	2.93%	08/15/2034	770,350	770,350	769,899
PVTPL CMO New Resdntl Mtg Ln Tr 2019 Nqm2 CI A1 Var Rt	3.60%	04/25/2049	4,172,662	4,181,006	4,204,684
PVTPL CMO Rosslyn Portfolio Tr	2.69%	06/15/2033	850,000	850,000	849,467
PVTPL CMO Sequoia Mtg	4.00%	06/25/2049	495,709	504,539	498,454
PVTPL CMO Sequoia Mtg Tr 2014 4 Mtg Passthru Ctf CI A 6	3.50%	11/25/2044	485,317	492,521	493,268
PVTPL CMO Sequoia Mtg Tr 2017 2 Mtg Passthru Ctf CI A 4 144a 03 25 2047	3.50%	02/25/2047	148,126	150,903	151,192
PVTPL CMO Sequoia Mtg Tr Var Rt	4.50%	08/25/2049	209,386	215,457	212,434
PVTPL CMO Wells Fargo Coml Mtg Sr 2019 Jwdr CI A	2.58%	09/15/2031	1,750,000	1,737,334	1,721,228
PVTPL Cmoj P Morgan Mtg Tr	3.50%	05/25/2047	109,748	112,423	111,263
PVTPL Cogent Communications Group	5.38%	03/01/2022	1,550,000	1,572,319	1,619,750
PVTPL Commscope Fin LLC 144a Fixed	8.25%	03/01/2027	2,969,000	2,993,511	3,124,872



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Commscope Technologies Finance Bnds	6.00%	06/15/2025	80,000	80,000	80,090
PVTPL Compass Minerals International	6.75%	12/01/2027	2,092,000	2,120,994	2,222,750
PVTPL Compass Minerals Intl	4.88%	07/15/2024	700,000	690,375	697,375
PVTPL Cox Communications New	4.60%	08/15/2047	4,000,000	3,966,160	4,441,949
PVTPL Credit Accep Auto Ln Tr 2018 2a Cl A	3.47%	05/17/2027	750,000	749,858	759,461
PVTPL Credit Accep Corp Mich	5.13%	12/31/2024	925,000	927,500	960,576
PVTPL Credit Acceptance Corporation	6.63%	03/15/2026	1,925,000	1,932,812	2,081,406
PVTPL Credit Suisse Mortgage Trust	2.69%	12/15/2030	2,090,000	2,090,000	2,087,384
PVTPL Crimson Merger Sub / Ortho Clinical	6.63%	05/15/2022	311,000	282,438	309,056
PVTPL Cronos Containers Program I Ltd 2014 2 Abs	3.27%	11/18/2029	7,493,889	7,393,813	7,473,720
PVTPL CSC Hldgs LLC	5.38%	07/15/2023	1,635,000	1,626,035	1,675,875
PVTPL CSC Hldgs LLC	5.75%	01/15/2030	2,250,000	2,300,000	2,401,875
PVTPL CSC Holdings LLC Bnds	5.50%	04/15/2027	200,000	200,000	214,770
PVTPL Dana Fing Luxembourg	6.50%	06/01/2026	105,000	106,541	112,219
PVTPL Dcp Mid Stream Operating	6.45%	11/03/2036	120,000	126,000	126,000
PVTPL Dell Intl L L C/ EMC Corp	4.90%	10/01/2026	460,000	462,389	506,552
PVTPL Diamond 1 Fin Corp/ Diamond 2 Bnds 144a	8.35%	07/15/2046	2,650,000	2,647,880	3,651,533
PVTPL Diamond Sports Gr / Diamon	5.38%	08/15/2026	470,000	470,000	475,429
PVTPL Diamond Sports Gr/ Diamon	6.63%	08/15/2027	2,085,000	2,099,616	2,027,662
PVTPL Dividend Solar Lns	4.25%	12/20/2038	2,576,184	2,575,892	2,549,886
PVTPL Dominos Pizza Master Issuer LI Dominos S 2015 1	4.47%	10/25/2045	870,750	900,172	913,182
PVTPL Downstream Dev	10.50%	02/15/2023	358,000	365,602	375,900
PVTPL Dt Auto Owner Tr	2.86%	07/17/2023	37,941	37,935	37,949
PVTPL Dt Auto Owner Trust	3.67%	03/15/2024	565,000	565,088	570,307
PVTPL Endo Dac / Fin Llc/ Finoco	6.00%	02/01/2025	1,100,000	982,958	741,818
PVTPL Endo Ltd/ Endo Fin Llc/ Endo Finco 144a	6.00%	07/15/2023	1,029,000	856,830	743,452
PVTPL Energizer Hldgs New	7.75%	01/15/2027	800,000	806,542	894,040
PVTPL Enersys	4.38%	12/15/2027	500,000	500,000	493,800
PVTPL Enterprise Dev Auth	12.00%	07/15/2024	478,000	461,260	547,310
PVTPL Erac USA Fin LLC Gtd	3.80%	11/01/2025	200,000	199,622	211,415
PVTPL Everbank Mtg Ln Tr	3.50%	02/25/2048	2,115,665	2,089,219	2,140,722
PVTPL Exeter Automobile Receivables Backed	3.64%	11/15/2022	700,000	699,894	703,356
PVTPL Fair Isaac	5.25%	05/15/2026	940,000	943,412	1,034,000
PVTPL Fidelity & Guaranty Life Hold	5.50%	05/01/2025	1,720,000	1,735,210	1,831,800
PVTPL Finance Amer Structured Secs Tr Var Rt	3.28%	04/25/2029	257,985	257,985	259,224
PVTPL Firstfed Corp	8.11%	05/15/2024	124,999	160,937	56,171
PVTPL Firstfed Corp Firstfed Cor 1996 1 B	8.06%	10/15/2022	12,691	17,133	15
PVTPL Fishers Lane Assocs LLC	3.67%	08/05/2030	4,353,107	4,353,107	4,558,695
PVTPL Flagstar Mtg Tr Sr 2018 1 Cl A5 Var Rt	3.50%	03/25/2048	108,443	108,765	109,468
PVTPL Flexi Van Leasing Sr Secd Second Lien	10.00%	02/15/2023	2,400,000	2,250,274	2,274,000
PVTPL Flyht Aerospace Solutions Contra CoN.V. Corp	7.25%	04/30/2027	4,354,915	5,438,432	653,237
PVTPL Football Club Term	5.35%	10/05/2020	3,432,387	3,570,301	3,514,397



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Fox Corp	5.48%	01/25/2039	550,000	588,290	672,976
PVTPL Fox Corp	5.58%	01/25/2049	915,000	959,321	1,165,702
PVTPL Fox Corp Gtd	4.71%	01/25/2029	130,000	131,757	148,250
PVTPL Freed Abs Tr	3.42%	06/18/2026	191,476	191,464	192,259
PVTPL Freedom Mtg Corp	8.13%	11/15/2024	800,000	743,938	786,016
PVTPL Fremf	3.95%	08/25/2047	3,711,000	3,799,281	3,788,605
PVTPL Fs Energy & Pwr Fd	7.50%	08/15/2023	4,950,000	4,889,097	5,073,750
PVTPL FXI Hldgs	7.88%	11/01/2024	835,000	815,106	801,600
PVTPL Gartner	5.13%	04/01/2025	4,460,000	4,459,894	4,643,975
PVTPL GLS Auto Receivables Issuer Tr 2018 2	3.25%	04/18/2022	139,016	139,011	139,332
PVTPL GLS Auto Receivables Tr	2.82%	07/15/2022	399,027	399,002	399,926
PVTPL Grubhub Hldgs	5.50%	07/01/2027	1,541,000	1,474,971	1,442,838
PVTPL Hanesbrands	4.63%	05/15/2024	255,000	254,972	268,918
PVTPL Hanesbrands Sr 144a	4.88%	05/15/2026	250,000	241,825	264,688
PVTPL Harsco Corp	5.75%	07/31/2027	935,000	950,194	996,962
PVTPL Heinz H J Co	4.88%	02/15/2025	1,071,000	1,098,252	1,100,423
PVTPL Helios Issuer LLC	6.00%	09/20/2049	10,730,339	11,079,075	11,289,716
PVTPL Hertz Vehicle Financing LLC	2.67%	12/26/2025	1,300,000	1,299,994	1,295,956
PVTPL Hess Midstream Partners Lp	5.13%	06/15/2028	135,000	135,488	136,688
PVTPL High Str Fdg Tr I	4.11%	02/15/2028	5,000,000	5,099,300	5,384,268
PVTPL Hill Rom Hldgs	5.00%	02/15/2025	690,000	690,000	717,600
PVTPL Holly Energy Partners LP/ Holly Energy	6.00%	08/01/2024	2,350,000	2,379,255	2,449,875
PVTPL Hologic	4.38%	10/15/2025	815,000	815,000	841,488
PVTPL Hologic	4.63%	02/01/2028	600,000	597,750	636,000
PVTPL Huntington Ingalls Inds	5.00%	11/15/2025	990,000	1,030,525	1,034,550
PVTPL Hyundai Cap Amer	4.30%	02/01/2024	300,000	316,578	316,051
PVTPL Ifm US Colonial Pipeline 2 LLC	6.45%	05/01/2021	7,200,000	7,591,685	7,528,109
PVTPL IHS Markit Ltd 144a	5.00%	11/01/2022	3,935,000	3,968,236	4,194,560
PVTPL IMS Health	5.00%	10/15/2026	1,975,000	2,000,950	2,083,625
PVTPL Installed Bldg Prods	5.75%	02/01/2028	1,390,000	1,413,772	1,485,562
PVTPL International Game Technology	6.25%	01/15/2027	1,645,000	1,658,249	1,850,625
PVTPL Iqvia	5.00%	05/15/2027	1,000,000	1,000,000	1,057,855
PVTPL Itron	5.00%	01/15/2026	2,760,000	2,702,526	2,860,050
PVTPL J P Morgan Mtg	3.50%	10/25/2048	6,763,340	6,840,103	6,885,378
PVTPL J P Morgan Mtg Tr	3.50%	09/25/2048	4,506,190	4,451,841	4,589,302
PVTPL J P Morgan Mtg Tr	3.50%	10/25/2048	3,048,107	2,988,573	3,109,546
PVTPL Jack Ohio Fin Llc/ Jack Ohio Fin 1 Corp	6.75%	11/15/2021	185,000	187,532	188,700
PVTPL Jacobs Entmt	7.88%	02/01/2024	714,000	726,049	758,625
PVTPL Jaguar Hldg Co Ii/ Pharmaceutical	6.38%	08/01/2023	1,095,000	1,151,544	1,130,245
PVTPL James Hardie Intl	5.00%	01/15/2028	1,930,000	1,857,931	2,026,500
PVTPL James Hardie Intl Fin Designated Activit	4.75%	01/15/2025	2,055,000	1,998,988	2,132,062
PVTPL Jbg / Rockville NCI Campus LLC	3.90%	07/15/2023	2,206,382	2,318,904	2,263,983
PVTPL JDA Escr LLC / JDA Bd Fin Srnt144a	7.38%	10/15/2024	1,940,000	2,005,256	2,015,175
PVTPL Jefferies Fin LLC	6.25%	06/03/2026	1,200,000	1,200,000	1,257,000



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL JGWPT Xxv LLC Ast Backed	4.21%	02/16/2065	1,576,329	1,642,507	1,700,107
PVTPL JGWPT XXVI LLC	3.84%	10/15/2059	3,831,361	3,927,235	4,063,435
PVTPL Kaiser Alum Corp	4.63%	03/01/2028	91,000	91,000	93,366
PVTPL KFC Hldg / Pizza Hut / Taco	4.75%	06/01/2027	1,140,000	1,112,831	1,199,850
PVTPL KFC Hldg Co / Pizza Hut Hldgs LLC / 144a	5.00%	06/01/2024	4,311,000	4,315,615	4,467,274
PVTPL KFC Hldg Co/ Pizza Hut Hldgs Llc/ Taco 144a Bnds	5.25%	06/01/2026	1,754,000	1,751,138	1,850,470
PVTPL Kga Escrow LLC	7.50%	08/15/2023	1,410,000	1,422,562	1,491,075
PVTPL Kkeystone Pwr Pass Thru Holders Llc/ Con Corp	13.00%	06/01/2024	686,654	2,340,735	690,087
PVTPL Kkr Group Fin Co II LLC	5.50%	02/01/2043	110,000	112,008	134,541
PVTPL Kodiak Cdo I Ltd / Kodiak Cdo	3.39%	08/07/2037	406,049	384,503	69,342
PVTPL Koppers Pa	6.00%	02/15/2025	2,310,000	2,224,391	2,419,725
PVTPL Korn Ferry	4.63%	12/15/2027	1,550,000	1,559,562	1,557,750
PVTPL Ladder Cap Fin Hldgs Llp	5.25%	10/01/2025	810,000	809,281	840,375
PVTPL Land O Lakes	6.00%	11/15/2022	2,405,000	2,502,529	2,552,306
PVTPL Land O Lakes Cap Tr I Cap Secs 144a	7.45%	03/15/2028	1,190,000	1,336,250	1,335,775
PVTPL Lcpr Sr Secd Fing Designated Activity Co	6.75%	10/15/2027	3,622,000	3,692,192	3,839,320
PVTPL Lee Enterprises	9.50%	03/15/2022	400,000	399,688	372,000
PVTPL Liberty Mutual Insurance	7.88%	10/15/2026	400,000	512,956	506,400
PVTPL Lithia Motors	4.63%	12/15/2027	445,000	445,000	457,398
PVTPL Live Nation Entmt In	4.75%	10/15/2027	900,000	900,000	931,500
PVTPL Lumbermens Mut Cas Co Surp	0.00%	12/01/2037	615,000	170,662	62
PVTPL Mars	2.70%	04/01/2025	390,000	389,743	399,108
PVTPL Mars	3.20%	04/01/2030	210,000	209,380	222,437
PVTPL Mars	3.88%	04/01/2039	795,000	830,815	879,103
PVTPL Mattel	5.88%	12/15/2027	1,000,000	999,070	1,053,750
PVTPL Mattel 144a	6.75%	12/31/2025	4,900,000	4,722,896	5,266,520
PVTPL Mdc Partners	6.50%	05/01/2024	456,000	398,178	412,680
PVTPL Mednax	6.25%	01/15/2027	517,000	521,785	529,925
PVTPL Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	801,000
PVTPL MGM Growth Ppty Oper Partnership Lp/ M	5.75%	02/01/2027	1,850,000	1,866,377	2,062,750
PVTPL Michaels Stores	8.00%	07/15/2027	541,000	529,090	516,655
PVTPL Morgan Stanley Cap I Tr 2014 MP CI B	3.69%	08/11/2033	1,090,000	1,127,517	1,113,816
PVTPL MPLX Lp 144a	5.25%	01/15/2025	1,252,000	1,302,126	1,315,030
PVTPL MSCI	5.25%	11/15/2024	695,000	705,812	714,029
PVTPL MSCI	5.75%	08/15/2025	2,900,000	3,012,819	3,041,375
PVTPL MSCI	4.00%	11/15/2029	2,400,000	2,400,000	2,433,000
PVTPL MSCI T	4.75%	08/01/2026	2,355,000	2,306,738	2,466,862
PVTPL Mueller Wtr Prods	5.50%	06/15/2026	253,000	253,230	266,599
PVTPL Narragansett Elec Co	3.92%	08/01/2028	400,000	400,000	433,974
PVTPL National Cinemedia LLC	5.88%	04/15/2028	966,000	966,000	1,026,375
PVTPL Nationwide Mut Ins Co Surplus	9.38%	08/15/2039	4,400,000	6,976,940	7,480,190
PVTPL Natixis Coml Mtg Sr 2019 Fame CIA	3.05%	08/15/2034	1,850,000	1,905,493	1,877,543

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Natural Resource Partners L P / Nrp Fin	9.13%	06/30/2025	950,000	957,000	850,250
PVTPL Navient Private Ed Refi Ln Tr 2019 Fa CI A2	2.60%	08/15/2068	3,390,000	3,393,894	3,383,850
PVTPL Navient Student Ln Tr 2016 5	3.04%	06/25/2065	1,099,834	1,109,629	1,110,507
PVTPL Neon Hldgs Snr	10.13%	04/01/2026	1,540,000	1,521,024	1,532,300
PVTPL Netflix	4.88%	06/15/2030	865,000	865,000	878,516
PVTPL Netflix Fixed	5.38%	11/15/2029	750,000	750,000	798,735
PVTPL New Eng Mut Life Ins Co Surp	7.88%	02/15/2024	470,000	594,426	563,930
PVTPL New Home Co	7.25%	04/01/2022	1,285,000	1,271,649	1,246,450
PVTPL New York St Elec & Gas Corp 144a	3.30%	09/15/2049	300,000	298,353	287,443
PVTPL Nexstar Escrow	5.63%	07/15/2027	855,000	897,750	900,999
PVTPL Nextera Energy Oper Partners Lp	3.88%	10/15/2026	1,035,000	1,035,000	1,038,881
PVTPL Nielsen Co Lux Sarl/ The	5.00%	02/01/2025	1,250,000	1,250,000	1,287,500
PVTPL Nine Energy Svc	8.75%	11/01/2023	2,359,000	2,226,566	1,910,790
PVTPL Northwestern Mut Life Ins Co Surplus	3.85%	09/30/2047	660,000	671,748	695,681
PVTPL Novelis Corp	6.25%	08/15/2024	2,410,000	2,404,838	2,527,488
PVTPL Novelis Corp 144a	5.88%	09/30/2026	5,300,000	5,112,466	5,639,756
PVTPL Oasis Pete New	6.25%	05/01/2026	350,000	327,250	290,500
PVTPL Orion 2006 1 Ltd / Orion 2006 1 LLC CI D 144a Var Rt	5.22%	09/10/2046	311,651	306,675	-
PVTPL Outfront Media Cap	4.63%	03/15/2030	700,000	700,000	712,250
PVTPL Outfront Media Cap LLC / Outfront Media Cap Corp	5.00%	08/15/2027	2,100,000	2,100,000	2,199,750
PVTPL Par Pharmaceutical Fixed	7.50%	04/01/2027	1,475,000	1,458,844	1,467,625
PVTPL Parsley Energy Llc/ Finan 144a	5.38%	01/15/2025	238,000	239,785	245,140
PVTPL Parsley Energy Llc/ Parsley Fin Corp	5.25%	08/15/2025	855,000	865,562	878,512
PVTPL Penske Truck Leasing Co L P/ Ptl Fin Co	3.40%	11/15/2026	355,000	354,712	362,444
PVTPL Pershing Rd Dev Co LLC IRS Fac Ls	2.31%	09/01/2026	690,879	634,338	664,386
PVTPL Pfg Escrow Corp	5.50%	10/15/2027	1,050,000	1,067,556	1,122,188
PVTPL Phea Stud Ln Tr	2.38%	08/25/2040	1,694,767	1,694,767	1,668,188
PVTPL Poindexter J B	7.13%	04/15/2026	2,435,000	2,406,945	2,568,925
PVTPL Post Hldgs 144a	5.00%	08/15/2026	745,000	739,412	786,906
PVTPL President & Fellows Harvard Cg Taxable Bd 2008d 144a	6.50%	01/15/2039	370,000	513,166	549,466
PVTPL Prestige Brands	6.38%	03/01/2024	3,410,000	3,509,269	3,546,400
PVTPL Prestige Brands	5.13%	01/15/2028	1,050,000	1,056,896	1,099,875
PVTPL Prime Sec Svcs Borrower Llc/ Prime Fin	5.75%	04/15/2026	330,000	336,600	358,670
PVTPL Prosper Marketplace Issuance Sr 18 2a CI A	3.35%	10/15/2024	93,180	93,176	93,361
PVTPL Qualitytech Lp	4.75%	11/15/2025	1,885,000	1,846,412	1,953,331
PVTPL Realogy Group Llc/ Realogy Co Issuer Fixed	9.38%	04/01/2027	1,859,000	1,844,392	1,939,792
PVTPL Reliance Std Life Global Fdg II Med Term	2.50%	01/15/2020	170,000	168,329	170,009
PVTPL Resideo Fdg	6.13%	11/01/2026	1,825,000	1,841,825	1,838,688
PVTPL Rhp Hotel Ppty Lp & Rhp Fin Corp	4.75%	10/15/2027	1,880,000	1,883,500	1,941,100



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Ruby Pipeline L L C	6.50%	04/01/2022	444,583	434,024	459,650
PVTPL Santander	2.93%	05/20/2021	273,508	273,479	274,259
PVTPL Santander 2	2.51%	01/26/2032	1,480,000	1,479,805	1,473,504
PVTPL SBA Tower Tr	3.87%	10/08/2049	550,000	574,156	572,593
PVTPL SBA Tower Tr Secd Tower Rev Secs 2017 1c 144a	3.17%	04/11/2022	6,691,000	6,595,567	6,759,506
PVTPL SBA Tower Trust	3.45%	03/15/2048	3,080,000	3,048,184	3,173,245
PVTPL SCF Equip Leasing	3.41%	12/20/2023	182,708	182,679	182,824
PVTPL SCF Equip Leasing 2017 1 LLC Equip-cont Backed	3.77%	01/20/2023	217,451	217,405	218,583
PVTPL Schlumberger Fin Cda Ltd Schlumberger	2.65%	11/20/2022	250,000	249,825	254,207
PVTPL Schlumberger Hldgs Corp	4.00%	12/21/2025	450,000	449,708	484,672
PVTPL Schlumberger Hldgs Corp	3.90%	05/17/2028	635,000	628,032	676,531
PVTPL Scientific Games Intl	7.25%	11/15/2029	505,000	511,375	547,925
PVTPL Select Medical Corp	6.25%	08/15/2026	670,000	710,200	725,288
PVTPL Shea Homes Ltd Partnership / Shea Homes Fdg Corp	6.13%	04/01/2025	1,500,000	1,482,950	1,552,500
PVTPL Shea Homes Ltd Partnership / Shea Homes Fdg Corp 144a	5.88%	04/01/2023	2,060,000	1,999,675	2,098,625
PVTPL Sirius XM Holdings	5.00%	08/01/2027	41,000	42,589	43,255
PVTPL Six Flags Entmt Corp New	5.50%	04/15/2027	365,000	381,425	389,181
PVTPL SLM Student Ln Edc Repackaging Tr 2013 M	3.50%	10/28/2029	458,287	449,678	456,151
PVTPL Smithfield Foods Fixed	5.20%	04/01/2029	185,000	190,976	205,186
PVTPL Sonic Cap Llc/ Sonic Inds Llc/ Sri Rea Sr	4.47%	05/20/2046	825,593	830,324	831,067
PVTPL Spectrum Brands	5.00%	10/01/2029	20,000	20,250	20,650
PVTPL Sprint Nextel Corp	7.00%	03/01/2020	1,990,000	2,263,662	2,000,587
PVTPL Sprint Spectrum / Sprint	5.15%	03/20/2028	225,000	225,000	245,250
PVTPL Ss& C Technologies 144a	5.50%	09/30/2027	1,520,000	1,520,000	1,622,600
PVTPL Ssl Robotics LLC	9.75%	12/31/2023	625,000	612,500	679,688
PVTPL Staples	7.50%	04/15/2026	170,000	170,000	176,375
PVTPL Staples	10.75%	04/15/2027	436,000	440,521	442,540
PVTPL Stevens Hldg Co	6.13%	10/01/2026	1,355,000	1,375,075	1,480,338
PVTPL Structured Ast Secs Corp Mtg Ln Tr2006 Ars1 CI A1 Var Rt	2.01%	02/25/2036	3,789,033	1,988,720	162,345
PVTPL Summit Materials LLC	5.13%	06/01/2025	750,000	733,175	770,625
PVTPL Summit Matls LLC Fixed	6.50%	03/15/2027	1,450,000	1,452,260	1,558,750
PVTPL Suttonpark Structured Settlements	4.92%	11/15/2058	2,037,400	2,034,969	2,282,347
PVTPL Symantec Corp	5.00%	04/15/2025	465,000	469,525	475,105
PVTPL Taco Bell Fdg LLC 2018 1 Sr Secd	4.94%	11/25/2048	717,750	743,958	772,048
PVTPL Tal Advantage V LLC	3.55%	11/20/2038	254,583	244,658	254,191
PVTPL Talen Energy Supply LLC	6.63%	01/15/2028	9,000	9,060	9,180
PVTPL Tallgrass Energy Partners Lp/ Tallgrass	5.50%	09/15/2024	2,415,000	2,427,655	2,427,075
PVTPL Targa Res Partners Lp/ Targa Res Partne	5.50%	03/01/2030	1,730,000	1,731,825	1,777,575
PVTPL Teachers Ins	4.90%	09/15/2044	90,000	98,048	110,556
PVTPL Tenet Healthcare Corp	4.88%	01/01/2026	274,000	284,618	286,988



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Tenet Healthcare Corp	5.13%	11/01/2027	367,000	382,598	387,644
PVTPL Tharaldson Hotel Portfolio	2.46%	11/11/2034	437,443	437,170	436,976
PVTPL Towd Pt Mtg Tr	3.25%	03/25/2058	697,406	693,249	709,406
PVTPL Towd Pt Mtg Tr	2.75%	05/25/2055	2,548,342	2,552,833	2,546,403
PVTPL Tpc Group	10.50%	08/01/2024	4,329,000	4,461,952	4,361,468
PVTPL Tpro Acquisition Corp	11.00%	10/15/2024	833,000	783,020	855,908
PVTPL Transdigm	6.25%	03/15/2026	5,300,000	5,349,050	5,737,833
PVTPL Transocean Pontus Ltd	6.13%	08/01/2025	667,500	660,825	684,188
PVTPL Transocean Poseidon Ltd	6.88%	02/01/2027	500,000	496,250	530,000
PVTPL Transocean Sentry Ltd	5.38%	05/15/2023	850,000	845,750	864,875
PVTPL Trident Tpi Hldgs	9.25%	08/01/2024	50,000	48,500	50,500
PVTPL Tronox Finance Plc Bnds	5.75%	10/01/2025	275,000	270,919	280,148
PVTPL Ttoward Pt Mtg Tr 2017 2 Asset Backed Secs CI A1 Var Rt	2.75%	04/25/2057	454,465	449,012	457,455
PVTPL Ttx Co Medium Term	4.40%	05/01/2021	3,000,000	3,310,590	3,092,369
PVTPL Twin Riv Worldwide Hldgs	6.75%	06/01/2027	2,105,000	2,132,021	2,194,462
PVTPL Ultra Res	6.88%	04/15/2022	2,375,000	1,848,183	290,938
PVTPL Union Pac Corp	3.84%	03/20/2060	1,000,000	854,794	1,014,625
PVTPL Usf& G Cap I	8.50%	12/15/2045	1,400,000	1,946,000	2,147,608
PVTPL Usis Merger Sub	6.88%	05/01/2025	2,175,000	2,128,422	2,223,285
PVTPL Verizon Owner Tr 2016 2 Ast Backedctf CI A 144a	1.68%	05/20/2021	125,791	125,778	125,766
PVTPL Verizon Owner Tr 2017 3 CI A 1a	2.06%	04/20/2022	3,455,532	3,454,848	3,456,669
PVTPL Vici Pptys L P/ Vici	4.63%	12/01/2029	700,000	700,000	729,750
PVTPL Vistra Operations Co LLC	5.63%	02/15/2027	100,000	100,000	105,375
PVTPL Vistra Operations Co LLC	5.00%	07/31/2027	1,635,000	1,642,809	1,708,542
PVTPL Vizient Fixed	6.25%	05/15/2027	850,000	864,955	909,500
PVTPL Waterford Gaming L L C/ Waterford Gamin	0.00%	12/31/2040	79,513	79,513	15,903
PVTPL Wea Fin LLC	4.75%	09/17/2044	1,580,000	1,746,200	1,837,229
PVTPL Wellcare Health Plans	5.38%	08/15/2026	515,000	515,000	548,475
PVTPL Wex	4.75%	02/01/2023	1,000,000	977,500	1,007,500
PVTPL William Carter Co	5.63%	03/15/2027	250,000	250,000	268,750
PVTPL Williams Scotsman Intl	7.88%	12/15/2022	1,671,000	1,682,627	1,742,018
PVTPL Williams Scotsman Intl	6.88%	08/15/2023	440,000	443,038	463,100
PVTPL Wolverine World Wide	5.00%	09/01/2026	445,000	435,218	451,675
PVTPL1 Nielsen Fin LLC 144a	5.00%	04/15/2022	4,035,000	4,042,221	4,050,131
QEP Res	6.88%	03/01/2021	170,000	180,080	175,950
QEP Res	5.38%	10/01/2022	500,000	450,500	502,500
QEP Res	5.63%	03/01/2026	1,050,000	986,375	1,024,012
QEP Resources	5.25%	05/01/2023	834,000	814,680	825,660
QVC	5.95%	03/15/2043	2,559,000	2,486,542	2,397,555
Range Res Corp	5.75%	06/01/2021	1,490,000	1,526,325	1,486,275
Range Res Corp	5.88%	07/01/2022	3,260,000	3,226,924	3,235,550
Range Res Corp	5.00%	03/15/2023	25,355,000	24,263,112	23,322,036
Regency Energy	5.88%	03/01/2022	630,000	647,771	668,697
Regions Finl Corp	3.80%	08/14/2023	525,000	525,460	555,797



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Regions Finl Corp	7.38%	12/10/2037	2,644,000	3,530,636	3,786,897
Rep Services Fixed	2.50%	08/15/2024	360,000	359,424	364,123
Rep Svcs	5.25%	11/15/2021	2,611,000	2,734,344	2,769,764
Republic Svcs	3.95%	05/15/2028	421,000	415,847	463,940
Resdntl Ast Mtg	2.92%	08/25/2033	970,851	601,679	961,541
Reynolds Amern Fixed	5.85%	08/15/2045	380,000	405,128	436,123
RLI Corp	4.88%	09/15/2023	250,000	249,285	267,934
Rochester Gas	3.10%	06/01/2027	300,000	299,409	309,952
Rock Tenn Co	4.00%	03/01/2023	250,000	247,984	260,998
Rockwell Collins	3.20%	03/15/2024	555,000	549,589	577,650
Rohm & Haas Co	7.85%	07/15/2029	100,000	134,902	133,716
Ross Stores	3.38%	09/15/2024	350,000	355,442	365,556
RP Crown Parent LLC Initial Term Loan	0.00%	10/12/2023	1,826,463	1,771,529	1,836,746
S Carolina Elec	6.05%	01/15/2038	1,500,000	1,776,094	2,042,980
S Carolina Elec	4.60%	06/15/2043	5,523,000	5,416,369	6,559,017
Sabine Pass	5.63%	04/15/2023	575,000	643,184	625,840
Sabine Pass	5.75%	05/15/2024	630,000	673,725	702,890
Sabine Pass Liquefaction LLC	5.88%	06/30/2026	1,150,000	1,150,000	1,321,953
Safina Ltd	1.55%	01/15/2022	228,834	226,706	228,038
Salesforce	3.25%	04/11/2023	510,000	509,694	530,515
Salesforce	3.70%	04/11/2028	170,000	171,574	186,504
San Clemente	3.59%	08/27/2021	60,264	64,642	61,211
Sands China Ltd Fixed	5.40%	08/08/2028	340,000	350,261	383,564
Santander Dr Auto	3.39%	04/15/2022	710,000	720,518	714,931
Santander Dr Auto	3.21%	09/15/2023	1,475,000	1,485,440	1,487,294
Santander Dr Auto Receivables	2.49%	10/15/2025	370,000	369,991	371,475
Santander Hldgs	4.45%	12/03/2021	635,000	644,966	660,102
Santander Hldgs	3.40%	01/18/2023	480,000	469,054	492,166
SBA Communications Fixed	4.00%	10/01/2022	513,000	523,186	522,619
Sc Elec & Gas Co Sc Elec & Gas Co 99 807kdj2 X7 9446	5.30%	05/15/2033	3,475,000	3,891,757	4,370,157
Schweitzer Mauduit	6.88%	10/01/2026	1,365,000	1,368,356	1,470,788
Scotts Miracle Gro	5.25%	12/15/2026	239,000	228,842	255,132
Scripps Networks	3.95%	06/15/2025	510,000	486,777	515,900
Seagate Hdd Cayman	4.25%	03/01/2022	562,000	578,938	581,737
Seagate Hdd Cayman	5.75%	12/01/2034	500,000	512,605	523,845
Sempra Energy	2.50%	01/15/2021	335,000	334,263	335,056
Sempra Energy	3.40%	02/01/2028	145,000	132,922	150,319
Sequoia Mtg Tr	3.50%	02/25/2047	211,181	215,405	213,705
Service Corp Intl	8.00%	11/15/2021	22,000	24,266	24,200
Service Corp Intl	7.50%	04/01/2027	150,000	168,000	183,000
Service Corp Intl Fixed	5.13%	06/01/2029	900,000	900,000	956,250
Shire Acquisitions	2.40%	09/23/2021	5,000,000	4,994,600	5,028,440
Sierra Pac Pwr Co	2.60%	05/01/2026	461,000	448,866	463,596
Simmons Foods	7.75%	01/15/2024	635,000	635,000	684,212
Simon Ppty Group L Fixed	3.25%	09/13/2049	5,700,000	5,677,257	5,546,318
SLM Corp	8.00%	03/25/2020	275,000	289,094	277,838



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
SLM Pvt Cr Stud Ln Tr 2006 A Stud Ln Bkdnt CI A 5	2.18%	06/15/2039	2,095,484	1,854,504	2,041,286
Sm Energy Co	6.75%	09/15/2026	327,000	282,143	320,460
Small Business Admin Gtd De Part Ctf Partctf	3.62%	09/01/2033	7,461,899	7,770,141	7,818,795
Small Business	4.43%	05/01/2029	1,576,712	1,674,274	1,654,312
Small Business	4.38%	01/01/2030	2,482,222	2,630,586	2,617,857
Small Business	4.11%	05/01/2030	1,220,743	1,266,139	1,298,848
Small Business	2.51%	03/01/2032	242,590	240,977	243,295
Small Business Admin	4.05%	12/01/2029	2,455,553	2,641,046	2,577,451
Small Business Admin	2.84%	04/01/2037	4,532,812	4,527,542	4,630,996
Small Business Admin Gtd Dev	2.20%	09/01/2032	271,651	270,048	271,156
Small Business Admin Gtd Dev Partn	1.98%	05/01/2024	1,510,165	1,510,165	1,520,643
Small Business Admin Gtd Dev Partn	3.38%	11/01/2033	469,823	490,525	488,694
Small Business Admin Gtd Dev Partn	3.21%	03/01/2034	5,814,980	6,003,078	6,041,904
Small Business Admin Gtd Dev Partn	2.82%	08/01/2035	6,516,522	6,579,667	6,659,615
Small Business Admin Gtd Dev Partn	2.82%	09/01/2035	11,373,323	11,481,833	11,603,433
Small Business Admin Gtd Dev Partn 2016 20I CI 1	2.81%	12/01/2036	11,308,427	11,337,156	11,569,558
Small Business Admin Gtd Dev Partn Ctf	4.07%	06/01/2023	19,505	20,529	20,093
Small Business Admin Gtd Dev Partn Ctf	4.86%	01/01/2025	209,494	218,413	217,802
Small Business Admin Gtd Dev Partn Ctf	6.22%	12/01/2028	1,059,191	1,160,948	1,158,354
Small Business Admin Gtd Dev Partn Ctf	2.63%	02/01/2032	173,052	173,052	174,735
Small Business Admin Gtd Dev Partn Ctf	3.00%	05/01/2034	5,028,520	5,106,910	5,127,557
Small Business Admin Gtd Dev Partn Ctf	2.88%	05/01/2037	11,386,496	11,438,345	11,654,816
Small Business Admin Gtd Dev Partn Ctf	3.31%	04/01/2038	11,409,148	11,331,522	11,972,532
Small Business Admin Gtd Dev Partn Ctf	4.00%	11/01/2043	11,313,519	11,313,519	12,261,098
Small Business Admin Gtd Dev Partn Ctf 2004 20k Partn Ctf	4.88%	11/01/2024	312,318	309,235	327,150
Small Business Admin Gtd Dev Partn Ctf 2005 20g	4.75%	07/01/2025	629,980	645,540	655,434
Small Business Admin Gtd Dev Partn Ctf 2006 20e Partn Ctf	5.87%	05/01/2026	426,691	441,789	447,292
Small Business Admin Gtd Dev Partn Ctf 2007 20e Partn	5.31%	05/01/2027	768,838	831,718	820,005
Small Business Admin Gtd Dev Partn Ctf 2008 20a Partn Ctf	5.17%	01/01/2028	2,146,164	2,318,322	2,277,824
Small Business Admin Gtd Dev Partn Ctf 2008 20k Partn Ctf	6.77%	11/01/2028	809,034	889,411	886,663
Small Business Admin Gtd Dev Partn Ctf 2009 20a Partn Ctf	5.72%	01/01/2029	425,386	440,007	459,709
Small Business Admin Gtd Dev Partn Ctf 2012 20e CI 1	2.38%	05/01/2032	322,380	319,536	322,279
Small Business Admin Gtd Dev Partn Ctf Sr 2018 20b CI 1	3.22%	02/01/2038	14,434,290	14,331,817	15,058,178
Small Business Administration	3.11%	03/10/2029	870,570	870,570	902,796
Small Business Administration	2.21%	02/01/2033	438,905	429,453	434,556
Small Business Administration	3.04%	03/01/2037	14,272,866	14,656,822	14,667,771
Small Business Administration Se 2018 10a CI	3.19%	03/10/2028	1,457,131	1,457,270	1,515,146
Small Business Fixed	2.98%	07/01/2037	15,345,272	15,539,217	15,781,774



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Southern Calif Edison Co	4.20%	03/01/2029	140,000	139,439	154,999
Southn Cal Edison	1.85%	02/01/2022	151,786	151,269	149,941
Southn Cal Edison	3.40%	06/01/2023	400,000	395,256	414,789
Southn Co Gas Cap	2.45%	10/01/2023	290,000	284,392	292,042
Southn Nat Gas Co	8.00%	03/01/2032	815,000	1,000,576	1,182,931
Southwestn Energy Fixed	7.50%	04/01/2026	1,915,000	1,884,388	1,771,375
Southwestn Energy Fixed	7.75%	10/01/2027	100,000	103,875	92,620
Southwestn Energy Step CPN	6.20%	01/23/2025	1,550,000	1,420,069	1,421,660
Spcl1 Amern Airs Pass	5.25%	07/31/2022	3,434,993	3,496,166	3,532,685
Spcl1 Gen Elec Cap Corp	5.88%	01/14/2038	180,000	218,941	218,801
Spectrum Brands	5.75%	07/15/2025	1,574,000	1,654,427	1,642,894
Spirit Aerosystems	4.60%	06/15/2028	500,000	499,930	527,690
Springleaf Fin Corp	7.75%	10/01/2021	463,000	509,564	502,934
Springleaf Finance Corporation	6.63%	01/15/2028	250,000	250,000	282,200
Sprint Cap Corp	6.88%	11/15/2028	8,250,000	8,194,491	8,889,375
Sprint Cap Corp	8.75%	03/15/2032	290,000	289,662	351,988
Sprint Corp Fixed	7.63%	03/01/2026	200,000	200,000	220,560
Sprint Corporation	7.25%	09/15/2021	565,000	600,972	597,488
Sprint Corporation	7.88%	09/15/2023	5,566,000	5,936,135	6,141,135
Sprint Nextel Corp	7.00%	08/15/2020	400,000	416,000	408,500
Sprint Spectrum Co	3.36%	03/20/2023	387,188	390,324	390,633
SRC Energy	6.25%	12/01/2025	1,860,000	1,845,850	1,873,950
St Str Corp	3.70%	11/20/2023	5,000,000	5,075,800	5,328,914
Starbucks Corp	3.55%	08/15/2029	12,000,000	12,955,819	13,018,067
State Str Corp	2.35%	11/01/2025	180,000	180,000	180,793
Steel Dynamics	5.50%	10/01/2024	368,000	374,900	379,080
Steelcase	5.13%	01/18/2029	200,000	198,426	226,272
Structured Ast	2.34%	09/25/2034	3,191,028	2,903,835	3,129,048
Structured Ast Secs Corp	2.83%	07/25/2032	134,412	105,191	133,701
Subn Propane	5.88%	03/01/2027	300,000	298,500	312,000
Summit Matls LLC / Fin	6.13%	07/15/2023	2,985,000	2,996,731	3,033,506
Summit Midstream	5.50%	08/15/2022	21,000	20,685	18,690
Summit Midstream Hldgs Llc/ Summit Mids	5.75%	04/15/2025	484,000	460,835	369,655
Sunoco Logistics	3.90%	07/15/2026	290,000	288,874	301,279
Sunoco Logistics	5.30%	04/01/2044	1,000,000	930,390	1,064,325
Sunoco Lp/ Sunoco Fixed	5.50%	02/15/2026	400,000	404,000	415,000
Sunoco Lp/ Sunoco Fixed	6.00%	04/15/2027	950,000	956,822	1,014,125
Suntrust Bank Bds	4.05%	11/03/2025	255,000	265,830	280,158
Suntrust Bk Atlanta Ga Medium Term	2.49%	08/02/2022	19,324,000	19,318,322	19,384,523
Symantec Corp	3.95%	06/15/2022	335,000	344,212	343,472
Synchrony Card	2.95%	03/15/2025	4,000,000	3,999,795	4,079,064
Synchrony Cr Card Master	3.67%	05/15/2026	995,000	1,043,856	1,038,570
Synchrony Finl	3.95%	12/01/2027	250,000	243,148	262,768
Synchrony Finl Fixed	4.38%	03/19/2024	3,105,000	3,107,908	3,313,060
Synovus Finl Corp	3.13%	11/01/2022	5,585,000	5,365,005	5,644,760
T Mobile USA	4.00%	04/15/2022	530,000	547,225	542,588



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
T Mobile USA	6.50%	01/15/2024	3,385,000	3,466,812	3,482,386
T Mobile USA	6.00%	04/15/2024	800,000	800,000	826,000
T Mobile USA	6.38%	03/01/2025	2,800,000	2,856,694	2,893,324
T Mobile USA	5.13%	04/15/2025	2,005,000	1,998,250	2,074,112
T Mobile USA	6.50%	01/15/2026	2,500,000	2,572,988	2,680,525
T Mobile USA	4.50%	02/01/2026	1,265,000	1,265,000	1,296,625
T Mobile USA	5.38%	04/15/2027	3,470,000	3,446,425	3,695,550
T Mobile USA	4.75%	02/01/2028	3,615,000	3,545,088	3,787,833
Talen Energy Sup	6.50%	06/01/2025	240,000	207,600	204,823
Talos Prodt n Llc/ Talos Prodt n Fin	11.00%	04/03/2022	4,063,081	4,363,138	4,154,500
Targa Res Mandatory Exchange Targa Res 411ta8h 01 22 2020	6.50%	07/15/2027	810,000	810,000	886,950
Targa Res Partners/ Targa Res	5.88%	04/15/2026	1,400,000	1,399,575	1,487,500
Teachers Ins	6.85%	12/16/2039	86,000	86,622	125,197
Tech Data Corp	3.70%	02/15/2022	835,000	831,448	853,556
Tempur Sealy Intl	5.63%	10/15/2023	200,000	204,580	205,750
Tenaska Ga	9.50%	02/01/2030	845,952	1,034,176	1,026,569
Tenet Healthcare Corp	8.13%	04/01/2022	1,265,000	1,303,788	1,399,406
Tenet Healthcare Corp	4.63%	07/15/2024	298,000	288,315	305,078
Tennant Co	5.63%	05/01/2025	2,000,000	1,996,229	2,090,000
Tenneco	5.00%	07/15/2026	1,500,000	1,328,681	1,380,000
Tenneco New Fixed	5.38%	12/15/2024	1,070,000	940,450	1,011,150
Texaco Cap	8.00%	08/01/2032	420,000	629,076	646,948
Time Warner Cable	4.13%	02/15/2021	570,000	587,588	579,226
Time Warner Cable	6.55%	05/01/2037	1,000,000	993,560	1,226,744
Time Warner Cable	7.30%	07/01/2038	390,000	498,490	508,750
Time Warner Cable	5.88%	11/15/2040	210,000	224,287	241,032
Time Warner Cable	4.50%	09/15/2042	2,000,000	1,854,420	2,044,757
Time Warner Entmt	8.38%	07/15/2033	140,000	190,831	196,373
Timken Co Fixed	4.50%	12/15/2028	100,000	99,868	107,784
Titan Intl	6.50%	11/30/2023	280,000	280,150	239,400
Toledo Hosp	5.75%	11/15/2038	530,000	577,658	605,886
Toledo Hosp	6.01%	11/15/2048	150,000	180,957	170,034
Toll Bros Fin Corp	4.88%	11/15/2025	2,205,000	2,265,638	2,403,450
Torchmark Corp	3.80%	09/15/2022	3,594,000	3,616,396	3,684,204
Tote Shipholdings	3.40%	10/16/2040	1,134,000	1,134,000	1,172,436
Towd Pt Mtg Tr	3.50%	04/25/2055	2,092,649	2,132,282	2,102,397
Toyota Auto	2.35%	05/16/2022	4,704,733	4,681,209	4,717,033
Toyota Mtr Cr Corp Medium Term	2.30%	02/13/2020	200,000	200,000	200,032
Transdigm	6.50%	07/15/2024	865,000	865,000	892,118
Transdigm Uk Hldgs Plc	6.88%	05/15/2026	1,500,000	1,486,085	1,597,500
Transmontaigne	6.13%	02/15/2026	2,250,000	2,187,781	2,205,000
Transocean	5.88%	01/15/2024	801,000	792,990	819,022
Transocean Step CPN	9.35%	12/15/2041	150,000	90,975	120,750
Trc ntnl Gas Pipe	7.85%	02/01/2026	730,000	736,204	927,800
Treehouse Foods	6.00%	02/15/2024	2,220,000	2,280,488	2,300,475
Tri Pointe Group	4.88%	07/01/2021	418,000	425,668	428,450



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Truck Hero	8.50%	04/21/2024	440,000	441,262	453,200
U S Bk Natl Assn	2.35%	05/23/2022	3,115,000	3,116,651	3,128,205
U.S. Awys 2011 1	7.13%	04/22/2025	98,522	107,882	110,651
U.S. Bancorp Medium Fixed	3.38%	02/05/2024	4,612,000	4,658,924	4,843,168
U.S. Bk Natl Assn	2.35%	05/23/2022	32,015,000	32,035,817	32,150,719
Uber Technologies	7.50%	09/15/2027	1,210,000	1,210,000	1,241,387
Un Carbide	7.88%	04/01/2023	500,000	634,910	596,852
Un Pac Rr Co	3.23%	05/14/2026	5,117,883	5,129,913	5,306,976
Un Pac Rr Co	5.08%	01/02/2029	1,849,020	1,981,091	1,986,010
Un Pac Rr Co Pass Thru Tr Passthru Ctf 2000 1 8 01 10 21 07 10 2003	8.00%	01/10/2021	48,005	52,586	48,693
Union Elec Co	3.50%	03/15/2029	7,750,000	7,786,487	8,330,584
Union Pac Corp	3.75%	07/15/2025	360,000	360,077	386,010
Union Pac Corp	3.95%	09/10/2028	1,150,000	1,149,076	1,270,762
Union Pac Rr Co 2015 1 Pass Thru Tr	2.69%	05/12/2027	1,080,913	1,052,160	1,090,950
United Airs 2019 2a Pass Thru Trs	2.90%	11/01/2029	430,000	431,112	430,042
United Natural Foods	0.00%	10/22/2025	800,000	684,000	682,600
United Parcel	2.36%	04/01/2023	33,900,000	33,968,946	34,039,668
United Rentals North Amer	5.50%	07/15/2025	170,000	162,227	176,641
United Rentals North Amer	6.50%	12/15/2026	2,597,000	2,616,014	2,854,265
United Rentals North Amer	4.88%	01/15/2028	2,040,000	2,053,819	2,124,109
United Rentals North Amer	5.25%	01/15/2030	500,000	496,723	538,150
United Technologies Corp	3.95%	08/16/2025	380,000	379,354	414,420
United Technologies Corp	4.13%	11/16/2028	530,000	531,127	596,300
Unitedhealth Group	2.70%	07/15/2020	470,000	467,923	471,955
Unitedhealth Group	1.95%	10/15/2020	8,000,000	7,925,760	8,000,427
Unitedhealth Group	3.70%	08/15/2049	590,000	594,120	634,173
Unitedhealth Group	3.88%	08/15/2059	360,000	365,289	388,815
Unitedhealth Group Fixed	3.88%	12/15/2028	180,000	183,017	199,310
Univ Notre Dame Du	3.44%	02/15/2045	8,400,000	8,325,408	8,935,474
Univar Solutions	5.13%	12/01/2027	615,000	615,000	641,925
Unum Group	3.88%	11/05/2025	3,781,000	3,781,184	3,989,905
Unum Group	5.75%	08/15/2042	950,000	968,259	1,073,717
Unum Group	4.50%	12/15/2049	6,000,000	5,999,400	5,859,738
US Bancorp Medium Term Sub	2.95%	07/15/2022	85,000	84,734	86,985
USA Compression Partners Lp/ USA	6.88%	09/01/2027	200,000	203,500	208,320
Usb Cap IX Normalome Tr Secs	3.50%	12/31/2049	9,896,000	7,619,475	8,659,000
Utd Airs	3.50%	03/01/2030	214,549	204,850	221,032
Utd Airs 2014 2 Fixed	3.75%	03/03/2028	7,020,427	7,053,786	7,397,863
Utd Airs Hldgs	4.25%	10/01/2022	485,000	487,086	506,825
Utd Airs Pass	3.10%	01/07/2030	481,223	451,772	493,103
Utd Parcel Svc	2.28%	05/16/2022	9,035,000	9,074,754	9,080,159
Utd Rentals N Amer	4.63%	10/15/2025	675,000	675,000	693,968
Utd Rentals N Amer	5.88%	09/15/2026	500,000	482,500	536,375
Utd Rentals N Amer	5.50%	05/15/2027	300,000	303,000	321,381
Utd Rentals N Amer	3.88%	11/15/2027	1,190,000	1,190,000	1,214,930
Utd Technologies	4.50%	06/01/2042	250,000	247,671	299,730



