



**DETAILED LIST OF
INVESTMENTS**

FOR THE YEAR ENDING DECEMBER 31, 2018

2018

OAKBROOK, ILLINOIS

FOR THE YEARS ENDED DECEMBER 31, 2018 & DECEMBER 31, 2017

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

OAK BROOK OFFICE

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Brian Collins

Executive Director

R **E** **A** **A** **C** **H**
RESPECT EMPATHY ACCOUNTABILITY ACCURACY COURAGE HONESTY

At IMRF we REAACH for our goals.

These values guide IMRF to REAACH our mission, vision, and goals. They define how we work and shape the expectations we have for our organization. Through our commitment to these values, our members, employers, and stakeholders across Illinois and beyond can feel confident in IMRF as a world-class pension provider.

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COURAGE EMPATH

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	Market Value
1 Mkt Plaza Tr	3.85%	02/10/2032	\$ 605,000	\$ 623,147	\$ 604,812
1st Horizon Natl	3.50%	12/15/2020	815,000	841,553	814,950
21st Centy Fox	4.50%	02/15/2021	90,000	90,159	92,402
21st Centy Fox	6.20%	12/15/2034	275,000	333,898	334,350
21st Centy Fox	6.65%	11/15/2037	3,180,000	4,242,314	4,187,179
21st Centy Fox	6.75%	01/09/2038	30,000	34,829	39,867
21st Centy Fox	6.90%	08/15/2039	30,000	36,583	39,426
5th 3rd Auto Tr	1.80%	02/15/2022	295,000	294,992	291,786
Abay Leasing 2014 Fixed	2.65%	11/09/2026	8,750,000	8,535,888	8,703,669
ABB Fin USA	4.38%	05/08/2042	90,000	84,908	91,295
Abbott Labs	3.75%	11/30/2026	381,000	378,165	376,274
Abbott Labs	4.75%	11/30/2036	310,000	308,016	323,620
Abbott Labs	4.90%	11/30/2046	520,000	516,091	545,856
Abbvie	3.20%	11/06/2022	200,000	199,567	197,014
Abbvie	2.85%	05/14/2023	655,000	644,173	631,146
Abbvie	3.75%	11/14/2023	4,705,000	4,696,056	4,681,216
Abbvie	3.60%	05/14/2025	610,000	608,932	585,103
Acadia Healthcare	5.63%	02/15/2023	1,570,000	1,590,162	1,487,575
Acadia Healthcare	6.50%	03/01/2024	925,000	936,669	892,625
Ace Ina Hldgs	2.30%	11/03/2020	200,000	199,888	197,140
Actavis Fdg Scs	3.45%	03/15/2022	500,000	499,290	492,022
Actavis Fdg Scs	4.55%	03/15/2035	50,000	51,456	47,430
Actavis Fdg Scs	4.75%	03/15/2045	87,000	86,804	82,587
Actavis Funding Scs Fixed	3.80%	03/15/2025	1,060,000	1,062,625	1,034,797
Activision	4.50%	06/15/2047	285,000	279,081	255,671
ADT Corp	3.50%	07/15/2022	5,350,000	4,811,000	4,948,750
AES Corp	5.13%	09/01/2027	830,000	835,500	796,800
Aetna New	2.80%	06/15/2023	140,000	139,796	133,141
AFLAC	3.63%	11/15/2024	4,500,000	4,430,565	4,496,494
AFLAC	3.25%	03/17/2025	4,315,000	4,353,509	4,209,891
Ahold Fin U	6.88%	05/01/2029	780,000	949,222	921,542
Air Lease Corp	3.50%	01/15/2022	890,000	883,009	875,843
Air Lease Corp	3.25%	03/01/2025	325,000	320,830	298,599
Albertsons Cos LLC Fixed	5.75%	03/15/2025	4,000,000	3,497,500	3,500,000
Alcoa Nederland	7.00%	09/30/2026	1,125,000	1,176,369	1,147,500
Aleris Intl	6.00%	06/01/2020	7,630	-	15,194
Allegheny Technologies Sr Step Up	7.88%	08/15/2023	860,000	822,168	877,200
Allegry Ludlum Corp	6.95%	12/15/2025	1,600,000	1,496,175	1,560,000
Alliance Res Oper	7.50%	05/01/2025	398,000	424,678	398,995
Ally Auto	1.81%	06/15/2020	2,084,810	2,084,807	2,080,148
Ally Auto	1.99%	03/15/2022	6,750,000	6,749,476	6,682,797
Ally Auto Receivables Tr	1.74%	09/15/2021	1,040,000	1,039,892	1,030,259
Ally Auto Receivables Tr 2018 3 Cl A3	3.00%	01/17/2023	4,750,000	4,749,675	4,746,100
Ally Auto Receivables Trust Sr 2017 2 Cl B	2.33%	06/15/2022	250,000	249,947	247,229
Ally Finl	5.75%	11/20/2025	7,500,000	8,234,250	7,462,500



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Altitude Invt 12	2.45%	12/09/2025	3,422,138	3,462,111	3,385,644
Altra Industrial Motion Corp Term Bank Loan	4.35%	10/01/2025	1,231,343	1,190,718	1,166,698
Altria Group	9.25%	08/06/2019	330,000	423,460	341,065
Altria Group	4.75%	05/05/2021	1,000,000	998,617	1,022,044
Amazon	3.15%	08/22/2027	1,290,000	1,287,691	1,245,472
Amazon	4.05%	08/22/2047	890,000	900,713	869,618
Amazon Com Fixed	3.88%	08/22/2037	320,000	319,203	309,042
AMC Networks	4.75%	12/15/2022	4,880,000	4,926,936	4,770,200
AMC Networks	5.00%	04/01/2024	3,753,000	3,778,593	3,555,968
Amerada Hess Corp	7.13%	03/15/2033	553,000	666,180	586,656
American Airlines	3.58%	07/15/2029	271,313	274,686	266,367
American Airs Pass Thru 2016 2 Aa	3.20%	12/15/2029	116,935	116,935	109,940
American Express Cr Corp	3.83%	09/14/2020	28,940,000	29,349,771	29,133,985
American Express Cr Corp Medium Term	2.25%	05/05/2021	810,000	797,704	792,644
American Express Credit	2.38%	05/26/2020	520,000	512,247	514,547
American Express Credit	3.42%	05/26/2020	2,410,000	2,426,315	2,416,085
American International Group Bnds	3.75%	07/10/2025	640,000	637,779	612,767
Americredit	1.81%	10/08/2020	4,254	4,253	4,252
Americredit	2.88%	07/08/2021	525,000	524,902	524,025
Americredit	1.83%	12/08/2021	500,000	498,659	494,018
Americredit	1.90%	03/18/2022	460,000	459,920	455,012
Americredit	2.41%	07/08/2022	400,000	397,977	394,919
Americredit Automobile Receivables	2.30%	02/18/2022	500,000	500,430	495,050
Americredit Automobile Receivables 18 2 A3	3.15%	03/20/2023	520,000	519,913	521,916
Amerigas Partners	5.63%	05/20/2024	2,955,000	2,910,594	2,792,475
Amerigas Partners	5.50%	05/20/2025	630,000	633,478	576,450
Amerigas Partners	5.88%	08/20/2026	1,115,000	1,115,000	1,017,438
Amerigas Partners	5.75%	05/20/2027	1,255,000	1,255,000	1,110,675
Ameriprise Finl	4.00%	10/15/2023	670,000	719,320	689,177
Ameriquet Mtg	3.27%	09/25/2033	687,562	646,661	682,712
Amern Airlines	3.70%	10/01/2026	6,061,753	6,093,491	5,868,989
Amern Airs 2015	4.00%	03/22/2029	326,197	325,447	317,357
Amern Airs 2015 2	3.60%	03/22/2029	352,643	364,986	339,384
Amern Axle & Mfg	6.25%	03/15/2026	1,044,000	1,040,652	936,990
Amern Axle & Mfg Fixed	6.25%	04/01/2025	1,230,000	1,223,625	1,119,300
Amern Axle & Mfg Fixed	6.50%	04/01/2027	955,000	946,444	854,725
Amern Eqty Invt	5.00%	06/15/2027	1,670,000	1,682,056	1,628,175
Amern Express Co	3.70%	11/05/2021	185,000	184,959	186,662
Amern Express Co	2.65%	12/02/2022	9,892,000	9,190,405	9,569,531
Amern Express Co	8.15%	03/19/2038	250,000	249,082	351,661
Amern Greetings	8.75%	04/15/2025	385,000	350,268	348,425
Amern Intl Group	6.40%	12/15/2020	1,565,000	1,778,913	1,652,624
Amern Intl Group	4.88%	06/01/2022	770,000	806,003	798,896
Amern Rlty Cap	3.75%	12/15/2020	1,340,000	1,341,107	1,320,061
Amern Wtr Cap Corp	2.95%	09/01/2027	8,000,000	7,672,027	7,558,800

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Amgen	2.20%	05/22/2019	10,000,000	10,105,700	9,961,390
Amgen	2.13%	05/01/2020	110,000	108,108	108,534
Amgen	2.65%	05/11/2022	455,000	458,632	444,783
Amgen	3.63%	05/22/2024	100,000	101,275	99,696
Amgen	4.40%	05/01/2045	100,000	107,892	93,519
Amgen	4.56%	06/15/2048	2,582,000	2,524,189	2,472,683
Amsted Inds	5.38%	09/15/2024	835,000	803,688	786,988
Anadarko Pete Corp	4.85%	03/15/2021	446,000	450,906	456,650
Anadarko Pete Corp	5.55%	03/15/2026	180,000	189,620	188,521
Anadarko Pete Corp	6.45%	09/15/2036	110,000	126,501	118,800
Anadarko Pete Corp	6.60%	03/15/2046	250,000	312,062	276,045
Anixter	6.00%	12/01/2025	570,000	570,000	565,725
ANR Pipeline Co	7.38%	02/15/2024	485,000	451,320	535,100
Antero Midstream Partners Lp	5.38%	09/15/2024	650,000	650,000	606,125
Anthem	2.95%	12/01/2022	850,000	849,600	828,952
Anthem	3.35%	12/01/2024	1,030,000	1,036,868	1,003,421
Anthem	3.65%	12/01/2027	730,000	715,216	697,462
Apache Corp	3.25%	04/15/2022	150,000	149,492	146,913
Apache Corp	4.38%	10/15/2028	110,000	104,230	102,741
Apache Corp	5.10%	09/01/2040	1,430,000	1,415,161	1,295,201
Apache Corp	5.25%	02/01/2042	50,000	40,236	46,200
Apache Corp Fixed	4.25%	01/15/2044	560,000	523,903	450,881
Appalachian Pwr Co	5.95%	05/15/2033	635,000	705,872	716,430
Apple	2.89%	05/06/2019	12,487,000	12,541,222	12,494,992
Apple	2.00%	11/13/2020	560,000	559,530	552,623
Apple	3.81%	02/23/2021	1,042,000	1,066,133	1,057,995
Apple	1.55%	08/04/2021	410,000	393,120	397,534
Apple	2.40%	05/03/2023	4,000,000	3,963,555	3,867,724
Apple	2.45%	08/04/2026	1,070,000	1,067,079	988,927
Apple	3.20%	05/11/2027	400,000	400,266	386,032
Apple	3.00%	06/20/2027	250,000	249,422	238,234
Archer Daniels	4.50%	03/15/2049	210,000	207,784	215,244
Argent Secs 2004 W5 Asset Bkd Ctf Clav 2	3.55%	04/25/2034	733,463	636,279	731,823
Arrow Electrs Fixed	4.00%	04/01/2025	200,000	198,062	194,808
Asbury Automotive	6.00%	12/15/2024	3,645,000	3,697,775	3,490,088
Ascend Learning LLC Term Loan B TI 06 28 2024 Beo	0.00%	07/12/2024	997,475	961,366	940,120
Asset Backed Fdg Corp 2003 Cb4 Asset Bkdctf Cl Af 1	4.00%	03/25/2031	5,087,105	4,929,524	5,009,435
AT Home Corp Bd In Default	0.00%	12/28/2018	109,697	-	5
AT Home Corp In Default Sub	0.00%	12/31/2040	3,819,543	969,934	382
AT&T	4.45%	05/15/2021	20,000	22,436	20,433
AT&T	3.88%	08/15/2021	70,000	72,390	70,697
AT&T	3.00%	02/15/2022	180,000	178,256	176,897
AT&T	3.00%	06/30/2022	5,645,000	5,599,976	5,505,292
AT&T	3.40%	05/15/2025	530,000	509,288	499,076
AT&T	4.25%	03/01/2027	20,000	19,776	19,567



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
AT&T	4.50%	05/15/2035	265,000	279,318	237,918
AT&T	5.25%	03/01/2037	930,000	901,588	913,472
AT&T	6.38%	03/01/2041	305,000	347,068	330,290
AT&T	5.15%	03/15/2042	6,000,000	5,821,920	5,604,678
AT&T	4.80%	06/15/2044	360,000	334,868	322,673
AT&T	4.35%	06/15/2045	11,510,000	10,766,291	9,726,721
AT&T	4.75%	05/15/2046	450,000	425,281	399,552
AT&T	4.50%	03/09/2048	1,729,000	1,566,492	1,479,517
AT&T Broadband	9.45%	11/15/2022	360,000	493,998	437,380
AT&T Fixed	4.30%	02/15/2030	5,124,000	4,767,984	4,842,108
Autonation	3.80%	11/15/2027	200,000	199,850	178,298
AV Homes Fixed	6.63%	05/15/2022	620,000	637,050	620,775
Aviation Cap Group	7.13%	10/15/2020	400,000	422,632	420,664
Avis Budget Car Rent LLC	5.50%	04/01/2023	820,000	806,183	791,300
Avnet	4.63%	04/15/2026	400,000	397,104	390,811
B & G Foods	5.25%	04/01/2025	2,100,000	2,086,913	1,953,000
B& G Foods	4.63%	06/01/2021	1,160,000	1,132,920	1,131,000
Baker Hughes	3.20%	08/15/2021	235,000	234,424	232,285
Baker Hughes A GE Co Llc/ Baker Hughes	3.34%	12/15/2027	250,000	224,508	230,023
Ball Corp	4.38%	12/15/2020	478,000	495,865	479,792
Ball Corp	4.00%	11/15/2023	130,000	126,750	126,425
Banc 1 Corp	7.75%	07/15/2025	435,000	521,539	511,778
Bank Amer Corp	5.70%	01/24/2022	240,000	272,873	254,370
Bank Amer Corp	3.50%	05/17/2022	635,000	635,000	635,095
Bank Amer Corp	3.47%	06/25/2022	9,290,000	9,295,375	9,171,729
Bank Amer Corp	3.30%	01/11/2023	80,000	77,498	78,789
Bank Amer Corp	2.88%	04/24/2023	450,000	448,932	437,667
Bank Amer Corp	4.10%	07/24/2023	320,000	348,886	324,341
Bank Amer Corp	4.00%	01/22/2025	1,050,000	1,041,869	1,022,853
Bank Amer Corp	3.37%	01/23/2026	160,000	160,000	152,975
Bank Amer Corp	4.45%	03/03/2026	160,000	169,958	158,175
Bank Amer Corp	3.50%	04/19/2026	890,000	888,514	856,479
Bank Amer Corp	4.25%	10/22/2026	2,180,000	2,278,717	2,120,266
Bank Amer Corp	3.25%	10/21/2027	490,000	481,383	453,566
Bank Amer Corp	3.59%	07/21/2028	3,890,000	3,890,529	3,688,961
Bank Amer Corp	3.42%	12/20/2028	761,000	707,175	710,888
Bank Amer Corp	5.00%	01/21/2044	9,760,000	10,440,397	10,100,331
Bank Amer Corp	3.95%	01/23/2049	950,000	950,000	846,174
Bank Amer Corp	6.50%	12/31/2049	625,000	658,331	632,812
Bank Amer Corp	5.88%	12/31/2049	280,000	280,000	254,800
Bank Amer Corp Corp Bd	4.13%	01/22/2024	580,000	587,660	587,904
Bank Amer Corp Frn	3.13%	07/21/2021	23,325,000	23,460,021	23,227,222
Bank New York Mellon Corp Tranche # Tr 00006	3.57%	10/30/2023	17,651,000	17,841,826	17,682,101
Bank Of Amer Corp	5.00%	05/13/2021	4,035,000	4,172,024	4,188,455
Bank Of America Corp	2.60%	01/15/2019	30,000	30,106	29,994

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Bank Of America Corp	3.55%	03/05/2024	1,120,000	1,120,064	1,106,455
Bank Of America Corp Bnds	4.20%	08/26/2024	245,000	245,968	242,991
Bank Ser 2017 Bnk8 Cl A S	3.73%	11/15/2050	50,000	50,014	49,728
Bank Sr 2018 Bnk10 Cl As	3.90%	02/15/2061	70,000	70,965	68,960
Bass Pro Group LLC Term Loan	0.00%	09/25/2024	5,059,192	4,882,746	4,828,999
BB& T Corp	2.05%	05/10/2021	815,000	811,312	793,590
BB& T Corp Sub Medium Term	3.95%	03/22/2022	1,180,000	1,254,362	1,195,154
BCCRE Tr 2015 Gtp	4.56%	08/10/2033	3,130,000	2,496,973	2,810,336
BCD Acqstn	9.63%	09/15/2023	1,385,000	1,407,607	1,423,088
Becton Dickinson	3.36%	06/06/2024	1,050,000	1,049,697	1,008,501
Becton Dickinson	7.00%	08/01/2027	625,000	797,014	708,097
Bed Bath & Beyond	5.16%	08/01/2044	450,000	448,610	299,812
Benchmark Mortgage Trust	4.51%	05/15/2053	9,900,000	10,220,404	10,528,284
Berkshire Hathaway	2.20%	03/15/2021	5,000,000	5,052,000	4,934,420
Berkshire Hathaway	3.13%	03/15/2026	6,000,000	6,248,220	5,815,440
Berkshire Hathaway	3.25%	04/15/2028	225,000	213,825	214,037
Best Buy Co	4.45%	10/01/2028	690,000	670,815	658,136
Biogen	4.05%	09/15/2025	275,000	276,938	273,746
Blue Cube Spinco	9.75%	10/15/2023	2,471,000	2,536,811	2,718,100
Blue Cube Spinco	10.00%	10/15/2025	2,095,000	2,245,662	2,367,350
BMW Veh Owner Tr 2018 A Cl A 4	2.51%	06/25/2024	150,000	149,977	147,576
BNSF Ry Co 2006 2	5.63%	04/01/2024	1,457,914	1,653,061	1,536,647
Boardwalk	5.75%	09/15/2019	415,000	448,835	419,883
Boardwalk	4.95%	12/15/2024	3,675,000	3,889,630	3,726,700
Boardwalk	5.95%	06/01/2026	7,293,000	7,871,354	7,534,559
Boardwalk PipeLines Lp	4.45%	07/15/2027	150,000	147,368	138,496
Borgwarner	3.38%	03/15/2025	250,000	249,495	244,546
Boyd Gaming Corp	6.38%	04/01/2026	290,000	297,250	280,575
Boyd Gaming Corp	6.00%	08/15/2026	3,000,000	2,989,224	2,805,000
Boyne USA	7.25%	05/01/2025	1,000,000	1,027,604	1,032,500
BP Cap Mkts Amer	3.22%	11/28/2023	870,000	869,131	857,446
BP Cap Mkts Amer	3.12%	05/04/2026	1,660,000	1,649,555	1,560,949
BP Cap Mkts Amer Fixed	3.24%	05/06/2022	670,000	669,331	664,191
BP Cap Mkts Amer Fixed	2.52%	09/19/2022	500,000	499,500	483,529
BP Cap Mkts Amer Fixed	3.79%	02/06/2024	300,000	300,000	303,237
Brighthouse Finl	4.70%	06/22/2047	690,000	593,055	513,807
Bristow Group	8.75%	03/01/2023	650,000	649,229	464,750
Broadcom Corp / Broadcom Cayman Fin Ltd	3.13%	01/15/2025	430,000	417,189	388,187
Broadcom Corp/ Caymn Fi	3.88%	01/15/2027	70,000	69,938	62,797
Brunswick Corp	4.63%	05/15/2021	2,485,000	2,544,995	2,440,484
Bstn Pptys Ltd	3.85%	02/01/2023	60,000	63,610	60,107
Buckeye Partners L	4.13%	12/01/2027	150,000	149,254	134,876
Buckeye Partners L P	6.38%	01/22/2078	220,000	218,843	178,743
Bunge Ltd Fin Corp	3.25%	08/15/2026	300,000	280,891	262,851
Bunge Ltd Fin Corp	3.75%	09/25/2027	3,500,000	3,486,420	3,112,543



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Burl Northn Santa	7.16%	01/02/2020	404,946	453,118	411,020
Burl Northn Santa	6.15%	05/01/2037	35,000	44,851	42,635
Burl Northn Santa	4.45%	03/15/2043	355,000	362,027	361,563
Burl Northn Santa Fe Ry Co Pass Thru Tr	7.57%	01/02/2021	421,056	490,068	433,161
Burl Nthn	8.75%	02/25/2022	260,000	328,351	302,468
Burlington Northn Santa Fe	3.75%	04/01/2024	6,146,000	6,362,036	6,282,177
CA	4.70%	03/15/2027	3,140,000	3,140,000	2,977,530
CA Rep Auto Receivables Tr 2017 1 CI	2.28%	06/15/2022	475,000	474,868	471,268
CA Wtr Svc Co	5.50%	12/01/2040	3,025,000	3,466,004	3,483,076
Cabelas Cr Card	2.25%	07/17/2023	770,000	774,656	760,764
Cal Dive I Title XI US Govt Gtd Shipping Bd	4.93%	02/01/2027	6,642,783	6,938,643	7,054,456
Callon Pete Co	6.13%	10/01/2024	2,090,000	2,087,738	1,943,700
Calumet Specialty	7.63%	01/15/2022	1,239,000	1,152,287	1,000,492
Campbell Soup Co	3.95%	03/15/2025	415,000	406,327	397,591
Cantor Fitzgerald	6.50%	06/17/2022	735,000	803,164	779,316
Cap 1 Finl Corp	3.45%	04/30/2021	645,000	644,432	644,697
Cap 1 Finl Corp	3.20%	01/30/2023	600,000	599,744	583,873
Cap 1 Finl Corp	3.50%	06/15/2023	95,000	97,565	93,297
Cap 1 Finl Corp	3.30%	10/30/2024	455,000	447,731	430,315
Cap 1 Finl Corp	4.20%	10/29/2025	915,000	922,346	880,344
Cap 1 Finl Corp	3.80%	01/31/2028	225,000	224,554	207,937
Cap 1 Finl Corp Fixed	3.05%	03/09/2022	743,000	729,299	724,671
Capital Auto Receivables Asset Tr 2016 3 CI C	2.35%	09/20/2021	500,000	501,699	495,783
Capital One Finl Corp	2.45%	04/24/2019	755,000	758,270	753,784
Cardinal Hlth	2.62%	06/15/2022	270,000	270,000	260,100
Cardinal Hlth	3.08%	06/15/2024	360,000	360,000	338,061
Cardtronics	5.50%	05/01/2025	350,000	338,188	323,750
Carmax Auto Owner	1.90%	04/15/2022	1,345,000	1,339,467	1,320,323
Carmax Auto Owner	1.92%	07/15/2022	610,000	599,922	595,141
Carmax Auto Owner	2.54%	09/15/2022	380,000	381,069	375,739
Carmax Auto Owner	2.84%	10/17/2022	320,000	315,500	317,855
Carmax Auto Owner Tr 2017 4 CI B	2.46%	08/15/2023	450,000	449,960	442,400
Carmax Auto Owner Tr 2018 4	3.36%	09/15/2023	380,000	379,996	382,603
Carmax Auto Owner Trust	1.98%	11/15/2021	670,238	673,170	664,870
Carolina Pwr & Lt	6.30%	04/01/2038	6,800,000	7,585,898	8,440,541
Catalent Pharma	4.88%	01/15/2026	985,000	999,767	933,288
Catholic Health Initiati	4.35%	11/01/2042	150,000	133,527	135,684
CB Escrow Corp	8.00%	10/15/2025	240,000	240,000	198,000
CBRE Svcs	5.25%	03/15/2025	1,940,000	1,995,538	2,020,937
CBS Corp	4.00%	01/15/2026	350,000	344,775	339,088
CBS Outdoor Amers	5.25%	02/15/2022	680,000	682,095	676,600
CBS Outdoor Amers	5.63%	02/15/2024	2,410,000	2,509,936	2,373,850
CCO Hldgs LLC	5.25%	09/30/2022	50,000	50,440	49,562
CCO Hldgs LLC	5.13%	02/15/2023	2,300,000	2,245,396	2,242,500

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
CCO Hldgs LLC	5.75%	01/15/2024	2,365,000	2,387,600	2,341,350
CCO Hldgs LLC	5.88%	04/01/2024	1,095,000	1,095,000	1,089,525
CCO Hldgs LLC	5.38%	05/01/2025	710,000	710,000	680,712
Cd 2016 Cd1 Mtg Tr	2.93%	08/10/2049	300,000	308,995	282,408
CDK Global	4.88%	06/01/2027	1,445,000	1,377,456	1,340,238
CDK Global Fixed	5.88%	06/15/2026	1,395,000	1,411,831	1,400,650
Celgene Corp	3.55%	08/15/2022	450,000	448,780	445,057
Celgene Corp	3.88%	08/15/2025	1,240,000	1,231,443	1,193,701
Celgene Corp	5.00%	08/15/2045	160,000	159,826	147,949
Celgene Corp Fixed	2.25%	08/15/2021	460,000	443,716	445,955
Cent Garden & Pet	6.13%	11/15/2023	489,000	512,839	487,778
Centene Corp	5.63%	02/15/2021	1,535,000	1,543,662	1,538,838
Centene Corp	4.75%	05/15/2022	360,000	374,850	355,500
Centene Corp	6.13%	02/15/2024	5,940,000	6,171,388	6,081,075
Centene Corp	4.75%	01/15/2025	890,000	890,000	849,950
Centerpoint Energy	6.13%	12/31/2049	300,000	300,000	292,125
Century Cmnty	6.88%	05/15/2022	2,125,000	2,124,083	2,055,938
Centurylink	5.80%	03/15/2022	3,200,000	3,107,619	3,080,000
Centurylink	7.50%	04/01/2024	478,000	487,560	461,270
Centy Communities Fixed	5.88%	07/15/2025	960,000	924,500	844,800
Ces Mu2 LLC	2.17%	12/16/2026	8,233,559	7,864,860	8,030,354
CF Inds	7.13%	05/01/2020	202,000	219,433	208,060
Charter	3.58%	07/23/2020	625,000	628,167	624,326
Charter	4.91%	07/23/2025	5,551,000	5,909,006	5,519,692
Charter	5.38%	04/01/2038	770,000	765,933	716,888
Charter	6.48%	10/23/2045	1,000,000	1,075,321	1,027,939
Charter	6.83%	10/23/2055	110,000	123,533	111,866
Charter Communications Oper Llc/ Charte	4.20%	03/15/2028	550,000	554,835	518,101
Charter Fixed	5.75%	04/01/2048	385,000	384,173	360,521
Chase Issuance Tr	1.58%	08/16/2021	690,000	689,157	684,383
Cheniere Corpus	5.88%	03/31/2025	1,715,000	1,749,038	1,706,425
Cheniere Corpus Christi Hldgs LLC	5.13%	06/30/2027	361,000	358,286	340,802
Cheniere Energy Fixed	5.25%	10/01/2025	1,100,000	1,094,812	1,025,750
Ches Energy Corp	6.13%	02/15/2021	200,000	194,226	188,000
Chesapeake Energy Corp	8.00%	01/15/2025	1,645,000	1,684,062	1,451,712
Chevron Corp New	3.03%	11/15/2019	11,470,000	11,569,216	11,485,542
Chevron Corp New	2.10%	05/16/2021	3,525,000	3,494,262	3,456,953
Chevron Corp New	2.95%	05/16/2026	770,000	770,000	741,261
Choice Hotels Intl	5.75%	07/01/2022	1,726,000	1,850,223	1,760,520
Cimarex Energy Co	3.90%	05/15/2027	380,000	360,840	352,617
Cintas Corp No 2	2.90%	04/01/2022	390,000	390,959	383,622
Cintas Corp No 2	3.70%	04/01/2027	420,000	418,909	410,197
Cit Group New	5.00%	08/15/2022	358,000	362,475	353,078
Cit Group New Fixed	4.75%	02/16/2024	620,000	619,838	596,750
Citibank Cr Card	2.19%	11/20/2023	960,000	959,916	942,683



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Citibank Cr Card Issuance Tr	2.88%	01/23/2023	1,255,000	1,268,923	1,254,320
Citibank N A	2.86%	05/01/2020	18,560,000	18,595,426	18,495,820
Citibank N A	2.10%	06/12/2020	5,165,000	5,129,267	5,079,504
Citibank N A Rt	2.77%	10/20/2020	10,700,000	10,700,856	10,624,458
Citigroup	2.70%	03/30/2021	400,000	404,405	394,060
Citigroup	4.05%	07/30/2022	1,615,000	1,684,758	1,622,342
Citigroup	3.14%	01/24/2023	270,000	270,000	265,208
Citigroup	4.17%	09/01/2023	5,000,000	4,984,200	5,002,765
Citigroup	3.76%	06/01/2024	515,000	515,000	504,451
Citigroup	7.88%	05/15/2025	885,000	1,124,186	1,056,677
Citigroup	5.50%	09/13/2025	640,000	640,433	671,609
Citigroup	3.65%	07/01/2026	21,000,000	21,061,840	20,507,340
Citigroup	4.30%	11/20/2026	200,000	202,634	192,324
Citigroup	4.45%	09/29/2027	2,460,000	2,556,644	2,370,990
Citigroup	3.67%	07/24/2028	810,000	810,322	765,188
Citigroup	4.13%	07/25/2028	20,000	20,562	18,769
Citigroup	6.63%	06/15/2032	200,000	237,992	232,777
Citigroup	8.13%	07/15/2039	810,000	1,259,583	1,123,754
Citigroup	6.68%	09/13/2043	365,000	434,473	430,583
Citigroup	5.30%	05/06/2044	54,000	58,443	53,816
Citigroup	4.65%	07/30/2045	1,263,000	1,310,990	1,230,204
Citigroup	4.75%	05/18/2046	100,000	100,475	92,446
Citigroup	5.35%	12/31/2049	640,000	640,000	575,200
Citigroup	5.95%	12/31/2049	950,000	950,000	859,750
Citigroup Coml Mtg	3.57%	02/10/2048	1,160,000	1,194,784	1,155,932
Citigroup Dep Shs	5.95%	07/29/2049	660,000	660,000	602,316
Citigroup Global	5.00%	05/29/2023	4,395,000	4,323,581	4,472,835
Citigroup Global	8.50%	01/29/2038	9,470,000	8,998,155	7,760,665
Citigroup Global Mkts Hldgs Medium Tvar	3.63%	08/31/2028	6,830,000	6,746,372	6,396,295
Citigroup Var Rt	6.30%	12/29/2049	950,000	948,950	876,375
Cleaver Brooks	7.88%	03/01/2023	459,000	459,800	442,935
Cloud Peak Energy	12.00%	11/01/2021	1,630,000	1,719,294	929,100
CME Group	3.75%	06/15/2028	40,000	39,994	40,537
CMO Bamll Coml Mtg Secs Tr	4.13%	12/15/2031	3,230,000	3,112,172	3,169,547
CMO Bank 2018 Bnk12 Coml Mtg Passthru Ctf Cl A S	4.36%	05/15/2061	340,000	350,199	356,721
CMO Bx Coml Mtg Tr 2018 Ind Coml Mtg Passthru Ctf Cl B Frn	3.36%	11/15/2035	319,523	319,723	316,928
CMO Cfcre 2016 C6 Mtg Tr Mtg Pass Thru Ctf Cl A M	3.50%	11/10/2049	300,000	308,996	293,048
CMO Citigroup Coml Mtg Tr 2013 Gcj11 Mtgcl A S	3.42%	04/10/2046	360,000	366,533	356,555
CMO Citigroup Coml Mtg Tr 2014 Gc21 Mtg Pass Thr Ctf Cl A S	4.03%	05/10/2047	250,000	251,504	252,152
CMO Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl B	4.76%	10/10/2046	860,000	933,262	887,990

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
CMO Comm 2013 Lc6 Mtg Tr Coml Mtg Passthru Ctf Cl A M	3.28%	01/10/2046	302,378	307,292	300,611
CMO Cr Suisse Coml Mtg	5.37%	12/15/2039	535,504	499,570	356,577
CMO Csmc 2018 J1 Tr Cl A 2	3.50%	02/25/2048	908,718	885,899	886,404
CMO Cwalt 2005 14 Alt Ln Tr Mtg Passthru	2.76%	05/25/2035	111,124	111,124	95,912
CMO Cwmbms	3.11%	05/25/2035	339,032	339,032	309,624
CMO Federal Home Ln Mtg Corp Stacr	4.51%	12/25/2028	1,752,389	1,795,308	1,768,178
CMO Fresb 2016 Sb25 Mtg Tr Mltifam Mtg Passthru Ctf Cl A 5h	2.44%	10/25/2036	4,920,695	4,972,208	4,866,001
CMO Fresb 2017 Sb30 Mtg Tr Mltifam Mtg Passthru Ctf Cl A 10f	2.95%	04/25/2027	521,523	524,051	511,673
CMO Fresb 2018 Sb49 Mtg Tr Mltifam Mtg Pass Thru Ctf Cl A 7h 3/ A2	2.66%	03/25/2038	14,422,204	13,845,279	14,116,496
CMO GE Coml Mtg Corp	5.68%	12/10/2049	1,700,000	1,156,000	425,000
CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru Ctf Cl B	5.16%	11/10/2046	340,000	350,177	359,623
CMO Gsrpm Mtg Ln Tr 2007 1 Mtg Passthru Ctf Cl A Var 144a	2.91%	10/25/2046	181,113	119,704	170,244
CMO J P Morgan Chase Coml Mtg Secs	4.12%	05/15/2045	1,000,000	1,055,625	1,014,611
CMO J P Morgan Chase Coml Mtg Secs 2007 L Mtg Passthru Ctf Cl A J 1 15 49	5.50%	01/15/2049	1,900,000	1,009,375	389,709
CMO J P Morgan Chase Coml Mtg Secs Tr 2006 L Ctf Cl A Js Var	5.39%	05/15/2047	1,240,000	1,137,700	516,696
CMO J P Morgan Chase Coml Mtg Secs Tr 2007 Cibc18 Cl A J	5.50%	06/12/2047	1,580,000	1,579,184	1,291,919
CMO J P Morgan Chase Coml Mtg Secs Tr 2013 C Cl B	3.67%	12/15/2047	150,000	153,311	147,547
CMO J P Morgan Chase Coml Mtg Secs Tr 2013 L Cl C	3.96%	04/15/2046	500,000	498,867	491,820
CMO JPMBB Coml Mtg Secs Tr 2013 C17 Comlmtg Passthru Ctf Cl B	4.89%	01/15/2047	190,000	193,458	196,770
CMO JPMBB Coml Mtg Secs Tr 2014 C24 Comlmtg Passthru Ctf Cl B	4.12%	11/15/2047	200,000	208,906	198,433
CMO JPMCC Coml Mtg Secs Tr 2016 Jp4 Cl A 1	1.89%	12/15/2049	139,004	138,437	137,817
CMO JPMCC Coml Mtg Secs Tr 2017 Jp7 Cl A 4	3.19%	09/15/2050	100,000	101,023	96,872
CMO Mastr Seasoned Sec Tr 2005 1 Mtg Passthru Ctf Cl 4 A 2 10 25 32	4.52%	10/25/2032	106,808	94,076	106,969
CMO Merrill Lynch Mtg Invs For Future Is 2003 A1 Var	4.41%	12/25/2032	34,731	34,161	13,286
CMO MI Cfc Coml Mtg Tr 2007 5 Coml Mtg Passthru Cl Aj Var Rt	5.45%	08/12/2048	854,401	758,675	618,328
CMO Morgan Stanley Bk Amer Merrill Lynch Tr Coml Mtg Passthru	3.89%	06/15/2047	440,000	448,852	449,743
CMO Morgan Stanley Bk Amer Merrill Lynchtr Cl B	3.77%	02/15/2046	200,000	200,469	199,463
CMO Morgan Stanley Bk Amer Merrilltr	3.33%	05/15/2049	500,000	509,648	491,936
CMO Morgan Stanley Bk Of Amer Merrill Lynch	4.77%	10/15/2046	440,000	459,473	461,782
CMO Morgan Stanley Cap I Tr 2006 Iq12	5.40%	12/15/2043	379,008	341,107	285,956
CMO Morgan Stanley Cap I Tr 2018 L1	4.41%	10/15/2051	720,000	741,552	755,865