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Utd Technologies	4.63%	11/16/2048	405,000	399,121	507,537
Valaris Plc Fixed	5.75%	10/01/2044	2,000,000	1,208,571	900,000
Valero Energy	4.38%	12/15/2026	690,000	709,536	751,891
Valero Energy Corp	6.63%	06/15/2037	350,000	417,732	463,111
Validus Hldgs Ltd	8.88%	01/26/2040	480,000	752,538	776,398
Valmont Inds	5.25%	10/01/2054	100,000	99,398	99,788
Valvoline	5.50%	07/15/2024	500,000	499,375	518,750
Ventas Realty Lp	3.50%	02/01/2025	680,000	682,026	710,198
Ventas Rlty Ltd	3.13%	06/15/2023	510,000	507,101	523,125
Ventas Rlty Ltd Partnership	4.40%	01/15/2029	250,000	255,385	275,148
Verisign	5.25%	04/01/2025	1,895,000	1,945,475	2,088,877
Verisign Fixed	4.75%	07/15/2027	1,820,000	1,770,150	1,920,100
Verizon	2.63%	08/15/2026	330,000	299,690	335,147
Verizon	3.88%	02/08/2029	2,380,000	2,376,641	2,625,411
Verizon	4.50%	08/10/2033	1,700,000	1,714,301	1,984,427
Verizon	3.85%	11/01/2042	110,000	102,037	118,870
Verizon	4.86%	08/21/2046	290,000	300,136	360,005
Verizon	5.50%	03/16/2047	70,000	74,095	95,052
Verizon	5.01%	04/15/2049	4,313,000	5,591,071	5,529,764
Verizon Communications	3.01%	05/15/2025	13,125,000	13,155,416	13,425,796
Verizon Communications	4.13%	03/16/2027	260,000	263,724	288,662
Verizon Communications	4.33%	09/21/2028	871,000	872,596	988,558
Verizon Communications	4.40%	11/01/2034	805,000	791,299	933,201
Verizon Communications	6.55%	09/15/2043	195,000	244,345	286,312
Verizon Communications	4.52%	09/15/2048	80,000	77,231	95,996
Verizon Communications Bnds	5.25%	03/16/2037	365,000	432,166	458,414
Verizon Fixed	3.50%	11/01/2024	200,000	204,168	212,094
Verizon Fixed	3.38%	02/15/2025	1,245,000	1,159,761	1,318,839
Verizon Fixed	4.02%	12/03/2029	405,000	450,806	451,472
Verizon Owner Tr 2018 A Sr 18 A Cl C	3.55%	04/20/2023	975,000	974,823	998,923
Verizon Owner Trust Fixed	2.93%	09/20/2023	1,885,000	1,915,476	1,915,825
Viacom New	4.25%	09/01/2023	560,000	586,882	596,442
Viacom New	3.88%	04/01/2024	90,000	84,211	95,309
Viacom New	4.38%	03/15/2043	3,000,000	2,338,020	3,180,783
Visa	3.15%	12/14/2025	1,100,000	1,095,974	1,162,991
Visa	4.30%	12/14/2045	670,000	682,074	823,634
Vmware	3.90%	08/21/2027	7,025,000	6,421,350	7,353,935
Vndo 2012 6ave Mtg Tr	3.00%	11/15/2030	225,000	220,139	228,996
Voc Escrow Ltd	5.00%	02/15/2028	400,000	388,188	419,000
Volkswagen Auto Ln Enhanced Tr 2018 1	1.94%	07/20/2021	351,032	351,032	351,041
Voya Finl	4.80%	06/15/2046	2,000,000	2,015,740	2,292,328
Vulcan Matls Co	3.90%	04/01/2027	310,000	319,101	327,657
Wabash Natl Corp	5.50%	10/01/2025	1,825,000	1,761,281	1,825,000
Wachovia Cap Tr III Fxd Fltg Rate Bd	5.57%	12/31/2049	1,540,000	1,460,262	1,551,550
Walgreens Boots	3.45%	06/01/2026	460,000	459,045	468,024
Walgreens Boots	4.65%	06/01/2046	100,000	99,216	100,574



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Walmart	2.85%	07/08/2024	205,000	204,750	212,697
Walmart	3.70%	06/26/2028	1,050,000	1,046,787	1,156,882
Waste Management	3.90%	03/01/2035	510,000	562,046	562,219
Waste Mgmt	2.40%	05/15/2023	6,490,000	6,179,716	6,556,805
Waste Mgmt	3.50%	05/15/2024	300,000	299,244	315,385
Waste Mgmt	3.20%	06/15/2026	220,000	219,941	230,490
Waste Mgmt	3.45%	06/15/2029	410,000	413,385	439,092
Waste Mgmt	4.00%	07/15/2039	60,000	61,244	67,230
Waste Mgmt	4.15%	07/15/2049	290,000	294,153	331,829
Weekley Homes LLC	6.00%	02/01/2023	1,615,000	1,604,078	1,617,019
Weekley Homes Llc/ Finan	6.63%	08/15/2025	1,150,000	1,123,803	1,193,125
Wellcare Group	5.25%	04/01/2025	1,120,000	1,118,750	1,164,800
Wells Fargo & Co	3.07%	01/24/2023	765,000	751,421	780,787
Wells Fargo & Co	4.48%	01/16/2024	90,000	99,719	97,202
Wells Fargo & Co	3.75%	01/24/2024	260,000	259,529	274,905
Wells Fargo & Co	2.41%	10/30/2025	515,000	515,000	515,485
Wells Fargo & Co	4.10%	06/03/2026	1,550,000	1,653,932	1,671,532
Wells Fargo & Co	3.00%	10/23/2026	1,630,000	1,628,641	1,670,593
Wells Fargo & Co	4.15%	01/24/2029	30,385,000	33,371,672	33,847,790
Wells Fargo & Co	2.88%	10/30/2030	1,460,000	1,455,593	1,470,148
Wells Fargo & Co	5.38%	11/02/2043	65,000	66,503	83,481
Wells Fargo & Co	5.61%	01/15/2044	1,159,000	1,023,305	1,527,384
Wells Fargo & Co	4.90%	11/17/2045	720,000	717,658	880,763
Wells Fargo & Co	4.40%	06/14/2046	990,000	1,014,243	1,129,211
Wells Fargo & Co	4.75%	12/07/2046	1,315,000	1,402,363	1,579,178
Wells Fargo & Co	5.88%	12/29/2049	120,000	121,341	133,500
Wells Fargo & Co New	3.16%	10/31/2023	16,105,000	16,310,909	16,391,508
Wells Fargo & Co New Frn	5.66%	12/31/2049	1,851,000	1,916,376	1,874,138
Wells Fargo & Co New Medium Term	4.30%	07/22/2027	2,570,000	2,670,837	2,816,434
Wells Fargo & Co New Medium Term	4.65%	11/04/2044	100,000	101,096	117,619
Wells Fargo & Co Tranche # Sr 00129	3.45%	02/13/2023	390,000	392,155	403,899
Wells Fargo & Company	3.58%	05/22/2028	2,025,000	2,071,336	2,152,710
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,482,817
Wells Fargo Coml	3.96%	12/15/2047	500,000	527,012	521,447
Wells Fargo Coml	3.78%	02/15/2048	300,000	294,105	307,978
Wells Fargo Coml	3.18%	07/15/2048	355,000	365,646	358,810
Wells Fargo Coml	3.69%	11/15/2048	8,750,000	9,193,652	9,333,910
Wells Fargo Coml	3.49%	11/15/2048	410,000	442,255	426,173
Wells Fargo Coml	3.07%	11/15/2059	815,000	847,918	842,897
Wells Fargo Coml Mtg Tr	3.41%	05/15/2048	540,000	556,171	557,606
Wells Fargo Coml Mtg Tr 2016 Lc25 Coml Mtg Passthru Ctf Cl	3.95%	12/15/2059	1,060,000	1,151,135	1,127,521
Wells Fargo Mtg	4.00%	04/25/2049	154,467	157,266	154,782
Wells Fargo Mtg	3.50%	09/25/2049	592,308	602,026	601,965
Werner Finco Lp	8.75%	07/15/2025	1,130,000	1,046,250	1,053,725
Wesco Distr	5.38%	12/15/2021	1,655,000	1,653,006	1,659,138



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Wesco Distr	5.38%	06/15/2024	287,000	281,623	297,762
Western Dig Corp	4.75%	02/15/2026	963,000	961,923	1,003,928
Western Un Co	2.85%	01/10/2025	195,000	194,698	195,659
Westlake	3.61%	10/16/2023	800,000	801,125	811,341
Westlake	3.50%	01/16/2024	950,000	952,449	959,315
Westn Gas Partners	5.50%	08/15/2048	40,000	34,252	35,185
Westrock Co Corp Bond	3.75%	03/15/2025	735,000	726,771	775,326
WFRBS Coml Mtg Tr	3.35%	05/15/2045	60,000	60,673	61,662
WFRBS Coml Mtg Tr 2012 C9 Cl B	3.84%	11/15/2045	1,020,000	1,049,042	1,049,923
Whiting Pete Corp	1.25%	04/01/2020	192,000	181,211	187,409
Whiting Pete Corp Fixed	6.63%	01/15/2026	1,373,000	1,321,671	935,672
WI Elec Pwr Co	5.70%	12/01/2036	490,000	489,623	645,765
Williams Companies	4.55%	06/24/2024	633,000	648,058	683,426
Williams Cos	8.75%	01/15/2020	270,000	283,176	270,459
Williams Cos	7.88%	09/01/2021	571,000	641,899	622,736
Williams Cos	3.70%	01/15/2023	280,000	271,950	290,012
Williams Cos	7.50%	01/15/2031	160,000	192,000	208,820
Williams Cos	7.75%	06/15/2031	970,000	1,182,188	1,293,723
Williams Partners	5.25%	03/15/2020	250,000	259,682	251,468
Williams Partners	5.80%	11/15/2043	150,000	163,312	178,651
Williams Partners Fixed	4.85%	03/01/2048	250,000	264,958	273,695
World Finl Network	2.03%	04/15/2025	5,650,000	5,536,117	5,644,482
World Finl Network Cr Card Master	3.55%	08/15/2025	675,000	674,857	691,843
World Omni	3.06%	05/15/2023	210,000	209,962	211,236
World Omni Auto Receivables Tr	2.24%	06/15/2023	525,000	530,783	526,623
WPX Energy	5.25%	10/15/2027	60,000	61,500	63,300
Wrkco	3.90%	06/01/2028	165,000	164,960	175,098
Wyndham Step CPN	5.40%	04/01/2024	7,305,000	7,211,666	7,734,169
Wyndham Worldwide Corp	3.90%	03/01/2023	1,796,000	1,683,750	1,813,960
Xilinx	2.95%	06/01/2024	325,000	323,271	334,057
Yale Univ Medium	7.38%	04/15/2096	670,000	846,742	826,879
Yum Brands	4.75%	01/15/2030	2,250,000	2,282,875	2,356,875
Total Corporate Bonds			\$3,519,508,927	\$3,517,681,390	\$3,619,604,846

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Esc CB Lehman Bros Sub	0.00%	07/19/2017	\$ 370,000	\$ 342,302	\$ 4
Esc CB Rex Energy Corp	0.00%	10/01/2020	8,995,000	1,195,557	44,975
Esc Gabs Reliant C 2026	0.00%		2,035,000	-	-
Esc Lehman Broth Hld D05/ 17/ 07	5.86%		840,000	808,776	-
Escrow GCB Lear Corp D11/ 24/ 06	8.75%		770,000	-	7,700
Total Escrow Holdings			\$13,010,000	\$2,346,635	\$ 52,679



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Al Econ Settlement Auth BP Settlement Rev	3.16%	09/15/2025	\$ 4,740,000	\$ 4,764,210	\$ 4,850,158
Alameda Cnty Calif Jt Pwrs Auth Lease Rev	7.05%	12/01/2044	515,000	745,966	809,868
Alaska St Intl Arpts Revs	6.28%	10/01/2035	30,000	32,962	30,870
American Mun Pwr Ohio Rev	6.62%	02/15/2023	160,000	201,718	180,698
American Mun Pwr Ohio Rev	7.33%	02/15/2028	300,000	381,000	382,182
American Mun Pwr Ohio Rev	7.83%	02/15/2041	385,000	546,230	602,517
American Mun Pwr Ohio Rev	7.50%	02/15/2050	335,000	477,281	517,310
Austin Tex Elec Util Sys Rev	3.09%	11/15/2031	1,000,000	1,000,000	1,039,430
Az Brd Regt Univ Ariz Sys Rev Taxable Speed Ser A Build	6.64%	08/01/2044	2,005,000	2,192,327	2,053,882
Baraga Cnty Mich Mem Hosp Rev	6.50%	09/20/2036	4,283,000	4,371,458	4,387,034
Bay Area Toll Auth Calif Toll Brdg Rev	6.91%	10/01/2050	60,000	86,542	96,831
Bowling Green St Univ Ohio Gen Rcpts	6.73%	06/01/2039	20,000	22,504	20,365
California St	3.38%	04/01/2025	6,860,000	6,911,038	7,284,771
California St	3.05%	04/01/2029	12,985,000	13,176,454	13,518,034
California St	7.70%	11/01/2030	740,000	901,738	775,076
California St	4.50%	04/01/2033	5,030,000	5,305,441	5,657,996
California St	7.95%	03/01/2036	1,550,000	1,776,510	1,564,663
California St	4.60%	04/01/2038	580,000	606,367	642,640
California St	7.30%	10/01/2039	9,000,000	13,157,554	13,743,180
California St	7.63%	03/01/2040	125,000	191,898	200,154
California St	7.60%	11/01/2040	705,000	1,163,156	1,163,751
California St Pub Wks Brd Lease Rev	5.79%	12/01/2021	15,223	17,278	15,977
California St Pub Wks Brd Lease Rev	8.00%	03/01/2035	90,000	106,668	90,790
California St Taxable Build Amer Bds	7.35%	11/01/2039	70,000	107,271	107,528
California St Univ Rev	6.43%	11/01/2030	110,000	134,647	142,802
California State	7.55%	04/01/2039	1,250,000	1,841,337	2,005,025
Calleguas Las Virgenes Cal Pub Fing Authwtr Rev	5.94%	07/01/2040	75,000	100,027	100,543
Chesapeake Va	5.36%	12/01/2030	470,000	536,726	484,039
Chicago Ill	6.05%	01/01/2029	440,000	428,494	464,015
Chicago Ill	6.26%	01/01/2040	75,000	77,416	79,850
Chicago Ill	6.31%	01/01/2044	200,000	213,464	227,340
Chicago Ill O Hare Intl Arpt Rev	6.12%	01/01/2026	20,000	23,339	24,040
Chicago Ill O Hare Intl Arpt Rev	6.84%	01/01/2038	660,000	734,460	662,680
Chicago Ill Tran Auth Sales Tax Rcpts Rev	5.47%	12/01/2023	1,395,000	1,535,927	1,552,370
CMO Federal Home Ln Mtg Corp	2.61%	07/25/2027	1,570,000	1,601,314	1,589,702
CMO Federal Home Ln Mtg Corp Sr Kj25 Cl A2	2.61%	01/25/2026	845,000	872,397	860,598
Commonwealth Fing Auth Pa Rev	4.01%	06/01/2033	3,025,000	3,152,806	3,403,246
Dallas Tex Area Rapid Tran Sales Tax Rev	6.00%	12/01/2044	7,705,000	10,063,648	10,979,009
Delaware St Hsg Auth Rev	2.75%	12/01/2041	4,252,000	4,214,868	4,263,353
District Columbiaome Tax Rev	5.59%	12/01/2034	3,400,000	4,023,934	4,211,206
Dot Headqrtrs II Lease Backed Mtg Fimtgser 2004 Cl A 1 A Step Up 12 7 21	6.00%	12/07/2031	1,190,000	1,368,177	1,271,102
Dot Headquarters II Lease Backed Mtg Fin Tr Cl A 2 144a Step Up	5.59%	12/07/2031	1,391,374	1,463,921	1,468,011



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.03%	06/01/2032	3,700,000	4,464,938	4,452,358
Energy Northwest Wash Elec Rev	4.05%	07/01/2030	2,000,000	2,205,000	2,230,060
Fannie Mae Conn Ave Secs	3.09%	07/25/2029	287,942	287,942	288,207
Fannie Mae Conn Ave Secs	4.14%	01/25/2031	5,010,000	5,010,000	5,081,392
Farmer Mac Fixed	1.72%	02/16/2021	4,880,000	4,886,539	4,885,989
FDIC Gtd	3.25%	04/25/2038	109,466	113,024	110,529
Federal Farm Cr Bks	3.95%	05/09/2033	300,000	300,000	309,264
Federal Farm Cr Bks	3.17%	06/20/2034	7,200,000	7,200,000	7,272,050
Federal Farm Cr Bks Cons	1.84%	09/09/2022	5,040,000	5,029,920	5,041,366
Federal Farm Cr Bks Cons	2.23%	08/13/2024	7,000,000	6,993,000	6,970,217
Federal Farm Cr Bks Cons	2.00%	09/03/2024	500,000	500,000	498,274
Federal Home Ln Bks	2.13%	02/11/2020	460,000	459,158	460,242
Federal Home Ln Bks	1.76%	12/18/2020	35,420,000	35,420,000	35,417,991
Federal Home Ln Bks	2.88%	06/14/2024	6,735,000	6,953,742	7,071,442
Federal Home Ln Bks	2.10%	11/27/2024	500,000	500,000	500,021
Federal Home Ln Bks Cons Bd	3.15%	05/27/2025	300,000	299,850	300,325
Federal Home Ln Bks Cons Bnds Step Up	1.50%	08/16/2024	250,000	249,500	247,098
Federal Home Ln Bks Tranche	1.63%	12/20/2021	1,880,000	1,877,970	1,880,762
Federal Home Ln Bks Var	1.73%	05/08/2020	76,515,000	76,513,368	76,530,881
Federal Home Ln Mtg	4.00%	03/15/2044	654,458	669,183	667,503
Federal Home Ln Mtg Corp	1.38%	05/01/2020	155,000	153,061	154,857
Federal Home Ln Mtg Corp	2.38%	02/16/2021	2,110,000	2,104,430	2,128,088
Federal Home Ln Mtg Corp	2.00%	09/09/2022	500,000	500,000	499,570
Federal Home Ln Mtg Corp	2.02%	10/30/2024	300,000	300,000	300,040
Federal Home Ln Mtg Corp	0.00%	12/15/2036	9,070,000	5,921,894	5,799,254
Federal Home Ln Mtg Corp	5.50%	04/01/2020	5,652	5,784	5,653
Federal Home Ln Mtg Corp	5.50%	04/01/2020	1,452	1,486	1,453
Federal Home Ln Mtg Corp	5.50%	05/01/2020	291	298	292
Federal Home Ln Mtg Corp	5.50%	05/01/2020	2,172	2,223	2,174
Federal Home Ln Mtg Corp	4.50%	08/01/2020	3,243	3,466	3,350
Federal Home Ln Mtg Corp	3.50%	12/01/2020	88,038	92,564	91,226
Federal Home Ln Mtg Corp	5.00%	12/01/2020	3,730	3,623	3,858
Federal Home Ln Mtg Corp	5.50%	04/01/2023	6,877	6,904	7,130
Federal Home Ln Mtg Corp	4.00%	05/01/2025	263,412	270,203	274,888
Federal Home Ln Mtg Corp	4.00%	06/01/2025	344,716	358,585	359,717
Federal Home Ln Mtg Corp	4.00%	10/01/2025	408,946	432,972	426,749
Federal Home Ln Mtg Corp	3.50%	11/01/2025	2,186,219	2,311,243	2,266,259
Federal Home Ln Mtg Corp	3.50%	11/01/2025	24,322	25,573	25,216
Federal Home Ln Mtg Corp	3.50%	02/01/2026	5,778	6,075	5,990
Federal Home Ln Mtg Corp	5.00%	06/01/2026	46,942	51,049	48,612
Federal Home Ln Mtg Corp	3.50%	02/01/2027	8,528	8,966	8,861
Federal Home Ln Mtg Corp	3.50%	08/01/2027	8,638	9,082	9,000
Federal Home Ln Mtg Corp	2.50%	12/01/2027	260,746	272,480	264,701
Federal Home Ln Mtg Corp	2.50%	01/01/2028	107,667	110,493	108,806
Federal Home Ln Mtg Corp	3.00%	07/01/2028	2,760,190	2,842,564	2,830,046



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Home Ln Mtg Corp	3.50%	09/01/2028	33,305	35,017	34,649
Federal Home Ln Mtg Corp	3.50%	04/01/2029	9,712	10,211	10,110
Federal Home Ln Mtg Corp	3.50%	06/01/2029	51,749	54,410	53,840
Federal Home Ln Mtg Corp	4.50%	08/01/2029	98,697	106,148	105,253
Federal Home Ln Mtg Corp	3.00%	12/01/2030	4,243,302	4,429,278	4,371,535
Federal Home Ln Mtg Corp	4.00%	02/01/2031	162,279	172,219	172,902
Federal Home Ln Mtg Corp	4.50%	01/01/2032	5,922,923	6,474,488	6,368,025
Federal Home Ln Mtg Corp	3.00%	07/01/2032	232,672	240,415	239,276
Federal Home Ln Mtg Corp	3.00%	12/01/2032	340,786	358,730	351,226
Federal Home Ln Mtg Corp	3.50%	06/01/2033	17,795	18,462	18,457
Federal Home Ln Mtg Corp	4.50%	06/01/2034	239,401	267,381	256,675
Federal Home Ln Mtg Corp	3.50%	08/01/2034	435,494	455,153	456,018
Federal Home Ln Mtg Corp	2.50%	08/01/2034	1,837,961	1,855,766	1,854,800
Federal Home Ln Mtg Corp	5.00%	07/01/2035	554,618	539,712	611,394
Federal Home Ln Mtg Corp	5.00%	07/01/2035	192,224	213,248	212,089
Federal Home Ln Mtg Corp	5.00%	08/01/2035	616,116	608,414	679,886
Federal Home Ln Mtg Corp	6.00%	09/01/2035	31,975	32,534	35,191
Federal Home Ln Mtg Corp	5.00%	10/01/2035	29,625	27,869	32,645
Federal Home Ln Mtg Corp	4.50%	06/01/2036	7,838,292	8,518,399	8,473,325
Federal Home Ln Mtg Corp	5.50%	01/01/2037	226,112	224,663	254,140
Federal Home Ln Mtg Corp	6.00%	09/01/2037	409,916	409,788	469,572
Federal Home Ln Mtg Corp	5.50%	11/01/2037	8,608	8,599	9,676
Federal Home Ln Mtg Corp	6.00%	12/01/2037	62,158	62,950	71,062
Federal Home Ln Mtg Corp	5.00%	02/01/2038	223,925	220,916	246,664
Federal Home Ln Mtg Corp	3.00%	02/01/2038	1,269,520	1,245,518	1,297,710
Federal Home Ln Mtg Corp	5.50%	04/01/2038	1,049,563	1,043,782	1,178,985
Federal Home Ln Mtg Corp	6.00%	05/01/2038	27,510	30,424	31,567
Federal Home Ln Mtg Corp	5.50%	10/01/2038	174,470	173,979	195,979
Federal Home Ln Mtg Corp	5.50%	12/01/2038	68,075	73,053	76,401
Federal Home Ln Mtg Corp	4.50%	07/01/2039	350,326	384,336	381,407
Federal Home Ln Mtg Corp	4.50%	10/01/2039	1,382,316	1,486,854	1,501,949
Federal Home Ln Mtg Corp	4.00%	12/01/2039	2,569,367	2,697,033	2,757,443
Federal Home Ln Mtg Corp	4.00%	01/01/2040	474,600	511,604	509,364
Federal Home Ln Mtg Corp	4.00%	11/01/2040	3,274,626	3,370,818	3,514,001
Federal Home Ln Mtg Corp	4.00%	01/01/2041	2,341,013	2,328,079	2,512,299
Federal Home Ln Mtg Corp	4.00%	03/01/2041	1,845,162	1,795,141	1,980,081
Federal Home Ln Mtg Corp	5.00%	06/01/2041	122,433	135,862	134,685
Federal Home Ln Mtg Corp	5.00%	08/01/2041	114,417	127,468	126,123
Federal Home Ln Mtg Corp	5.00%	11/01/2041	150,294	165,136	165,677
Federal Home Ln Mtg Corp	3.50%	12/01/2041	2,939,537	2,995,113	3,100,467
Federal Home Ln Mtg Corp	5.00%	02/01/2042	170,353	189,625	187,912
Federal Home Ln Mtg Corp	4.00%	04/01/2042	99,656	106,539	105,408
Federal Home Ln Mtg Corp	3.50%	05/01/2042	370,734	389,213	391,353
Federal Home Ln Mtg Corp	3.50%	10/01/2042	52,882	54,997	55,644
Federal Home Ln Mtg Corp	3.00%	05/01/2043	2,557,423	2,554,027	2,635,193
Federal Home Ln Mtg Corp	3.00%	07/01/2043	8,060,792	7,796,927	8,305,511



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Home Ln Mtg Corp	3.00%	09/01/2043	8,125,200	7,994,435	8,368,028
Federal Home Ln Mtg Corp	3.50%	09/01/2043	7,002,102	6,908,011	7,374,600
Federal Home Ln Mtg Corp	4.00%	11/01/2043	4,902,376	5,189,295	5,230,823
Federal Home Ln Mtg Corp	3.50%	11/01/2043	3,440,538	3,458,816	3,618,783
Federal Home Ln Mtg Corp	4.00%	11/01/2043	1,029,681	1,092,372	1,101,311
Federal Home Ln Mtg Corp	4.50%	12/01/2043	1,543,527	1,663,452	1,667,164
Federal Home Ln Mtg Corp	4.00%	12/01/2043	472,200	512,264	509,783
Federal Home Ln Mtg Corp	3.50%	01/01/2044	3,543,455	3,532,659	3,725,929
Federal Home Ln Mtg Corp	4.50%	02/01/2044	2,231,215	2,404,570	2,408,878
Federal Home Ln Mtg Corp	4.00%	05/01/2044	708,826	751,466	758,365
Federal Home Ln Mtg Corp	4.50%	07/01/2044	573,769	631,953	622,554
Federal Home Ln Mtg Corp	4.00%	10/01/2044	149,235	158,236	159,785
Federal Home Ln Mtg Corp	3.50%	11/01/2044	464,717	483,741	489,821
Federal Home Ln Mtg Corp	4.50%	11/01/2044	218,597	226,043	235,150
Federal Home Ln Mtg Corp	3.00%	01/01/2045	5,239,960	5,358,268	5,375,047
Federal Home Ln Mtg Corp	3.00%	03/01/2045	669,546	657,724	686,426
Federal Home Ln Mtg Corp	3.50%	03/01/2045	2,510,894	2,630,864	2,640,963
Federal Home Ln Mtg Corp	3.00%	09/01/2045	7,270,604	7,291,052	7,450,643
Federal Home Ln Mtg Corp	3.50%	12/01/2045	1,093,643	1,127,904	1,143,197
Federal Home Ln Mtg Corp	4.50%	12/01/2045	197,047	215,952	212,032
Federal Home Ln Mtg Corp	3.00%	01/01/2046	13,205,812	13,575,162	13,533,085
Federal Home Ln Mtg Corp	3.50%	01/01/2046	1,001,263	1,013,669	1,046,607
Federal Home Ln Mtg Corp	3.00%	01/01/2046	1,221,538	1,204,218	1,251,058
Federal Home Ln Mtg Corp	3.00%	03/01/2046	3,239,223	3,301,477	3,319,469
Federal Home Ln Mtg Corp	3.50%	03/01/2046	736,111	759,172	769,800
Federal Home Ln Mtg Corp	3.00%	08/01/2046	6,259,013	6,478,078	6,414,241
Federal Home Ln Mtg Corp	4.00%	09/01/2046	805,791	822,757	851,017
Federal Home Ln Mtg Corp	4.00%	10/01/2046	5,646,831	5,762,414	6,002,517
Federal Home Ln Mtg Corp	3.00%	11/01/2046	1,352,110	1,354,962	1,385,674
Federal Home Ln Mtg Corp	3.00%	01/01/2047	1,888,824	1,886,020	1,945,601
Federal Home Ln Mtg Corp	3.00%	02/01/2047	659,169	660,251	675,524
Federal Home Ln Mtg Corp	4.50%	02/01/2047	182,352	192,952	193,137
Federal Home Ln Mtg Corp	3.00%	03/01/2047	4,808,737	4,770,028	4,922,869
Federal Home Ln Mtg Corp	3.00%	05/01/2047	2,368,415	2,297,362	2,437,414
Federal Home Ln Mtg Corp	4.00%	07/01/2047	670,931	708,985	706,111
Federal Home Ln Mtg Corp	4.50%	07/01/2047	245,066	256,133	259,461
Federal Home Ln Mtg Corp	4.00%	09/01/2047	7,373,920	7,742,904	7,737,950
Federal Home Ln Mtg Corp	3.50%	10/01/2047	1,021,485	1,052,928	1,062,868
Federal Home Ln Mtg Corp	4.00%	10/01/2047	213,431	219,467	224,367
Federal Home Ln Mtg Corp	3.50%	02/01/2048	1,595,267	1,601,768	1,659,483
Federal Home Ln Mtg Corp	4.00%	02/01/2048	882,485	906,064	925,208
Federal Home Ln Mtg Corp	4.00%	04/01/2048	478,039	484,538	498,737
Federal Home Ln Mtg Corp	4.50%	04/01/2048	299,000	312,642	315,906
Federal Home Ln Mtg Corp	4.00%	05/01/2048	726,165	739,441	767,753
Federal Home Ln Mtg Corp	4.00%	05/01/2048	2,530,998	2,565,404	2,645,183
Federal Home Ln Mtg Corp	4.50%	05/01/2048	310,780	323,794	328,245



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Home Ln Mtg Corp	4.50%	06/01/2048	265,594	274,267	279,568
Federal Home Ln Mtg Corp	4.00%	07/01/2048	117,448	120,935	121,164
Federal Home Ln Mtg Corp	4.00%	07/01/2048	2,824,761	2,883,132	2,943,756
Federal Home Ln Mtg Corp	3.50%	07/01/2048	1,259,256	1,259,847	1,298,387
Federal Home Ln Mtg Corp	4.00%	08/01/2048	15,257,234	15,430,069	15,863,490
Federal Home Ln Mtg Corp	4.00%	09/01/2048	11,831,753	12,292,082	12,296,597
Federal Home Ln Mtg Corp	4.00%	09/01/2048	8,336,452	8,465,047	8,682,236
Federal Home Ln Mtg Corp	4.50%	09/01/2048	1,446,490	1,523,435	1,524,226
Federal Home Ln Mtg Corp	3.50%	10/01/2048	7,394,130	7,439,897	7,609,778
Federal Home Ln Mtg Corp	4.00%	10/01/2048	526,275	540,089	547,494
Federal Home Ln Mtg Corp	4.00%	10/01/2048	903,594	908,182	941,747
Federal Home Ln Mtg Corp	5.00%	10/01/2048	543,415	567,997	582,672
Federal Home Ln Mtg Corp	5.00%	11/01/2048	68,932	71,881	73,780
Federal Home Ln Mtg Corp	3.50%	01/01/2049	2,880,333	2,887,984	2,963,518
Federal Home Ln Mtg Corp	4.00%	01/01/2049	1,971,089	2,022,830	2,049,747
Federal Home Ln Mtg Corp	5.00%	01/01/2049	342,602	359,143	366,167
Federal Home Ln Mtg Corp	3.50%	02/01/2049	2,970,143	2,978,497	3,056,308
Federal Home Ln Mtg Corp	3.50%	03/01/2049	511,264	511,912	526,064
Federal Home Ln Mtg Corp	3.50%	09/01/2049	248,609	256,301	256,221
Federal Home Ln Mtg Corp	2.50%	12/01/2049	1,999,800	1,980,141	1,977,768
Federal Home Ln Mtg Corp	3.50%	12/01/2049	794,174	821,722	821,752
Federal Home Ln Mtg Corp	3.24%	08/25/2027	265,000	272,941	281,179
Federal Home Ln Mtg Corp	1.58%	09/10/2020	1,670,000	1,670,000	1,669,532
Federal Home Ln Mtg Corp #qn0507	2.50%	09/01/2034	2,124,508	2,145,089	2,143,973
Federal Home Ln Mtg Corp 2014 Dn1 CI M2	3.99%	02/25/2024	737,450	758,191	745,398
Federal Home Ln Mtg Corp 2019 K101 Var	0.84%	10/25/2029	1,199,837	84,396	83,080
Federal Home Ln Mtg Corp Bnds	1.45%	08/10/2020	500,000	500,000	499,620
Federal Home Ln Mtg Corp FHLMC Pool #sd8011	3.50%	09/01/2049	145,595	149,405	149,675
Federal Home Ln Mtg Corp Gold Pool Q	4.00%	02/01/2047	326,668	342,083	343,913
Federal Home Ln Mtg Corp Sr 17 Sc02 CI 2a1	3.50%	05/25/2047	208,155	212,618	210,216
Federal Home Ln Mtg Corp Sr K091 CI A 2	3.51%	03/25/2029	1,100,000	1,132,981	1,190,143
Federal Home Ln Mtg Corp Step Up	1.80%	10/13/2023	800,000	798,400	800,001
Federal Home Ln Mtg Corp Step Up	2.00%	11/08/2024	200,000	200,000	199,212
Federal Home Ln Mtg Corp Tranche # Tr 00067	2.00%	06/23/2023	800,000	800,000	796,777
Federal Home Loan Mortgage Corp Pool #q48947	4.50%	06/01/2047	1,237,707	1,282,767	1,328,282
Federal Home Loan Mortgage Corp Pool #zt1951	3.50%	05/01/2049	261,377	267,748	268,674
Federal Natl Mtg Assn	2.88%	10/30/2020	3,120,000	3,118,190	3,151,411
Federal Natl Mtg Assn Gtd Mtg Pool	4.00%	04/01/2042	200,751	223,084	215,105
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	03/01/2026	436,506	453,693	456,337
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	01/01/2041	3,622,272	3,810,177	3,885,266
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	02/01/2041	1,274,898	1,286,651	1,367,407
Federal Natl Mtg Assn Gtd Mtg Pool #ah1715	3.50%	04/01/2026	20,315	21,417	21,051
Federal Natl Mtg Assn Gtd Mtg Pool #ah2717	3.50%	01/01/2026	7,088	7,472	7,343



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Natl Mtg Assn Gtd Mtg Pool #ah6145	4.50%	03/01/2041	51,283	55,482	54,216
Federal Natl Mtg Assn Gtd Mtg Pool #ah9924	3.50%	04/01/2026	394,901	409,216	409,159
Federal Natl Mtg Assn Gtd Mtg Pool #ai	5.00%	05/01/2041	530,122	591,749	583,630
Federal Natl Mtg Assn Gtd Mtg Pool #ai	4.00%	06/01/2041	2,324,318	2,319,234	2,492,813
Federal Natl Mtg Assn Gtd Mtg Pool #ai1007	4.50%	05/01/2041	127,885	135,678	138,899
Federal Natl Mtg Assn Gtd Mtg Pool #ai4890	4.50%	06/01/2041	203,775	221,032	221,323
Federal Natl Mtg Assn Gtd Mtg Pool #ai8831	4.50%	08/01/2041	99,115	107,540	107,617
Federal Natl Mtg Assn Gtd Mtg Pool #ai9041	4.50%	08/01/2041	40,008	43,097	43,455
Federal Natl Mtg Assn Gtd Mtg Pool #aj	5.00%	09/01/2041	135,696	149,754	149,867
Federal Natl Mtg Assn Gtd Mtg Pool #aj	4.00%	10/01/2041	227,911	236,529	244,123
Federal Natl Mtg Assn Gtd Mtg Pool #aj4060	4.50%	10/01/2041	312,027	333,759	338,898
Federal Natl Mtg Assn Gtd Mtg Pool #ak	4.00%	04/01/2042	35,483	39,431	37,348
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2026	157,224	168,328	162,425
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	10/01/2027	459,364	472,858	471,412
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	06/01/2029	475,077	497,792	491,050
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2029	218,422	223,644	222,764
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	11/01/2033	651,808	672,733	667,113
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2039	482,758	533,488	529,950
Federal Natl Mtg Assn Gtd Mtg Pool #al	6.00%	09/01/2039	247,171	282,702	284,970
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	12/01/2041	216,986	242,550	239,202
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	04/01/2043	144,290	149,746	156,118
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2044	326,979	361,312	356,767
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2044	334,703	372,357	366,312
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	12/01/2046	838,898	837,816	863,610
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	02/01/2047	1,661,660	1,601,230	1,701,797
Federal Natl Mtg Assn Gtd Mtg Pool #al0024	3.68%	01/01/2021	4,092,926	4,067,984	4,096,665
Federal Natl Mtg Assn Gtd Mtg Pool #al0065	4.50%	04/01/2041	48,613	52,495	52,790
Federal Natl Mtg Assn Gtd Mtg Pool #al0484	5.50%	05/01/2040	535,438	580,839	601,041
Federal Natl Mtg Assn Gtd Mtg Pool #al0615	5.50%	09/01/2040	344,679	384,425	386,961
Federal Natl Mtg Assn Gtd Mtg Pool #al2301	3.50%	08/01/2042	1,241,795	1,252,078	1,308,987
Federal Natl Mtg Assn Gtd Mtg Pool #al3026	3.50%	12/01/2042	173,214	176,867	182,584
Federal Natl Mtg Assn Gtd Mtg Pool #al3484	4.50%	10/01/2042	228,581	243,082	248,072
Federal Natl Mtg Assn Gtd Mtg Pool #al4221	4.50%	09/01/2043	253,021	274,824	273,852
Federal Natl Mtg Assn Gtd Mtg Pool #al4324	6.50%	05/01/2040	446,003	493,879	505,092
Federal Natl Mtg Assn Gtd Mtg Pool #al4741	4.50%	01/01/2044	325,505	354,801	351,265
Federal Natl Mtg Assn Gtd Mtg Pool #al5097	4.50%	09/01/2043	601,923	656,002	653,490
Federal Natl Mtg Assn Gtd Mtg Pool #al5110	4.50%	03/01/2044	11,905	12,931	12,817
Federal Natl Mtg Assn Gtd Mtg Pool #al5259	3.50%	05/01/2029	564,576	594,944	587,358
Federal Natl Mtg Assn Gtd Mtg Pool #al5537	4.50%	04/01/2044	156,037	169,446	169,424
Federal Natl Mtg Assn Gtd Mtg Pool #al5998	4.50%	10/01/2044	706,522	768,343	759,570
Federal Natl Mtg Assn Gtd Mtg Pool #al6260	3.09%	12/01/2024	1,771,649	1,834,573	1,808,548
Federal Natl Mtg Assn Gtd Mtg Pool #al6270	3.50%	10/01/2034	280,380	299,919	293,823
Federal Natl Mtg Assn Gtd Mtg Pool #al6887	4.50%	04/01/2044	1,540,321	1,664,991	1,672,528
Federal Natl Mtg Assn Gtd Mtg Pool #al6997	4.50%	11/01/2042	305,909	332,772	333,818
FFCB	3.34%	12/28/2032	300,000	300,000	301,231
FHLB Step Up	1.50%	11/17/2021	200,000	198,660	199,763



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FHLB Step Up	1.75%	07/27/2023	200,000	200,000	199,572
FHLB Tranche 00209	2.20%	11/19/2024	400,000	400,000	400,118
FHLB Tranche 00376	2.10%	12/19/2024	400,000	400,000	400,040
FHLMC	5.00%	10/01/2020	2,627	2,551	2,715
FHLMC	6.00%	01/01/2026	135,502	138,148	149,126
FHLMC	2.50%	09/01/2032	1,966,617	1,961,086	1,994,034
FHLMC	4.81%	01/01/2037	299,323	303,147	310,556
FHLMC	4.00%	11/01/2044	2,644,566	2,758,613	2,803,921
FHLMC	3.00%	04/01/2046	13,223,911	13,480,125	13,551,765
FHLMC	4.00%	04/01/2049	7,243,320	7,535,317	7,532,186
FHLMC	3.00%	04/01/2049	174,674	177,213	177,429
FHLMC	3.00%	06/01/2049	660,319	669,914	672,321
FHLMC	3.00%	06/01/2049	280,370	284,444	284,787
FHLMC	3.00%	06/01/2049	290,200	294,938	294,772
FHLMC	4.00%	06/01/2049	5,058,559	5,256,949	5,258,813
FHLMC	3.00%	06/01/2049	194,522	197,698	197,587
FHLMC	3.00%	06/01/2049	94,836	96,214	96,326
FHLMC	3.00%	06/01/2049	743,882	754,866	757,585
FHLMC	3.00%	06/01/2049	477,815	484,758	485,344
FHLMC	3.50%	06/01/2049	1,657,267	1,696,680	1,708,302
FHLMC	3.50%	07/01/2049	164,874	169,041	169,497
FHLMC	3.00%	07/01/2049	196,324	198,303	199,413
FHLMC	3.00%	07/01/2049	2,584,739	2,607,759	2,625,400
FHLMC	3.00%	07/01/2049	2,532,341	2,554,895	2,572,178
FHLMC	3.00%	07/01/2049	8,942,501	9,033,323	9,083,286
FHLMC	3.00%	07/01/2049	531,057	536,036	539,397
FHLMC	3.00%	07/01/2049	1,530,506	1,546,768	1,554,622
FHLMC	3.00%	07/01/2049	291,322	294,872	297,562
FHLMC	3.50%	08/01/2049	94,944	97,429	97,577
FHLMC	4.00%	08/01/2049	368,661	382,774	383,273
FHLMC	3.00%	08/01/2049	476,841	480,678	484,336
FHLMC	3.00%	08/01/2049	4,644,115	4,723,210	4,716,826
FHLMC	3.00%	09/01/2049	492,808	502,587	502,431
FHLMC	3.00%	09/01/2049	1,272,438	1,297,191	1,309,908
FHLMC	3.00%	09/01/2049	592,298	604,144	605,899
FHLMC	3.00%	09/01/2049	296,398	304,318	302,472
FHLMC	3.00%	09/01/2049	1,299,330	1,323,185	1,324,671
FHLMC	3.00%	09/01/2049	492,611	505,195	502,705
FHLMC	3.50%	09/01/2049	5,199,144	5,392,893	5,411,586
FHLMC	4.00%	10/01/2049	489,573	509,768	510,265
FHLMC	3.00%	10/01/2049	1,187,552	1,211,859	1,211,886
FHLMC	3.00%	10/01/2049	2,671,910	2,721,278	2,722,146
FHLMC	2.50%	10/01/2049	99,517	99,579	98,575
FHLMC	4.00%	11/01/2049	2,624,306	2,730,099	2,735,228
FHLMC	3.50%	11/01/2049	497,991	514,876	513,760
FHLMC	3.50%	12/01/2049	1,010,000	1,046,455	1,040,741



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FHLMC	3.00%	01/01/2050	100,000	101,887	101,876
FHLMC	3.00%	01/01/2050	100,000	101,766	102,577
FHLMC	3.00%	01/01/2050	300,000	305,227	307,472
FHLMC - Multiclass	6.90%	09/15/2023	9,889	10,149	10,471
FHLMC Gold	7.50%	01/01/2026	14,475	15,108	15,743
FHLMC Gold	4.00%	02/01/2035	85,958	75,453	89,454
FHLMC Gold	5.00%	12/01/2035	121,230	134,319	133,710
FHLMC Gold	6.00%	10/01/2036	507,050	577,087	581,631
FHLMC Gold	6.00%	09/01/2037	244,736	247,106	280,828
FHLMC Gold	7.00%	03/01/2039	209,235	247,028	239,965
FHLMC Gold	6.50%	09/01/2039	96,969	107,378	109,298
FHLMC Gold	3.50%	02/01/2044	9,265,835	9,305,649	9,738,044
FHLMC Gold	3.50%	12/01/2044	336,578	356,299	354,987
FHLMC Gold	3.50%	01/01/2045	3,717,636	3,908,165	3,886,124
FHLMC Gold	3.00%	10/01/2046	1,877,755	1,827,730	1,934,225
FHLMC Gold	3.00%	01/01/2047	540,550	539,114	556,799
FHLMC Gold	3.00%	01/01/2047	316,323	315,186	324,855
FHLMC Gold	3.50%	02/01/2049	760,853	781,063	783,894
FHLMC Gold A39012	5.50%	06/01/2035	33,290	31,969	37,469
FHLMC Gold A60048	5.50%	05/01/2037	116,853	115,483	128,800
FHLMC Gold C91000 6	6.00%	11/01/2026	210,690	213,373	232,002
FHLMC Gold Fgq36494 4	4.00%	09/01/2045	41,907	44,853	43,953
FHLMC Gold G6 0806 5	5.00%	12/01/2044	328,290	360,709	361,534
FHLMC Gold G67702 4	4.00%	01/01/2047	1,218,323	1,232,410	1,309,973
FHLMC Gold J1 7680 3	3.00%	02/01/2022	66,898	69,323	68,582
FHLMC Gold Pool	6.00%	07/01/2028	10,248	10,248	11,456
FHLMC Gold Pool Fg V85283	3.50%	03/01/2049	994,577	1,003,901	1,035,846
FHLMC Gold Pool Q41209	3.50%	06/01/2046	465,898	469,319	491,147
FHLMC Gold Pool Q45222	3.50%	01/01/2045	1,320,762	1,366,782	1,381,691
FHLMC Gold Pool V84260	3.50%	06/01/2048	2,928,248	2,950,667	3,073,298
FHLMC Gold Pool V85280	3.50%	04/01/2049	6,650,907	6,858,748	6,955,425
FHLMC Gold Pool W3 0008	7.64%	05/01/2025	3,734,345	4,409,410	4,216,256
FHLMC Gold Pool# U	4.00%	04/01/2043	362,180	374,149	385,993
FHLMC Gold Pool#q17792	3.50%	05/01/2043	986,751	1,056,749	1,044,644
FHLMC Gold Pool#q62107	3.50%	03/01/2049	1,236,226	1,239,510	1,272,239
FHLMC Gold Pool#u9 0768	3.50%	01/01/2043	40,986	43,474	43,124
FHLMC Gold Q04338 4	4.00%	11/01/2041	2,527,027	2,608,365	2,710,128
FHLMC Gold Q12117	3.50%	10/01/2042	5,171,773	5,206,521	5,454,941
FHLMC Gold Q19134 4	4.00%	06/01/2043	66,161	68,456	70,929
FHLMC Gold Q19611 4	4.00%	07/01/2043	276,927	288,155	302,037
FHLMC Gold Q19615 4	4.00%	07/01/2043	414,282	429,914	448,531
FHLMC Gold Q20332	3.50%	07/01/2043	4,546,321	4,558,397	4,792,019
FHLMC Gold Q30868	3.50%	01/01/2045	6,043,214	6,359,538	6,318,997
FHLMC Gold Q42019 3	3.00%	07/01/2046	1,086,652	1,129,269	1,113,596
FHLMC Gold Q45560	3.00%	01/01/2047	886,518	886,795	910,429
FHLMC Gold Q46801	4.00%	03/01/2047	267,388	280,382	281,864



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FHLMC Gold Q48094 4	4.00%	05/01/2047	654,874	687,208	686,410
FHLMC Gold Q48752	3.50%	06/01/2047	378,927	381,177	397,445
FHLMC Gold Q50962	3.50%	09/01/2047	1,075,163	1,100,839	1,117,063
FHLMC Gold U90598	3.50%	12/01/2042	63,240	67,079	66,537
FHLMC Gold U90608	3.50%	12/01/2042	30,762	32,629	32,365
FHLMC Gold U90720	3.50%	01/01/2043	35,156	37,290	36,782
FHLMC Gold U90778	3.50%	01/01/2043	55,633	59,010	58,520
FHLMC Gold U90794	3.50%	01/01/2043	63,761	67,631	67,084
FHLMC Gold U90841	3.50%	02/01/2043	65,720	69,710	69,150
FHLMC Gold U90903	3.50%	02/01/2043	112,855	119,706	118,711
FHLMC Gold U90940	3.50%	02/01/2043	55,520	58,890	58,401
FHLMC Gold U91027	3.50%	02/01/2043	40,953	43,439	43,088
FHLMC Gold U95137 4	4.00%	08/01/2043	298,504	306,549	318,043
FHLMC Multiclass	4.00%	01/15/2026	60,713	64,318	62,544
FHLMC Multiclass	3.00%	02/15/2026	16,232	16,699	16,238
FHLMC Multiclass	6.50%	05/15/2032	68,253	72,588	78,131
FHLMC Multiclass	3.50%	10/15/2038	46,726	48,595	46,956
FHLMC Multiclass	3.00%	06/15/2040	45,171	44,373	45,813
FHLMC Multiclass	4.75%	05/25/2057	2,580,000	2,544,914	2,650,565
FHLMC Multiclass 144a Var T	4.75%	07/25/2058	2,910,000	2,647,936	2,999,039
FHLMC Multiclass Federal Home Loan Mtg Corp	3.14%	03/25/2029	1,519,104	1,546,815	1,524,597
FHLMC Multiclass Freddie Mac	3.09%	11/25/2027	200,000	201,988	205,636
FHLMC Multiclass Freddie Mac Fwls 2016 Sc02 2a Mt	3.50%	10/25/2046	635,533	646,903	662,444
FHLMC Multiclass Sr K159 CI A1	3.95%	12/25/2029	1,119,628	1,251,534	1,221,949
FHLMC Multiclass Tranche	3.31%	05/25/2023	10,000,000	10,250,000	10,402,505
FHLMC Multiclass Tranche	3.77%	12/25/2028	1,000,000	1,029,918	1,098,352
FHLMC Multiclass Tranche 00504	1.31%	07/25/2026	4,099,678	308,964	292,622
FHLMC Multiclass Tranche 00780	3.79%	01/25/2034	1,105,000	1,138,150	1,225,283
FHLMC Multiclass Tranche 00839	2.62%	01/25/2023	700,000	713,508	709,776
FHLMC Pool Qa0744	3.50%	01/01/2049	2,061,382	2,117,104	2,127,195
FHLMC Pool Qa0808	3.50%	07/01/2049	1,804,719	1,852,234	1,862,688
FHLMC Pool# Zn6179	4.00%	05/01/2049	1,181,721	1,227,143	1,230,251
FHLMC Pool#ra1355	3.00%	09/01/2049	685,919	701,031	697,115
FHLMC Pool#ra1496	3.00%	10/01/2049	889,900	907,002	906,761
FHLMC Preassign 00074	2.38%	01/13/2022	5,000,000	5,079,000	5,077,073
FHLMC Ra1741	3.50%	11/01/2049	299,232	310,722	311,459
FHLMC Step Up	2.00%	07/27/2023	300,000	299,925	299,786
FHLMC Step Up	1.50%	07/26/2024	500,000	499,875	496,175
FHLMC Tranche # Tr 00147 2	2.00%	10/07/2021	300,000	300,000	300,001
FHLMC Tranche # Tr 00229	2.13%	10/21/2024	400,000	400,000	400,175
FHLMC Tranche # Tr 00243	1.80%	11/18/2020	500,000	500,000	499,952
FHLMC Umbs 30y Pool# Qa 1627	3.00%	08/01/2049	95,756	98,135	97,321
FHLMC Umbs 30y Pool# Qa 2090	3.00%	08/01/2049	98,688	101,140	100,480
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	9,993,649	9,861,555	10,047,415

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	98,542	98,542	99,072
FNMA	1.55%	07/27/2021	300,000	300,000	299,454
FNMA	5.50%	02/01/2020	9	9	9
FNMA	4.60%	04/01/2020	272,138	286,686	272,615
FNMA	3.59%	09/01/2020	1,360,165	1,299,435	1,371,996
FNMA	3.77%	12/01/2020	1,544,599	1,582,972	1,564,599
FNMA	6.00%	02/01/2021	209	212	209
FNMA	7.00%	04/01/2021	1,416	1,456	1,420
FNMA	3.50%	10/01/2021	76,864	81,609	79,609
FNMA	6.50%	01/01/2022	8,217	8,279	8,254
FNMA	2.41%	04/01/2022	4,631,381	4,676,682	4,626,560
FNMA	5.00%	04/01/2022	157,467	154,884	162,676
FNMA	6.00%	11/01/2023	12,372	12,352	13,603
FNMA	4.50%	12/01/2023	18,846	20,354	19,456
FNMA	6.00%	04/01/2024	899,354	939,262	908,867
FNMA	4.00%	04/01/2024	24,673	25,914	25,721
FNMA	4.00%	04/01/2024	70,221	75,476	73,190
FNMA	4.50%	09/01/2024	37,267	40,254	38,537
FNMA	3.48%	09/01/2025	3,500,000	3,572,188	3,714,715
FNMA	3.50%	10/01/2025	227,004	239,312	235,178
FNMA	3.50%	12/01/2025	8,868	9,349	9,219
FNMA	5.33%	04/01/2026	4,241,038	4,423,602	4,921,264
FNMA	2.68%	12/01/2026	7,500,000	7,421,484	7,586,418
FNMA	3.50%	12/01/2026	192,393	200,630	199,345
FNMA	3.05%	01/01/2027	10,278,000	10,257,123	10,744,812
FNMA	3.32%	04/01/2027	3,710,000	3,728,550	3,931,411
FNMA	3.00%	09/01/2027	425,502	439,731	436,703
FNMA	2.50%	09/01/2027	2,032,740	2,113,415	2,059,930
FNMA	2.50%	10/01/2027	699,602	704,193	705,940
FNMA	2.89%	01/01/2028	10,051,995	9,978,175	10,414,598
FNMA	3.25%	02/01/2028	1,244,566	1,244,566	1,313,962
FNMA	3.54%	04/01/2028	3,300,000	3,305,156	3,363,057
FNMA	3.00%	05/01/2028	125,872	130,061	129,606
FNMA	3.00%	05/01/2028	70,191	72,538	72,270
FNMA	3.50%	07/01/2028	277,444	292,367	288,534
FNMA	7.00%	08/01/2028	49,958	51,877	56,194
FNMA	3.65%	09/01/2028	10,000,000	9,800,000	10,482,307
FNMA	3.64%	11/01/2028	400,000	432,875	431,729
FNMA	3.07%	01/01/2029	190,000	197,615	199,461
FNMA	7.00%	02/01/2029	44,096	45,267	49,452
FNMA	3.53%	02/01/2029	2,570,000	2,571,606	2,768,408
FNMA	2.50%	03/01/2029	18,472	18,643	18,719
FNMA	3.50%	03/01/2029	19,482	20,538	20,254
FNMA	3.30%	04/01/2029	200,000	203,148	212,544
FNMA	3.50%	05/01/2029	8,025	8,460	8,346
FNMA	3.50%	05/01/2029	8,547	9,011	8,893



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	3.19%	05/01/2029	198,175	200,970	209,167
FNMA	3.35%	05/01/2029	110,000	112,062	117,294
FNMA	3.24%	05/01/2029	550,000	557,820	583,732
FNMA	3.16%	05/01/2029	297,834	300,010	313,859
FNMA	3.26%	05/01/2029	210,000	213,002	223,041
FNMA	2.50%	06/01/2029	276,603	279,154	280,303
FNMA	3.50%	07/01/2029	27,452	28,940	28,667
FNMA	3.50%	08/01/2029	1,169,771	1,233,196	1,213,361
FNMA	2.74%	08/01/2029	400,000	407,328	410,630
FNMA	2.50%	09/01/2029	97,093	97,988	98,393
FNMA	2.50%	09/01/2029	135,247	136,494	137,057
FNMA	2.50%	09/01/2029	225,161	227,237	228,174
FNMA	3.00%	10/01/2029	712,547	736,317	733,620
FNMA	2.50%	10/01/2029	15,156	15,296	15,369
FNMA	3.00%	10/01/2029	46,404	47,956	47,632
FNMA	2.50%	10/01/2029	231,853	233,990	234,720
FNMA	3.00%	10/01/2029	2,601,822	2,688,826	2,678,825
FNMA	2.50%	10/01/2029	58,478	59,017	59,255
FNMA	2.50%	10/01/2029	148,898	150,270	150,890
FNMA	3.00%	10/01/2029	89,136	92,116	91,762
FNMA	3.00%	10/01/2029	69,119	71,430	71,165
FNMA	3.00%	10/01/2029	108,221	111,840	110,899
FNMA	3.00%	10/01/2029	284,017	293,514	292,441
FNMA	2.52%	10/01/2029	110,000	111,796	110,946
FNMA	2.50%	11/01/2029	243,949	246,198	247,213
FNMA	3.00%	11/01/2029	1,233,262	1,274,503	1,269,718
FNMA	3.00%	11/01/2029	464,683	480,222	478,369
FNMA	3.00%	08/01/2030	551,992	577,004	568,325
FNMA	3.84%	09/01/2030	5,920,000	5,912,600	6,393,490
FNMA	4.00%	02/01/2031	351,466	377,478	374,290
FNMA	4.50%	04/01/2031	165,546	180,859	177,921
FNMA	4.00%	04/01/2031	117,677	125,395	125,327
FNMA	3.31%	05/01/2031	100,000	101,547	106,576
FNMA	4.50%	05/01/2031	307,948	327,098	330,917
FNMA	4.50%	06/01/2031	142,633	151,503	153,297
FNMA	2.87%	07/01/2031	100,000	101,816	102,819
FNMA	2.85%	08/01/2031	410,000	416,823	420,732
FNMA	2.77%	08/01/2031	300,000	302,555	305,331
FNMA	2.77%	08/01/2031	100,000	100,852	101,777
FNMA	2.77%	08/01/2031	600,000	604,781	610,963
FNMA	2.77%	08/01/2031	100,000	100,852	101,777
FNMA	2.77%	08/01/2031	200,000	201,703	203,554
FNMA	2.77%	08/01/2031	200,000	201,703	203,554
FNMA	2.67%	09/01/2031	200,000	205,188	201,803
FNMA	2.50%	11/01/2031	843,526	869,095	854,855
FNMA	4.50%	11/01/2031	206,881	222,978	222,239



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.50%	12/01/2031	248,994	268,369	267,603
FNMA	4.50%	12/01/2031	47,140	50,808	50,624
FNMA	3.50%	04/01/2032	319,917	334,448	334,592
FNMA	3.00%	07/01/2032	199,998	205,592	205,278
FNMA	3.00%	08/01/2032	204,336	210,051	209,756
FNMA	4.64%	04/01/2033	9,870	9,829	10,361
FNMA	3.00%	04/01/2033	1,661,314	1,647,038	1,710,594
FNMA	6.00%	04/01/2033	83,569	95,478	95,756
FNMA	4.10%	07/01/2033	27,254	26,922	28,357
FNMA	5.50%	07/01/2033	445,715	450,172	499,124
FNMA	4.00%	08/01/2033	453,507	464,916	477,860
FNMA	3.50%	09/01/2033	32,748	33,940	33,918
FNMA	4.00%	10/01/2033	4,539,790	4,632,714	4,737,424
FNMA	4.00%	11/01/2033	12,847,057	13,230,461	13,404,333
FNMA	6.00%	02/01/2034	14,082	16,088	15,885
FNMA	3.50%	02/01/2034	5,775,552	5,965,964	5,981,804
FNMA	4.00%	02/01/2034	1,917,096	1,997,823	2,000,179
FNMA	5.00%	03/01/2034	48,254	48,134	53,179
FNMA	5.00%	04/01/2034	39,991	38,169	44,077
FNMA	2.50%	07/01/2034	891,126	902,125	899,294
FNMA	3.00%	07/01/2034	1,374,214	1,409,643	1,409,103
FNMA	3.00%	07/01/2034	1,801,520	1,834,806	1,846,602
FNMA	3.72%	08/01/2034	6,206,424	6,473,106	6,685,313
FNMA	3.50%	09/01/2034	96,523	101,146	100,723
FNMA	3.50%	09/01/2034	143,899	151,184	150,659
FNMA	3.50%	10/01/2034	95,707	99,939	99,716
FNMA	4.50%	02/01/2035	3,611,807	3,939,127	3,884,979
FNMA	5.00%	03/01/2035	34,581	35,946	36,946
FNMA	4.82%	04/01/2035	21,075	20,811	22,200
FNMA	3.50%	05/01/2035	996,895	1,046,429	1,042,712
FNMA	5.50%	05/01/2035	140,328	141,709	153,344
FNMA	3.50%	05/01/2035	4,393,406	4,585,618	4,581,936
FNMA	5.00%	08/01/2035	9,122	8,549	10,041
FNMA	4.50%	08/01/2035	81,690	76,533	88,530
FNMA	4.50%	09/01/2035	20,155	18,301	21,852
FNMA	4.50%	09/01/2035	174,650	191,078	189,298
FNMA	5.50%	10/01/2035	470,756	520,564	526,437
FNMA	5.00%	10/01/2035	340,643	371,240	375,444
FNMA	6.00%	11/01/2035	158,425	181,001	181,537
FNMA	5.50%	12/01/2035	183,789	180,328	206,406
FNMA	5.50%	01/01/2036	248,167	243,185	279,173
FNMA	6.00%	03/01/2036	6,454	6,434	7,078
FNMA	5.50%	03/01/2036	21,235	20,646	23,881
FNMA	6.50%	04/01/2036	16,449	16,665	18,403
FNMA	5.00%	05/01/2036	217,364	210,826	239,600
FNMA	5.50%	05/01/2036	40,476	39,951	43,526



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.00%	06/01/2036	227,418	243,550	242,232
FNMA	5.50%	09/01/2036	1,358	1,314	1,522
FNMA	6.00%	12/01/2036	213,277	214,510	244,531
FNMA	6.50%	12/01/2036	9,629	9,812	10,688
FNMA	5.50%	04/01/2037	11,962	11,577	13,191
FNMA	6.00%	04/01/2037	53,602	56,868	59,715
FNMA	5.50%	04/01/2037	178,027	196,414	199,517
FNMA	5.00%	04/01/2037	505,559	550,347	557,838
FNMA	5.50%	05/01/2037	29,389	32,254	33,029
FNMA	3.00%	05/01/2037	9,803,012	10,012,858	10,063,445
FNMA	5.50%	06/01/2037	226,358	218,648	253,454
FNMA	5.50%	08/01/2037	23,427	23,084	26,193
FNMA	6.00%	08/01/2037	192,518	219,952	220,669
FNMA	6.00%	08/01/2037	49,970	49,541	57,076
FNMA	6.00%	08/01/2037	6,493	6,451	6,778
FNMA	6.00%	08/01/2037	93,791	95,121	103,682
FNMA	6.00%	08/01/2037	14,288	16,324	16,376
FNMA	7.00%	10/01/2037	3,891	4,518	4,330
FNMA	5.00%	10/01/2037	67,891	75,963	74,942
FNMA	7.00%	11/01/2037	9,798	11,378	10,816
FNMA	6.00%	11/01/2037	7,394	8,186	8,313
FNMA	7.00%	12/01/2037	9,709	11,274	11,474
FNMA	6.00%	01/01/2038	35,985	39,854	41,267
FNMA	7.00%	02/01/2038	1,572	1,825	1,613
FNMA	5.00%	02/01/2038	5,696	5,915	6,079
FNMA	7.00%	02/01/2038	3,395	3,942	3,775
FNMA	5.00%	03/01/2038	412,923	390,341	453,160
FNMA	5.50%	03/01/2038	37,751	41,461	41,228
FNMA	5.50%	03/01/2038	367,961	360,315	412,285
FNMA	5.00%	04/01/2038	12,597	12,451	13,850
FNMA	5.50%	06/01/2038	94,227	106,742	105,228
FNMA	5.50%	07/01/2038	39,517	43,370	44,389
FNMA	3.50%	07/01/2038	7,825,196	7,777,512	8,149,061
FNMA	4.50%	08/01/2038	92,729	99,278	100,583
FNMA	7.00%	11/01/2038	27,604	32,055	33,023
FNMA	7.00%	11/01/2038	9,129	10,601	9,870
FNMA	7.00%	11/01/2038	2,837	3,294	2,995
FNMA	6.00%	12/01/2038	71,420	73,451	79,955
FNMA	7.00%	02/01/2039	220,546	254,731	253,138
FNMA	5.00%	04/01/2039	157,782	170,948	173,592
FNMA	4.50%	05/01/2039	204,130	223,331	221,368
FNMA	6.00%	06/01/2039	51,423	57,481	59,240
FNMA	4.00%	06/01/2039	132,667	143,198	141,719
FNMA	6.00%	07/01/2039	31,597	35,325	35,528
FNMA	4.50%	07/01/2039	3,247	3,527	3,417
FNMA	4.00%	08/01/2039	122,655	128,481	129,967



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.50%	01/01/2040	10,267	11,108	11,148
FNMA	5.00%	06/01/2040	163,795	181,454	180,696
FNMA	5.00%	06/01/2040	163,917	180,560	180,469
FNMA	5.00%	07/01/2040	95,972	100,620	105,591
FNMA	4.50%	08/01/2040	119,598	130,212	129,675
FNMA	4.50%	09/01/2040	2,365	2,559	2,569
FNMA	4.50%	10/01/2040	321,044	350,139	348,565
FNMA	4.50%	11/01/2040	35,837	38,772	37,731
FNMA	5.00%	02/01/2041	205,887	228,599	226,832
FNMA	4.00%	02/01/2041	6,683,762	7,011,685	7,168,236
FNMA	4.50%	02/01/2041	1,787,250	1,851,200	1,940,918
FNMA	4.50%	06/01/2041	29,621	32,047	31,743
FNMA	5.00%	09/01/2041	373,777	411,973	413,159
FNMA	4.50%	10/01/2041	285,721	305,621	310,329
FNMA	4.50%	11/01/2041	719,539	763,049	781,514
FNMA	3.50%	04/01/2042	568,198	579,740	599,581
FNMA	4.00%	06/01/2042	211,501	223,398	223,127
FNMA	4.00%	07/01/2042	619,444	681,292	663,435
FNMA	3.50%	07/01/2042	618,880	649,050	652,076
FNMA	4.00%	08/01/2042	1,117,785	1,207,470	1,195,815
FNMA	3.00%	08/01/2042	2,386,862	2,474,878	2,459,407
FNMA	3.00%	09/01/2042	656,318	688,519	677,278
FNMA	4.50%	09/01/2042	7,634	8,259	8,255
FNMA	4.00%	09/01/2042	38,392	42,741	41,119
FNMA	3.00%	09/01/2042	4,019,745	4,213,509	4,148,130
FNMA	3.50%	09/01/2042	584,412	612,903	616,005
FNMA	4.00%	09/01/2042	481,750	513,741	512,659
FNMA	4.50%	09/01/2042	35,733	38,949	38,543
FNMA	4.00%	10/01/2042	3,455,283	3,626,427	3,696,484
FNMA	2.50%	10/01/2042	1,101,159	1,123,612	1,094,159
FNMA	4.00%	10/01/2042	155,430	169,662	164,661
FNMA	4.00%	11/01/2042	812,690	874,150	865,153
FNMA	4.00%	12/01/2042	374,635	408,352	400,787
FNMA	4.00%	12/01/2042	29,629	32,925	31,756
FNMA	4.00%	12/01/2042	4,488,951	4,711,295	4,802,308
FNMA	3.50%	12/01/2042	260,114	267,958	273,423
FNMA	4.00%	01/01/2043	44,799	50,070	47,982
FNMA	3.50%	03/01/2043	1,344,488	1,372,848	1,418,613
FNMA	3.00%	03/01/2043	3,025,915	3,034,898	3,110,903
FNMA	3.00%	04/01/2043	295,916	303,684	304,776
FNMA	3.50%	04/01/2043	439,982	441,219	462,408
FNMA	3.00%	04/01/2043	343,159	352,703	353,176
FNMA	3.50%	05/01/2043	4,462,219	4,630,947	4,699,065
FNMA	3.50%	05/01/2043	10,909,351	11,018,870	11,493,975
FNMA	4.00%	06/01/2043	181,373	188,543	196,236
FNMA	4.00%	06/01/2043	204,531	212,265	218,902



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.00%	06/01/2043	47,241	48,968	51,114
FNMA	4.00%	06/01/2043	80,575	83,395	86,237
FNMA	4.00%	06/01/2043	48,580	50,500	52,054
FNMA	4.00%	06/01/2043	42,894	44,463	46,410
FNMA	4.00%	06/01/2043	109,156	113,352	118,977
FNMA	4.00%	06/01/2043	138,927	144,289	149,567
FNMA	4.00%	06/01/2043	178,470	185,525	193,100
FNMA	4.00%	06/01/2043	51,855	53,751	56,106
FNMA	4.00%	06/01/2043	47,258	49,045	51,131
FNMA	4.00%	06/01/2043	38,503	39,863	40,823
FNMA	4.00%	06/01/2043	475,255	492,037	508,119
FNMA	3.00%	07/01/2043	5,317,655	5,177,443	5,473,275
FNMA	4.00%	07/01/2043	773,492	802,739	827,850
FNMA	4.00%	07/01/2043	53,701	55,731	57,475
FNMA	4.00%	07/01/2043	393,684	408,263	420,786
FNMA	3.00%	07/01/2043	15,798,015	15,438,573	16,277,167
FNMA	4.00%	08/01/2043	239,356	247,284	254,746
FNMA	3.00%	08/01/2043	8,282,094	8,183,744	8,526,638
FNMA	3.50%	08/01/2043	559,628	590,408	589,483
FNMA	4.00%	08/01/2043	271,471	280,464	289,084
FNMA	4.50%	09/01/2043	257,427	276,090	279,568
FNMA	4.00%	09/01/2043	3,808,965	4,058,333	4,000,678
FNMA	4.50%	09/01/2043	104,689	113,261	111,258
FNMA	4.50%	09/01/2043	356,855	386,074	387,230
FNMA	3.50%	09/01/2043	937,827	935,189	985,931
FNMA	4.50%	09/01/2043	657,919	717,492	710,143
FNMA	4.50%	10/01/2043	8,337	9,056	8,875
FNMA	4.50%	10/01/2043	143,506	158,081	155,854
FNMA	4.00%	10/01/2043	397,942	418,150	426,814
FNMA	4.50%	11/01/2043	13,051	14,176	13,740
FNMA	4.50%	11/01/2043	262,178	282,415	284,187
FNMA	4.50%	11/01/2043	4,155	4,496	4,472
FNMA	4.50%	11/01/2043	419,914	457,706	453,139
FNMA	4.50%	12/01/2043	123,029	133,640	132,374
FNMA	4.50%	12/01/2043	499,364	544,462	538,972
FNMA	5.00%	01/01/2044	182,238	201,031	200,313
FNMA	4.50%	01/01/2044	11,910	12,936	12,816
FNMA	4.50%	03/01/2044	65,258	71,131	70,465
FNMA	4.50%	05/01/2044	200,736	218,033	213,574
FNMA	4.50%	05/01/2044	57,922	62,700	62,446
FNMA	4.00%	06/01/2044	582,717	620,411	623,065
FNMA	4.50%	06/01/2044	200,093	217,335	214,748
FNMA	4.00%	09/01/2044	8,792,819	9,387,706	9,316,615
FNMA	4.00%	09/01/2044	3,509,555	3,753,579	3,722,920
FNMA	3.00%	09/01/2044	6,604,061	6,632,179	6,782,779
FNMA	3.50%	10/01/2044	156,541	165,053	163,812



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.50%	10/01/2044	1,939,751	2,127,058	2,112,386
FNMA	4.50%	01/01/2045	49,127	55,130	54,768
FNMA	3.00%	02/01/2045	10,298,421	10,420,313	10,551,317
FNMA	3.50%	02/01/2045	450,276	476,518	470,629
FNMA	4.00%	02/01/2045	769,039	815,903	823,175
FNMA	4.00%	02/01/2045	499,186	504,022	540,012
FNMA	3.50%	02/01/2045	178,569	182,336	188,194
FNMA	3.50%	04/01/2045	4,189,942	4,303,856	4,394,119
FNMA	3.50%	06/01/2045	669,714	714,396	707,402
FNMA	3.00%	06/01/2045	5,910,644	5,869,085	6,053,593
FNMA	4.00%	06/01/2045	987,830	1,015,150	1,046,013
FNMA	4.00%	07/01/2045	199,508	215,718	212,290
FNMA	3.50%	07/01/2045	846,624	891,997	891,989
FNMA	4.00%	07/01/2045	3,778,966	4,023,418	4,013,661
FNMA	3.50%	09/01/2045	138,039	140,800	144,754
FNMA	4.00%	09/01/2045	49,430	52,852	52,435
FNMA	4.50%	09/01/2045	488,903	514,265	532,119
FNMA	3.50%	11/01/2045	3,926,657	4,108,265	4,100,207
FNMA	3.50%	12/01/2045	1,290,527	1,352,398	1,344,636
FNMA	3.50%	12/01/2045	130,903	135,464	137,912
FNMA	3.50%	01/01/2046	129,467	133,371	136,976
FNMA	3.50%	01/01/2046	191,292	196,761	201,527
FNMA	4.00%	01/01/2046	100,380	104,865	106,378
FNMA	4.00%	01/01/2046	1,799,636	1,925,400	1,891,029
FNMA	4.00%	02/01/2046	11,804,984	12,441,347	12,496,448
FNMA	3.50%	02/01/2046	1,118,360	1,182,666	1,167,774
FNMA	4.00%	03/01/2046	780,216	796,979	826,609
FNMA	3.50%	04/01/2046	543,510	555,909	567,045
FNMA	4.00%	05/01/2046	537,798	576,442	577,719
FNMA	3.50%	06/01/2046	744,678	763,411	775,218
FNMA	3.00%	06/01/2046	581,249	603,227	595,319
FNMA	3.50%	06/01/2046	709,340	724,414	740,486
FNMA	4.00%	07/01/2046	272,866	293,775	286,411
FNMA	3.00%	07/01/2046	580,326	570,533	595,629
FNMA	3.00%	07/01/2046	14,284,001	14,853,129	14,629,493
FNMA	4.50%	07/01/2046	251,831	278,037	267,900
FNMA	3.50%	07/01/2046	592,447	606,332	621,909
FNMA	3.00%	09/01/2046	916,555	885,048	938,695
FNMA	3.00%	10/01/2046	14,783,206	15,204,181	15,141,069
FNMA	3.00%	11/01/2046	2,130,111	2,193,848	2,180,664
FNMA	3.50%	11/01/2046	178,282	181,624	185,170
FNMA	3.00%	11/01/2046	70,201	68,699	71,901
FNMA	5.00%	11/01/2046	1,856,984	2,031,222	2,033,404
FNMA	3.50%	12/01/2046	1,066,469	1,096,963	1,107,676
FNMA	3.00%	12/01/2046	934,359	914,358	956,977
FNMA	3.50%	12/01/2046	1,740,319	1,777,028	1,834,125



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	3.00%	01/01/2047	544,636	543,083	558,998
FNMA	3.00%	01/01/2047	16,545,943	16,330,114	16,946,483
FNMA	3.50%	01/01/2047	1,005,976	1,027,667	1,044,657
FNMA	3.00%	01/01/2047	1,595,166	1,590,742	1,637,208
FNMA	3.00%	02/01/2047	1,861,360	1,858,088	1,916,166
FNMA	4.50%	02/01/2047	379,330	410,803	401,017
FNMA	3.50%	02/01/2047	802,916	811,447	834,753
FNMA	4.00%	02/01/2047	1,004,259	1,029,052	1,063,066
FNMA	4.00%	02/01/2047	868,088	875,412	918,030
FNMA	3.50%	02/01/2047	4,922,498	4,974,030	5,136,265
FNMA	3.00%	02/01/2047	651,782	637,830	667,521
FNMA	4.00%	03/01/2047	311,273	327,907	327,667
FNMA	4.50%	03/01/2047	1,650,815	1,701,629	1,787,641
FNMA	4.00%	04/01/2047	2,835,618	3,014,617	3,018,121
FNMA	4.00%	04/01/2047	506,911	539,226	529,366
FNMA	4.00%	04/01/2047	24,263,935	25,640,791	25,526,495
FNMA	3.00%	04/01/2047	1,347,019	1,306,819	1,385,616
FNMA	4.00%	05/01/2047	522,911	554,286	556,588
FNMA	4.00%	06/01/2047	495,620	513,664	522,648
FNMA	4.00%	06/01/2047	489,826	518,297	511,282
FNMA	4.50%	06/01/2047	1,364,533	1,428,801	1,444,388
FNMA	4.00%	06/01/2047	13,720,525	14,490,161	14,412,541
FNMA	4.00%	07/01/2047	805,218	809,621	852,961
FNMA	4.00%	08/01/2047	5,093,573	5,355,726	5,360,649
FNMA	4.00%	08/01/2047	392,080	409,602	412,353
FNMA	4.00%	08/01/2047	877,772	882,298	932,808
FNMA	4.00%	08/01/2047	1,173,014	1,236,797	1,233,197
FNMA	3.50%	09/01/2047	3,184,056	3,283,061	3,358,844
FNMA	3.00%	09/01/2047	1,362,037	1,339,053	1,397,880
FNMA	4.00%	10/01/2047	10,705,707	11,110,563	11,252,783
FNMA	3.50%	11/01/2047	9,141,991	8,869,160	9,492,647
FNMA	4.00%	11/01/2047	1,135,292	1,164,916	1,192,804
FNMA	3.50%	11/01/2047	6,939,716	7,026,463	7,217,869
FNMA	4.00%	11/01/2047	2,454,636	2,567,859	2,580,818
FNMA	3.50%	12/01/2047	1,950,010	1,933,861	2,024,666
FNMA	3.50%	12/01/2047	1,093,096	1,113,378	1,136,126
FNMA	3.00%	12/01/2047	2,951,986	2,947,834	3,011,643
FNMA	4.00%	01/01/2048	861,073	863,360	904,489
FNMA	3.50%	01/01/2048	1,694,329	1,753,101	1,761,144
FNMA	3.50%	03/01/2048	1,296,516	1,286,995	1,346,452
FNMA	3.50%	03/01/2048	408,638	413,874	422,946
FNMA	3.50%	04/01/2048	9,742,925	9,822,086	10,119,151
FNMA	4.00%	04/01/2048	866,277	888,610	910,200
FNMA	4.00%	04/01/2048	9,068,746	9,284,128	9,528,578
FNMA	4.00%	05/01/2048	22,503,583	22,886,848	23,541,473
FNMA	4.00%	05/01/2048	968,200	986,429	1,013,440



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.50%	06/01/2048	10,212,941	10,518,902	10,760,546
FNMA	3.50%	06/01/2048	2,302,656	2,312,707	2,388,354
FNMA	4.00%	06/01/2048	8,029,281	8,158,352	8,380,470
FNMA	5.00%	07/01/2048	217,942	231,427	233,493
FNMA	3.50%	07/01/2048	2,771,660	2,788,117	2,884,244
FNMA	4.50%	07/01/2048	1,555,623	1,600,882	1,642,924
FNMA	4.00%	08/01/2048	859,732	860,538	895,613
FNMA	4.50%	09/01/2048	1,045,027	1,086,502	1,105,004
FNMA	5.00%	09/01/2048	525,695	560,687	577,980
FNMA	4.00%	09/01/2048	420,804	429,088	438,834
FNMA	4.00%	09/01/2048	1,478,038	1,507,802	1,540,567
FNMA	4.50%	09/01/2048	368,506	384,570	388,971
FNMA	4.50%	09/01/2048	11,779,735	12,095,332	12,405,575
FNMA	4.00%	10/01/2048	1,575,458	1,578,658	1,636,670
FNMA	5.00%	10/01/2048	527,931	554,537	564,126
FNMA	4.00%	11/01/2048	8,521,219	8,553,507	8,879,639
FNMA	3.00%	11/01/2048	508,030	504,140	517,852
FNMA	4.00%	11/01/2048	1,330,805	1,361,995	1,386,953
FNMA	5.00%	11/01/2048	503,028	526,283	537,682
FNMA	4.50%	11/01/2048	12,737,715	13,219,360	13,438,420
FNMA	4.50%	12/01/2048	204,049	212,243	214,810
FNMA	5.00%	12/01/2048	1,923,819	2,060,290	2,054,827
FNMA	4.00%	12/01/2048	824,744	840,336	857,925
FNMA	4.50%	12/01/2048	792,433	829,826	838,428
FNMA	4.50%	12/01/2048	428,098	451,576	451,763
FNMA	4.50%	01/01/2049	15,802,227	16,375,058	16,618,135
FNMA	4.50%	02/01/2049	328,769	343,461	349,010
FNMA	3.00%	02/01/2049	1,747,957	1,784,555	1,775,852
FNMA	4.00%	02/01/2049	507,758	528,611	528,654
FNMA	3.50%	02/01/2049	180,888	182,301	189,960
FNMA	3.50%	03/01/2049	18,681,413	18,818,605	19,289,636
FNMA	3.50%	03/01/2049	477,152	491,765	498,501
FNMA	3.50%	04/01/2049	3,593,606	3,631,918	3,710,507
FNMA	3.50%	04/01/2049	1,584,465	1,623,829	1,632,806
FNMA	4.50%	04/01/2049	1,732,134	1,828,484	1,826,055
FNMA	3.00%	04/01/2049	28,526,695	28,265,943	28,945,431
FNMA	3.50%	05/01/2049	3,717,944	3,793,174	3,832,666
FNMA	3.50%	05/01/2049	924,339	936,038	952,747
FNMA	3.50%	05/01/2049	1,396,094	1,408,473	1,452,715
FNMA	3.50%	05/01/2049	1,089,674	1,098,996	1,124,762
FNMA	4.50%	05/01/2049	1,877,119	2,006,465	2,013,578
FNMA	4.00%	05/01/2049	330,250	342,634	343,165
FNMA	3.50%	06/01/2049	1,731,226	1,776,112	1,791,255
FNMA	3.50%	06/01/2049	6,787,985	6,991,094	6,981,819
FNMA	3.50%	06/01/2049	194,898	198,278	201,174
FNMA	4.00%	06/01/2049	1,566,186	1,623,450	1,632,543



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	3.00%	06/01/2049	294,460	299,268	299,076
FNMA	3.50%	06/01/2049	773,097	785,841	808,004
FNMA	3.50%	06/01/2049	776,120	790,369	801,249
FNMA	3.50%	06/01/2049	3,615,363	3,673,376	3,716,203
FNMA	3.00%	07/01/2049	3,798,206	3,853,992	3,890,002
FNMA	3.00%	07/01/2049	603,453	607,036	612,882
FNMA	3.00%	07/01/2049	1,740,565	1,750,288	1,767,854
FNMA	3.00%	07/01/2049	909,053	917,575	923,364
FNMA	3.00%	07/01/2049	1,775,019	1,789,164	1,802,874
FNMA	3.00%	07/01/2049	1,663,592	1,677,629	1,689,551
FNMA	3.50%	07/01/2049	3,591,330	3,746,487	3,753,493
FNMA	3.50%	07/01/2049	166,872	171,136	171,529
FNMA	3.00%	08/01/2049	93,992	95,732	95,466
FNMA	3.00%	08/01/2049	454,078	464,224	461,210
FNMA	3.00%	08/01/2049	388,398	391,524	394,483
FNMA	3.50%	08/01/2049	289,680	300,045	298,904
FNMA	3.00%	08/01/2049	97,098	99,449	98,796
FNMA	5.00%	08/01/2049	5,575,604	5,978,092	5,967,015
FNMA	3.50%	08/01/2049	19,189,402	19,737,969	19,732,316
FNMA	3.00%	09/01/2049	2,181,431	2,227,105	2,235,456
FNMA	3.00%	09/01/2049	1,243,381	1,259,895	1,262,908
FNMA	3.00%	09/01/2049	95,353	97,260	96,914
FNMA	3.00%	09/01/2049	98,744	100,919	100,295
FNMA	3.00%	09/01/2049	98,617	101,175	100,882
FNMA	3.00%	09/01/2049	785,213	803,800	801,303
FNMA	3.00%	09/01/2049	98,371	101,353	100,964
FNMA	3.00%	09/01/2049	591,432	606,957	603,552
FNMA	3.00%	09/01/2049	1,179,956	1,196,549	1,198,487
FNMA	3.00%	09/01/2049	197,837	200,990	201,678
FNMA	3.50%	09/01/2049	394,811	408,444	406,800
FNMA	3.00%	09/01/2049	1,861,660	1,889,003	1,888,597
FNMA	3.00%	10/01/2049	1,585,684	1,618,265	1,622,095
FNMA	3.00%	10/01/2049	99,687	101,322	101,253
FNMA	3.00%	10/01/2049	693,264	704,638	704,152
FNMA	3.00%	10/01/2049	293,630	299,090	299,183
FNMA	3.50%	10/01/2049	296,528	307,914	308,645
FNMA	2.50%	10/01/2049	2,999,702	2,968,064	2,969,418
FNMA	3.50%	10/01/2049	485,025	499,594	499,193
FNMA	3.00%	11/01/2049	1,133,241	1,148,823	1,151,038
FNMA	3.00%	11/01/2049	2,691,068	2,730,593	2,731,419
FNMA	3.00%	11/01/2049	1,586,546	1,612,904	1,611,461
FNMA	3.00%	12/01/2049	790,000	803,084	806,091
FNMA	3.00%	12/01/2049	798,798	810,281	811,344
FNMA	3.00%	12/01/2049	1,294,298	1,320,184	1,324,018
FNMA	2.50%	12/01/2049	699,930	692,767	692,219
FNMA	3.00%	01/01/2050	100,000	101,742	102,491



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	3.00%	01/01/2050	200,000	202,984	204,982
FNMA	3.00%	01/01/2050	3,490,048	3,539,195	3,540,031
FNMA	4.00%	02/01/2056	3,657,833	3,825,865	3,921,006
FNMA	4.50%	04/01/2056	895,975	974,023	971,782
FNMA	5.50%	09/01/2056	1,476,728	1,672,510	1,611,927
FNMA	4.00%	06/01/2057	608,741	621,059	652,324
FNMA	4.50%	09/01/2057	1,577,838	1,654,881	1,710,929
FNMA	2.23%	02/25/2027	499,756	501,338	494,139
FNMA 2009 W1 CI A	6.00%	12/25/2049	22,197	24,944	25,343
FNMA 2011 27 CI Jq 4	4.00%	09/25/2039	26,100	27,307	26,205
FNMA 2019 M23 CI 3a3 Var Rt	2.72%	10/25/2031	199,993	201,290	200,919
FNMA 7 25	7.25%	05/15/2030	230,000	342,087	338,460
FNMA Bd	6.25%	05/15/2029	20,900,000	26,712,638	28,265,081
FNMA Fannie Mae	2.13%	04/24/2026	38,000,000	36,028,928	38,575,108
FNMA Fn Bf0145	3.50%	03/01/2057	5,038,660	5,224,134	5,301,732
FNMA Fnm	3.00%	09/01/2049	858,482	870,554	871,985
FNMA Gtd Remic Tr 1993 127 CI H	6.50%	07/25/2023	21,353	23,572	22,530
FNMA Prin Strip Prin Pmt On	0.00%	11/15/2030	17,700,000	12,789,666	13,613,698
FNMA Remic	6.50%	02/25/2022	27,683	30,231	28,340
FNMA Remic	2.00%	12/25/2022	36,098	36,183	36,103
FNMA Remic	3.04%	07/25/2029	2,770,000	2,769,134	2,756,641
FNMA Remic	5.50%	04/25/2042	901,020	1,038,848	1,000,560
FNMA Remic	3.00%	03/25/2047	751,228	759,914	764,078
FNMA Remic Sr 2019 M19 CI A2	2.56%	09/25/2029	2,452,823	2,503,412	2,462,247
FNMA Remic Tr	7.00%	03/18/2027	24,020	24,830	26,286
FNMA Remic Tr 1996 G3 CI Z	7.50%	11/20/2026	10,701	11,121	12,032
FNMA Remic Tr 2005 29 CI Za	5.50%	04/25/2035	1,115,278	1,241,799	1,266,871
FNMA Remic Tr 2014 92 CI Bd	2.50%	02/25/2044	557,010	558,051	566,809
FNMA Ser 2012 28 CI B	6.50%	06/25/2039	57,399	67,085	61,947
FNMA Ser 2013 9 CI Bc	6.50%	07/25/2042	1,912,732	2,310,521	2,232,243
FNMA Ser 2016 M1 CI Asq2 Var Rt	2.13%	02/25/2021	67,025	67,694	67,055
FNMA Ser 2017 T1 CI A	2.90%	06/25/2027	199,611	203,727	204,800
FNMA Ser 2019 M1 CI A2	3.56%	09/25/2028	1,210,000	1,224,838	1,308,408
FNMA Ser 2019 M22 CI A2	2.52%	08/25/2029	9,500,000	9,689,554	9,521,895
FNMA Ser 2019 M4 CI A2	3.61%	02/25/2031	510,000	528,229	554,175
FNMA Ser 2019 M5 CI A2	3.27%	01/25/2029	970,000	984,532	1,027,429
FNMA Ser 2019 M9 CI A2	2.94%	04/25/2029	6,300,000	6,425,509	6,515,694
FNMA Series 2012 M2 Class A2	2.72%	02/25/2022	194,698	194,872	196,201
FNMA Single Family Mortgage	3.00%		5,000,000	5,064,062	5,066,349
FNMA Tranche	2.05%	09/13/2022	500,000	500,000	498,413
FNMA Tranche	1.95%	10/28/2022	500,000	500,000	500,032
FNMA Tranche	2.26%	02/25/2023	264,525	264,512	264,095
FNMA Tranche 00689	1.88%	09/24/2026	2,000,000	1,917,340	1,996,420
FNMA Umbs Lng 30 Year	3.00%	08/01/2049	492,287	503,979	500,329
Freddie Mac	2.07%	12/23/2024	400,000	400,000	400,023
Freddie Mac Gold Pool Q37907	4.00%	12/01/2045	182,872	195,616	193,902



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Fresno Calif Wtr Sys Rev	6.75%	06/01/2040	165,000	229,238	227,877
GNMA	3.50%	02/20/2026	291,292	308,248	301,728
GNMA	3.50%	03/20/2026	78,846	83,647	81,670
GNMA	3.50%	12/20/2026	98,009	102,969	101,630
GNMA	5.00%	11/15/2033	128,002	127,362	141,725
GNMA	5.50%	12/15/2033	62,191	63,105	66,849
GNMA	5.50%	01/15/2034	46,106	46,784	51,706
GNMA	5.50%	03/15/2034	446,793	453,354	499,675
GNMA	5.50%	03/15/2034	210,505	213,596	228,280
GNMA	5.00%	05/15/2034	152,138	156,083	168,435
GNMA	5.50%	07/20/2035	59,611	66,650	63,738
GNMA	6.00%	10/15/2036	101,788	103,601	116,191
GNMA	3.40%	01/15/2037	6,073,331	6,376,341	6,222,634
GNMA	5.00%	03/20/2037	502,182	486,254	556,020
GNMA	6.00%	11/15/2037	30,650	33,840	35,042
GNMA	5.50%	04/15/2038	11,364	11,572	12,532
GNMA	5.50%	06/15/2038	9,967	10,241	10,695
GNMA	6.50%	08/15/2038	152,737	157,462	178,954
GNMA	6.00%	12/15/2038	456,534	476,792	522,254
GNMA	6.00%	01/15/2039	128,743	142,744	147,413
GNMA	5.50%	02/15/2039	227,789	236,830	252,643
GNMA	4.50%	06/15/2039	111,448	113,555	120,951
GNMA	5.50%	08/15/2039	17,855	18,864	19,146
GNMA	5.50%	09/15/2039	48,386	51,350	54,265
GNMA	3.00%	09/16/2039	140,584	144,049	143,446
GNMA	5.50%	03/15/2040	163,468	187,068	183,280
GNMA	4.00%	10/15/2040	70,589	75,597	75,151
GNMA	4.00%	10/15/2040	2,111,350	2,171,722	2,247,804
GNMA	5.00%	11/20/2040	12,085	12,988	13,357
GNMA	4.00%	12/15/2040	1,649,523	1,693,339	1,756,162
GNMA	4.00%	02/15/2041	1,549,083	1,545,453	1,649,656
GNMA	4.50%	04/20/2041	166,673	181,908	180,041
GNMA	4.50%	04/20/2041	2,302,172	2,534,548	2,486,809
GNMA	5.00%	05/20/2041	370,693	406,836	408,890
GNMA	6.00%	06/20/2041	191,467	214,204	218,643
GNMA	6.00%	11/20/2041	455,274	509,338	501,099
GNMA	3.00%	09/15/2042	157,078	157,323	162,034
GNMA	3.00%	09/15/2042	1,225,935	1,217,698	1,264,614
GNMA	3.00%	10/15/2042	107,451	109,835	110,841
GNMA	3.00%	10/15/2042	552,022	566,512	569,439
GNMA	3.00%	11/15/2042	482,108	494,764	497,320
GNMA	2.00%	12/20/2042	355,450	357,449	354,852
GNMA	3.00%	01/20/2044	295,475	298,060	306,046
GNMA	4.00%	06/15/2044	31,907	34,026	34,408
GNMA	3.50%	04/15/2045	245,059	257,159	258,236
GNMA	4.00%	05/15/2045	184,336	197,643	201,551

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA	5.00%	05/20/2045	108,378	115,422	119,298
GNMA	4.00%	06/20/2045	290,726	309,396	307,561
GNMA	3.50%	07/15/2045	1,109,880	1,144,390	1,174,146
GNMA	3.00%	07/20/2045	841,976	861,818	869,776
GNMA	4.00%	09/20/2045	68,221	73,029	71,866
GNMA	4.00%	09/20/2045	350,633	379,779	367,636
GNMA	3.50%	05/20/2046	338,904	352,619	353,098
GNMA	3.00%	08/20/2046	745,416	747,402	769,627
GNMA	3.50%	09/20/2046	174,321	181,212	181,302
GNMA	4.00%	01/20/2047	3,628,098	3,842,494	3,781,598
GNMA	3.50%	04/20/2047	10,089,900	10,489,452	10,496,778
GNMA	3.50%	10/20/2047	998,041	1,039,484	1,035,917
GNMA	3.50%	10/20/2047	707,568	736,949	734,828
GNMA	3.00%	11/20/2047	63,437	64,105	65,326
GNMA	4.00%	11/20/2047	2,438,928	2,537,438	2,546,456
GNMA	3.50%	02/20/2048	770,039	797,231	799,781
GNMA	4.00%	04/20/2048	1,317,630	1,372,599	1,368,712
GNMA	3.50%	06/15/2048	161,669	159,951	169,827
GNMA	4.50%	06/20/2048	140,098	146,646	147,571
GNMA	3.25%	07/16/2048	10,969,386	10,704,579	11,182,706
GNMA	4.50%	09/20/2048	99,004	101,495	102,671
GNMA	5.00%	01/20/2049	2,529,405	2,640,523	2,669,155
GNMA	4.50%	04/20/2049	268,834	281,330	280,757
GNMA	2.50%	08/20/2049	96,056	95,275	94,931
GNMA	3.50%	08/20/2049	1,665,234	1,736,006	1,728,785
GNMA	2.50%	09/20/2049	395,718	392,502	391,078
GNMA	2.50%	10/20/2049	99,455	98,647	98,289
GNMA	4.00%	10/20/2049	199,440	209,895	209,548
GNMA	2.50%	11/20/2049	199,599	198,040	197,259
GNMA	4.00%	11/20/2049	1,797,512	1,889,635	1,898,366
GNMA	1.89%	06/16/2038	21,909	22,050	21,832
GNMA	2.16%	09/16/2040	990,948	973,529	987,317
GNMA	2.62%	10/16/2043	18,665	19,028	18,646
GNMA	2.40%	12/16/2044	988,887	986,602	985,063
GNMA	2.75%	08/16/2049	1,076,617	1,092,094	1,083,658
GNMA	2.00%	10/16/2051	90,342	88,196	88,867
GNMA	2.60%	01/16/2052	7,100,743	7,084,101	7,090,890
GNMA	2.85%	11/16/2055	3,599,408	3,692,216	3,626,963
GNMA	2.90%	10/16/2056	15,793,728	15,036,256	15,982,258
GNMA 2011 H06 Remic Passthru Ctf CI Fa	2.22%	02/20/2061	2,582,427	2,572,671	2,576,043
GNMA 2011 H09 CI Af Var	2.27%	03/20/2061	563,411	563,411	562,805
GNMA 2012 033 Remic CI B	2.89%	03/16/2046	7,850,000	7,921,141	7,937,259
GNMA 2012 053 Remic Passthru Ctf CI Ac	2.38%	12/16/2043	2,603,466	2,661,970	2,588,575
GNMA 2012 130 Remic Passthru Ctf CI Pa 3	3.00%	04/20/2041	293,552	304,650	297,037
GNMA 2012 147 Remic Passthru Secs CI Mx Ad	1.75%	12/16/2045	2,400,051	2,430,802	2,349,773