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
CMO Mortgageit Tr 2005 3 Mtg Bkd	3.11%	08/25/2035	444,015	382,081	432,241
CMO Rali	6.00%	03/25/2037	756,081	326,416	681,616
CMO Regal Tr IV	2.43%	09/29/2031	10,056	9,965	9,472
CMO SBA Gtd Dev Partn Ctf 2004 20 L Partn Ctf	4.87%	12/01/2024	83,360	83,507	86,165
CMO Ser 12 Cr4 Cl A3	2.85%	10/15/2045	6,600,000	6,743,500	6,485,899
CMO Ser 2012 C5 Cl	3.18%	08/15/2045	1,020,000	1,055,443	1,015,512
CMO Small Business Admin Gtd Dev 2010 20i Cl 1	3.21%	09/01/2030	750,795	784,055	763,195
CMO Small Business Admin Gtd Dev Partn Ctf 2004 20 G Partn Ctf	5.19%	07/01/2024	535,204	560,186	550,960
CMO Structured Adj Rate Mtg Ln Tr 2004 20 Cl 2 A1 Adj	4.31%	01/25/2035	33,883	19,906	33,186
CMO Structured Ast Secs Corp 2004 9xs Mtg Cl A	2.88%	07/25/2034	161,046	135,379	160,261
CMO Virginia St Hsg Dev Auth	2.75%	04/25/2042	2,219,467	2,217,338	2,123,053
CMO Wamu Mtg Pass Thru Ctf 2005 Ar8 Cl 1 A 1a	3.05%	07/25/2045	533,523	533,523	533,487
CMO Wells Fargo Coml Mtg Tr	4.44%	09/15/2061	1,400,000	1,446,211	1,473,821
CMO Wells Fargo Coml Mtg Tr 2017 Rc1	3.84%	01/15/2060	225,000	231,732	225,047
CMO Wells Fargo Comm Mtg Tst	3.59%	12/15/2050	400,000	411,995	397,375
CMO Wells Fargo Commercial Mtg Tst Sr 2013 Lc12 Cl B Var Rt	4.29%	07/15/2046	30,000	31,153	30,415
CMO WFRBS Coml Mtg Tr 2013 C11 Coml Passthru Ctf Cl B	3.71%	03/15/2045	735,000	751,541	733,427
CMO WFRBS Coml Mtg Tr 2013 C12	3.56%	03/15/2048	600,000	618,398	605,521
CMO WFRBS Coml Mtg Tr 2013 C14 Mtg Pass Thru Ctf Cl B	3.84%	06/15/2046	375,000	373,491	374,103
CMO WFRBS Coml Mtg Tr 2013 C15 Mtg Pass Thru Ctf Cl A 4	4.15%	08/15/2046	800,000	873,062	828,696
CMO WFRBS Coml Mtg Tr 2013 C18 Coml Mtg Passthru Ctf Cl C Var Rt	4.71%	12/15/2046	200,000	208,453	204,870
CMO WFRBS Coml Mtg Tr 2014 C19 Coml Mtg Passthru Ctf Cl B	4.72%	03/15/2047	1,420,000	1,524,404	1,466,871
CMO WFRBS Coml Mtg Tr 2014 C20 Mtg Pass Thru Ctf Cl B	4.38%	05/15/2047	200,000	211,688	202,108
CMO WFRBS Coml Mtg Tr 2014 C21 Coml Mtg Passthru Ctf Cl B	4.21%	08/15/2047	250,000	259,688	251,049
CMO WFRBS Coml Mtg Tr 2014 C24 Mtg Pass Thru Ctf Cl A S	3.93%	11/15/2047	250,000	266,729	250,748
CMO WFRBS Coml Mtg Tr 2014 C25 Mtg Pass Thru Ctf Cl B	4.24%	11/15/2047	275,000	288,578	276,055
Cmo1 Cd 2007 Cd4 Coml Mtg Tr Citigroup Cl A J	5.40%	12/11/2049	1,102	786	793
Cna Finl Corp	5.88%	08/15/2020	1,150,000	1,264,724	1,193,000
CNH Equip Tr	2.19%	07/17/2023	715,000	714,788	707,822
CNH Indl Cap LLC	3.38%	07/15/2019	470,000	479,400	466,475
CNX Midstream	6.50%	03/15/2026	995,000	992,750	945,250
Coach Fixed	4.13%	07/15/2027	305,000	306,586	285,386
Cogent	5.63%	04/15/2021	2,270,000	2,239,815	2,258,650
Columbia / HCA	7.69%	06/15/2025	2,405,000	2,703,128	2,561,325

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	814,800
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	09/15/2025	885,000	957,075	938,100
Columbia Pipeln	5.80%	06/01/2045	300,000	334,172	321,688
Columbia/ HCA Healthcare Corp	8.36%	04/15/2024	95,000	96,900	104,500
Comcast Corp	4.70%	10/15/2048	140,000	137,795	141,523
Comcast Corp New	3.95%	10/15/2025	960,000	958,819	971,364
Comcast Corp New	3.15%	03/01/2026	210,000	199,666	200,931
Comcast Corp New	4.15%	10/15/2028	3,530,000	3,541,866	3,584,478
Comcast Corp New	4.25%	10/15/2030	1,470,000	1,461,591	1,486,623
Comcast Corp New	5.65%	06/15/2035	420,000	454,657	460,438
Comcast Corp New	6.45%	03/15/2037	265,000	328,397	316,060
Comcast Corp New	6.95%	08/15/2037	530,000	669,178	651,726
Comcast Corp New	3.90%	03/01/2038	360,000	358,254	333,254
Comcast Corp New	4.60%	10/15/2038	200,000	199,868	201,956
Comcast Corp New Fixed	3.97%	11/01/2047	725,000	703,767	648,043
Comcast Corp New Fixed	4.00%	11/01/2049	343,000	270,937	307,349
Comm 2012 Ccre5	3.77%	12/10/2045	400,000	409,438	397,624
Comm 2013 Ccre12	4.30%	10/10/2046	190,000	195,687	195,533
Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate	5.09%	10/10/2046	90,000	91,644	91,006
Comm Ser 2014 Cr21 Cl C Var Rt	4.42%	12/10/2047	1,140,000	1,137,837	1,143,234
Commercial Barge Line Company Commercialdue	0.00%	11/12/2020	1,318,583	785,869	944,105
Comwith Edison Co	5.90%	03/15/2036	4,447,000	4,251,883	5,243,084
Concho Res	4.38%	01/15/2025	250,000	250,000	246,926
Concho Resources	4.30%	08/15/2028	430,000	428,538	420,626
Cons Edison Co N Y	5.30%	03/01/2035	880,000	876,999	962,642
Conseco Financial Corp	8.10%	07/15/2026	445	31	-
Consol Energy	5.88%	04/15/2022	1,785,000	1,581,098	1,713,600
Continental Aircls Pass Thru Tr 2007 1a	5.98%	04/19/2022	1,395,098	1,395,098	1,456,762
Contl Aircls	4.00%	04/29/2026	374,223	382,643	369,545
Contl Aircls Pass	7.71%	10/02/2022	1,252,039	1,341,566	1,305,877
Contl Aircls Pass	6.90%	10/19/2023	171,941	181,928	176,687
Contl Res	5.00%	09/15/2022	1,570,000	1,421,524	1,558,861
Contl Res	4.50%	04/15/2023	290,000	294,918	285,411
Contl Res	4.38%	01/15/2028	80,000	76,917	75,261
Contl Res Fixed	3.80%	06/01/2024	180,000	176,058	170,400
Covanta Hldg Corp	5.88%	07/01/2025	100,000	96,750	92,000
Covanta Hldg Corp	6.00%	01/01/2027	100,000	100,000	89,500
CPS Auto	3.05%	12/15/2023	3,550,000	3,512,836	3,523,932
Cr Accep	7.38%	03/15/2023	2,381,000	2,390,138	2,428,620
Cr Accep Auto Ln	3.04%	12/15/2025	800,000	807,312	793,255
Cr Accep Corp Mich	6.13%	02/15/2021	1,770,000	1,784,975	1,765,575
Crestwood Midstream Partners Lp	6.25%	04/01/2023	200,000	208,478	192,500
Crowley Conro LLC	4.18%	08/15/2043	588,000	588,000	611,384



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Crown Castle Intl	4.88%	04/15/2022	500,000	489,537	514,492
Crown Castle Intl	5.25%	01/15/2023	5,520,000	5,625,631	5,732,100
Crown Castle Intl	3.15%	07/15/2023	270,000	259,836	259,547
Crown Castle Intl	4.00%	03/01/2027	75,000	74,684	73,047
CSX Corp	3.70%	11/01/2023	5,394,000	5,604,891	5,474,360
CSX Corp	2.60%	11/01/2026	4,550,000	4,141,992	4,139,581
CSX Transn	6.25%	01/15/2023	360,002	426,152	387,200
CTP Transn Prods	8.25%	12/15/2019	1,975,000	1,936,988	1,935,500
Ctr Partnership L	5.25%	06/01/2025	1,170,000	1,174,816	1,126,125
CVS Caremark Corp	6.04%	12/10/2028	5,963,040	6,329,369	6,348,324
CVS Caremark Corp	6.04%	12/10/2028	1,437,770	1,537,582	1,530,667
CVS Health Corp	3.13%	03/09/2020	2,550,000	2,548,776	2,544,948
CVS Health Corp	3.40%	03/09/2020	285,000	285,420	284,482
CVS Health Corp	3.35%	03/09/2021	360,000	362,138	358,972
CVS Health Corp	2.75%	12/01/2022	1,870,000	1,867,401	1,799,699
CVS Health Corp	3.70%	03/09/2023	280,000	277,491	277,003
CVS Health Corp	4.10%	03/25/2025	1,320,000	1,314,390	1,306,829
CVS Health Corp	4.30%	03/25/2028	5,230,000	5,158,764	5,112,895
CVS Health Corp	6.94%	01/10/2030	2,261,497	2,526,049	2,512,430
CVS Health Corp	4.78%	03/25/2038	630,000	618,662	603,701
CVS Health Corp	5.13%	07/20/2045	350,000	349,326	340,693
CVS Health Corp	5.05%	03/25/2048	760,000	761,746	739,184
CVS Pass Thru Tr	5.88%	01/10/2028	237,693	236,066	250,497
CWHEQ Home Equity Ln Tr 2007 A Mtg Passthru Ctf Cl A	2.58%	04/15/2037	3,239,208	2,929,863	3,085,750
D R Horton	2.55%	12/01/2020	65,000	64,978	63,436
D R Horton	4.38%	09/15/2022	285,000	299,023	288,308
Davita	5.00%	05/01/2025	366,000	365,085	332,145
Deaker Tire LLC Tib	0.00%	12/12/2025	1,705,000	1,635,085	1,619,750
Deere John Cap Corp	2.25%	04/17/2019	320,000	320,513	319,281
Deere John Cap Corp	1.70%	01/15/2020	150,000	141,948	148,043
Default PVTPL Mut Fd Fee Tr Xii	9.55%	12/31/2040	2,245,344	550,109	449
Delek Logistics Partners Lp/ Delek	6.75%	05/15/2025	630,000	628,750	611,100
Dell	5.88%	06/15/2019	430,000	442,605	431,612
Delphi Finl Group	7.88%	01/31/2020	7,514,000	8,456,843	7,864,671
Delphi Jersey	5.00%	10/01/2025	448,000	453,488	376,320
Delta Air Lines	4.95%	11/23/2020	534,267	553,139	537,205
Delta Air Lines	6.82%	02/10/2024	275,216	275,216	295,499
Delta Air Lines Pass Thru Tr 2015 1aa	3.63%	07/30/2027	1,528,801	1,546,000	1,545,518
Devon Energy Corp	5.85%	12/15/2025	660,000	660,625	700,018
Devon Energy Corp	5.60%	07/15/2041	720,000	722,585	682,706
Devon Energy Corp Fixed	5.00%	06/15/2045	860,000	850,693	757,575
Diamond 1 Fin Corp	3.48%	06/01/2019	2,180,000	2,194,049	2,173,558
Diamond 1 Fin Corp	4.42%	06/15/2021	2,020,000	2,050,190	2,016,667
Diamond Offshore	5.70%	10/15/2039	270,000	232,470	164,700

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Diamond Offshore Drilling	7.88%	08/15/2025	4,000,000	3,590,000	3,320,000
Diamondback Energy	4.75%	11/01/2024	3,325,000	3,370,719	3,208,625
Diamondback Energy	5.38%	05/31/2025	608,000	615,198	592,800
Discover Bank	4.65%	09/13/2028	250,000	249,625	245,328
Discover Card	1.90%	10/17/2022	480,000	479,855	473,384
Discover Finl Svcs	4.10%	02/09/2027	4,000,000	3,999,970	3,734,276
Discovery Communications LLC	5.20%	09/20/2047	735,000	684,101	675,493
Dish DBS Corp	5.13%	05/01/2020	239,000	236,504	236,012
Dish DBS Corp	6.75%	06/01/2021	1,625,000	1,643,188	1,608,262
Dish DBS Corp	5.88%	07/15/2022	1,360,000	1,381,094	1,251,200
Dish DBS Corp	5.00%	03/15/2023	900,000	813,375	749,250
Dish DBS Corp	5.88%	11/15/2024	2,700,000	2,707,125	2,173,500
Dish DBS Corp	7.75%	07/01/2026	1,661,000	1,551,750	1,374,478
Dish Network Corp	3.38%	08/15/2026	1,140,000	1,207,438	920,568
Disney Walt Co New Medium Term	3.02%	05/30/2019	14,486,000	14,566,818	14,496,836
Disney Walt Co New Medium Term	3.13%	03/04/2022	8,930,000	8,998,302	8,841,727
Dominion Res	2.00%	08/15/2021	685,000	675,543	658,234
Dominion Res	6.30%	03/15/2033	2,555,000	3,212,633	3,014,596
Domtar Corp	6.75%	02/15/2044	6,585,000	7,347,302	6,676,268
Donnelley Finl	8.25%	10/15/2024	1,625,000	1,657,738	1,612,812
Dow Chem Co	4.13%	11/15/2021	465,000	491,961	473,181
Dow Chem Co	4.25%	10/01/2034	490,000	509,977	449,032
Dowdupont	3.77%	11/15/2020	155,000	155,000	156,486
Dowdupont	4.72%	11/15/2028	20,000	20,000	20,648
Dr Auto	2.75%	09/15/2023	250,000	249,989	249,493
Dr Auto	3.72%	09/16/2024	325,000	324,971	325,771
Drive Auto Receivables	3.22%	03/15/2023	875,000	874,875	873,226
Drive Auto Receivables Tr	2.80%	07/15/2022	750,000	749,977	748,087
Drive Auto Receivables Trust Sr 17 1 Cl C	2.84%	04/15/2022	745,000	744,894	744,050
Dt Auto Owner Tr	3.01%	05/15/2023	950,000	949,900	948,539
DTE Energy Co	3.85%	12/01/2023	570,000	572,132	571,549
Du Pont E I De Nemours & Co	3.07%	05/01/2020	1,965,000	1,967,437	1,965,992
Duke Energy Corp	3.55%	09/15/2021	200,000	208,660	200,543
Duke Energy Corp	2.65%	09/01/2026	407,000	406,963	370,018
Duke Energy Corp	3.95%	08/15/2047	170,000	169,431	153,433
Duke Energy Fla	1.20%	03/01/2022	385,215	379,784	381,032
Duke Energy Fla Proj Fin LLC	2.54%	09/01/2029	6,165,000	6,097,187	5,743,869
Duke Rlty Ltd Part	4.00%	09/15/2028	175,000	173,120	174,064
Duke Univ Hlth Sys	3.92%	06/01/2047	3,635,000	3,668,385	3,548,134
Eagle Hldg Co II	7.63%	05/15/2022	610,000	628,300	582,550
Eaton Corp Ohio	2.75%	11/02/2022	1,500,000	1,492,482	1,458,890
Eaton Corp Ohio	4.15%	11/02/2042	380,000	382,949	356,736
Ebay	4.00%	07/15/2042	7,500,000	6,303,540	5,584,132
El Paso Energy Corp Medium Term	7.80%	08/01/2031	1,399,000	1,349,269	1,676,041
El Paso Pipeline Part Op 5 10 1 2021	5.00%	10/01/2021	319,000	343,844	328,033



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
El Paso Pipeln	7.50%	11/15/2040	2,000,000	1,986,800	2,307,240
Electr Arts	4.80%	03/01/2026	400,000	401,119	412,810
Embarq Corp	7.99%	06/01/2036	500,000	499,965	452,500
Encore Cr Receivables Tr 2005 3	3.24%	10/25/2035	291,296	280,009	291,469
Energizer Hldgs	4.70%	05/19/2021	1,220,000	1,236,775	1,201,700
Energizer Hldgs	4.70%	05/24/2022	1,795,000	1,837,400	1,727,688
Energizer Mandatory Exchange Energizer 431xavf 01 15 2019	6.38%	07/15/2026	239,000	226,452	219,282
Energizer Spinco	5.50%	06/15/2025	239,000	243,062	215,698
Energy Transfer	4.75%	01/15/2026	205,000	216,000	199,190
Energy Transfer	4.95%	06/15/2028	120,000	122,830	117,410
Energy Transfer	5.15%	02/01/2043	5,000,000	4,534,650	4,332,900
Energy Transfer	5.95%	10/01/2043	4,415,000	4,687,906	4,197,747
Energy Ventures	11.00%	02/15/2023	1,000,000	1,000,000	1,070,000
Ensco Plc	5.20%	03/15/2025	1,000,000	485,000	665,000
Ensco Plc	5.75%	10/01/2044	10,025,000	7,856,088	5,602,772
Entergy Ark	2.30%	08/01/2021	174,798	178,000	173,887
Entergy La LLC	3.78%	04/01/2025	375,000	369,240	374,542
Entergy La LLC	4.00%	03/15/2033	699,000	697,039	707,076
Entergy La LLC	5.00%	07/15/2044	325,000	331,113	328,126
Entergy La LLC 1st Mtg Bd	4.44%	01/15/2026	5,636,000	5,704,314	5,839,054
Entergy Tex	5.15%	06/01/2045	5,662,000	5,714,760	5,849,610
Enterprise Fleet	1.74%	02/22/2022	962,416	964,898	958,834
Enterprise Prods	4.15%	10/16/2028	820,000	813,478	815,868
Enterprise Prods	6.13%	10/15/2039	320,000	363,857	361,075
Enterprise Prods Oper LLC	4.25%	02/15/2048	2,750,000	2,746,288	2,437,545
Enterprise Prods Oper LLC	4.80%	02/01/2049	1,100,000	1,093,290	1,068,597
Enterprise Prods Oper LLC	5.38%	02/15/2078	145,000	145,000	119,891
EOG Res	4.15%	01/15/2026	360,000	384,372	369,495
Epr Pptys	5.25%	07/15/2023	2,000,000	1,990,920	2,062,396
Epr Pptys	4.75%	12/15/2026	660,000	654,261	652,836
Epr Pptys	4.50%	06/01/2027	8,165,000	8,196,201	7,869,639
Eqt Corp	3.90%	10/01/2027	2,250,000	1,981,462	1,939,684
Equinix	5.38%	01/01/2022	1,335,000	1,348,608	1,345,012
Equinix	5.38%	04/01/2023	1,310,000	1,314,581	1,303,450
Equinix	5.75%	01/01/2025	1,900,000	1,979,198	1,914,250
Equinix	5.88%	01/15/2026	3,640,000	3,773,875	3,667,300
Equinix	5.38%	05/15/2027	4,900,000	4,930,751	4,789,750
Estee Lauder Cos	5.75%	10/15/2033	620,000	731,817	738,463
Ethiopian Leasing	1.51%	10/03/2024	431,250	418,753	416,290
Ethiopian Leasing	2.65%	05/12/2026	619,284	619,284	616,546
Exelon Corp	5.63%	06/15/2035	130,000	118,551	140,237
Exelon Generation	6.25%	10/01/2039	835,000	924,929	870,778
Exelon Generation Co LLC	3.40%	03/15/2022	775,000	782,271	762,787
Exide Technologies	7.00%	04/30/2025	5,460,380	4,263,110	3,003,209
Exxon Mobil Corp	2.40%	03/06/2022	7,100,000	7,120,731	6,967,798

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Exxon Mobil Corp	3.04%	03/01/2026	720,000	720,481	702,408
Exxon Mobil Corp	4.11%	03/01/2046	240,000	242,907	243,636
Fed Ex Corp Pass Thru Tr 1998 1 B	6.84%	01/15/2019	728,488	819,622	729,294
Fed Express Corp	6.72%	01/15/2022	2,207,984	2,461,258	2,286,983
Fedex Corp	3.25%	04/01/2026	3,310,000	3,139,080	3,142,200
Fifth 3rd Bancorp	2.60%	06/15/2022	550,000	549,202	535,011
Fifth 3rd Bancorp	8.25%	03/01/2038	401,000	613,371	532,239
Fifth Third Bank Frn Snr Mtn 09/ 2019	3.41%	09/27/2019	1,650,000	1,652,854	1,652,234
Fin Amer	0.00%	12/26/2068	9,750,000	9,847,500	9,847,500
Firstenergy Corp	4.25%	03/15/2023	1,120,000	1,098,231	1,137,919
Firstenergy Corp	3.90%	07/15/2027	1,920,000	1,945,168	1,860,881
Firstenergy Corp	7.38%	11/15/2031	3,335,000	3,449,195	4,213,936
Firstenergy Oh	1.73%	01/15/2022	41,881	41,148	41,732
Fiserv	3.80%	10/01/2023	845,000	845,542	850,262
Flagship Credit Auto Trust	3.39%	01/16/2024	3,700,000	3,674,562	3,689,677
Flagstar Mtg Tr 2018 2 Mtg	3.50%	04/25/2048	3,884,368	3,828,530	3,793,571
Florida Pwr Corp	6.40%	06/15/2038	730,000	873,981	931,841
Ford Cr Auto Lease	3.30%	02/15/2022	275,000	274,987	276,818
Ford Cr Auto Owner	2.01%	03/15/2022	4,350,000	4,349,216	4,298,818
Ford Cr Auto Owner Tr 2018 B	3.38%	03/15/2024	200,000	199,987	202,610
Ford Cr Floorplan Master Owner Tr	4.06%	11/15/2030	2,060,000	2,058,765	2,058,765
Ford Hldgs	9.38%	03/01/2020	115,000	69,575	121,331
Ford Hldgs	9.30%	03/01/2030	760,000	854,244	889,276
Ford Mtr Co	4.35%	12/08/2026	650,000	651,129	579,024
Ford Mtr Co	6.63%	10/01/2028	200,000	224,582	201,983
Ford Mtr Co	4.75%	01/15/2043	410,000	399,890	316,186
Ford Mtr Cr Co LLC	3.51%	11/04/2019	5,000,000	5,000,000	4,981,915
Ford Mtr Cr Co LLC	8.13%	01/15/2020	685,000	799,887	711,152
Ford Mtr Cr Co LLC	3.20%	01/15/2021	640,000	639,533	620,643
Ford Mtr Cr Co LLC	4.08%	03/28/2022	3,250,000	3,248,895	3,105,466
Ford Mtr Cr Co LLC	4.38%	08/06/2023	7,000,000	6,940,344	6,630,680
Ford Mtr Cr Co LLC	4.39%	01/08/2026	17,850,000	17,858,323	16,091,882
Fortress Transn	6.75%	03/15/2022	1,845,000	1,813,225	1,849,612
Fortune Brands	4.00%	09/21/2023	200,000	199,938	197,880
Forum Energy Technologies	6.25%	10/01/2021	2,754,000	2,708,165	2,423,520
Freeport Mcmoran	6.88%	02/15/2023	3,880,000	2,728,346	4,001,250
Freeport Mcmoran	3.88%	03/15/2023	20,000	19,202	18,500
Freeport Mcmoran	4.55%	11/14/2024	40,000	38,500	36,900
Freeport Mcmoran Copper & Gold	3.10%	03/15/2020	505,000	502,475	493,638
Freeport Mcmoran Copper & Gold	3.55%	03/01/2022	330,000	327,477	312,262
Fresb 2015 Sb9 Mtg	2.44%	11/25/2035	8,210,832	8,322,516	8,118,715
Fresb 2016 Sb14	2.59%	03/25/2026	339,264	339,990	328,080
Fresb 2017 Sb27	3.09%	01/25/2027	6,355,744	6,489,562	6,300,201
Fresb 2018 Sb50	3.45%	04/25/2038	10,200,738	10,052,297	10,170,554



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Fresb Mtg Tr Multifamily Mtg Pass Thru Sr 18 Sb53 CI A10f	3.66%	06/25/2028	464,130	464,253	469,756
Frontier	6.25%	09/15/2021	3,595,000	2,959,715	2,372,700
Frontier	10.50%	09/15/2022	1,420,000	1,346,081	986,900
Frontier	6.88%	01/15/2025	300,000	300,000	152,250
Frontier	11.00%	09/15/2025	2,430,000	2,116,965	1,512,554
Frontier Communications	7.63%	04/15/2024	418,000	263,340	215,270
Ga Pwr Co	4.30%	03/15/2042	2,100,000	1,924,398	1,934,470
Gates Global LLC	6.00%	07/15/2022	1,190,000	956,820	1,166,200
Gates Global LLC Term Loan Senior Secured	0.00%	04/01/2024	2,000,000	1,930,000	1,895,620
Gatx Corp	4.85%	06/01/2021	4,106,000	4,409,851	4,237,096
Gatx Corp	3.25%	03/30/2025	6,022,000	5,653,601	5,662,776
Gatx Corp	4.55%	11/07/2028	200,000	200,000	197,239
GE Cap Cr Card Master	1.76%	09/15/2022	1,575,000	1,551,975	1,561,253
GE Cap Intl Fdg Co	2.34%	11/15/2020	8,698,000	8,309,725	8,394,048
GE Cap Intl Fdg Co	3.37%	11/15/2025	2,250,000	2,110,770	1,998,691
Gen Dynamics Corp	2.13%	08/15/2026	2,475,000	2,419,746	2,245,006
Gen Elec Cap Corp	6.00%	08/07/2019	975,000	973,908	985,502
Gen Elec Cap Corp	5.50%	01/08/2020	70,000	72,768	70,825
Gen Elec Cap Corp	5.30%	02/11/2021	563,000	624,583	563,698
Gen Elec Cap Corp Medium Term	4.65%	10/17/2021	140,000	154,654	140,420
Gen Elec Cap Corp Medium Term	6.88%	01/10/2039	1,563,000	1,705,474	1,634,123
Gen Mtrs Finl Co	3.70%	05/09/2023	580,000	582,627	551,829
Gen Mtrs Finl Co	4.25%	05/15/2023	110,000	110,000	107,428
Gen Mtrs Finl Co	4.00%	01/15/2025	5,000,000	4,973,900	4,677,085
Gen Mtrs Finl Co Fixed	3.20%	07/13/2020	835,000	849,122	824,634
Gen Mtrs Finl Co Fixed	4.35%	01/17/2027	4,580,000	4,579,310	4,215,597
General Elec Cap Corp Medium Term	4.38%	09/16/2020	50,000	54,614	49,929
General Elec Co	4.50%	03/11/2044	60,000	59,453	48,935
General Elec Co	5.00%	12/29/2049	781,000	286,962	597,465
General MIs	3.20%	04/16/2021	605,000	603,015	601,678
General MIs	5.40%	06/15/2040	225,000	236,779	225,285
General Motors Financial	3.45%	04/10/2022	920,000	919,971	889,696
General Mtrs Co	6.25%	10/02/2043	840,000	931,186	787,368
General Mtrs Co	5.20%	04/01/2045	320,000	300,234	265,202
General Mtrs Finl Co	2.65%	04/13/2020	3,525,000	3,527,926	3,466,143
General Mtrs Finl Co	2.45%	11/06/2020	220,000	215,074	213,680
General Mtrs Finl Co	3.95%	04/13/2024	650,000	637,936	617,312
Genesis Energy L P	6.75%	08/01/2022	2,375,000	2,232,928	2,315,625
Genesis Energy L P	6.25%	05/15/2026	479,000	479,600	410,742
Genon Energy	9.38%	12/01/2023	1,894,680	3,861,521	1,856,786
Geo Group	5.13%	04/01/2023	720,000	722,725	648,000
Georgia Pwr Co	4.75%	09/01/2040	5,651,000	5,760,644	5,587,443
Georgia Pwr Co	4.30%	03/15/2043	245,000	259,509	225,123
Gilead Sciences	2.55%	09/01/2020	140,000	138,568	138,868

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Gilead Sciences	3.25%	09/01/2022	630,000	638,133	628,519
Gilead Sciences	3.65%	03/01/2026	970,000	967,049	950,795
Gilead Sciences	2.95%	03/01/2027	100,000	99,974	93,098
Gilead Sciences	4.75%	03/01/2046	485,000	490,629	481,165
GLP Cap L P / GLP	5.25%	06/01/2025	50,000	51,125	49,646
GLP Cap L P / GLP	5.38%	04/15/2026	830,000	831,819	820,878
GLS Auto	2.67%	04/15/2021	343,338	343,334	342,549
GLS Auto	3.35%	08/15/2022	373,110	373,101	372,666
GM Finl Automobile	2.08%	03/20/2020	175,000	174,966	174,704
GM Finl Automobile	3.11%	12/20/2021	150,000	149,986	149,514
GM Finl Automobile Leasing Tr 2018 2 CI A3	3.06%	06/21/2021	315,000	314,982	314,527
GM Finl Automobile Leasing Tr 2018 2 CI C	3.50%	04/20/2022	870,000	869,974	872,894
GM Finl Cnsmr	2.46%	07/17/2023	325,000	324,975	320,622
GNMA 2012 001 Remic Pass Thru Ctf Cl C	3.31%	11/16/2049	7,351,121	7,564,763	7,312,954
GNMA 2013 125 Remic Cl Ab	1.37%	11/16/2041	3,304,717	3,261,462	3,153,923
GNMA Remic	4.57%	07/16/2044	316,939	338,580	319,399
GNMA Ser 2013 55 Cl Ac	1.65%	08/16/2048	5,179,802	5,187,961	4,862,088
Goldman Sachs	2.60%	04/23/2020	130,000	131,040	128,728
Goldman Sachs	3.64%	04/23/2020	8,000,000	8,088,640	8,027,656
Goldman Sachs	6.00%	06/15/2020	290,000	334,311	300,204
Goldman Sachs	3.85%	04/23/2021	12,858,000	13,011,436	12,953,522
Goldman Sachs	5.25%	07/27/2021	845,000	917,063	877,189
Goldman Sachs	2.35%	11/15/2021	335,000	332,798	323,011
Goldman Sachs	3.62%	04/26/2022	765,000	765,000	756,394
Goldman Sachs	4.00%	03/03/2024	1,160,000	1,155,743	1,144,658
Goldman Sachs	4.25%	10/21/2025	15,620,000	15,799,643	14,958,087
Goldman Sachs	3.75%	02/25/2026	400,000	410,463	378,258
Goldman Sachs	3.50%	11/16/2026	2,605,000	2,605,312	2,406,111
Goldman Sachs	3.85%	01/26/2027	300,000	300,438	282,194
Goldman Sachs	6.75%	10/01/2037	840,000	951,221	948,599
Goldman Sachs	6.25%	02/01/2041	2,485,000	2,665,256	2,834,284
Goldman Sachs	5.15%	05/22/2045	970,000	974,326	907,086
Goldman Sachs	4.75%	10/21/2045	760,000	753,038	723,114
Goldman Sachs Cap II Gtd Fixed To	4.00%	06/01/2043	5,000	4,511	3,400
Goldman Sachs Group	7.50%	02/15/2019	3,580,000	3,932,000	3,597,241
Goldman Sachs Group	3.55%	12/27/2020	4,300,000	4,308,600	4,282,224
Goldman Sachs Group	3.31%	10/31/2022	645,000	647,857	628,475
Goldman Sachs Group	3.27%	09/29/2025	765,000	765,000	717,090
Goldman Sachs Group	3.79%	05/15/2026	525,000	523,535	503,881
Goldman Sachs Group	3.81%	04/23/2029	1,940,000	1,940,558	1,811,232
Goldman Sachs Group	4.22%	05/01/2029	1,330,000	1,319,390	1,279,976
Goldman Sachs Group Var Rt 29/ 11/ 2023	4.31%	11/29/2023	18,800,000	19,045,033	18,643,340
Golondrina Leasing	1.82%	05/03/2025	530,015	511,676	511,341
Goodyear Tire	5.13%	11/15/2023	7,918,000	8,230,345	7,759,640
Government Natl Mtg Assn Remic	2.70%	06/16/2051	1,900,878	2,008,596	1,885,328



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Government Pptysome Tr	4.00%	07/15/2022	270,000	269,976	265,719
Graham Hldgs Co	5.75%	06/01/2026	2,150,000	2,159,083	2,155,375
Grain Spectrum Fdg	3.29%	10/10/2019	450,271	450,271	447,931
Great Plains	4.85%	06/01/2021	525,000	539,495	538,632
Grinding Media	7.38%	12/15/2023	4,470,000	4,587,706	4,324,725
Group 1 Automotive	5.00%	06/01/2022	1,775,000	1,791,141	1,681,812
Group 1 Automotive	5.25%	12/15/2023	750,000	749,512	695,625
GS Mtg Backed Secs	2.46%	07/25/2044	1,020,962	1,008,746	999,231
GS Mtg Secs Tr	3.05%	05/10/2049	165,000	164,381	159,476
GS Mtg Secs Tr	3.47%	11/10/2050	7,000,000	7,209,534	6,918,751
GS Mtg Secs Tr 2014 Gc24 Mtg Cl B	4.51%	09/10/2047	300,000	307,559	306,289
Gulfport Energy Corp	6.00%	10/15/2024	3,434,000	3,406,354	3,039,090
Gulfport Energy Corp	6.38%	05/15/2025	1,600,000	1,598,562	1,416,000
Gulfport Energy Corp	6.38%	01/15/2026	1,000,000	963,500	865,000
H & E Equip Svcs	5.63%	09/01/2025	750,000	765,000	688,125
Halliburton Co	3.80%	11/15/2025	820,000	819,169	794,571
Halliburton Co	4.85%	11/15/2035	100,000	102,426	98,187
Halliburton Co	5.00%	11/15/2045	680,000	721,601	667,649
Harman Intl Inds	4.15%	05/15/2025	500,000	485,830	501,013
Harris Corp	5.05%	04/27/2045	210,000	211,287	216,021
Hartford Finl Svcs Grp	5.13%	04/15/2022	275,000	307,173	288,275
Hawaiian Airls 2013 1b Pass Thru Tr	4.95%	01/15/2022	388,633	357,884	387,622
HCA	6.50%	02/15/2020	458,000	486,862	469,450
HCA	7.50%	02/15/2022	215,000	215,000	228,438
HCA	5.88%	03/15/2022	455,000	469,788	466,375
HCA	5.00%	03/15/2024	1,980,000	2,021,384	1,960,200
HCA	5.38%	02/01/2025	2,105,000	2,141,856	2,052,375
HCA	5.25%	04/15/2025	857,000	913,865	852,715
HCA	5.88%	02/15/2026	4,530,000	4,548,824	4,507,350
HCA	5.25%	06/15/2026	200,000	201,464	198,500
HCA	5.38%	09/01/2026	295,000	295,000	286,888
HCA	4.50%	02/15/2027	130,000	124,475	122,850
HCA	5.63%	09/01/2028	1,050,000	1,042,480	1,013,250
HCA	7.50%	11/06/2033	3,020,000	3,262,473	3,171,000
HCA	5.50%	06/15/2047	230,000	225,400	217,925
Healthsouth Corp	5.13%	03/15/2023	140,000	142,800	137,200
Healthsouth Corp	5.75%	11/01/2024	1,850,000	1,887,650	1,831,500
Healthsouth Corp	5.75%	09/15/2025	527,000	536,471	513,825
Hecla Mng Co	6.88%	05/01/2021	2,608,000	2,564,696	2,555,840
Hertz Corp	3.56%	10/25/2021	1,960,000	1,952,466	1,955,751
Hertz Corp 144a	7.63%	06/01/2022	20,000,000	19,833,200	18,850,000
Hewlett Packard Step CPN	6.35%	10/15/2045	100,000	99,932	93,343
Hi Crush Partners	9.50%	08/01/2026	200,000	200,450	147,000
Hill Rom Hldgs	5.75%	09/01/2023	565,000	569,695	565,000
Hilton Domestic Fixed	4.25%	09/01/2024	920,000	920,000	869,400

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Hilton Worldwide Fixed	4.63%	04/01/2025	430,000	420,610	407,425
Hlth Care REIT	4.50%	01/15/2024	875,000	910,991	897,287
Honda Auto Receivables 2018 3 Owner Asset Backed	2.95%	08/22/2022	7,000,000	6,999,040	7,004,403
Honda Auto Receivables Owner Tr	3.30%	07/15/2025	7,500,000	7,497,886	7,591,282
Honda Auto Receivables Owner Trust	2.66%	12/18/2020	4,963,177	4,963,170	4,951,812
Hospitality Pptys	5.25%	02/15/2026	9,081,000	9,589,287	9,175,352
Howard Hughes Corp	5.38%	03/15/2025	2,165,000	2,170,688	2,035,100
HSBC Bank USA Na	4.88%	08/24/2020	390,000	404,867	399,587
Hub Intl Ltd	7.00%	05/01/2026	900,000	900,000	812,250
Hughes Satellite	6.50%	06/15/2019	1,229,000	1,266,950	1,239,754
Hughes Satellite	7.63%	06/15/2021	2,940,000	3,165,124	3,050,250
Hughes Satellite	5.25%	08/01/2026	1,960,000	1,900,575	1,795,850
Hughes Satellite	6.63%	08/01/2026	1,550,000	1,520,385	1,420,188
Humana	4.95%	10/01/2044	140,000	146,920	143,807
Humana	4.80%	03/15/2047	30,000	31,022	30,024
Humana Fixed	3.95%	03/15/2027	830,000	831,164	810,897
Hyundai Auto	1.82%	11/15/2022	320,000	310,850	313,683
Hyundai Auto	2.19%	11/15/2022	275,000	273,088	271,152
Hyundai Auto	2.44%	05/15/2024	500,000	494,453	489,407
Hyundai Auto Lease	2.81%	12/15/2020	9,250,000	9,249,944	9,233,674
Hyundai Cap Amer	2.60%	03/19/2020	500,000	493,015	493,558
Hyundai Cap Amer	2.55%	04/03/2020	1,000,000	991,840	987,279
I/O CMO Bank 2017 Bnk9 Coml Mtg Pass Thru Ctf Cl X A Var	0.82%	11/15/2054	20,686,097	1,320,145	1,166,944
I/O CMO Federal Home Ln Mtg Corp Var Rt	1.44%	11/25/2019	17,995,983	1,011,571	140,981
I/O CMO WFRBS Coml Mtg Tr 2012 C7 Passthr Ctf Cl X A 144a	1.40%	06/15/2045	6,306,235	674,036	229,181
I/O WFRBS Coml Mtg Tr Var Rt	1.08%	03/15/2047	3,786,393	317,622	150,218
IBM Cr LLC	2.73%	01/20/2021	16,475,000	16,511,762	16,347,401
IBM Credit Corp	3.45%	11/30/2020	4,000,000	3,996,840	4,020,680
IHS Markit Ltd	4.75%	02/15/2025	1,175,000	1,187,925	1,155,906
ILFC E Capital Tr II Bd 144a	4.80%	12/21/2065	460,000	458,456	358,800
In Default Pac Gas & Elec Co No Income	0.00%	12/31/2040	1,950,000	2,479,998	1,806,786
In Default Pacific Gas & Elec Co	0.00%	12/31/2040	380,000	376,565	352,168
In Default Pacific Gas & Elec Co	0.00%	12/31/2040	440,000	419,100	419,268
In Mich Pwr Co	4.55%	03/15/2046	465,000	499,671	468,431
Infinity Ppty & Cas Corp	5.00%	09/19/2022	5,225,000	5,354,626	5,355,050
Ingles Mkts	5.75%	06/15/2023	1,190,000	1,189,631	1,175,125
Intel Corp	2.97%	05/11/2022	28,005,000	28,077,352	27,741,193
Intel Corp	3.70%	07/29/2025	150,000	149,776	151,310
Intel Corp	4.10%	05/19/2046	2,500,000	2,485,900	2,429,248
Intel Corp	3.73%	12/08/2047	152,000	126,176	140,740
Intl Business	2.74%	01/27/2020	11,000,000	11,000,000	10,984,688
Intl Business	3.45%	02/19/2026	1,010,000	981,235	982,312
Intl Flavors	4.45%	09/26/2028	405,000	407,037	410,973



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Intl Lease Fin	5.88%	08/15/2022	195,000	207,921	204,254
Intl Paper Co	3.00%	02/15/2027	3,050,000	3,027,528	2,776,336
Intl Paper Co	4.40%	08/15/2047	1,500,000	1,433,490	1,261,602
Istar	5.00%	07/01/2019	248,000	248,101	247,225
J P Morgan Chase & Co	2.30%	08/15/2021	80,000	80,000	78,051
J P Morgan Mtg Tr	3.24%	05/25/2045	3,334,230	3,329,541	3,310,290
J P Morgan Mtg Tr	3.07%	04/25/2046	678,742	678,742	674,577
J P Morgan Mtg Tr Var	3.50%	12/25/2048	158,499	157,421	157,204
Jane Street Group LLC	0.00%	08/25/2022	2,506,530	2,483,343	2,433,415
JBS Invts II Gmbh	7.00%	01/15/2026	500,000	496,595	490,000
Jefferies Fin LLC	7.25%	08/15/2024	1,000,000	1,001,675	925,000
Jefferies Group	6.25%	01/15/2036	2,500,000	2,515,750	2,506,740
Jefferies Group LLC	4.85%	01/15/2027	310,000	309,122	296,233
Jefferies Group Llc/ Jefferies	9.00%	07/31/2037	7,265,000	7,037,969	4,794,900
Jefferies Group Llc/ Jefferies Group CA	1.48%	10/31/2037	6,750,000	6,539,062	4,387,500
JGWPT XXXII LLC 144a	3.61%	01/17/2073	1,341,905	1,349,453	1,335,685
Johnson & Johnson	3.63%	03/03/2037	1,370,000	1,354,813	1,317,806
Johnson Ctls Intl	6.00%	01/15/2036	640,000	737,638	714,948
Joseph T Ryerson	11.00%	05/15/2022	1,600,000	1,653,500	1,612,000
JP Morgan Chase	3.71%	10/29/2020	5,000,000	5,097,500	5,046,940
JP Morgan Chase	2.55%	03/01/2021	210,000	206,283	207,039
JP Morgan Chase	4.35%	08/15/2021	130,000	132,905	133,032
JP Morgan Chase	4.50%	01/24/2022	240,000	252,898	247,293
JP Morgan Chase	3.25%	09/23/2022	635,000	656,203	629,957
JP Morgan Chase	3.72%	10/24/2023	2,185,000	2,218,933	2,184,449
JP Morgan Chase	3.63%	05/13/2024	430,000	427,893	427,136
JP Morgan Chase	4.02%	12/05/2024	1,510,000	1,510,000	1,522,015
JP Morgan Chase	3.22%	03/01/2025	240,000	240,014	231,836
JP Morgan Chase	3.90%	07/15/2025	645,000	681,268	639,147
JP Morgan Chase	3.30%	04/01/2026	665,000	668,714	633,301
JP Morgan Chase	4.13%	12/15/2026	175,000	174,556	170,744
JP Morgan Chase	4.20%	07/23/2029	1,030,000	1,028,176	1,026,869
JP Morgan Chase	4.45%	12/05/2029	300,000	300,000	305,144
JP Morgan Chase	3.88%	07/24/2038	340,000	351,400	308,784
JP Morgan Chase	4.95%	06/01/2045	760,000	757,738	770,744
JP Morgan Chase & Co	3.43%	01/23/2020	5,000,000	5,053,950	5,018,890
JP Morgan Chase & Co	4.22%	03/01/2021	14,430,000	14,881,634	14,614,978
JP Morgan Chase & Co	3.39%	04/25/2023	14,110,000	14,250,253	13,901,595
JP Morgan Chase & Co	3.88%	09/10/2024	7,560,000	7,810,950	7,438,859
JP Morgan Chase & Co	4.25%	10/01/2027	570,000	596,749	561,113
JP Morgan Chase & Co	3.54%	05/01/2028	14,370,000	13,692,886	13,700,157
JP Morgan Chase & Co	3.51%	01/23/2029	2,090,000	2,090,000	1,979,029
JP Morgan Chase & Co	6.40%	05/15/2038	14,300,000	16,785,509	17,389,601
JP Morgan Chase & Co	5.63%	08/16/2043	445,000	488,777	489,185
JP Morgan Chase & Co C Crf Jpm	5.99%	04/29/2049	3,763,000	3,779,095	3,711,259

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
JP Morgan Chase & Fixed	4.63%	12/31/2040	600,000	591,250	508,440
JPMBB Coml Mtg	4.42%	11/15/2045	790,000	832,636	813,081
JPMBB Coml Mtg	4.20%	09/15/2047	640,000	685,100	649,745
JPMBB Coml Mtg	3.77%	12/15/2048	360,000	399,488	365,039
JPMBB Coml Mtg Secs	3.37%	11/15/2047	300,000	294,152	298,895
JPMBB Commercial Mortgage Securities Trust	4.23%	07/15/2048	200,000	213,062	202,504
JPMCC Coml Mtg	3.72%	03/15/2050	9,425,000	9,824,400	9,485,980
Juniper Networks	5.95%	03/15/2041	1,500,000	1,480,350	1,486,386
Kaiser Alum Corp	5.88%	05/15/2024	587,000	626,732	573,792
Kansas City Southn	3.00%	05/15/2023	3,500,000	3,376,195	3,423,766
Kansas City Southn	3.85%	11/15/2023	780,000	775,507	787,324
Kansas City Southn	3.13%	06/01/2026	5,675,000	5,708,847	5,289,021
Kehe Distrs LLC	7.63%	08/15/2021	1,570,000	1,599,488	1,491,500
Kemper Corp	4.35%	02/15/2025	6,990,000	7,119,186	6,900,297
Kennedy Wilson	5.88%	04/01/2024	1,730,000	1,703,169	1,617,550
Kerr Mcgee Corp	6.95%	07/01/2024	390,000	428,262	434,796
Kerr Mcgee Corp	7.88%	09/15/2031	1,340,000	1,515,283	1,604,717
Keybank Natl Assn	2.25%	03/16/2020	3,651,000	3,604,209	3,612,208
Keybank Natl Assn	3.35%	06/15/2021	3,954,000	3,958,874	3,966,344
Keysone Pwr Pass Fixed	9.00%	12/01/2023	3,347,436	3,347,436	3,347,436
Keyspan Corp	5.88%	04/01/2033	545,000	637,010	597,516
Kinder Morgan	4.25%	09/01/2024	405,000	396,716	402,574
Kinder Morgan	4.30%	06/01/2025	4,000,000	3,843,972	3,968,432
Kinder Morgan	6.55%	09/15/2040	7,000,000	8,097,340	7,555,695
Kinder Morgan	5.55%	06/01/2045	390,000	421,399	386,244
Kinder Morgan Energy Partners	5.00%	08/15/2042	150,000	112,514	137,267
Kinder Morgan Fixed	3.15%	01/15/2023	480,000	479,227	466,434
Kraft Foods Group	3.50%	06/06/2022	10,000	9,910	9,899
Kraft Heinz Foods	3.50%	07/15/2022	190,000	188,117	187,244
Kraft Heinz Foods	4.00%	06/15/2023	30,000	29,968	29,921
Kraft Heinz Foods	3.95%	07/15/2025	10,000	10,141	9,678
Kraft Heinz Foods	3.00%	06/01/2026	430,000	408,020	383,596
Kraft Heinz Foods	4.38%	06/01/2046	4,800,000	4,274,319	3,954,365
Kroger Co	6.15%	01/15/2020	90,000	91,592	92,556
Kroger Co	2.95%	11/01/2021	75,000	74,299	73,667
Kroger Co	2.65%	10/15/2026	2,600,000	2,422,758	2,315,199
Kroger Co	4.45%	02/01/2047	4,000,000	3,903,105	3,504,572
L Brands	6.69%	01/15/2027	2,079,000	2,079,191	1,933,470
L Brands	5.25%	02/01/2028	1,500,000	1,404,150	1,282,500
Lab Corp Amer	3.60%	02/01/2025	150,000	149,775	144,445
Ladder Cap Fin	5.88%	08/01/2021	1,855,000	1,764,131	1,850,362
Ladder Cap Fin	5.25%	03/15/2022	620,000	620,000	602,950
Lamar Media Corp	5.38%	01/15/2024	1,610,000	1,624,988	1,610,000
Lamar Media Corp	5.75%	02/01/2026	1,325,000	1,361,788	1,341,562
Laureate Ed	8.25%	05/01/2025	680,000	680,000	698,700



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Lear Corp	3.80%	09/15/2027	400,000	368,600	365,384
Legg Mason	4.75%	03/15/2026	530,000	561,143	541,565
Lennar Corp	4.50%	11/15/2019	3,200,000	3,231,675	3,176,000
Lennar Corp	4.75%	04/01/2021	2,490,000	2,534,005	2,468,212
Lennar Corp	4.75%	05/30/2025	745,000	742,562	698,438
Lennar Corp Fixed	4.75%	11/29/2027	630,000	594,300	568,575
Leucadia Natl Corp	6.63%	10/23/2043	3,000,000	3,120,150	2,927,730
Level 3	5.75%	12/01/2022	605,000	617,100	594,412
Level 3 Fing	5.38%	05/01/2025	1,715,000	1,677,231	1,607,812
Lg& E & Ku Energy LLC	3.75%	11/15/2020	665,000	704,046	667,554
Liberty Ppty Ltd	3.25%	10/01/2026	550,000	525,013	513,582
Lifepoint Hlth	9.75%	12/01/2026	1,950,000	1,870,000	1,847,625
Lilly Eli & Co	3.10%	05/15/2027	310,000	309,892	300,141
Limited Brands	6.95%	03/01/2033	9,000,000	8,657,500	7,020,000
Lincoln Natl Corp	6.25%	02/15/2020	65,000	72,355	67,090
LKQ Corp	4.75%	05/15/2023	1,000,000	960,000	940,000
Lockheed Martin	3.10%	01/15/2023	60,000	60,526	59,469
Lockheed Martin	3.55%	01/15/2026	14,390,000	14,854,972	14,279,067
Lockheed Martin	4.50%	05/15/2036	90,000	95,959	92,865
Louisiana Pac Corp	4.88%	09/15/2024	533,000	536,976	514,345
Lstar Coml Mtg Tr	2.73%	04/20/2048	1,413,635	1,413,609	1,400,539
Lyondellbasell	5.00%	04/15/2019	400,000	400,000	400,435
M/ I Homes Fixed	5.63%	08/01/2025	730,000	726,988	667,950
Ma Mut Life Ins Co	7.63%	11/15/2023	465,000	592,047	528,111
Macys	3.88%	01/15/2022	290,000	288,579	286,981
Magnolia Oil & Gas	6.00%	08/01/2026	640,000	640,000	617,600
Manufacturers & Traders Tr Co Buffalo N	3.38%	12/01/2021	1,000,000	988,680	990,125
Marathon Oil Corp	2.80%	11/01/2022	230,000	223,250	216,024
Marathon Oil Corp	6.80%	03/15/2032	835,000	1,011,978	914,843
Marathon Oil Corp	5.20%	06/01/2045	315,000	307,040	291,071
Marriott Own	6.50%	09/15/2026	2,650,000	2,651,981	2,557,250
Masco Corp	7.75%	08/01/2029	575,000	750,404	685,228
Mastec	4.88%	03/15/2023	640,000	571,908	620,800
Matador Res Co Fixed	5.88%	09/15/2026	1,600,000	1,603,319	1,472,000
Matthews Intl Corp	5.25%	12/01/2025	880,000	885,238	818,400
May Dept Stores Co	8.50%	06/01/2019	625,000	700,250	636,844
May Dept Stores Co	6.70%	09/15/2028	6,800,000	7,446,665	7,159,625
Mcdonalds Corp	3.70%	01/30/2026	630,000	627,959	617,583
Mcdonalds Corp Medium Term	3.50%	03/01/2027	350,000	350,493	339,924
Medtronic	2.50%	03/15/2020	110,000	112,312	109,437
Medtronic	3.59%	03/15/2020	8,000,000	8,116,880	8,034,976
Medtronic	3.13%	03/15/2022	140,000	139,572	139,465
Medtronic Global Hldgs	3.35%	04/01/2027	1,700,000	1,700,000	1,665,116
Mens Wearhouse	7.00%	07/01/2022	342,000	328,781	343,710
Mercedes Benz Auto Lease Tr	3.21%	09/15/2021	4,500,000	4,499,899	4,518,486

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Merck & Co	2.35%	02/10/2022	2,500,000	2,541,650	2,451,535
Merck & Co FI Rt Bnds	2.99%	02/10/2020	10,000,000	10,054,050	10,006,280
Merck & Co New Fixed	2.75%	02/10/2025	360,000	359,406	348,260
Meritage Homes Fixed	5.13%	06/06/2027	750,000	650,625	637,500
Meritor	6.25%	02/15/2024	1,324,000	1,222,867	1,264,420
Merrill Lynch & Co	7.75%	05/14/2038	170,000	231,022	219,858
Metlife	4.75%	02/08/2021	200,000	199,950	206,365
Metlife	3.00%	03/01/2025	585,000	589,886	560,515
Metlife	5.88%	02/06/2041	180,000	177,451	211,961
Mfrs & Traders Tr Co Bk	3.25%	05/18/2022	845,000	850,476	835,511
MGIC Invt Corp Wis	5.75%	08/15/2023	2,235,000	2,280,138	2,223,825
MGM Growth / MGM Finance	5.63%	05/01/2024	4,755,000	4,853,704	4,707,450
MGM Growth / MGM Finance	4.50%	09/01/2026	920,000	920,000	832,600
MGM Growth Pptys Fixed	4.50%	01/15/2028	630,000	630,000	551,250
MGM Resorts Intl	6.75%	10/01/2020	535,000	569,559	549,712
MGM Resorts Intl Fixed	5.75%	06/15/2025	1,600,000	1,600,000	1,544,000
Micron Technology	5.50%	02/01/2025	4,054,000	4,038,943	3,967,852
Microsoft Corp	2.40%	02/06/2022	3,525,000	3,520,982	3,484,388
Microsoft Corp	2.88%	02/06/2024	1,050,000	1,042,356	1,040,102
Microsoft Corp	2.40%	08/08/2026	1,920,000	1,916,571	1,790,106
Microsoft Corp	3.30%	02/06/2027	2,680,000	2,716,046	2,654,545
Microsoft Corp	4.20%	11/03/2035	3,500,000	3,490,130	3,628,314
Microsoft Corp	3.45%	08/08/2036	40,000	39,834	37,674
Microsoft Corp	4.10%	02/06/2037	80,000	80,542	82,093
Microsoft Corp	3.95%	08/08/2056	190,000	181,047	185,378
Microsoft Corp Fixed	2.70%	02/12/2025	260,000	253,165	252,173
Mid State Tr XI	4.86%	07/15/2038	116,306	112,816	121,911
Midamerican Energy	5.15%	11/15/2043	250,000	261,131	266,802
Midcontinent	6.70%	09/15/2019	6,685,000	6,976,721	6,747,685
Molex Electr	3.90%	04/15/2025	750,000	743,340	746,156
Molina Healthcare	5.38%	11/15/2022	1,124,000	1,154,226	1,084,660
Molina Healthcare	4.88%	06/15/2025	221,000	208,845	201,662
Molson Coors	3.50%	05/01/2022	120,000	120,259	119,282
Morgan Stanley	5.50%	07/24/2020	100,000	105,025	103,088
Morgan Stanley	4.88%	11/01/2022	410,000	441,009	422,502
Morgan Stanley	4.00%	07/23/2025	1,150,000	1,191,891	1,134,532
Morgan Stanley	5.00%	11/24/2025	1,792,000	1,891,141	1,827,243
Morgan Stanley	3.63%	01/20/2027	450,000	457,177	427,679
Morgan Stanley	3.59%	07/22/2028	200,000	200,388	189,101
Morgan Stanley	3.77%	01/24/2029	1,430,000	1,430,000	1,368,188
Morgan Stanley	6.38%	07/24/2042	5,055,000	6,557,723	6,186,294
Morgan Stanley Bk	3.33%	12/15/2047	885,000	914,090	891,590
Morgan Stanley Cap	6.17%	12/12/2049	1,821,569	1,748,707	1,378,254
Morgan Stanley Morgan Stanley	3.89%	10/24/2023	27,095,000	27,312,456	26,963,264
Mosaic Co New Fixed	4.05%	11/15/2027	200,000	199,788	189,686



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Motorola Solutions	5.50%	09/01/2044	5,000,000	5,017,683	4,543,805
MP Environmental	5.23%	07/15/2019	748,187	748,187	750,888
MPH Acqstn Hldgs	7.13%	06/01/2024	3,695,000	3,767,206	3,445,588
MPLX Lp	4.50%	07/15/2023	690,000	716,658	696,908
MPLX Lp	4.88%	12/01/2024	1,865,000	1,611,869	1,898,441
MPLX Lp	4.88%	06/01/2025	2,655,000	2,563,197	2,679,328
MPLX Lp	4.80%	02/15/2029	2,000,000	1,994,869	1,995,074
MPLX Lp	4.50%	04/15/2038	550,000	543,460	480,341
MPLX Lp	4.70%	04/15/2048	990,000	983,545	859,820
MPLX Lp	5.50%	02/15/2049	400,000	394,903	389,085
MPT Oper	5.25%	08/01/2026	450,000	446,688	424,125
MPT Oper Fixed	5.00%	10/15/2027	1,850,000	1,817,500	1,691,594
Murphy Oil Corp	6.88%	08/15/2024	785,000	807,925	780,758
Murphy Oil Corp	5.75%	08/15/2025	60,000	59,970	56,045
Murphy Oil USA	6.00%	08/15/2023	1,660,000	1,725,602	1,668,300
Murphy Oil USA Fixed	5.63%	05/01/2027	935,000	924,062	897,600
Mylan	3.13%	01/15/2023	315,000	296,869	295,385
Mylan N V Fixed	2.50%	06/07/2019	352,000	351,916	350,345
Mylan N V Fixed	3.15%	06/15/2021	415,000	405,509	405,855
Mylan N V Fixed	3.95%	06/15/2026	300,000	297,693	273,424
N Shore Long Is	6.15%	11/01/2043	830,000	1,009,619	1,000,821
N W Airls Pass	7.03%	05/01/2021	457,461	490,718	470,014
Nabors Inds	5.50%	01/15/2023	337,000	333,209	267,484
National Cinemedia LLC	6.00%	04/15/2022	415,000	419,150	415,519
National City Corp	6.88%	05/15/2019	55,000	55,539	55,755
National Oilwell Varco I	3.95%	12/01/2042	629,000	563,328	501,987
Natl Rural Utils	3.05%	02/15/2022	769,000	799,682	766,262
Natl Rural Utils	3.40%	02/07/2028	380,000	378,883	374,442
Navios Maritime	8.13%	11/15/2021	142,000	125,512	106,500
Nbd Bk N A Det Mich	8.25%	11/01/2024	380,000	487,453	455,834
NCR Corp New	5.00%	07/15/2022	800,000	760,750	754,000
NCR Corp New	6.38%	12/15/2023	1,500,000	1,545,042	1,453,500
Netapp	3.30%	09/29/2024	250,000	249,938	238,004
Netflix	5.38%	02/01/2021	1,765,000	1,811,002	1,787,062
Netflix	5.50%	02/15/2022	1,610,000	1,626,419	1,624,088
Netflix	5.75%	03/01/2024	2,135,000	2,268,700	2,164,356
Netflix	5.88%	02/15/2025	585,000	636,188	590,119
Netflix Fixed	4.88%	04/15/2028	1,200,000	1,195,989	1,095,000
Newell Brands	3.85%	04/01/2023	16,550,000	16,345,539	16,307,460
Newell Brands	4.20%	04/01/2026	270,000	282,665	263,876
Newfield Expl Co	5.75%	01/30/2022	710,000	753,375	717,100
Newfield Expl Co	5.63%	07/01/2024	1,185,000	1,205,387	1,199,812
Newfield Expl Co	5.38%	01/01/2026	260,000	269,750	254,800
Newmont Mng Corp	4.88%	03/15/2042	410,000	449,191	387,688
Newpage Corp Fixed	11.38%	12/31/2040	46,116	26,378	-

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Nexstar Escrow Corp 144a	5.63%	08/01/2024	690,000	677,925	645,150
Nextera Energy Cap	4.50%	06/01/2021	7,500,000	7,640,625	7,630,785
Nielsen Fin LLC / Nielsen Fin Co	4.50%	10/01/2020	1,415,000	1,413,851	1,397,312
Noble Energy	3.85%	01/15/2028	460,000	458,565	415,897
Noble Energy	5.25%	11/15/2043	270,000	269,219	239,660
Noble Energy	4.95%	08/15/2047	220,000	219,333	190,344
Norfolk Southn Corp	2.90%	02/15/2023	10,640,000	10,539,190	10,456,854
Northeastern Univ Bd	5.28%	03/01/2032	215,000	219,659	238,372
Northrop Grumman	2.93%	01/15/2025	560,000	532,114	531,376
Northrop Grumman	3.20%	02/01/2027	570,000	539,687	534,486
Northrop Grumman	3.25%	01/15/2028	1,480,000	1,479,216	1,380,841
Northrop Grumman	4.03%	10/15/2047	260,000	260,563	236,473
Northrop Grumman Corp	3.85%	04/15/2045	75,000	67,882	66,216
Northwell Healthcare	4.26%	11/01/2047	635,000	603,193	603,490
Novastar Mtg Fdg	3.25%	02/25/2034	1,557,638	1,452,497	1,534,061
NRG Energy	6.25%	05/01/2024	620,000	611,200	629,300
NRG Energy	6.63%	01/15/2027	1,105,000	1,069,525	1,113,288
Nustar Logistics L	4.80%	09/01/2020	6,405,000	6,534,042	6,276,900
Nustar Logistics L	6.75%	02/01/2021	1,500,000	1,471,669	1,511,250
NV Pwr Co	5.45%	05/15/2041	2,550,000	2,884,095	2,936,361
O Reilly Automotive New	3.60%	09/01/2027	4,000,000	3,993,600	3,810,980
Oasis Pete	6.88%	03/15/2022	1,007,000	1,023,500	949,098
Occidental Pete	3.13%	02/15/2022	450,000	442,230	447,475
Occidental Pete	3.40%	04/15/2026	460,000	458,951	450,060
Occidental Pete	3.00%	02/15/2027	350,000	348,949	332,192
Occidental Pete	4.63%	06/15/2045	260,000	258,385	258,136
Occidental Pete	4.40%	04/15/2046	140,000	138,705	136,213
Occidental Pete	4.10%	02/15/2047	510,000	509,014	475,756
Occidental Pete	4.20%	03/15/2048	150,000	145,920	143,361
Oceaneering Intl	6.00%	02/01/2028	200,000	193,375	161,268
Ohio Edison Co	8.25%	10/15/2038	865,000	1,259,946	1,244,072
Oil Ins Ltd Oil Ins Ltd	5.78%	12/29/2049	300,000	289,125	288,000
Old Aii (fka Aleris International) Term Loan	0.00%	02/08/2023	1,494,994	1,490,019	1,479,117
Olin Corp	5.50%	08/15/2022	300,000	311,500	303,000
Omega Healthcare	4.50%	04/01/2027	100,000	99,896	96,568
Omnicom Group	3.60%	04/15/2026	200,000	201,896	191,414
Optimas Oe	8.63%	06/01/2021	1,290,000	1,221,654	1,157,775
Oracle Corp	1.90%	09/15/2021	695,000	690,384	674,294
Oracle Corp	2.40%	09/15/2023	4,000,000	4,021,840	3,838,528
Oracle Corp	2.65%	07/15/2026	1,360,000	1,279,065	1,260,396
Oshkosh Corp	5.38%	03/01/2025	3,201,000	3,309,439	3,192,998
Overseas Pvt Invt	0.00%	11/13/2019	899,446	899,446	981,247
Owens Corning New	4.40%	01/30/2048	325,000	320,466	245,666
Oxford Fin LLC	6.38%	12/15/2022	1,360,000	1,364,750	1,339,600
Pacificorp	8.07%	09/09/2022	620,000	747,869	699,831
Packaging Corp	3.65%	09/15/2024	275,000	273,210	270,231



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Parker Hannifin Fixed	4.20%	11/21/2034	715,000	773,895	707,277
Parsley Energy LLC	5.63%	10/15/2027	538,000	543,678	488,908
Pbf Hldg Co Llc/ Fixed	7.25%	06/15/2025	537,000	562,214	504,780
Pbf Logistics Lp	6.88%	05/15/2023	366,000	380,640	359,595
PDC Energy	5.75%	05/15/2026	477,000	450,765	424,530
PDC Energy Fixed	6.13%	09/15/2024	1,385,000	1,391,912	1,281,125
Penney J C Corp	5.88%	07/01/2023	4,220,000	4,009,225	3,397,100
Penske Automotive	5.75%	10/01/2022	1,060,000	1,060,000	1,057,350
Penske Automotive	5.38%	12/01/2024	1,010,000	948,325	945,612
Penta Aircraft	2.65%	11/25/2025	477,232	482,768	475,371
Pepco Hldgs LLC	7.45%	08/15/2032	620,000	810,477	751,775
Pepsico	2.94%	10/06/2021	28,985,000	29,277,871	29,051,086
Pepsico	2.92%	05/02/2022	1,035,000	1,044,058	1,027,248
Perrigo Fin Unltd	4.38%	03/15/2026	200,000	199,502	181,507
Petroquest Plan Of Reorg Petroquest 4e1uang and 2u19au2 02 08 19	0.00%	12/31/2040	4,123,403	4,018,292	1,175,170
Pfizer	7.20%	03/15/2039	1,000,000	999,420	1,380,905
Philip Morris Intl	1.88%	11/01/2019	720,000	718,582	711,338
Philip Morris Intl	2.90%	11/15/2021	910,000	897,770	898,672
Philip Morris Intl	2.50%	08/22/2022	420,000	415,262	404,723
Philip Morris Intl	2.50%	11/02/2022	720,000	716,911	691,993
Philip Morris Intl	4.50%	03/20/2042	50,000	48,778	47,480
Phillips 66	3.75%	03/01/2028	265,000	264,993	244,742
Pilgrims Pride	5.75%	03/15/2025	2,774,000	2,736,948	2,600,625
Pk Oh Inds Oh Fixed	6.63%	04/15/2027	1,010,000	1,016,694	959,500
PNC Bank Na	2.63%	02/17/2022	1,000,000	970,385	977,371
PNC Bk N A Pitt Pa	2.25%	07/02/2019	3,083,000	3,066,823	3,071,954
PNC Bk N A Pitt Pa	2.50%	01/22/2021	2,637,000	2,594,940	2,602,039
PNC Bk N A Pitt Pa Medium Term	2.15%	04/29/2021	805,000	799,936	785,737
PNC Fdg Corp	3.30%	03/08/2022	540,000	537,805	538,807
PNM Res	3.25%	03/09/2021	1,025,000	1,023,612	1,016,752
Poinsettia Fin Ltd	6.63%	06/17/2031	400,000	400,000	421,823
Polyone Corp	5.25%	03/15/2023	2,780,000	2,817,902	2,682,700
Precision	4.20%	06/15/2035	675,000	694,393	665,975
Prestige Auto	2.39%	05/16/2022	400,000	397,578	396,761
Prestige Auto	2.88%	11/15/2022	400,000	402,219	397,683
Prestige Brands	6.38%	03/01/2024	3,345,000	3,443,131	3,227,925
Prestige Brands Term Loan B	0.00%	01/26/2024	287,991	287,271	276,575
Progress Energy	3.15%	04/01/2022	460,000	470,643	453,051
Prologis L P	4.25%	08/15/2023	540,000	568,617	557,475
Protective Life	2.16%	09/25/2020	350,000	350,000	343,756
Prudential Finl	3.50%	05/15/2024	660,000	690,838	663,622
Prudential Finl	3.90%	12/07/2047	494,000	447,570	441,429
Prudential Finl	5.70%	09/15/2048	220,000	220,000	204,600
Prudential Finl Dtd 06 21 2010	5.38%	06/21/2020	980,000	974,022	1,009,851
Prudential Finl Med Trm	6.63%	12/01/2037	430,000	556,677	519,497

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PTC	6.00%	05/15/2024	3,666,000	3,764,971	3,684,330
Pub Svc Elec Gas Co Secd Medium Term Tranche # Tr 00015	5.70%	12/01/2036	700,000	697,033	816,304
Public Svc Enterprise Group	2.65%	11/15/2022	465,000	464,409	449,645
Pultegroup	5.50%	03/01/2026	3,460,000	3,629,969	3,330,250
Pvptl Carnow Auto Receivables Tr	2.92%	09/15/2022	156,549	156,541	155,833
Pvptl CCO Hldgs LLC / CCO Hldgs Cap Corp	5.13%	05/01/2027	3,960,000	3,901,603	3,688,344
Pvptl Halfmoon Parent	4.90%	12/15/2048	420,000	401,923	410,927
Pvptl Indigo Nat Res LLC	6.88%	02/15/2026	1,700,000	1,612,694	1,462,000
Pvptl Iron Mtn New	4.88%	09/15/2027	1,445,000	1,325,788	1,260,762
Pvptl Lpl Hldgs	5.75%	09/15/2025	2,300,000	2,324,745	2,156,250
Pvptl Moss Creek Res Hldgs	7.50%	01/15/2026	1,230,000	1,237,725	1,063,950
Pvptl MSCI	5.38%	05/15/2027	2,350,000	2,343,288	2,300,062
Pvptl NGPL Pipeco LLC	4.88%	08/15/2027	1,550,000	1,571,031	1,460,875
Pvptl NGPL Pipeco LLC Fixed	4.38%	08/15/2022	375,000	378,606	364,688
Pvptl Oi European Group	4.00%	03/15/2023	595,000	595,000	556,325
Pvptl Sprint Spectrum Co LLC / Sprint	4.74%	03/20/2025	370,000	370,000	363,062
Pvptl USG Corp	4.88%	06/01/2027	230,000	230,575	231,725
Pvptl Weight Watchers	8.63%	12/01/2025	600,000	648,000	612,000
Pvptl Westlake Automobile Receivables Tr	2.67%	05/17/2021	9,565,000	9,524,274	9,504,138
Pvptlmeredith Corp	6.88%	02/01/2026	4,000,000	4,044,436	3,910,000
PVTPL Abs Towd Pt Mtg Tr 2016 3 CI A 1	2.25%	04/25/2056	185,353	182,483	181,098
PVTPL ACI Worldwide	5.75%	08/15/2026	975,000	975,075	957,938
PVTPL Adient Global Hldgs Ltd	4.88%	08/15/2026	2,245,000	2,193,575	1,717,425
PVTPL Ahp Health Partners	9.75%	07/15/2026	855,000	845,924	865,688
PVTPL Air 2 US Enhanced Equip	8.03%	10/01/2020	23,316	20,775	24,482
PVTPL Alcoa Nederland Hldg B V Sr 144a	6.75%	09/30/2024	1,085,000	1,146,312	1,101,275
PVTPL Alcoa Nederland Holding	6.13%	05/15/2028	2,195,000	2,197,125	2,101,712
PVTPL Allison Transmission	4.75%	10/01/2027	230,000	216,200	204,700
PVTPL Allison Transmission Bnds	5.00%	10/01/2024	610,000	612,603	585,600
PVTPL American Cr Accep Receivables Tr	3.78%	09/12/2022	1,135,000	1,134,967	1,138,688
PVTPL American Tower Tr I 144a	3.07%	03/15/2048	5,165,000	5,208,585	5,086,693
PVTPL American Tower Tr I Secd Tower Rev Secs	3.65%	03/15/2048	300,000	300,000	299,663
PVTPL Amsted Inds Bnds 144a	5.00%	03/15/2022	2,350,000	2,351,750	2,285,375
PVTPL Aramark Svcs	5.00%	02/01/2028	750,000	768,750	699,375
PVTPL Arch Merger Sub	8.50%	09/15/2025	623,000	607,523	562,071
PVTPL Ascend Learning LLC	6.88%	08/01/2025	1,765,000	1,809,590	1,689,988
PVTPL Ascent Res Utica Hldgs LLC / Aru Fin Corp	10.00%	04/01/2022	1,165,000	1,201,145	1,191,562
PVTPL Ascent Resources/ Aru Fin	7.00%	11/01/2026	1,215,000	1,206,634	1,099,575
PVTPL Ashton Woods USA LLC / Ashton Woods Fin Co	6.88%	02/15/2021	1,430,000	1,366,703	1,372,800
PVTPL Ashton Woods USA Llc/ Ashton Woods Fin	6.75%	08/01/2025	627,000	627,000	545,490
PVTPL Aviation Cap Group Corp	4.88%	10/01/2025	400,000	407,444	399,508
PVTPL Aviation Cap Group LLC	3.50%	11/01/2027	200,000	196,736	180,664