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA 2013 159 CI A	1.79%	08/16/2038	90,152	89,187	90,031
GNMA 2013 176 Remic Passthru Secs CI Mx Ah	2.46%	03/16/2046	164,007	165,416	165,066
GNMA 2017 H15 Remic Passthru Secs CI Fn	2.27%	07/20/2067	5,957,548	5,962,203	5,950,075
GNMA 2019 046 Remic Passthru Ctf CI Ae Fixed	3.10%	11/16/2054	9,915,612	9,835,435	10,068,475
GNMA Fixed	3.00%	07/20/2049	986,002	995,246	1,003,571
GNMA Fltg Rt	0.79%	07/16/2058	1,895,536	122,914	113,310
GNMA I & II - Single Issuer Gold Pool# Aa1688	4.32%	11/20/2062	1,534,800	1,731,830	1,542,700
GNMA II	4.50%	12/20/2034	94,012	90,749	99,157
GNMA II	5.00%	02/20/2037	455,895	441,862	504,068
GNMA II	6.00%	05/20/2038	16,425	18,375	18,757
GNMA II	6.00%	07/20/2038	581,056	650,057	663,027
GNMA II	5.00%	05/20/2040	75,496	78,339	83,410
GNMA II	5.00%	07/20/2040	99,190	106,012	109,553
GNMA II	4.00%	09/20/2040	295,794	307,718	306,027
GNMA II	3.50%	11/20/2042	443,198	461,191	454,696
GNMA II	4.00%	02/20/2043	56,392	59,193	59,661
GNMA II	5.50%	06/20/2043	154,818	174,364	172,633
GNMA II	3.50%	06/20/2044	147,747	146,316	154,546
GNMA II	3.50%	03/20/2045	103,199	105,117	107,588
GNMA II	3.50%	07/20/2045	1,433,024	1,502,900	1,494,069
GNMA II	3.50%	07/20/2046	925,000	948,703	948,113
GNMA II	4.00%	06/20/2047	1,807,384	1,897,395	1,890,489
GNMA II	3.00%	09/20/2047	31,507	30,768	32,488
GNMA II	4.00%	09/20/2047	3,336,818	3,454,649	3,498,961
GNMA II	5.00%	09/20/2047	96,896	102,771	103,889
GNMA II	3.50%	11/20/2047	151,245	152,880	156,972
GNMA II	4.00%	12/20/2047	792,632	818,269	827,620
GNMA II	4.00%	02/20/2048	947,306	991,119	987,148
GNMA II	4.00%	03/20/2048	866,137	902,541	904,450
GNMA II	4.00%	07/20/2048	886,604	922,311	921,041
GNMA II	4.50%	09/20/2048	489,949	512,265	515,169
GNMA II	4.50%	09/20/2048	72,194	74,010	74,860
GNMA II	4.50%	01/20/2049	586,493	612,014	615,755
GNMA II	3.50%	02/20/2049	305,695	316,506	315,367
GNMA II	4.50%	03/20/2049	2,892,139	3,007,098	3,021,054
GNMA II	4.00%	04/20/2049	282,181	293,380	292,194
GNMA II	4.00%	05/20/2049	1,873,088	1,948,587	1,941,926
GNMA II	4.00%	06/20/2049	389,882	406,513	403,901
GNMA II	3.50%	09/20/2049	357,946	371,162	370,853
GNMA II	3.50%	10/20/2049	12,900,149	13,378,581	13,338,560
GNMA II	3.50%	10/20/2049	1,096,767	1,126,585	1,111,711
GNMA II	3.00%	12/20/2049	6,800,000	6,971,594	6,989,214
GNMA II	4.51%	04/20/2063	1,956,407	2,183,930	1,976,421
GNMA II Jumbos	2.50%	02/15/2049	6,700,000	6,714,656	6,723,555



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA II Jumbos	3.00%		13,000,000	13,320,938	13,343,383
GNMA Remic	3.12%	03/16/2046	79,669	84,063	81,298
GNMA Remic	2.68%	05/16/2050	1,837,224	1,933,624	1,842,481
GNMA Remic	3.23%	06/16/2054	194,789	212,320	200,629
GNMA Ser 15 2 CI Ab	2.20%	10/16/2046	431,253	431,590	429,084
GNMA Ser 19 123 CIs A	3.00%	10/20/2049	600,000	606,937	605,696
GNMA Ser 2014 17 CI Am	2.57%	06/16/2048	517,383	538,078	529,743
GNMA Ser 2018 117 CIs Ac	2.75%	07/16/2046	1,227,297	1,206,011	1,235,330
Government Natl Mtg Assn Remic	1.90%	02/16/2053	613,807	625,124	597,838
Grand River Dam Auth Okla Rev	4.36%	06/01/2034	650,000	695,500	697,288
Helios Leasing I LLC	1.48%	12/04/2024	296,546	275,788	293,100
Hlth Care Auth For Baptist Ala Taxable Ser A	5.50%	11/15/2043	500,000	483,750	623,875
Honolulu Hawaii City & Cnty	6.48%	12/01/2035	480,000	556,639	498,096
I/O CMO Federal Home Ln Mtg Var Rt	0.97%	05/25/2026	1,599,366	92,012	86,103
I/O Fannie Mae	2.11%	08/25/2055	424,599	26,272	22,480
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	1,515,239	242,675	128,528
I/O Federal Home Ln Mtg Corp	4.46%	05/15/2039	260,459	63,161	20,311
I/O Federal Home Ln Mtg Corp	2.36%	04/15/2041	366,978	25,710	20,168
I/O Federal National Mortgage Assn Remic-fltg Rt	4.86%	03/25/2042	630,993	126,368	87,719
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr	0.00%	03/25/2042	45,071	41,691	41,085
I/O FHLMC Multiclass	3.50%	10/15/2032	465,428	88,431	51,771
I/O FHLMC Multiclass	4.29%	05/15/2038	146,153	16,808	15,579
I/O FHLMC Multiclass	4.49%	01/15/2040	318,946	49,317	51,754
I/O FHLMC Multiclass	4.21%	10/15/2041	338,751	68,153	52,074
I/O FHLMC Multiclass	4.26%	08/15/2042	1,446,160	332,843	238,489
I/O FHLMC Multiclass	4.51%	09/15/2042	289,693	53,968	41,317
I/O FHLMC Multiclass	4.21%	02/15/2044	525,848	122,095	88,342
I/O FHLMC Multiclass	4.26%	05/15/2044	353,466	81,491	57,959
I/O FHLMC Multiclass	1.48%	10/25/2021	644,550	68,672	14,440
I/O FHLMC Multiclass 3773 CI Ia	3.50%	06/15/2025	20,350	2,645	186
I/O FHLMC Multiclass Federal Home Ln Mtg Corp Sr K094 CI X1	1.02%	06/25/2029	1,999,446	147,605	141,890
I/O FHLMC Multiclass Federal Home Ln Mtg-corp Sr K094 CI Xam	1.15%	06/25/2029	4,850,000	488,565	438,707
I/O FHLMC Multiclass FHLMC #90 0121	2.47%	02/15/2038	25,260	1,926	1,642
I/O FHLMC Multiclass Sr Kc05 CI XI Var	1.20%	06/25/2027	3,496,488	235,933	231,494
I/O FHLMC Multiclass Tranche 00201 09 01 2029	0.89%	09/25/2029	2,059,438	152,732	149,502
I/O FNMA	3.00%	09/25/2027	548,046	78,097	37,295
I/O FNMA	2.67%	09/01/2031	100,000	103,141	101,336
I/O FNMA	5.00%	01/25/2038	64,836	14,215	9,543
I/O FNMA	2.29%	08/25/2044	818,248	61,752	47,515
I/O FNMA 407 CI	5.00%	01/25/2039	76,101	16,433	11,550
I/O FNMA 407 CI 23 Var	5.00%	01/25/2039	41,103	8,850	6,379
I/O FNMA 407 CI 27 Var	5.50%	01/25/2039	35,301	7,115	5,681



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
I/O FNMA FNMA Strip Tr 409 CI C 2 3 04 01 2027	3.00%	04/25/2027	671,828	72,641	45,355
I/O FNMA Remic	4.86%	02/25/2041	90,420	21,249	7,744
I/O FNMA Remic 2012 133 CI Cs	4.36%	12/25/2042	417,455	112,713	78,039
I/O FNMA Remic Tr 2010 27 CI As Var Rate	4.69%	04/25/2040	505,278	87,161	96,988
I/O FNMA Remic Tr 2011 90 CI Qi 5	5.00%	05/25/2034	57,529	8,674	880
I/O FNMA Remic Tr 2012 101 CI Bi	4.00%	09/25/2027	42,544	4,128	2,954
I/O FNMA Remic Tr 2012 118 CI Ci	3.50%	12/25/2039	771,858	118,003	47,845
I/O FNMA Remic Tr 2012 75 CI NS Var Rate	4.81%	07/25/2042	156,820	33,716	27,860
I/O FNMA Remic Tr 2013 126 CI Cs Var Rate	4.36%	09/25/2041	1,342,543	249,210	175,520
I/O FNMA Remic Tr 2013 26 CI Hi	3.00%	04/25/2032	604,523	69,898	30,909
I/O FNMA Smbs Tr 000390 CI	6.00%	07/25/2038	119,638	21,385	24,481
I/O FNMA Strip Tr 409 CI	4.00%	11/25/2041	750,981	175,352	132,900
I/O FNMA Strip Tr 409 CI C 18 4	4.00%	04/25/2042	541,651	101,334	87,555
I/O FNMA Strip Tr 409 CI C 22	4.50%	11/25/2039	187,850	23,481	41,654
I/O FNMA Stripped Mtg Backed Secs Smbs Tr 407 CI 41	6.00%	01/25/2038	158,806	28,535	33,784
I/O FNMA Tranche	4.36%	12/25/2042	236,799	70,744	45,484
I/O FNMA Tranche	4.36%	08/25/2045	238,180	61,331	54,375
I/O GNMA	4.29%	03/20/2042	374,549	80,528	74,256
I/O GNMA	4.41%	06/16/2043	469,430	86,404	56,570
I/O GNMA 2007 017 Remic Passthru Ctf Cl Ib	4.49%	04/20/2037	389,327	83,219	51,952
I/O GNMA 2010 085 Remic Passthru Ctf Cl Hs Var Rt	4.89%	01/20/2040	58,140	11,028	5,066
I/O GNMA 2010 31 Remic CI GS	4.74%	03/20/2039	29,949	5,452	897
I/O GNMA 2011 141 Remic Passthru Secs Clwi 4	4.00%	10/16/2026	127,521	15,542	10,157
I/O GNMA 2012 H27 CI Ai	1.78%	10/20/2062	1,471,777	103,484	65,200
I/O GNMA 2013 057 Remic Passthru	0.64%	06/16/2054	14,491,355	782,307	320,820
I/O GNMA 2013 69 Remic CI Ai	3.50%	05/20/2043	812,987	172,225	146,801
I/O GNMA 2015 167 Remic Pass Thru Ctf Cloi	4.00%	04/16/2045	367,782	85,165	67,219
I/O GNMA Gtd Remic Passthru Secs 2010 042 CI BS	4.72%	04/20/2040	41,780	7,599	8,246
I/O GNMA Remic	4.36%	08/16/2042	347,408	77,950	67,817
I/O GNMA Remic	4.44%	08/20/2044	1,002,350	235,865	199,381
I/O GNMA Remic	0.64%	11/16/2055	10,994,998	873,827	415,117
Illinois St	7.10%	07/01/2035	215,000	237,414	264,942
Israel Aid Israel	5.50%	09/18/2033	5,848,000	6,705,463	8,000,049
Israel St U S Govt Gtd	0.00%	05/15/2022	315,000	230,602	301,120
Long Island Pwr Auth N Y Elec Sys Rev	5.85%	05/01/2041	45,000	49,944	59,577
Los Angeles Calif Cmnty College Dist	6.68%	08/01/2036	65,000	94,240	94,241
Los Angeles Calif Cmnty College Dist	6.75%	08/01/2049	260,000	386,154	426,855
Los Angeles Calif Dept Wtr & Pwr Rev	7.00%	07/01/2041	65,000	72,378	66,630
Los Angeles Calif Uni Sch Dist	5.75%	07/01/2034	4,125,000	5,179,584	5,282,516
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.49%	08/01/2033	605,000	810,458	820,664



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.62%	08/01/2040	540,000	820,103	836,806
Massachusetts St Port Auth Spl Facs Rev	6.20%	07/01/2031	90,000	105,659	109,805
Mercedes Tex Indpt Sch Dist	4.70%	08/15/2032	885,000	962,473	963,685
Metropolitan Transn Auth N Y Rev	7.13%	11/15/2030	85,000	99,360	88,609
Metropolitan Transn Auth N Y Rev	6.69%	11/15/2040	40,000	52,363	56,289
Metropolitan Transn Auth NY Dedicated Tax Fd	7.34%	11/15/2039	450,000	662,224	704,048
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	7.46%	10/01/2046	75,000	108,120	120,849
Metropolitan Wtr Dist Southn Calif Wtrwks Rev	6.95%	07/01/2040	950,000	1,104,562	973,056
Milwaukee Cnty Wis	6.84%	12/01/2028	10,000	12,319	12,621
Missouri Jt Mun Elec Util Commn Pwr Projrev	6.89%	01/01/2042	15,000	19,931	20,561
Missouri St Hsg Dev Commn Single Family Mtg Rev	2.65%	11/01/2040	1,940,000	1,940,000	1,930,319
Mn St Hsg Fin Agy Homeownership Fin	3.00%	10/01/2047	6,858,166	6,858,166	6,919,547
N J Econ Dev Auth St Pension Fdg Rev	7.43%	02/15/2029	450,000	562,430	564,178
New Jersey Econ Dev Auth St Pension Fdg Rev	0.00%	02/15/2020	619,000	542,442	617,756
New Jersey St Transn Tr Fd Auth	6.10%	12/15/2028	280,000	306,357	290,903
New Jersey St Transn Tr Fd Auth	4.08%	06/15/2039	265,000	265,000	263,898
New Jersey St Transn Tr Fd Auth	6.56%	12/15/2040	125,000	168,728	164,991
New York N Y	5.82%	10/01/2031	240,000	264,433	246,468
New York N Y	6.25%	06/01/2035	1,615,000	1,837,752	1,641,147
New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev Taxable	6.12%	06/15/2042	500,000	561,750	508,865
New York N Y City Transitional Fin Auth Rev	2.94%	08/01/2023	735,000	753,985	757,587
New York N Y City Transitional Fin Auth Rev	2.61%	02/01/2025	6,420,000	6,426,142	6,505,514
New York N Y City Transitional Fin Auth Rev	3.55%	08/01/2028	950,000	928,777	1,020,927
New York NY	6.27%	03/01/2031	500,000	571,275	503,300
New York NY	5.68%	10/01/2034	10,000,000	10,189,000	10,026,900
New York NY	6.25%	06/01/2035	315,000	359,296	320,100
New York NY	5.97%	03/01/2036	1,000,000	1,315,430	1,329,470
New York NY City Mun Wtr Fin Auth Wtr & Swr Sys Rev	6.45%	06/15/2041	220,000	243,151	224,319
New York NY City Transitional Fin Auth Rev	5.93%	11/01/2036	650,000	724,834	669,760
New York St Dorm Auth Revs Non St	4.95%	08/01/2048	100,000	111,256	107,853
New York St Dorm Auth Revs Non St Sup-ported	4.85%	07/01/2048	150,000	167,715	167,583
New York St Dorm Auth St Persome Taxrev	5.50%	03/15/2030	200,000	239,536	235,042
New York St Dorm Auth St Persome Taxrev	0.00%	02/15/2034	1,045,000	1,045,000	1,058,804
New York St Urban Dev Corp Rev	5.84%	03/15/2040	150,000	180,159	190,226
Newport Beach Calif Ctf Partn	7.17%	07/01/2040	400,000	549,072	576,468
NMA Pool #at	4.00%	06/01/2043	44,329	45,950	47,963
Northern Ariz Univ Revs	6.59%	08/01/2030	245,000	279,066	250,821
Ny N Y Cy Mun Wtr Fin Auth Wtr & Taxa 2nd Gen Resol	6.28%	06/15/2042	130,000	138,212	134,961



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Ny N Y Taxable Build Amer Bds F 1	6.65%	12/01/2031	1,585,000	1,854,390	1,651,602
Ny NY Cy Mun Fin Auth Wtr & Taxable 2nd Gen	6.49%	06/15/2042	435,000	491,133	443,204
Ny NY Taxable Build Amer Bds F 1	6.65%	12/01/2031	530,000	625,649	552,271
Oklahoma Dev Fin Auth Health Sys Rev	5.45%	08/15/2028	750,000	815,925	844,350
Or Sch Brds Assn Taxable Pension Ser B	5.55%	06/30/2028	125,000	140,339	147,914
Or Sch Brds Assn Taxable Pension Ser B	5.68%	06/30/2028	110,000	125,355	131,893
Overseas Private Inv. Cor	3.42%	07/15/2038	10,425,000	10,430,942	11,311,208
Overseas Private Investment Corp U S Govt Gtd Cfts Partn	3.17%	10/05/2034	9,325,695	9,072,595	9,865,071
P/O FNMA	0.00%	03/25/2042	22,535	20,845	20,541
Pasadena Cal Pub Fing Auth Lease Rev Tax-able Ser	7.15%	03/01/2043	125,000	178,781	191,071
Phil Pa Auth For Indl Dev Pension Ret Sys Ser A	6.35%	04/15/2028	380,000	431,452	468,179
Port Auth NY & NJ	5.65%	11/01/2040	110,000	133,444	146,834
PVTPL FHLMC Multiclass	2.69%	01/25/2049	1,957,756	1,957,756	1,958,965
Richland Cnty S C Sch Dist No	5.00%	05/01/2026	800,000	867,792	808,488
Riverside Calif Elec Rev	7.61%	10/01/2040	85,000	116,382	135,916
San Diego Calif Pub Facs Fing Auth Leaserev	4.08%	10/15/2033	200,000	217,708	216,646
San Diego Cnty Calif Regl Arpt Auth Arptrev	6.63%	07/01/2040	695,000	789,450	711,103
San Diego Cnty Calif Regl Arpt Auth Spl Facs Rev	5.59%	07/01/2043	700,000	800,086	792,610
San Francisco Calif City & Cnty Cfts Partn	6.36%	11/01/2029	225,000	265,364	278,834
San Jose Calif Arpt Rev	6.45%	03/01/2032	120,000	136,376	125,552
Small Business	2.78%	01/01/2036	4,023,014	4,023,014	4,081,749
Small Business Adm Gtd Dev Partn Ctf	4.77%	04/01/2024	167,552	169,070	173,558
Small Business Admin	3.64%	09/10/2023	97,549	102,936	99,599
Small Business Admin	2.85%	03/10/2027	10,821,617	10,872,656	11,011,304
Small Business Admin	3.54%	12/01/2038	12,248,215	12,327,189	12,974,301
Small Business Admin	3.42%	03/01/2044	566,996	566,996	603,073
Small Business Admin Gtd	2.98%	04/01/2039	437,467	437,467	448,801
Small Business Admin Gtd Dev Partn	5.87%	07/01/2028	1,526,710	1,654,957	1,644,595
Small Business Admin Gtd Dev Partn	3.54%	07/01/2038	5,946,736	5,969,031	6,319,173
Small Business Admin Gtd Dev Partn	3.26%	02/01/2039	4,857,648	4,857,648	5,070,651
Small Business Admin Gtd Dev Partn	2.69%	07/01/2044	413,568	413,568	419,099
Small Business Admin Gtd Dev Partn Ctf	4.89%	12/01/2023	98,607	102,966	102,783
Small Business Admin Gtd Dev Partn Ctf	3.65%	09/01/2043	6,537,643	6,537,643	6,976,459
Small Business Admin Gtd Dev Partn Ctf	2.22%	10/01/2044	650,000	650,000	636,181
Small Business Admin Gtd Dev Partn Ctf	4.93%	01/01/2024	179,927	180,049	186,297
Small Business Admin Gtd Dev Partn Ctf	4.72%	02/01/2024	145,866	146,954	151,191
Small Business Admin Gtd Dev Partn Ctf	6.07%	07/01/2026	144,380	151,644	152,215
Small Business Admin Gtd Dev Partn Ctf	5.51%	11/01/2027	1,267,408	1,348,098	1,371,209
Small Business Admin Gtd Dev Partn Ctf	5.29%	12/01/2027	738,012	780,505	779,772
Small Business Admin Gtd Dev Partn Ctf 2004 20 F Partn Ctf	5.52%	06/01/2024	269,981	278,847	284,038



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Small Business Admin Gtd Dev Partn Ctf 2004 20 I Partn Ctf . 0001	4.99%	09/01/2024	644,319	704,717	669,192
Small Business Admin Gtd Dev Partn Ctf 2006 20j Partn Ctf	5.37%	10/01/2026	203,016	209,420	214,705
Small Business Admin Gtd Dev Partn Ctf 2009 20f Partn Ctf	4.95%	06/01/2029	1,391,939	1,470,049	1,490,372
Small Business Admin Gtd Partn Ctf	2.52%	09/10/2027	15,909,807	15,509,077	15,871,844
Small Business Admin Gtd Partn Ctf Gtd	2.35%	03/10/2023	3,447,131	3,434,166	3,455,676
Small Business Admin Partn Certs	5.11%	08/01/2025	611,184	655,822	640,889
Small Business Admin Sr 19 10b Cl 1	2.28%	09/10/2029	1,325,000	1,325,000	1,319,000
Small Business Administration	3.87%	11/01/2038	10,819,116	11,065,128	11,696,645
Small Business Administration Particip 2002 20f 1	5.80%	06/01/2022	64,927	66,382	67,028
Small Business Administration Particip 2003 20e 1	4.64%	05/01/2023	16,803	18,105	17,414
Small Business Fixed	3.55%	09/10/2028	1,347,850	1,347,850	1,401,202
Sonoma Cnty Calif Pension Oblig	6.00%	12/01/2029	295,000	338,334	351,445
Tenn Valley Authority	2.88%	02/01/2027	9,360,000	9,471,199	9,825,577
Tennessee Vy Auth 2011 Global Pwr Bd	3.88%	02/15/2021	2,040,000	2,024,251	2,085,339
Tennessee Vy Auth Tennessee Valley Authority	4.65%	06/15/2035	9,232,000	9,597,527	11,530,226
Texas A & M Univ Perm Univ Fd	3.10%	07/01/2049	3,200,000	3,134,944	3,116,448
Texas St	2.80%	04/01/2032	105,000	105,000	106,027
Texas St	2.88%	04/01/2033	105,000	105,000	106,280
Texas St	2.96%	04/01/2034	430,000	430,000	435,547
Texas St	4.11%	10/01/2035	500,000	500,000	536,470
Totem Ocean Trailer Express 2002 1 Bd Fin Oblig	6.36%	04/15/2028	3,787,000	4,563,335	4,388,257
Tsy Infl IX N/ B	1.04%	02/15/2048	3,050,000	3,533,956	3,521,773
Tsy Infl IX N/B	0.14%	01/15/2022	4,600,000	4,818,073	5,227,400
Tsy Infl IX N/B US Gvt National	0.40%	01/15/2027	1,960,000	2,120,910	2,119,748
TX St Dept Hsg & Cmnty Affairs Resdntl Mtg Rev	2.88%	07/01/2041	1,905,000	1,902,766	1,908,581
United States Gov Natl Treas Bd Strippedprin Pmt	0.00%	05/15/2040	16,226,000	7,234,834	10,179,827
United States Of Amer Treas Bd	2.38%	05/15/2027	178,107,000	183,664,814	184,751,226
United States Of Amer Treas Bonds 0 75	0.85%	02/15/2042	1,860,000	2,036,290	2,200,039
United States Of Amer Treas Bonds Dtd 05/ 15/ 2016	2.50%	05/15/2046	103,960,000	95,337,306	106,400,623
United States Of America Tbill 05 28 2020	0.00%	05/28/2020	1,500,000	1,488,160	1,490,597
United States Of America Tbond	1.75%	11/15/2029	3,925,000	3,885,095	3,868,885
United States Of Treas	2.38%	04/30/2026	85,000	85,505	87,995
United States T Bond	2.88%	05/15/2049	14,620,000	16,799,682	16,157,955
United States Treas	2.00%	01/31/2020	5,000,000	5,004,883	5,001,323
United States Treas	1.38%	05/31/2020	430,000	428,398	429,496
United States Treas	2.63%	07/31/2020	500,000	500,059	502,832
United States Treas	2.00%	02/28/2021	15,000,000	15,067,383	15,061,523
United States Treas	2.38%	04/15/2021	3,820,000	3,830,757	3,856,857
United States Treas	2.63%	05/15/2021	70,000	70,927	70,962



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
United States Treas	2.13%	12/31/2021	810,000	818,039	818,511
United States Treas	2.00%	02/15/2022	9,240,000	8,976,334	9,318,684
United States Treas	1.63%	11/15/2022	12,065,000	11,914,070	12,073,955
United States Treas	2.00%	02/15/2023	1,400,000	1,400,010	1,416,406
United States Treas	2.50%	03/31/2023	10,000,000	9,904,688	10,277,344
United States Treas	2.75%	11/15/2023	1,820,000	1,871,041	1,894,293
United States Treas	2.75%	02/15/2024	44,000,000	44,932,102	45,895,781
United States Treas	2.13%	03/31/2024	110,000	108,123	112,045
United States Treas	2.25%	04/30/2024	500,000	512,871	512,031
United States Treas	2.50%	05/15/2024	1,015,000	1,042,318	1,050,247
United States Treas	2.38%	08/15/2024	90,040,000	91,588,293	92,797,475
United States Treas	1.25%	08/31/2024	22,800,000	22,441,273	22,364,484
United States Treas	2.25%	11/15/2024	35,205,000	36,012,337	36,127,756
United States Treas	1.50%	11/30/2024	570,000	564,225	565,391
United States Treas	2.50%	01/31/2025	7,550,000	7,731,516	7,846,102
United States Treas	2.00%	08/15/2025	22,480,000	21,784,204	22,788,222
United States Treas	1.63%	02/15/2026	68,620,000	65,841,190	68,016,895
United States Treas	2.25%	03/31/2026	20,000,000	19,818,750	20,551,562
United States Treas	1.63%	05/15/2026	4,350,000	4,053,316	4,305,990
United States Treas	1.88%	06/30/2026	14,900,000	15,002,049	14,973,918
United States Treas	2.00%	11/15/2026	25,000,000	24,029,102	25,290,039
United States Treas	2.25%	02/15/2027	23,015,000	23,624,194	23,661,398
United States Treas	2.75%	02/15/2028	70,000	68,197	74,629
United States Treas	2.88%	05/15/2028	66,300,000	69,502,845	71,409,762
United States Treas	2.88%	08/15/2028	2,220,000	2,261,051	2,394,305
United States Treas	2.63%	02/15/2029	59,740,000	62,550,104	63,357,071
United States Treas	1.63%	08/15/2029	450,000	451,079	438,732
United States Treas	0.65%	04/15/2023	5,800,000	5,812,587	6,101,969
United States Treas	0.51%	04/15/2024	4,650,000	4,800,229	4,821,333
United States Treas Bd Stripped Prin Pmt	0.00%	05/15/2045	19,501,000	8,479,445	10,565,017
United States Treas Bds	1.50%	08/15/2026	7,415,000	7,134,167	7,271,624
United States Treas Bds	2.25%	08/15/2027	5,100,000	5,166,422	5,245,629
United States Treas Bds	5.00%	05/15/2037	225,000	293,897	318,894
United States Treas Bds	4.38%	11/15/2039	1,295,000	1,637,360	1,735,856
United States Treas Bds	2.88%	05/15/2043	12,200,000	12,442,345	13,319,445
United States Treas Bds	3.63%	08/15/2043	10,160,000	11,924,109	12,484,894
United States Treas Bds	3.75%	11/15/2043	590,000	708,237	739,321
United States Treas Bds	3.63%	02/15/2044	3,705,000	4,170,920	4,562,505
United States Treas Bds	3.13%	08/15/2044	9,455,000	9,948,435	10,779,069
United States Treas Bds	3.00%	05/15/2045	710,000	707,369	794,451
United States Treas Bds	2.88%	11/15/2046	1,800,000	1,743,316	1,979,297
United States Treas Bds	3.00%	02/15/2047	37,000,000	41,633,229	41,674,140
United States Treas Bds	3.00%	05/15/2047	3,880,000	4,010,342	4,370,002
United States Treas Bds	3.00%	08/15/2048	3,155,000	3,392,611	3,562,315



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
United States Treas Bds	2.25%	08/15/2049	16,170,000	16,212,403	15,730,378
United States Treas Bds	1.52%	02/15/2044	3,340,000	3,769,001	4,348,997
United States Treas Bds 0	4.63%	02/15/2040	950,000	1,056,171	1,315,527
United States Treas Bds 00202	4.75%	02/15/2037	37,440,000	50,303,370	51,583,838
United States Treas Bds 00205	4.38%	02/15/2038	1,500,000	1,483,125	1,998,047
United States Treas Bds Bd	5.25%	11/15/2028	295,000	386,350	375,814
United States Treas Bds Bd	3.13%	02/15/2043	4,255,000	4,510,409	4,835,575
United States Treas Bds Dtd	2.75%	11/15/2047	19,200,000	18,698,433	20,642,250
United States Treas Bds Dtd	3.13%	05/15/2048	6,500,000	6,564,971	7,503,438
United States Treas Bds Dtd 00209	3.50%	02/15/2039	2,905,000	3,594,523	3,487,021
United States Treas Bds Dtd 00219	4.25%	11/15/2040	400,000	523,172	530,266
United States Treas Bds Dtd 00247	2.50%	02/15/2046	51,138,100	49,207,091	52,338,647
United States Treas Bds Dtd 02/ 15/ 2000	6.25%	05/15/2030	6,230,000	8,471,104	8,767,021
United States Treas Bds Dtd 02/ 15/ 2006	4.50%	02/15/2036	5,195,000	6,402,423	6,896,768
United States Treas Bds Dtd 02/15/2000	6.25%	05/15/2030	60,320,000	83,099,441	84,883,906
United States Treas Bds Treasury Bond	2.38%	11/15/2049	30,855,000	31,155,252	30,839,332
United States Treas Bds Tsy Infl IX N/ B	1.09%	02/15/2046	2,290,000	2,510,792	2,735,005
United States Treas Bills	0.00%	04/16/2020	669,000	664,607	666,039
United States Treas Bonds	1.02%	02/15/2049	10,500,000	10,634,542	11,931,648
United States Treas Dtd	2.00%	02/15/2025	69,000,000	68,388,574	69,997,265
United States Treas Infl Idx	0.25%	07/15/2029	2,835,000	2,888,087	2,879,829
United States Treas Infl Indexed	0.14%	07/15/2022	8,975,000	9,631,552	10,085,507
United States Treasury	2.25%	11/15/2027	70,180,000	72,850,517	72,175,744
Univ Calif Regts Med Ctr Pooled Rev	6.46%	05/15/2029	350,000	428,242	424,312
Univ Calif Regts Med Ctr Pooled Rev	6.40%	05/15/2031	475,000	593,049	603,226
Univ Calif Regts Med Ctr Pooled Rev	6.55%	05/15/2048	960,000	1,257,741	1,386,211
University Calif Revs	3.35%	07/01/2029	540,000	540,000	574,630
University Calif Revs	6.30%	05/15/2050	100,000	119,723	124,630
University N C Chapel Hill Rev	2.48%	12/01/2025	4,900,000	4,915,533	4,981,193
US Treas	2.25%	02/29/2020	10,000,000	10,020,703	10,009,174
US Treas	2.75%	05/31/2023	9,025,000	9,363,111	9,357,797
US Treas	0.13%	04/15/2022	13,300,000	13,424,955	14,052,885
US Treas Bd Stripped Prin Pmt	0.00%	05/15/2043	19,644,000	7,757,462	11,191,592
US Treas Bds Dtd 05 16 2011	4.38%	05/15/2041	570,000	721,901	769,700
US Treasury Dtd 02/ 15/ 2010	2.53%	02/15/2040	1,530,000	2,352,258	2,380,900
US Treasury N/B	2.38%	05/15/2029	36,970,000	38,667,801	38,453,133
Utah St	4.55%	07/01/2024	360,000	376,740	381,128
Utd States Treas	2.25%	04/30/2021	500,000	494,180	504,219
Utd States Treas	2.13%	06/30/2021	145,000	145,986	146,144
Utd States Treas	2.13%	06/30/2022	290,000	289,482	293,829
Utd States Treas	1.88%	08/31/2022	3,000,000	3,012,891	3,022,031
Utd States Treas	1.63%	12/15/2022	3,600,000	3,599,264	3,603,516
Utd States Treas	2.63%	02/28/2023	20,000,000	20,464,062	20,618,750
Utd States Treas	1.75%	12/31/2024	8,510,000	8,507,566	8,536,926



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Vessel Mgmt Svcs U S Gov Gtd Ship Fing Obligs	5.13%	04/16/2035	3,282,000	3,550,701	3,794,770
Vessel Mgmt Svcs US Govt Gtd Ship Fing	5.85%	05/01/2027	141,000	166,192	157,320
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	07/01/2042	120,000	152,028	172,364
Wi Treasury	0.00%	01/09/2020	3,670,000	3,634,855	3,668,996
WI Treasury Sec	1.63%	11/30/2026	17,390,000	17,282,689	17,169,908
Wi Treasury Sec	3.38%	11/15/2048	2,285,000	2,781,647	2,764,136
WI Treasury Sec	3.38%	11/15/2048	310,000	341,285	375,003
Wi United States Treas	1.66%	04/30/2021	11,430,000	11,424,996	11,423,729
Wisconsin St Gen Fd Annual Appropriationrev	3.15%	05/01/2027	7,770,000	7,624,864	8,065,959
Total Government & Government Agency Securities			\$3,717,326,432	\$3,733,477,037	\$3,823,800,631

U.S. Securities					
Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CF Blackrock US	0.00%		\$22,596,527	\$ 1,413,779,825	\$ 1,734,360,670
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		126,601	3,613,515	4,768,927
CF Wa Floating Rate Highome Fund LLC	0.00%		2,524,207	54,025,678	57,236,393
Mfb Nt Collective Aggregate Bond Index Fund - Lending - Tier H	0.00%		3,095,754	1,142,014,166	1,809,158,439
Total Fixed Income Funds			\$28,343,088	\$2,613,433,184	\$3,605,524,429

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Angola					
Angola	9.38%	05/08/2048	\$ 590,000	\$ 655,844	\$ 649,004
Republic Of Angola	8.25%	05/09/2028	400,000	411,400	433,083
Argentina					
Aeropuertos	6.88%	02/01/2027	181,250	181,047	174,000
Argentina	73.08%	12/31/2033	5,401,000	2,018,425	787,063
Argentina Rep Bd	7.50%	04/22/2026	740,000	699,125	384,800
Argentina(rep Of) Frn 06/ 2020 Ars1	56.59%	06/21/2020	122,755,000	4,431,507	1,389,051
Argentina(rep Of) Par Bd	3.75%	12/31/2038	2,430,000	1,369,195	1,184,649
Buenos Aires(prov) Frn 04/ 2025 Ars1'badlar 375	59.85%	04/12/2025	29,270,000	1,451,259	325,098
Provincia De Buenos Aire	6.50%	02/15/2023	500,000	497,905	207,500
Pvptl Tecpetrol	4.88%	12/12/2022	170,000	163,838	172,550
PVTPL Provincia De Buenos Aire	7.88%	06/15/2027	420,000	413,834	178,500
PVTPL YPF Energia Electrica	10.00%	07/25/2026	200,000	199,812	174,051
Republic Of Argentina	5.63%	01/26/2022	2,970,000	2,952,325	1,536,975
Republic Of Argentina	7.13%	07/06/2036	340,000	354,775	161,503
Republic Of Argentina	7.63%	04/22/2046	290,000	277,698	145,725
Transportadora De	6.75%	05/02/2025	200,000	181,750	176,500
Australia					
BHP Billiton Fin	5.00%	09/30/2043	600,000	599,910	768,422
PVTPL BHP Billiton Fin USA Ltd	6.75%	10/19/2075	1,220,000	1,223,079	1,432,487
PVTPL Mineral Res Ltd Fixed	8.13%	05/01/2027	2,432,000	2,468,322	2,669,120
PVTPL Woodside Fin Ltd Fixed	4.50%	03/04/2029	300,000	299,451	328,402
Westpac Bkg Corp	2.30%	05/26/2020	90,000	88,551	90,120
Westpac Bkg Corp	2.60%	11/23/2020	530,000	522,951	532,877
Azerbaijan					
Southern Gas Corri	6.88%	03/24/2026	970,000	1,079,125	1,151,831
Bahrain					
Bahrain	7.00%	10/12/2028	1,215,000	1,157,309	1,440,718
Bahrain	6.75%	09/20/2029	990,000	1,096,920	1,158,961
Belgium					
Anheuser Busch	3.30%	02/01/2023	612,000	609,681	634,063
Anheuser Busch	4.00%	04/13/2028	260,000	257,962	286,144
Anheuser Busch Cos LLC Corp	3.65%	02/01/2026	1,250,000	1,270,201	1,333,203
Anheuser Busch Cos LLC Corp	4.70%	02/01/2036	830,000	830,098	961,766
Anheuser Busch Cos LLC Corp	4.90%	02/01/2046	1,860,000	1,961,050	2,206,188
Anheuser Busch Inbev Wor	5.55%	01/23/2049	335,000	434,914	435,271
Anheuser Busch Inbev Worldwide	4.15%	01/23/2025	290,000	289,710	316,062
Anheuser Busch Inbev Worldwide	4.75%	01/23/2029	760,000	760,890	880,969
Bermuda					
PVTPL Teekay Corp Teekay Corp	9.25%	11/15/2022	900,000	900,000	947,250
Brazil					
Brazil	10.00%	01/01/2023	2,600	1,047,187	750,498
Brazil Federative Rep	2.63%	01/05/2023	200,000	175,200	200,000



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Brazil Federative Rep Bd	4.63%	01/13/2028	790,000	731,422	848,460
Brazil Federative Rep Global Bd	4.25%	01/07/2025	10,500,000	10,556,000	11,174,625
Brazil Federative Rep Global Bd 5 T Bond	5.00%	01/27/2045	1,650,000	1,365,443	1,714,020
Brazil(fed Rep Of)	10.00%	01/01/2021	41,486	12,447,615	11,351,665
Brazil(fed Rep Of)	10.00%	01/01/2023	2,689	786,651	776,188
Embraer Neth Fin B	5.40%	02/01/2027	9,920,000	10,676,175	11,165,059
Hidrovias Intl Fin	5.95%	01/24/2025	1,090,000	1,037,680	1,129,512
Nbm US Hldgs Fixed	7.00%	05/14/2026	690,000	738,635	747,277
Petrobras Global	6.13%	01/17/2022	102,000	102,000	108,874
Petrobras Global	6.25%	03/17/2024	363,000	369,506	406,941
Petrobras Global	7.38%	01/17/2027	450,000	459,750	549,000
Petrobras Global	5.75%	02/01/2029	250,000	245,130	282,000
Petrobras Global Fin B.V.	6.90%	03/19/2049	370,000	370,000	434,010
Petrobras Global Finance	5.30%	01/27/2025	5,168,000	4,969,197	5,635,756
Petrobras Intl Fin	6.75%	01/27/2041	1,050,000	1,001,584	1,218,136
PVTPL Aegea Fin	5.75%	10/10/2024	1,060,000	1,060,000	1,115,661
PVTPL Braskem Neth Fin B.V.	5.88%	01/31/2050	500,000	494,265	496,875
PVTPL Cosan Ltd	5.50%	09/20/2029	1,200,000	1,199,844	1,251,000
PVTPL Gerdau Trade	4.88%	10/24/2027	400,000	400,352	429,004
PVTPL Jsl Europe	7.75%	07/26/2024	200,000	198,674	215,702
PVTPL Marb Bondco Plc	6.88%	01/19/2025	200,000	197,282	212,326
PVTPL Nbm US Hldgs Fixed	7.00%	05/14/2026	200,000	210,250	216,602
PVTPL Petrobras Global Fin BV	5.09%	01/15/2030	14,150,000	12,755,460	15,161,866
PVTPL Ultrapar Intl	5.25%	06/06/2029	200,000	200,000	210,900
Rumo Luxembourg S	5.88%	01/18/2025	330,000	355,690	353,925
Secretaria Tesouro	10.00%	01/01/2025	10,500	2,404,779	3,133,769
Secretaria Tesouro	10.00%	01/01/2027	10,696	3,153,796	3,272,520
Secretaria Tesouro	10.00%	01/01/2029	2,970	914,088	930,393
Suzano Austria	7.00%	03/16/2047	200,000	190,988	235,252
Suzano Austria Fixed	6.00%	01/15/2029	200,000	204,250	225,500
Vale Overseas Ltd	6.88%	11/21/2036	150,000	158,618	195,000
Canada					
1st Quantum	7.25%	05/15/2022	300,000	277,500	301,410
Bank Montreal Que	3.80%	12/15/2032	7,085,000	6,895,637	7,389,301
Barrick Gold Corp	5.25%	04/01/2042	110,000	115,550	131,279
Barrick N Amer Fin	5.70%	05/30/2041	590,000	655,352	727,776
Brookfield	6.13%	07/01/2022	1,275,000	1,272,121	1,294,125
Canada	1.50%	08/01/2021	1,100,000	826,718	845,509
Cdn Nat Res Ltd Fixed	2.95%	01/15/2023	775,000	774,756	790,620
Cdn Pac Ry Co New	5.75%	03/15/2033	165,000	210,199	205,971
Fairfax Finl Hldgs	8.30%	04/15/2026	485,000	417,425	602,266
Man Prov Cda	3.05%	05/14/2024	1,290,000	1,276,739	1,349,679
Manulife Finl Corp	4.06%	02/24/2032	1,660,000	1,582,880	1,722,267
Nova Scotia Prov	8.25%	07/30/2022	865,000	1,054,383	994,437
Nutrien Ltd	4.88%	03/30/2020	210,000	223,888	211,370

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Open Text Corp	5.63%	01/15/2023	570,000	599,475	579,975
PVTPL Bausch Health Cos	7.00%	01/15/2028	1,000,000	1,000,000	1,103,800
PVTPL Bausch Health Cos Fixed	5.75%	08/15/2027	350,000	359,877	379,750
PVTPL Bausch Health Cos Fixed	7.25%	05/30/2029	1,000,000	1,000,000	1,142,500
PVTPL Bombardier	7.50%	03/15/2025	150,000	151,688	154,686
PVTPL Brookfield Resdntl Pptys	6.38%	05/15/2025	310,000	310,000	322,400
PVTPL Brookfield Residential Pptys	6.25%	09/15/2027	1,280,000	1,280,456	1,350,400
PVTPL Cascades / Cascades USA	5.13%	01/15/2026	775,000	775,000	796,312
PVTPL Cascades/ Cascades USA	5.38%	01/15/2028	650,000	650,000	667,875
PVTPL First Quantum Minerals Ltd	7.25%	04/01/2023	1,915,000	1,869,167	1,982,561
PVTPL First Quantum Minerals Ltd	6.88%	03/01/2026	676,000	666,286	684,450
PVTPL Kissner Hldgs Lp/ Kissner Mlg Co Ltd/	8.38%	12/01/2022	2,000,000	2,015,075	2,092,500
PVTPL New Gold	6.38%	05/15/2025	281,000	225,962	259,872
PVTPL Open Text Corp Bd 144a	5.88%	06/01/2026	985,000	1,028,790	1,053,950
PVTPL Parkland Fuel Corp	5.88%	07/15/2027	1,204,000	1,220,542	1,294,733
PVTPL Ritchie Bros Auctioneers 144a	5.38%	01/15/2025	800,000	818,125	834,000
PVTPL Rockpoint Gas Storage Cda Ltd	7.00%	03/31/2023	1,400,000	1,383,798	1,375,500
PVTPL Videotron Ltd / Videotron Ltee	5.38%	06/15/2024	1,810,000	1,841,754	1,991,000
Quebec Prov Cda	2.75%	04/12/2027	1,170,000	1,107,031	1,220,430
Quebecor Media	5.75%	01/15/2023	3,615,000	3,664,388	3,926,794
Rogers	2.90%	11/15/2026	350,000	345,996	356,655
Rogers Communications	4.35%	05/01/2049	545,000	545,547	610,178
Royal Bank Of Canada	2.15%	10/26/2020	460,000	450,280	460,879
Royal Bk Cda Global Medium Term Sr Bk	2.25%	11/01/2024	360,000	359,201	361,528
Teck Resources Ltd	6.00%	08/15/2040	30,000	30,870	33,491
Toronto Dominion Bk Sr Medium Term Bk	3.04%	04/07/2021	5,000,000	5,000,000	5,053,150
Transcanada Tr	5.30%	03/15/2077	540,000	542,950	554,558
Valeant Pharmaceuticals Intl Cda Gtd	7.00%	03/15/2024	2,425,000	2,495,411	2,522,000
Videotron Ltd	5.13%	04/15/2027	1,220,000	1,220,831	1,305,400
Videotron Ltee	5.00%	07/15/2022	1,460,000	1,499,512	1,540,300
Cayman Islands					
Gate Cap Cayman 1	1.84%	03/27/2021	176,864	178,213	176,953
Msn 41079 & 41084	1.63%	12/14/2024	390,350	375,907	387,429
Pfd Term Secs Xii Ltd / Pfd Term S	2.60%	12/24/2033	325,697	319,183	313,246
PVTPL Community Funding Clo Ltd	5.75%	11/01/2027	2,845,593	2,845,593	2,854,553
Chile					
Celulosa Arauco Y Fixed	3.88%	11/02/2027	12,500,000	12,578,125	12,547,000
Chile	4.50%	03/01/2026	130,000,000	192,754	193,370
Chile	5.00%	03/01/2035	1,275,000,000	1,962,835	2,029,452
Codelco	4.88%	11/04/2044	235,000	217,016	268,949
Corporacion	3.63%	08/01/2027	1,000,000	992,040	1,039,720
Enel Chile SA	4.88%	06/12/2028	1,395,000	1,378,595	1,541,475
China					
Alibaba Group Hldg	3.40%	12/06/2027	1,325,000	1,318,521	1,380,534
Alibaba Group Hldg	4.20%	12/06/2047	620,000	618,952	688,841
Baidu	3.63%	07/06/2027	500,000	499,228	516,811



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CNOOC Fin 2015 U S	3.50%	05/05/2025	1,050,000	1,052,258	1,096,810
CNOOC Finance 2013 Ltd Corp	2.88%	09/30/2029	200,000	198,864	200,082
Country Garden Hld	5.13%	01/17/2025	200,000	196,000	202,434
Myriad Intl Hldgs	4.85%	07/06/2027	890,000	890,000	969,564
PVTPL Eagle Inter Global Hldg B V/ Ruyi US Fi	7.50%	05/01/2025	3,515,000	3,472,210	2,776,850
PVTPL Icbcil Fin Co Ltd	3.63%	05/19/2026	400,000	395,500	408,444
PVTPL Nexteer Automotive Group Ltd	5.88%	11/15/2021	1,250,000	1,288,500	1,271,531
PVTPL Sinopec Grp Overseas Dev (2017)	3.63%	04/12/2027	1,000,000	993,530	1,048,602
PVTPL State Grid Overseas IN.V.t 2016 Ltd Gtd	3.50%	05/04/2027	2,000,000	1,990,820	2,093,980
PVTPL State Grid Overseas Investments 2016 Ltd Sr Gtd	2.88%	05/18/2026	250,000	247,638	252,303
Sinopec Group	3.75%	09/12/2023	1,875,000	1,864,856	1,961,788
St Grid Overseas	3.13%	05/22/2023	350,000	355,950	357,924
Tencent Hldgs Ltd	3.28%	04/11/2024	1,260,000	1,271,553	1,296,634
Tencent Hldgs Ltd	3.60%	01/19/2028	400,000	400,268	418,151
Colombia					
Colombia	7.00%	05/04/2022	2,602,000,000	914,925	829,595
Colombia	6.00%	04/28/2028	12,450,000,000	3,870,519	3,780,799
Colombia	7.00%	06/30/2032	881,000,000	268,606	280,796
Ecopetrol	5.38%	06/26/2026	800,000	799,440	896,008
Ecopetrol	5.88%	05/28/2045	1,530,000	1,505,375	1,803,488
PVTPL Banco De Bogota	4.38%	08/03/2027	1,000,000	985,120	1,058,760
PVTPL Colombia Telecomunicaciones	5.38%	09/27/2022	13,200,000	12,791,500	13,299,132
PVTPL Empresas Publicas De Medellin	7.63%	09/10/2024	1,720,000,000	890,504	545,117
PVTPL Millicom Intl Cellular Fixed	6.25%	03/25/2029	720,000	720,000	794,369
Titulos De Tbond	7.75%	09/18/2030	5,069,600,000	2,113,725	1,711,024
Congo, The Democratic Republic O					
Hta Group Limited	9.13%	03/08/2022	960,000	994,464	993,766
Cote d'Ivoire					
Cote D'ivoire	6.88%	10/17/2040	575,000	631,350	675,976
Croatia					
Croatia	6.00%	01/26/2024	930,000	1,000,680	1,067,253
Czech Republic					
Czech	1.00%	06/26/2026	30,800,000	1,314,691	1,318,067
Denmark					
A.P. Moller Maersk	4.50%	06/20/2029	255,000	253,439	271,962
PVTPL Danske Bk A/S	3.00%	09/20/2022	440,000	440,000	443,900
PVTPL Danske Bk A/S	5.38%	01/12/2024	940,000	947,351	1,028,956
PVTPL Danske Bk A/S	3.24%	12/20/2025	230,000	230,000	232,782
PVTPL Danske Bk A/S Medium Term	5.00%	01/12/2022	1,160,000	1,171,301	1,218,455
Dominican Republic					
Dominican Republic	6.00%	07/19/2028	685,000	749,732	761,213
Ecuador					
Ecuador	10.75%	03/28/2022	520,000	482,352	529,100
Ecuador	10.75%	01/31/2029	460,000	518,788	448,500