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Avis Budget Car Rent LLC	6.38%	04/01/2024	645,000	639,635	615,975
PVTPL AXA Equitable	5.00%	04/20/2048	400,000	388,210	354,813
PVTPL Bcc Funding Corp Sr 18 1a CI A2	2.96%	06/20/2023	2,257,599	2,257,204	2,250,531
PVTPL Beacon Escrow Corp	4.88%	11/01/2025	2,910,000	2,703,775	2,557,162
PVTPL Berry Global	4.50%	02/15/2026	290,000	273,625	265,350
PVTPL Big Riv Stl Llc/ BRS Fin Corp	7.25%	09/01/2025	5,454,000	5,579,694	5,413,095
PVTPL Block Communications	6.88%	02/15/2025	3,600,000	3,709,313	3,609,000
PVTPL BMC East LLC	5.50%	10/01/2024	500,000	502,534	466,250
PVTPL BNSF Ry Co 2015 1 Pass Thru Tr Passthru Ctf	3.44%	06/16/2028	260,506	260,506	254,664
PVTPL Brooklyn Union Gas Co	4.27%	03/15/2048	400,000	400,000	394,641
PVTPL Bxp Trust Sr 2017 GM 2017 GM CI A	3.38%	06/13/2039	1,180,000	1,215,309	1,151,903
PVTPL C & S Group Enterprises LLC Gtd	5.38%	07/15/2022	4,250,000	4,154,932	4,069,375
PVTPL California Res Corp	8.00%	12/15/2022	5,410,000	4,036,969	3,665,275
PVTPL Calpine Corp	6.00%	01/15/2022	1,400,000	1,412,487	1,389,500
PVTPL Calpine Corp	5.88%	01/15/2024	1,780,000	1,806,812	1,744,400
PVTPL Carlson Travel	9.50%	12/15/2024	3,400,000	3,349,706	3,085,500
PVTPL Carlson Travel 144a	6.75%	12/15/2023	4,950,000	4,975,500	4,770,562
PVTPL CBS Radio	7.25%	11/01/2024	318,000	325,181	295,740
PVTPL CCO Hldgs LLC / CCO Hldgs Cap Corp 144a	5.13%	05/01/2023	495,000	495,000	481,388
PVTPL CCO Hldgs LLC 144a	5.00%	02/01/2028	2,075,000	2,054,012	1,909,000
PVTPL CCO Hldgs Llc/ CCO Hldgs Cap Corp	5.88%	05/01/2027	2,160,000	2,124,748	2,095,200
PVTPL CCO Hldgs Llc/ CCO Hldgs Cap Corp Bnds	5.75%	02/15/2026	1,725,000	1,747,525	1,690,500
PVTPL Centene Escrow I Corp	5.38%	06/01/2026	605,000	611,162	588,362
PVTPL Charles Riv Lab Intl	5.50%	04/01/2026	2,215,000	2,231,330	2,181,775
PVTPL Charter Communications Oper	3.75%	02/15/2028	100,000	99,166	90,462
PVTPL Cheniere Energy Partners L P	5.63%	10/01/2026	3,880,000	3,821,262	3,627,800
PVTPL Chevron Phillips	3.70%	06/01/2028	400,000	398,364	393,980
PVTPL Cht 2017 Cosmo Mtg Tr	3.86%	11/15/2036	150,000	150,000	148,239
PVTPL Churchill Downs	4.75%	01/15/2028	1,749,000	1,734,335	1,582,320
PVTPL Cli Fdg V LLC	3.38%	10/18/2029	662,880	661,906	658,445
PVTPL Cli Fdg VI LLC	3.62%	05/18/2042	248,420	248,392	247,312
PVTPL Cli Funding LLC Asset Backed Sr 18 1a CI A	6.02%	08/19/2043	5,349,618	5,456,611	5,430,654
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	279,484
PVTPL CMO Bank	4.26%	05/15/2061	5,750,000	5,922,240	5,969,058
PVTPL CMO Caesars Palace Las Vegas Tr 2017 Vici Ctf CI A	3.53%	10/15/2034	745,000	767,348	749,736
PVTPL CMO Chase Mtg Tr	3.75%	12/25/2045	2,390,249	2,487,446	2,391,045
PVTPL CMO Cold Storage	3.71%	04/15/2036	1,480,000	1,480,000	1,450,859
PVTPL CMO Credit Suisse Mortgage Trust	2.76%	04/05/2033	930,000	939,299	921,800
PVTPL CMO Credit Suisse Mortgage Trust	3.95%	09/15/2037	640,000	664,843	647,158
PVTPL CMO Csmc Tr 2016 Mff Mtg Passthru Ctf CI E 144a Var Rt	8.46%	11/15/2033	1,020,000	1,032,431	1,018,987

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL CMO Dbccre 2014 Arcp Mtg Tr Pass Thru Ctf Cl C 144a Var Rt1 10 34 Beo	4.93%	01/10/2034	900,000	930,368	905,933
PVTPL CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf Cl C 144a Var Rt	5.70%	11/10/2046	890,000	998,330	928,816
PVTPL CMO Ellington Finl Mtg Tr	4.14%	10/25/2058	799,600	799,598	798,862
PVTPL CMO FDIC 2011 R1 Tr Ctf Cl A 144a	2.67%	07/25/2026	29,853	29,852	29,713
PVTPL CMO Fremf Mortgage Trust	4.36%	12/25/2046	5,360,000	5,458,197	5,566,633
PVTPL CMO Fremf Mtg Tr	3.62%	11/25/2045	2,115,000	2,221,984	2,118,947
PVTPL CMO Great Wolf Tr 2017 Wolf Coml Mtg Ctf Cl B	3.66%	09/15/2034	500,000	499,531	492,932
PVTPL CMO GS Mtg Secs Corp Tr 2018 Srp5 Coml Mtg Passthru Ctf Cl A 08 25 2023	3.76%	09/15/2031	3,090,000	3,090,000	3,092,608
PVTPL CMO Hospitality	3.57%	05/08/2030	175,000	175,000	171,733
PVTPL CMO J P Morgan Chase Coml	3.39%	09/05/2032	600,000	618,000	596,937
PVTPL CMO J P Morgan Chase Coml	5.44%	01/15/2049	2,820,000	1,498,125	578,438
PVTPL CMO J P Morgan Chase Coml Mtg Secstr	3.81%	12/15/2047	300,000	299,824	301,022
PVTPL CMO La Hipotecaria Panamanian Mtg 2007 1 Tr Ctf 144a Var Rt 12 23 36 Beo	4.25%	12/23/2036	2,355,236	2,353,028	2,296,355
PVTPL CMO Mastr Specialized Ln Tr	7.00%	08/25/2034	52,767	52,653	52,600
PVTPL CMO MI Cfc Coml Mtg Tr 2007 5 Cl Ajfl	5.45%	08/12/2048	30,085	26,542	21,772
PVTPL CMO Motel 6 Tr 2017 Mtl6 Coml Mtg Passthru Ctf Cl B	3.65%	08/15/2034	918,622	918,622	902,282
PVTPL CMO Ready Cap Mtg Tr 2016 3 Cl A 144a	2.94%	11/20/2038	164,702	164,702	163,734
PVTPL CMO Retl 2018 Rvp B	4.21%	03/15/2033	765,000	765,000	763,696
PVTPL CMO Rosslyn Portfolio Tr	3.41%	06/15/2033	850,000	850,000	846,459
PVTPL CMO Sequoia Mtg Tr 2014 4 Mtg Passthru Ctf Cl A 6	3.50%	11/25/2044	606,312	615,312	598,748
PVTPL CMO Sequoia Mtg Tr 2017 2 Mtg Passthru Ctf Cl A 4 144a 03 25 2047	3.50%	02/25/2047	180,965	184,358	179,450
PVTPL CMO TPG Real Estate Finance	3.21%	02/15/2035	728,956	726,678	725,682
PVTPL Cmoj P Morgan Mtg Tr	3.50%	05/25/2047	138,911	142,296	137,223
PVTPL Cogent Communications Group	5.38%	03/01/2022	1,550,000	1,572,319	1,538,375
PVTPL Coml Metals Co	5.75%	04/15/2026	395,000	395,000	366,362
PVTPL Commscope Technologies Finance Bnds	6.00%	06/15/2025	80,000	80,000	72,800
PVTPL Compass Minerals Intl	4.88%	07/15/2024	296,000	289,989	267,880
PVTPL Comstock Escrow Corp	9.75%	08/15/2026	5,165,000	4,836,660	4,364,425
PVTPL Cox Communications New	3.50%	08/15/2027	100,000	99,522	92,196
PVTPL Cox Communications New	4.60%	08/15/2047	4,000,000	3,966,160	3,598,312
PVTPL CPS Auto Receivables Tr	2.48%	09/15/2020	96,537	96,528	96,449
PVTPL Credit Accep Auto Ln Tr 2018 2a Cl A	3.47%	05/17/2027	750,000	749,858	748,599
PVTPL Credit Suisse Mortgage Trust	3.41%	12/15/2030	2,090,000	2,090,000	2,081,418
PVTPL Crimson Merger Sub / Ortho Clinical	6.63%	05/15/2022	239,000	215,118	215,100
PVTPL Cronos Containers Program I	3.08%	04/18/2028	390,000	370,134	386,435
PVTPL Cronos Containers Program I Ltd 2014 2 Abs	3.27%	11/18/2029	3,807,685	3,763,064	3,755,177
PVTPL CSC Hldgs LLC	5.38%	07/15/2023	1,635,000	1,626,035	1,594,452
PVTPL CSC Hldgs LLC	5.50%	05/15/2026	500,000	488,198	471,250



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL CSC Holdings LLC Bnds	5.50%	04/15/2027	200,000	200,000	186,000
PVTPL Cumberland Farms	6.75%	05/01/2025	1,495,000	1,539,680	1,502,475
PVTPL Dana Financing Lux Sarl Bnds	5.75%	04/15/2025	500,000	511,875	466,250
PVTPL Dana Fing Luxembourg	6.50%	06/01/2026	105,000	106,541	100,669
PVTPL Db Master Fin LLC	3.98%	02/20/2045	789,250	811,560	800,252
PVTPL Dean Foods Co	6.50%	03/15/2023	4,350,000	4,114,312	3,480,000
PVTPL Diamond 1 Fin Corp/ Diamond 2 Bnds 144a	8.35%	07/15/2046	2,650,000	2,647,880	2,869,394
PVTPL Diamond 1 Fin Corp/ Diamond 2 Fin Corp 1st Lien	6.02%	06/15/2026	7,220,000	7,676,076	7,252,649
PVTPL Discovery Communications LLC	3.90%	11/15/2024	200,000	197,385	195,903
PVTPL Dividend Solar Lns	4.25%	12/20/2038	2,940,000	2,939,667	2,987,283
PVTPL DJO Finco 2nd Lien	8.13%	06/15/2021	875,000	847,832	901,250
PVTPL Dominos Pizza Master Issuer LI Dominos S 2015 1	4.47%	10/25/2045	877,500	907,150	885,652
PVTPL Downstream Dev	10.50%	02/15/2023	358,000	365,602	352,630
PVTPL Drivetime Automotive Group	8.00%	06/01/2021	2,755,000	2,669,538	2,741,225
PVTPL Dt Auto Owner Tr	2.86%	07/17/2023	550,000	549,921	548,428
PVTPL Dt Auto Owner Trust	3.67%	03/15/2024	565,000	565,088	567,676
PVTPL Endo Dac / Fin Llc/ Finoco	6.00%	02/01/2025	1,380,000	1,252,637	990,150
PVTPL Endo Fin LLC / Endo Finco	5.38%	01/15/2023	855,000	726,691	649,800
PVTPL Endo Fin LLC / Endo Finco 144a	7.25%	01/15/2022	575,000	530,319	497,375
PVTPL Endo Ltd/ Endo Fin Llc/ Endo Finco 144a	6.00%	07/15/2023	1,135,000	944,200	865,438
PVTPL Enpro Inds	5.75%	10/15/2026	955,000	949,000	921,575
PVTPL Enterprise Dev Auth	12.00%	07/15/2024	478,000	461,260	434,980
PVTPL Erac USA Fin LLC Gtd	3.80%	11/01/2025	200,000	199,622	196,111
PVTPL Everbank Mtg Ln Tr	3.50%	02/25/2048	2,415,797	2,385,599	2,390,506
PVTPL Exeter Automobile Receivables Backed	3.64%	11/15/2022	700,000	699,894	699,833
PVTPL Exide Technologies	11.00%	04/30/2022	6,564,543	5,751,752	5,251,634
PVTPL Exide Technologies	7.25%	04/30/2025	1,122,866	1,018,867	1,066,723
PVTPL Fair Isaac	5.25%	05/15/2026	940,000	943,412	909,450
PVTPL Fidelity & Guaranty Life Hold	5.50%	05/01/2025	1,467,000	1,461,338	1,401,425
PVTPL First Data Corp	5.00%	01/15/2024	2,050,000	2,074,300	1,973,125
PVTPL First Data Corporation	5.38%	08/15/2023	248,000	255,708	243,660
PVTPL Firstfed Corp	8.11%	05/15/2024	161,859	208,393	92,732
PVTPL Firstfed Corp Firstfed Cor 1996 1 B	8.06%	10/15/2022	12,691	17,133	255
PVTPL Fishers Lane Assocs LLC	3.67%	08/05/2030	4,680,559	4,680,559	4,681,513
PVTPL Flagship Cr Auto Tr 2016 3	2.43%	06/15/2021	955,000	954,912	951,367
PVTPL Flagstar Mtg Tr Sr 2018 1 Cl A5 Var Rt	3.50%	03/25/2048	155,772	156,235	153,825
PVTPL Flexi Van Leasing Sr Secd Second Lien	10.00%	02/15/2023	2,400,000	2,250,274	1,944,000
PVTPL Football Club Term	5.35%	10/05/2020	6,778,503	7,050,863	7,010,768
PVTPL Freedom Mtg Corp	8.13%	11/15/2024	800,000	743,938	686,000
PVTPL Fremf	3.95%	08/25/2047	3,711,000	3,799,281	3,775,093
PVTPL Frontier Communications Corp	8.50%	04/01/2026	119,000	116,620	104,125
PVTPL Fs Energy & Pwr Fd	7.50%	08/15/2023	3,700,000	3,649,184	3,515,000

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Fxi Hldgs	7.88%	11/01/2024	635,000	634,606	544,512
PVTPL Gamestop Corp New	6.75%	03/15/2021	361,000	371,118	360,098
PVTPL Gartner	5.13%	04/01/2025	4,460,000	4,459,894	4,329,010
PVTPL GLS Auto Receivables Issuer Tr 2018 2	3.25%	04/18/2022	529,074	529,053	527,839
PVTPL GLS Auto Receivables Tr	2.82%	07/15/2022	919,524	919,466	916,211
PVTPL Halfmoon Parent	3.40%	09/17/2021	400,000	400,000	399,090
PVTPL Halfmoon Parent	3.75%	07/15/2023	1,060,000	1,059,438	1,056,470
PVTPL Halfmoon Parent	4.13%	11/15/2025	570,000	569,527	569,197
PVTPL Halfmoon Parent	4.38%	10/15/2028	760,000	758,989	764,242
PVTPL Hanesbrands	4.63%	05/15/2024	738,000	735,157	691,875
PVTPL Hanesbrands Sr 144a	4.88%	05/15/2026	250,000	241,825	225,312
PVTPL Heinz H J Co	4.88%	02/15/2025	1,766,000	1,817,866	1,773,382
PVTPL Helios Issuer LLC	6.00%	09/20/2049	11,012,611	11,370,521	11,455,902
PVTPL Highmark	6.13%	05/15/2041	420,000	413,392	454,978
PVTPL Hill Rom Hldgs	5.00%	02/15/2025	690,000	690,000	655,500
PVTPL Hilton Domestic Oper Co	5.13%	05/01/2026	3,452,000	3,433,506	3,313,920
PVTPL Holly Energy Partners L P/ Holly Energy	6.00%	08/01/2024	2,350,000	2,379,255	2,303,000
PVTPL Hologic	4.38%	10/15/2025	815,000	815,000	757,950
PVTPL Hologic	4.63%	02/01/2028	500,000	500,000	450,000
PVTPL Ifm US Colonial Pipeline 2 LLC	6.45%	05/01/2021	7,200,000	7,591,685	7,518,384
PVTPL IHS Markit Ltd 144a	5.00%	11/01/2022	3,935,000	3,968,236	3,974,350
PVTPL IMS Health	5.00%	10/15/2026	1,975,000	2,000,950	1,886,125
PVTPL International Game Technology	6.25%	01/15/2027	1,545,000	1,553,749	1,483,200
PVTPL Inventiv Group Hldgs/ Inventiv Heal	7.50%	10/01/2024	597,000	619,500	620,880
PVTPL Itron	5.00%	01/15/2026	2,340,000	2,268,351	2,141,100
PVTPL J P Morgan Mtg	3.50%	10/25/2048	1,906,372	1,859,010	1,888,320
PVTPL J P Morgan Mtg Tr	3.50%	09/25/2048	4,912,672	4,842,052	4,839,134
PVTPL J P Morgan Mtg Tr	3.50%	10/25/2048	6,398,932	6,273,953	6,274,543
PVTPL Jack Ohio Fin Llc/ Jack Ohio Fin 1 Corp	6.75%	11/15/2021	1,435,000	1,441,625	1,449,350
PVTPL Jackson Natl Life Global Fdg Secd	3.55%	06/27/2022	12,787,000	12,969,397	12,827,151
PVTPL Jacobs Entmt	7.88%	02/01/2024	414,000	416,299	426,420
PVTPL Jaguar Hldg Co Ii/ Pharmaceutical	6.38%	08/01/2023	1,095,000	1,151,544	1,047,915
PVTPL Jbg / Rockville NCI Campus LLC	3.90%	07/15/2023	2,768,888	2,910,097	2,793,448
PVTPL JDA Escr LLC / JDA Bd Fin Srnt144a	7.38%	10/15/2024	1,230,000	1,269,344	1,239,225
PVTPL Jefferies Fin Llc/ JFin Co Issuer Corp	7.50%	04/15/2021	1,150,000	1,180,812	1,147,125
PVTPL JGWPT Xxv LLC Ast Backed	4.21%	02/16/2065	1,712,488	1,784,381	1,791,524
PVTPL JGWPT XXVI LLC	3.84%	10/15/2059	4,179,411	4,283,995	4,280,344
PVTPL KFC Hldg / Pizza Hut / Taco	4.75%	06/01/2027	1,140,000	1,112,831	1,060,200
PVTPL KFC Hldg Co / Pizza Hut Hldgs LLC / 144a	5.00%	06/01/2024	3,811,000	3,815,615	3,677,615
PVTPL KFC Hldg Co/ Pizza Hut Hldgs Llc/ Taco 144a Bnds	5.25%	06/01/2026	1,754,000	1,751,138	1,696,995
PVTPL Kga Escrow LLC	7.50%	08/15/2023	635,000	635,000	625,475
PVTPL Kkr Group Fin Co II LLC	5.50%	02/01/2043	110,000	112,008	111,835



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Kodiak Cdo I Ltd / Kodiak Cdo	6.86%	08/07/2037	393,593	384,503	11,021
PVTPL Koppers Pa	6.00%	02/15/2025	1,195,000	1,229,038	1,051,600
PVTPL Ladder Cap Fin Hldgs Lllp	5.25%	10/01/2025	660,000	660,000	589,050
PVTPL Land O Lakes	6.00%	11/15/2022	2,240,000	2,330,898	2,337,776
PVTPL Land O Lakes Cap Tr I Cap Secs 144a	7.45%	03/15/2028	1,190,000	1,336,250	1,228,675
PVTPL Liberty Mutual Insurance	7.88%	10/15/2026	400,000	512,956	492,448
PVTPL Lumbermens Mut Cas Co Surp	0.00%	12/01/2037	615,000	170,662	62
PVTPL Mallinckrodt Fin/ Sb	5.63%	10/15/2023	4,225,000	3,346,029	3,211,000
PVTPL Maple Escr	4.06%	05/25/2023	525,000	527,252	523,183
PVTPL Marathon Pete Corp	5.13%	12/15/2026	465,000	510,626	476,305
PVTPL Masonite Intl Corp New	5.63%	03/15/2023	530,000	545,838	514,100
PVTPL Masonite Intl Corp New	5.75%	09/15/2026	600,000	600,000	565,500
PVTPL Mattel 144a	6.75%	12/31/2025	4,000,000	3,841,521	3,568,760
PVTPL Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	679,500
PVTPL Midcontinent Fixed	6.88%	08/15/2023	1,460,000	1,505,200	1,496,500
PVTPL Morgan Stanley Cap I Tr 2014 MP Cl B	3.69%	08/11/2033	1,090,000	1,127,517	1,109,411
PVTPL MSCI	5.25%	11/15/2024	1,875,000	1,904,169	1,865,625
PVTPL MSCI	5.75%	08/15/2025	2,900,000	3,012,819	2,921,750
PVTPL MSCI T	4.75%	08/01/2026	2,355,000	2,306,738	2,231,362
PVTPL Mueller Wtr Prods	5.50%	06/15/2026	253,000	253,230	245,410
PVTPL Narragansett Elec Co	3.92%	08/01/2028	400,000	400,000	404,996
PVTPL Nationwide Mut Ins Co Nationwide Mut Ins Co	4.95%	04/22/2044	390,000	432,459	393,113
PVTPL Nationwide Mut Ins Co Surplus	9.38%	08/15/2039	4,500,000	7,115,663	6,817,352
PVTPL Navistar Intl Corp New	6.63%	11/01/2025	1,520,000	1,520,000	1,466,800
PVTPL Netflix	5.88%	11/15/2028	2,225,000	2,220,678	2,162,032
PVTPL Netflix	6.38%	05/15/2029	500,000	500,000	493,125
PVTPL New Eng Mut Life Ins Co Surp	7.88%	02/15/2024	470,000	594,426	554,267
PVTPL New Home Co	7.25%	04/01/2022	1,285,000	1,271,649	1,166,138
PVTPL Newmark Group	6.13%	11/15/2023	3,055,000	3,021,645	3,008,204
PVTPL Nielsen Co Lux Sarl/ The	5.00%	02/01/2025	1,250,000	1,250,000	1,168,750
PVTPL Nine Energy Svc	8.75%	11/01/2023	1,895,000	1,904,091	1,800,250
PVTPL Northwestern Mut Life Ins Co Surplus	3.85%	09/30/2047	660,000	671,748	597,666
PVTPL Novelis Corp	6.25%	08/15/2024	2,410,000	2,404,838	2,265,400
PVTPL Novelis Corp 144a	5.88%	09/30/2026	5,200,000	5,014,716	4,602,000
PVTPL Ocwen Ln	8.38%	11/15/2022	720,000	727,862	691,200
PVTPL Ohio Natl Finl Svcs	6.38%	04/30/2020	815,000	938,082	841,557
PVTPL Olympus Merger Sub	8.50%	10/15/2025	625,000	621,159	490,625
PVTPL Orion 2006 1 Ltd / Orion 2006 1 LLC Cl D 144a Var Rt	5.89%	09/10/2046	293,815	290,425	-
PVTPL Parsley Energy Llc/ Parsley Fin Corp	5.25%	08/15/2025	855,000	865,562	773,775
PVTPL Peaks Clo 2 Ltd 17 2a Cl A1 Var Rt	4.72%	07/20/2029	940,000	940,000	942,954
PVTPL Penske Truck Leasing Co L P/ Ptl Fin Co	3.40%	11/15/2026	355,000	354,712	331,771
PVTPL Pershing Rd Dev Co LLC IRS Fac Ls	3.14%	09/01/2026	774,302	710,934	728,611
PVTPL Pheaa Stud Ln Tr	2.91%	08/25/2040	2,015,116	2,015,116	2,009,641

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Poindexter J B	7.13%	04/15/2026	2,435,000	2,406,945	2,276,725
PVTPL Polaris Inter Corp	8.50%	12/01/2022	1,645,000	1,628,550	1,500,437
PVTPL Post Hldgs 144a	5.00%	08/15/2026	745,000	739,412	677,950
PVTPL President & Fellows Harvard Cg Taxable Bd 2008d 144a	6.50%	01/15/2039	650,000	901,507	889,052
PVTPL Prestige Brands 144a	5.38%	12/15/2021	1,120,000	1,111,600	1,094,800
PVTPL Prime Sec One Ms 1st Priority Sr Secd	4.88%	07/15/2032	1,500,000	1,267,500	1,110,000
PVTPL Prosper Marketplace	3.11%	06/17/2024	551,467	551,014	550,494
PVTPL Prosper Marketplace Issuance Sr 18 2a CI A	3.35%	10/15/2024	409,418	409,403	408,631
PVTPL Qualitytech Lp	4.75%	11/15/2025	1,385,000	1,374,162	1,294,975
PVTPL Quicken Lns	5.25%	01/15/2028	1,265,000	1,252,692	1,119,525
PVTPL Quintiles Transnational Corp	4.88%	05/15/2023	1,055,000	1,058,308	1,033,900
PVTPL Rayonier A M Prods	5.50%	06/01/2024	394,000	373,038	347,705
PVTPL Realogy Group Llc/ Realogy Co Issuer Co 144a	4.88%	06/01/2023	1,600,000	1,566,543	1,392,000
PVTPL Reliance Std Life Global Fdg II Med Term	2.50%	01/15/2020	170,000	168,329	168,375
PVTPL Resideo Fdg	6.13%	11/01/2026	1,375,000	1,385,388	1,354,375
PVTPL Retl	3.56%	03/15/2033	3,972,856	3,972,856	3,964,855
PVTPL Rite Aid Corp Sr 144a	6.13%	04/01/2023	2,600,000	2,443,319	2,054,000
PVTPL Rivers Pittsburgh Borrower L P/ Rivers P	6.13%	08/15/2021	1,690,000	1,678,619	1,639,300
PVTPL Rockies Express Pipeline LLC 14a	6.00%	01/15/2019	925,000	957,375	925,000
PVTPL Santander	2.93%	05/20/2021	290,000	289,970	289,635
PVTPL Sawgrass Merg Sub	8.75%	12/15/2020	313,000	287,746	297,350
PVTPL SBA Tower Tr Secd Tower Rev Secs 2017 1c 144a	3.17%	04/11/2022	5,891,000	5,795,743	5,792,019
PVTPL SBA Tower Tr Sr 14 1a CI C Step Up	2.90%	10/11/2044	300,000	298,950	298,232
PVTPL SBA Tower Trust	3.45%	03/15/2048	3,080,000	3,048,184	3,061,061
PVTPL SCF Equip Leasing	3.41%	12/20/2023	256,537	256,497	256,053
PVTPL SCF Equip Leasing 2017 1 LLC Equip-cont Backed	3.77%	01/20/2023	335,706	335,635	336,942
PVTPL Schlumberger Fin Cda Ltd Schlumberger	2.65%	11/20/2022	250,000	249,825	242,624
PVTPL Schlumberger Hldgs Corp	4.00%	12/21/2025	450,000	449,708	444,168
PVTPL Shea Homes Ltd Partnership / Shea Homes Fdg Corp 144a	5.88%	04/01/2023	2,060,000	1,999,675	1,859,150
PVTPL Sirius XM Holdings	5.00%	08/01/2027	620,000	626,200	566,525
PVTPL Sirius XM Radio	5.38%	04/15/2025	300,000	300,000	284,250
PVTPL Sirius XM Radio	5.38%	07/15/2026	478,000	461,569	446,930
PVTPL Six Flags Entmt Corp New	4.88%	07/31/2024	364,000	364,280	343,070
PVTPL Six Flags Entmt Corp New	5.50%	04/15/2027	108,000	112,320	101,790
PVTPL SLM Student Ln Edc Repackaging Tr 2013 M	3.50%	10/28/2029	855,731	839,656	840,087
PVTPL Smithfield Foods	4.25%	02/01/2027	485,000	484,413	452,105
PVTPL Solarcity Lmc	5.58%	08/21/2045	7,835,000	7,957,422	8,018,347
PVTPL Sonic Cap Llc/ Sonic Inds Llc/ Sri Rea	4.47%	05/20/2046	459,440	458,488	466,153



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Sothebys	4.88%	12/15/2025	307,000	287,812	277,835
PVTPL Sprint Nextel Corp	7.00%	03/01/2020	1,990,000	2,263,662	2,039,750
PVTPL Sprint Spectrum / Sprint	5.15%	03/20/2028	225,000	225,000	221,062
PVTPL Stevens Hldg Co	6.13%	10/01/2026	915,000	928,325	901,275
PVTPL Structured Ast Secs Corp Mtg Ln Tr2006 Ars1 Cl A1 Var Rt	2.73%	02/25/2036	3,814,406	2,002,037	188,249
PVTPL Summit Materials LLC	5.13%	06/01/2025	750,000	733,175	682,500
PVTPL Suttonpark Structured Settlements	4.92%	11/15/2058	2,232,955	2,230,291	2,411,040
PVTPL Symantec Corp	5.00%	04/15/2025	787,000	821,209	734,017
PVTPL Taco Bell Fdg LLC 2018 1 Sr Secd	4.94%	11/25/2048	400,000	400,000	406,324
PVTPL Tal Advantage V LLC	3.55%	11/20/2038	319,583	307,125	318,260
PVTPL Tallgrass Energy Partners Lp/ Tallgrass	5.50%	09/15/2024	1,915,000	1,931,405	1,881,488
PVTPL Targa Res Partners Lp/ Targa Res	5.88%	04/15/2026	1,520,000	1,523,275	1,478,200
PVTPL Teachers Ins	4.90%	09/15/2044	90,000	98,048	93,323
PVTPL Tegna Bnds 144a	5.50%	09/15/2024	150,000	152,560	145,312
PVTPL Tenet Healthcare Corp	7.50%	01/01/2022	615,000	615,000	624,225
PVTPL Tesla Auto Lease Trust	2.97%	04/20/2020	150,000	150,193	149,431
PVTPL Textainer Marine Containers Limited	3.72%	05/20/2042	340,200	340,185	339,515
PVTPL Tharaldson Hotel Portfolio	3.13%	11/11/2034	467,414	467,122	464,031
PVTPL Towd Pt Mtg Tr	2.75%	05/25/2055	3,787,414	3,794,089	3,730,198
PVTPL Towd Pt Mtg Tr	3.25%	03/25/2058	842,936	837,912	830,482
PVTPL Transdigm Uk Hldgs Plc	6.88%	05/15/2026	400,000	396,960	381,000
PVTPL Transocean Pontus Ltd	6.13%	08/01/2025	1,039,000	1,029,360	1,002,635
PVTPL Tronox	6.50%	04/15/2026	170,000	170,000	141,100
PVTPL Tronox Finance Plc Bnds	5.75%	10/01/2025	269,000	274,032	217,890
PVTPL Ttoward Pt Mtg Tr 2017 2 Asset Backed Secs Cl A1 Var Rt	2.75%	04/25/2057	584,645	577,629	571,760
PVTPL Ttx Co Medium Term	4.40%	05/01/2021	3,000,000	3,310,590	3,058,080
PVTPL Tutor Perini Corp	6.88%	05/01/2025	780,000	778,500	725,400
PVTPL Ultra Res	6.88%	04/15/2022	2,235,000	1,836,983	782,250
PVTPL Usis Merger Sub	6.88%	05/01/2025	1,100,000	1,074,500	1,009,910
PVTPL Valeant Pharmaceuticals Intl	9.25%	04/01/2026	2,600,000	2,613,719	2,600,000
PVTPL Verizon Owner Tr 2016 2 Ast Backedctf Cl A 144a	1.68%	05/20/2021	4,495,724	4,495,258	4,470,062
PVTPL Verizon Owner Tr 2017 3 Cl A 1a	2.06%	04/20/2022	4,400,000	4,399,129	4,347,090
PVTPL Vfh Parent Llc/ Orchestra Co Issuerinc 07 20 2017	6.75%	06/15/2022	1,625,000	1,646,306	1,579,451
PVTPL Wand Merger Corp	8.13%	07/15/2023	500,000	500,000	487,500
PVTPL Wand Merger Corp	9.13%	07/15/2026	1,380,000	1,380,000	1,342,050
PVTPL Waterford Gaming L L C/ Waterford Gamin	8.63%	12/31/2040	82,698	82,698	16,540
PVTPL Wea Fin LLC	4.75%	09/17/2044	1,580,000	1,746,200	1,578,300
PVTPL Wellcare Health Plans	5.38%	08/15/2026	515,000	515,000	496,975
PVTPL Westrock Co	3.75%	03/15/2025	560,000	558,454	549,497
PVTPL Williams Scotsman Intl	7.88%	12/15/2022	1,605,000	1,618,525	1,568,888
PVTPL Williams Scotsman Intl	6.88%	08/15/2023	440,000	443,038	422,400

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Wolverine World Wide	5.00%	09/01/2026	418,000	408,892	386,650
PVTPL Wrigley Wm Jr Co	2.90%	10/21/2019	835,000	845,087	833,754
PVTPL XPO Logistics	6.50%	06/15/2022	6,455,000	6,678,248	6,398,519
PVTPL1 Nielsen Fin LLC 144a	5.00%	04/15/2022	4,274,000	4,277,636	4,081,670
QEP Res	6.88%	03/01/2021	480,000	508,461	483,600
QEP Res	5.63%	03/01/2026	500,000	504,375	415,000
QEP Resources	5.25%	05/01/2023	760,000	749,450	672,600
Qualcomm	3.25%	05/20/2027	16,010,000	14,716,072	14,892,502
QVC	5.95%	03/15/2043	11,420,000	11,238,591	10,244,128
Radian Group	5.50%	06/01/2019	80,000	82,700	79,900
Radian Group	7.00%	03/15/2021	713,000	779,385	741,520
Range Res Corp	5.75%	06/01/2021	1,490,000	1,526,325	1,441,575
Range Res Corp	5.88%	07/01/2022	3,260,000	3,226,924	3,015,500
Range Res Corp	5.00%	03/15/2023	19,355,000	18,998,112	17,032,400
Range Res Corp Fixed	5.00%	08/15/2022	765,000	763,088	684,675
Regency Energy	5.88%	03/01/2022	510,000	520,364	530,642
Regions Bk Birmingham Ala	2.75%	04/01/2021	555,000	555,070	545,849
Regions Finl Corp	7.38%	12/10/2037	2,095,000	2,827,313	2,644,280
Rep Svcs	5.25%	11/15/2021	2,611,000	2,734,344	2,763,981
Republic Svcs	5.50%	09/15/2019	4,900,000	5,486,916	4,975,911
Republic Svcs	3.95%	05/15/2028	590,000	582,778	590,381
Resdntl Ast Mtg	3.63%	08/25/2033	1,060,502	657,240	1,039,294
Reynolds Amern Fixed	5.85%	08/15/2045	625,000	695,428	580,644
RLI Corp	4.88%	09/15/2023	250,000	249,285	255,538
Rochester Gas	3.10%	06/01/2027	300,000	299,409	286,200
Rock Tenn Co	3.50%	03/01/2020	340,000	338,471	339,695
Rock Tenn Co	4.00%	03/01/2023	250,000	247,984	249,883
Rockwell Collins	3.20%	03/15/2024	310,000	309,107	298,533
Rohm & Haas Co	7.85%	07/15/2029	100,000	134,902	125,078
Ross Stores	3.38%	09/15/2024	350,000	355,442	343,858
Rp Crown Parent LLC Initial Term Loan	0.00%	10/12/2023	1,845,293	1,789,793	1,773,880
S Carolina Elec	6.05%	01/15/2038	1,500,000	1,776,094	1,768,862
S Carolina Elec	4.60%	06/15/2043	5,523,000	5,416,369	5,657,872
Sabine Pass	5.63%	04/15/2023	575,000	643,184	605,809
Sabine Pass	5.75%	05/15/2024	630,000	673,725	657,315
Sabine Pass Liquefaction LLC	5.88%	06/30/2026	1,150,000	1,150,000	1,217,625
Safina Ltd	1.55%	01/15/2022	333,902	330,796	327,903
Salesforce	3.25%	04/11/2023	510,000	509,694	512,620
Salesforce	3.70%	04/11/2028	170,000	171,574	170,898
San Clemente	3.59%	08/27/2021	143,837	154,286	145,461
Santander Dr Auto	2.57%	04/15/2021	21,193	21,248	21,188
Santander Dr Auto	2.19%	03/15/2022	650,000	649,919	645,404
Santander Dr Auto	3.39%	04/15/2022	710,000	720,518	711,091
Santander Dr Auto	3.29%	10/17/2022	145,000	144,979	145,097
Santander Dr Auto Fixed	2.79%	08/15/2022	225,000	224,948	223,930
Santander Hldgs	4.45%	12/03/2021	370,000	369,345	376,411