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Rep Of Ecuador	7.95%	06/20/2024	1,545,000	1,547,715	1,463,888
Rep Of Ecuador Tbond	7.88%	01/23/2028	650,000	650,000	577,694
Egypt					
Arab Rep Egypt 144a Tbond	7.60%	03/01/2029	700,000	707,750	765,331
Arab Rep Egypt Global Medium Term	8.70%	03/01/2049	200,000	200,000	223,400
Arab Republic Of Egypt	5.88%	06/11/2025	200,000	198,500	213,108
Egypt	6.13%	01/31/2022	1,030,000	1,073,775	1,074,291
Egypt	8.50%	01/31/2047	400,000	406,740	445,376
PVTPL Arab Rep Egypt Global	5.58%	02/21/2023	710,000	710,000	742,576
PVTPL Arab Rep Egypt Global T Bond	7.05%	01/15/2032	340,000	340,000	356,225
El Salvador					
El Salvador	6.38%	01/18/2027	310,000	323,950	329,378
PVTPL CMO La Hipotecaria El Salvadorian	3.50%	10/25/2041	679,035	674,791	688,665
Finland					
Nokia Corp Fixed	3.38%	06/12/2022	665,000	675,806	673,312
Nordea Bk AG	4.88%	05/13/2021	1,650,000	1,641,882	1,710,867
France					
Arcelormittal	6.25%	02/25/2022	160,000	164,800	172,463
Arcelormittal	3.60%	07/16/2024	510,000	520,495	522,982
Arcelormittal SA Luxembourg	6.13%	06/01/2025	590,000	660,757	677,903
Arcelormittal Step CPN	7.00%	10/15/2039	270,000	213,300	329,110
BNP Paribas Fixed	4.63%	03/13/2027	480,000	476,232	525,045
BNP Paribas Sr Non	2.82%	11/19/2025	1,015,000	1,015,000	1,027,055
Credit Agricole	6.88%	12/31/2049	300,000	299,250	330,375
Pvptl Banque Federative Du Cr Mutuel	2.20%	07/20/2020	310,000	303,385	310,276
Pvt PI BNP Paribas Sr Non Pfd	4.70%	01/10/2025	2,040,000	2,039,801	2,210,437
Pvt Plbnp Paribas Sr Non Pfd	5.20%	01/10/2030	920,000	921,552	1,081,969
PVTPL Altice France S.A .	7.38%	05/01/2026	1,500,000	1,417,489	1,610,460
PVTPL Altice France S.A.	7.38%	05/01/2026	1,340,000	1,316,285	1,438,678
PVTPL BNP Paribas	3.38%	01/09/2025	300,000	279,123	311,591
PVTPL BNP Paribas	4.38%	03/01/2033	250,000	236,287	270,038
PVTPL BNP Paribas Sr Non Pfd Med	4.40%	08/14/2028	1,580,000	1,571,516	1,755,813
PVTPL Credit Agricole	4.00%	01/10/2033	440,000	438,459	464,417
PVTPL Danone	2.59%	11/02/2023	1,090,000	1,090,000	1,107,284
PVTPL Edf	4.50%	09/21/2028	400,000	395,152	444,941
Societe Generale	6.75%	12/31/2049	600,000	581,100	662,250
Wea Fin LLC	3.50%	06/15/2029	725,000	720,366	751,626
Georgia					
Jsc Bk Of Georgia	6.00%	07/26/2023	200,000	203,250	211,428
PVTPL Joint	6.00%	07/26/2023	880,000	873,814	925,369
Germany					
Bayer US Fin II	4.88%	06/25/2048	400,000	398,624	458,624
BMW US Cap LLC	1.85%	09/15/2021	225,000	224,398	224,523
Iho Verwaltungs Gmbh 144 Pay In Kind	6.00%	05/15/2027	2,032,000	2,053,745	2,153,920
Iho Verwaltungs Gmbh 144a Pay In Kind	6.38%	05/15/2029	2,867,000	2,879,612	3,082,025



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Mercer Intl	5.50%	01/15/2026	925,000	885,500	941,188
Mercer Intl Fixed	6.50%	02/01/2024	1,480,000	1,506,619	1,535,500
Mercer Intl Fixed	7.38%	01/15/2025	1,600,000	1,608,625	1,722,320
PVTPL Bayer US Fin II LLC	4.25%	12/15/2025	2,900,000	2,894,519	3,129,825
PVTPL Daimler Fin N Amer	2.25%	03/02/2020	500,000	498,850	500,124
PVTPL Daimler Fin North Amer LLC	2.45%	05/18/2020	150,000	147,804	150,198
PVTPL Deutsche Telekom Intl Fin B.V.	2.82%	01/19/2022	210,000	206,344	213,148
PVTPL Deutsche Telekom Intl Fin B.V.	3.60%	01/19/2027	150,000	149,812	157,973
PVTPL Schaeffler Verwaltung Zwei Gmbh	4.75%	09/15/2026	2,295,000	2,191,648	2,340,900
PVTPL ZF North Amer Cap	4.75%	04/29/2025	400,000	394,500	420,878
Volkswagen Group	4.75%	11/13/2028	400,000	398,820	450,883
Ghana					
Ghana Rep	7.63%	05/16/2029	515,000	515,000	524,450
Kosmos Energy Ltd	7.13%	04/04/2026	660,000	660,000	674,850
Greece					
Eletson Hldgs Fixed	9.63%	01/15/2022	350,818	296,637	105,245
Guatemala					
PVTPL Central Amer Bottling Corp	5.75%	01/31/2027	6,030,000	6,181,653	6,354,173
Hong Kong					
PVTPL Melco Resorts Fin Ltd	4.88%	06/06/2025	1,975,000	1,975,000	2,027,827
Hungary					
Hungary	2.75%	12/22/2026	354,640,000	1,180,529	1,311,525
Hungary Rep	5.38%	03/25/2024	800,000	855,600	901,554
Magyar Export Import Ban	4.00%	01/30/2020	410,000	414,612	410,482
India					
Adani Green Energy	6.25%	12/10/2024	200,000	200,000	214,940
Gmr Hyderabad Intl	4.25%	10/27/2027	1,200,000	1,200,000	1,132,617
PVTPL Rrenew Clean Energy Private Ltd 144a	6.67%	03/12/2024	200,000	200,000	207,542
Reliance Inds Ltd	1.87%	01/15/2026	807,368	807,368	805,564
Indonesia					
Indonesia	3.38%	04/15/2023	330,000	330,825	339,776
Indonesia	10.00%	09/15/2024	3,383,000,000	316,386	276,547
Indonesia	8.38%	09/15/2026	23,624,000,000	1,864,370	1,833,482
Indonesia	6.13%	05/15/2028	19,093,000,000	1,110,924	1,299,002
Indonesia	7.50%	08/15/2032	3,585,000,000	283,223	257,980
Indonesia Government	8.38%	03/15/2024	30,393,000,000	2,597,058	2,349,327
Indonesia Government	9.00%	03/15/2029	46,670,000,000	4,175,117	3,757,673
Indonesia Government	8.25%	05/15/2036	45,050,000,000	3,294,071	3,402,481
Indonesia Rep	5.88%	01/15/2024	1,533,000	1,600,679	1,731,889
Indonesia Rep	5.25%	01/08/2047	200,000	228,800	245,237
Indonesia Rep Medium Term	3.75%	04/25/2022	310,000	290,935	320,066
Indonesia Rep T Bd	3.70%	10/30/2049	1,160,000	1,149,606	1,190,495
Indonesia(rep Of)	8.25%	05/15/2029	72,486,000,000	5,490,702	5,640,411
Indonesia(rep Of) T Bd	5.88%	03/13/2020	300,000	325,875	302,085
Indonesia(republic Of)	4.63%	04/15/2043	380,000	400,496	424,802

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Indonesia(republic Of) T Bond	3.50%	01/11/2028	760,000	756,778	793,281
Pertamina Pt	5.63%	05/20/2043	415,000	445,502	483,667
Perusahaan	5.45%	05/21/2028	540,000	537,943	621,000
Pt Bukit Makmur	7.75%	02/13/2022	200,000	208,500	207,101
PVTPL Medco Oak Tree Pte Ltd	7.38%	05/14/2026	200,000	205,000	203,782
PVTPL Perusahaan Penerbit Sbsn Indonesia III 144a	4.40%	03/01/2028	1,300,000	1,302,717	1,419,652
PVTPL Pt Adaro Indonesia	4.25%	10/31/2024	1,100,000	1,086,800	1,085,150
Rep Of Indonesia	3.75%	04/25/2022	1,190,000	1,213,800	1,228,639
Republic Of Indonesia	5.13%	01/15/2045	200,000	224,250	238,024
Republic Of Indonesia	4.35%	01/11/2048	860,000	852,828	946,930
Ireland					
Aercap Ireland Cap	3.65%	07/21/2027	790,000	765,929	814,055
Cimpress N.V.	7.00%	06/15/2026	2,300,000	2,279,750	2,466,750
Premier Aircraft	3.58%	02/06/2022	57,795	61,927	59,133
PVTPL Park Aerospace Hldgs	5.25%	08/15/2022	290,000	297,175	308,966
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	4,466,506
Israel					
Israel Chemicals L	6.38%	05/31/2038	2,820,000	2,820,000	3,375,540
PVTPL Teva Pharmaceutical Fin Neth III B.V.	7.13%	01/31/2025	630,000	630,000	647,136
Teva	2.20%	07/21/2021	1,480,000	1,386,733	1,433,306
Teva	3.65%	11/10/2021	50,000	48,625	48,938
Teva	3.65%	11/10/2021	280,000	271,932	274,050
Teva	2.95%	12/18/2022	70,000	63,175	66,850
Teva	2.80%	07/21/2023	510,000	449,207	473,025
Teva	3.15%	10/01/2026	450,000	425,808	374,625
Teva Pharmaceutical Indst Ltd	4.10%	10/01/2046	6,250,000	5,381,705	4,500,000
Italy					
Intesa Sanpaolo S	3.38%	01/12/2023	790,000	793,961	803,319
PVTPL F Brasile S P A/ F Brasile US LLC Fixed	7.38%	08/15/2026	1,400,000	1,419,375	1,477,000
PVTPL Intesa Sanpaolo S P A 144a Bd	5.02%	06/26/2024	340,000	315,690	357,263
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	3.13%	07/14/2022	1,840,000	1,848,141	1,864,645
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	5.71%	01/15/2026	200,000	214,836	216,489
PVTPL Intesa Sanpaolo S.p.A Rcpts Cl X 144a	3.88%	07/14/2027	400,000	380,120	400,441
PVTPL Unicredit Spa	6.57%	01/14/2022	1,390,000	1,415,704	1,492,898
Republic Of Italy	2.38%	10/17/2024	2,160,000	2,153,930	2,115,151
Telecom Italia Cap	7.20%	07/18/2036	1,500,000	1,491,600	1,777,200
Japan					
Japan Fin Organization For Municipalities	4.00%	01/13/2021	2,400,000	2,380,080	2,450,636
Japan(govt Of) Idx/ Lkd Snr 10/ 03/ 2026	0.10%	03/10/2026	496,900,000	5,031,170	4,758,950
Mitsubishi UFJ Finl Group	2.73%	07/25/2022	7,000,000	7,001,890	7,043,913
Mitsui Fudosan Co	2.95%	01/23/2023	200,000	199,696	202,843
Mizuho Finl Group	2.95%	02/28/2022	2,895,000	2,890,896	2,948,050
Mizuho Finl Group	2.85%	02/28/2022	365,000	369,537	368,139
Mizuho Finl Group	2.77%	09/11/2022	730,000	736,805	736,148



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Nomura Amer Fin LLC Sr Gtd	0.24%	12/31/2033	85,000	48,450	57,774
PVTPL Mitsubishi UFJ Lease & Fin Co Ltd 144a	3.41%	02/28/2022	300,000	300,000	306,447
PVTPL Nomura Intl Fdg Pte Ltd	1.71%	11/30/2037	9,250,000	8,960,938	6,632,250
PVTPL Panasonic Corp	3.11%	07/19/2029	700,000	700,000	719,106
PVTPL Sampo Japan Ins	5.32%	03/28/2073	400,000	429,600	425,500
Takeda Fixed	5.00%	11/26/2028	300,000	298,740	349,527
Kazakhstan					
Dev Bank Of Kazakh	8.95%	05/04/2023	130,500,000	395,244	321,187
Jsc Kazmunaygas	5.75%	04/19/2047	400,000	403,600	478,800
PVTPL Kazmunaigaz Fin Sub Bv Gtd Global Medium	4.75%	04/24/2025	270,000	270,000	295,962
PVTPL Kazmunaigaz Fin Sub Bv Gtd Global Medium	6.38%	10/24/2048	320,000	316,816	411,386
PVTPL Kaztransgas Jsc Gtd	4.38%	09/26/2027	1,330,000	1,327,327	1,394,407
PVTPL Nostrum Oil & Gas Fin B.V.	8.00%	07/25/2022	200,000	200,000	94,000
Tengizchevroil Fin	4.00%	08/15/2026	1,580,000	1,545,656	1,656,911
Kenya					
Kenya (republic Of)	6.88%	06/24/2024	480,000	495,950	520,757
Pvptl Republic Of Kenya	7.25%	02/28/2028	330,000	330,000	358,418
Korea, Republic Of					
Export Import Bk Korea	3.00%	11/01/2022	200,000	199,706	205,478
Expt Imp Bk Korea	7.93%	07/30/2026	43,800	230,742	242,125
Korea Hsg Fin Corp Covered Bd 144a	2.50%	11/15/2020	500,000	497,445	501,385
PVTPL Kookmin Bk Global Medium Term Bk	2.88%	03/25/2023	400,000	397,904	406,358
PVTPL Kyobo Life Ins Co Ltd	3.95%	07/24/2047	200,000	200,000	202,250
Kuwait					
Equate	4.25%	11/03/2026	3,210,000	3,181,586	3,430,662
Kuwait St	3.50%	03/20/2027	1,480,000	1,475,533	1,590,467
Luxembourg					
Altice Luxembourg	10.50%	05/15/2027	574,000	598,420	654,389
Arcelormittal	4.55%	03/11/2026	260,000	263,665	276,103
PVTPL ARD Finance SA	6.50%	06/30/2027	1,000,000	1,000,000	1,033,950
Macau					
PVTPL MGM China Hldgs Ltd	5.88%	05/15/2026	340,000	340,000	360,400
PVTPL Wynn Macau Ltd	5.50%	10/01/2027	380,000	361,950	396,150
Sands China Ltd Fixed	4.60%	08/08/2023	760,000	763,249	802,074
Sands China Ltd Fixed	5.13%	08/08/2025	1,720,000	1,721,386	1,887,425
Malaysia					
Malaysia	4.18%	07/15/2024	8,670,000	2,159,560	2,209,336
Malaysia	3.90%	11/30/2026	11,030,000	2,484,848	2,789,781
Malaysia	3.88%	08/15/2029	4,360,000	1,085,083	1,115,544
Malaysia Govt T Bill	4.89%	06/08/2038	4,090,000	1,110,760	1,139,604
Petronas Cap Ltd Fixed	3.50%	03/18/2025	450,000	436,657	471,251
Mexico					
ALFA S.A.	6.88%	03/25/2044	200,000	201,750	242,750
Amer Movil SAB De	5.00%	03/30/2020	330,000	350,401	332,026

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Axtel SAB De CV	6.38%	11/14/2024	580,000	558,250	610,456
Banco Santander	4.13%	11/09/2022	14,000,000	14,204,845	14,542,640
Cometa Energia SA	6.38%	04/24/2035	387,600	387,600	421,515
Industrias Penoles	4.15%	09/12/2029	200,000	198,500	206,500
Industrias Penoles	5.65%	09/12/2049	1,345,000	1,344,812	1,433,878
Metalsa SA De CV	4.90%	04/24/2023	1,020,000	1,008,780	1,058,260
Mex Bonos Desarr Fix Rt	6.50%	06/10/2021	73,500	377,232	388,097
Mexichem SAB De CV	5.88%	09/17/2044	4,500,000	4,455,000	4,741,920
Mexico	28.74%	12/04/2025	31,600	1,088,104	1,140,087
Mexico	5.75%	03/05/2026	26,400	124,542	132,587
Mexico	25.04%	11/30/2028	30,650	1,081,810	1,090,111
Mexico	10.00%	11/20/2036	192,000	1,136,812	1,313,925
Mexico(united Mexican States)	10.00%	12/05/2024	288,900	2,735,313	1,737,913
Mexico(united Mexican States)	7.75%	11/13/2042	148,400	737,850	834,172
Mexico(utd Mex St)	8.50%	05/31/2029	819,300	4,595,001	4,832,412
Mexico(utd Mex St)	8.50%	11/18/2038	1,145,100	6,283,994	6,918,990
Mexico(utd Mex St)	8.00%	11/07/2047	1,332,700	7,233,219	7,737,506
Orbia Advance Corp	5.88%	09/17/2044	550,000	489,445	579,568
Orbia Advance Corp SAB De CV	5.88%	09/17/2044	750,000	743,625	790,320
Pemex Proj Fdg Master Tr Gtd Bd	6.63%	06/15/2035	350,000	323,750	358,575
Petroleos	2.00%	12/20/2022	108,000	108,000	107,996
Petroleos	4.50%	01/23/2026	2,500,000	2,331,250	2,489,500
Petroleos Mexicano	7.19%	09/12/2024	491,600	3,932,916	2,369,093
Petroleos Mexicanos	6.38%	01/23/2045	1,100,000	1,099,348	1,059,806
Petroleos Mexicanos Fixed	5.35%	02/12/2028	895,000	818,478	890,525
Petroleos Mexicanos Fixed	6.35%	02/12/2048	190,000	185,256	183,350
Petroleos Mexicanos Gtd	6.88%	08/04/2026	1,095,000	1,119,043	1,203,044
Pvptl Mexichem SAB De CV	4.00%	10/04/2027	13,000,000	13,060,800	13,263,965
PVTPL Alpha Hldg	10.00%	12/19/2022	250,000	250,000	255,628
PVTPL Axtel	6.38%	11/14/2024	1,000,000	999,900	1,052,510
PVTPL Mexichem SAB De CV	6.75%	09/19/2042	3,500,000	3,269,219	4,038,160
PVTPL Mexichem SAB De CV	5.50%	01/15/2048	200,000	176,500	204,252
PVTPL Minera Mexico	4.50%	01/26/2050	500,000	493,665	508,750
PVTPL Petroleos Mexicanos	6.84%	01/23/2030	300,000	315,750	319,902
PVTPL Petroleos Mexicanos	7.69%	01/23/2050	7,524,000	7,514,195	8,211,242
Sigma Alimentos SA	4.13%	05/02/2026	200,000	200,000	209,252
United Mexican States	4.50%	04/22/2029	1,113,000	1,181,583	1,220,404
United Mexican STS Global	4.60%	02/10/2048	235,000	254,700	257,327
Morocco					
Ocp S A	4.50%	10/22/2025	4,250,000	4,069,375	4,545,052
Office Cherifien Des	6.88%	04/25/2044	835,000	921,060	1,064,745
Multi-National Agencies Region					
African	3.99%	09/21/2029	1,450,000	1,450,000	1,470,416
Corporacion Andina De Fomento	2.13%	09/27/2021	585,000	584,019	583,497
Corporacion Andina De Fomento	2.75%	01/06/2023	910,000	907,934	919,955



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Inter Amer Dev Bk	7.50%	12/05/2024	33,700,000	1,969,896	1,810,456
International Bk For Recon & Development	1.95%	10/16/2020	400,000	400,000	400,046
International Finance Corp Tranche # Tr 00218 Var Rt	2.07%	12/15/2021	200,000	200,000	200,554
Intl Finance Corp	6.30%	11/25/2024	69,000,000	1,048,652	968,616
PVTPL Arab Pete Investments	4.13%	09/18/2023	2,090,000	2,086,447	2,219,175
PVTPL Banque Ouest Africaine De Deve	4.70%	10/22/2031	1,620,000	1,620,000	1,644,689
Netherlands					
ABN Amro Bk N.V.	2.45%	06/04/2020	240,000	236,431	240,369
ABN Amro Bk N.V.	4.75%	07/28/2025	400,000	398,928	435,528
Aegon N.V.	5.75%	12/15/2020	350,000	371,623	362,376
Aercap Ireland Cap	4.63%	10/30/2020	520,000	538,096	530,403
Aercap Ireland Cap	5.00%	10/01/2021	1,355,000	1,363,208	1,420,798
Aercap Ireland Cap	4.63%	07/01/2022	1,660,000	1,689,050	1,754,162
Ahold Lease	8.62%	01/02/2025	371,663	455,896	420,953
Altice Fing	7.50%	05/15/2026	1,170,000	1,145,000	1,257,750
Cooperatieve	4.38%	08/04/2025	250,000	244,855	271,308
Cooperatieve Centrale Raiffeisen	2.25%	01/14/2020	250,000	246,652	250,015
Cooperatieve Rabobank U A	5.25%	08/04/2045	830,000	843,667	1,062,149
Cooperatieve Rabobank Ua	4.63%	12/01/2023	1,570,000	1,564,093	1,701,756
NXP B V/NXP Fdg	3.88%	06/18/2026	200,000	199,928	212,166
PVTPL Constellium N V	5.75%	05/15/2024	400,000	375,000	411,000
PVTPL Constellium N V	6.63%	03/01/2025	1,400,000	1,369,500	1,452,640
PVTPL Constellium N V	5.88%	02/15/2026	700,000	702,000	740,250
PVTPL ING Bk N.V. Sub	5.80%	09/25/2023	940,000	951,639	1,043,341
PVTPL NXP B.V. NXP Fdg Llc/ NXP USA	4.30%	06/18/2029	300,000	298,962	324,415
PVTPL Upcb Fin IV Ltd Secd 144a	5.38%	01/15/2025	550,000	543,721	565,400
PVTPL Veon Hldgs B.V.	4.00%	04/09/2025	1,725,000	1,725,000	1,797,554
Rabobank Nederland Global 144a	4.75%	01/15/2020	390,000	402,106	390,340
Shell International Fin	4.55%	08/12/2043	310,000	325,258	378,053
Shell Intl Fin B.V.	2.88%	05/10/2026	1,210,000	1,205,292	1,255,616
Shell Intl Fin B.V.	4.00%	05/10/2046	230,000	241,309	262,109
Shell Intl Fin B.V. Gtd	4.38%	03/25/2020	1,000,000	995,280	1,005,278
Waha Aerospace B.V. Gtd Bd 144a	3.92%	07/28/2020	500,000	500,000	501,193
Nigeria					
Fed Rep Of Nigeria	6.50%	11/28/2027	660,000	629,970	675,752
Nigeria Fed Rep 144a	6.50%	11/28/2027	1,460,000	1,498,166	1,489,524
Nigeria Fed Rep Tranche # Tr 4 02/ 23/ 2018	7.14%	02/23/2030	420,000	420,000	427,488
Norway					
Equinor Asa	2.75%	11/10/2021	350,000	358,134	356,159
Norway	3.75%	05/25/2021	9,000,000	1,082,995	1,058,414
Oman					
Oman	4.75%	06/15/2026	670,000	634,825	680,888
Oman	5.63%	01/17/2028	765,000	721,969	793,209
PVTPL Oman Sultanate Govt	6.00%	08/01/2029	650,000	650,000	678,444

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Panama					
Global Bk Corp	5.25%	04/16/2029	300,000	300,000	322,500
Peru					
Bonos De Tesoreria	5.35%	08/12/2040	4,185,000	1,234,731	1,280,244
Bonos De Tesoreria 144a	5.94%	02/12/2029	8,205,000	2,462,483	2,799,460
Orazul Energy Fixed	5.63%	04/28/2027	1,000,000	992,000	1,028,750
Peru	6.15%	08/12/2032	3,400,000	1,048,364	1,164,602
Peru Rep	5.63%	11/18/2050	860,000	966,896	1,256,684
Peru Rep Bd	6.55%	03/14/2037	240,000	309,240	351,000
PVTPL Banco De Credito	2.70%	01/11/2025	150,000	149,870	149,250
PVTPL Orazul Energy Egenor S En C Por A	5.63%	04/28/2027	500,000	500,000	514,375
Southn Copper Corp	5.25%	11/08/2042	3,090,000	3,131,715	3,556,571
Vm Holding SA	5.38%	05/04/2027	2,010,000	2,016,675	2,150,720
Poland					
Poland	3.25%	07/25/2025	20,805,000	5,709,601	5,877,874
Poland	2.50%	07/25/2026	7,925,000	1,880,424	2,158,537
Poland	2.50%	07/25/2027	6,275,000	1,678,565	1,706,002
Portugal					
Cimpor Finl	5.75%	07/17/2024	200,000	160,000	165,502
Qatar					
PVTPL Qatar St	4.50%	04/23/2028	1,150,000	1,139,650	1,316,773
PVTPL State Of Qatar State Of Qatar	4.00%	03/14/2029	920,000	916,771	1,026,724
Ras Laffan Liq II	5.30%	09/30/2020	779,095	797,599	788,210
State Of Qatar 144a	4.82%	03/14/2049	2,510,000	2,510,000	3,106,125
Russian Federation					
Gaz Capital SA	6.51%	03/07/2022	1,240,000	1,351,600	1,348,116
Gaz Capital SA	5.15%	02/11/2026	470,000	470,000	523,980
PVTPL Steel Fdg D.A.C.	4.70%	05/30/2026	525,000	525,000	571,646
Russia Govt Bd - Ofz	7.05%	01/19/2028	886,908,000	12,380,834	15,082,559
Russian Federation	7.00%	08/16/2023	561,125,000	7,723,989	9,402,652
Russian Federation	7.75%	09/16/2026	24,690,000	372,068	433,992
Russian Federation	4.38%	03/21/2029	600,000	587,178	668,281
Russian Federation 144a	5.25%	06/23/2047	400,000	400,000	501,658
Russian Federation Ministry Finance	8.15%	02/03/2027	109,720,000	1,655,622	1,974,867
Vnesheconombank	6.03%	07/05/2022	550,000	535,810	592,859
Vnesheconombank Via Veb Finance Plc	6.90%	07/09/2020	1,480,000	1,517,740	1,514,343
Saudi Arabia					
PVTPL Saudi Arabian Oil Co Fixed	4.38%	04/16/2049	400,000	390,460	437,437
Sabic Cap II B.V.	4.00%	10/10/2023	200,000	199,184	210,500
Saudi Arabia	3.63%	03/04/2028	2,050,000	1,957,340	2,168,332
Saudi Arabia Kingdom Global Medium Term Tranche # Tr	5.00%	04/17/2049	550,000	538,043	657,250
Saudi Intl Bd	0.75%	07/09/2027	815,000	920,667	944,445
Senegal					
Pvptl Senegal Rep	6.75%	03/13/2048	960,000	960,000	965,117
Republic Of Senegal	6.25%	07/30/2024	500,000	506,000	554,918



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Senegal	6.25%	05/23/2033	740,000	686,143	780,286
Singapore					
PVTPL Boc Aviation Pte Ltd	3.07%	09/26/2023	200,000	200,000	200,956
PVTPL DBS Group Hldgs Ltd	2.85%	04/16/2022	300,000	299,838	304,450
South Africa					
Anglo Amern Cap	4.75%	04/10/2027	620,000	631,089	678,206
Anglo Amern Cap	4.00%	09/11/2027	490,000	470,588	513,494
Myriad Intl	5.50%	07/21/2025	220,000	231,825	244,221
PVTPL Anglo Amern Cap Plc	3.75%	04/10/2022	670,000	672,525	687,722
PVTPL Anglo Amern Cap Plc Gtd	3.63%	09/11/2024	200,000	199,890	207,490
Rep Of South Africa	8.75%	02/28/2048	35,585,000	2,302,329	2,247,813
Republic Of South Africa	4.85%	09/27/2027	1,140,000	1,157,264	1,179,075
South Africa	10.50%	12/21/2026	4,970,000	390,350	397,864
South Africa	6.25%	03/31/2036	33,465,000	2,396,152	1,715,165
South Africa Rep	4.85%	09/30/2029	240,000	240,600	240,000
South Africa Rep	5.75%	09/30/2049	240,000	227,136	233,741
Sth Africa	10.50%	12/21/2026	19,075,000	1,637,972	1,527,014
Sth Africa	7.00%	02/28/2031	130,705,000	7,723,249	7,919,052
Spain					
Atento Luxco 1	6.13%	08/10/2022	1,035,000	1,038,105	1,019,475
Banco Santander S.A.	3.85%	04/12/2023	600,000	599,900	625,935
Banco Santander SA	3.54%	04/11/2022	3,000,000	3,000,000	3,055,996
Banco Santander SA	4.38%	04/12/2028	1,200,000	1,160,956	1,313,812
Banco Santander SA Frns	3.12%	04/12/2023	400,000	400,000	402,568
Telefonica	5.13%	04/27/2020	220,000	205,147	222,083
Telefonica Emisiones	5.21%	03/08/2047	430,000	446,450	510,370
Telefonica Fixed	4.10%	03/08/2027	150,000	147,728	162,378
Sweden					
Ericsson	4.13%	05/15/2022	457,000	475,142	474,997
PVTPL Skandinaviska Enskilda Banken Medi-um Ter	2.20%	12/12/2022	540,000	539,860	541,037
Switzerland					
Cr Suisse Group AG	2.59%	09/11/2025	650,000	650,000	651,860
Cr Suisse Group Fdg Guernsey Ltd	4.88%	05/15/2045	710,000	705,047	896,437
Glencore Fdg LLC	4.00%	03/27/2027	2,000,000	2,000,060	2,078,800
PVTPL Glencore Fdg LLC	4.13%	03/12/2024	540,000	541,978	565,594
PVTPL Glencore Fdg LLC	4.88%	03/12/2029	200,000	204,799	217,312
PVTPL Glencore Fdg LLC Gtd	2.88%	04/16/2020	150,000	148,934	150,199
PVTPL Syngenta Fin N.V. Gtd	3.93%	04/23/2021	760,000	760,000	772,958
PVTPL UBS Group Fdg Switz AG	4.25%	03/23/2028	2,250,000	2,307,524	2,459,097
PVTPL UBS Group Fdg Switz AG CoN.V. Corp	7.00%	12/31/2049	1,690,000	1,690,000	1,846,325
PVTPL UBS Group Funding	4.13%	09/24/2025	360,000	359,327	391,697
PVTPL UBS Group Funding (switzerland)	3.49%	05/23/2023	1,560,000	1,560,928	1,605,458
PVTPL1 Glencore Fdg LLC Gtd	4.13%	05/30/2023	30,000	30,872	31,263
Swiss RE Fin Luxembourg	5.00%	04/02/2049	800,000	807,000	891,000
Thailand					

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Bangkok Bk Pub Ltd Hong Kong Brh	3.73%	09/25/2034	200,000	200,000	202,459
Thailand	2.13%	12/17/2026	66,515,000	1,957,785	2,334,441
Thailand	4.88%	06/22/2029	80,170,000	3,116,265	3,475,469
Thailand	3.65%	06/20/2031	59,000,000	1,926,134	2,393,360
Thailand	3.40%	06/17/2036	30,600,000	942,564	1,266,471
Trinidad and Tobago					
Trinidad	5.25%	11/04/2027	400,000	396,390	422,504
Tunisia					
Tunisia Aid US	6.53%	05/15/2028	1,163,536	1,313,008	1,482,274
Turkey					
Akbank	4.00%	01/24/2020	280,000	272,440	280,181
PVTPL KOC Hldg A/S	6.50%	03/11/2025	200,000	198,778	210,460
PVTPL Petkim Petrokimya Hldg A/S	5.88%	01/26/2023	200,000	187,600	201,000
PVTPL Turk Telekomunikasyon A/S	6.88%	02/28/2025	820,000	807,255	875,350
Republic Of Turkey Tnote	7.25%	12/23/2023	740,000	731,986	800,653
Turkcell Iletisim	5.80%	04/11/2028	460,000	449,783	458,505
Turkey	10.60%	02/11/2026	12,425,000	3,839,205	1,977,227
Turkey	11.00%	02/24/2027	3,880,000	1,127,388	622,652
Turkey Government Bd	10.40%	03/20/2024	8,515,000	3,276,996	1,382,203
Turkey Rep	5.63%	03/30/2021	1,475,000	1,448,420	1,518,132
Turkey Rep	5.60%	11/14/2024	660,000	662,640	671,413
Turkey Rep T Bond	6.88%	03/17/2036	555,000	489,732	572,682
Ukraine					
PVTPL MetInvest B V Gtd	8.50%	04/23/2026	200,000	197,166	215,248
PVTPL Mhp Lux	6.95%	04/03/2026	620,000	620,000	649,214
PVTPL Mhp Lux	6.25%	09/19/2029	1,260,000	1,256,400	1,234,787
Ukraine	7.75%	09/01/2027	1,050,000	1,079,820	1,152,463
Ukraine	7.38%	09/25/2032	1,640,000	1,635,900	1,753,516
United Arab Emirates					
DP World Plc	6.85%	07/02/2037	1,680,000	1,785,813	2,216,427
Dubai Electricity	7.38%	10/21/2020	5,000,000	5,000,000	5,201,630
Mdc Gmtn B.V.	2.88%	11/07/2029	870,000	860,587	877,407
Pvptl Abu Dhabi Govt Int'l	2.50%	10/11/2022	1,350,000	1,345,532	1,366,564
PVTPL Abu Dhabi Crude Oil Pipeline LLC Sr Secd Bd	4.60%	11/02/2047	1,000,000	1,018,960	1,155,000
PVTPL DP World Ltd Global Medium Term	5.63%	09/25/2048	1,020,000	1,006,779	1,177,692
United Kingdom					
Aon Plc	4.45%	05/24/2043	155,000	169,645	169,931
Ashtead Cap	5.25%	08/01/2026	500,000	500,000	535,000
Ashtead Cap	4.38%	08/15/2027	400,000	383,000	414,500
Aston Martin Cap Hldgs Ltd	6.50%	04/15/2022	1,000,000	1,022,500	945,000
Astrazeneca Plc	2.57%	08/17/2023	200,000	199,420	200,480
B.A.T. Cap Corp	4.54%	08/15/2047	830,000	830,000	834,750
B.A.T. Cap Corp Fixed	3.56%	08/15/2027	2,420,000	2,430,198	2,470,883
Barclays Bk Plc Med Term	2.04%	03/29/2021	2,900,000	2,900,000	2,884,050
Barclays Bk Plc Med Term	1.35%	10/20/2037	7,900,000	7,623,500	6,592,550



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Barclays Plc	2.88%	06/08/2020	995,000	997,696	996,910
Barclays Plc	4.97%	05/16/2029	440,000	439,820	496,149
Barclays Plc	5.09%	06/20/2030	1,720,000	1,738,846	1,917,869
Barclays Plc	7.88%	12/31/2049	725,000	765,781	783,294
Barclays Plc Barclays Plc	7.75%	12/31/2049	400,000	399,950	437,000
BP Cap Mkts PLC	3.54%	11/04/2024	100,000	99,710	106,508
BP Cap Mkts P L C	3.56%	11/01/2021	40,000	40,000	41,250
BP Cap Mkts P.L.C.	3.51%	03/17/2025	580,000	581,887	617,556
BP Cap Mkts PLC	3.51%	03/17/2025	3,500,000	3,580,725	3,726,629
Connect Finco Sarl/ Connect U S Finco L	6.75%	10/01/2026	2,965,000	2,980,850	3,157,725
HSBC Hldgs Plc	3.57%	05/25/2021	2,500,000	2,500,000	2,542,924
HSBC Hldgs Plc	3.54%	01/05/2022	350,000	354,700	356,928
HSBC Hldgs Plc	4.25%	08/18/2025	860,000	852,948	919,805
HSBC Hldgs Plc	4.30%	03/08/2026	1,960,000	2,078,290	2,134,552
HSBC Hldgs Plc	3.90%	05/25/2026	370,000	368,931	394,687
HSBC Hldgs Plc	4.58%	06/19/2029	1,420,000	1,422,627	1,587,904
HSBC Hldgs Plc	6.50%	05/02/2036	400,000	513,148	546,665
HSBC Hldgs Plc Fixed	3.97%	05/22/2030	1,200,000	1,200,000	1,294,038
HSBC Hldgs Plc Fixed	6.50%	12/31/2049	920,000	920,000	1,012,000
HSBC Holdings Plc	5.10%	04/05/2021	110,000	125,861	114,087
HSBC Holdings Plc	4.25%	03/14/2024	740,000	735,116	785,249
HSBC Holdings Plc CoN.V.	6.25%	12/31/2049	590,000	590,000	626,138
Kirs Midco 3 Plc	8.63%	07/15/2023	400,000	389,250	397,000
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	252,363
Lloyds Bkg Group	4.38%	03/22/2028	400,000	399,957	441,195
Lloyds Bkg Group	3.57%	11/07/2028	200,000	200,000	208,977
Lloyds Bkg Group Plc	3.90%	03/12/2024	680,000	678,994	718,096
Lloyds Bkg Group Plc	4.55%	08/16/2028	400,000	398,792	448,146
Navient Finance	4.55%	04/15/2028	410,000	420,232	425,608
NMG Finco Plc	5.75%	08/01/2022	2,609,000	2,560,297	2,557,759
PVTPL Ashtead Cap	4.00%	05/01/2028	1,500,000	1,500,000	1,515,000
PVTPL Ashtead Capital	4.13%	08/15/2025	4,800,000	4,626,000	4,932,000
PVTPL Avon Intl Operations	7.88%	08/15/2022	3,075,000	3,085,000	3,205,688
PVTPL B A T Intl Fin Plc Gtd	3.95%	06/15/2025	6,180,000	6,513,005	6,537,794
PVTPL British Awys Pass Thru Cfts	3.35%	12/15/2030	135,000	135,000	139,061
PVTPL Ck Hutchison Intl 19 II Ltd	2.75%	09/06/2029	700,000	697,634	687,722
PVTPL Glencore Fdg LLC Gtd	4.63%	04/29/2024	5,910,000	4,425,925	6,265,782
PVTPL Inmarsat Fin Plc Gtd	4.88%	05/15/2022	1,835,000	1,806,126	1,857,938
PVTPL Lloyds Bank Plc	12.00%	12/29/2049	635,000	842,725	770,639
PVTPL Merlin Entertainments PI	5.75%	06/15/2026	2,600,000	2,631,162	2,847,000
PVTPL Motion Bondco Designated Activity Co	6.63%	11/15/2027	600,000	600,000	634,500
PVTPL Santander Uk Group Hldgs Plc	5.63%	09/15/2045	200,000	197,964	247,231
PVTPL Santander Uk Plc Sub	5.00%	11/07/2023	260,000	261,165	279,569
Royal Bk Scotland	6.10%	06/10/2023	500,000	499,354	550,531
Royal Bk Scotland Group Plc	6.00%	12/19/2023	1,170,000	1,164,602	1,301,274
Royal Bk Scotland Group Plc	4.52%	06/25/2024	200,000	200,000	212,474



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Royal Bk Scotland Group Plc	4.27%	03/22/2025	680,000	680,000	722,468
Royal Bk Scotland Group Plc	4.89%	05/18/2029	230,000	230,393	260,180
Santander Uk Group	2.88%	10/16/2020	215,000	217,935	215,950
Santander Uk Plc	2.38%	03/16/2020	270,000	266,215	270,142
Shell International Fin	4.38%	05/11/2045	420,000	419,164	501,404
Virgin Media Secd Fin Plc	5.50%	05/15/2029	820,000	820,000	868,175
Vodafone Group Plc	3.75%	01/16/2024	690,000	711,362	729,887
Vodafone Group Plc	4.38%	05/30/2028	1,330,000	1,317,521	1,474,648
WPP Fin 2010	3.75%	09/19/2024	300,000	294,260	316,599
Uruguay					
Republica Oriental	8.50%	03/15/2028	10,155,000	355,867	232,693
Venezuela					
Corporacion Andina De Fomento	2.20%	07/18/2020	650,000	649,382	650,280
Total International			\$272,424,618,554	\$738,854,848	\$759,903,472

International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CF Barings Global (Babson) Cap Global Inv	0.00%		\$5,827,247	\$575,000,000	\$575,673,710
Total International Fixed Income Funds			\$272,430,445,801	\$1,313,854,848	\$1,335,577,182

Total Fixed Income Funds			\$279,708,634,248	\$11,180,793,094	\$12,384,559,767
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U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
10x Genomics Cl A	49,443	\$ 3,529,423	\$ 3,770,029
1st Indl Rlty Tr	166,675	3,322,985	6,918,679
2U	1,422	112,097	34,114
3M Co	109,829	20,722,587	19,376,032
58 Com ADR	18,900	1,339,141	1,223,397
5th 3rd Bancorp	481,559	8,960,310	14,803,124
Abbott Lab	348,421	24,548,262	30,263,848
Abbvie	536,929	35,278,128	47,539,694
Abiomed	119,100	35,747,351	20,317,269
ABM Inds	164,400	4,959,226	6,199,524
Accenture Plc Shs Cl A	156,305	22,897,178	32,913,144
Activision Blizzard	665,830	42,502,350	39,563,619
Actuant Name Chang With Cusip Chang Enerpac 2b13ae3 01 29 2020	242,805	6,305,785	6,320,214
Acuity Brands	753	103,796	103,914
Adaptive Biotechnologies Corp	147,775	4,474,412	4,421,428
Adobe Sys	486,585	38,391,579	160,480,599
Advance Auto Pts	16,184	2,368,279	2,592,029
Advanced Energy Inds	151,700	8,614,662	10,801,040
Advanced Micro Devices	275,336	6,187,081	12,626,909
Aecom	121,570	4,803,364	5,243,314
Aegon N V Ny Registry Shs Shs ADR	1,149,930	8,395,874	5,209,183
Aerie Pharmaceuticals	85,024	1,985,484	2,055,030
AES Corp	1,234,701	16,481,403	24,570,550
AFLAC	342,323	9,885,429	18,108,887
Agco Corp	234,509	13,991,788	18,115,820
Agilent Technologies	65,623	4,144,989	5,598,298
Agios Pharmaceuticals	473	30,465	22,586
Air Lease Corp Cl A	479	20,809	22,762
Air Prod & Chem	41,538	6,305,971	9,761,015
Akamai Technologies	154,735	12,934,411	13,366,009
Alaska Air Group	20,617	1,526,715	1,396,802
Albany Intl Corp New Cl A	79,829	2,375,783	6,060,618
Albemarle Corp	14,166	1,365,171	1,034,685
Aleris Intl	8,829	-	284,183
Alexandria Real Estate Equities	18,225	2,656,634	2,944,796
Alexion Pharmaceuticals	141,216	16,280,333	15,272,510
Alibaba Group Holding Ltd ADR	504,193	61,062,260	106,939,335
Align Technology	183,122	47,580,969	51,098,363
Alleghany Corp	1,145	874,677	915,508
Allegheny Technologies	1,099,224	24,952,980	22,709,968
Allegion Plc	21,776	1,958,289	2,711,983
Allergan Plc	44,345	8,445,908	8,477,434
Allete	29,310	1,786,972	2,379,093
Alliance Data Sys Corp	5,865	691,913	658,053



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Alliant Energy Corp	249,416	10,865,912	13,648,044
Allison Transmission Holding	385,384	17,889,485	18,621,755
Allstate Corp	444,600	28,522,467	49,995,270
Ally Finl	23,123	769,767	706,639
Alnylam Pharmaceuticals	89,732	5,914,643	10,334,434
Alphabet Cap	110,012	71,508,354	147,088,244
Alphabet Capital Stock Cl A	159,123	88,773,475	213,127,755
Alteryx Com CIA	3,449	376,143	345,141
Alteryx Com Cl A	34,589	3,496,652	3,461,321
Altice USA Cl A Cl A	22,591	550,204	617,638
Altra Industrial Motion Corp	77,700	2,661,417	2,813,517
Altria Group	352,256	19,783,840	17,581,097
Amarin Corp Plc ADR	58,804	1,111,205	1,260,758
Amazon Com Com	186,601	142,571,094	344,808,792
AMC Networks Cl A	3,210	201,487	126,795
Amcors Plc	219,581	2,401,519	2,380,258
Amdocs	12,178	806,227	879,130
Amer Elec Pwr Co	127,314	8,575,917	12,032,446
Amer Finl Group Oh	48,900	765,847	5,361,885
Ameren Corp	55,883	4,328,720	4,291,814
American Airlines	179,063	6,558,284	5,135,527
American Eagle Outfitters New	248,400	3,846,602	3,651,480
American Express Co	384,152	29,980,769	47,823,082
American Homes 4 Rent	8,473	206,631	222,077
American International Group	140,567	9,423,892	7,215,304
American Tower Corp	282,859	39,866,471	65,006,655
American Wtr Wks Co New	121,316	10,206,615	14,903,671
Americold Rlty Tr	14,369	466,465	503,777
Ameriprise Finl	184,616	18,288,834	30,753,333
Ameris Bancorp	184,910	2,845,225	7,866,071
Amerisourcebergen Corp	31,689	2,576,993	2,694,199
Amern Woodmark Corp	40,718	3,371,799	4,255,438
Ametek New	54,135	4,093,318	5,399,425
Amgen	251,966	30,487,554	60,741,444
Amn Healthcare Svcs	81,208	4,594,299	5,060,070
Amphenol Corp New Cl A	74,632	6,482,327	8,077,421
Analog Devices	76,830	6,976,218	9,130,477
Anaplan	14,439	742,652	756,604
Anglogold Ashanti Ltd ADR	35,908	705,515	802,185
Ani Pharmaceuticals	87,600	4,765,508	5,402,292
Annaly Cap Mgmt	695,708	6,557,530	6,553,569
Ansys	27,834	4,666,283	7,164,750
Anthem	42,963	8,701,604	12,976,115
Aon Plc	70,933	8,792,247	14,774,635
Apache Corp	635,796	32,385,309	16,270,020

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Apartment Investment & Management	20,275	1,028,133	1,047,204
Apple	1,076,854	281,823,441	316,218,177
Applied Materials	462,614	19,113,408	28,237,959
Applied Optoelectronics	146,418	4,065,277	1,739,446
Aptargroup	1,906	236,673	220,372
Aptiv Plc	35,838	2,971,006	3,403,535
Aqua Amer Name Chang With Cusip Chang Essential Util 2b13a33 02 03 2020	107,522	3,939,089	5,047,083
Arch Capital Group	25,782	1,021,127	1,105,790
Archer Daniels Midland Co	287,463	8,581,590	13,323,910
Arconic	60,609	1,605,002	1,864,939
Argo Group International Holdings	179,316	9,355,893	11,790,027
Arista Networks	13,903	3,957,731	2,827,870
Armstrong World Inds	3,677	277,609	345,528
Arrow Electr	66,700	4,914,769	5,652,158
Artisan Partners Asset Mgmt CI A CI A	164,757	4,667,254	5,324,946
Aspen Technology	5,144	591,747	622,064
Assurant	8,174	670,970	1,071,448
Astec Inds	207,900	9,283,043	8,731,800
Astrazeneca Plc ADR	645,925	20,509,368	32,205,820
AT Home Group	452,403	5,701,375	2,488,216
AT&T	1,976,319	68,663,608	77,234,547
Athene Holding Ltd Com CI A	4,340	186,902	204,110
Atmos Energy Corp	89,372	8,731,913	9,997,152
Autodesk	56,048	5,922,449	10,282,566
Automatic Data Processing	102,599	12,755,234	17,493,130
Autozone	6,414	4,657,731	7,641,062
Avadel Pharmaceuticals Plc ADR	255,352	2,863,728	1,927,908
Avalara	3,449	250,623	252,639
Avalonbay Cmnty REIT	23,320	4,710,221	4,890,204
Avanos Med	8,579	302,845	289,112
Avantor	16,535	264,992	300,110
Avery Dennison Corp	19,749	2,011,010	2,583,564
Axalta Coating Systems Ltd	4,955	145,669	150,632
Axis Capital Holdings Ltd	26,414	982,634	1,570,048
Azul ADR	183,162	6,188,090	7,839,334
Baidu Spons ADR Repr 0 10	48,153	8,670,003	6,086,539
Baker Hughes Co	986,838	28,958,763	25,292,658
Ball Corp	78,508	4,052,563	5,077,112
Banc Calif	461,200	8,698,046	7,923,416
Banco Bradesco ADR	1,321,958	8,569,086	11,831,524
Banco Do Brasil ADR	11,900	148,606	154,105
Bancolumbia ADR	167,755	7,329,148	9,191,296
Bank China Ltd ADR ADR	3,054	32,470	32,464
Bank New York Mellon Corp	914,067	35,839,137	46,004,992
Bank Of America Corp	3,884,763	81,527,301	136,821,353
Banner Corp	117,517	5,704,580	6,650,287



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Barnes Group	89,473	5,054,693	5,543,747
Baxter Intl	340,356	26,815,981	28,460,569
Becton Dickinson & Co	38,228	9,610,402	10,396,869
Belden	152,934	7,419,809	8,411,370
Benchmark Electrs	202,206	5,246,608	6,947,798
Benefitfocus	129,305	4,614,207	2,836,952
Berkley W.R. Corp	19,337	1,319,364	1,336,187
Berkshire Hathaway Cl B	264,134	46,008,375	59,826,351
Berry Global Group	152,785	6,954,541	7,255,760
Best Buy	129,287	7,770,457	11,351,399
BHP Group Ltd ADR	124,225	9,515,455	6,796,350
Big Lots	85,400	2,822,776	2,452,688
Bio Techne Corp	2,807	544,945	616,165
Biogen	61,215	17,065,087	18,164,327
Biohaven Pharmaceutical Hldg Co Ltd	87,892	4,437,636	4,784,840
Biomarin Pharmaceutical	164,784	13,566,337	13,932,487
Black Knight	10,850	588,397	699,608
Blackrock	18,508	8,240,903	9,303,972
Block H & R	26,401	623,207	619,895
Block H&R	2,439	63,110	57,268
Bluebird Bio	64,326	5,819,156	5,644,606
Boeing Co	122,046	35,463,166	39,757,705
Booking Hldgs	23,331	36,044,575	47,915,575
Boot Barn Hldgs	172,538	5,173,000	7,683,117
Booz Allen Hamilton Hldg Corp Cl A	10,220	541,848	726,949
Borg Warner	27,615	1,061,408	1,197,939
Boston Private Finl Hldgs	262,732	1,820,358	3,160,666
Boston Scientific Corp	345,840	10,922,715	15,638,885
Brandywine Rlty Tr	450,571	7,274,681	7,096,493
Bright Horizons Fa	4,347	536,973	653,311
Brighthouse Finl	119,972	5,288,365	4,706,502
Brinker Intl	90,100	4,386,836	3,784,200
Bristol Myers Squibb Co	1,351,795	71,653,159	86,771,721
Brixmor Ppty Group	760,628	15,818,483	16,437,171
Broadcom	105,919	20,649,119	33,472,522
Broadridge Finl Solutions	27,489	3,357,657	3,395,991
Brookfield Ppty REIT	4,976	94,022	91,782
Brown & Brown	1,150	36,678	45,402
Brown Forman Cl B Non	63,236	3,193,500	4,274,754
Brown Forman Corp Cl A	3,138	166,817	196,972
Bruker Corp	7,592	336,085	386,964
Bstn Pptys	22,150	2,790,387	3,053,599
Bunge Ltd	10,611	594,356	610,663
Burberry Group Plc ADR	24,543	602,914	724,018
Burlington Stores	7,690	1,383,601	1,753,551
Bwx Technologies	5,281	323,333	327,844
C H Robinson Worldwide	7,776	758,035	608,083

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
C.H. Robinson Worldwide	18,106	1,376,106	1,415,889
Cable One	328	287,099	488,218
Cabot Corp	69,658	2,809,519	3,310,148
Cabot Oil & Gas Corp	1,113,993	21,882,603	19,394,618
Cadence Design Sys	95,609	5,251,431	6,631,440
Callon Pete Co	581,252	2,807,447	2,807,447
Camden Ppty Tr	102,562	9,219,419	10,881,828
Campbell Soup Co	33,059	1,616,915	1,633,776
Cantel Medical Corp	1,623	154,823	115,071
Capital One Finl Corp	798,186	50,494,908	82,141,321
Capri Holdings Ltd	411,288	14,987,422	15,690,637
Cardinal Hlth	83,967	5,892,556	4,247,051
Carlisle Companies Com	3,674	517,171	594,600
Carmax	35,005	2,635,341	3,068,888
Carnival Corp Com Paired	485,313	18,173,590	24,668,460
Carnival Plc ADR	30,177	1,384,363	1,453,324
Carpenter Technology Corp	280,129	14,265,712	13,944,822
Carter	1,459	142,172	159,527
Carvana Co Cl A	4,939	341,964	454,635
Caseys Gen Stores	724	113,313	115,109
Catchmark Timber Tr Cl A	567,643	6,419,380	6,510,865
Caterpillar	222,484	29,529,490	32,856,437
CBIZ	313,517	2,965,141	8,452,418
CBOE Global Markets	21,650	2,187,659	2,598,000
CBRE Group Cl A	82,482	4,766,152	5,055,322
CDK Global	9,215	560,575	503,876
CDW Corp	44,242	5,357,916	6,319,527
Celanese Corp	229,093	13,144,481	28,205,930
Cemex SAB De CV ADR	2,870,859	15,416,913	10,851,847
Cent Garden & Pet Co Cl A	124,663	3,475,719	3,660,106
Centene Corp	96,349	5,671,127	6,057,462
Centerpoint Energy	173,142	4,793,836	4,721,582
Centerstate Bank Corp	469,762	11,782,756	11,734,655
Century Cmnty	293,143	7,853,747	8,017,461
Centurylink	131,308	3,301,982	1,734,579
Ceridian Hcm Hldg	5,633	260,441	382,368
Cerner Corp	159,656	9,385,621	11,717,154
CF Inds Hldgs	31,160	1,334,804	1,487,578
Change Healthcare	1,529	20,263	25,060
Charles Riv Laboratories Intl	48,605	3,926,848	7,424,900
Charter Communications New Cl A	131,665	35,834,609	63,868,058
Cheesecake Factory	176,400	6,863,828	6,854,904
Chemed Corp New	1,163	368,593	510,859
Chemocentryx	67,682	2,069,242	2,676,823
Cheniere Energy	179,025	9,926,120	10,933,057
Chevron Corp	453,929	47,281,651	54,702,984



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
China Life Ins Co Ltd ADR	955	12,169	13,208
Chipotle Mexican Grill	7,254	3,707,275	6,072,396
Choice Hotels Intl	1,121	90,102	115,945
Chubb Ltd	66,988	7,114,602	10,427,352
Church & Dwight	65,504	4,076,599	4,607,551
Cigna Corp New	253,801	46,064,960	51,899,766
Cimarex Energy Co	15,655	1,627,775	821,731
Cin Fncl Corp	30,704	2,503,747	3,228,526
Cintas Corp	24,830	3,575,410	6,681,256
Cirrus Logic	69,000	3,984,635	5,686,290
Cisco Systems	1,757,316	64,628,455	84,280,875
Cit Group New	160,993	6,880,728	7,346,111
Citigroup	1,190,102	74,923,432	95,077,249
Citizens Finl Group	580,899	23,083,439	23,590,308
Citrix Sys	34,787	3,317,099	3,857,878
Cleveland Cliffs	467,300	3,475,910	3,925,320
Clorox Co	32,144	4,883,761	4,935,390
CME Group	56,228	10,220,803	11,286,084
CMS Energy Corp	158,756	7,837,678	9,976,227
Coca Cola Co	802,269	34,214,030	44,405,589
Cognex Corp	12,299	662,251	689,236
Cognizant Tech Solutions Corp Cl A	308,674	19,027,156	19,143,961
Coherent	42,679	6,863,287	7,099,652
Colgate Palmolive Co	145,063	8,659,568	9,986,137
Colony Cap New Cl A Com	2,359	13,627	11,205
Columbia Sportswear Co	1,473	145,128	147,580
Comcast Corp New Cl A	2,706,417	83,326,701	121,707,572
Comerica	20,195	1,253,196	1,448,991
Companhia De Saneamento Basico Do Estado De Sao Paulo Sabesp ADR	110,580	820,474	1,664,229
Conagra Brands	87,315	2,855,693	2,989,666
Concho Res	157,142	14,509,332	13,760,925
Conduent	897,900	10,165,788	5,566,980
Connectone Bancorp New	321,835	6,373,333	8,277,596
Conocophillips	733,248	40,839,589	47,683,117
Cons Edison	62,747	4,594,386	5,676,721
Constellation Brands Cl A	22,630	4,274,793	4,294,042
Cooper Cos	11,116	2,810,582	3,571,460
Cooper Standard Holding	36,228	1,733,431	1,201,320
Cooper Tire & Rubber Co	358,980	9,703,035	10,320,675
Copart	51,410	3,463,938	4,675,225
Core Laboratories N.V.	149,313	10,058,217	5,624,621
Corelogic W/I	268	13,161	11,714
Coresite Rlty Corp Com Coresite Realty Corp	2,231	254,728	250,140
Corning	598,824	12,187,482	17,431,767
Corp Office Pptys Tr	325,995	8,857,328	9,577,733
Corteva	129,883	4,387,959	3,839,341

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Costar Group	150,176	46,019,103	89,850,301
Costco Wholesale Corp New	107,938	26,481,872	31,725,137
Coty Com Cl A	46,123	643,474	518,880
Coupa Software	7,027	890,569	1,027,699
Credit Accep Corp Mich	700	308,708	309,631
Credit Suisse Group AG ADR	586,186	13,414,651	7,884,202
Cree	238,199	11,270,404	10,992,884
Cross Ctry Healthcare	303,700	3,650,075	3,528,994
Crown Castle Intl Corp	42,877	4,377,988	6,094,966
Crown Castle Intl Corp New	144,106	14,763,996	20,484,668
Crown Hldgs	5,572	246,046	404,193
CSX Corp	141,879	8,423,970	10,266,364
Cummins	172,468	27,894,292	30,864,873
CVS Health Corp	489,288	37,995,360	36,349,206
Cyrusone	57,686	3,589,396	3,774,395
D.R. Horton	84,972	4,519,596	4,482,273
Dana	990,275	15,912,209	18,023,005
Danaher Corp	113,682	11,953,786	17,447,913
Darden Restaurants	34,936	3,610,156	3,808,373
Darling Ingredients	252,131	4,883,178	7,079,838
Davita	12,116	892,942	909,063
Deckers Outdoor Corp	49,662	6,988,827	8,385,925
Deere & Co	53,095	8,264,353	9,199,240
Dell Technologies Com Cl C Wi	258,363	12,733,469	13,277,275
Delta Air Lines	244,866	11,575,179	14,319,764
Dentsply Sirona	53,147	2,938,944	3,007,589
Designer Brands Com Cl A	460,129	9,717,492	7,242,430
Devon Energy Corp New	52,223	1,330,088	1,356,231
Dexcom	79,173	14,668,152	17,318,302
Diamondback Energy	24,197	2,187,849	2,246,933
Dicks Sporting Goods Oc Com Oc Com	125,700	4,635,748	6,220,893
Digital Rlty Tr	28,198	3,286,988	3,376,429
Dillard's Cl A	32,800	2,546,097	2,410,144
Discover Finl Svcs	278,284	10,650,638	23,604,049
Discovery	46,360	1,008,832	1,413,516
Discovery - A	595,754	17,244,004	19,504,986
Dish Network Corp Cl A	521,193	18,476,101	18,486,716
Docusign	11,715	572,597	868,199
Dolby Laboratories Cl A	676	43,551	46,509
Dollar Gen Corp New	74,658	7,668,880	11,645,155
Dollar Tree	53,087	4,929,864	4,992,832
Dominion Energy	209,218	16,249,879	17,327,435
Dominos Pizza	3,069	886,625	901,611
Domtar Corp	97,900	4,466,904	3,743,696
Donaldson	9,519	532,367	548,485
Dorman Prods	31,817	2,710,112	2,409,183



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Dover Corp	39,064	3,816,280	4,502,517
Dow	143,239	7,739,609	7,839,470
Dril Quip	166,500	7,175,678	7,810,515
Dropbox CIA	15,916	395,535	285,056
DTE Energy Co	69,499	6,713,493	9,025,835
Duke Energy Corp New	262,438	21,522,762	23,936,970
Duke Rlty Corp	81,319	2,373,140	2,819,330
Dunkin Brands Group	5,851	444,847	441,985
Dupont De Nemours	99,718	9,902,943	6,401,896
DXC Technology Co	107,314	5,579,276	4,033,933
Dycom Inds	117,500	8,394,603	5,540,125
Dynatrace	4,142	95,972	104,793
E Trade Finl Corp	33,537	1,511,119	1,521,574
Eagle Matls	2,552	225,436	231,364
Earthstone Energy Com Cl A	379,700	3,272,227	2,403,501
Eastman Chem Co	182,492	11,993,083	14,464,316
Eaton Corp Plc	232,337	18,803,677	22,006,961
Ebay	426,761	15,907,975	15,410,340
Ecolab	63,554	10,159,014	12,265,286
Edgewell Pers Care Co	115,400	4,651,872	3,572,784
Edison Intl	147,486	10,322,002	11,121,919
Edwards Lifesciences Corp	372,648	36,486,630	86,935,052
El Paso Elec Co	111,200	6,010,159	7,549,368
El Pollo Loco Hldgs	455,000	5,810,041	6,888,700
Elah Hldgs	62	4,960	3,801
Elastic N.V.	3,416	257,219	219,649
Eldorado Resorts	372,678	16,594,726	22,226,516
Electr Arts	73,175	5,922,581	7,867,044
Element Solution	5,869	74,476	68,550
Eli Lilly & Co	431,642	40,770,898	56,730,708
Embraer ADR	869,890	20,844,970	16,954,156
Emerson Electric Co	112,248	7,642,795	8,560,032
Empire St Rlty Tr Cl A	427,500	7,276,467	5,967,900
Encompass Health Corp	3,772	297,461	261,286
Enel Americas ADR	135,535	1,186,948	1,488,174
Enersys	113,959	7,979,472	8,527,552
Ensign Group	138,715	2,439,539	6,293,500
Entegris	10,098	379,212	505,809
Entergy Corp New	234,091	19,392,440	28,044,102
Enterprise Finl Svcs Corp	158,576	3,891,900	7,644,949
Envista Hldgs Corp	6,866	197,691	203,508
EOG Resources	90,956	7,672,212	7,618,475
Epam Sys	3,910	546,282	829,546
Eqty Lifestyle Pptys REIT	12,993	633,460	914,577
Eqty Resdntl Eff 5/ 15/ 02	59,859	4,653,407	4,843,790
Equifax	27,288	2,902,608	3,823,595

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Equinix	21,556	9,107,368	12,582,237
Equinor Asa ADR	492,992	10,440,655	9,815,471
Equitrans Midstream Corp	139,656	1,825,887	1,865,804
Erie Indty Co Cl A	1,216	155,518	201,856
Essex Ppty Tr REIT	61,151	14,792,768	18,397,890
Estee Lauder Companies Cl A	63,712	9,263,968	13,159,076
Etsy	63,831	2,933,395	2,827,713
Euronet Worldwide	11,707	1,661,623	1,844,555
Evercore	78,758	4,484,337	5,887,948
Everest RE Group	152,470	25,371,604	42,209,795
Evergy	47,460	2,773,416	3,089,171
Eversource Energy	51,045	3,529,512	4,342,398
Exact Sciences Corp	202,487	17,608,480	18,725,998
Exelixis	371,011	6,723,528	6,537,214
Exelon Corp	531,111	17,690,259	24,213,350
Exide Technologies	59,863	266,336	59,863
Exide Technologies New Cmn	403,783	98,483	282,648
Expedia Group	157,948	20,386,413	17,080,497
Expeditors Intl Wash	44,589	3,035,503	3,478,834
Extended Stay Amer Paired Shs Comprised 1 Com 1 Cl B Com	476,000	8,179,749	7,073,360
Extra Space Storage	28,354	2,545,178	2,994,749
Exxon Mobil Corp	587,240	44,774,598	40,977,607
F5 Networks	66,458	9,362,436	9,280,860
Facebook Com Cl A	1,002,953	97,303,907	205,856,103
Factset Resh Sys	2,804	654,937	752,313
Fair Isaac Corporation	2,151	524,596	805,937
Fastenal Co	152,376	4,239,812	5,630,293
Federal Rlty Investment Tr	10,597	1,523,892	1,364,152
Federal Signal Corp	207,100	3,145,142	6,678,975
Fedex Corp	415,150	61,357,920	62,774,832
Fidelity Natl Finl	25,569	1,115,815	1,159,554
Fidelity Natl Information Svcs	119,586	16,006,995	16,633,217
Fireeye	15,263	232,761	252,297
First Bancorp NC	181,897	5,627,132	7,259,509
First Bancshares Miss	133,911	4,528,906	4,756,519
First Merchants Corp	112,487	2,372,636	4,678,334
First Rep Bk San Francisco Calif New	28,559	2,859,721	3,354,255
Firstenergy Corp	550,146	20,194,908	26,737,096
Fiserv	152,975	10,050,997	17,688,499
Five Below	4,059	487,258	518,984
Five9	83,362	4,699,879	5,466,880
Fleetcor Technologies	21,846	5,245,069	6,285,531
Flir Sys	21,739	1,003,707	1,131,950
Floor & Decor Hlds Cl A	1,057,735	43,625,856	53,743,515
Flowserve Corp	19,802	1,007,972	985,546
FMC Corp	23,055	1,897,391	2,301,350
Foot Locker	114,600	6,189,044	4,468,254



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Ford Mtr Co	1,500,049	21,677,513	13,950,456
Formfactor	227,258	2,233,871	5,901,890
Fortinet	45,325	3,646,074	4,838,897
Fortive Corp Com Mon Stock	53,867	3,772,726	4,114,900
Fortune Brands Home & Sec	145,361	9,472,663	9,497,888
Four Corners Ppty Tr	208,245	5,604,000	5,870,427
Fox Corp CIA	2,476	90,326	91,785
Fox Corp Cl A	418,584	15,856,497	15,516,909
Fox Corp Cl B	113,272	4,301,928	4,123,101
Franks International Nvry5h0	1,386,600	7,768,280	7,168,722
Freeport Mcmoran	230,255	3,090,713	3,020,946
Frkln Res	62,315	2,269,859	1,618,944
Fuller H B Co	96,583	4,764,679	4,980,785
Gallagher Arthur J & Co	38,423	2,710,500	3,659,022
Gamestop Corp New Cl A	63,914	1,421,185	388,597
Gap	380,116	8,810,586	6,720,451
Garmin Ltd	25,680	1,908,834	2,505,341
Gartner	22,460	2,775,889	3,461,086
Gaslog Ltd	170,283	2,564,648	1,667,071
Gazprom ADR	728,486	4,209,856	5,988,155
Gazprom PJSC ADR	1,165,589	7,668,095	9,590,466
Gen Mtrs Co	586,931	19,963,695	21,481,675
General Dynamics Corp	32,933	5,800,776	5,807,735
General Electric Co	1,179,481	28,493,365	13,163,008
General Mills	167,301	8,488,057	8,960,642
Genmab A/S ADR	16,394	365,148	366,078
Genon Holdings Class A Com Pb	23,684	-	4,736,800
Genuine Parts Co	24,962	2,186,855	2,651,713
Gilead Sciences	535,762	40,712,367	34,813,815
Glaxosmithkline Plc ADR	643,006	24,847,905	30,214,852
Global Blood Therapeutics	60,005	3,212,211	4,769,797
Global Pmts	69,249	9,704,428	12,642,097
Globe Life	22,343	2,010,725	2,351,601
Godaddy Cl A Cl A	12,802	1,035,019	869,512
Gold Fields Ltd New ADR	155,800	908,606	1,028,280
Goldman Sachs Group	221,318	32,555,373	50,887,648
Goodyear Tire & Rubber Co	275,900	8,931,616	4,291,624
Grace W.R. & Co	4,254	302,263	297,142
Graco	12,407	582,682	645,164
Grainger W.W.	12,000	3,971,056	4,062,240
Grand Canyon Ed	355	39,969	34,005
Granite Const	215,339	7,781,662	5,958,430
Gray T V Com Cl B	208,258	3,464,764	4,465,052
Greif	135,900	5,608,402	6,006,780
Grocery Outlet Hldg Corp	354	13,072	11,487
Group 1 Automotive	82,033	4,268,814	8,203,300
Grubhub	6,862	958,647	333,768

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Grupo Aeroportuario ADR	35,679	4,076,207	4,231,886
Guardant Health	40,769	3,383,344	3,185,690
Guidewire Software	7,343	731,930	806,041
Gw Pharmaceuticals Plc Ads ADR	9,557	995,438	999,280
Halliburton Co	684,652	21,535,179	16,753,434
Hanesbrands	70,162	1,281,686	1,041,906
Harley Davidson	267,952	14,289,943	9,965,135
Hartford Finl Svcs Group	266,213	9,863,994	16,177,764
Hasbro	35,743	3,767,195	3,774,818
HCA Healthcare	178,008	17,092,347	26,311,362
HDFC Bk Ltd ADR	180,113	8,775,704	11,413,761
Healthpeak Properties	116,562	3,771,662	4,017,892
Heico Corp New	2,933	274,785	334,802
Heico Corp New Cl A	5,682	438,228	508,709
Helmerich & Payne	217,580	9,811,808	9,884,659
Henry Schein	28,095	1,762,663	1,874,498
Herbalife Nutrition Ltd	1,198	64,320	57,109
Hershey Company	97,338	11,429,625	14,306,739
Hess Corp	241,364	14,554,055	16,125,529
Hewlett Packard Enterprise Co	2,114,768	20,468,080	33,540,220
Hexcel Corp New	91,162	4,258,522	6,683,086
Hill Rom Hldgs	89,330	6,987,146	10,141,635
Hillenbrand	154,079	4,935,330	5,132,371
Hilton Grand Vacations	990	31,395	34,046
Hilton Worldwide Hldgs	71,067	5,054,392	7,882,041
Hollyfrontier Corp	188,139	10,472,133	9,540,529
Hologic	229,082	10,201,191	11,960,371
Home Depot	232,729	36,848,480	50,823,359
Honeywell Intl	136,961	14,463,312	24,242,097
Horace Mann Educators Corp	107,724	4,059,161	4,703,230
Horizon Therapeutics Plc	1,591	38,740	57,594
Hormel Foods Corp	55,314	2,453,792	2,495,215
Host Hotels & Resorts REIT	1,249,977	24,582,580	23,187,073
Howard Hughes Corp	938	119,112	118,938
HP	2,010,002	30,681,219	41,305,541
Huazhu Group Ltd ADR	128,519	4,722,628	5,149,756
Hubbell	2,246	292,117	332,004
Hubspot	15,331	2,396,528	2,429,964
Humana	24,944	8,785,041	9,142,475
Hunt J B Trans Svcs	6,708	784,901	783,360
Hunt J.B. Trans Svcs	5,153	581,070	601,767
Hunt JB Trans Svcs	8,954	812,784	1,045,648
Huntington Bancshares	138,858	1,668,019	2,093,979
Huntington Ingalls Inds	61,263	12,754,115	15,369,661
Huntsman Corp	560,160	10,453,866	13,533,466
Iaa Spinco	9,038	349,128	425,328
IAC / Interactivecorp	10,325	2,283,091	2,572,061



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
ICF Intl	101,510	3,525,478	9,300,346
Icici Bk Ltd ADR	1,051,416	7,135,704	15,865,867
ICU Med	435	128,369	81,397
Idacorp	44,415	1,925,708	4,743,522
IDEX Corp	18,078	2,950,140	3,109,416
Idexx Labs	21,805	3,511,774	5,693,940
IHS Markit Ltd	85,480	4,823,155	6,440,918
II VI	107,295	3,973,984	3,612,623
Ill Tool Wks	77,220	10,366,616	13,871,029
Illumina	233,648	46,483,700	77,510,388
Immunomedics	537,138	8,236,762	11,365,840
Impinj	45,944	1,259,583	1,188,112
Incyte Corp	85,135	7,236,318	7,433,988
Independent Bk Corp Mass	83,571	6,486,761	6,957,286
Independent Bk Group	208,903	12,171,536	11,581,582
Infosys Limited ADR	216,541	2,308,656	2,234,703
Ingersoll Rand Plc	65,111	6,939,349	8,654,554
Ingevity Corp	68,463	4,147,872	5,982,297
Ingredion	64,900	3,100,461	6,032,455
Innophos	187,915	7,552,556	6,009,522
Inspire Med Sys	5,953	364,264	441,772
Insulet Corp	75,397	12,361,542	12,907,966
Integer Hldgs Corp	79,391	5,903,755	6,385,418
Intel Corp	1,947,173	68,608,182	116,538,304
Interactive Brokers Group Cl	1,448	84,966	67,506
Intercontinental Exchange	104,832	7,046,337	9,702,202
International Business Machs Corp	246,534	38,850,339	33,045,417
International Seaways International Seaways	246,351	5,142,108	7,331,406
Interpublic Group Companies Com	54,231	1,150,035	1,252,736
Intl Flavors & Fragrances	19,173	2,390,103	2,473,700
Intl Paper Co	203,489	9,909,597	9,370,668
Intuit	431,184	101,299,110	112,940,025
Intuitive Surgical	29,162	9,379,371	17,239,116
Invesco Ltd	51,446	1,650,606	924,999
Ionis Pharmaceuticals	9,558	437,828	577,399
Ipg Photonics Corp	5,718	742,538	828,653
Iqvia Hldgs	42,082	5,197,796	6,502,090
Iron Mtn	38,388	1,264,552	1,223,426
Iron Mtn New	2,520	79,034	80,312
Jabil	2,472	78,668	102,168
Jack Henry & Assoc	17,129	2,439,910	2,495,181
Jacobs Engr Group	26,373	1,706,801	2,369,087
James River Group Holdings	188,528	7,051,057	7,769,239
Jazz Pharmaceuticals Plc	92,073	11,799,951	13,744,657
Jernigan Cap	124,300	2,888,732	2,379,102
Jetblue Awys Corp	507,169	9,674,549	9,494,204
Johnson & Johnson	625,711	68,176,948	91,272,464



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Johnson Ctls Intl Plc	1,007,997	39,454,605	41,035,558
Jones Lang Lasalle	400	54,853	69,636
JP Morgan Chase & Co	1,216,574	78,186,335	169,590,416
Juniper Networks	585,121	15,253,967	14,411,530
Kaman Corp	114,904	3,185,688	7,574,472
Kar Auction Svcs	8,933	222,490	194,650
Karyopharm Therapeutics	456,356	4,106,824	8,748,345
KB Finl Group ADR	12,417	492,656	513,691
Kbr	383,005	8,575,218	11,681,652
Kellogg Co	40,712	2,828,596	2,815,642
Kemet Corp	127,732	2,879,820	3,455,151
Kemper Corp	88,431	6,265,824	6,853,402
Kennametal Cap	114,279	3,809,346	4,215,752
Keycon Pwr Hldgs LLC Ltd Liability Int 144a	2,700	-	783,000
Keycorp New	1,013,905	18,426,236	20,521,437
Keysight Technologies	47,743	3,250,505	4,899,864
Kimberly Clark Corp	60,864	6,313,284	8,371,843
Kimco Rlty Corp	56,387	1,042,556	1,167,775
Kinder Morgan	967,742	18,614,802	20,487,098
Kite Rlty Group Tr	547,867	11,684,524	10,699,843
Kla Corporation	48,009	5,891,595	8,553,764
Knight Swift Transn Hldgs Cl A Classa	256,066	8,750,037	9,177,405
Knoll	319,556	7,192,246	8,071,985
Knowles Corp	368,867	5,847,379	7,801,537
Kohls Corp	275,844	14,219,631	14,054,252
Kraft Heinz Co	358,373	14,605,119	11,514,524
Kroger Co	871,174	23,193,286	25,255,334
Ks Cy Southn	66,776	9,001,724	10,227,412
L Brands	33,409	1,873,639	605,371
L3harris Technologies	56,368	9,718,790	11,153,536
Lab Corp Amer Hldgs	63,034	10,177,637	10,663,462
Lam Resh Corp	102,438	17,062,079	29,952,871
Lamar Advertising Co New Cl A	69,961	5,684,987	6,244,719
Lamb Weston Hldgs	26,009	2,037,126	2,237,554
Landec Corp	259,600	3,390,119	2,936,076
Landstar Sys	2,670	333,130	304,033
Las Vegas Sands Corp	78,272	4,591,066	5,403,899
Lazard Ltd Cl A	156,825	6,733,461	6,266,727
Lci Industries	48,437	3,783,188	5,189,056
Lear Corp	119,641	6,506,406	16,414,745
Leggett & Platt	21,471	1,068,866	1,091,371
Leidos Hldgs	20,815	1,873,137	2,037,580
Lendingtree New	586	245,570	177,816
Lennar Corp Cl A	109,672	5,742,728	6,118,601
Lennar Corp Cl A	516	21,187	23,065
Lennar Corp Cl B	1,001	46,802	44,745
Lennox Intl	2,412	548,681	588,456



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Lexington Rlty Tr	415,900	3,406,672	4,416,858
Lincoln Elec Hldgs	4,139	380,430	400,365
Lincoln Natl Corp	26,751	1,344,584	1,578,577
Linde Plc	88,893	14,582,044	18,925,320
Littelfuse	25,880	3,157,614	4,950,844
Live Nation Entertainment	32,856	2,155,517	2,348,218
Livent Corp	714,700	5,039,830	6,110,685
LKQ Corp Com	19,849	607,262	708,609
LKQ Corp Com LKQ Corp	55,673	1,884,100	1,987,526
Lockheed Martin Corp	62,726	18,147,346	24,424,250
Loews Corp	53,222	2,228,375	2,793,623
Lowe's Cos	195,330	17,902,078	23,392,721
Lpl Finl Hldgs	69,005	4,718,463	6,365,711
Lululemon Athletica	38,197	5,982,321	8,849,099
Lyft Cl A	1,443	73,236	62,078
Lyondellbasell Ind N V Com Cl A	168,923	14,081,398	15,959,845
M&T Bk Corp	17,886	2,128,176	3,036,148
Macom Technology Solutions Holdings	103,774	1,979,993	2,760,388
Macquarie Infrastructure Corp	67,739	2,838,555	2,901,939
Macys	232,591	8,907,183	3,954,047
Madison Square Garden Co New Cl A	117	35,713	34,420
Madrigal Pharmaceuticals	24,270	2,764,858	2,211,240
Manhattan Assocs	4,753	277,537	379,052
Mantech Intl Corp Cl A Cl A	59,837	3,619,232	4,779,780
Marathon Oil Corp	186,288	2,426,724	2,529,791
Marathon Pete Corp	341,349	13,166,176	20,566,277
Markel Corp Holding Co	790	937,124	903,104
Marketaxess Hldgs	10,768	3,175,430	4,082,256
Marriott Intl	68,912	8,506,195	10,435,344
Marsh & McLennan Co's	122,069	9,403,621	13,599,707
Martin Marietta Matls	12,544	2,508,786	3,507,804
Marvell Tech Group	49,895	1,237,999	1,325,211
Masco Corp	229,806	9,895,362	11,028,390
Masimo Corp	3,517	419,952	555,897
Mastec	33,868	2,054,044	2,172,971
Mastercard Cl A	227,297	26,165,458	67,868,611
Match Group	1,331,094	68,736,869	109,296,128
Mattel	468,152	6,475,553	6,343,460
Maxim Integrated Prods	172,219	6,193,786	10,593,191
Mc Cormick & Co	25,361	3,497,917	4,304,523
Mc Donalds Corp	132,079	21,801,989	26,100,131
Mckesson Corp	25,787	3,553,358	3,566,858
MDC Hldgs	251,351	5,759,676	9,591,554
Medallia	176,125	6,034,748	5,479,249
Medtronic Plc	394,115	40,753,503	44,712,347
Mellanox Technologies Ltd	95,600	10,688,170	11,202,408
Mercadolibre	2,271	208,086	1,298,876



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Merck & Co New	1,006,718	70,720,064	91,561,002
Merit Med Sys	188,645	6,035,721	5,889,497
Meritor	100,484	2,250,974	2,631,676
Mesa Air Group	462,250	3,537,623	4,132,515
Methode Electrs	304,810	7,492,055	11,994,274
Metlife	833,840	31,400,318	42,500,825
Mettler Toledo Intl	5,747	2,903,941	4,558,980
MGIC Investment Corp Wis	674,200	5,953,378	9,553,414
MGM Resorts International	86,244	2,731,477	2,869,338
Micro Focus Intl Plc Ads ADR	438,874	8,959,302	6,157,402
Microchip Technology	332,440	26,471,058	34,813,117
Micron Tech	225,657	12,233,262	12,135,833
Microsoft Corp	2,807,728	215,112,327	442,778,706
Mid Amer Apt Cmnty	27,170	3,025,711	3,582,636
Middleby Corp	4,133	537,140	452,646
Minerals Technologies	127,266	8,353,916	7,334,340
Mirati Therapeutics	200,000	18,692,009	25,772,000
MKS Instrs	82,160	6,837,977	9,038,422
Mlp Compass Diversified Hldgs	331,746	4,394,979	8,247,206
Mlp Energy Transfer Lp Common Units Rep Limited Ptnr Interests	721,610	11,216,519	9,258,256
Mlp Enterprise Prods Partners L P Com Unit	309,200	8,164,483	8,707,072
Mlp Enterprise Prods Partners LP Com Unit	83,674	2,154,563	2,356,260
Mlp Magellan Midstream Partners Lp Com Unit	56,100	3,461,386	3,527,007
Mlp Plains All American Pipeline LP Unit Ltd Partnership Int	143,600	2,766,077	2,640,804
MMC Norilsk Nickel ADR Each Repr 1/ 10 Share	57,795	1,035,705	1,765,637
Mobile Telesystems PJSC ADR	105,400	1,048,480	1,069,810
Model N	183,907	4,839,122	6,449,618
Moderna	14,056	260,547	274,935
Modine Mfg Co	454,657	3,357,526	3,500,859
Mohawk Inds	8,015	1,151,881	1,093,086
Molina Healthcare	3,650	521,499	495,268
Molson Coors Beverage Company	360,219	23,331,360	19,415,804
Mondelez Intl	210,731	9,575,481	11,607,063
Mongodb Cl A	7,756	1,120,650	1,020,767
Monolithic Pwr Sys	4,857	690,369	864,643
Monster Beverage Corp New	866,246	39,164,854	55,049,933
Moodys Corp	41,214	6,696,108	9,784,616
Morgan Stanley	902,213	35,634,618	46,121,129
Morningstar	1,440	200,954	217,886
Mosaic Co/ The	47,508	1,394,231	1,028,073
Motorola Solutions	49,441	5,616,354	7,966,923
Ms& Ad Insurance Unspons ADR	8,600	134,829	141,212
MSA Safety	54,201	3,408,648	6,848,838
MSCI Common	21,256	3,331,668	5,487,874
Mueller Wtr Prods	280,972	2,590,667	3,366,045
Mylan N.V.	68,947	2,740,027	1,385,835



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Myr Group	268,835	5,549,956	8,761,333
N.V.idia Corp	43,847	11,797,675	10,317,199
N.V.R	246	658,071	936,869
N.V.R.	848	3,116,434	3,229,532
Nanostring Technologies	291,609	7,819,786	8,112,562
Nasdaq	25,399	2,042,299	2,720,233
Natera	340,846	10,235,908	11,483,102
National Instrs Corp	537	25,601	22,737
National Oilwell Varco	332,369	14,989,681	8,325,843
NCR Corp	160,822	4,747,669	5,654,502
Neenah	72,840	5,474,846	5,130,121
Neenah Enterprises	57,553	3,874	-
Nektar Therapeutics	249,623	5,889,035	5,388,112
Netapp	63,184	3,927,520	3,933,204
Netease ADR	41,770	11,184,483	12,808,353
Netflix	401,598	56,087,439	129,945,065
Netgear	300,329	9,259,733	7,361,064
Netscout Sys	305,000	7,781,606	7,341,350
Neurocrine Biosciences	6,803	802,808	731,254
New Relic	3,717	315,256	244,244
New York Times Co Cl A	2,450	79,955	78,816
Newell Brands	51,507	1,454,036	989,965
Newmarket Corp	473	188,752	230,124
Newmont Corporation	132,364	4,785,558	5,751,216
News Corp Com Cl A	221,655	2,280,023	3,134,202
News Corp Com Cl B	15,137	203,919	219,638
Nexstar Media Group Cl A	2,642	268,413	309,774
Nextera Energy	193,429	32,450,801	46,840,767
Nextgen Healthcare	416,182	5,564,800	6,688,045
Nielsen Holdings Plc	81,473	2,609,746	1,653,902
Nike Cl B	324,955	22,071,086	32,921,191
Nippon Teleg & Tel Corp ADR	6,300	278,422	318,150
Nisource	140,920	3,462,818	3,923,213
Noble Energy	63,950	2,205,244	1,588,518
Nokia Corp ADR	120,500	416,671	447,055
Nordson Corp	3,934	560,628	640,613
Nordstrom	22,537	1,183,820	922,439
Norfolk Southn Corp	100,738	15,220,932	19,556,268
Northern Tr Corp	28,616	2,521,204	3,040,164
Northrop Grumman Corp	39,765	13,246,077	13,677,967
Northwestern Corp	94,059	6,872,783	6,741,209
Nortonlife Lock	92,612	2,181,387	2,363,458
Norwegian Cruise Line Hldgs Ltd	32,028	1,347,427	1,870,755
Novartis AG ADR	469,789	26,288,873	44,484,320
Novo Nordisk A ADR	8,743	441,566	506,045
Novocure Ltd	17,489	1,097,531	1,473,798
NRG Energy	294,435	11,465,109	11,703,791



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Nucor Corp	40,534	2,215,243	2,281,254
Nutanix Cl A	212,508	6,375,768	6,643,000
Nvidia Corp	108,815	15,516,710	25,604,170
O Reilly Automotive New	19,079	5,006,046	8,361,563
Occidental Petroleum Corp	1,104,015	59,625,988	45,496,458
Office Depot	698,400	2,384,357	1,913,616
Oil Co Lukoil PJSC ADR Each Repr 1	35,130	1,870,393	3,484,193
Oil STS Intl	266,767	6,904,240	4,350,970
Okta Cl A	10,599	930,132	1,222,807
Old Dominion Freight Line	13,438	2,454,466	2,550,264
Ollies Bargain Outlet Hldgs	3,985	344,606	260,260
Omega Healthcare Investments REIT	165,300	5,146,956	7,000,455
Omnicom Group	37,711	2,795,038	3,055,345
On Semiconductor Corp	340,100	7,370,928	8,291,638
One Gas	50,981	4,852,982	4,770,292
Oneok	65,562	4,275,894	4,961,077
Onespaworld Hldgs Ltd	621,988	9,147,235	10,474,278
Onto Innovation	209,754	7,179,863	7,664,411
Oracle Corp	995,076	48,552,168	52,719,126
Orion Engineered Carbons SA	491,000	10,504,369	9,476,300
Oshkosh Corporation	208,621	9,931,571	19,745,978
Outfront Media	52,327	1,340,370	1,403,410
Pac Premier Bancorp	118,037	3,454,374	3,848,596
Paccar	61,503	4,930,659	4,864,887
Pacira Biosciences	186,406	7,624,090	8,444,192
Packaging Corp Amer	69,873	5,058,273	7,825,077
Pagerduty	3,293	96,304	77,023
Palo Alto Networks	7,128	1,631,839	1,648,350
Parker Hannifin Corp	20,369	3,683,654	4,192,348
Parsley Energy Cl A	11,242	297,692	212,586
Paychex	76,282	4,726,775	6,488,547
Paycom Software	3,683	595,771	975,111
Paylocity Hldg Corp	5,118	528,703	618,357
Paypal Hldgs	297,102	16,762,514	32,137,523
PDC Energy	154,249	4,665,765	4,036,696
Pebblebrook Hotel Tr	187,603	4,092,957	5,029,636
Pegasystems	2,817	180,308	224,374
Penn Natl Gaming	281,911	6,271,218	7,205,645
Penske Automotive Group	119,100	5,512,933	5,981,202
Pentair Plc	22,465	891,802	1,030,470
Penumbra	2,379	347,334	390,798
Peoples Utd Finl	59,329	972,777	1,002,660
Pepsico	381,572	39,383,142	52,149,445
Perficient	192,897	6,679,572	8,886,765
Perkinelmer	19,525	1,419,084	1,895,878
Perrigo Company Limited Com	28,354	2,085,332	1,464,768



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Perusahaan Perseroan Persero P T Telekomunikasi Indonesia ADR	37,800	666,909	1,077,300
Petroquest Energy	129,004	-	129,004
Pfizer	2,640,771	82,931,125	103,465,408
Philip Morris Intl	239,383	19,176,788	20,369,099
Phillips 66	289,572	24,030,134	32,261,217
Physicians Rlty Tr	384,800	6,917,151	7,288,112
Pilgrims Pride Corp	173,199	3,892,966	5,666,205
Ping Identity Hldg Corp	132,089	2,793,512	3,209,763
Pinnacle Finl Partners	65,892	4,322,515	4,217,088
Pinnacle W Cap Corp	25,459	2,361,551	2,289,528
Pioneer Nat Res Co	32,042	4,886,361	4,850,198
PJSC Lukoil ADR	45,695	3,739,119	4,510,553
Plains GP Hldgs L P Ltd Partner Int Cl	83,263	1,790,119	1,577,834
Planet Fitness Cl A	6,099	440,833	455,473
Pluralsight Cl A	4,677	143,358	80,491
PNC Financial	192,147	18,324,849	30,672,426
Polaris	3,907	425,681	397,342
Polyone Corp	138,094	4,549,685	5,080,478
Pool Corp	2,883	493,745	612,292
Posco ADR	24,709	1,249,348	1,250,770
Post Hldgs	139,553	15,268,038	15,225,232
PPG Ind	52,808	5,223,575	7,049,340
PPL Corp	247,455	7,787,672	8,878,685
PRA Group	224,585	7,223,614	8,152,436
PRA Health Sciences	4,739	513,528	526,740
Primerica	2,213	265,605	288,929
Principal Finl Group	34,679	1,548,545	1,907,345
Procter & Gamble	497,436	46,355,006	62,129,756
Progress Software Corp	153,356	5,203,290	6,371,942
Progressive Corp Oh	108,517	6,513,982	7,855,546
Prologis	100,692	7,820,845	8,975,685
Proofpoint	4,218	489,708	484,142
Prosperity Bancshares	795	57,518	57,153
Providence Svc Corp	100,300	6,651,869	5,935,754
Prudential Finl	208,221	13,001,607	19,518,637
Ps Business Pks Calif	25,977	4,703,232	4,282,828
PTC	7,878	791,552	589,983
PTC Therapeutics	35,499	1,643,852	1,705,017
Pub Service Enterprise Group	84,673	3,540,831	4,999,941
Pub Storage	31,546	6,365,613	6,718,036
Pulte Group	601,872	21,635,805	23,352,634
Pure Storage Cl A	17,628	429,346	301,615
PVH Corp	59,868	5,533,182	6,295,120
PVTPL Deluxe Corp	193,145	6,693,074	9,641,798
Qorvo	20,662	2,410,623	2,401,544
Qts Rlty Tr Com Cl A	186,875	7,316,240	10,141,706

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Qts Rlty Tr Com Cl A Com Cl A	78,516	3,453,230	4,261,063
Qualcomm	314,832	23,820,519	27,777,627
Quanex Bldg Prods Corp	366,377	6,606,704	6,257,719
Quanta Svcs	292,991	11,040,204	11,927,664
Quest Diagnostics	78,896	6,168,905	8,425,304
Qurate	625,075	9,520,676	5,269,382
Radian Group	274,100	4,070,718	6,896,356
Ralph Lauren Corp Cl A	53,431	6,618,922	6,263,182
Raymond James Fncl	108,340	8,426,116	9,692,096
Raytheon Co	128,280	22,094,886	28,188,247
Realpage	6,014	369,192	323,252
Realtyome Corp	58,803	3,933,086	4,329,665
Red Robin Gourmet Burgers	172,100	8,707,423	5,682,742
Regal Beloit Corp	94,175	5,564,674	8,062,322
Regency Ctrs Corp	22,766	1,501,329	1,436,307
Regeneron Pharmaceuticals	32,767	11,541,001	12,303,353
Regions Finl Corp New	1,193,415	13,451,067	20,479,001
Reinsurance Group Amer	83,457	12,609,173	13,608,498
Renaissance RE Hldgs Ltd	4,892	665,601	958,930
Renasant Corp	177,657	7,392,868	6,292,611
Republic Svcs	44,917	2,989,374	4,025,911
Resmed	43,377	4,318,974	6,722,134
Rexnord Corp	221,784	5,381,745	7,234,594
Ringcentral Cl A	5,567	555,408	938,986
Rio Tinto Plc ADR	300,879	18,686,998	17,860,177
Robert Half Intl	24,396	1,475,700	1,540,607
Roche Hldg Ltd ADR	770,000	19,650,235	31,308,200
Rockwell Automation	32,337	5,139,848	6,553,740
Roku Com Cl A	6,421	592,675	859,772
Rollins	32,642	1,255,504	1,082,409
Roper Technologies	21,684	4,944,013	7,681,123
Ross Stores	99,982	7,962,356	11,639,904
Royal Caribbean Cruises	89,085	9,317,862	11,893,738
Royal Gold	1,601	122,672	195,722
RPM Intl	1,538	103,134	118,057
Rush Enterprises Cl A	22,401	773,014	1,041,646
Ryanair Hldgs Plc ADR	16,693	1,016,170	1,462,474
S W Airl Co	269,630	8,458,361	14,554,627
S&P Global	65,695	8,938,849	17,938,020
S.W. Airl Co	63,563	3,341,071	3,431,131
Sabre Corp	3,500	89,780	78,540
Sage Therapeutics	66,957	4,843,367	4,833,626
Saia	87,300	5,767,513	8,129,376
Salesforce	765,107	38,265,249	124,437,002
Sandy Spring Bancorp Cmt Com	173,700	6,775,924	6,579,756
Sanofi ADR	760,000	30,447,913	38,152,000
SAP Se ADR	14,970	1,457,319	2,005,830



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Sarepta Therapeutics	250,641	33,645,247	32,342,715
SBA Communications Corp Com CIA	56,043	11,289,186	13,505,803
SBA Communications Corp Com CI A	28,448	5,206,926	6,855,684
Sberbank Of Russia ADR	142,969	1,894,238	2,350,410
Schlumberger Ltd Com	450,000	27,152,930	18,090,000
Schlumberger Ltd Com Com	186,959	12,953,922	7,515,752
Schwab Charles Corp	1,381,829	36,269,125	65,719,787
Schweitzer Mauduit Intl	88,500	2,964,833	3,716,115
Science Applications Intl Corp New	85,957	7,395,211	7,479,978
Scotts Miracle Gro Class A com	2,933	257,288	311,426
Sea Ltd ADR	278,000	11,004,894	11,181,160
Seacoast Bkg Corp Fla	263,308	5,814,702	8,049,326
Seagate Technology Plc	228,694	4,956,982	13,607,293
Sealed Air Corp	21,509	886,424	856,703
Seattle Genetics	35,081	3,681,921	4,008,355
Sei Investments Co	4,504	280,595	294,922
Sempra Energy	93,859	12,210,111	14,217,761
Semtech Corp	98,205	4,777,277	5,195,044
Sensata Technologies B V Holding	4,911	253,185	264,556
Service Corp Intl	4,748	199,518	218,550
Service Pptys Tr	276,100	6,876,980	6,717,513
Servicemaster Global Hldgs	1,504	60,212	58,145
Servicenow	587,151	68,188,389	165,764,470
Sherwin Williams Co	20,847	8,601,680	12,165,058
Signature Bk Ny NY	1,939	230,755	264,887
Silgan Hldgs	234,200	6,919,729	7,278,936
Silicon Motion Technology Corp ADR	8,473	341,030	429,666
Simmons 1st Natl Corp CI A	367,506	9,945,948	9,845,486
Simon Property Group	67,138	11,380,662	10,000,876
Sinclair Broadcast Group CI A	4,173	222,725	139,128
Sirius XM Hldgs	102,748	696,431	734,648
Site Centers Corp	668,732	8,933,960	9,375,623
Six Flags Entmt Corp New	496	34,840	22,375
SK Telecom Co Ltd ADR	22,548	604,352	521,084
Skechers U	3,639	104,154	157,168
Skyworks Solutions	105,206	9,273,281	12,717,301
SI Green Rlty Corp	18,184	1,835,026	1,670,746
Smartsheet CI A CI A	6,644	318,099	298,448
Smith & Nephew Group P.L.C. ADR	36,843	1,260,476	1,771,043
Smith A O Corp	20,184	873,690	961,566
Smucker J M Co	7,936	855,374	826,376
Smucker JM Co	104,749	12,114,190	10,907,513
Snap On	12,672	2,074,095	2,146,637
Sociedad Quimica Y Minera De Chile SA ADR	156,677	7,420,558	4,181,709
Solarwinds Corp	1,242	17,070	23,039
Southern Co	179,528	8,622,415	11,435,934
Sp Plus Corp	192,221	4,467,341	8,155,937



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Spire	95,422	5,063,759	7,949,607
Spirit Aerosystems Hldgs Cl A	132,510	8,563,269	9,657,329
Spirit Realty Capital	44,618	1,862,226	2,194,313
Splunk	11,602	1,458,852	1,737,632
Spotify Technology	8,879	1,297,805	1,327,854
Sprint Corp	1,000,006	5,040,636	5,210,031
Sprouts Fmrs Mkt	4,066	111,090	78,677
SPX Corp	143,146	4,242,225	7,283,268
SPX Flow	107,922	5,052,416	5,274,148
Square Cl A	25,739	2,226,849	1,610,232
SS&C Technologies Hldgs	15,015	826,831	921,921
Stag Indl	76,369	2,147,325	2,410,969
Stanley Black & Decker	20,683	2,435,450	3,428,000
Starbucks Corp	298,816	18,293,386	26,271,903
Starwood Property Trust	245,500	5,343,299	6,103,130
State Str Corp	154,151	8,982,814	12,193,344
Steel Dynamics	362,699	11,231,357	12,346,274
Steris Plc	19,522	2,905,707	2,975,543
Sterling Bancorp	343,275	4,738,746	7,236,237
Stifel Finl Corp	101,137	4,451,483	6,133,959
Stmicroelectronics N.V. Shs NY Registry ADR	4,950	77,636	133,204
Stoneridge	185,811	5,673,085	5,447,979
Stryker Corp	81,865	11,911,285	17,186,738
Sun Communities Com	6,339	921,697	951,484
Surgutneftegas PJS ADR Repr 10	187,664	1,479,399	1,513,510
SVB Financial Group	8,665	2,237,435	2,175,262
SW Airl Co	21,136	1,316,455	1,140,921
Switch Cl A	4,622	56,084	68,498
Synchrony Finl	320,355	10,683,588	11,535,984
Synnex Corp	81,438	8,418,656	10,489,214
Synopsys	48,562	5,586,555	6,759,830
Synovus Finl Corp	890	31,498	34,888
Sysco Corp	178,237	11,856,821	15,246,393
T Mobile US	76,221	5,857,975	5,977,251
T Rowe Price Group	43,935	4,162,868	5,353,040
Taiwan Semiconductor Manufacturing ADR	502,931	17,659,110	29,220,291
Take Two Interactive Software	23,821	2,602,622	2,916,405
Tal Ed Group Ads ADR	29,727	1,379,312	1,432,841
Talos Energy	67,199	2,052,033	2,026,050
Tapestry	57,004	1,669,537	1,537,398
Targa Res Corp	39,778	1,558,733	1,624,136
Target Corp	428,419	33,645,110	54,927,600
TD Ameritrade Hldg Corp	17,408	967,542	865,178
Te Connectivity Ltd	299,212	15,445,885	28,676,478
Techni Cn	56,146	1,949,920	1,203,770
Tegna	499,536	6,690,094	8,337,256
Teleflex	11,743	3,233,425	4,420,535