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Santander Hldgs	3.40%	01/18/2023	480,000	469,054	460,632
Sc Elec & Gas Co Sc Elec & Gas Co 99 807kdj2 X7 9446	5.30%	05/15/2033	3,475,000	3,891,757	3,759,234
Schlumberger Hldgs Corp 144a	3.00%	12/21/2020	630,000	628,576	624,539
Schweitzer Mauduit	6.88%	10/01/2026	1,365,000	1,368,356	1,283,100
Scientific Games Fixed	10.00%	12/01/2022	427,000	419,506	433,405
Scotts Miracle Gro	5.25%	12/15/2026	239,000	228,842	217,490
Scotts Miracle Gro Co	6.00%	10/15/2023	226,000	242,385	224,870
Scripps Networks	3.95%	06/15/2025	510,000	486,777	495,649
Seagate Hdd Cayman	4.88%	06/01/2027	460,000	411,099	390,396
Seagate Hdd Cayman	5.75%	12/01/2034	500,000	512,605	389,052
Seagate Hdd Cayman Fixed	4.75%	01/01/2025	594,000	577,258	526,814
Selectome REIT	4.25%	05/15/2024	440,000	436,036	423,996
Semgroup Corp	6.38%	03/15/2025	500,000	486,250	461,250
Semgroup Corp	7.25%	03/15/2026	850,000	833,125	794,750
Sequoia Mtg Tr	3.50%	05/25/2045	449,471	459,865	441,869
Sequoia Mtg Tr	3.50%	02/25/2047	255,074	260,176	251,816
Service Corp Intl	7.50%	04/01/2027	150,000	168,000	162,000
Sesi L L C Fixed	7.75%	09/15/2024	478,000	497,120	380,010
Shea Homes Ltd	6.13%	04/01/2025	1,500,000	1,482,950	1,327,500
Sherwin Williams	2.75%	06/01/2022	445,000	450,106	430,764
Shire Acquisitions	1.90%	09/23/2019	1,000,000	999,190	985,986
Shire Acquisitions	2.40%	09/23/2021	5,720,000	5,698,161	5,531,148
Sierra Pac Pwr Co	2.60%	05/01/2026	461,000	448,866	429,480
Simmons Foods	7.75%	01/15/2024	635,000	635,000	638,175
Simmons Foods	5.75%	11/01/2024	239,000	191,133	169,690
SLM Corp	8.00%	03/25/2020	833,000	875,691	846,411
SLM Corp Medium Term	7.25%	01/25/2022	12,000,000	13,304,222	11,580,000
SLM Pvt Cr Stud Ln Tr 2006 A Stud Ln Bkdnt Cl A 5	3.08%	06/15/2039	2,545,249	2,252,545	2,468,843
Sm Energy Co	6.75%	09/15/2026	239,000	234,220	213,905
Small Business Admin Gtd De Part Ctf Partctf	3.62%	09/01/2033	8,720,333	9,080,559	9,006,246
Small Business	4.43%	05/01/2029	2,075,715	2,204,155	2,167,213
Small Business	4.38%	01/01/2030	3,065,076	3,248,277	3,217,790
Small Business	4.11%	05/01/2030	1,484,417	1,539,619	1,554,690
Small Business	2.51%	03/01/2032	282,529	280,650	279,517
Small Business Admin	4.05%	12/01/2029	3,292,819	3,541,559	3,428,977
Small Business Admin	2.84%	04/01/2037	4,162,837	4,162,837	4,024,710
Small Business Admin Gtd Dev	2.20%	09/01/2032	320,518	318,626	311,913
Small Business Admin Gtd Dev Partn	1.98%	05/01/2024	1,936,916	1,936,916	1,907,087
Small Business Admin Gtd Dev Partn	3.38%	11/01/2033	561,364	586,099	573,018
Small Business Admin Gtd Dev Partn	3.21%	03/01/2034	6,454,213	6,657,709	6,527,339
Small Business Admin Gtd Dev Partn	2.82%	08/01/2035	5,072,691	5,093,635	4,971,612
Small Business Admin Gtd Dev Partn	2.82%	09/01/2035	7,855,783	8,013,320	7,696,004
Small Business Admin Gtd Dev Partn 2016 20I Cl 1	2.81%	12/01/2036	7,218,820	7,226,766	7,051,365
Small Business Admin Gtd Dev Partn Ctf	4.07%	06/01/2023	29,228	30,762	29,821

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Small Business Admin Gtd Dev Partn Ctf	4.86%	01/01/2025	309,108	322,268	318,739
Small Business Admin Gtd Dev Partn Ctf	4.95%	03/01/2025	145,230	145,735	150,029
Small Business Admin Gtd Dev Partn Ctf	6.22%	12/01/2028	1,391,429	1,525,105	1,514,859
Small Business Admin Gtd Dev Partn Ctf	2.76%	10/01/2031	2,690,997	2,696,445	2,701,158
Small Business Admin Gtd Dev Partn Ctf	2.63%	02/01/2032	207,879	207,879	208,292
Small Business Admin Gtd Dev Partn Ctf	2.37%	08/01/2032	3,596,136	3,489,344	3,532,114
Small Business Admin Gtd Dev Partn Ctf	3.00%	05/01/2034	5,248,362	5,322,683	5,298,505
Small Business Admin Gtd Dev Partn Ctf	2.88%	05/01/2037	12,829,275	12,887,694	12,581,670
Small Business Admin Gtd Dev Partn Ctf	4.00%	11/01/2043	11,800,000	11,800,000	12,285,877
Small Business Admin Gtd Dev Partn Ctf 2004 20k Partn Ctf	4.88%	11/01/2024	429,756	425,513	444,256
Small Business Admin Gtd Dev Partn Ctf 2005 20g	4.75%	07/01/2025	820,135	840,392	844,608
Small Business Admin Gtd Dev Partn Ctf 2005 20i	4.76%	09/01/2025	229,536	229,489	236,698
Small Business Admin Gtd Dev Partn Ctf 2006 20e Partn Ctf	5.87%	05/01/2026	621,814	643,817	650,776
Small Business Admin Gtd Dev Partn Ctf 2007 20e Partn	5.31%	05/01/2027	898,050	974,384	943,288
Small Business Admin Gtd Dev Partn Ctf 2008 20a Partn Ctf	5.17%	01/01/2028	2,764,205	2,985,941	2,906,216
Small Business Admin Gtd Dev Partn Ctf 2008 20e Partn Ctf	5.49%	05/01/2028	826,410	875,442	882,082
Small Business Admin Gtd Dev Partn Ctf 2008 20k Partn Ctf	6.77%	11/01/2028	1,164,750	1,280,468	1,269,047
Small Business Admin Gtd Dev Partn Ctf 2009 20a Partn Ctf	5.72%	01/01/2029	567,643	587,154	609,007
Small Business Admin Gtd Dev Partn Ctf 2012 20e CI 1	2.38%	05/01/2032	366,825	363,588	360,282
Small Business Admin Gtd Dev Partn Ctf Sr 2018 20b CI 1	3.22%	02/01/2038	13,046,027	12,880,012	13,032,341
Small Business Admin Gtd Partn Ctf	2.52%	09/10/2027	17,033,218	16,604,192	16,722,686
Small Business Admin Gtd Partn Ctf Gtd	2.35%	03/10/2023	4,926,350	4,907,822	4,874,919
Small Business Administration	2.21%	02/01/2033	221,884	210,443	215,996
Small Business Administration	3.04%	03/01/2037	12,553,150	12,818,837	12,402,977
Small Business Administration Se 2018 10a CI	3.19%	03/10/2028	1,586,685	1,586,836	1,607,095
Small Business Fixed	2.98%	07/01/2037	13,964,489	14,179,251	13,788,718
Small Business Fixed	2.75%	08/01/2037	6,567,842	6,567,842	6,386,458
Sonic Automotive	5.00%	05/15/2023	1,400,000	1,283,762	1,270,500
Southn Cal Edison	1.85%	02/01/2022	212,500	211,776	206,680
Southn Cal Edison	3.40%	06/01/2023	325,000	324,662	323,135
Southn Co Gas Cap	2.45%	10/01/2023	290,000	284,392	276,423
Southn Nat Gas Co	8.00%	03/01/2032	815,000	1,000,576	1,036,622
Southwestn Energy Fixed	7.50%	04/01/2026	1,854,000	1,872,405	1,752,030
Southwestn Energy Fixed	7.75%	10/01/2027	100,000	103,875	95,000
Southwestn Energy Step CPN	6.20%	01/23/2025	1,000,000	962,500	893,750
Spcl1 Amern Airs Pass	5.25%	07/31/2022	3,943,887	4,014,014	4,027,695
Spcl1 Gen Elec Cap Corp	5.88%	01/14/2038	180,000	218,941	172,096
Spectra Energy	4.75%	03/15/2024	430,000	443,321	441,901



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Spectrum Brands	6.63%	11/15/2022	1,780,000	1,880,294	1,802,250
Spectrum Brands	5.75%	07/15/2025	1,949,000	2,045,671	1,850,965
Speedway Fixed	5.13%	02/01/2023	436,000	438,732	427,280
Spirit Aerosystems	4.60%	06/15/2028	500,000	499,930	480,002
Springleaf Fin	7.13%	03/15/2026	2,460,000	2,464,742	2,195,550
Sprint Cap Corp	6.90%	05/01/2019	300,000	315,750	301,500
Sprint Cap Corp	6.88%	11/15/2028	5,125,000	5,110,935	4,843,125
Sprint Cap Corp	8.75%	03/15/2032	480,000	479,440	506,400
Sprint Corp	9.25%	04/15/2022	1,000,000	1,132,500	1,142,500
Sprint Corp Fixed	7.63%	02/15/2025	488,000	537,220	488,000
Sprint Corp Fixed	7.63%	03/01/2026	200,000	200,000	197,500
Sprint Corporation	7.88%	09/15/2023	3,680,000	3,886,625	3,776,600
Sprint Nextel Corp	7.00%	08/15/2020	400,000	416,000	409,520
Sprint Spectrum Co	3.36%	03/20/2023	608,438	613,366	600,832
SRC Energy	6.25%	12/01/2025	1,860,000	1,845,850	1,543,800
St Str Corp	3.70%	11/20/2023	5,000,000	5,075,800	5,050,490
Starwood Ppty Tr	5.00%	12/15/2021	890,000	898,719	874,425
State Str Corp	3.54%	08/18/2020	14,960,000	15,079,082	15,028,143
Steel Dynamics	5.50%	10/01/2024	593,000	608,650	587,070
Structured Asset Secs Corp	4.38%	08/25/2034	614,325	583,224	612,668
Structured Ast	3.06%	09/25/2034	3,191,028	2,903,835	3,136,021
Structured Ast Secs Corp	3.54%	07/25/2032	170,929	133,770	169,249
Subn Propane	5.88%	03/01/2027	777,000	755,228	687,645
Summit Matls LLC	8.50%	04/15/2022	870,000	870,000	909,150
Summit Matls LLC / Fin	6.13%	07/15/2023	2,640,000	2,651,012	2,613,600
Summit Midstream	5.50%	08/15/2022	21,000	20,685	19,950
Summit Midstream Hldgs Llc/ Summit Mids	5.75%	04/15/2025	277,000	263,150	254,840
Sunoco Logistics	3.90%	07/15/2026	535,000	532,924	494,081
Sunoco Lp/ Sunoco Fixed	5.50%	02/15/2026	400,000	404,000	379,000
Suntrust Bank	3.30%	05/15/2026	200,000	205,650	189,515
Suntrust Bk Atlanta Ga Medium Term	3.15%	08/02/2022	14,559,000	14,544,021	14,395,764
Synchrony Finl	3.95%	12/01/2027	650,000	632,186	547,481
Synovus Finl Corp	3.13%	11/01/2022	4,895,000	4,707,277	4,619,607
T Mobile USA	6.50%	01/15/2024	3,385,000	3,466,812	3,461,162
T Mobile USA	6.00%	04/15/2024	800,000	800,000	800,000
T Mobile USA	6.38%	03/01/2025	2,800,000	2,856,694	2,828,000
T Mobile USA	5.13%	04/15/2025	2,005,000	1,998,250	1,947,356
T Mobile USA	6.50%	01/15/2026	1,900,000	1,934,488	1,938,000
T Mobile USA	4.50%	02/01/2026	1,265,000	1,265,000	1,160,638
T Mobile USA	5.38%	04/15/2027	3,470,000	3,446,425	3,348,550
T Mobile USA	4.75%	02/01/2028	3,615,000	3,545,088	3,271,575
Talos Prodt n Llc/ Talos Prodt n Fin	11.00%	04/03/2022	2,163,081	2,411,638	2,076,558
Targa Res Partners Lp Corp Bd	4.25%	11/15/2023	160,000	155,162	148,200
Targa Res/ Targa Res Fin Corp	5.38%	02/01/2027	80,000	79,896	75,000
TD Ameritrade Hldg	2.95%	04/01/2022	160,000	163,904	158,284
Teachers Ins	6.85%	12/16/2039	86,000	86,622	111,818

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Tech Data Corp	3.70%	02/15/2022	6,500,000	6,504,274	6,377,248
Tech Data Corp	4.95%	02/15/2027	3,754,000	3,645,082	3,523,741
Tempur Sealy Intl	5.63%	10/15/2023	200,000	204,580	193,000
Tenaska Ga	9.50%	02/01/2030	902,959	1,103,867	1,081,275
Tenet Healthcare Corp	8.13%	04/01/2022	1,265,000	1,303,788	1,268,162
Tenet Healthcare Corp	4.63%	07/15/2024	1,095,000	1,078,750	1,018,350
Tennant Co	5.63%	05/01/2025	2,000,000	1,996,229	1,885,000
Tenneco	5.00%	07/15/2026	1,300,000	1,169,681	1,000,025
Tenneco New Fixed	5.38%	12/15/2024	520,000	463,450	448,500
Tesoro Logistics	6.25%	10/15/2022	217,000	226,222	221,340
Tesoro Logistics	5.25%	01/15/2025	1,627,000	1,698,794	1,656,231
Texaco Cap	8.00%	08/01/2032	420,000	629,076	600,608
Thc Escr Corp	6.00%	10/01/2020	5,005,000	5,322,912	5,067,562
Time Warner Cable	8.75%	02/14/2019	90,000	97,009	90,502
Time Warner Cable	8.25%	04/01/2019	700,000	721,514	707,855
Time Warner Cable	4.13%	02/15/2021	570,000	587,588	572,335
Time Warner Cable	6.55%	05/01/2037	1,000,000	993,560	1,026,240
Time Warner Cable	7.30%	07/01/2038	390,000	498,490	422,781
Time Warner Cable	5.88%	11/15/2040	210,000	224,287	200,562
Time Warner Cable	4.50%	09/15/2042	2,000,000	1,854,420	1,607,806
Time Warner Entmt	8.38%	07/15/2033	140,000	190,831	170,677
Time Warner Fixed	3.60%	07/15/2025	400,000	397,131	378,849
Time Warner New	4.70%	01/15/2021	340,000	339,637	348,646
Time Warner New	4.75%	03/29/2021	260,000	265,954	266,557
Timken Co Fixed	4.50%	12/15/2028	100,000	99,868	98,447
Titan Intl	6.50%	11/30/2023	1,060,000	1,053,200	948,700
TJX Cos New	2.25%	09/15/2026	90,000	87,317	81,656
Toll Bros Fin Corp	4.88%	11/15/2025	2,205,000	2,265,638	2,061,675
Torchmark Corp	3.80%	09/15/2022	3,594,000	3,616,396	3,619,449
Tote Shipholdings	3.40%	10/16/2040	1,188,000	1,188,000	1,161,295
Towd Pt Mtg Tr	3.50%	04/25/2055	3,283,926	3,346,121	3,271,684
Toyota Auto Receivables	3.48%	03/15/2023	955,000	954,793	962,624
Toyota Auto Receivables 2017 D	1.93%	01/18/2022	8,970,000	8,969,173	8,845,021
Toyota Mtr Cr Corp Medium Term	3.02%	02/13/2020	200,000	200,000	199,265
Transdigm	5.50%	10/15/2020	790,000	790,000	784,075
Transdigm	6.00%	07/15/2022	1,753,000	1,759,555	1,726,705
Transdigm	6.50%	07/15/2024	865,000	865,000	841,212
Transdigm	6.50%	05/15/2025	915,000	933,888	873,825
Transdigm	6.38%	06/15/2026	444,000	450,773	412,920
Transmontaigne	6.13%	02/15/2026	2,135,000	2,084,712	1,910,825
Transocean	5.88%	01/15/2024	1,000,000	990,000	957,500
Transocean Step CPN	9.35%	12/15/2041	500,000	303,250	416,250
Trcrtntl Gas Pipe	7.85%	02/01/2026	730,000	736,204	882,488
Treehouse Foods	6.00%	02/15/2024	2,220,000	2,280,488	2,197,800
Tribune Media Co	5.88%	07/15/2022	231,000	232,531	232,155
Triumph Group Fixed	7.75%	08/15/2025	1,150,000	1,161,912	1,014,875



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
TTM Technologies	5.63%	10/01/2025	60,000	60,000	55,800
U S Bancorp Medium Fixed	3.60%	09/11/2024	5,201,000	5,240,207	5,176,014
U S Bancorp Medium Term Sub	2.95%	07/15/2022	1,550,000	1,553,716	1,528,909
U S Bk Natl Assn Cincinnati Ohio Var Rt	2.99%	10/28/2019	14,010,000	14,076,804	14,031,449
Un Carbide	7.88%	04/01/2023	500,000	634,910	571,940
Un Pac Res Group	7.15%	05/15/2028	780,000	911,587	850,141
Un Pac Rr Co	6.63%	01/27/2022	34,681	39,493	37,728
Un Pac Rr Co	3.23%	05/14/2026	5,330,509	5,343,038	5,234,171
Un Pac Rr Co	5.08%	01/02/2029	2,184,427	2,340,456	2,314,106
Un Pac Rr Co Pass Thru Tr Passthru Ctf 2000 1 8 01 10 21 07 10 2003	8.00%	01/10/2021	115,614	134,106	116,904
Union Pac Corp	3.75%	07/15/2025	360,000	360,077	363,416
Union Pac Corp	3.95%	09/10/2028	1,150,000	1,149,076	1,148,431
Union Pac Corp	4.50%	09/10/2048	1,000,000	1,013,828	986,046
Union Pac Rr Co 2015 1 Pass Thru Tr	2.69%	05/12/2027	1,123,934	1,094,037	1,078,004
United Parcel	3.25%	04/01/2023	10,030,000	10,050,862	9,970,241
United Parcel Svc	2.50%	04/01/2023	250,000	249,230	243,220
United Rentals North Am	4.63%	07/15/2023	880,000	880,000	863,500
United Rentals North Amer	5.50%	07/15/2025	835,000	838,864	786,988
United Rentals North Amer	6.50%	12/15/2026	2,198,000	2,186,775	2,165,030
United Rentals North Amer	4.88%	01/15/2028	995,000	976,056	873,112
United Technologies Corp	3.95%	08/16/2025	920,000	919,072	912,875
United Technologies Corp	4.13%	11/16/2028	860,000	858,792	852,003
Unitedhealth Group	2.70%	07/15/2020	470,000	467,923	468,320
Unitedhealth Group	1.95%	10/15/2020	8,000,000	7,925,760	7,860,384
Unitedhealth Group	2.88%	12/15/2021	310,000	306,680	308,998
Unitedhealth Group Fixed	3.88%	12/15/2028	14,705,000	14,811,464	14,895,297
Unum Group	4.00%	03/15/2024	6,000,000	6,217,500	5,955,378
Unum Group	3.88%	11/05/2025	3,481,000	3,491,000	3,395,559
Unum Group	5.75%	08/15/2042	950,000	968,259	946,812
US Awys	8.00%	04/01/2021	350,699	389,715	362,069
US Bank Na Cin Fixed	3.15%	04/26/2021	510,000	509,969	510,470
US Bank National Assn Cincinnati	2.83%	04/26/2021	15,085,000	15,104,741	15,027,224
Usb Cap IX Normalome Tr Secs	3.50%	12/31/2049	7,296,000	5,565,475	5,399,040
Utd Airls	3.50%	03/01/2030	224,000	213,873	219,889
Utd Airls 2014 2 Fixed	3.75%	03/03/2028	7,526,267	7,562,030	7,355,948
Utd Airls Pass	3.10%	01/07/2030	509,610	478,422	490,734
Utd Contl Hldgs	4.25%	10/01/2022	485,000	487,086	468,025
Utd Parcel Svc	3.01%	05/16/2022	9,035,000	9,074,754	9,057,877
Utd Parcel Svc	3.05%	11/15/2027	170,000	169,259	161,922
Utd Rentals N Amer	5.75%	11/15/2024	443,000	451,420	426,388
Utd Rentals N Amer	5.88%	09/15/2026	500,000	482,500	471,250
Utd Rentals N Amer	5.50%	05/15/2027	300,000	303,000	278,250
Utd Technologies	4.50%	06/01/2042	310,000	307,112	292,870
Utd Technologies	4.63%	11/16/2048	305,000	304,033	294,535
Valero Energy	4.38%	12/15/2026	690,000	709,536	678,516

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Valero Energy Corp	6.63%	06/15/2037	350,000	417,732	383,473
Validus Hldgs Ltd	8.88%	01/26/2040	480,000	752,538	695,078
Valmont Inds	5.25%	10/01/2054	100,000	99,398	89,347
Valvoline	5.50%	07/15/2024	500,000	499,375	488,750
Ventas Realty Lp	3.50%	02/01/2025	680,000	682,026	650,941
Ventas Rlty Ltd	3.13%	06/15/2023	510,000	507,101	497,147
Verisign	5.25%	04/01/2025	1,895,000	1,945,475	1,876,050
Verisign Fixed	4.75%	07/15/2027	1,820,000	1,770,150	1,706,796
Verizon	3.50%	11/01/2021	4,140,000	4,151,840	4,184,348
Verizon	2.63%	08/15/2026	330,000	299,690	299,188
Verizon	4.50%	08/10/2033	1,160,000	1,165,730	1,145,020
Verizon	7.35%	04/01/2039	473,000	616,608	601,523
Verizon	3.85%	11/01/2042	110,000	102,037	94,828
Verizon	4.86%	08/21/2046	290,000	300,136	285,003
Verizon	5.50%	03/16/2047	70,000	74,095	74,439
Verizon Communications	3.72%	05/15/2025	13,125,000	13,155,416	12,726,381
Verizon Communications	4.13%	03/16/2027	450,000	456,445	450,347
Verizon Communications	4.33%	09/21/2028	1,276,000	1,270,594	1,281,244
Verizon Communications	4.40%	11/01/2034	1,480,000	1,479,842	1,426,412
Verizon Communications	6.55%	09/15/2043	195,000	244,345	230,017
Verizon Communications	4.52%	09/15/2048	80,000	77,231	74,980
Verizon Communications Bnds	5.25%	03/16/2037	130,000	135,140	135,417
Verizon Fixed	3.50%	11/01/2024	200,000	204,168	197,255
Verizon Fixed	3.38%	02/15/2025	1,245,000	1,159,761	1,208,159
Verizon Owner Tr 2018 A Sr 18 A Cl A1a	3.23%	04/20/2023	730,000	729,989	734,476
Verizon Owner Tr 2018 A Sr 18 A Cl C	3.55%	04/20/2023	975,000	974,823	984,426
Viacom New	4.25%	09/01/2023	120,000	118,238	119,532
Viacom New	3.88%	04/01/2024	90,000	84,211	88,279
Viacom New	4.38%	03/15/2043	3,500,000	2,727,690	2,763,474
Visa	3.15%	12/14/2025	1,100,000	1,095,974	1,080,959
Visa	4.30%	12/14/2045	670,000	682,074	692,433
Vista Outdoor	5.88%	10/01/2023	538,000	524,335	489,580
Visual Edge	6.00%	12/31/2018	975	975	975
Vmware	3.90%	08/21/2027	7,425,000	6,809,963	6,586,086
Vndo 2012 6ave Mtg Tr	3.00%	11/15/2030	225,000	220,139	223,042
Voc Escrow Ltd	5.00%	02/15/2028	400,000	388,188	369,000
Volkswagen Auto Ln Enhanced Tr 2018 1	2.65%	07/20/2021	1,075,000	1,075,000	1,075,306
Voya Finl	4.80%	06/15/2046	2,000,000	2,015,740	1,904,972
Vulcan Matls Co	3.90%	04/01/2027	310,000	319,101	293,351
Vulcan Matls Co	4.50%	06/15/2047	460,000	460,524	390,218
Wabash Natl Corp	5.50%	10/01/2025	1,485,000	1,450,694	1,271,531
Wachovia Cap Tr III Fxd Fltg Rate Bd	5.57%	12/31/2049	1,540,000	1,460,262	1,392,930
Wachovia Corp New	5.50%	08/01/2035	5,870,000	6,413,654	6,318,967
Walgreens Boots	3.45%	06/01/2026	610,000	608,733	573,942
Walgreens Boots	4.65%	06/01/2046	5,100,000	5,143,416	4,597,941
Walmart	3.70%	06/26/2028	1,050,000	1,046,787	1,065,680



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Warner Media LLC	6.25%	03/29/2041	60,000	62,432	64,774
Waste Mgmt	2.40%	05/15/2023	6,000,000	5,682,371	5,754,720
Waste Mgmt	3.50%	05/15/2024	300,000	299,244	299,683
Waste Mgmt	7.38%	05/15/2029	280,000	350,392	345,993
Weekley Homes LLC	6.00%	02/01/2023	1,615,000	1,604,078	1,510,025
Weekley Homes Llc/ Finan	6.63%	08/15/2025	730,000	715,455	669,775
Wellcare Group	5.25%	04/01/2025	1,020,000	1,019,000	981,750
Wells Fargo & Co	3.07%	01/24/2023	765,000	751,421	745,052
Wells Fargo & Co	3.60%	01/24/2023	10,000,000	10,094,100	9,903,310
Wells Fargo & Co	4.48%	01/16/2024	90,000	99,719	91,080
Wells Fargo & Co	4.10%	06/03/2026	700,000	741,202	683,572
Wells Fargo & Co	3.00%	10/23/2026	1,630,000	1,628,641	1,508,930
Wells Fargo & Co	5.38%	11/02/2043	4,665,000	4,998,025	4,868,273
Wells Fargo & Co	5.61%	01/15/2044	1,159,000	1,023,305	1,256,951
Wells Fargo & Co	4.90%	11/17/2045	720,000	717,658	702,055
Wells Fargo & Co	4.40%	06/14/2046	1,600,000	1,638,762	1,467,699
Wells Fargo & Co	4.75%	12/07/2046	780,000	783,089	751,023
Wells Fargo & Co	5.90%	12/29/2049	760,000	771,125	724,090
Wells Fargo & Co	5.88%	12/29/2049	190,000	192,124	187,806
Wells Fargo & Co New	3.76%	10/31/2023	23,485,000	23,792,126	23,412,361
Wells Fargo & Co New Frn	6.56%	12/31/2049	3,350,000	3,468,320	3,329,062
Wells Fargo & Co New Medium Term	4.30%	07/22/2027	2,780,000	2,889,076	2,734,589
Wells Fargo & Co New Medium Term	4.65%	11/04/2044	100,000	101,096	94,140
Wells Fargo & Co Tranche # Sr 00129	3.45%	02/13/2023	390,000	392,155	381,817
Wells Fargo & Company	4.60%	04/01/2021	130,000	139,615	133,122
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,424,184
Wells Fargo Coml	3.78%	02/15/2048	300,000	294,105	296,083
Wells Fargo Coml	3.18%	07/15/2048	355,000	365,646	342,365
Wells Fargo Coml	3.69%	11/15/2048	8,750,000	9,193,652	8,827,954
Wells Fargo Coml	3.49%	11/15/2048	410,000	442,255	414,914
Wells Fargo Coml Mtg Tr	3.41%	05/15/2048	540,000	556,171	535,810
Welltower	4.25%	04/01/2026	300,000	319,563	299,466
Werner Finco Lp	8.75%	07/15/2025	630,000	630,000	562,275
Wesco Distr	5.38%	12/15/2021	1,655,000	1,653,006	1,634,312
Wesco Distr	5.38%	06/15/2024	477,000	468,062	449,572
Western Dig Corp	4.75%	02/15/2026	350,000	332,832	303,625
Westlake	3.61%	10/16/2023	800,000	801,125	800,446
Westlake	3.50%	01/16/2024	950,000	952,449	947,140
Weyerhaeuser Co	4.63%	09/15/2023	645,000	669,730	669,273
Weyerhaeuser Real	4.38%	06/15/2019	386,000	397,580	383,105
WFRBS Coml Mtg Tr	3.35%	05/15/2045	60,000	60,673	59,486
WFRBS Coml Mtg Tr 2012 C9 CI B	3.84%	11/15/2045	1,020,000	1,049,042	1,018,612
Wgl Hldgs	3.33%	03/12/2020	810,000	810,000	804,832
Whiting Pete Corp	1.25%	04/01/2020	240,000	220,500	226,900
Whiting Petroleum Corp	6.63%	01/15/2026	1,050,000	1,054,844	900,375
Wi Elec Pwr Co	5.70%	12/01/2036	490,000	489,623	578,095

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
William Carter Co	5.25%	08/15/2021	2,091,000	2,131,156	2,080,545
William Lyon Homes	6.00%	09/01/2023	625,000	625,000	562,500
Williams Companies	4.55%	06/24/2024	633,000	648,058	639,146
Williams Cos	8.75%	01/15/2020	270,000	283,176	282,142
Williams Cos	7.88%	09/01/2021	571,000	641,899	623,564
Williams Cos	3.70%	01/15/2023	280,000	271,950	273,143
Williams Cos	7.50%	01/15/2031	160,000	192,000	190,994
Williams Cos	7.75%	06/15/2031	970,000	1,182,188	1,171,722
Williams Partners	5.25%	03/15/2020	250,000	259,682	254,970
Williams Partners	5.80%	11/15/2043	150,000	163,312	150,687
World Finl Network	3.14%	01/17/2023	1,160,000	1,188,135	1,159,876
World Finl Network	1.72%	08/15/2023	2,760,000	2,739,084	2,730,082
World Finl Network	2.31%	08/15/2024	1,020,000	1,019,862	1,005,754
World Finl Network	3.07%	12/16/2024	1,060,000	1,059,989	1,056,942
World Finl Network	2.03%	04/15/2025	5,650,000	5,536,117	5,502,382
World Finl Network Cr Card Master	3.09%	04/17/2023	1,065,000	1,064,488	1,064,207
World Finl Network Cr Card Master	3.55%	08/15/2025	675,000	674,857	683,772
World Omni	3.06%	05/15/2023	210,000	209,962	209,802
World Omni Auto	2.15%	08/15/2022	200,000	200,812	198,317
World Omni Auto Receivables Tr	2.24%	06/15/2023	525,000	530,783	516,344
WPX Energy	6.00%	01/15/2022	405,000	408,241	393,862
WPX Energy	5.25%	09/15/2024	478,000	472,025	432,590
Wyndham Step CPN	5.40%	04/01/2024	8,755,000	8,667,100	8,339,138
Wyndham Worldwide Corp	3.90%	03/01/2023	1,796,000	1,683,750	1,652,320
Xilinx	2.95%	06/01/2024	350,000	348,138	334,069
XI Group Plc	4.89%	12/31/2049	160,000	145,800	149,293
Yale Univ Medium	7.38%	04/15/2096	670,000	846,742	841,160
Zoetis	3.25%	02/01/2023	7,000,000	6,673,590	6,894,258
Total Corporate Bonds			\$3,430,238,878	\$3,392,901,256	\$3,285,013,402

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Esc CB Lehman Bros Sub	0.00%	07/19/2017	\$ 370,000	\$ 342,302	\$ 37
Esc CB Rex Energy Corp	0.00%	10/01/2020	8,995,000	1,539,984	109,739
Esc Gabs Reliant C 2026	0.00%		2,700,000	2,266,834	-
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			\$13,675,000	\$4,957,896	\$117,476



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Al Econ Settlement Auth BP Settlement Rev	3.16%	09/15/2025	\$ 3,910,000	\$ 3,944,133	\$ 3,878,759
Alameda Cnty Calif Jt Pwrs Auth Lease Rev	7.05%	12/01/2044	115,000	165,890	163,778
Alaska St Intl Arpts Revs	6.28%	10/01/2035	30,000	32,962	31,570
American Mun Pwr Ohio Rev	6.62%	02/15/2023	160,000	201,718	180,648
American Mun Pwr Ohio Rev	7.33%	02/15/2028	300,000	381,000	374,103
American Mun Pwr Ohio Rev	7.83%	02/15/2041	310,000	429,596	454,302
American Mun Pwr Ohio Rev	7.50%	02/15/2050	335,000	477,281	482,196
Ann Arbor Mich	5.75%	05/01/2027	30,000	32,435	30,308
Az Brd Regt Univ Ariz Sys Rev Taxable Speed Ser A Build	6.64%	08/01/2044	2,075,000	2,271,007	2,177,588
Baraga Cnty Mich Mem Hosp Rev	6.50%	09/20/2036	4,420,000	4,511,287	4,627,386
Bay Area Toll Auth Calif Toll Brdg Rev	6.91%	10/01/2050	60,000	86,542	85,288
Bowling Green St Univ Ohio Gen Rcpts	6.73%	06/01/2039	20,000	22,504	21,061
Brentwood Calif Infrastructure Fing Auth-lease Rev	7.65%	10/01/2039	15,000	17,389	15,489
California Infrastructure & Economic Devbk Rev	6.49%	05/15/2049	100,000	124,090	132,265
California St	3.38%	04/01/2025	6,860,000	6,911,038	6,896,975
California St	7.70%	11/01/2030	740,000	901,738	800,539
California St	4.50%	04/01/2033	5,030,000	5,305,441	5,265,605
California St	7.95%	03/01/2036	1,050,000	1,268,405	1,108,548
California St	4.60%	04/01/2038	580,000	606,367	598,183
California St	7.30%	10/01/2039	9,000,000	13,157,554	12,354,480
California St	7.63%	03/01/2040	75,000	111,243	106,784
California St	7.60%	11/01/2040	645,000	1,065,811	939,255
California St Pub Wks Brd Lease Rev	5.79%	12/01/2021	22,201	25,197	23,408
California St Pub Wks Brd Lease Rev	8.00%	03/01/2035	90,000	106,668	95,270
California St Univ Rev	6.43%	11/01/2030	110,000	134,647	136,752
California State	7.55%	04/01/2039	1,290,000	1,900,260	1,847,990
Calleguas Las Virgenes Cal Pub Fing Authwtr Rev	5.94%	07/01/2040	75,000	100,027	94,066
Chesapeake Va	5.36%	12/01/2030	470,000	536,726	491,639
Chicago Ill	6.05%	01/01/2029	515,000	501,532	528,668
Chicago Ill	6.26%	01/01/2040	75,000	77,416	73,226
Chicago Ill Brd Ed	6.52%	12/01/2040	205,000	172,456	198,106
Chicago Ill O Hare Intl Arprt Rev	6.12%	01/01/2026	20,000	23,339	23,298
Chicago Ill O Hare Intl Arprt Rev	6.84%	01/01/2038	660,000	734,460	682,816
Chicago Ill Tran Auth Sales Tax Rcpts Rev	5.47%	12/01/2023	1,395,000	1,535,927	1,502,359
CMO GNMA 2018 118 Remic Passthr 3 Ctf CI Ac	3.20%	05/16/2049	139,413	136,826	137,804
Commonwealth Fing Auth Pa Rev	4.01%	06/01/2033	3,025,000	3,152,806	3,073,944
Connecticut St	5.09%	10/01/2030	4,000,000	4,565,360	4,340,040
Dallas Cnty Tex Hosp Dist	6.17%	08/15/2034	25,000	27,455	25,453
Dallas Tex Area Rapid Tran Sales Tax Rev	6.00%	12/01/2044	7,705,000	10,063,648	9,994,078
Delaware St Hsg Auth Rev	2.75%	12/01/2041	4,852,000	4,808,716	4,668,546
District Columbiaome Tax Rev	5.59%	12/01/2034	3,400,000	4,023,934	4,035,970