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Tempur Sealy Intl	3,362	183,403	292,696
Tencent Music Entmt Group Ads ADR	75,733	1,359,613	889,105
Teradata Corp	8,563	322,029	229,232
Teradyne	25,888	1,242,558	1,765,303
Tesla	10,692	2,935,118	4,472,784
Texas Instruments	621,660	67,730,050	79,752,761
Textron	164,661	8,191,607	7,343,881
The Trade Desk Com Cl A	4,045	931,663	1,050,810
Therapeuticsmd	822,404	3,281,887	1,990,218
Thermo Fisher Corp	93,940	17,727,143	30,518,288
Thor Inds	27,230	2,629,280	2,022,917
Tiffany & Co	29,304	3,070,428	3,916,480
TJX Cos	337,054	14,352,788	20,580,517
Toro Co	7,880	501,376	627,800
Tractor Supply Co	31,871	2,786,593	2,978,026
Transdigm Group	11,860	3,585,029	6,641,600
Transunion	14,051	1,059,009	1,202,906
Travelers Cos	168,903	20,530,957	23,131,266
Treehouse Foods	256,695	11,844,523	12,449,708
Tri Pointe Group	630,100	8,036,746	9,816,958
Trico Bancshares	156,941	3,439,320	6,404,762
Trimble Com Trimble	3,308	148,652	137,911
Trinity Ind	136,200	3,120,381	3,016,830
Tripadvisor	7,257	362,750	220,468
Truist Finl Corp	901,574	38,164,342	50,776,620
Tutor Perini Corp	565,934	9,551,805	7,277,911
Twilio Cl A	219,145	25,184,495	21,537,571
Twitter	161,991	5,137,278	5,191,812
TX Cap Bancshares	403,149	24,019,927	22,886,769
Tyler Technologies	2,888	716,225	866,458
Tyson Foods Cl A Com	315,489	14,668,792	28,722,119
Tyson Foods Cl A Com (delaware)	12,341	1,069,185	1,123,525
U S Concrete	119,479	6,216,431	4,977,495
Uber Technologies	7,603	253,409	226,113
Ubiquiti	606	56,766	114,522
UDR	59,263	2,402,503	2,767,582
Ulta Beauty	13,310	3,279,346	3,369,293
Ultra Clean Hldgs	768,100	8,754,239	18,027,307
Ultrapar Participacoes ADR	91,400	494,296	572,164
UMH Pptys	411,500	6,002,756	6,472,895
UN.V.I Display Corp	3,200	408,664	659,424
Under Armor Cl A	34,536	666,658	745,978
Under Armour Cl C	35,843	637,851	687,469
Union Pac Corp	201,327	29,204,925	36,397,908
United Airlines Holdings	376,042	25,312,467	33,125,540
United Parcel Svc Cl B	160,606	18,246,462	18,800,538
United Rentals	54,535	7,382,522	9,094,802

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
United Technologies Corp	327,944	39,039,329	49,112,893
Unitedhealth Group	288,294	60,062,649	84,752,670
Universal Electrs	122,000	4,399,786	6,375,720
Unum Group	226,247	6,635,154	6,597,363
UNVL Health	16,555	2,275,168	2,374,980
Urban Outfitters	281,000	6,520,228	7,803,370
US Bancorp	206,001	12,250,739	12,213,799
US Foods Hldg Corp	356,973	14,370,859	14,953,599
V F Corp	20,768	2,019,468	2,069,739
V.F. Corp	18,785	1,630,993	1,872,113
Vail Resorts	2,698	785,221	647,061
Valaris Plc	498,946	4,498,792	3,273,086
Valero Energy Corp	286,352	10,749,933	26,816,865
Varian Medical Systems	25,488	2,820,128	3,619,551
Veeva Sys Cl A Com	9,820	1,047,139	1,381,281
Ventas REIT	63,331	4,091,640	3,656,732
Vereit	739,000	6,128,642	6,828,360
Verint Sys	204,400	8,175,748	11,315,584
Verisign	28,427	4,162,441	5,477,314
Verisk Analytics	45,917	4,969,509	6,857,245
Veritex Hldgs	408,764	10,900,555	11,907,295
Verizon Communications Com	1,458,639	83,896,543	89,560,435
Vertex Pharmaceuticals	64,976	9,095,424	14,226,495
VF Corp	53,955	4,065,934	5,377,155
Viacomcbs	222,177	9,886,867	9,324,785
Viacomcbs Cl A	259	11,911	11,621
Virtu Finl Cl A	1,371	29,504	21,922
Virtusa Corp	85,731	3,265,902	3,886,186
Visa Com Cl A	1,413,922	49,640,477	265,675,944
Vishay Intertechnology	185,403	3,763,156	3,947,230
Vistra Energy Corp	351,400	9,454,825	8,078,686
Vmware Cl A Com	5,740	886,362	871,275
Vornado Rlty Tr	21,506	1,461,102	1,430,149
Voya Finl	233,244	9,803,224	14,223,219
Vulcan Materials Co	32,609	3,671,440	4,695,370
W P Carey	14,981	1,333,274	1,199,079
Wabco Hldgs	3,224	399,486	436,852
Wabtec Corp	28,378	2,227,366	2,207,808
Walgreens Boots Alliance	447,726	32,508,208	26,397,925
Walmart	431,924	31,403,075	51,329,848
Walt Disney Co	303,681	30,228,355	43,921,383
Waste Mgmt	93,483	8,073,138	10,653,323
Waters Corp	15,188	2,521,810	3,548,676
Watsco	6,785	1,108,069	1,222,318
Wayfair Cl A	4,762	659,998	430,342
Webster Fncl Corp Waterbury Conn	130,104	6,223,862	6,942,349
Wec Energy Group	109,217	7,460,040	10,073,084



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Wellcare Health Cash and	12,430	3,502,835	4,104,510
Wells Fargo & Co	2,000,398	82,472,496	107,621,412
Welltower	84,100	7,022,406	6,877,698
Wendys Co	13,911	248,922	308,963
Werner Enterprises	222,400	7,315,157	8,093,136
West Pharmaceutical Svcs	4,143	509,115	622,817
Western Alliance Bancorporation	801	45,651	45,657
Western Union Co	81,666	1,896,566	2,187,015
Westn Digital Corp	62,229	3,639,915	3,949,675
Westrock Co	282,725	13,137,270	12,131,730
Wex	6,296	1,098,053	1,318,760
Weyerhaeuser Co	124,205	3,675,590	3,750,991
Whirlpool Corp	67,107	5,659,994	9,900,296
Whiting Pete Corp	201,425	6,453,484	1,478,460
Wiley John & Sons Cl A	149,800	6,736,326	7,268,296
Williams Co	446,248	12,717,504	10,585,003
Williams Sonoma	1,102	76,135	80,931
Willis Towers Watson Plc	24,589	4,386,418	4,965,503
Winnebago Inds	105,950	2,133,335	5,613,231
Woodward	3,386	383,668	401,038
Workday Cl A	206,229	27,147,593	33,914,359
World Wrestling Entmnt	3,362	242,521	218,093
Wyndham Destinations	116,280	3,943,077	6,010,513
Wyndham Hotels & Resorts	2,031	111,297	127,567
Wynn Resorts Ltd	23,272	3,171,260	3,231,783
Xcel Energy	219,044	10,622,906	13,907,104
Xerox Hldgs Corp	195,343	6,369,308	7,202,296
Xilinx	59,715	4,368,999	5,838,336
XPO Logistics	3,927	429,552	312,982
Xylem	54,394	3,766,308	4,285,703
Yum Brands	84,271	7,159,288	8,488,618
Zayo Group Hldgs	16,969	553,429	587,976
Zebra Technologies Corp Cl A	13,602	3,111,155	3,474,495
Zendesk	37,405	2,751,016	2,866,345
Ziff Davis Hldgs Oc	1,759	-	18
Zimmer Biomet Hldgs	32,573	4,853,618	4,875,527
Zions Bancorporation N A	112,092	5,573,687	5,819,817
Zions Bancorporation N.A.	23,634	748,524	1,227,077
Zoetis Com Cl A	661,664	74,321,183	87,571,230
Zscaler	45,158	2,361,330	2,099,847
Zuora Cl A Com	399,737	6,721,705	5,728,231
Zynga	14,920	91,704	91,310
Total Common Stock	213,624,935	\$10,351,615,264	\$13,902,747,887



EQUITIES

U.S. Securities			
Convertible & Preferred			
Asset Description	Shares	Cost Value	Fair Value
Itau Unibanco Hldg SA ADR	406,690	\$ 3,326,201	\$ 3,721,214
Spanish Broadcasting Sys Pfd	42,666	-	-
Surgutneftegas PJSC ADR Each Rep 10 Pfd Rub1 Lv1	815,610	5,158,325	5,064,938
Visual Edge Tech Oc Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	1,292,088	\$ 8,497,647	\$ 8,799,274

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost Value	Fair Value
PVTPL Neon Communications Pfd Wt Exp12 02 2012	120,645	\$ 443,759	\$ -
Total Rights and Warrants		\$ 443,759	\$ -

U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost Value	Fair Value
CF Dfa Small Cap Value Tr	209,325	\$ 175,716,306	\$ 602,828,903
CF Dfa U S Micro Cap Tr	50,809	119,862,796	458,553,936
CF Pyramis Small Company Commingled Pool5404	211,705	8,460,889	186,791,114
Mfb Nt Collective US Marketcap Equity Index Fund - Lending	28,480,369	729,604,202	2,622,330,010
Mfc Ishares Tr Russell 1000 Growth Etf	21,921	3,650,556	3,856,342
Total U.S. Stock Funds	28,974,129	\$1,037,294,749	\$3,874,360,305

Total U.S. Equities	244,011,796	\$11,397,851,419	\$17,785,907,466
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International Securities			
Asset Description	Shares	Cost Value	Fair Value
Argentina			
Globant SA	60,147	\$ 4,064,504	\$ 6,378,589
Australia			
Appen Ltd	62,400	1,208,557	985,187
Aristocrat Leisure	543,621	9,867,291	12,866,600
ASX Ltd	28,674	1,456,236	1,580,462
Atlassian Corporation Plc Com Cl A	208,780	17,034,511	25,124,585
Aurizon Holdings	779,759	2,766,441	2,866,728
BHP Group Limited	323,394	8,315,790	8,847,677
Bluescope Steel	131,724	1,224,899	1,394,487
Brambles Ltd	301,027	2,493,607	2,480,033
Caltex Australia	22,237	425,901	530,689
Cimic Group Limited	77,300	2,113,554	1,800,763
Cochlear Ltd	77,854	10,996,522	12,298,905
Coles Group Ltd	96,824	888,614	1,010,047
Computershare Ltd	148,202	1,051,615	1,748,117
Corporate Travel Management Ltd Brisbane Qld	103,309	2,157,776	1,488,732
Crown Resorts Limited	186,561	1,597,687	1,575,028
CSL Ltd	12,837	2,027,174	2,488,395
Csl Ltd	16,500	2,385,737	3,198,451
CSL Ltd	48,734	6,189,528	9,446,867
Dominos Pizza Ent	10,211	279,835	375,831
Fortescue Metals Grp Ltd	1,014,554	5,854,003	7,623,902
Goodman Group	303,673	2,248,106	2,854,053
Gpt Group	321,650	1,393,026	1,266,182
Growthpoint Proper A REIT	616,059	1,696,842	1,797,194
Harvey Norman Hldg	245,838	698,273	703,344
Macquarie GP Ltd	93,150	7,977,487	9,026,390
Magellan Financial	44,618	1,506,922	1,786,193
Medibank Private L	190,083	459,076	422,236
Newcrest Mining Ltd	64,993	1,454,768	1,382,027
Orora Ltd	1,204,685	2,533,797	2,692,930
Platinum Asset Man	146,001	435,256	463,894
Qantas Airways	945,379	3,761,810	4,724,980
QBE Ins Group	840,502	9,303,377	7,609,902
Rea Group Limited	54,532	2,636,642	3,971,327
Rio Tinto Limited	62,785	3,962,619	4,431,126
Sandfire Resources Ltd	199,000	1,341,220	836,525
Santos Limited	211,437	1,168,295	1,215,791
Scentre Group	172,710	496,077	464,987
Seek Limited	21,600	280,664	342,393
South32 Ltd	160,174	384,617	304,005
Sydney Airport Corporation Ltd	1,491,590	8,235,311	9,080,125
Tabcorp Holdings Ltd	188,183	620,798	599,243
Transurban Group Stapled Units	1,788,747	16,191,772	18,747,831
Wesfarmers Ltd	138,033	3,537,193	4,017,055
Whitehaven Coal	73,443	213,985	136,295

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Wisetech Global Lt	80,808	1,264,033	1,327,509
Woolworths Grp Ltd	116,264	2,831,090	2,955,277
Austria			
Erste Group Bank AG	277,688	10,101,327	10,460,814
Evn AG	22,242	334,019	431,923
Mayr Melnhof Karto	8,780	1,179,762	1,178,724
OMV AG	46,600	1,687,258	2,619,610
Schoeller Bleckman	95,555	5,910,636	5,395,203
Telekom Austria AG	298,100	1,522,465	2,436,014
Voestalpine AG	266,164	9,053,530	7,427,400
Belgium			
Ageas N.P.V.	24,650	1,412,791	1,457,636
Ageas NPV	51,526	2,599,164	3,046,903
Ageas Npv	10,490	607,033	620,308
Barco NPV	16,306	1,258,369	4,008,464
Bpost Sa/N.V.	43,666	431,052	504,855
Elia Group	27,490	1,937,785	2,440,830
Euronav Euronav	229,957	2,687,930	2,883,661
Galapagos N.V.	5,201	1,100,461	1,088,810
Gimv Npv	37,400	2,108,043	2,300,586
Melexis	53,730	4,694,033	4,043,915
Ontex Group N.V.	101,048	2,934,608	2,126,745
Sofina	9,300	1,843,104	2,010,600
Telenet Grp Hldg	12,943	643,840	582,012
Ucb NPV	64,659	5,444,655	5,145,903
Umicore	31,193	1,392,988	1,518,213
Warehouses De Pauw	31,155	4,587,976	5,672,376
Brazil			
Alpargatas SA	263,625	668,899	2,175,740
Atacadao SA	103,600	540,209	601,352
B3 SA	599,000	3,811,890	6,398,446
BB Seguridade Part	334,100	2,801,259	3,131,123
Bco Do Brasil S	131,200	1,316,200	1,722,720
Camil Alimentos S	1,176,100	2,951,861	2,634,216
CCR SA	609,576	1,574,072	2,876,116
Centrais Elet Bras	97,000	591,668	911,477
Cia Energ Mg Cemig	299,700	1,016,789	1,027,385
Cia Saneamento Min	65,188	1,072,628	1,101,780
Cia Transm Energia	803,927	4,969,383	4,512,559
Cielo S	605,400	1,286,244	1,259,651
Cogna Educacao SA	320,800	978,259	911,513
Cosan S	82,900	1,175,603	1,433,702
Cpfl Energia S	214,457	1,570,726	1,895,231
CVC Brasil Op AG V	307,600	3,208,323	3,349,213
Edp Energias Br	126,400	510,520	694,419
Engie Brasil	253,900	2,860,537	3,206,334



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Grendene S	614,200	1,474,944	1,874,954
Hypera SA	400,300	3,573,519	3,551,522
Irb Brasil Ressegu	514,500	4,132,868	4,981,673
Itausa IN.V. Itau SA	271,153	737,247	949,747
JBS SA	257,300	1,651,792	1,650,220
Localiza Rent A CA	323,225	2,931,252	3,809,406
Lojas Americanas	208,400	795,308	1,020,578
Lojas Americanas SA Right 08/ 01/ 2020	1,408	-	2,618
Lojas Renner S	128,480	1,255,610	1,794,638
M Dias Branco SA I	199,400	1,614,615	1,891,046
Magazine Luiza S	220,800	1,510,825	2,618,182
Neoenergia S	532,987	2,667,477	3,296,472
Notredame Intermedica Par SA	270,800	3,392,317	4,594,451
Petrobras Distr	130,800	878,420	977,740
Petrol Brasileiros	507,012	4,016,406	4,033,208
Petrol Brasileiros	856,700	2,638,626	6,427,326
Porto Seguro S	79,700	1,191,577	1,243,040
Qualicorp Consultoria E Corret	333,444	1,807,280	3,075,241
Raia Drogasil S	111,200	2,949,984	3,086,078
Rumo SA	1,080,194	4,573,756	7,008,493
Sabesp Cia Saneame	109,100	1,261,657	1,642,453
Sul America SA Units	183,900	2,149,786	2,739,277
Suzano S	245,900	1,184,565	2,425,563
Telefonica Brasil	477,000	5,578,476	6,875,099
Tim Participacoes SA	235,400	710,305	916,976
Transmissora Alian Units (1 Com & 2	293,247	2,007,772	2,272,961
Ultrapar Participa	50,800	275,075	321,770
Weg SA	83,600	539,143	720,306
Cambodia			
Nagacorp Ltd	1,676,000	1,870,030	2,925,332
Canada			
Alimentation Couch Class B	64,280	1,748,606	2,042,783
Alimentation Couch Class'b's	74,000	1,758,694	2,351,679
Alimentation Couche Class B	188,770	4,759,507	5,999,007
Bank Of Montreal	111,330	8,471,758	8,640,255
Bk Of Nova Scotia	36,537	1,985,533	2,066,697
Brookfield Asset Mgmt Voting Shs Cl A	194,298	8,631,763	11,230,424
CAE	13,800	358,352	365,872
Cameco Corp	540,080	4,788,260	4,806,712
Canaccord Genuity Group	382,600	1,464,727	1,428,019
Canada Goose Hldgs	24,000	502,763	870,052
Canadian Imp Bank	32,500	2,537,260	2,708,271
Canadian Pac Ry Ltd	27,231	5,626,466	6,942,543
Canadian Pacific R	16,528	2,741,964	4,219,213
Canadian Tire Ltd Class A cum Non	4,702	507,675	506,732
Cdn Apartment Prop Trust Units	51,630	1,961,710	2,110,589

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Cdn Natl Railways	104,470	9,369,751	9,463,729
Cdn Natural Resources	37,337	1,210,668	1,209,296
Cdn Western Bank	114,176	2,500,712	2,807,845
CGI	46,580	3,209,219	3,903,488
Ci Financial Corp	130,271	2,046,461	2,180,978
CN Railways	12,600	829,758	1,141,409
Computer Modelling	314,000	1,613,899	1,990,422
Constellation Soft	5,768	5,069,470	5,609,694
Descartes Systems	53,421	998,694	2,286,382
Emera	97,550	3,603,403	4,196,888
Empire Co Class A	118,974	2,669,819	2,794,639
Enbridge	327,400	12,174,482	13,035,405
Encana Corp	120,683	527,959	565,840
Enghouse Systems	48,243	1,319,353	1,792,441
H& R Real Estate IN.V.t Tr	125,800	2,209,686	2,046,948
Inter Pipeline Ltd	174,900	2,765,018	3,040,097
Kinaxis	57,134	3,380,896	4,406,819
Kirkland Lake Gold	29,710	1,007,752	1,311,433
Kirkland Lake Gold Ltd Com Kirkland Lakegold Ltd	4,316	205,674	190,206
Linamar Corp	16,928	552,196	641,352
Lundin Mining Corp	164,353	843,559	983,520
Magna International	45,908	2,414,298	2,517,595
Magna Intl	292,992	15,377,695	16,087,164
Metro	36,110	1,424,800	1,492,296
Natl Bk Of Canada	74,460	3,178,765	4,138,868
North West Co Var	90,600	1,958,842	1,909,464
Northland Pwr	231,551	4,357,383	4,856,902
Nutrien Ltd	11,500	558,987	551,344
Open Text Co	33,190	1,376,059	1,464,532
Parex Resources In	137,109	2,132,679	2,553,447
Parkland Fuel Corp	138,203	4,571,074	5,084,762
Pembina Pipeline Corporation Common Stock	177,116	6,168,875	6,573,814
Ritchie Bros Aucti	8,000	274,889	343,752
Rogers Communications Cl B Non	110,138	3,980,559	5,470,554
Royal Bk Of Canada	161,728	12,394,339	12,814,769
Russel Metals	35,200	616,059	601,800
Suncor Energy	211,487	6,399,962	6,941,112
Superior Plus Corp	220,766	2,099,789	2,138,285
TC Energy Corporat	300,521	14,321,215	16,027,787
Teck Resources Limited	83,963	1,738,356	1,458,437
Teck Resources Ltd Class'b'sub	30,772	512,129	534,402
Tmx Group Limited	16,900	1,134,316	1,465,514
Toromont Industrie	86,799	4,320,727	4,724,998
Toronto Dominion	219,623	12,498,502	12,334,793
Tourmaline Oil Cp	73,472	1,097,724	862,343



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Chile			
Enel Americas S	34,281,169	6,185,615	7,613,479
China			
Agricultural Bank Of China Cmn	6,405,800	3,002,039	2,819,874
Anhui Conch Cement H CNY1	2,796,950	11,728,200	20,388,968
Anta Sports Produc	1,192,000	5,663,128	10,670,448
Baic Motor Corporation Limited H CNY1	375,000	213,788	212,724
Bank Of China Ltd H CNY1	16,627,000	7,141,206	7,105,920
Bank Of Communications Co H	1,607,000	1,201,390	1,142,583
Beijing Capital International Airports H CNY1	1,095,000	958,640	1,061,019
Brilliance China	740,000	928,753	767,371
Byd Company Ltd H CNY1	1,095,000	6,502,990	5,459,682
China Citic Bank Corporation Ltd H CNY1	1,754,000	1,116,463	1,051,256
China Comm	1,630,000	1,464,474	1,188,224
China Conch Ventur	378,400	1,204,182	1,651,172
China Construction Bank H CNY1	574,300	464,479	496,039
China Everbright B H CNY1	1,517,000	695,157	704,785
China Galaxy Sec	1,309,000	681,311	771,107
China Gas Holdings	800,672	2,621,998	3,000,542
China Huarong Ast H CNY1	1,922,000	969,186	303,404
China Life Insurance Co H CNY1	3,304,000	7,238,500	9,180,369
China Medical Sys	1,809,000	3,306,045	2,604,915
China Mengniu Dair	1,634,000	5,136,196	6,605,791
China Merchants Bk	2,933,500	13,527,699	15,078,246
China Merchants H CNY1	526,000	614,299	672,368
China Minsheng Ban H CNY1	2,596,800	2,010,686	1,962,981
China Mobile Ltd	1,738,500	17,488,463	14,614,306
China National Accord Medicine B CNY1	472,145	2,538,134	1,666,366
China Oilfield	1,358,000	1,972,251	2,129,772
China Overseas Land & Investmnt	683,600	2,471,303	2,662,704
China Pac Ins Gr H	723,196	2,772,573	2,849,421
China Petroleum & Chemical Corp CNY1 H	8,309,000	6,619,299	5,001,310
China Petroleum & Chemical Corp CNY1 H shs	6,666,000	4,857,895	4,012,364
China Resources Land	647,763	2,489,690	3,225,597
China Sce Group	3,690,000	1,932,831	2,150,030
China Shenhua Energy Co H	212,250	521,308	443,470
China Telecom Corp Ltd H CNY1	4,471,000	2,637,696	1,841,925
China Tower Corp Ltd	5,929,000	1,541,219	1,308,796
China Unicom Ltd	2,634,000	2,869,976	2,481,270
China Vanke Co H CNY1	1,634,000	6,088,728	6,972,779
China Zhengtong Au	1,578,500	916,726	563,186
Chongqing Rural Co CNY1 H Share	926,000	519,078	472,995
Citic Ltd	570,000	782,687	762,263
CNOOC Ltd	763,000	1,255,110	1,269,088
Cosco Shipping Ports Ltd	194,000	185,686	158,849
Country Garden Hld	1,421,000	2,523,446	2,275,993

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Crrc Corporation Limited H CNY1	1,899,885	1,971,022	1,384,962
CSPC Pharmaceutical Group Ltd	1,076,000	1,980,289	2,565,785
Ctry Garden Svcs	597,000	1,104,124	2,011,249
ENN Energy	551,400	5,630,903	6,025,785
Esr Cayman Limited	219,400	475,005	495,577
Gf Securities Co Ltd H	538,200	817,236	655,499
Greatview Aseptic Packaging	1,678,600	831,634	769,091
Guangdong Invest	2,797,740	4,898,946	5,852,712
Guangzhou Baiyunshan Pharmaceutical Co H CNY1	510,027	2,179,300	1,741,153
Haier Electronics	769,000	2,415,663	2,403,187
Haitian Intl Hldgs	190,000	340,734	460,381
Haitong Securities Co Ltd	1,826,400	2,264,984	2,158,826
Hengan Intl	381,500	2,919,084	2,717,376
Hollysys Automation Technologies	110,264	2,324,665	1,809,432
Huaxin Cement Co L B CNY1	3,690,982	4,760,557	7,666,170
Industrial & Commercial Bank China H	6,936,230	4,781,869	5,341,177
Jiangsu Expressway H CNY1	3,308,000	4,502,821	4,534,182
Jiangxi Copper Co H CNY1	268,000	323,828	368,716
Kingdee Intl Softw	1,141,000	451,529	1,140,736
Kingdee Intl Software	6,654,000	3,990,848	6,652,463
Kingsoft Corp Ltd	1,618,000	1,419,989	4,194,615
Kunlun Energy Co	3,716,103	3,346,800	3,281,243
Lenovo Group Limited	2,552,000	1,953,982	1,712,950
Li Ning Co Ltd	1,663,000	1,934,532	4,983,579
Li-Ning Co Ltd	542,500	603,504	1,625,732
Logan Property Hld	1,442,369	1,902,648	2,421,287
Luye Pharma GP Ltd	374,500	283,286	280,690
Nine Dragons Paper	874,000	729,516	908,571
Pax Global Technology Limited	903,000	450,993	423,002
Petrochina Company Limited H CNY1	8,112,000	5,169,587	4,070,679
Picc Property & CA H CNY1	8,793,168	10,528,201	10,596,762
Ping An Insurance Group H CNY1	2,492,151	22,782,802	29,457,520
Postal Savings Bank Of China (local 1658)	933,810	623,862	635,180
Semiconductor Manufacturing Intl Co	645,000	816,368	988,385
Shandong Weigao GP H CNY	256,000	294,523	306,866
Shanghai Fosun Pharmaceutical Group CNY1 H	1,914,300	5,903,403	5,773,512
Shanghai Haohai Bi H CNY1	169,700	794,129	1,025,805
Shenzhou Internati	212,000	2,429,325	3,099,002
Sinopharm Group Co Ltd H shs CNY1	2,123,600	8,998,385	7,753,846
Sinotruk (hk) Ltd	488,500	753,556	1,041,976
Sunac China Hldgs	432,459	2,067,919	2,583,609
Tencent Hldgs Limited	418,300	16,130,105	20,163,952
The People S Insur H CNY1	1,624,000	631,212	675,295
Tingyi	2,074,000	2,853,213	3,540,158
Travelsky Technolo H CNY1	491,000	1,466,741	1,198,545



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Tsingtao Brewery H CNY1	134,000	793,236	900,293
Want Want China Ho	1,601,000	1,293,376	1,495,839
Wharf(hldgs)	85,000	257,929	216,214
Xinyi Solar Hldgs	1,902,000	1,028,168	1,349,888
Xtep International	4,724,032	2,271,315	2,510,010
Yanzhou Coal Mining Co H CNY1	630,000	813,391	565,980
Yuexiu Transport Infrastruct	671,300	612,526	597,052
Yum China Hldgs	21,927	981,334	1,052,715
Zhejiang Express H CNY1	1,112,000	1,004,973	1,013,270
Zhuzhou Crrc Times Electric Co Ltd	68,300	268,470	247,191
Zijin Mining Group Ltd H CNY1	658,000	277,757	327,657
Colombia			
Grupo Energia Bogota SA Esp	912,000	594,363	616,986
Interconexion Elec Com Cop32 8	145,663	711,283	870,027
Czech Republic			
Komerčni Banka Czk100	115,234	4,012,778	4,221,921
Moneta Money Bank Czk1	177,610	605,583	666,806
Denmark			
A.P. Moller Maersk	593	668,440	855,873
A.P. Moller Maersk	398	466,979	539,874
Ambu A/S	66,853	510,565	1,121,749
Carlsberg	34,129	3,948,372	5,094,998
Chr Hansen Hldg	129,890	11,843,329	10,329,543
Coloplast	67,716	7,398,300	8,406,264
Danske Bank A/S	178,431	2,588,661	2,889,419
DSV Panalpina A/S	72,200	4,186,035	8,327,349
Genmab A/S	30,761	5,843,482	6,845,790
Jyske Bank A/S	17,206	579,578	628,328
Matas A/S	98,136	933,698	812,272
Netcompany Group	80,573	2,867,857	3,836,810
Nnit A/S	34,004	851,632	570,054
Novo Nordisk A/S	471,702	21,587,117	27,397,263
Novo Nordisk As	126,408	6,268,027	7,341,994
Orsted A/S	127,670	9,513,622	13,213,855
Pandora A/S	29,555	1,506,610	1,286,621
Royal Unibrew A/S	62,396	3,626,620	5,717,524
Sim Corp	37,198	3,794,132	4,232,760
Tryg A/S	99,276	2,476,223	2,945,322
Vestas Wind System	45,641	3,922,333	4,615,521
Finland			
Fortum	45,560	1,052,452	1,125,104
Huhtamaki	83,354	1,791,067	3,871,715
Kone Corporation	103,082	3,020,329	6,743,553
Metso OYJ	13,356	485,575	527,422
Neste OYJ	182,778	5,012,716	6,364,322
Nokia OYJ	2,068,878	10,331,667	7,654,353

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Olvi Ser A	20,570	758,327	951,301
Orion Corporation	20,345	735,701	942,494
Outotec	136,668	1,071,418	883,334
Sampo Plc	28,446	933,250	1,242,421
Stora Enso	41,500	455,505	603,958
Tokmanni Group	216,900	1,835,181	3,072,595
France			
Air Liquide(l')	12,115	1,180,188	1,716,205
Airbus Se	98,799	12,107,487	14,470,479
Albioma	51,886	1,174,470	1,514,293
Alten Npv1 05	45,331	4,835,564	5,724,456
Arcelormittal	146,814	2,536,865	2,577,782
Atos Se	22,536	1,604,764	1,880,048
AXA	140,127	3,655,527	3,949,617
Beneteau	99,391	1,147,601	1,208,264
BIC	68,639	5,642,206	4,776,932
BNP Paribas	133,590	6,244,479	7,922,112
Capgemini	136,092	17,836,755	16,635,922
Carrefour SA	943,066	20,702,661	15,825,946
CIE De St Gobain	706,089	28,981,924	28,929,352
Credit Agricole SA	190,792	2,331,963	2,768,070
Dassault Systemes	150,174	18,104,951	24,703,982
Edenred	40,870	1,711,019	2,114,910
Eiffage	83,512	8,859,866	9,561,707
Engie Comstk	1,326,360	24,839,969	21,439,285
Essilorluxottica	37,713	4,648,487	5,748,801
Eurofins Scientifi Eur0 10	18,451	8,419,880	10,235,500
Euronext Eur1 60	89,806	5,850,042	7,323,646
Faurecia SE	74,611	3,319,534	4,022,554
Getlink Se	213,890	3,660,972	3,723,820
Hermes Intl	4,182	1,619,209	3,127,340
Ingenico Group	20,141	2,318,843	2,188,481
Interparfums SA	25,829	706,731	1,072,743
Ipsen	104,779	13,695,627	9,291,541
Kering	16,100	6,918,427	10,575,882
Lectra	35,951	909,043	901,934
L'oreal	41,291	9,761,400	12,236,176
Lvmh Moet Hennessy Louis Vuitton Se	26,448	9,304,840	12,296,721
Maisons Du Monde	47,279	1,251,496	688,327
Michelin (cgde)	8,284	959,261	1,014,498
Natixis	65,816	266,332	292,411
Nexans	33,530	973,341	1,636,852
Nexity	58,458	3,122,971	2,938,424
Orange	750,051	12,410,865	11,046,152
Orpea	18,009	2,108,270	2,310,586
Pernod Ricard	3,110	546,743	556,461



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Peugeot SA	447,045	10,411,331	10,688,512
Publicis Groupe SA	318,842	18,139,773	14,444,851
Remy Cointreau	2,050	274,109	251,973
Renault SA	116,067	8,817,109	5,495,431
Rexel	56,438	679,208	750,400
Rubis	72,960	2,874,502	4,483,894
Safran SA	251,009	26,693,414	38,783,938
Sanofi	477,938	39,563,772	48,079,827
Schneider Electric	80,971	4,915,952	8,316,431
Ses Fdr Each Rep 1 A	189,140	3,080,519	2,653,871
Societe Generale	288,816	12,740,430	10,054,939
Sodexo	84,921	8,856,750	10,070,963
Stmicroelectronics	405,391	6,972,379	10,907,583
Teleperformance Societe Europeenne	33,877	6,112,837	8,267,056
Total	185,158	10,058,613	10,225,722
Valeo	39,047	1,378,561	1,376,709
Vinci	127,914	11,779,150	14,214,765
Vivendi SA	208,822	5,397,141	6,052,278
Wendel	8,275	1,120,650	1,100,710
Worldline	82,169	4,014,625	5,824,622
Germany			
Adidas AG	8,431	1,908,080	2,742,609
Allianz Se	78,535	14,338,100	19,253,172
BASF -	132,846	9,257,459	10,043,209
Bayer AG	183,238	13,852,087	14,975,901
Bayerische Motoren Werke A G	18,340	1,411,494	1,505,708
Carl Zeiss Meditec	200,273	10,250,173	25,560,495
Commerzbank AG	43,890	368,629	271,803
Continental AG	172,076	27,419,503	22,263,083
Covestro AG	83,740	4,335,009	3,896,224
CTS Eventim AG & C	17,820	813,166	1,121,165
CTS Eventim AG&C	52,895	2,686,040	3,327,949
Daimler AG	224,830	13,614,760	12,459,591
Deutsche Boerse AG	4,718	612,918	742,228
Deutsche Lufthansa	128,200	2,521,748	2,361,473
Deutsche Post AG	215,790	6,570,929	8,238,048
Deutsche Telekom	1,286,384	19,060,217	21,038,587
Dialog Semiconductor Plc	45,603	2,055,318	2,309,153
Evotec Se	71,887	432,838	1,859,977
Fraport	4,229	353,176	359,732
Freenet AG	196,275	4,482,340	4,503,314
Fresenius Medical Care	26,981	2,037,802	1,997,676
Fuchs Petrolub Se	17,980	806,080	891,262
Gea Group AG	39,315	1,255,513	1,300,985
Gerresheimer AG	41,407	2,384,192	3,207,076
Grand City Propert	99,797	1,322,603	2,395,033

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Grenke AG	26,793	2,495,121	2,774,432
Hannover Rueck Se	12,490	1,807,810	2,415,651
Hochtief AG	12,005	2,225,334	1,532,177
Infineon Technolog	263,618	5,431,012	6,009,957
Jenoptik AG	67,283	987,485	1,924,381
Kion Group AG	20,718	1,217,728	1,431,637
Merck KGaA	175,315	17,055,630	20,731,943
MTU Aero Engines A	57,117	9,580,238	16,323,384
Muenchener Rueckve	3,861	1,115,860	1,139,835
Nexus AG	26,622	838,268	1,033,959
Norma Group Se	39,801	2,358,207	1,697,712
Porsche Auto HI Se Non	80,558	5,336,983	6,026,013
Prosiebensat 1 Media Se	35,174	561,118	549,206
Puma Se	60,230	3,187,664	4,621,019
Qiagen N.V.	321,764	8,543,461	10,875,623
Rational AG	17,097	9,723,262	13,760,223
Rheinmetall AG	8,374	1,057,104	962,541
RWE AG	114,200	2,759,792	3,505,983
SAP Se	229,898	22,453,036	31,049,843
Schaeffler AG	193,059	1,921,522	2,086,472
Siemens AG	55,732	6,101,629	7,290,646
Stabilus S.A.	50,952	2,535,245	3,468,793
Stratec Se	14,664	848,340	1,004,081
Teamviewer AG	111,253	3,176,909	3,981,222
Telefonica Deutsch	357,587	1,108,668	1,037,196
Uniper Se	25,147	770,740	832,994
Volkswagen AG Non	27,927	5,003,459	5,524,782
Vonovia Se	273,543	11,741,744	14,738,498
Wirecard AG	21,902	2,170,424	2,642,887
Zalando Se	18,082	787,416	917,021
Zooplus AG	9,084	1,851,574	870,806
Greece			
Alpha Bank	181,961	311,531	392,775
Eurobank Ergasias S A Eur0 23	385,313	288,850	397,913
Jumbo SA	13,953	264,861	290,535
Motor Oil SA	17,889	427,042	414,058
Natl Bk Of Greece	393,722	1,103,868	1,334,698
Opap	80,060	849,413	1,041,563
Ote(hellenic Tlcm)	15,068	214,228	241,191
Hong Kong			
1st Pacific Co	9,576,000	8,729,289	3,256,808
AIA Group Ltd	1,392,400	9,972,515	14,617,716
ASM Pacific Tech	58,200	708,376	807,441
Ck Asset Holdings Ltd	90,000	757,579	649,722
Ck Hutchison Hldgs	1,858,500	21,378,956	17,722,035
Ck Infrastructure	165,000	1,332,695	1,174,215



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Clp Holdings Ltd	125,783	1,316,800	1,322,111
Galaxy Entertainme	586,000	3,475,052	4,316,897
Goodbaby Intl Holdi Comstok	4,969,000	2,484,018	1,103,259
Hang Lung Group	71,000	188,756	175,500
Hang Seng Bank	49,727	1,020,033	1,027,496
Henderson Land Development	331,210	1,749,501	1,625,912
Hong Kong Exchanges & Clear	35,033	1,218,061	1,137,523
Hongkong Land Hld	37,400	265,890	215,050
Johnson Elec Hldgs	708,000	1,608,550	1,610,123
Kerry Properties	213,000	733,889	676,577
Lifestyle Internat	85,000	152,869	97,526
Melco Intl Dev	901,585	2,260,590	2,534,037
Melco Resorts & Entertainment Limited	27,466	550,242	663,853
MGM China Hldgs Lt	1,050,800	2,247,682	1,715,416
Sands China Ltd	1,019,600	4,671,104	5,450,132
Sun Hung Kai Prop	115,340	1,900,358	1,765,967
Swire Pacific A	57,500	605,070	534,280
Techtronic Industr	662,400	2,457,661	5,402,541
Value Partners GP	2,517,000	1,845,155	1,550,553
Vitasoy Intl	214,000	1,087,958	775,880
Vtech Holdings Ltd	214,000	2,526,395	2,114,787
Wh Group Limited	4,803,500	3,807,596	4,962,676
Hungary			
Gedeon Richter Plc Huf100	93,529	1,944,171	2,036,489
Mol Hungarian Oil Huf125	414,768	3,913,341	4,138,964
Otp Bank Nyrt Huf100	20,227	919,714	1,059,343
India			
Bajaj Auto Ltd Inr10	41,508	1,679,516	1,852,149
Coal India Ltd	536,007	1,991,063	1,587,111
Crisil Ltd Inr1	15,581	450,078	416,406
Crompton Greaves C Inr2	77,759	285,345	261,291
DCB Bank Limited Inr10	565,662	1,320,234	1,362,284
Emami Ltd	85,383	372,666	370,704
Genpact Limited	14,017	508,993	591,097
Glenmark Pharm Inr1 00	45,125	291,114	219,657
HCL Technologies Inr2	452,536	2,849,444	3,601,742
HDFC Bank Ltd Inr1	245,678	2,248,171	4,378,469
Hexaware Cmstk	191,828	1,180,496	899,503
Hindustan Petrol Inr10	1,370,774	5,542,498	5,079,562
Hindustan Unilever Inr1	40,620	1,066,175	1,094,344
Housing Devel Fin Inr2	65,722	1,293,102	2,221,375
Indiabulls Housing Finance Ltd Cmstk	1,106,591	8,466,439	4,855,608
Indian Oil Corp Inr10	124,630	229,159	219,217
Ipca Lab Ltd	84,370	930,172	1,343,064
Larsen & Toubro Inr2	61,092	810,787	1,111,119

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Lupin Ltd Inr2	132,736	1,750,357	1,419,724
Mahanagar Gas Ltd Inr10	77,286	1,109,313	1,153,365
Maruti Suzuki Ind Inr5	23,605	1,393,890	2,436,821
Motherson Sumi Sys Inr1	778,913	1,456,587	1,599,225
Oil & Natural Gas	1,871,300	4,189,121	3,376,712
Pidilite Industrie Inr1(post Subdivision)	72,957	1,145,281	1,417,578
Pvr Ltd Inr10	69,623	1,803,595	1,851,719
Rbl Bank Limited Inr10	177,832	1,681,096	859,162
Rec Ltd	776,205	1,164,684	1,556,148
Reliance Inds Inr1	190,682	4,217,982	4,044,684
State Bk Of India	86,264	367,817	403,353
Tata Consultancy S Inr1	22,720	538,626	688,079
Titan Company Ltd	103,018	1,563,436	1,714,534
Vedanta Ltd Inr1	1,062,040	3,629,975	2,268,313
Welspun India	1,169,737	906,645	786,619
Indonesia			
Bank Rakyat Indonesia Perser	7,201,200	1,128,734	2,282,390
Bk Central Asia Idr62 50	4,230,100	5,310,103	10,184,844
Bk Mandiri Idr250	896,600	500,372	495,689
Bk Tabungan	19,390,397	2,151,153	5,936,192
Indofood Cbp Sukses Makmur T Placement	376,300	275,462	302,233
Pt Pakuwon Jati Idr25	1,599,100	80,262	65,657
Pt XI Axiata Idr100	5,845,400	1,149,276	1,326,347
Ireland			
Anglo Irish Bank Corp	119,267	287,436	-
CRH Plc Equity	240,675	7,232,972	9,698,937
Datalex	183,649	463,735	188,830
Datalex	68,965	212,450	65,801
Flutter Entertainment Plc	64,571	3,928,881	7,853,312
Icon Plc	319,230	11,695,402	54,980,983
Kerry Group 'a'ord	38,652	4,112,059	4,820,282
Kingspan Group	78,156	3,160,552	4,776,905
Israel			
Bk Leumi Le Israel IIs1	168,848	1,131,706	1,228,963
Check Pt Software Technologies	255,655	26,546,675	28,367,479
Cyber Ark Software Ltd Com IIs0 01	52,106	4,985,062	6,074,517
Elbit Systems Ltd IIs1	13,980	1,741,995	2,175,926
I.D.I. Insurance IIs1 00	34,567	1,916,830	1,260,985
Mizrahi Tefahot Bank Ltd IIs0 01	77,401	1,249,357	2,061,636
Nice Ltd IIs1	4,870	525,870	755,174
Taro Pharmaceutical Industries	5,766	450,178	507,004
Teva Pharma Ind IIs0 10	61,086	436,333	605,024
Wix Com Ltd Com IIs0 01	28,493	2,160,838	3,486,973
Italy			
A2A Spa	5,436,257	8,840,939	10,202,877
Amplifon	180,577	3,764,990	5,197,169



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Assic Generali S.p.A.	194,425	3,375,508	4,014,563
Atlantia S.p.A.	282,655	7,691,806	6,596,257
Azimut Hldg S P A	36,309	788,656	867,306
Azimut Hldg S.P.A.	447,323	5,062,326	10,685,116
Banca Generali	58,253	1,697,059	1,893,665
Bper Banca	133,571	566,586	672,152
Brunello Cucinelli	45,156	1,895,004	1,599,701
CNH Industrial N.V.	211,625	2,189,963	2,325,606
CNH Industrial N.V.	50,850	509,521	559,350
Diasorin S.p.A.	6,828	686,058	884,475
Enel S.P.A.	2,019,912	10,024,042	16,034,710
Enel Spa	1,842,419	10,441,486	14,625,713
ENI S.p.A.	946,721	18,271,621	14,714,067
ENI Spa	908,657	17,202,659	14,122,471
Exor N.V.	147,636	6,552,145	11,448,036
Ferrari N.V.	42,484	4,955,546	7,053,099
Fiat Chrysler Automobiles N.V.	286,708	3,677,740	4,246,222
Finecobank Spa	22,867	259,789	274,393
Hera	332,446	1,471,495	1,455,366
Infrastrutture Wireless Italia S.p.A.	377,719	2,585,571	3,701,429
Interpump Group	102,303	1,669,701	3,242,944
Intesa Sanpaolo	4,237,629	10,815,746	11,171,202
Iren Spa	352,787	1,054,873	1,093,762
Leonardo S.p.A.	81,746	1,107,369	958,891
Mediobanca S.p.A.	449,106	4,969,470	4,947,449
Moncler Spa	34,935	1,218,590	1,571,327
Poste Italiane S.p.A.	220,231	2,022,297	2,501,758
Prysmian S.P.A.	419,808	9,871,480	10,126,830
Saipem	233,278	1,147,835	1,140,639
Sanlorenzo S.p.A.	111,883	1,985,700	2,006,154
Technogym S.p.A.	485,023	3,793,516	6,310,041
Telecom Italia S.p.A.	4,288,013	2,618,438	2,678,117
Telecom Italia Spa Di Risparmio	25,287,269	22,077,244	15,492,513
Tenaris S.A.	155,067	2,721,304	1,749,330
Unicredit S.p.A.	214,951	2,667,081	3,141,498
Unipol Gruppo S.p.A.	106,900	623,728	613,416
Unipolsai S.p.A.	755,820	1,989,672	2,197,377
Japan			
ABC Mart	4,700	274,051	321,767
Adastria Co Ltd	46,600	1,184,524	1,067,287
Advantest Corp	27,200	868,086	1,541,771
AGC	26,400	901,157	954,700
Air Water	30,400	548,628	447,573
Aisin Seiki Co	55,300	2,107,386	2,071,047
Alfresa Holdings	22,100	500,788	453,083
Alps Alpine Co Ltd	118,200	2,550,635	2,710,415

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Amada Holdings Co Ltd	17,300	190,639	198,988
Anicom Holdings	75,100	1,766,797	2,546,524
Asahi Co Ltd	75,836	1,528,974	986,025
Asahi Group Holdings Ltd	21,200	976,924	972,069
Asahi Intecc Co Lt	267,400	4,552,188	7,873,752
Asics Corp	254,500	4,208,934	4,252,790
Astellas Pharma	1,028,800	15,153,192	17,702,839
Bandai Namco Holdings	45,800	2,015,401	2,794,569
Benefit One	216,900	3,200,389	4,512,638
Benesse Holdings	65,700	1,757,320	1,737,491
Brother Industries	107,700	1,903,291	2,250,625
Bunka Shutter Co	139,600	1,129,107	1,238,320
Central Japan Rlwy	6,300	1,199,253	1,275,362
Chugoku Electric Power Co	172,600	2,248,603	2,271,157
Cyberagent	149,700	4,496,645	5,255,169
Dai Ichi Life Hold	112,700	2,009,258	1,883,778
Dai Nippon Printng	280,300	6,804,479	7,634,580
Daibiru Corp	174,100	1,710,209	2,103,458
Daicel Corporation Inds	50,100	535,631	483,597
Daiichi Sankyo	9,700	597,510	645,149
Daikin Industries	67,430	6,399,903	9,586,322
Daito Trust Const	4,100	523,900	508,562
Daiwa House Inds	178,173	5,046,279	5,557,916
Denso Corp	240,750	8,035,612	11,001,284
Dic Corporation	15,500	430,052	432,873
Digital Arts	37,400	2,393,423	1,920,331
Dip Corporation	42,500	1,052,172	1,265,125
Disco Corporation	4,600	919,980	1,096,296
Dowa Holdings Co Ltd	60,700	1,962,530	2,276,075
East Japan Railway Co	53,300	5,038,744	4,834,888
Ebara Corp	21,300	529,444	651,691
Eisai Co	43,700	3,537,961	3,298,963
En Japan	71,200	2,859,527	3,128,410
Fuji Oil Holdings	114,200	2,301,058	3,085,265
Fujifilm Holdings Corp	440,800	18,897,888	21,213,563
Fujitsu Y50	27,600	1,963,091	2,608,254
Fukuoka Financial	34,800	677,943	674,065
Gmo Payment Gatewa	22,800	1,645,848	1,569,303
GMO Payment Gatewa	27,400	1,840,821	1,885,917
Gmo Payment Gatewa	3,100	221,207	213,370
GMO Payment Gateway	29,600	2,037,234	2,037,341
Hakuhodo Dy Hldgs	121,550	1,892,931	1,977,459
Harmonic Drive Sys	118,700	4,596,511	5,756,144
Haseko Corporation	144,940	1,619,818	1,961,875
Hazama Ando Corp	133,800	1,158,845	1,172,097
Hiday Hidaka Corp	55,041	614,975	1,022,570



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Hino Motors	61,500	697,016	657,585
Hitachi	538,080	15,226,716	22,904,606
Hitachi High Tec	30,000	1,776,605	2,136,646
Honda Motor Co	961,120	29,535,867	27,407,508
Hoya Corp	182,650	10,871,434	17,563,308
Idec Corporation	95,400	2,222,193	1,985,689
IDOM	328,700	2,018,767	1,899,458
Ihi Corporation	43,600	1,034,513	1,032,679
Inaba Denkisangyo	88,680	1,743,696	2,268,511
Isuzu Motors	414,000	5,156,815	4,948,571
Itochu Corp	135,420	2,356,632	3,158,242
Itochu Techno Solutions Corporation	33,600	899,587	950,725
Japan Tobacco	17,300	437,619	387,230
JSR Corp	148,700	2,439,644	2,753,020
JXTG Holdings	107,600	435,968	492,975
Kakaku Com	66,100	1,246,993	1,698,802
Kamigumi Co Ltd	16,300	370,962	359,822
Kao Corp	18,870	1,178,495	1,567,074
Kawasaki Heavy Ind	47,900	1,121,796	1,061,359
KDDI Corp	125,800	2,741,247	3,765,608
Keyence Corp	38,600	7,532,822	13,671,166
Kobayashi Pharmaceuticals	20,600	595,946	1,757,184
Komatsu	23,400	492,004	568,878
Konami Holdings Co	26,400	1,149,886	1,089,524
Konica Minolta	171,300	1,708,835	1,123,873
K's Holdings Corp	354,200	4,664,010	4,664,000
Kuraray Co	99,200	1,246,935	1,214,955
Kyocera Corp	280,400	17,326,078	19,299,673
Kyowa Kirin Co Ltd	51,600	940,619	1,221,687
Lixil Group Corporation	35,200	639,275	611,850
M3	268,800	5,331,715	8,174,686
Mabuchi Motor Co	14,500	504,948	553,715
Macnica Fuji Electronics Holdings	63,900	1,149,483	1,104,836
Makita Corp	43,300	1,428,399	1,518,040
Matsumotokiyoshi H	76,400	3,042,479	2,977,262
Mazda Motor Corp	25,300	285,024	218,370
Medipal Holdings Corp	56,300	1,228,510	1,250,075
Meitec Corporation	85,000	2,805,853	4,810,214
Mirait Hldg Corp	37,810	586,143	574,413
Misumi Group	142,900	3,328,819	3,579,239
Mitsubishi Corp	66,780	1,909,471	1,782,029
Mitsubishi Elec Cp	1,024,100	12,589,155	14,121,130
Mitsubishi Estate Co Ltd	310,000	4,986,229	5,960,386
Mitsubishi Hvy Ind	115,000	4,411,997	4,495,238
Mitsubishi Tanabe Pharma Corp	1,003,200	15,143,269	18,536,237
Mitsubishi UFJ Fin	2,095,200	15,409,185	11,436,601

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Mitsui & Co Ltd	111,850	1,852,860	2,002,853
Mitsui O.S.K. Lines	14,900	412,656	414,746
Monotaro Co Ltd	382,200	9,768,037	10,279,923
Morinaga & Co	44,200	2,035,284	2,131,199
Morita Holdings Corp	76,500	1,346,091	1,283,975
Ms&Ad Ins GP Hldgs	431,400	12,399,221	14,334,349
Murata Manufacturing Co	39,800	1,880,910	2,470,585
Nexon Co Ltd	84,900	1,372,924	1,132,781
Ngk Insulators Ltd	96,300	1,536,952	1,687,188
Nichi Iko Pharm	141,400	2,265,086	1,770,834
Nichiha Corp	106,100	2,906,058	2,620,404
Nihon M& A Center I	41,900	1,080,824	1,451,608
Nihon M&A Center I	237,800	3,786,256	8,238,482
Nihon Parkerizing	114,000	1,486,651	1,233,623
Nihon Unisys	146,400	3,642,040	4,613,941
Nikon Corp	59,700	759,624	738,319
Nintendo Co Ltd	28,300	10,861,893	11,450,205
Nippon Express Co	6,500	342,192	383,989
Nippon Paint Hldgs	19,300	813,283	1,001,629
Nippon Telegraph & Telephone Corp	418,600	8,990,898	10,619,556
Nippon Tv Hldgs In	22,700	353,580	305,382
Nippon Yusen Kabushiki Kaisha	25,600	473,193	466,654
Nissan Motor Co Ltd	727,200	6,785,038	4,256,470
Nissei Asb Machine	48,900	1,369,582	2,144,086
Nitori Holdings	9,800	800,337	1,553,301
Nitto Denko Corp	68,300	3,809,896	3,884,003
Nomura Research Institute	170,700	2,368,764	3,672,386
NS Solutions Corp	114,300	3,786,175	3,786,335
NTT Data Corp	88,000	997,864	1,187,909
NTT Docomo	185,400	4,255,694	5,182,841
Obayashi Corp	136,850	1,433,675	1,532,519
Obic Co Ltd	5,300	598,682	719,834
Okuma Corporation	36,800	2,023,901	1,964,021
Olympus Corp	131,500	1,277,379	2,043,741
Omron Corp	112,400	6,731,304	6,640,055
Optorun Co Ltd	36,200	1,133,996	1,004,306
Oracle Corp Japan	10,400	827,682	952,197
Oriental Land Co Ltd	2,000	222,859	273,844
Orix Corp	249,520	3,829,185	4,158,093
Otsuka Corp	27,700	1,019,575	1,115,137
Otsuka Holdings Co Ltd	81,900	3,397,109	3,679,942
Paltac Corporation	77,600	3,996,649	3,741,652
Panasonic Corp	366,700	3,807,346	3,473,822
Park 24 Co Ltd	74,500	2,131,981	1,829,680
Persol Holdings Co	138,800	2,579,214	2,619,543
Pigeon Corp	14,400	546,891	532,008



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Qol Holdings Co Ltd	122,100	1,749,991	1,719,006
Rakuten	380,500	3,414,442	3,273,683
Recruit Hldgs Co L	55,870	2,073,083	2,107,303
Renesas Electronics Corporation	287,400	1,809,868	1,983,437
Samty Co Ltd	112,820	1,894,752	2,331,665
Secom Co	161,900	9,046,912	14,565,413
Sega Sammy Hldgs I	13,000	188,450	189,363
Seiko Epson Corp	120,000	1,863,001	1,827,467
Sekisui Chemical Co Ltd	52,900	829,472	926,815
Sekisui House	135,700	2,533,940	2,913,788
Seven & I Holdings	15,700	574,735	578,303
Shikoku Elec Power	490,100	6,548,449	4,861,539
Shimadzu Corp	110,200	2,946,757	3,488,272
Shimano	2,000	303,425	327,030
Shin Etsu Chemical	92,660	8,237,429	10,282,766
Shinsei Bank	115,100	1,655,487	1,774,028
Shionogi & Co Ltd	33,400	1,735,663	2,079,759
Ship Healthcare Holdings	91,000	2,681,119	4,228,663
Shiseido Co Ltd	103,700	6,474,271	7,425,750
Showa Denko Kk	101,300	2,433,444	2,702,265
SMC Corp	25,500	10,254,449	11,800,276
Sms Co Ltd	57,900	1,452,451	1,611,663
Software	16,060	893,981	1,630,014
Sompo Holdings	129,400	4,838,379	5,120,037
Sony Corp	42,700	2,086,287	2,907,961
Square Enix Holdings Co Ltd	37,900	1,017,441	1,893,692
Subaru Corporation	11,300	306,259	282,149
Sumco Corporation	126,000	1,703,399	2,117,101
Sumitomo Chemical Co Ltd	96,600	495,437	442,667
Sumitomo Corp	125,310	1,917,536	1,872,587
Sumitomo Dainippon Pharma Co Ltd	63,900	1,401,115	1,252,422
Sumitomo Mitsui Financial Group	40,600	1,553,138	1,508,560
Sumitomo Mitsui Trust Holdings	263,600	12,948,123	10,519,744
Sumitomo Rubber	48,400	600,073	595,452
Sundrug Co Ltd	73,900	2,631,836	2,689,436
Sushiro Global Hld	48,300	3,278,865	4,164,444
Suzuki Motor Corp	22,400	1,126,633	941,346
Tadano Ltd	204,700	2,230,390	1,885,481
Taisho Holdin	79,800	6,379,671	5,955,169
Taiyo Hldg Co Ltd	21,100	761,935	864,969
Takeda Pharmaceutical Co	853,792	34,224,160	34,033,834
TDK Corp	44,600	3,921,607	5,084,831
Technopro Hldgs In	114,600	5,542,398	8,067,081
Teijin Ltd	46,100	793,340	867,490
Terumo Corp	212,700	6,111,854	7,603,768
TIS	137,900	3,597,658	8,159,163

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Tokai Carbon Co	58,400	613,964	588,433
Tokio Marine Holdings	273,500	7,826,680	15,399,554
Tokuyama Corp	40,300	1,232,480	1,061,688
Tokyo Century Corporation	28,600	1,005,847	1,539,545
Tokyo Electron	30,500	5,708,621	6,714,631
Tokyo Gas Co Ltd	236,100	5,822,535	5,760,471
Topcon Corporation	170,800	1,932,957	2,236,470
Toppan Printing Co	22,300	350,264	463,955
Toray Inds	1,108,900	9,429,318	7,562,050
Toshiba Tec Corp	30,420	730,133	1,265,226
Tosoh Corp	25,500	405,624	397,723
Towa Pharmaceutical Co Ltd	29,100	496,434	762,076
Toyota Motor Corp	19,400	1,182,962	1,377,056
Trend Micro	16,400	864,511	845,089
Tsumura & Co	125,900	3,310,014	3,718,785
ULVAC	19,183	602,570	766,967
Unicharm Corp	17,400	553,054	592,409
Ut Group Co Ltd	48,100	1,169,505	1,456,167
West Japan Railway	91,400	6,517,080	7,940,257
Yamaha Corp	19,400	751,056	1,085,365
Yamaha Motor Co	313,800	5,914,538	6,361,182
Yamato Kogyo Co	83,700	2,281,731	2,111,851
Yamazen Corp	63,000	580,217	634,783
Zenkoku Hosho Co L	78,900	3,311,031	3,375,983
Zojirushi Corp	98,700	1,434,824	1,869,101
Korea, Republic Of			
Amorepacific Corp	3,697	636,612	639,370
Amorepacific Group	3,693	263,707	264,094
Bnk Financial Group	250,537	3,183,277	1,659,487
CJ Corp	4,711	364,416	393,517
Daelim Industrial	897	70,199	70,196
DGB Financial Grou	322,543	3,630,982	1,985,824
Dongbu Insurance Co Ltd	15,406	920,097	696,730
E Mart	2,900	563,041	319,728
Hana Financial Grp	190,331	5,032,126	6,073,080
Hanwha Life Insurance Co Ltd	107,993	662,955	215,715
Hanwha Solutions Corporation	26,299	489,460	428,671
Huchems Fine Chemi	77,121	2,113,693	1,410,445
Hyundai Dept Store	2,778	196,093	199,621
Hyundai Glovis Co	8,938	1,015,227	1,105,222
Hyundai Marine & Fir	13,137	581,819	306,146
Hyundai Mobis	61,007	12,762,001	13,504,944
Hyundai Motor Co	43,023	5,192,612	4,482,919
Hyundai Motor Co	794	46,648	49,228
Hyundai Motor Co 2nd	3,175	187,009	217,990
Kakao Corp	13,639	1,564,898	1,810,356
KB Financial Group	30,995	1,158,145	1,277,108



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Kcc Corp	739	205,013	149,212
Kia Motors Corp	33,382	971,609	1,278,761
Koh Young Technology	11,642	987,804	1,062,070
Korea Aerospace Industries	6,931	224,262	204,073
Korea Investment Holdings	837	55,859	52,401
Korea Zinc	2,360	1,072,917	867,309
KT&G Corporation	77,677	7,086,808	6,300,404
Kumho Petro Chem	5,537	334,044	371,064
LG Chemical	20,191	6,394,956	5,543,381
LG Electronics	13,192	624,583	822,468
LG Hsehd & Hltcre	1,786	1,928,838	1,947,465
LG Innotek Co	7,055	682,718	854,079
Lotte Chemical Cor	2,300	530,126	445,501
Naver Corporation	4,347	641,759	701,038
Nh Investment and Securities Co Ltd	174,466	2,117,419	1,915,965
Orange Life Insurance Ltd	28,862	685,710	702,551
Posco	45,644	11,895,755	9,334,434
S 1 Corporation	12,730	1,107,469	1,031,433
Samsung Electronic	1,085,180	35,612,769	52,361,143
Samsung Electronic Gdr	625	613,032	745,625
Samsung Electronic Gdr Each Rep 25	2,283	922,809	2,214,510
Samsung Electronic Pfd	130,647	4,289,812	5,128,950
Samsung Engineer	153,780	2,076,853	2,553,138
Samsung Fire & Marine Ins Co Ltd	9,134	2,206,311	1,923,238
Samsung Sdi	13,713	2,563,230	2,798,450
Shinhan Fin Group	100,142	4,039,796	3,753,864
SK Holdings Co Ltd	2,340	600,715	530,140
SK Hynix	135,244	6,845,548	11,004,765
Yuhan Corp	2,134	385,036	436,332
Malaysia			
Airasia Group Berhad	728,900	445,470	302,929
AMMB Holdings Bhd Myr1	2,269,200	4,045,324	2,169,068
Genting Malaysia B	2,349,400	3,054,836	1,889,629
Hartalega Holdings	696,800	849,320	933,496
Heineken Malaysia Myr0 50	102,000	555,283	676,260
Top Glove Corp Bhd Myr0 50	718,800	814,172	825,904
Mexico			
America Movil SAB	7,895,684	6,037,420	6,313,537
Arca Continental SAB De CV	161,300	868,014	853,991
Banco ActiN.V.er SA CBFi (fibra Uno Administr)	10,973,202	15,303,046	17,019,969
Banco Actinver SA CBFi	2,027,831	4,777,323	3,145,264
Bolsa Mexicana De	673,400	1,370,921	1,474,177
Coca Coal Femsa SAB De CV	329,931	2,039,185	2,007,121
El Puerto De Liver	62,921	311,299	312,939
Fomento Econ Mexic Units	879,915	4,917,916	8,325,271

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Gpo Aero Cent Nort	387,500	2,545,130	2,910,354
Gpo Aero Pacifico	226,093	2,332,099	2,689,913
Gpo Mexico SA	1,046,506	2,804,174	2,873,957
Grupo Aeroportuario	25,242	4,541,616	4,730,098
Grupo Financiero Banorte	2,306,799	12,085,983	12,905,810
Industrias Penoles	61,460	727,365	645,096
Infraestructura En Com Mxn10	645,101	2,592,919	3,037,960
Promotora Y Operadora De Infracom	293,272	2,918,088	3,005,712
Qualitas Controlad	672,180	1,791,618	2,826,260
Netherlands			
Aalberts N.V.	39,481	1,320,511	1,773,140
ABN Amro Bank N V Dr Each Rep Shs	65,864	1,674,649	1,199,183
Accell Group	50,639	933,147	1,466,531
Adyen N.V.	7,281	5,404,964	5,974,407
Aegon N.V.	2,207,215	16,494,118	10,076,396
Aercap Holdings N.V .	25,900	1,238,318	1,592,073
Aercap Holdings N.V.	31,993	1,785,102	1,966,610
Akzo Nobel N.V.	34,426	3,114,624	3,502,619
Arcadis N.V.	98,487	2,098,463	2,297,264
ASM Intl N.V.	5,190	285,385	583,451
Asml Holding N.V.	81,151	19,125,209	24,020,962
Asr Nederland N.V.	62,900	2,743,408	2,355,391
Basic Fit N.V.	83,025	2,958,044	3,154,670
Flow Traders N.V.	59,734	1,651,099	1,444,288
Heineken Holding	20,090	1,819,188	1,948,409
Heineken N.V.	108,973	9,401,495	11,610,824
Imcd N.V.	17,681	1,550,164	1,544,091
Intertrust N.V.	159,207	2,956,844	3,093,468
Interxion Holding N.V.	31,465	2,449,216	2,637,082
Kon Ahold	59,506	721,111	1,489,206
Kon Bam Groep N.V.	478,480	2,210,319	1,442,634
Koninklijke Dsm N.V.	25,268	2,878,338	3,292,983
Koninklijke KPN	417,792	1,251,665	1,233,864
Koninklijke Kpn	1,926,882	5,942,162	5,690,656
Koninklijke Philip	304,747	13,013,961	14,887,258
Koninklijke Philips N.V.	9,472	384,464	462,234
Koninklijke Vopak	3,372	182,821	182,932
NN Group N.V.	76,604	2,815,550	2,908,114
NXP Semiconductors N.V.	127,670	11,603,744	16,247,284
Pharming Group N.V.	795,283	1,114,694	1,399,316
Postnl N.V.	570,027	1,906,266	1,287,389
Prosus N.V.	6,735	513,348	502,969
Randstad N.V.	25,160	1,437,508	1,537,500
Signify N.V.	76,010	2,105,397	2,377,050
Unilever N.V.	61,267	3,557,048	3,523,201
Wolters Kluwer	381,155	12,668,127	27,818,582



International Securities			
Asset Description	Shares	Cost Value	Fair Value
New Zealand			
A2 Milk Co Ltd	110,843	964,485	1,123,199
Air New Zealand	633,820	1,092,994	1,252,888
Auckland Intl	574,118	2,982,634	3,389,126
Mainfreight Ltd	49,440	1,088,570	1,417,575
Ryman Healthcare	309,632	2,695,987	3,411,227
Spark New Zealand Ltd	933,900	2,439,649	2,728,141
Norway			
Bw Lpg Ltd	139,442	1,144,735	1,171,895
Dnb Asa Nok10	772,785	9,633,674	14,422,717
DND ASA Nok10	34,470	592,792	643,324
Equinor Asa Nok2 50	65,044	1,142,671	1,299,059
Mowi Asa	49,065	1,209,111	1,274,184
Norsk Hydro Asa Nok1 098	2,132,904	12,467,721	7,922,569
P/F Bakkafrost	74,109	4,528,601	5,481,872
Telenor Asa	53,913	1,168,543	966,008
Peru			
Credicorp Ltd	27,485	4,124,524	5,857,878
Southn Copper Corp	4,565	181,696	193,921
Philippines			
Jollibee Foods Php1	59,570	358,843	254,065
Poland			
Alior Bank SA Pln10 00	65,290	498,897	494,420
CCC SA Pln0 10	30,211	1,375,023	877,462
Cd Projekt SA Pln1 00	2,994	204,384	220,955
Cyfrowy Polsat SA Pln0 04	93,850	587,241	692,358
Dino Polska SA Pln0 10	29,677	1,138,422	1,128,373
Grupa Lotos SA Pln1 00	153,400	2,089,867	3,385,307
Kghm Polska Miedz Pln10 00	21,159	430,241	533,989
Pge Polska Grupa Pln10 25	161,781	409,845	340,025
Pkn Orlen SA Pln1 25	45,343	1,080,601	1,027,470
Portugal			
Edp Renovaveis SA	126,881	1,325,844	1,495,451
Energias De Portugal SA	533,900	2,090,496	2,315,706
Galp Energia Sgps	147,300	2,918,537	2,463,630
Ren Redes Energet	207,220	628,210	632,684
Russian Federation			
Lukoil PJSC	29,400	2,525,574	2,920,060
Magnitogorsk Iron& Rub1(usd)	761,187	467,430	514,106
Mobile Telesystems PJSC	1,137,107	4,555,908	5,857,512
Surgutneftegas PJS Rub1	8,384,104	4,479,902	5,092,319
Vtb Bank PJSC Gdr Rep 2000	111,273	164,640	162,792
Vtb Bank PJSC Rub0 01(usd)	785,600,000	450,308	580,558
Yandex N.V. Com CI A	84,954	3,112,247	3,694,649
Singapore			
DBS Group Hldgs	632,040	9,235,882	12,164,649
Genting Singapore Ltd	468,800	298,366	320,750
Haw Par Corp Ltd	137,700	1,321,918	1,309,771

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Sats Ltd	323,000	1,123,943	1,215,469
Singapore Exchange	360,300	2,186,679	2,374,044
Singapore Telecommunications	3,261,100	8,617,074	8,173,061
Utd Industrial Crp	1,457,100	1,456,771	3,110,012
Utd O/S Bank	828,285	12,996,041	16,268,179
Yangzijiang Shipbu	657,700	437,430	547,818
South Africa			
Anglo American Platinum Ltd	14,795	1,173,071	1,383,198
Bid Corp Ltd	56,253	900,712	1,328,373
Bidvest Group	56,253	351,248	823,751
Bidvest Group Zar0 05	144,929	1,742,470	2,122,295
Clicks Group Ltd Zar0 01	178,986	2,675,646	3,284,301
Famous Brands Ltd Zar0 01	33,300	316,588	185,747
Fortress REIT Limi B Shs	121,796	101,069	69,680
Investec Limited Zar0 0002	97,768	623,092	580,029
Kumba Iron Ore Ltd Zar0 01	14,866	372,346	443,370
Mr Price Group	130,553	2,428,264	1,703,860
Naspers N Zar0 02	12,435	1,840,344	2,037,113
Netcare Ltd Zar0 01	650,741	904,067	905,597
Reunert	102,670	534,900	533,046
Sanlam Zar0 01	168,067	998,125	950,699
Sasol NPV	103,206	2,960,083	2,239,851
Spain			
ACS Actividades Co	295,080	11,787,227	11,808,255
Aena Sme S.A.	11,580	2,105,449	2,216,253
Aena Sme SA	10,146	2,000,721	1,941,805
Amadeus It Group	371,745	14,034,084	30,378,261
Banco Santander	3,545,262	17,351,128	14,843,748
Banco Santander S.A.	60,026	258,657	248,508
Bankia S.A.	94,972	173,318	202,818
Bco De Sabadell	1,057,952	1,149,316	1,235,053
Constr Y Aux Ferro	40,729	1,967,356	1,874,451
Enagas SA	44,818	1,123,732	1,144,009
Ferrovial SA	144,026	3,464,202	4,360,218
Grifols SA	442,260	8,168,308	15,603,012
Grifols SA Non Cum	20,692	438,619	483,117
Iberdrola SA	750,262	6,038,621	7,731,113
Inditex (ind De Diseno Textil Sa)	50,447	1,538,526	1,780,912
Intl Cons Airl Di	215,934	1,537,117	1,787,866
Mapfre	346,271	953,595	917,307
Red Electrica Corp	65,595	1,177,749	1,319,825
Repsol SA	666,741	10,654,914	10,425,447
Telefonica SA	1,036,395	10,106,505	7,244,202
Sweden			
Aak AB	127,833	2,436,695	2,430,740
Addtech Ab	47,243	1,253,069	1,529,169
Assa Abloy	100,764	1,337,276	2,357,355



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Atlas Copco AB	331,147	10,343,036	13,216,094
Atlas Copco Ab	238,494	6,238,382	8,285,208
Axfood Ab	52,210	963,823	1,162,323
Beijer Ref Ab	96,723	2,122,912	2,839,370
Biotage Ab	61,891	798,501	819,832
Boliden Ak	91,597	2,266,775	2,431,549
Castellum Ab	102,440	1,884,265	2,407,508
Cloetta Ab	419,644	1,494,820	1,421,071
Dometic Group Ab	275,109	2,054,981	2,771,941
Epiroc Ab	133,091	1,346,629	1,625,774
Essity Ab	68,279	1,979,944	2,201,313
Evolution Gaming	298,457	4,706,485	8,990,965
Fabege AB	103,184	857,273	1,716,234
Granges Ab	246,661	2,608,723	2,607,304
Hennes & Mauritz	46,654	945,865	949,322
Hexagon AB	143,055	8,189,806	8,023,018
Hexagon Ab	67,815	3,467,657	3,803,299
Hexpol	60,570	539,556	593,985
Husqvarna Ab	32,960	256,536	264,143
Indutrade AB	48,271	1,276,861	1,728,486
Indutrade Ab	172,336	4,217,895	6,170,999
Investor Ab	40,023	1,763,786	2,185,626
Lifco AB	28,617	1,576,095	1,748,621
Lifco Ab	42,610	1,917,023	2,603,652
Loomis Ab	15,080	538,780	624,719
Lundin Petroleum A	26,605	846,114	904,639
Mips Mips	58,951	1,098,377	1,249,420
Nibe Industrier AB	88,941	991,225	1,542,991
Nibe Industrier Ab	146,938	1,803,334	2,549,151
Nolato AB	25,294	1,860,436	1,486,126
Nolato Ab	36,136	2,800,828	2,123,138
Nordea Bank Abp	281,312	2,664,962	2,273,083
Sandvik Ab	123,684	2,037,840	2,413,285
SKF Ab	25,026	449,636	506,345
Telia Company Ab	3,108,243	16,929,230	13,364,610
Tethys Oil Ab	12,643	83,300	113,990
Thule Group Ab	249,929	3,895,349	5,766,945
Vitrolife AB	47,002	1,102,214	991,651
Vitrolife Ab	93,750	1,967,139	1,977,943
Volvo Ab	131,100	1,637,125	2,215,566
Volvo Ab	70,723	1,112,127	1,185,384
Switzerland			
ABB Ltd	669,655	11,797,760	16,161,344
Adecco Group AG	31,886	2,410,414	2,015,863
Alcon A	47,200	2,632,778	2,670,104
Belimo Holding AG	322	1,698,840	2,424,103
Bucher Industries	9,315	2,209,939	3,268,691

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Credit Suisse AG	1,134,902	18,988,718	15,359,003
Crispr Therapeutics A	34,317	2,208,537	2,090,077
Flughafen Zurich A	19,566	3,597,327	3,570,313
Galenica AG	77,168	4,081,361	4,769,458
Givaudan SA	3,940	6,202,694	12,332,462
Kardex AG	14,870	1,701,409	2,503,031
Lafargeholcim Ltd	33,500	1,632,254	1,857,748
Landis & Gyr Group	14,677	1,016,395	1,526,281
Lindt & Spruengli	1,899	6,239,658	14,737,424
Logitech International SA	39,427	378,283	1,859,377
Logitech Intl	61,458	1,674,864	2,908,680
Lonza Group AG	34,629	5,594,061	12,630,725
Nestle SA	32,789	2,199,704	3,547,923
Novartis AG	360,659	25,817,410	34,227,874
Partners Group Hlg	9,049	2,501,270	8,292,542
Roche Hldgs AG	37,537	9,439,853	11,923,768
Roche Hldgs AG Genusscheine	126,065	25,521,793	40,878,205
Schindler Hldg AG	5,780	1,460,271	1,469,547
Siegfried Hldg AG	4,314	1,735,368	2,089,395
Sika AG - Ordshr Voting Bo	52,347	7,079,543	9,830,435
Sonova Holding AG	1,965	447,230	449,473
Straumann Hldg	1,620	1,336,540	1,589,971
Sunrise Communi AG	14,092	1,110,448	1,106,724
Swatch Group	5,467	1,525,731	1,524,335
Swatch Group	120,080	8,233,782	6,342,843
Swiss RE AG	72,034	4,705,990	8,086,018
Tecan Group AG	22,185	5,033,238	6,231,549
Temenos AG	109,453	17,013,771	17,316,259
UBS Group AG	1,158,513	15,083,129	14,625,726
Vat Group AG	33,699	4,078,486	5,691,611
Zurich Insurance Group AG	21,046	4,617,643	8,630,523
Taiwan			
Advantech Co Ltd TWD10	63,000	536,760	634,687
Airtac Internation TWD10	27,000	388,341	420,172
Ase Technology Holding Co Ltd	4,550,431	8,743,955	12,629,545
Asia Cement Corp TWD10	228,000	307,435	364,700
Aspeed Technology TWD10	26,000	693,774	831,771
Asustek Computer TWD10	1,261,000	10,805,242	9,738,183
Avalue Technology TWD10	793,793	2,030,538	2,023,077
Catcher Technology TWD10	168,000	1,376,535	1,272,175
Chailease Holding TWD10	330,897	982,208	1,523,294
Chicony Electroni TWD10	2,320,576	5,709,226	6,889,658
Compal Electronic TWD10	1,248,000	768,275	784,762
CTBC Financial Holding Co	2,996,000	2,033,935	2,238,730
Eclat Textile Co TWD10	284,000	3,551,290	3,817,994
Feng Tay Entrprise TWD10	287,900	1,684,142	1,872,786
Foxconn Tech Co TWD10	176,340	451,749	389,422
Giant Mfg Co TWD10	487,000	2,632,159	3,460,353



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Globalwafers Co Lt TWD10	374,000	3,892,126	4,772,159
Hon Hai Precision TWD10	3,545,960	9,913,089	10,740,673
Innodisk Corporati TWD10	482,967	2,157,020	2,787,247
Kindom Development TWD10	2,192,249	2,050,885	2,332,880
King Yuan Electron TWD10	2,449,000	2,418,884	3,067,684
Lite On Technology TWD10	1,078,000	1,723,002	1,774,671
Mediatek TWD10	533,000	6,207,964	7,885,562
Mega Financial Hd TWD10	1,385,627	1,167,612	1,414,424
Merida Industry TWD10	389,000	1,913,663	2,290,373
Micro Star Intl TWD10	245,000	720,330	708,593
Nanya Technology C TWD10	391,000	819,178	1,087,814
Nien Made Enterpri TWD10	54,000	505,080	498,983
Novatek Microelectronics Corp TWD10	435,000	2,679,735	3,177,936
Phison Electronics TWD10	138,000	1,317,458	1,567,502
Pou Chen TWD10	574,000	742,919	750,602
Powertech Technolo TWD10	456,000	1,098,848	1,518,124
President Chain St TWD10	30,000	293,648	304,233
Qisda Corporation TWD10	1,477,481	1,125,963	1,049,816
Quang Viet Enterpr TWD10	163,800	800,436	830,557
Quanta Computer TWD10	275,000	536,921	589,869
Radium Life Tech C TWD10	1,227,020	614,645	476,858
Realtek Semicond TWD10	361,208	2,595,641	2,831,634
Shin Kong Finl Hld TWD10	1,480,000	508,524	510,992
Silergy Corp TWD10	79,000	1,267,766	2,503,586
Sino American Sili TWD10	817,951	2,045,565	2,712,224
Sitronix Technolog TWD10	383,144	2,027,372	2,140,862
Taiwan Cement TWD10	417,748	510,025	608,986
Taiwan Semicon Man TWD10	2,917,700	15,465,240	32,216,656
Tripod Technology TWD10	624,000	1,571,143	2,612,403
Utd Micro Elect TWD10	2,183,000	1,128,163	1,197,930
Voltronic Power Te TWD10	45,000	1,038,417	1,073,323
Walsin Technology TWD10	102,000	612,538	813,223
Wistron Corp TWD10	2,946,000	2,403,714	2,786,106
Yuanta Finl Holds TWD10	1,221,000	678,526	822,771
Thailand			
Airports Of Thb10	3,534,600	5,986,938	8,761,643
Airports Of Thb10 (alien Mkt)	655,000	1,298,148	1,623,628
Bangkok Dusit Medical	680,200	527,617	590,417
Bumrungrad Hoptl Thb1	141,800	723,561	695,893
Com7 Pcl Thb0 25(alien Mkt)	3,142,000	2,048,974	2,779,719
Kasikornbank Plc Thb10	379,252	2,132,768	1,911,849
Kasikornbank Plc Thb10 (alien Mkt)	140,700	804,861	709,283
Supalai Public Co Thb1(alien Mkt)	3,773,300	2,713,052	2,254,879
Thai Oil Pcl Thb10(N.V.dr)	184,400	441,449	429,392
Tisco Financial Gr Thb10	809,900	2,002,944	2,683,556
Tisco Financial Gr Thb10 (alien Mkt)	509,000	1,543,843	1,686,542
Toa Paint Thailand Thb1	1,167,500	1,321,023	1,529,838

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Turkey			
Aksigorta Try1	1,490,008	1,480,312	1,524,811
Arcelik Try1	440,851	1,448,237	1,543,830
Enerjisa Enerji Try0 01	1,028,468	1,336,694	1,277,160
Ford Otomotiv San Try1	40,487	458,428	482,020
Haci Omer Sabanci Try1	1,073,069	2,607,005	1,720,228
Tav Havalimanlari Try1	194,796	941,798	955,158
Tofas Otomobil Fab Try1 (E Shares)	709,701	3,007,635	3,203,255
Turk Hava Yollari Try1 A	559,790	1,296,666	1,360,202
Turk Telekomunikas Try1 (D Shares)	1,973,377	2,185,025	2,443,923
Turkiye Garanti Bk Try1	956,358	1,547,203	1,790,258
Turkiye Is Bankasi Try1 C	1,246,768	1,854,438	1,342,931
Yapi Kredi Bankasi Try1	2,716,197	2,451,185	1,131,939
United Arab Emirates			
Emaar Malls PJSC	3,653,417	2,776,403	1,820,169
United Kingdom			
3I Group	605,758	6,133,972	8,811,208
Abcam	364,445	4,378,684	6,527,436
Admiral Group	67,730	1,831,592	2,071,758
Anglo American	160,725	3,249,535	4,626,761
Anglo American	77,890	2,090,385	2,221,593
Ashtead Group	203,135	5,438,310	6,496,149
Assocd Brit Foods	171,898	5,330,478	5,916,214
Auto Trader Group	263,300	1,656,732	2,074,005
Avast Plc	1,476,516	5,920,648	8,856,834
Aveva Group	124,339	3,843,995	7,669,274
Aviva Ord	109,411	601,749	606,873
Babcock Intl Group	72,041	511,794	600,676
BAE Systems	3,418,542	23,267,254	25,578,174
Barclays Plc	10,142,189	29,535,899	24,136,188
Barratt Developments	175,290	1,443,927	1,733,720
Beazley Plc (uk)	925,502	5,847,092	6,816,887
Bellway	22,187	304,560	1,118,962
Berkley GP Holdings	30,467	1,718,924	1,961,149
BHP Group Plc	372,387	6,645,883	8,765,304
BHP Group Plc	47,224	2,327,797	2,220,000
Big Yellow Group	272,992	3,478,682	4,339,754
BP Ord	3,594,105	24,540,247	22,454,247
British American Tobacco	13,732	482,497	587,857
BT Group	1,684,400	10,995,250	4,294,123
Bunzl Plc	59,250	1,785,198	1,620,848
Burberry Group	31,013	707,978	905,913
Burford Capital Lt	90,894	1,322,041	857,332
Burford Capital Ltd	45,651	915,464	430,590
Card Factory Plc	388,358	1,006,605	760,912
Coats Group Plc	1,025,654	917,175	1,013,616
Compass Group	722,613	13,806,368	18,092,622
Croda Intl	50,227	3,218,096	3,406,757



International Securities			
Asset Description	Shares	Cost Value	Fair Value
DCC Ord	128,038	4,195,501	11,099,824
Dechra Pharma	42,251	809,725	1,623,188
Diageo	983,880	25,569,493	41,715,158
Diploma	201,482	3,314,525	5,402,325
Direct Line Insurance Plc	124,325	556,068	514,686
Dixons Carphone Plc	227,114	437,786	433,854
Drax Group	292,029	1,091,103	1,214,757
Electrocomponents	389,019	3,770,285	3,492,031
Evraz Plc	266,733	2,016,478	1,427,552
Experian	495,072	12,226,376	16,737,206
Ferguson Plc	41,407	2,619,843	3,757,494
Fevertree Drinks	138,313	3,471,372	3,835,007
G4S Plc	3,145,246	10,730,301	9,083,329
Gcp Student Living	250,170	650,294	656,197
Glaxosmithkline	1,759,766	39,254,430	41,472,938
Glencore Plc	503,090	1,830,904	1,568,534
Greggs	214,480	2,696,605	6,529,362
Gvc Hldgs Plc	34,154	387,315	400,061
Halma Ord	208,135	3,457,435	5,834,380
Hill & Smith	103,041	1,814,608	2,010,698
Hiscox	149,327	1,833,646	2,816,970
HSBC Hldgs	1,900,076	17,891,585	14,898,867
HSBC Holdings Plc	312,400	2,580,638	2,439,685
Immunodiagnostic S	42,463	341,529	153,570
Imperial Brands Plc	262,677	9,378,785	6,503,772
Informa Plc (gb)	319,382	3,289,668	3,625,978
Intercontl Hotels	9,925	434,613	684,755
Intermed Cap Grp	282,102	3,110,870	6,016,806
Intertek Group	57,482	3,096,380	4,456,256
ITV Ord	3,716,415	11,903,202	7,434,214
John Laing Group P	126,060	602,159	634,592
Kingfisher	9,507,864	35,844,656	27,332,328
Legal & General GP	596,400	1,832,137	2,393,945
Lloyds Banking GP	21,181,976	19,025,259	17,538,014
London Stock Exchange Group	82,011	4,962,697	8,419,916
M&G Plc	264,341	773,845	830,641
Man Group Plc	1,728,192	3,303,428	3,617,287
Man Group Plc (n)	4,321,284	10,467,182	9,044,901
Marks & Spencer GP	3,716,139	17,565,427	10,510,509
Melrose Indust Plc	1,267,967	3,993,017	4,033,054
Micro Focus International Plc	56,553	1,128,297	796,984
Mondi Plc	159,007	3,592,566	3,733,674
Moneysupermarket C	569,500	2,623,466	2,494,196
National Grid	1,518,603	18,371,330	18,997,138
Network Intl Hldgs	184,649	1,339,488	1,567,974
Oxford Instruments	88,970	1,377,035	1,815,090

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Paypoint	61,076	925,065	818,814
Pennon Group	205,300	2,452,642	2,787,705
Persimmon	172,035	4,393,208	6,141,996
Playtech Plc	129,982	1,232,828	683,609
Prudential	108,269	1,277,495	2,078,291
Redrow	340,571	2,407,891	3,361,227
Relx Plc	1,030,425	14,201,001	26,011,133
Relx Plc	544,335	11,450,238	13,723,422
Renishaw	63,114	2,773,311	3,150,435
Rentokil Initial	1,169,097	5,423,925	7,015,889
Rightmove Com Stck	457,894	3,166,974	3,843,386
Rio Tinto	125,472	7,150,992	7,484,843
Rotork	996,506	4,652,657	4,422,406
Royal Dutch Shell A	137,300	3,909,962	4,065,201
Royal Dutch Shell A shs	117,819	3,680,806	3,488,404
Royal Dutch Shell A shs	738,629	23,300,595	21,693,693
Royal Dutch Shell B ord	41,623	1,201,959	1,234,862
RSA Insurance Grp	139,386	1,237,182	1,044,389
Safestore Hldgs	435,846	3,400,246	4,653,739
Sage Group	302,117	2,820,046	2,997,719
Sainsbury(j)	4,317,088	15,774,427	13,148,124
Sanne Group Plc	267,054	2,402,580	2,395,089
Scapa Group	258,734	1,462,006	836,329
Segro Plc	687,396	5,080,968	8,170,153
Sig Ord	974,758	2,321,561	1,588,312
Smith & Nephew	135,362	2,512,688	3,286,054
Softcat Plc	272,440	2,949,156	4,157,740
Spirax Sarco Engineering	29,347	1,899,564	3,456,204
Spirent Comms	881,670	2,101,238	2,937,501
SSE Plc	971,960	16,128,012	18,522,184
Ssp Group Plc	177,361	1,646,250	1,527,233
SSP Group Plc	209,581	1,404,223	1,804,676
St James's Place	254,426	3,728,946	3,924,957
Std Life Aberdeen	289,696	1,031,247	1,259,165
Tate & Lyle	226,220	2,089,891	2,278,205
Tesco Ord	8,940,237	31,977,158	30,224,814
Unilever Plc	54,153	2,299,904	3,121,013
Unite Group	382,225	4,595,508	6,380,042
United Utilities Group	248,857	2,678,006	3,110,138
Vectura Group	465,149	828,172	571,223
Victrex	156,590	4,664,476	5,173,619
Vistry Group Plc	50,316	359,287	905,190
Vitec Group Plc	29,943	357,089	436,337
Vodafone Group	424,035	774,280	824,410
Watches Of Switzer	163,950	646,008	816,645
Weir Group	40,892	856,970	817,721



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Wh Smith Plc	77,164	1,968,418	2,657,798
Whitbread	5,500	342,412	353,086
Wm Morrison Supermarkets	3,126,735	11,209,614	8,276,000
Workspace Group	143,793	1,731,013	2,263,019
WPP Plc	2,014,119	33,640,040	28,456,397
Total International Equities	1,537,406,213	\$4,616,705,075	\$5,319,418,312

International Funds			
Asset Description	Shares	Cost Value	Fair Value
Emerging Markets Fund Of The Genesis Group Tr Employee - Genesis Category B	827,413	\$ 997,620,432	\$ 1,058,284,461
Mfb Nt Collective Eafe Index Fund - Lending	3,302,426	1,039,562,197	2,010,705,163
Mfc Ishares Tr MSCI Eafe Etf	55,089	3,483,253	3,825,380
Mfc Ishares Tr MSCI Eafe Small Cap Etf	48,702	2,775,918	3,033,161
Total Int'l Stock Funds	4,233,630	\$2,043,441,800	\$3,075,848,165
Total International	1,541,639,842	\$6,660,146,875	\$8,395,266,477
Total Equities	1,785,651,639	\$18,057,998,294	\$26,181,173,943



Commingled Funds		
Asset Description	Cost Value	Fair Value
AEW Core Property Trust (US) Fund	\$ 190,439,815	\$ 236,989,387
Almanac Realty Securities V	5,434,618	461,566
Artemis Mwbe Spruce Program LLC	226,720,571	250,504,972
Barings Core Property Fund Lp	85,751,278	100,141,534
Blackstone Property Partners Europe Lp	124,018,260	134,850,641
CBRE US Core Partners Lp	155,811,089	204,624,292
CF Security Capital Preferred Growth LLC	75,000,000	56,591,964
Dune Real Estate Fund II Lp	15,170,436	22,643,881
Franklin Templeton Emerging Manager Realestate Fund Of Funds Lp	11,961,040	12,341,786
IMRF Main Non-Core Real Estate Fund	178,463,087	165,904,371
IMRF Non-Core Real Estate Fund	878,524,157	930,118,408
Invesco Core Real Estate USA	142,190,291	214,400,464
Invesco Real Estate European Fund	60,746,181	51,332,668
Realty Associates Fd IX Corp	26,983	1
Rockwood Capital Real Estate Partners Fund VIII Lp	171,496	156,152
Total Commingled Funds	\$2,150,429,302	\$2,381,062,087

Directly Owned		
Asset Description	Cost Value	Fair Value
Buckhead Industrial Properties	\$ 387,782,025	\$ 623,609,054

Timberland		
Asset Description	Cost Value	Fair Value
Forest	\$ 22,536,406	\$ 75,193,133

Farm Land		
Asset Description	Cost Value	Fair Value
Premiere Partners IV / Cozad	\$ 179,633,973	\$ 218,141,886

Total Real Estate	\$2,740,381,706	\$3,298,006,160
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CASH		
Asset Description	Cost Value	Fair Value
Northern Trust London	\$ 13,326,735	\$ 13,326,735
Northern Trust Custom Cash Fund	644,820,552	644,842,618
Total Cash	\$ 658,147,287	\$ 658,169,353

Forex - Purchases		
Asset Description	Cost Value	Fair Value
Australian Dollar	\$ 7,428,270	\$ 7,667,437
Brazilian Real	10,881,712	11,346,583
British Pound Sterling	50,011,855	50,941,850
Canadian Dollar	62,826,051	63,973,131
Chilean Peso	4,885,690	4,717,659
Chinese Yuan Renminbi	5,359,552	5,373,181
Colombian Peso	8,444,503	8,691,673
Czech Koruna	7,352,358	7,441,246
Danish Krone	5,573,126	5,621,316
Euro	31,895,135	32,050,876
Hk Offshore Chinese Yuan Renminbi	20,420,918	20,581,905
Hong Kong Dollar	8,656,731	8,693,884
Hungarian Forint	2,502,471	2,504,265
Indian Rupee	30,089,065	30,083,919
Indonesian Rupiah	12,122,391	12,453,752
Japanese Yen	39,945,092	39,777,381
Malaysian Ringgit	1,657,548	1,699,083
Mexican Peso	4,472,176	4,626,409
New Israeli Shekel	615,791	617,920
New Romanian Leu	3,006,466	3,014,521
New Taiwan Dollar	5,220,137	5,258,599
New Zealand Dollar	39,975,731	40,968,201
Norwegian Krone	13,051,810	13,454,744
Peruvian Nuevo Sol	65,216	66,380
Philippine Peso	639,584	659,931
Polish Zloty	10,462,247	10,537,295
Russian Ruble	1,507,447	1,560,290
Singapore Dollar	6,167,057	6,232,559
South African Rand	6,670,580	7,123,925
South Korean Won	1,242,428	1,244,373
Swedish Krona	8,909,346	9,017,920
Swiss Franc	28,296,304	28,720,766
Thai Baht	3,098,854	3,134,876
Turkish Lira	1,073,236	1,070,477
United States Dollar	527,626,757	527,626,757
Total Forex - Purchases	\$ 972,153,635	\$ 978,555,084



Forex - Sales		
Asset Description	Cost Value	Fair Value
Australian Dollar	\$ (44,451,731)	\$ (45,758,151)
Brazilian Real	(15,513,899)	(15,942,197)
British Pound Sterling	(30,062,395)	(30,306,362)
Canadian Dollar	(8,226,289)	(8,397,846)
Chilean Peso	(1,839,549)	(1,874,369)
Chinese Yuan Renminbi	(1,462,641)	(1,479,992)
Danish Krone	(27,202,289)	(27,499,594)
Euro	(103,466,805)	(104,649,804)
Hong Kong Dollar	(17,542,740)	(17,605,261)
Hungarian Forint	(1,420,135)	(1,442,035)
Indian Rupee	(5,700,208)	(5,703,932)
Indonesian Rupiah	(9,783,011)	(9,954,104)
Japanese Yen	(20,403,772)	(20,256,335)
Mexican Peso	(7,761,169)	(7,924,986)
New Israeli Shekel	(1,896,811)	(1,903,740)
New Taiwan Dollar	(34,580,150)	(35,156,133)
New Zealand Dollar	(18,809,383)	(19,545,518)
Norwegian Krone	(6,796,028)	(7,068,521)
Peruvian Nuevo Sol	(5,920,039)	(5,995,284)
Philippine Peso	(10,237,489)	(10,525,425)
Polish Zloty	(9,123,129)	(9,314,019)
Russian Ruble	(23,619,972)	(24,299,177)
Singapore Dollar	(7,830,032)	(7,913,997)
South African Rand	(15,280,803)	(15,852,264)
South Korean Won	(31,159,173)	(32,007,887)
Swedish Krona	(22,306,885)	(22,675,149)
Swiss Franc	(35,418,090)	(36,133,148)
Thai Baht	(1,110,277)	(1,121,044)
Turkish Lira	(8,701,862)	(8,753,994)
United States Dollar	(444,526,879)	(444,526,879)
Total Sales	\$(972,153,635)	\$(981,587,147)

Net Unrealized Gain/(Loss) Forex	\$ -	\$ (3,032,063)
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Uncovered Derivative Positions		
Asset Description	Cost Value	Fair Value
Total Uncovered Derivative Positions	\$ 5,390,000	\$ 5,390,000

Options		
Asset Description	Cost Value	Fair Value
Total Options	\$ (209,350)	\$ 121,392

Swaps		
Asset Description	Cost Value	Fair Value
Net Swaps	\$ 946,656	\$ 5,131,867



Obligation to Return Cash Collateral Held		
Asset Description	Cost Value	Fair Value
British Pound Sterling	\$ 328,790	\$ 328,790
Euro	3,000,221	3,000,221
Japanese Yen	120,584	120,584
United States Dollar	3,168,966	3,168,966
OTC Der Cash Coll Pay To Barclays	(20,000)	(20,000)
OTC Derivative Cash Coll Pay To Citibank	(386,000)	(386,000)
OTC Derivative Cash Collateral Payable To Morgan Stanley	(10,000)	(10,000)
OTC Derivative Cash Collateral Payable To Citibank	(105,603)	(105,980)
Total Obligation to Return Cash Collateral	\$ 6,096,958	\$ 6,096,581
Total Short Term Investments	\$670,371,551	\$671,877,130



ALTERNATIVES

Alternative Funds		
Asset Description	Cost Value	Fair Value
Abbott Capital Management IMRF	\$ 476,744,031	\$ 35,650,558
Illinois Private Equity Fund Of Funds Lp	12,646,707	1
Illinois Private Equity Fund Of Funds, Lp	866,114,862	1,076,692,893
Illinois Private Equity International Fund Of Funds, Lp	308,286,868	329,076,700
IMRF Private Credit Fund	143,687,343	132,368,523
IMRF Unlisted Infrastructure Fund	40,711,321	49,444,681
Lincoln Brook Opportunities Fund Lp	10	255,470,700
M2 Private Equity Fund Of Funds Lp	11,660,611	5,129,914
Oakbrook Opportunities Fund Lp	5,871,598	5,204,650
Pantheon Ven Cap Investments - IMRF	258,003,871	13,489,236
Prairie State Opportunities Fund LLC	45,101,634	317,149,590
SMAurora	673,887	491,971
Total Alternative Investments	\$ 2,169,502,743	\$ 2,220,169,417
Total Portfolio	\$34,772,761,618	\$44,755,786,417

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LOCALLY FUNDED, FINANCIALLY SOUND

OAK BROOK OFFICE

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**SPRINGFIELD REGIONAL
COUNSELING CENTER**

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