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Dot Headqtrrs II Lease Backed Mtg Fimtgser 2004 CI A 1 A Step Up 12 7 21	6.00%	12/07/2031	1,190,000	1,368,177	1,278,161
Dot Headquarters II Lease Backed Mtg Fin Tr CI A 2 144a Step Up	5.59%	12/07/2031	1,994,138	2,098,113	2,071,231
East Baton Rouge La Sew Commn Rev	6.09%	02/01/2045	900,000	1,006,515	925,920
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.03%	06/01/2032	3,700,000	4,464,938	4,159,651
Energy Northwest Wash Elec Rev	4.05%	07/01/2030	2,000,000	2,205,000	2,055,940
F N M A Gtd Remic Tr 1993 127 CI H	6.50%	07/25/2023	32,266	35,618	33,901
Fannie Mae Conn Ave Secs	3.81%	07/25/2029	1,372,707	1,372,707	1,376,848
Fannie Mae Conn Ave Secs	4.86%	01/25/2031	5,010,000	5,010,000	4,883,192
FDIC Gtd	3.25%	04/25/2038	192,067	198,310	190,433
Federal Farm Cr Bks	2.71%	03/29/2021	3,800,000	3,800,000	3,800,038
Federal Farm Cr Bks	3.17%	12/08/2027	9,200,000	9,127,872	9,007,720
Federal Farm Cr Bks	3.95%	05/09/2033	300,000	300,000	302,304
Federal Farm Cr Bks Cons Systemwide Bds	3.64%	04/16/2026	300,000	300,000	300,005
Federal Farm Cr Bks Cons Systemwide Bds	3.55%	09/08/2026	500,000	500,000	500,005
Federal Home Ln Bks	2.16%	10/11/2019	12,155,000	12,146,166	12,150,624
Federal Home Ln Bks	2.13%	02/11/2020	460,000	459,158	457,845
Federal Home Ln Bks	2.66%	12/18/2020	41,350,000	41,350,000	41,328,498
Federal Home Ln Bks	2.88%	06/14/2024	6,735,000	6,953,742	6,771,571
Federal Home Ln Bks Cons Bd	1.63%	04/28/2021	400,000	399,800	396,034
Federal Home Ln Bks Cons Bd Dtd Step Up 02/ 23/ 2018	2.38%	02/23/2023	100,000	100,000	99,498
Federal Home Ln Bks Cons Bd Dtd Step Up 10/ 27/ 2017	2.00%	10/27/2022	400,000	400,000	396,144
Federal Home Ln Bks Cons Bnds Step Up	1.50%	08/16/2024	250,000	249,500	238,781
Federal Home Ln Bks Var	2.42%	05/08/2020	72,330,000	72,330,000	72,301,068
Federal Home Ln Mtg	4.00%	03/15/2044	912,359	932,887	939,306
Federal Home Ln Mtg Corp	5.50%	07/01/2019	1,386	1,418	1,388
Federal Home Ln Mtg Corp	1.38%	08/15/2019	4,410,000	4,403,517	4,374,570
Federal Home Ln Mtg Corp	5.50%	12/01/2019	4,071	4,167	4,089
Federal Home Ln Mtg Corp	5.50%	04/01/2020	33,637	34,425	33,810
Federal Home Ln Mtg Corp	5.50%	04/01/2020	6,833	6,993	6,875
Federal Home Ln Mtg Corp	1.38%	05/01/2020	1,365,000	1,351,081	1,343,920
Federal Home Ln Mtg Corp	5.50%	05/01/2020	1,675	1,715	1,686
Federal Home Ln Mtg Corp	5.50%	05/01/2020	15,297	15,655	15,389
Federal Home Ln Mtg Corp	4.50%	08/01/2020	22,485	24,031	22,900
Federal Home Ln Mtg Corp	3.50%	12/01/2020	259,557	272,901	262,900
Federal Home Ln Mtg Corp	5.00%	12/01/2020	11,715	11,378	11,860
Federal Home Ln Mtg Corp	2.38%	02/16/2021	2,110,000	2,104,430	2,102,674
Federal Home Ln Mtg Corp	5.50%	04/01/2023	11,141	11,184	11,470
Federal Home Ln Mtg Corp	3.32%	12/27/2023	4,000,000	4,000,000	4,009,080
Federal Home Ln Mtg Corp	3.40%	12/28/2023	7,995,000	7,995,000	7,998,598
Federal Home Ln Mtg Corp	4.00%	05/01/2025	356,698	365,894	365,865
Federal Home Ln Mtg Corp	4.00%	06/01/2025	452,849	471,069	464,585
Federal Home Ln Mtg Corp	4.00%	10/01/2025	571,518	605,095	586,242



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Federal Home Ln Mtg Corp	3.50%	11/01/2025	3,040,140	3,213,998	3,083,200
Federal Home Ln Mtg Corp	3.50%	11/01/2025	31,791	33,425	32,203
Federal Home Ln Mtg Corp	3.50%	02/01/2026	7,748	8,146	7,848
Federal Home Ln Mtg Corp	5.00%	06/01/2026	74,956	81,514	77,734
Federal Home Ln Mtg Corp	4.50%	07/01/2026	3,182,052	3,422,299	3,282,191
Federal Home Ln Mtg Corp	3.50%	02/01/2027	10,927	11,488	11,068
Federal Home Ln Mtg Corp	3.50%	08/01/2027	9,950	10,462	10,129
Federal Home Ln Mtg Corp	3.24%	08/25/2027	265,000	272,941	263,872
Federal Home Ln Mtg Corp	2.50%	12/01/2027	325,591	340,243	321,964
Federal Home Ln Mtg Corp	2.50%	01/01/2028	128,726	132,105	125,267
Federal Home Ln Mtg Corp	3.00%	07/01/2028	3,495,629	3,599,951	3,486,820
Federal Home Ln Mtg Corp	3.50%	09/01/2028	41,904	44,058	42,492
Federal Home Ln Mtg Corp	3.50%	04/01/2029	11,817	12,425	11,992
Federal Home Ln Mtg Corp	3.50%	06/01/2029	56,456	59,358	57,271
Federal Home Ln Mtg Corp	4.50%	08/01/2029	125,641	135,126	130,060
Federal Home Ln Mtg Corp	3.00%	12/01/2030	5,168,932	5,395,476	5,151,621
Federal Home Ln Mtg Corp	4.00%	02/01/2031	192,776	204,584	197,742
Federal Home Ln Mtg Corp	4.00%	08/01/2031	5,722,415	6,138,184	5,876,977
Federal Home Ln Mtg Corp	4.50%	01/01/2032	7,182,806	7,851,696	7,506,105
Federal Home Ln Mtg Corp	3.00%	07/01/2032	279,381	288,680	278,446
Federal Home Ln Mtg Corp	2.50%	09/01/2032	2,236,376	2,230,086	2,183,664
Federal Home Ln Mtg Corp	3.00%	12/01/2032	401,844	423,004	399,670
Federal Home Ln Mtg Corp	4.50%	06/01/2034	277,518	309,953	291,840
Federal Home Ln Mtg Corp	3.50%	08/01/2034	521,288	544,820	530,526
Federal Home Ln Mtg Corp	5.00%	07/01/2035	673,653	655,549	715,225
Federal Home Ln Mtg Corp	5.00%	07/01/2035	226,735	251,534	240,773
Federal Home Ln Mtg Corp	5.00%	08/01/2035	732,074	722,923	777,038
Federal Home Ln Mtg Corp	6.00%	09/01/2035	33,152	33,732	35,667
Federal Home Ln Mtg Corp	5.00%	10/01/2035	33,944	31,932	35,889
Federal Home Ln Mtg Corp	4.50%	06/01/2036	9,472,565	10,294,474	9,851,088
Federal Home Ln Mtg Corp	5.50%	01/01/2037	252,130	250,515	271,643
Federal Home Ln Mtg Corp	6.00%	09/01/2037	481,709	481,558	522,514
Federal Home Ln Mtg Corp	5.50%	11/01/2037	10,289	10,277	11,096
Federal Home Ln Mtg Corp	6.00%	12/01/2037	81,019	82,051	88,413
Federal Home Ln Mtg Corp	5.00%	02/01/2038	231,887	228,771	245,413
Federal Home Ln Mtg Corp	3.00%	02/01/2038	1,432,286	1,405,207	1,409,444
Federal Home Ln Mtg Corp	5.50%	04/01/2038	1,242,108	1,235,266	1,338,557
Federal Home Ln Mtg Corp	6.00%	05/01/2038	31,686	35,043	34,653
Federal Home Ln Mtg Corp	5.50%	10/01/2038	195,087	194,538	208,637
Federal Home Ln Mtg Corp	5.50%	12/01/2038	80,748	86,653	86,536
Federal Home Ln Mtg Corp	4.50%	07/01/2039	420,481	461,303	438,251
Federal Home Ln Mtg Corp	4.50%	10/01/2039	1,589,831	1,710,062	1,664,652
Federal Home Ln Mtg Corp	4.00%	12/01/2039	2,979,267	3,127,299	3,065,457
Federal Home Ln Mtg Corp	4.00%	01/01/2040	540,873	583,045	555,837
Federal Home Ln Mtg Corp	5.00%	09/01/2040	78,810	86,741	83,476
Federal Home Ln Mtg Corp	4.00%	11/01/2040	3,845,867	3,958,839	3,957,154

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Federal Home Ln Mtg Corp	4.00%	01/01/2041	2,727,381	2,712,312	2,806,309
Federal Home Ln Mtg Corp	4.00%	02/01/2041	163,340	157,444	168,067
Federal Home Ln Mtg Corp	4.00%	03/01/2041	2,247,036	2,186,120	2,312,054
Federal Home Ln Mtg Corp	5.00%	06/01/2041	149,381	165,766	158,045
Federal Home Ln Mtg Corp	5.00%	08/01/2041	141,282	157,397	150,437
Federal Home Ln Mtg Corp	5.00%	11/01/2041	179,380	197,094	189,925
Federal Home Ln Mtg Corp	3.50%	12/01/2041	3,361,028	3,424,572	3,385,933
Federal Home Ln Mtg Corp	5.00%	02/01/2042	207,312	230,765	219,590
Federal Home Ln Mtg Corp	4.00%	04/01/2042	129,020	137,930	132,754
Federal Home Ln Mtg Corp	3.50%	05/01/2042	421,977	443,010	425,107
Federal Home Ln Mtg Corp	3.50%	06/01/2042	296,877	312,556	299,080
Federal Home Ln Mtg Corp	3.00%	07/01/2042	809,172	835,145	795,901
Federal Home Ln Mtg Corp	3.50%	09/01/2042	166,189	163,722	167,422
Federal Home Ln Mtg Corp	3.50%	10/01/2042	57,371	59,666	57,689
Federal Home Ln Mtg Corp	3.00%	05/01/2043	3,820,870	3,815,459	3,753,378
Federal Home Ln Mtg Corp	3.00%	07/01/2043	9,078,756	8,781,569	8,918,861
Federal Home Ln Mtg Corp	3.00%	09/01/2043	9,257,693	9,108,702	9,094,878
Federal Home Ln Mtg Corp	3.50%	09/01/2043	7,821,730	7,716,625	7,878,125
Federal Home Ln Mtg Corp	4.00%	11/01/2043	107,911	112,987	110,726
Federal Home Ln Mtg Corp	4.00%	11/01/2043	5,957,675	6,306,357	6,122,345
Federal Home Ln Mtg Corp	3.50%	11/01/2043	4,029,128	4,050,533	4,057,775
Federal Home Ln Mtg Corp	4.00%	11/01/2043	4,730,494	5,014,278	4,849,759
Federal Home Ln Mtg Corp	4.50%	12/01/2043	1,793,040	1,932,351	1,879,160
Federal Home Ln Mtg Corp	4.00%	12/01/2043	526,781	571,475	542,017
Federal Home Ln Mtg Corp	3.50%	01/01/2044	4,133,391	4,120,797	4,162,573
Federal Home Ln Mtg Corp	4.50%	02/01/2044	2,544,099	2,741,764	2,666,081
Federal Home Ln Mtg Corp	4.00%	05/01/2044	819,689	868,998	842,020
Federal Home Ln Mtg Corp	4.50%	07/01/2044	669,211	737,074	694,996
Federal Home Ln Mtg Corp	4.50%	09/01/2044	3,920,332	4,273,162	4,063,542
Federal Home Ln Mtg Corp	4.00%	10/01/2044	175,888	186,497	180,193
Federal Home Ln Mtg Corp	3.50%	11/01/2044	561,841	584,841	565,022
Federal Home Ln Mtg Corp	4.50%	11/01/2044	247,371	255,797	256,407
Federal Home Ln Mtg Corp	3.00%	01/01/2045	5,982,678	6,117,756	5,862,857
Federal Home Ln Mtg Corp	3.50%	03/01/2045	2,910,711	3,049,784	2,926,842
Federal Home Ln Mtg Corp	3.00%	09/01/2045	8,238,323	8,261,493	8,052,565
Federal Home Ln Mtg Corp	3.50%	12/01/2045	1,297,707	1,338,362	1,302,111
Federal Home Ln Mtg Corp	4.50%	12/01/2045	234,659	257,172	243,227
Federal Home Ln Mtg Corp	3.00%	01/01/2046	16,362,430	16,762,469	15,975,736
Federal Home Ln Mtg Corp	3.50%	01/01/2046	1,194,677	1,209,479	1,198,607
Federal Home Ln Mtg Corp	3.00%	03/01/2046	3,687,929	3,758,806	3,598,769
Federal Home Ln Mtg Corp	3.50%	03/01/2046	877,604	905,098	880,039
Federal Home Ln Mtg Corp	3.00%	08/01/2046	7,155,722	7,406,172	6,982,718
Federal Home Ln Mtg Corp	4.00%	09/01/2046	984,082	1,004,801	1,004,649
Federal Home Ln Mtg Corp	4.00%	10/01/2046	6,849,058	6,989,249	6,998,847
Federal Home Ln Mtg Corp	3.00%	11/01/2046	1,542,449	1,545,703	1,504,679
Federal Home Ln Mtg Corp	3.00%	01/01/2047	2,173,492	2,170,266	2,123,951



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Federal Home Ln Mtg Corp	3.00%	02/01/2047	738,503	739,714	720,289
Federal Home Ln Mtg Corp	4.50%	02/01/2047	244,564	258,779	254,791
Federal Home Ln Mtg Corp	3.00%	03/01/2047	5,347,803	5,304,754	5,217,616
Federal Home Ln Mtg Corp	3.00%	05/01/2047	2,667,008	2,586,997	2,603,741
Federal Home Ln Mtg Corp	4.00%	07/01/2047	843,801	891,660	861,434
Federal Home Ln Mtg Corp	4.50%	07/01/2047	316,027	330,298	327,369
Federal Home Ln Mtg Corp	4.00%	09/01/2047	9,447,509	9,920,253	9,643,488
Federal Home Ln Mtg Corp	3.50%	10/01/2047	1,198,827	1,235,729	1,198,857
Federal Home Ln Mtg Corp	4.00%	10/01/2047	263,217	270,661	268,475
Federal Home Ln Mtg Corp	4.50%	10/01/2047	306,576	323,606	318,110
Federal Home Ln Mtg Corp	4.50%	11/01/2047	6,639,409	7,039,848	6,877,684
Federal Home Ln Mtg Corp	4.50%	11/01/2047	250,217	262,298	259,120
Federal Home Ln Mtg Corp	4.00%	02/01/2048	1,074,637	1,103,350	1,095,796
Federal Home Ln Mtg Corp	4.00%	04/01/2048	572,099	579,876	583,432
Federal Home Ln Mtg Corp	4.50%	04/01/2048	356,275	372,530	368,937
Federal Home Ln Mtg Corp	4.00%	05/01/2048	848,884	864,402	866,450
Federal Home Ln Mtg Corp	4.00%	05/01/2048	3,174,053	3,217,200	3,236,854
Federal Home Ln Mtg Corp	4.50%	05/01/2048	377,025	392,813	390,426
Federal Home Ln Mtg Corp	4.50%	06/01/2048	380,173	392,588	393,697
Federal Home Ln Mtg Corp	4.00%	07/01/2048	3,688,612	3,764,833	3,761,407
Federal Home Ln Mtg Corp	5.00%	08/01/2048	300,000	313,446	314,222
Federal Home Ln Mtg Corp	4.00%	09/01/2048	5,892,724	5,927,191	6,008,722
Federal Home Ln Mtg Corp	5.00%	09/01/2048	1,358,983	1,421,571	1,426,852
Federal Home Ln Mtg Corp	4.00%	10/01/2048	1,270,123	1,276,573	1,295,157
Federal Home Ln Mtg Corp	5.00%	10/01/2048	690,181	721,401	723,470
Federal Home Ln Mtg Corp	5.00%	11/01/2048	99,645	103,907	104,629
Federal Home Ln Mtg Corp	5.00%	01/01/2049	500,000	524,141	524,118
Federal Home Ln Mtg Corp 2014 Dn1 CI M2	4.71%	02/25/2024	1,153,167	1,185,600	1,174,377
Federal Home Ln Mtg Corp Bnds	1.25%	08/15/2019	400,000	400,000	396,456
Federal Home Ln Mtg Corp Bnds	1.45%	08/10/2020	500,000	500,000	490,950
Federal Home Ln Mtg Corp Bnds	1.88%	11/17/2020	4,550,000	4,545,632	4,493,343
Federal Home Ln Mtg Corp Gold Pool Q	4.00%	02/01/2047	382,164	400,197	389,975
Federal Home Ln Mtg Corp Set Up	3.00%	08/21/2023	300,000	300,000	300,105
Federal Home Ln Mtg Corp Sr 17 Sc02 CI 2a1	3.50%	05/25/2047	359,493	367,202	358,773
Federal Home Ln Mtg Corp Step Up	1.50%	10/29/2020	800,000	799,500	795,773
Federal Home Ln Mtg Corp Step Up	1.50%	06/30/2021	500,000	499,350	490,855
Federal Home Ln Mtg Corp Step Up	2.00%	05/24/2022	500,000	500,000	497,858
Federal Home Ln Mtg Corp Step Up	2.25%	11/28/2022	500,000	500,000	493,855
Federal Home Ln Mtg Corp Step Up	2.25%	12/29/2022	400,000	400,000	397,612
Federal Home Ln Mtg Corp Step Up	2.50%	09/07/2023	400,000	399,600	399,904
Federal Home Ln Mtg Corp Step Up	1.60%	10/13/2023	800,000	798,400	778,806
Federal Home Ln Mtg Corp Step Up	3.00%	02/23/2028	200,000	200,000	197,708
Federal Home Ln Mtg Corp Tranche # Tr 00868 Step Up	1.20%	02/28/2020	6,255,000	6,253,749	6,249,996
Federal Home Ln Mtg Corp Tranche # Tr 00872	1.38%	02/28/2019	400,000	400,000	399,378

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Federal Home Ln Mtg Corp Tranche # Tr 518	3.35%	09/28/2023	300,000	300,000	300,276
Federal Home Loan Mortgage Corp Pool #q48947	4.50%	06/01/2047	1,597,939	1,656,114	1,660,354
Federal Natl Mtg Assn	2.88%	10/30/2020	3,120,000	3,118,190	3,137,116
Federal Natl Mtg Assn Gtd Mtg Pool	5.00%	09/01/2041	139,056	153,461	147,842
Federal Natl Mtg Assn Gtd Mtg Pool	4.00%	04/01/2042	50,334	55,934	51,756
Federal Natl Mtg Assn Gtd Mtg Pool	3.00%	12/01/2046	942,172	940,958	920,929
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	03/01/2026	559,253	581,273	573,167
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	01/01/2041	4,205,482	4,423,642	4,323,362
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	02/01/2041	1,361,093	1,373,640	1,399,557
Federal Natl Mtg Assn Gtd Mtg Pool #ah1715	3.50%	04/01/2026	23,324	24,588	23,609
Federal Natl Mtg Assn Gtd Mtg Pool #ah2717	3.50%	01/01/2026	9,747	10,275	9,866
Federal Natl Mtg Assn Gtd Mtg Pool #ah6145	4.50%	03/01/2041	79,935	86,480	83,726
Federal Natl Mtg Assn Gtd Mtg Pool #ah9924	3.50%	04/01/2026	578,190	599,149	585,255
Federal Natl Mtg Assn Gtd Mtg Pool #ai	5.00%	05/01/2041	633,746	707,419	672,723
Federal Natl Mtg Assn Gtd Mtg Pool #ai	4.00%	06/01/2041	2,633,264	2,627,504	2,707,680
Federal Natl Mtg Assn Gtd Mtg Pool #ai1007	4.50%	05/01/2041	161,573	171,418	169,089
Federal Natl Mtg Assn Gtd Mtg Pool #ai4890	4.50%	06/01/2041	227,362	246,617	238,148
Federal Natl Mtg Assn Gtd Mtg Pool #ai8831	4.50%	08/01/2041	118,190	128,236	123,671
Federal Natl Mtg Assn Gtd Mtg Pool #ai9041	4.50%	08/01/2041	41,063	44,233	42,783
Federal Natl Mtg Assn Gtd Mtg Pool #aj	4.00%	10/01/2041	267,266	277,372	274,819
Federal Natl Mtg Assn Gtd Mtg Pool #aj4060	4.50%	10/01/2041	385,746	412,613	403,595
Federal Natl Mtg Assn Gtd Mtg Pool #ak	3.00%	03/01/2042	4,813,757	4,871,672	4,733,968
Federal Natl Mtg Assn Gtd Mtg Pool #ak	4.00%	04/01/2042	230,329	255,953	236,837
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2026	658,431	711,003	670,652
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2026	429,013	459,312	436,567
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	10/01/2027	597,260	614,805	599,118
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	06/01/2029	610,254	639,432	610,663
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2029	275,060	281,636	273,085
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	11/01/2033	777,479	802,439	765,297
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2039	578,690	639,500	610,442
Federal Natl Mtg Assn Gtd Mtg Pool #al	6.00%	09/01/2039	298,476	341,382	328,458
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	12/01/2041	252,530	282,282	268,654
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	04/01/2043	163,323	169,499	168,427
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2044	423,514	467,983	452,517
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2044	405,586	451,214	427,480
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	02/01/2047	1,851,347	1,784,018	1,805,563
Federal Natl Mtg Assn Gtd Mtg Pool #al0024	3.68%	01/01/2021	8,129,273	8,079,735	8,249,888
Federal Natl Mtg Assn Gtd Mtg Pool #al0065	4.50%	04/01/2041	57,899	62,522	60,646
Federal Natl Mtg Assn Gtd Mtg Pool #al0484	5.50%	05/01/2040	642,860	697,371	687,681
Federal Natl Mtg Assn Gtd Mtg Pool #al0615	5.50%	09/01/2040	409,584	456,815	437,330
Federal Natl Mtg Assn Gtd Mtg Pool #al2301	3.50%	08/01/2042	1,446,676	1,458,656	1,457,931
Federal Natl Mtg Assn Gtd Mtg Pool #al3484	4.50%	10/01/2042	277,595	295,205	290,764
Federal Natl Mtg Assn Gtd Mtg Pool #al4221	4.50%	09/01/2043	297,023	322,618	309,278
Federal Natl Mtg Assn Gtd Mtg Pool #al4324	6.50%	05/01/2040	535,435	592,910	608,155
Federal Natl Mtg Assn Gtd Mtg Pool #al4741	4.50%	01/01/2044	392,466	427,788	410,210



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Federal Natl Mtg Assn Gtd Mtg Pool #al5097	4.50%	09/01/2043	711,217	775,115	744,927
Federal Natl Mtg Assn Gtd Mtg Pool #al5110	4.50%	03/01/2044	14,533	15,785	15,132
Federal Natl Mtg Assn Gtd Mtg Pool #al5259	3.50%	05/01/2029	696,945	734,433	706,611
Federal Natl Mtg Assn Gtd Mtg Pool #al5537	4.50%	04/01/2044	182,255	197,918	190,894
Federal Natl Mtg Assn Gtd Mtg Pool #al5540	4.50%	07/01/2044	564,405	618,553	591,935
Federal Natl Mtg Assn Gtd Mtg Pool #al5998	4.50%	10/01/2044	865,391	941,113	901,058
Federal Natl Mtg Assn Gtd Mtg Pool #al6260	3.09%	12/01/2024	2,502,659	2,630,530	2,534,213
Federal Natl Mtg Assn Gtd Mtg Pool #al6270	3.50%	10/01/2034	332,251	355,404	338,427
Federal Natl Mtg Assn Gtd Mtg Pool #al6887	4.50%	04/01/2044	1,843,408	1,992,609	1,930,767
Federal Natl Mtg Assn Gtd Mtg Pool #al6997	4.50%	11/01/2042	360,119	391,742	377,183
FFCB	3.34%	12/28/2032	300,000	300,000	291,687
FFCB Tranche 00319	3.34%	12/22/2031	4,500,000	4,500,000	4,249,800
FHLB Disc	0.00%	01/04/2019	5,300,000	5,270,151	5,299,300
FHLB Disc	0.00%	02/19/2019	18,990,000	18,691,287	18,929,232
FHLB Disc	0.00%	04/15/2019	1,140,000	1,129,971	1,132,042
FHLB Step Up	1.50%	11/17/2021	200,000	198,660	196,488
FHLB Step Up	1.50%	11/23/2021	300,000	300,000	297,468
FHLB Step Up	1.75%	08/15/2022	500,000	500,000	494,657
FHLB Step Up	2.00%	09/15/2022	300,000	300,000	295,656
FHLB Step Up	1.50%	07/27/2023	200,000	200,000	194,441
FHLB Var Rt	0.00%	01/04/2021	1,325,000	1,325,000	1,324,481
FHLMC	5.00%	10/01/2020	9,892	9,606	9,994
FHLMC	6.00%	01/01/2026	172,798	176,173	185,906
FHLMC	5.00%	09/01/2031	1,487,581	1,641,918	1,558,583
FHLMC	3.72%	01/01/2037	502,241	508,656	527,057
FHLMC	4.00%	11/01/2044	3,184,178	3,321,495	3,254,580
FHLMC	4.50%	12/01/2045	8,116,291	8,714,234	8,412,496
FHLMC	3.00%	04/01/2046	15,246,454	15,541,854	14,877,855
FHLMC - Multiclass	6.90%	09/15/2023	14,957	15,350	15,821
FHLMC Dtd 10/ 25/ 2000	6.75%	03/15/2031	710,000	1,039,704	965,331
FHLMC Gold	5.50%	12/01/2019	1,119	1,126	1,122
FHLMC Gold	6.00%	04/01/2021	3,625	3,929	3,628
FHLMC Gold	7.50%	01/01/2026	20,531	21,429	22,218
FHLMC Gold	4.00%	02/01/2035	130,255	114,337	132,813
FHLMC Gold	5.00%	12/01/2035	146,226	162,013	155,278
FHLMC Gold	6.00%	10/01/2036	612,169	696,724	668,718
FHLMC Gold	6.00%	09/01/2037	299,881	302,786	327,380
FHLMC Gold	7.00%	03/01/2039	251,397	296,805	285,105
FHLMC Gold	6.50%	09/01/2039	112,688	124,784	125,987
FHLMC Gold	3.50%	09/01/2042	356,775	380,523	358,113
FHLMC Gold	3.50%	02/01/2044	10,924,248	10,971,188	11,000,717
FHLMC Gold	3.50%	12/01/2044	364,858	386,236	367,547
FHLMC Gold	3.50%	01/01/2045	4,479,766	4,709,354	4,496,252
FHLMC Gold	3.00%	10/01/2046	2,107,082	2,050,948	2,059,082
FHLMC Gold	3.00%	01/01/2047	609,592	607,973	595,698
FHLMC Gold	3.00%	01/01/2047	350,027	348,770	341,724

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FHLMC Gold A39012	5.50%	06/01/2035	39,860	38,278	43,150
FHLMC Gold A60048	5.50%	05/01/2037	145,960	144,250	157,036
FHLMC Gold A9 5825	4.00%	12/01/2040	332,003	324,896	341,610
FHLMC Gold C91000 6	6.00%	11/01/2026	254,088	257,324	273,363
FHLMC Gold Fgq36494 4	4.00%	09/01/2045	60,035	64,256	61,296
FHLMC Gold G6 0806 5	5.00%	12/01/2044	399,326	438,759	424,073
FHLMC Gold G67702 4	4.00%	01/01/2047	1,435,922	1,452,525	1,476,192
FHLMC Gold J1 7680 3	3.00%	02/01/2022	134,413	139,285	134,335
FHLMC Gold Pol#v80006 3	3.00%	04/01/2043	11,227,340	11,409,784	11,034,870
FHLMC Gold Pool	6.00%	07/01/2028	13,188	13,188	14,392
FHLMC Gold Pool Q45222	3.50%	01/01/2045	1,477,876	1,529,371	1,485,414
FHLMC Gold Pool W3 0008	7.64%	05/01/2025	4,263,003	5,033,636	4,754,434
FHLMC Gold Pool# U	4.00%	04/01/2043	414,559	428,259	425,336
FHLMC Gold Pool#q17792	3.50%	05/01/2043	1,133,966	1,214,406	1,142,377
FHLMC Gold Pool#u9 0768	3.50%	01/01/2043	55,336	58,695	55,644
FHLMC Gold Q01485	4.50%	06/01/2041	181,741	189,181	190,294
FHLMC Gold Q03516	4.50%	09/01/2041	5,751,084	6,060,205	6,021,730
FHLMC Gold Q04338 4	4.00%	11/01/2041	2,830,547	2,921,656	2,912,492
FHLMC Gold Q12117	3.50%	10/01/2042	5,892,004	5,931,591	5,935,722
FHLMC Gold Q19134 4	4.00%	06/01/2043	82,403	85,261	84,354
FHLMC Gold Q19611 4	4.00%	07/01/2043	318,824	331,751	328,779
FHLMC Gold Q19615 4	4.00%	07/01/2043	478,103	496,144	492,219
FHLMC Gold Q20332	3.50%	07/01/2043	5,298,089	5,312,162	5,336,839
FHLMC Gold Q30868	3.50%	01/01/2045	6,923,690	7,286,101	6,947,161
FHLMC Gold Q42019 3	3.00%	07/01/2046	1,239,033	1,287,627	1,209,077
FHLMC Gold Q45560	3.00%	01/01/2047	947,834	948,131	925,349
FHLMC Gold Q48094 4	4.00%	05/01/2047	833,697	874,861	850,671
FHLMC Gold Q50962	3.50%	09/01/2047	663,579	690,278	663,854
FHLMC Gold Single Family	4.00%		17,400,000	17,561,656	17,738,152
FHLMC Gold Single Family	4.00%		3,700,000	3,754,344	3,768,709
FHLMC Gold U90598	3.50%	12/01/2042	68,490	72,647	68,871
FHLMC Gold U90608	3.50%	12/01/2042	31,580	33,497	31,708
FHLMC Gold U90720	3.50%	01/01/2043	52,102	55,265	52,391
FHLMC Gold U90778	3.50%	01/01/2043	65,538	69,517	65,901
FHLMC Gold U90794	3.50%	01/01/2043	65,404	69,374	65,768
FHLMC Gold U90841	3.50%	02/01/2043	76,054	80,671	76,478
FHLMC Gold U90903	3.50%	02/01/2043	139,334	147,792	140,111
FHLMC Gold U90940	3.50%	02/01/2043	69,025	73,215	69,409
FHLMC Gold U91027	3.50%	02/01/2043	52,465	55,649	52,755
FHLMC Gold U95137 4	4.00%	08/01/2043	369,570	379,531	379,266
FHLMC Multiclass	4.00%	01/15/2026	88,281	93,522	89,949
FHLMC Multiclass	3.00%	02/15/2026	90,330	92,927	90,206
FHLMC Multiclass	6.50%	05/15/2032	79,491	84,540	88,802
FHLMC Multiclass	4.50%	05/15/2035	89	87	89
FHLMC Multiclass	3.50%	10/15/2038	116,025	120,666	116,427
FHLMC Multiclass	3.00%	06/15/2040	68,005	66,804	67,894



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FHLMC Multiclass	4.75%	05/25/2057	2,580,000	2,544,914	2,432,703
FHLMC Multiclass Federal Home Loan Mtg Corp	3.86%	03/25/2029	2,550,000	2,596,518	2,562,727
FHLMC Multiclass Freddie Mac	3.09%	11/25/2027	200,000	201,988	193,382
FHLMC Multiclass Freddie Mac Fwls 2016 Sc02 2a Mt	3.50%	10/25/2046	806,206	820,630	797,766
FHLMC Multiclass Tranche 00494	2.42%	06/25/2044	507,036	506,914	503,250
FHLMC Multiclass Tranche 00839	2.62%	01/25/2023	700,000	713,508	689,985
FHLMC Step Up	1.50%	02/26/2021	300,000	300,150	297,234
FHLMC Step Up	1.50%	05/25/2021	200,000	200,000	197,606
FHLMC Step Up	2.00%	05/25/2021	80,000	80,000	79,257
FHLMC Step Up	1.50%	06/30/2021	350,000	350,000	345,592
FHLMC Step Up	1.50%	06/30/2021	300,000	299,850	296,007
FHLMC Step Up	2.00%	06/15/2022	800,000	800,000	794,140
FHLMC Step Up	1.50%	06/30/2023	300,000	299,400	294,984
FHLMC Step Up	1.50%	07/27/2023	300,000	299,925	294,772
FHLMC Step Up	1.50%	07/26/2024	500,000	499,875	479,401
FHLMC Tranche # Tr 00243	1.80%	11/18/2020	500,000	500,000	491,868
FHLMC Tranche # Tr 00694	1.25%	07/26/2019	300,000	300,000	297,568
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	6,147,587	6,104,090	5,932,483
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	114,429	114,363	110,425
FNMA	4.93%	08/01/2019	1,490,312	1,568,029	1,501,355
FNMA	4.78%	08/01/2019	1,108,550	1,202,344	1,117,913
FNMA	4.65%	10/01/2019	962,655	996,498	972,537
FNMA	4.48%	12/01/2019	2,560,516	2,733,351	2,581,068
FNMA	5.50%	02/01/2020	925	915	926
FNMA	4.60%	04/01/2020	3,511,883	3,699,620	3,549,428
FNMA	3.59%	09/01/2020	1,633,323	1,560,398	1,646,895
FNMA	3.77%	12/01/2020	1,913,140	1,960,670	1,943,363
FNMA	6.00%	02/01/2021	1,353	1,372	1,354
FNMA	7.00%	04/01/2021	2,911	2,993	2,910
FNMA	1.55%	07/27/2021	300,000	300,000	292,016
FNMA	3.50%	10/01/2021	162,546	172,580	164,532
FNMA	6.50%	01/01/2022	17,532	17,663	17,801
FNMA	2.41%	04/01/2022	4,733,943	4,780,247	4,651,478
FNMA	5.00%	04/01/2022	271,633	267,177	276,987
FNMA	2.38%	01/19/2023	3,120,000	3,102,559	3,096,650
FNMA	6.00%	11/01/2023	16,531	16,505	17,738
FNMA	5.50%	11/01/2023	564,927	613,476	574,908
FNMA	4.50%	12/01/2023	31,170	33,663	31,746
FNMA	6.00%	04/01/2024	3,971,325	4,147,553	4,026,963
FNMA	4.00%	04/01/2024	36,743	38,592	37,626
FNMA	4.00%	04/01/2024	106,884	114,884	109,446
FNMA	4.50%	09/01/2024	65,139	70,360	67,069
FNMA	2.98%	01/01/2025	6,691,041	6,958,683	6,754,807
FNMA	3.50%	10/01/2025	311,488	328,377	315,295

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	3.50%	12/01/2025	11,587	12,215	11,798
FNMA	5.33%	04/01/2026	4,288,473	4,473,078	4,825,861
FNMA	5.00%	06/01/2026	3,860,206	4,151,415	3,949,183
FNMA	2.68%	12/01/2026	7,500,000	7,421,484	7,277,002
FNMA	3.50%	12/01/2026	255,100	266,021	258,217
FNMA	3.00%	09/01/2027	496,097	512,686	497,650
FNMA	2.50%	09/01/2027	2,577,295	2,679,582	2,542,785
FNMA	2.50%	10/01/2027	941,986	948,168	920,066
FNMA	2.89%	01/01/2028	10,252,134	10,176,845	9,937,906
FNMA	3.54%	04/01/2028	3,300,000	3,305,156	3,344,319
FNMA	3.00%	05/01/2028	159,700	165,014	159,805
FNMA	3.00%	05/01/2028	89,008	91,985	89,067
FNMA	3.50%	07/01/2028	333,798	351,753	339,005
FNMA	7.00%	08/01/2028	60,844	63,180	67,376
FNMA	3.65%	09/01/2028	10,000,000	9,800,000	10,106,400
FNMA	7.00%	02/01/2029	52,800	54,203	58,260
FNMA	2.50%	03/01/2029	21,148	21,343	20,709
FNMA	3.50%	03/01/2029	21,485	22,650	21,785
FNMA	3.50%	05/01/2029	10,117	10,666	10,258
FNMA	3.50%	05/01/2029	10,614	11,189	10,761
FNMA	2.50%	06/01/2029	392,092	395,707	383,937
FNMA	3.50%	07/01/2029	32,769	34,546	33,183
FNMA	3.50%	08/01/2029	1,621,163	1,709,063	1,643,698
FNMA	2.50%	09/01/2029	117,393	118,475	114,949
FNMA	2.50%	09/01/2029	167,154	168,695	163,675
FNMA	2.50%	09/01/2029	268,007	270,478	262,427
FNMA	3.00%	10/01/2029	862,221	890,985	862,799
FNMA	2.50%	10/01/2029	19,235	19,412	18,835
FNMA	3.00%	10/01/2029	65,223	67,404	65,266
FNMA	2.50%	10/01/2029	252,106	254,430	246,789
FNMA	3.00%	10/01/2029	3,410,359	3,524,402	3,412,644
FNMA	2.50%	10/01/2029	63,945	64,534	62,618
FNMA	2.50%	10/01/2029	171,752	173,335	168,174
FNMA	3.00%	10/01/2029	123,842	127,984	123,925
FNMA	3.00%	10/01/2029	85,157	88,004	85,214
FNMA	3.00%	10/01/2029	190,724	197,102	190,821
FNMA	3.00%	10/01/2029	366,829	379,096	367,075
FNMA	2.50%	11/01/2029	289,286	291,953	283,260
FNMA	3.00%	11/01/2029	1,532,681	1,583,934	1,533,708
FNMA	3.00%	11/01/2029	593,483	613,329	593,880
FNMA	3.00%	08/01/2030	693,488	724,912	692,670
FNMA	3.84%	09/01/2030	5,920,000	5,912,600	6,086,707
FNMA	4.00%	02/01/2031	428,744	460,475	440,287
FNMA	3.00%	03/01/2031	176,596	184,322	176,278
FNMA	4.50%	04/01/2031	196,633	214,821	205,551
FNMA	4.00%	04/01/2031	142,415	151,838	146,245



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	4.50%	05/01/2031	378,466	402,002	395,663
FNMA	4.50%	06/01/2031	171,456	182,118	179,247
FNMA	2.50%	11/01/2031	1,008,273	1,038,837	985,065
FNMA	4.50%	11/01/2031	253,151	272,849	264,659
FNMA	4.50%	12/01/2031	290,658	313,275	303,733
FNMA	4.50%	12/01/2031	60,424	65,126	63,171
FNMA	3.50%	04/01/2032	378,034	395,204	385,060
FNMA	3.68%	04/01/2033	14,062	14,002	14,845
FNMA	3.00%	04/01/2033	1,953,474	1,936,686	1,949,587
FNMA	6.00%	04/01/2033	90,251	103,112	98,411
FNMA	4.29%	07/01/2033	32,793	32,393	34,097
FNMA	5.50%	07/01/2033	519,444	524,638	557,260
FNMA	4.00%	08/01/2033	552,914	566,823	566,167
FNMA	4.00%	10/01/2033	12,590,457	12,848,168	12,892,237
FNMA	6.00%	02/01/2034	16,736	19,120	18,249
FNMA	0.00%	02/01/2034	500,000	503,162	506,110
FNMA	5.00%	03/01/2034	57,501	57,357	61,053
FNMA	5.00%	04/01/2034	49,607	47,347	52,675
FNMA	3.72%	08/01/2034	6,334,459	6,606,643	6,342,251
FNMA	3.50%	09/01/2034	172,941	181,696	176,157
FNMA	4.50%	02/01/2035	4,284,450	4,672,729	4,457,714
FNMA	5.00%	03/01/2035	36,331	37,764	38,057
FNMA	3.93%	04/01/2035	28,362	28,007	29,912
FNMA	3.50%	05/01/2035	1,167,091	1,225,081	1,182,322
FNMA	5.50%	05/01/2035	183,644	185,451	197,542
FNMA	3.50%	05/01/2035	5,088,448	5,311,068	5,139,892
FNMA	5.00%	07/01/2035	284,702	314,556	302,267
FNMA	5.00%	08/01/2035	11,139	10,439	11,822
FNMA	4.50%	08/01/2035	102,001	95,562	106,155
FNMA	4.50%	09/01/2035	21,332	19,371	22,209
FNMA	4.50%	09/01/2035	211,139	231,000	219,746
FNMA	5.50%	10/01/2035	573,268	633,923	613,443
FNMA	5.00%	10/01/2035	404,366	440,686	429,368
FNMA	6.00%	11/01/2035	188,732	215,627	205,836
FNMA	5.50%	12/01/2035	203,161	199,336	216,724
FNMA	5.50%	01/01/2036	296,826	290,866	319,678
FNMA	6.00%	03/01/2036	9,031	9,002	9,612
FNMA	5.50%	03/01/2036	24,767	24,080	26,654
FNMA	5.50%	04/01/2036	6,148,480	6,960,272	6,619,835
FNMA	6.50%	04/01/2036	22,858	23,158	25,296
FNMA	5.00%	05/01/2036	256,019	248,318	271,874
FNMA	5.50%	05/01/2036	41,893	41,350	44,323
FNMA	4.00%	06/01/2036	271,009	290,234	279,825
FNMA	5.50%	09/01/2036	1,609	1,557	1,730
FNMA	6.00%	12/01/2036	255,005	256,479	278,155
FNMA	6.50%	12/01/2036	9,935	10,123	10,668

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	5.50%	04/01/2037	12,365	11,967	13,210
FNMA	6.00%	04/01/2037	55,466	58,846	59,533
FNMA	5.50%	04/01/2037	224,253	247,414	241,231
FNMA	5.00%	04/01/2037	609,715	663,729	646,993
FNMA	5.50%	05/01/2037	34,787	38,179	37,464
FNMA	3.00%	05/01/2037	11,456,137	11,701,370	11,332,855
FNMA	5.50%	06/01/2037	256,502	247,765	275,819
FNMA	5.50%	08/01/2037	30,232	29,790	32,525
FNMA	6.00%	08/01/2037	224,410	256,388	244,777
FNMA	6.00%	08/01/2037	64,014	63,464	69,597
FNMA	6.00%	08/01/2037	6,670	6,627	6,883
FNMA	6.00%	08/01/2037	98,766	100,166	105,978
FNMA	6.00%	08/01/2037	17,035	19,463	18,579
FNMA	7.00%	10/01/2037	4,003	4,648	4,329
FNMA	5.00%	10/01/2037	83,549	93,483	88,786
FNMA	7.00%	11/01/2037	10,049	11,669	10,887
FNMA	6.00%	11/01/2037	9,283	10,277	10,090
FNMA	7.00%	12/01/2037	9,980	11,590	11,433
FNMA	6.00%	01/01/2038	42,311	46,859	46,036
FNMA	7.00%	02/01/2038	1,654	1,921	1,688
FNMA	5.00%	02/01/2038	6,008	6,238	6,293
FNMA	7.00%	02/01/2038	3,497	4,061	3,797
FNMA	5.00%	03/01/2038	503,368	475,840	530,469
FNMA	5.50%	03/01/2038	50,048	54,967	53,415
FNMA	5.50%	03/01/2038	426,947	418,074	455,317
FNMA	5.00%	04/01/2038	15,402	15,224	16,229
FNMA	5.50%	06/01/2038	114,796	130,043	122,910
FNMA	5.50%	07/01/2038	47,649	52,294	51,276
FNMA	3.50%	07/01/2038	9,685,406	9,626,386	9,806,028
FNMA	4.50%	08/01/2038	108,215	115,858	112,805
FNMA	7.00%	11/01/2038	34,734	40,335	40,493
FNMA	7.00%	11/01/2038	9,416	10,934	9,996
FNMA	7.00%	11/01/2038	2,905	3,373	3,024
FNMA	6.00%	12/01/2038	76,413	78,585	82,161
FNMA	7.00%	02/01/2039	264,773	305,813	301,082
FNMA	5.00%	04/01/2039	182,848	198,105	193,783
FNMA	4.50%	05/01/2039	248,286	271,640	259,919
FNMA	6.00%	06/01/2039	53,317	59,599	57,912
FNMA	4.00%	06/01/2039	154,790	167,076	159,062
FNMA	6.00%	07/01/2039	39,866	44,569	43,057
FNMA	4.50%	07/01/2039	9,642	10,472	9,982
FNMA	4.00%	08/01/2039	178,924	187,423	184,067
FNMA	4.00%	12/01/2039	1,859,867	1,962,159	1,912,094
FNMA	4.50%	01/01/2040	12,808	13,857	13,416
FNMA	5.00%	06/01/2040	196,204	217,358	208,726
FNMA	5.00%	06/01/2040	206,562	227,534	219,258



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	5.00%	07/01/2040	115,210	120,791	122,246
FNMA	4.50%	08/01/2040	142,992	155,682	149,775
FNMA	4.50%	09/01/2040	2,864	3,099	3,000
FNMA	4.50%	10/01/2040	387,251	422,345	405,622
FNMA	4.00%	11/01/2040	897,709	916,368	915,034
FNMA	4.50%	11/01/2040	75,436	81,612	78,129
FNMA	4.00%	11/01/2040	969,095	999,984	996,481
FNMA	4.00%	11/01/2040	466,460	492,407	479,640
FNMA	4.00%	12/01/2040	836,894	823,556	856,268
FNMA	4.00%	01/01/2041	1,133,218	1,126,622	1,158,772
FNMA	5.00%	02/01/2041	237,383	263,570	251,997
FNMA	4.00%	02/01/2041	7,619,362	7,993,187	7,834,639
FNMA	4.00%	02/01/2041	5,098,534	5,339,121	5,245,764
FNMA	4.50%	02/01/2041	2,139,226	2,215,770	2,240,155
FNMA	4.50%	04/01/2041	2,030,213	2,080,333	2,140,900
FNMA	4.50%	06/01/2041	30,748	33,265	31,969
FNMA	5.00%	09/01/2041	440,667	485,698	467,793
FNMA	4.50%	10/01/2041	342,473	366,325	357,929
FNMA	4.50%	11/01/2041	833,590	883,996	871,210
FNMA	3.50%	04/01/2042	647,985	661,147	653,046
FNMA	3.50%	05/01/2042	4,032,206	4,230,036	4,063,698
FNMA	4.00%	06/01/2042	217,254	229,475	221,847
FNMA	4.00%	07/01/2042	720,054	791,947	740,398
FNMA	3.50%	07/01/2042	712,821	747,571	718,388
FNMA	3.00%	08/01/2042	5,120,983	5,270,612	5,038,279
FNMA	4.00%	08/01/2042	1,298,896	1,403,112	1,335,603
FNMA	3.00%	08/01/2042	2,702,290	2,801,937	2,658,756
FNMA	3.00%	09/01/2042	741,915	778,316	729,790
FNMA	4.50%	09/01/2042	7,917	8,565	8,267
FNMA	4.00%	09/01/2042	45,525	50,682	46,811
FNMA	3.00%	09/01/2042	4,591,030	4,812,332	4,516,357
FNMA	3.50%	09/01/2042	666,779	699,285	672,810
FNMA	4.00%	09/01/2042	566,143	603,738	580,352
FNMA	4.50%	09/01/2042	47,427	51,696	49,574
FNMA	4.00%	10/01/2042	3,563,767	3,740,285	3,664,479
FNMA	2.50%	10/01/2042	1,258,474	1,284,135	1,193,672
FNMA	4.00%	10/01/2042	209,838	229,051	215,230
FNMA	4.00%	11/01/2042	973,307	1,046,914	998,264
FNMA	4.00%	12/01/2042	428,730	467,315	440,843
FNMA	4.00%	12/01/2042	35,756	39,734	36,574
FNMA	4.00%	12/01/2042	4,994,393	5,241,772	5,135,485
FNMA	3.50%	12/01/2042	301,721	310,820	303,509
FNMA	4.00%	01/01/2043	54,151	60,522	55,680
FNMA	3.50%	01/01/2043	244,903	253,245	247,154
FNMA	3.00%	03/01/2043	3,271,945	3,281,658	3,215,667
FNMA	3.00%	04/01/2043	335,322	344,124	329,555

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	3.50%	04/01/2043	512,395	513,836	515,423
FNMA	3.00%	04/01/2043	381,384	391,992	374,573
FNMA	3.50%	05/01/2043	3,639,477	3,626,966	3,667,902
FNMA	3.50%	05/01/2043	5,060,952	5,252,319	5,095,366
FNMA	3.50%	05/01/2043	12,367,579	12,491,737	12,459,890
FNMA	4.00%	06/01/2043	203,648	211,698	210,010
FNMA	4.00%	06/01/2043	232,994	241,804	239,575
FNMA	4.00%	06/01/2043	54,674	56,673	56,383
FNMA	4.00%	06/01/2043	98,589	102,039	101,374
FNMA	4.00%	06/01/2043	63,000	65,491	64,969
FNMA	4.00%	06/01/2043	49,156	50,953	50,692
FNMA	4.00%	06/01/2043	123,908	128,671	128,029
FNMA	4.00%	06/01/2043	157,956	164,052	162,574
FNMA	4.00%	06/01/2043	208,115	216,342	214,596
FNMA	4.00%	06/01/2043	54,156	56,136	55,848
FNMA	4.00%	06/01/2043	49,602	51,477	51,151
FNMA	4.00%	06/01/2043	47,651	49,334	48,948
FNMA	4.00%	06/01/2043	558,555	578,279	574,115
FNMA	3.00%	07/01/2043	6,020,804	5,862,052	5,916,343
FNMA	4.00%	07/01/2043	886,184	919,693	911,027
FNMA	4.00%	07/01/2043	61,440	63,763	63,176
FNMA	4.00%	07/01/2043	452,774	469,541	464,865
FNMA	3.00%	07/01/2043	17,842,794	17,436,828	17,541,108
FNMA	3.50%	07/01/2043	492,506	513,976	495,851
FNMA	4.00%	08/01/2043	280,712	290,010	287,907
FNMA	3.00%	08/01/2043	9,264,158	9,154,146	9,103,397
FNMA	3.50%	08/01/2043	630,052	664,705	634,103
FNMA	4.00%	08/01/2043	312,842	323,205	320,864
FNMA	4.50%	09/01/2043	303,172	325,152	315,684
FNMA	4.00%	09/01/2043	4,800,146	5,114,406	4,925,862
FNMA	4.50%	09/01/2043	139,579	151,007	144,890
FNMA	4.50%	09/01/2043	391,838	423,922	408,009
FNMA	3.50%	09/01/2043	1,081,622	1,078,580	1,088,029
FNMA	4.50%	09/01/2043	756,966	825,507	791,298
FNMA	4.50%	10/01/2043	11,935	12,963	12,427
FNMA	4.50%	10/01/2043	188,319	207,445	196,091
FNMA	4.00%	10/01/2043	455,962	479,116	468,733
FNMA	4.50%	10/01/2043	759,239	838,960	790,983
FNMA	4.50%	11/01/2043	13,489	14,651	13,970
FNMA	4.50%	11/01/2043	318,594	343,187	331,724
FNMA	4.50%	11/01/2043	5,295	5,728	5,510
FNMA	4.50%	11/01/2043	506,046	551,590	528,945
FNMA	4.50%	12/01/2043	156,704	170,220	163,144
FNMA	4.50%	12/01/2043	586,357	639,313	612,857
FNMA	5.00%	01/01/2044	215,288	237,489	226,657
FNMA	4.50%	01/01/2044	1,559,514	1,670,597	1,623,828



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	4.50%	02/01/2044	259,129	285,973	269,978
FNMA	4.50%	03/01/2044	69,487	75,741	72,645
FNMA	4.50%	05/01/2044	229,858	249,665	238,368
FNMA	4.50%	05/01/2044	65,998	71,443	68,507
FNMA	4.00%	06/01/2044	694,815	739,761	714,437
FNMA	4.50%	06/01/2044	249,592	271,099	259,276
FNMA	4.00%	09/01/2044	10,850,247	11,584,331	11,082,952
FNMA	4.00%	09/01/2044	4,536,783	4,852,232	4,633,735
FNMA	3.00%	09/01/2044	7,644,355	7,676,903	7,511,794
FNMA	3.50%	10/01/2044	181,455	191,322	182,141
FNMA	4.50%	10/01/2044	2,359,717	2,587,578	2,473,715
FNMA	4.50%	01/01/2045	58,128	65,230	61,203
FNMA	3.00%	02/01/2045	11,689,835	11,828,195	11,458,879
FNMA	3.50%	02/01/2045	6,335,329	6,505,047	6,359,276
FNMA	3.50%	02/01/2045	520,735	551,084	522,703
FNMA	4.00%	02/01/2045	906,019	961,230	931,603
FNMA	4.00%	02/01/2045	595,592	601,362	613,638
FNMA	3.50%	04/01/2045	4,833,723	4,965,140	4,851,753
FNMA	3.50%	06/01/2045	779,266	831,258	781,594
FNMA	3.00%	06/01/2045	6,682,767	6,635,779	6,547,975
FNMA	4.00%	06/01/2045	1,229,046	1,263,037	1,255,298
FNMA	4.00%	07/01/2045	244,646	264,524	250,430
FNMA	3.50%	07/01/2045	981,015	1,033,591	984,572
FNMA	4.00%	07/01/2045	4,751,101	5,058,438	4,849,829
FNMA	3.50%	09/01/2045	159,452	162,641	160,006
FNMA	4.00%	09/01/2045	59,522	63,642	60,832
FNMA	3.50%	11/01/2045	4,697,509	4,914,769	4,708,689
FNMA	3.50%	12/01/2045	1,513,398	1,585,954	1,518,262
FNMA	3.50%	12/01/2045	151,166	156,433	151,659
FNMA	3.50%	01/01/2046	149,106	153,602	149,696
FNMA	3.50%	01/01/2046	223,667	230,062	224,374
FNMA	4.00%	01/01/2046	117,650	122,908	120,089
FNMA	4.00%	01/01/2046	2,418,315	2,587,314	2,468,316
FNMA	4.00%	01/01/2046	5,014,626	5,379,012	5,117,265
FNMA	4.00%	02/01/2046	14,374,579	15,149,459	14,665,952
FNMA	3.50%	02/01/2046	1,230,526	1,301,282	1,234,476
FNMA	4.00%	03/01/2046	963,270	983,965	983,532
FNMA	3.50%	03/01/2046	8,056,903	8,482,151	8,068,730
FNMA	3.50%	04/01/2046	672,900	688,250	674,854
FNMA	3.50%	06/01/2046	871,193	893,109	873,632
FNMA	3.00%	06/01/2046	667,239	692,469	650,746
FNMA	4.00%	07/01/2046	355,789	383,051	362,926
FNMA	3.00%	07/01/2046	16,305,172	16,954,832	15,902,109
FNMA	4.50%	07/01/2046	329,481	363,768	341,484
FNMA	3.50%	07/01/2046	718,915	735,764	720,209
FNMA	3.00%	09/01/2046	1,043,982	1,008,095	1,018,177

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	3.00%	10/01/2046	16,773,608	17,251,263	16,358,998
FNMA	3.00%	11/01/2046	2,475,433	2,549,502	2,414,267
FNMA	3.50%	11/01/2046	182,349	185,768	182,737
FNMA	5.00%	11/01/2046	2,270,796	2,483,860	2,398,147
FNMA	4.50%	12/01/2046	6,446,149	6,935,654	6,680,815
FNMA	3.50%	12/01/2046	1,211,453	1,246,093	1,214,288
FNMA	3.00%	01/01/2047	598,456	596,749	584,399
FNMA	3.00%	01/01/2047	18,478,467	18,237,430	18,021,716
FNMA	3.50%	01/01/2047	1,108,908	1,132,819	1,110,816
FNMA	3.00%	01/01/2047	1,790,471	1,785,505	1,748,396
FNMA	3.00%	02/01/2047	2,086,174	2,082,507	2,039,078
FNMA	4.50%	02/01/2047	618,520	669,838	646,564
FNMA	3.50%	02/01/2047	978,273	988,667	980,641
FNMA	4.00%	02/01/2047	1,243,591	1,274,292	1,269,048
FNMA	4.00%	02/01/2047	1,086,096	1,095,260	1,108,350
FNMA	4.00%	03/01/2047	362,255	381,614	369,439
FNMA	4.50%	03/01/2047	1,985,244	2,046,352	2,065,070
FNMA	4.50%	03/01/2047	13,231,119	14,225,600	13,712,467
FNMA	4.00%	04/01/2047	3,433,368	3,650,100	3,512,549
FNMA	4.00%	04/01/2047	680,727	724,123	694,172
FNMA	4.00%	04/01/2047	29,280,632	30,942,160	29,859,686
FNMA	3.00%	04/01/2047	1,496,302	1,451,647	1,461,360
FNMA	4.50%	04/01/2047	4,704,847	5,086,381	4,875,962
FNMA	4.00%	05/01/2047	614,388	651,251	627,815
FNMA	4.50%	05/01/2047	1,498,841	1,568,865	1,553,313
FNMA	4.00%	06/01/2047	901,603	954,008	919,436
FNMA	4.50%	06/01/2047	1,415,425	1,482,090	1,466,862
FNMA	4.00%	06/01/2047	17,435,914	18,413,959	17,780,290
FNMA	4.00%	07/01/2047	988,062	993,465	1,008,742
FNMA	4.00%	08/01/2047	7,276,555	7,651,060	7,419,714
FNMA	4.00%	08/01/2047	446,654	466,614	455,442
FNMA	4.00%	08/01/2047	1,030,277	1,035,590	1,054,102
FNMA	4.00%	08/01/2047	1,467,845	1,547,659	1,496,724
FNMA	3.50%	09/01/2047	3,608,167	3,720,358	3,618,811
FNMA	4.00%	10/01/2047	13,533,626	14,045,424	13,799,210
FNMA	3.50%	11/01/2047	10,296,346	9,989,065	10,297,046
FNMA	4.00%	11/01/2047	1,212,088	1,243,716	1,235,845
FNMA	4.00%	11/01/2047	3,041,121	3,181,396	3,100,718
FNMA	3.50%	12/01/2047	2,132,516	2,114,856	2,133,113
FNMA	3.00%	12/01/2047	3,298,667	3,294,028	3,217,091
FNMA	4.00%	01/01/2048	1,044,163	1,046,937	1,064,243
FNMA	4.50%	02/01/2048	12,378,770	12,922,275	12,827,277
FNMA	3.50%	03/01/2048	1,418,292	1,407,876	1,418,418
FNMA	4.00%	04/01/2048	939,793	964,022	958,203
FNMA	4.00%	04/01/2048	10,391,899	10,638,706	10,614,805
FNMA	4.00%	05/01/2048	26,451,531	26,902,034	26,969,716



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA	4.00%	05/01/2048	1,170,242	1,192,276	1,193,167
FNMA	4.50%	05/01/2048	895,498	932,542	927,812
FNMA	4.50%	06/01/2048	12,646,821	12,996,585	13,105,066
FNMA	4.00%	06/01/2048	10,309,185	10,471,526	10,511,142
FNMA	5.00%	07/01/2048	298,192	316,643	312,708
FNMA	4.50%	07/01/2048	2,137,016	2,199,190	2,213,810
FNMA	4.00%	08/01/2048	1,099,914	1,100,945	1,121,461
FNMA	5.00%	09/01/2048	595,285	634,908	630,216
FNMA	4.50%	09/01/2048	17,774,800	18,251,014	18,413,449
FNMA	4.00%	10/01/2048	740,476	740,823	758,306
FNMA	4.00%	10/01/2048	2,055,520	2,059,695	2,095,787
FNMA	5.00%	10/01/2048	783,668	823,161	821,173
FNMA	4.00%	11/01/2048	9,970,197	10,007,975	10,165,523
FNMA	5.00%	11/01/2048	687,969	719,774	722,490
FNMA	4.00%	02/01/2056	4,051,983	4,238,121	4,159,021
FNMA	4.50%	04/01/2056	1,038,576	1,129,045	1,085,185
FNMA	5.50%	09/01/2056	1,730,547	1,959,980	1,857,936
FNMA	4.00%	06/01/2057	712,991	727,418	727,407
FNMA	4.50%	09/01/2057	1,864,906	1,955,966	1,937,115
FNMA 2009 W1 CI A 6	6.00%	12/25/2049	27,124	30,481	30,140
FNMA 2011 27 CI Jq 4	4.00%	09/25/2039	83,839	87,717	84,404
FNMA 7 25	7.25%	05/15/2030	230,000	342,087	319,594
FNMA Bd	1.25%	11/25/2019	300,000	300,000	296,265
FNMA Bd	6.25%	05/15/2029	15,000,000	19,124,250	19,235,580
FNMA Cap	0.00%	10/09/2019	7,590,000	4,909,781	7,431,969
FNMA Dtd 11/ 03/ 2000	6.63%	11/15/2030	1,810,000	2,680,990	2,426,173
FNMA Fannie Mae	2.13%	04/24/2026	34,000,000	31,897,528	32,385,102
FNMA Fn Bf0145	3.50%	03/01/2057	5,750,215	5,961,881	5,730,992
FNMA Prin Strip	0.00%	02/01/2019	780,000	348,450	778,403
FNMA Remic	6.50%	02/25/2022	52,506	57,337	53,902
FNMA Remic	2.00%	12/25/2022	61,086	61,229	59,963
FNMA Remic	5.50%	04/25/2042	1,074,033	1,238,326	1,168,638
FNMA Remic	3.00%	03/25/2047	935,839	946,659	927,621
FNMA Remic Tr	7.00%	03/18/2027	30,987	32,033	33,502
FNMA Remic Tr 1996 G3 CI Z	7.50%	11/20/2026	14,180	14,778	15,711
FNMA Remic Tr 2005 29 CI Za	5.50%	04/25/2035	1,196,221	1,339,638	1,329,317
FNMA Remic Tr 2014 92 CI Bd	2.50%	02/25/2044	711,405	712,735	701,380
FNMA Ser 2012 28 CI B	6.50%	06/25/2039	86,657	101,281	92,482
FNMA Ser 2013 9 CI Bc	6.50%	07/25/2042	2,304,357	2,783,592	2,613,284
FNMA Ser 2016 M1 CI Asq2 Var Rt	2.13%	02/25/2021	284,889	287,733	282,344
FNMA Series 2012 M2 Class A2	2.72%	02/25/2022	261,286	261,521	260,781
FNMA Single Family Mortgage	3.00%	01/15/2034	400,000	394,125	399,008
FNMA Single Family Mortgage	3.50%	01/15/2034	800,000	806,666	809,610
FNMA Single Family Mortgage	3.00%		1,600,000	1,555,000	1,558,566
FNMA Single Family Mortgage	3.50%		2,400,000	2,420,250	2,427,329
FNMA Single Family Mortgage	3.50%		3,900,000	3,849,422	3,893,600

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FNMA Single Family Mortgage	4.00%		14,300,000	14,523,531	14,563,663
FNMA Single Family Mortgage	4.50%		11,000,000	11,364,375	11,380,061
FNMA Single Family Mtg 5 30 Years Settles Feb	5.00%		8,400,000	8,770,125	8,787,828
FNMA Step Up	1.25%	07/27/2020	300,000	300,000	297,230
FNMA Step Up	2.00%	08/24/2022	300,000	300,000	297,286
FNMA Tranche	2.50%	04/13/2021	3,830,000	3,824,293	3,826,875
FNMA Tranche	1.88%	04/05/2022	2,820,000	2,807,338	2,763,248
FNMA Tranche	2.26%	02/25/2023	413,745	413,724	407,351
FNMA Tranche # Tr 00445	1.20%	06/28/2019	770,000	770,000	764,964
FNMA Tranche 00648	1.35%	10/28/2019	600,000	600,000	593,716
FNMA Tranche 00653	1.25%	05/06/2021	2,634,000	2,620,251	2,557,690
FNMA Tranche 00679	1.25%	08/17/2021	4,620,000	4,601,289	4,473,897
FNMA Tranche 00689	1.88%	09/24/2026	2,000,000	1,917,340	1,860,902
Freddie Mac Gold Pool Q37907	4.00%	12/01/2045	195,976	209,633	200,092
Freddie Mac Seasoned Cr Risk Transfer Tr 07 01 2017	3.00%	08/25/2056	1,070,356	1,084,007	1,053,996
GNMA	3.50%	02/20/2026	382,454	404,717	390,107
GNMA	3.50%	03/20/2026	108,229	114,819	110,386
GNMA	3.50%	12/20/2026	128,390	134,887	131,113
GNMA	3.00%	01/20/2027	2,191,121	2,323,273	2,192,569
GNMA	6.00%	12/16/2029	54,115	54,056	54,032
GNMA	5.00%	11/15/2033	150,750	149,996	159,727
GNMA	5.50%	12/15/2033	90,704	92,036	96,364
GNMA	5.50%	01/15/2034	49,771	50,502	53,576
GNMA	5.50%	03/15/2034	521,796	529,459	564,088
GNMA	5.50%	03/15/2034	266,182	270,091	285,770
GNMA	5.00%	05/15/2034	178,336	182,960	188,957
GNMA	4.50%	06/20/2035	160,954	154,969	167,454
GNMA	5.50%	07/20/2035	74,460	83,253	78,315
GNMA	6.00%	10/15/2036	106,988	108,893	116,549
GNMA	3.40%	01/15/2037	5,973,539	6,294,616	5,912,668
GNMA	5.00%	03/20/2037	631,990	611,944	671,439
GNMA	6.00%	11/15/2037	34,662	38,268	37,186
GNMA	5.50%	04/15/2038	11,721	11,936	12,484
GNMA	5.50%	06/15/2038	14,589	14,990	15,492
GNMA	1.89%	06/16/2038	24,886	25,046	24,594
GNMA	6.50%	08/15/2038	156,905	161,760	177,855
GNMA	6.00%	12/15/2038	520,491	543,588	558,404
GNMA	6.00%	01/15/2039	138,923	154,031	153,583
GNMA	5.50%	02/15/2039	268,482	279,138	285,877
GNMA	4.50%	06/15/2039	133,799	136,328	139,897
GNMA	5.50%	08/15/2039	38,542	40,722	40,924
GNMA	5.50%	09/15/2039	61,866	65,655	66,780
GNMA	3.00%	09/16/2039	175,140	179,457	174,976
GNMA	5.50%	03/15/2040	192,049	219,776	205,569



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
GNMA	4.00%	10/15/2040	91,781	98,292	94,337
GNMA	4.00%	10/15/2040	2,586,538	2,660,497	2,666,876
GNMA	5.00%	11/20/2040	14,113	15,167	15,031
GNMA	4.00%	12/15/2040	1,737,390	1,783,539	1,791,405
GNMA	4.00%	02/15/2041	1,827,370	1,823,087	1,883,799
GNMA	4.50%	04/20/2041	201,496	219,914	211,443
GNMA	4.50%	04/20/2041	2,783,159	3,064,084	2,920,550
GNMA	5.00%	05/20/2041	441,027	484,027	467,752
GNMA	6.00%	06/20/2041	287,417	321,548	311,300
GNMA	6.00%	11/20/2041	637,071	712,723	677,875
GNMA	3.00%	09/15/2042	457,384	472,964	452,211
GNMA	2.00%	12/20/2042	447,937	450,457	433,061
GNMA	2.62%	10/16/2043	47,848	48,779	47,493
GNMA	3.00%	01/20/2044	355,502	358,613	353,021
GNMA	4.00%	06/15/2044	38,929	41,514	40,176
GNMA	2.40%	12/16/2044	1,144,908	1,142,263	1,108,455
GNMA	3.50%	04/15/2045	278,779	292,543	281,056
GNMA	4.00%	05/15/2045	188,140	201,722	194,198
GNMA	5.00%	05/20/2045	130,041	138,494	137,314
GNMA	4.00%	06/20/2045	359,629	382,723	369,212
GNMA	3.00%	07/20/2045	1,011,620	1,035,459	999,459
GNMA	4.00%	09/20/2045	72,232	77,322	74,131
GNMA	4.00%	09/20/2045	421,770	456,830	432,429
GNMA	3.50%	05/20/2046	421,814	438,884	424,993
GNMA	3.00%	08/20/2046	739,822	742,654	729,631
GNMA	4.00%	01/20/2047	4,586,303	4,857,322	4,699,159
GNMA	3.50%	04/20/2047	12,499,931	12,994,917	12,582,943
GNMA	3.50%	10/20/2047	1,129,703	1,176,612	1,137,726
GNMA	3.50%	10/20/2047	831,064	865,573	837,100
GNMA	3.00%	11/20/2047	4,191,650	4,235,777	4,128,968
GNMA	3.50%	06/15/2048	191,178	189,146	193,325
GNMA	4.50%	06/20/2048	3,423,407	3,538,001	3,545,913
GNMA	3.25%	07/16/2048	11,167,727	10,898,132	11,057,703
GNMA	4.50%	09/20/2048	295,707	303,146	306,246
GNMA	0.00%	01/20/2049	300,000	312,816	312,645
GNMA	2.00%	10/16/2051	106,221	103,698	99,786
GNMA	2.60%	01/16/2052	7,255,525	7,238,520	6,880,037
GNMA	2.85%	11/16/2055	3,732,527	3,828,768	3,693,907
GNMA	2.90%	10/16/2056	12,852,634	12,143,646	12,448,393
GNMA	3.10%	05/16/2059	348,923	341,096	344,266
GNMA 2011 H06 Remic Passthru Ctf Cl Fa	2.76%	02/20/2061	2,994,417	2,983,105	2,998,319
GNMA 2011 H09 Cl Af Var	2.81%	03/20/2061	698,093	698,093	699,641
GNMA 2012 033 Remic Cl B	2.89%	03/16/2046	7,850,000	7,921,141	7,668,061
GNMA 2012 053 Remic Passthru Ctf Cl Ac	2.38%	12/16/2043	2,954,852	3,021,252	2,878,629
GNMA 2012 130 Remic Passthru Ctf Cl Pa 3	3.00%	04/20/2041	397,166	412,181	396,052

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
GNMA 2012 147 Remic Passthru Secs CI Mx Ad	1.75%	12/16/2045	2,479,752	2,511,524	2,376,808
GNMA 2013 057 Remic Passthru CI A	1.35%	06/16/2037	380,173	377,111	364,747
GNMA 2013 159 CI A	1.79%	08/16/2038	177,413	175,514	176,685
GNMA 2013 176 Remic Passthru Secs CI Mx Ah	2.42%	03/16/2046	185,531	187,126	181,895
GNMA 2017 H15 Remic Passthru Secs CI Fn	2.81%	07/20/2067	6,612,520	6,617,686	6,630,982
GNMA 2018 108 Remic Passthru Ctf CI A Var Rt 05 01 2059	3.25%	05/16/2059	528,399	519,028	524,560
GNMA 2018 123 Remic	3.25%	09/16/2052	19,938	19,560	19,745
GNMA I & II - Single Issuer Gold Pool# Aa1688	4.41%	11/20/2062	3,802,060	4,328,545	3,840,423
GNMA II	4.50%	12/20/2034	111,051	107,197	115,681
GNMA II	5.00%	02/20/2037	606,559	587,888	633,872
GNMA II	6.00%	05/20/2038	19,009	21,266	20,536
GNMA II	6.00%	07/20/2038	692,659	774,912	756,572
GNMA II	5.00%	05/20/2040	91,650	95,101	97,546
GNMA II	5.00%	07/20/2040	119,685	127,917	127,681
GNMA II	4.00%	09/20/2040	328,365	341,603	333,513
GNMA II	3.50%	11/20/2042	515,978	536,926	513,904
GNMA II	4.00%	02/20/2043	78,799	82,715	80,917
GNMA II	3.50%	04/20/2043	462,105	480,337	467,365
GNMA II	5.50%	06/20/2043	185,415	208,824	196,611
GNMA II	3.50%	06/20/2044	179,953	178,210	181,817
GNMA II	3.50%	06/20/2045	615,684	642,123	620,797
GNMA II	3.50%	07/20/2045	1,772,470	1,858,898	1,787,192
GNMA II	3.50%	08/20/2045	211,830	223,778	213,589
GNMA II	4.00%	08/20/2047	4,447,582	4,693,345	4,557,024
GNMA II	3.00%	09/20/2047	1,286,251	1,256,076	1,267,140
GNMA II	5.00%	09/20/2047	134,772	142,943	140,388
GNMA II	3.50%	11/20/2047	185,774	187,782	187,008
GNMA II	5.00%	06/20/2048	4,999,713	5,207,425	5,208,036
GNMA II	4.50%	07/20/2048	2,475,163	2,576,662	2,563,019
GNMA II	5.00%	07/20/2048	399,961	416,351	416,626
GNMA II	5.00%	08/20/2048	6,209,914	6,488,655	6,474,277
GNMA II	4.50%	09/20/2048	199,140	204,150	206,236
GNMA II	5.00%	11/20/2048	469,152	488,706	489,048
GNMA II	4.52%	04/20/2063	3,332,468	3,738,791	3,384,521
GNMA II Jumbos	4.50%	02/15/2049	15,520,000	16,000,150	16,039,858
GNMA II Jumbos	3.00%		5,000,000	4,892,188	4,921,600
GNMA II Jumbos	3.50%		600,000	600,750	603,352
GNMA II Jumbos	5.00%		9,600,000	9,977,194	9,991,123
GNMA II Jumbos 5 30 Years Settles Feb	5.00%	02/15/2049	600,000	623,129	623,789
GNMA Remic	3.12%	03/16/2046	89,072	93,985	88,689
GNMA Remic	2.68%	05/16/2050	2,657,196	2,796,622	2,625,552
GNMA Remic	3.23%	06/16/2054	208,813	227,606	209,986
GNMA Ser 15 2 CI Ab	2.20%	10/16/2046	547,171	547,599	530,948



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
GNMA Ser 18 99 Cls A	3.20%	01/16/2052	149,116	146,244	147,742
GNMA Ser 2014 17 Cl Am	2.53%	06/16/2048	580,345	603,558	583,109
GNMA Ser 2018 117 Cls Ac	2.75%	07/16/2046	1,255,933	1,234,151	1,237,335
GNMA Ser 2018 98 Cls A	3.00%	10/16/2050	89,343	86,799	87,800
Government Natl Mtg Assn Remic	1.90%	02/16/2053	632,387	644,046	599,347
Grand River Dam Auth Okla Rev	4.36%	06/01/2034	650,000	695,500	681,174
Helios Leasing I LLC	1.48%	12/04/2024	353,152	328,432	339,704
Hlth Care Auth For Baptist Ala Taxable Ser A	5.50%	11/15/2043	500,000	483,750	541,415
Honolulu Hawaii City & Cnty	6.48%	12/01/2035	480,000	556,639	511,440
I/O Fannie Mae	1.38%	08/25/2055	559,334	34,609	26,740
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	1,995,065	319,522	180,474
I/O Federal Home Ln Mtg Corp	3.74%	05/15/2039	347,292	84,218	30,834
I/O Federal Home Ln Mtg Corp	1.62%	04/15/2041	526,881	38,117	25,849
I/O Federal National Mortgage Assn Remic-fltg Rt	4.14%	03/25/2042	765,133	153,232	92,156
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr	0.00%	03/25/2042	54,652	50,553	49,434
I/O FHLMC Multiclass	1.71%	10/25/2021	677,704	72,205	23,762
I/O FHLMC Multiclass	3.50%	10/15/2032	576,751	109,583	79,065
I/O FHLMC Multiclass	3.57%	05/15/2038	197,199	22,678	16,264
I/O FHLMC Multiclass	3.77%	01/15/2040	384,498	59,453	51,797
I/O FHLMC Multiclass	3.49%	10/15/2041	399,999	80,475	59,237
I/O FHLMC Multiclass	3.54%	08/15/2042	1,690,798	389,148	296,558
I/O FHLMC Multiclass	3.79%	09/15/2042	341,733	63,663	47,926
I/O FHLMC Multiclass	3.49%	02/15/2044	635,633	147,586	95,977
I/O FHLMC Multiclass	3.54%	05/15/2044	419,452	96,704	65,999
I/O FHLMC Multiclass 3773 Cl Ia	3.50%	06/15/2025	58,769	7,640	1,655
I/O FHLMC Multiclass FHLMC #90 0121	1.64%	02/15/2038	32,145	2,451	2,065
I/O FNMA	3.00%	09/25/2027	712,811	101,576	57,950
I/O FNMA	5.00%	01/25/2038	77,271	16,942	15,056
I/O FNMA	1.68%	08/25/2044	1,115,099	84,155	58,913
I/O FNMA 407 Cl	5.00%	01/25/2039	90,858	19,620	18,835
I/O FNMA 407 Cl 23 Var	5.00%	01/25/2039	48,282	10,396	11,150
I/O FNMA 407 Cl 27 Var	5.50%	01/25/2039	41,722	8,410	8,012
I/O FNMA FNMA Strip Tr 409 Cl C 2 3 04 01 2027	3.00%	04/25/2027	869,602	94,026	67,833
I/O FNMA Remic	4.14%	02/25/2041	128,069	30,096	14,161
I/O FNMA Remic 2012 133 Cl Cs	3.64%	12/25/2042	486,689	131,406	81,568
I/O FNMA Remic Tr 2010 27 Cl As Var Rate	3.97%	04/25/2040	620,151	106,976	104,214
I/O FNMA Remic Tr 2011 90 Cl Qi 5	5.00%	05/25/2034	167,384	25,238	7,501
I/O FNMA Remic Tr 2012 101 Cl Bi	4.00%	09/25/2027	58,408	5,667	4,990
I/O FNMA Remic Tr 2012 118 Cl Ci	3.50%	12/25/2039	1,039,632	158,940	106,172
I/O FNMA Remic Tr 2012 75 Cl NS Var Rate	4.09%	07/25/2042	187,839	40,385	31,555
I/O FNMA Remic Tr 2013 126 Cl Cs Var Rate	3.64%	09/25/2041	1,646,206	305,577	207,002
I/O FNMA Remic Tr 2013 26 Cl Hi	3.00%	04/25/2032	778,900	90,060	59,228
I/O FNMA Smbs Tr 000390 Cl	6.00%	07/25/2038	142,399	25,454	29,991
I/O FNMA Strip Tr 409 Cl	4.00%	11/25/2041	872,339	203,688	183,161

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
I/O FNMA Strip Tr 409 CI C 18 4	4.00%	04/25/2042	629,304	117,732	123,316
I/O FNMA Strip Tr 409 CI C 22	4.50%	11/25/2039	224,120	28,015	49,690
I/O FNMA Stripped Mtg Backed Secs Smbs Tr 407 CI 41	6.00%	01/25/2038	189,994	34,139	44,076
I/O FNMA Tranche	3.64%	12/25/2042	295,080	88,155	50,352
I/O FNMA Tranche	3.64%	08/25/2045	274,100	70,581	54,142
I/O GNMA	3.58%	03/20/2042	445,983	95,886	61,822
I/O GNMA	3.69%	06/16/2043	591,774	108,923	63,699
I/O GNMA 2007 017 Remic Passthru Ctf Cl Ib	3.78%	04/20/2037	454,869	97,228	52,211
I/O GNMA 2010 085 Remic Passthru Ctf Cl Hs Var Rt	4.18%	01/20/2040	76,571	14,525	6,643
I/O GNMA 2010 31 Remic Cl GS	4.03%	03/20/2039	54,595	9,938	1,655
I/O GNMA 2011 141 Remic Passthru Secs Clwi 4	4.00%	10/16/2026	169,106	20,610	15,886
I/O GNMA 2012 H27 Cl Ai	1.74%	10/20/2062	1,773,455	124,696	92,753
I/O GNMA 2013 057 Remic Passthru	0.79%	06/16/2054	15,242,145	822,838	475,753
I/O GNMA 2013 69 Remic Cl Ai	3.50%	05/20/2043	931,499	197,331	161,431
I/O GNMA 2015 167 Remic Pass Thru Ctf Cl oi	4.00%	04/16/2045	431,748	99,977	85,005
I/O GNMA Gtd Remic Passthru Secs 2010 042 Cl BS	4.01%	04/20/2040	50,614	9,205	7,671
I/O GNMA Remic	3.64%	08/16/2042	404,385	90,734	63,456
I/O GNMA Remic	3.73%	08/20/2044	1,172,644	275,938	207,190
I/O GNMA Remic	0.76%	11/16/2055	12,200,072	969,600	533,082
Illinois St	6.15%	03/01/2025	100,000	104,842	104,919
Illinois St	7.10%	07/01/2035	215,000	237,414	234,083
Israel St U S Govt Gtd	0.00%	05/15/2022	315,000	230,602	287,778
Israel(state Of) Aid Israel	5.50%	09/18/2033	5,848,000	6,705,463	7,423,206
Long Island Pwr Auth N Y Elec Sys Rev	5.85%	05/01/2041	45,000	49,944	53,858
Los Angeles Calif Cmnty College Dist	6.75%	08/01/2049	35,000	55,341	50,605
Los Angeles Calif Dept Wtr & Pwr Rev	7.00%	07/01/2041	65,000	72,378	68,587
Los Angeles Calif Uni Sch Dist	5.75%	07/01/2034	3,835,000	4,827,686	4,537,994
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.49%	08/01/2033	305,000	404,118	399,288
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.62%	08/01/2040	265,000	389,986	387,046
Mercedes Tex Indpt Sch Dist	4.70%	08/15/2032	885,000	962,473	939,330
Metropolitan Transn Auth N Y Dedicated Tax Fd	7.34%	11/15/2039	225,000	328,043	319,394
Metropolitan Transn Auth N Y Rev	7.13%	11/15/2030	85,000	99,360	90,338
Metropolitan Transn Auth N Y Rev	6.69%	11/15/2040	40,000	52,363	51,575
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	7.46%	10/01/2046	75,000	108,120	107,729
Metropolitan Wtr Dist Southn Calif Wtrwks Rev	6.54%	07/01/2039	440,000	498,176	448,162
Metropolitan Wtr Dist Southn Calif Wtrwks Rev	6.95%	07/01/2040	950,000	1,104,562	1,005,556
Miami Dade Cnty Fla Spl Oblig	6.74%	04/01/2040	170,000	188,804	175,622
Milwaukee Cnty Wis	6.84%	12/01/2028	10,000	12,319	12,362
Missouri Jt Mun Elec Util Commn Pwr Projrev	6.89%	01/01/2042	5,000	5,985	6,359



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Missouri St Hsg Dev Commn Single Family Mtg Rev	2.65%	11/01/2040	2,165,000	2,165,000	2,056,079
Mn St Hsg Fin Agy Homeownership Fin	3.00%	10/01/2047	7,545,506	7,545,506	7,262,625
N J Econ Dev Auth St Pension Fdg Rev	7.43%	02/15/2029	200,000	249,056	242,254
N Tex Twy Auth Rev Taxable Sub Lien Serb 2	8.91%	02/01/2030	725,000	873,320	766,905
New Jersey Econ Dev Auth St Pension Fdg Rev	0.00%	02/15/2020	619,000	542,442	594,240
New Jersey St Transn Tr Fd Auth	6.10%	12/15/2028	280,000	306,357	289,484
New Jersey St Transn Tr Fd Auth	6.88%	12/15/2039	845,000	940,911	856,475
New York N Y	6.27%	03/01/2031	500,000	571,275	518,785
New York N Y	5.82%	10/01/2031	240,000	264,433	250,918
New York N Y	6.25%	06/01/2035	1,930,000	2,197,048	2,009,941
New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev Taxable	6.12%	06/15/2042	500,000	561,750	520,305
New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev	6.45%	06/15/2041	140,000	159,841	146,355
New York N Y City Transitional Fin Auth Rev	2.94%	08/01/2023	735,000	753,985	730,340
New York N Y City Transitional Fin Auth Rev	2.61%	02/01/2025	6,420,000	6,426,142	6,163,393
New York N Y City Transitional Fin Auth Rev	3.55%	08/01/2028	950,000	928,777	943,768
New York N Y City Transitional Fin Auth Rev	5.93%	11/01/2036	650,000	724,834	681,447
New York Transn Dev Corp Spl Fac Rev	5.25%	01/01/2050	1,000,000	1,057,690	1,062,630
Newport Beach Calif Ctfs Partn	7.17%	07/01/2040	250,000	342,723	340,932
Nma Pool #at	4.00%	06/01/2043	51,342	53,220	52,766
Northeast Ohio Regl Swr Dist Wastewtr Rev	6.04%	11/15/2040	750,000	850,882	789,158
Northern Ariz Univ Revs	6.59%	08/01/2030	245,000	279,066	257,789
Ny N Y Cy Mun Fin Auth Wtr& Taxable 2nd Gen	6.49%	06/15/2042	435,000	491,133	454,971
Ny N Y Cy Mun Wtr Fin Auth Wtr & Taxa 2nd Gen Resol	6.28%	06/15/2042	100,000	106,859	105,715
Ny N Y Taxable Build Amer Bds F 1	6.65%	12/01/2031	2,115,000	2,480,039	2,252,285
Or Sch Brds Assn Taxable Pension Ser B	5.55%	06/30/2028	125,000	140,339	143,094
Or Sch Brds Assn Taxable Pension Ser B	5.68%	06/30/2028	110,000	125,355	127,745
Overseas Private	2.07%	05/15/2021	125,902	125,902	124,720
Overseas Private Inv Cor	3.42%	07/15/2038	10,425,000	10,430,942	10,535,088
Overseas Private Inv Cor Zero CPN	0.00%	11/20/2019	200,000	200,000	200,856
Overseas Private Invt Corp U S Govt Gtd Ctfs Partn	3.17%	10/05/2034	9,473,000	9,215,903	9,359,703
P/ O FNMA	0.00%	03/25/2042	27,326	25,277	24,055
Phil Pa Auth For Indl Dev Pension Ret Sys Ser A	6.35%	04/15/2028	380,000	431,452	450,805
Port Auth N Y & N J	5.65%	11/01/2040	110,000	133,444	133,967
Port St Lucie Fla Stormwtr Util Rev	7.38%	05/01/2039	35,000	39,873	37,117
Richland Cnty S C Sch Dist No	5.00%	05/01/2026	800,000	867,792	825,280
Riverside Calif Elec Rev	7.61%	10/01/2040	85,000	116,382	124,364
San Antonio Tex Elec & Gas Rev Ref Taxable Sys Jr Lien B	6.31%	02/01/2037	500,000	565,500	516,385
San Diego Cnty Calif Regl Arpt Auth Arptrev	6.63%	07/01/2040	695,000	789,450	731,904
San Francisco Calif City & Cnty Ctfs Partn	6.36%	11/01/2029	225,000	265,364	265,259
San Jose Calif Arpt Rev	6.45%	03/01/2032	120,000	136,376	128,530

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Small Business	2.78%	01/01/2036	4,459,486	4,459,486	4,360,584
Small Business Adm Gtd Dev Partn Ctf	4.77%	04/01/2024	244,700	246,917	251,827
Small Business Admin	3.64%	09/10/2023	214,037	225,856	219,191
Small Business Admin	2.85%	03/10/2027	11,921,374	11,977,600	11,924,128
Small Business Admin	3.54%	12/01/2038	11,892,000	11,892,000	11,992,210
Small Business Admin Gtd Dev Partn	5.87%	07/01/2028	2,000,691	2,168,754	2,131,392
Small Business Admin Gtd Dev Partn	3.54%	07/01/2038	5,606,818	5,606,818	5,706,389
Small Business Admin Gtd Dev Partn Ctf	5.08%	11/01/2022	94,401	97,219	96,438
Small Business Admin Gtd Dev Partn Ctf	4.89%	12/01/2023	139,976	146,163	144,539
Small Business Admin Gtd Dev Partn Ctf	4.93%	01/01/2024	279,795	279,984	288,393
Small Business Admin Gtd Dev Partn Ctf	4.72%	02/01/2024	209,689	211,253	215,234
Small Business Admin Gtd Dev Partn Ctf	5.17%	08/01/2024	234,133	248,847	241,536
Small Business Admin Gtd Dev Partn Ctf	5.35%	02/01/2026	688,445	745,697	716,293
Small Business Admin Gtd Dev Partn Ctf	6.07%	07/01/2026	186,128	195,493	195,914
Small Business Admin Gtd Dev Partn Ctf	5.51%	11/01/2027	1,669,066	1,775,327	1,780,938
Small Business Admin Gtd Dev Partn Ctf	5.29%	12/01/2027	933,059	986,783	969,861
Small Business Admin Gtd Dev Partn Ctf	3.31%	04/01/2038	9,323,230	9,203,099	9,348,710
Small Business Admin Gtd Dev Partn Ctf	3.65%	09/01/2043	6,713,000	6,713,000	6,885,860
Small Business Admin Gtd Dev Partn Ctf 2004 20 F Partn Ctf	5.52%	06/01/2024	233,457	240,178	242,996
Small Business Admin Gtd Dev Partn Ctf 2004 20 I Partn Ctf . 0001	4.99%	09/01/2024	899,364	983,670	930,580
Small Business Admin Gtd Dev Partn Ctf 2006 20j Partn Ctf	5.37%	10/01/2026	264,856	273,211	276,308
Small Business Admin Gtd Dev Partn Ctf 2009 20f Partn Ctf	4.95%	06/01/2029	1,913,194	2,020,554	2,042,105
Small Business Admin Gtd Dev Partn Ctf 2012 20a	2.76%	01/01/2032	1,682,295	1,722,154	1,688,183
Small Business Admin Gtd Dev Partn Ctf SBA 04 20c CI 1	4.34%	03/01/2024	195,388	192,541	199,401
Small Business Admin Partn Certs	5.11%	08/01/2025	829,440	890,018	857,740
Small Business Administration	3.87%	11/01/2038	6,500,000	6,500,000	6,740,448
Small Business Administration Particip 2002 20f 1	5.80%	06/01/2022	99,313	101,539	102,019
Small Business Administration Particip 2003 20e 1	4.64%	05/01/2023	26,511	28,566	27,264
Small Business Fixed	3.55%	09/11/2028	1,515,000	1,515,000	1,558,026
Sonoma Cnty Calif Pension Oblig	6.00%	12/01/2029	700,000	802,826	807,198
Tenn Valley Authority	2.88%	02/01/2027	9,360,000	9,471,199	9,262,834
Tennessee Vy Auth 2011 Global Pwr Bd	3.88%	02/15/2021	2,040,000	2,024,251	2,093,644
Tennessee Vy Auth Tennessee Valley Authority	4.65%	06/15/2035	9,053,000	9,370,627	10,364,979
Texas St	4.11%	10/01/2035	500,000	500,000	512,545
Totem Ocean Trailer Express 2002 1 Bd Fin Oblig	6.36%	04/15/2028	4,120,000	4,964,600	4,661,533
Tsy Infl IX N/ B	0.14%	01/15/2022	4,600,000	4,818,073	4,988,286
TX St Dept Hsg & Cmnty Affairs Resdntl Mtg Rev	2.88%	07/01/2041	2,195,000	2,192,543	2,115,453
Ukraine Aid	1.84%	05/16/2019	520,000	520,000	518,593



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
United States Gov Natl Treas Bd Strippedprin Pmt	0.00%	05/15/2040	20,283,000	9,043,766	10,769,543
United States Of Amer Treas Bd	2.38%	05/15/2027	91,167,000	88,063,067	89,258,237
United States Of Amer Treas Bills	0.00%	01/10/2019	3,670,000	3,633,544	3,668,161
United States Of Amer Treas Bond	3.13%	11/15/2028	3,490,000	3,517,358	3,620,058
United States Of Amer Treas Bonds	2.75%	08/15/2042	4,433,000	4,114,875	4,243,560
United States Of Amer Treas Bonds 0 75	0.84%	02/15/2042	2,575,000	2,801,945	2,614,213
United States Of Amer Treas Bonds Dtd 02/ 15/ 2015	2.50%	02/15/2045	3,610,000	3,247,529	3,271,562
United States Of Amer Treas Bonds Dtd 05/ 15/ 2015	2.13%	05/15/2025	13,060,000	12,572,290	12,709,012
United States Of Amer Treas Bonds Dtd 05/ 15/ 2016	2.50%	05/15/2046	185,535,000	165,995,558	167,322,142
United States Of Amer Treas Notes	0.13%	04/15/2021	740,000	766,131	767,688
United States Of Amer Treas Notes	0.13%	07/15/2026	16,370,000	16,319,586	16,212,200
United States Of Amer Treas Notes Dtd 10/ 15/ 2017	1.63%	10/15/2020	1,215,000	1,188,952	1,196,063
United States Treas	1.13%	05/31/2019	5,040,000	5,008,704	5,011,650
United States Treas	1.50%	10/31/2019	8,000,000	8,016,250	7,925,312
United States Treas	1.25%	01/31/2020	61,390,000	60,237,934	60,502,730
United States Treas	1.38%	05/31/2020	430,000	428,398	423,063
United States Treas	2.63%	07/31/2020	500,000	500,059	500,606
United States Treas	2.63%	08/15/2020	6,690,000	6,788,451	6,699,406
United States Treas	2.88%	10/31/2020	725,000	725,113	729,531
United States Treas	2.00%	11/30/2020	15,000,000	15,175,781	14,861,130
United States Treas	2.63%	05/15/2021	655,000	653,706	657,098
United States Treas	1.38%	05/31/2021	6,525,000	6,340,218	6,357,288
United States Treas	2.88%	10/15/2021	13,870,000	13,825,568	14,016,287
United States Treas	2.00%	11/15/2021	1,395,000	1,360,779	1,376,963
United States Treas	2.00%	02/15/2022	9,240,000	8,976,334	9,110,067
United States Treas	1.63%	08/15/2022	2,250,000	2,220,941	2,182,939
United States Treas	1.63%	11/15/2022	5,740,000	5,502,535	5,556,814
United States Treas	2.00%	02/15/2023	30,475,000	30,477,418	29,880,981
United States Treas	2.50%	03/31/2023	10,000,000	9,904,688	10,001,170
United States Treas	0.64%	04/15/2023	800,000	798,097	800,853
United States Treas	0.64%	04/15/2023	12,350,000	12,308,054	12,363,174
United States Treas	2.75%	11/15/2023	5,620,000	5,757,204	5,681,472
United States Treas	2.50%	05/15/2024	1,340,000	1,314,172	1,337,540
United States Treas	2.00%	05/31/2024	16,175,000	16,085,272	15,737,774
United States Treas	2.38%	08/15/2024	106,110,000	108,298,872	105,135,910
United States Treas	2.25%	11/15/2024	12,330,000	12,271,450	12,117,591
United States Treas	2.50%	01/31/2025	1,060,000	1,027,889	1,055,860
United States Treas	2.88%	05/31/2025	1,585,000	1,569,630	1,612,305
United States Treas	2.88%	07/31/2025	10,720,000	10,682,929	10,907,600
United States Treas	2.75%	08/31/2025	10,450,000	10,388,048	10,552,055
United States Treas	3.00%	09/30/2025	7,190,000	7,174,683	7,374,524

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
United States Treas	2.63%	12/31/2025	4,270,000	4,255,101	4,280,009
United States Treas	1.63%	02/15/2026	186,015,000	173,720,379	174,127,525
United States Treas	2.25%	02/15/2027	2,225,000	2,114,840	2,160,511
United States Treas	2.75%	02/15/2028	10,354,000	10,181,753	10,407,385
United States Treas	2.88%	05/15/2028	44,890,000	44,407,887	45,579,151
United States Treas	2.88%	08/15/2028	21,210,000	20,845,544	21,538,097
United States Treas Bd Stripped Prin Pmt	0.00%	05/15/2045	24,376,000	10,599,197	10,923,398
United States Treas Bds	1.50%	08/15/2026	3,495,000	3,144,327	3,224,138
United States Treas Bds	2.25%	08/15/2027	1,600,000	1,602,594	1,548,437
United States Treas Bds	5.00%	05/15/2037	845,000	1,072,724	1,109,062
United States Treas Bds	2.88%	05/15/2043	12,200,000	12,442,345	11,909,774
United States Treas Bds	3.63%	08/15/2043	12,990,000	15,245,226	14,378,813
United States Treas Bds	3.75%	11/15/2043	820,000	984,330	926,119
United States Treas Bds	3.63%	02/15/2044	6,015,000	6,721,214	6,663,020
United States Treas Bds	1.49%	02/15/2044	750,000	838,565	840,031
United States Treas Bds	3.38%	05/15/2044	775,000	812,833	825,435
United States Treas Bds	3.13%	08/15/2044	10,470,000	10,916,481	10,687,985
United States Treas Bds	3.00%	05/15/2045	1,840,000	1,876,987	1,836,478
United States Treas Bds	2.25%	08/15/2046	3,185,000	2,710,358	2,722,054
United States Treas Bds	2.88%	11/15/2046	5,120,000	4,942,039	4,978,202
United States Treas Bds	3.00%	02/15/2047	21,060,000	20,981,086	21,000,779
United States Treas Bds	3.00%	05/15/2047	3,130,000	3,260,928	3,116,550
United States Treas Bds	3.00%	02/15/2048	380,000	374,984	377,966
United States Treas Bds	3.00%	08/15/2048	25,485,000	24,456,127	25,364,532
United States Treas Bds 0	4.63%	02/15/2040	950,000	1,056,171	1,203,977
United States Treas Bds 00202	4.75%	02/15/2037	34,440,000	46,362,706	43,893,504
United States Treas Bds 00205	4.38%	02/15/2038	1,500,000	1,483,125	1,837,442
United States Treas Bds 00245	2.88%	08/15/2045	1,470,000	1,432,888	1,431,756
United States Treas Bds Bd	5.25%	11/15/2028	2,870,000	3,539,620	3,495,571
United States Treas Bds Bd	3.13%	02/15/2043	3,020,000	3,109,849	3,080,518
United States Treas Bds Bds	3.00%	05/15/2042	505,000	479,237	505,552
United States Treas Bds Dtd	3.00%	11/15/2045	15,280,000	15,923,413	15,248,370
United States Treas Bds Dtd	2.75%	08/15/2047	490,000	462,868	464,064
United States Treas Bds Dtd	2.75%	11/15/2047	12,715,000	12,105,480	12,031,073
United States Treas Bds Dtd	3.13%	05/15/2048	23,320,000	23,562,587	23,762,707
United States Treas Bds Dtd 00206	4.50%	05/15/2038	15,000	18,371	18,671
United States Treas Bds Dtd 00209	3.50%	02/15/2039	770,000	887,081	842,218
United States Treas Bds Dtd 00219	4.25%	11/15/2040	400,000	523,172	483,375
United States Treas Bds Dtd 00247	2.50%	02/15/2046	35,853,100	34,204,115	32,368,645
United States Treas Bds Dtd 02/ 15/ 2000	6.25%	05/15/2030	30,480,000	40,209,974	40,877,734
United States Treas Bds Dtd 02/ 15/ 2006	4.50%	02/15/2036	4,945,000	5,969,192	6,095,098
United States Treas Bills	0.00%	01/03/2019	3,576,000	3,560,068	3,575,778
United States Treas Bills	0.00%	06/13/2019	85,000	84,017	84,066
United States Treas Dtd 00278	3.63%	02/15/2020	1,445,000	1,547,172	1,460,691



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
United States Treas Dtd 02/ 15/	2.00%	02/15/2025	38,000,000	36,059,062	36,757,590
United States Treas Infl Indexed	0.14%	07/15/2022	8,975,000	9,631,552	9,585,174
United States Treas Infl Indexed	0.76%	07/15/2028	10,000,000	10,044,723	9,859,636
United States Treas T Note	1.25%	08/31/2019	2,000,000	1,994,531	1,981,954
United States Treasury	2.25%	11/15/2027	500,000	476,172	482,988
Univ Calif Regts Med Ctr Pooled Rev	6.40%	05/15/2031	475,000	593,049	571,758
Univ Calif Regts Med Ctr Pooled Rev	6.55%	05/15/2048	960,000	1,257,741	1,265,808
University Calif Revs	6.30%	05/15/2050	100,000	119,723	119,741
University N C Chapel Hill Rev	2.48%	12/01/2025	4,900,000	4,915,533	4,758,145
University N C Sys Pool Rev	6.73%	10/01/2039	45,000	50,199	47,213
University Tex Univ Revs	6.28%	08/15/2041	920,000	1,030,230	939,476
University Wash Univ Revs	6.06%	07/01/2039	50,000	65,474	65,352
US Treas	2.22%	07/15/2019	10,000,000	10,079,462	11,803,696
US Treas Bd Stripped Prin Pmt	0.00%	05/15/2043	24,555,000	9,696,828	11,679,954
US Treas Bds Dtd 05 16 2011	4.38%	05/15/2041	1,000,000	1,266,494	1,230,781
US Treas Infl Indexed Bonds	3.19%	01/15/2025	1,395,000	2,068,429	2,023,303
US Treasury Dtd 02/ 15/ 2010	2.49%	02/15/2040	1,530,000	2,352,258	2,103,571
US Treasury N/ B	2.88%	11/30/2023	13,040,000	13,035,207	13,267,183
Utah St	4.55%	07/01/2024	360,000	376,740	379,386
Utd States Treas	0.88%	05/15/2019	4,690,000	4,622,581	4,662,338
Utd States Treas	1.63%	06/30/2019	2,275,000	2,282,678	2,264,692
Utd States Treas	2.00%	09/30/2020	18,000,000	17,858,478	17,840,394
Utd States Treas	1.75%	11/15/2020	2,500,000	2,448,828	2,465,040
Utd States Treas	1.13%	02/28/2021	10,150,000	9,944,637	9,857,000
Utd States Treas	2.25%	04/30/2021	500,000	494,180	497,656
Utd States Treas	2.13%	06/30/2021	820,000	825,577	813,210
Utd States Treas	1.75%	05/15/2022	1,440,000	1,412,709	1,406,193
Utd States Treas	2.13%	06/30/2022	965,000	963,275	953,541
Utd States Treas	2.63%	02/28/2023	5,000,000	5,012,891	5,025,390
Vessel Mgmt Svcs U S Gov Gtd Ship Fing Oblig	5.13%	04/16/2035	3,494,000	3,780,058	3,857,446
Vessel Mgmt Svcs US Govt Gtd Ship Fing	5.85%	05/01/2027	159,000	187,409	174,004
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	07/01/2042	120,000	152,028	160,820
Wi Treasury Sec	3.38%	11/15/2048	12,530,000	12,760,843	13,399,269
Wisconsin St Gen Fd Annual Appropriationrev	3.15%	05/01/2027	7,770,000	7,624,864	7,660,832
Total Government & Government Agency Securities			\$3,496,775,436	\$3,458,834,983	\$3,433,644,294

U.S. Securities					
Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
CF Blackrock US	0.00%		\$22,596,527	\$ 1,413,779,825	\$ 1,594,104,141
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		297,793	8,499,794	9,694,366
CF Wa Floating Rate Highome Fund LLC	0.00%		1,057,142	21,470,549	22,155,581
Mfb Nt Collective Aggregate Bond Index Fund - Lending - Tier H	0.00%		3,095,754	1,142,014,166	1,663,255,569
Total Fixed Income Funds			\$27,047,216	\$2,585,764,334	\$3,289,209,657

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Argentina					
Aeropuertos	6.88%	02/01/2027	\$ 200,000	\$ 199,776	\$ 184,500
Argentina Rep Bd	7.50%	04/22/2026	740,000	699,125	592,925
Argentina(rep Of)	0.00%	02/28/2019	14,000,000	377,740	430,112
Argentina(rep Of)	16.00%	10/17/2023	6,600,000	435,767	153,784
Argentina(rep Of) Frn 06/ 2020 Ars1	59.26%	06/21/2020	68,075,000	3,568,770	1,992,902
Argentina(rep Of) Frn Idx/ Lkd 02/ 2019 Ars1	5.31%	02/08/2019	6,380,000	324,246	248,398
Argentina(rep Of) Frn Idx/ Lkd 03/ 2020 Ars1	5.53%	03/06/2020	1,720,000	54,970	57,775
Argentina(rep Of) Par Bd	2.50%	12/31/2038	1,480,000	821,610	811,055
Argentina(republic Of)	48.39%	12/31/2033	3,951,000	1,718,129	892,149
Buenos Aires City Frn 02/ 2028 Ars1	54.11%	02/22/2028	17,780,000	1,014,117	431,989
Buenos Aires City Frn 03/ 2024 Ars1	51.20%	03/29/2024	42,304,000	2,581,992	982,900
Buenos Aires(prov) Frn 04/ 2025 Ars1'badlar 375	53.85%	04/12/2025	62,400,000	3,093,903	1,632,076
Buenos Aires(prov) Frn Gtd 05/ 2022 Ars1000	54.09%	05/31/2022	35,130,000	2,180,555	903,669
Pampa Energia	7.50%	01/24/2027	200,000	190,400	167,540
Provincia De Buenos Aire	6.50%	02/15/2023	500,000	497,905	402,500
Pvptl Tecpetrol	4.88%	12/12/2022	400,000	385,500	368,004
PVTPL Provincia De Buenos Aire	7.88%	06/15/2027	420,000	413,834	302,404
Republic Of Argentina	5.63%	01/26/2022	2,970,000	2,952,325	2,505,938
Republic Of Argentina	7.13%	07/06/2036	340,000	354,775	243,525
Republic Of Argentina	7.63%	04/22/2046	290,000	277,698	210,105
Republic Of Argentina Bd	6.88%	01/11/2048	730,000	723,138	508,262
Transportadora De	6.75%	05/02/2025	200,000	181,750	181,752
Australia					
BHP Billiton Fin	2.88%	02/24/2022	54,000	54,207	53,577
BHP Billiton Fin	5.00%	09/30/2043	670,000	669,900	731,968
Pvptl Fmg Res August 2006 Pty Ltd	4.75%	05/15/2022	478,000	472,772	454,100
PVTPL BHP Billiton Fin USA Ltd	6.75%	10/19/2075	1,220,000	1,223,079	1,265,116
PVTPL Commonwealth Bank Aust	3.90%	07/12/2047	830,000	826,937	775,185
PVTPL Commonwealth Bank Aust Tranche # Tr	5.00%	10/15/2019	340,000	338,123	344,920
PVTPL Macquarie Group Ltd	4.15%	03/27/2024	355,000	355,000	355,040



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Woodside Fin Ltd Gtd	3.70%	03/15/2028	165,000	164,886	152,615
Westpac Bkg Corp	3.20%	08/19/2019	3,500,000	3,500,000	3,503,440
Westpac Bkg Corp	2.30%	05/26/2020	90,000	88,551	88,958
Westpac Bkg Corp	2.60%	11/23/2020	530,000	522,951	523,239
Azerbaijan					
Southern Gas Corri	6.88%	03/24/2026	970,000	1,079,125	1,050,979
Bahrain					
Bahrain (kingdom)	7.00%	10/12/2028	1,215,000	1,157,309	1,219,732
PVTPL Oil & Gas Hldg Co B S C Global Medium Te	7.63%	11/07/2024	450,000	450,000	461,475
Belgium					
Anheuser Busch	2.65%	02/01/2021	308,000	307,036	302,886
Anheuser Busch	3.30%	02/01/2023	1,220,000	1,205,354	1,186,266
Anheuser Busch	4.00%	04/13/2028	1,195,000	1,194,118	1,143,058
Anheuser Busch	4.60%	04/15/2048	650,000	650,816	582,569
Anheuser Busch Inbev Fin	4.63%	02/01/2044	30,000	30,386	26,688
PVTPL Anheuser Busch Cos LLC / Anheuser Busch	4.70%	02/01/2036	620,000	597,618	574,987
PVTPL Anheuser Busch Cos Llc/ Anheu	3.65%	02/01/2026	10,250,000	10,274,726	9,691,867
PVTPL Anheuser Busch Cos Llc/ Anheuser Busch	4.90%	02/01/2046	1,520,000	1,533,636	1,409,625
Brazil					
Brazil Federative Rep	2.63%	01/05/2023	200,000	175,200	188,202
Brazil Federative Rep Bd	4.63%	01/13/2028	790,000	731,422	759,593
Brazil Federative Rep Global Bd	4.25%	01/07/2025	10,500,000	10,556,000	10,369,170
Brazil Federative Rep Global Bd 5 T Bond	5.00%	01/27/2045	1,650,000	1,365,443	1,441,292
Brazil(fed Rep Of)	10.00%	01/01/2021	37,586	11,349,354	10,611,001
Brazil(fed Rep Of)	10.00%	01/01/2023	7,689	2,800,472	2,174,417
Brf Gmbh	4.35%	09/29/2026	400,000	389,136	345,000
Embraer	5.15%	06/15/2022	10,000,000	10,455,875	10,275,100
Embraer Neth Fin B	5.40%	02/01/2027	550,000	554,812	567,880
Nota Do Tesouro Nacional	10.00%	01/01/2019	1,070	334,762	289,474
Petrobras Global	6.13%	01/17/2022	102,000	102,000	104,678
Petrobras Global	6.25%	03/17/2024	363,000	369,506	368,264
Petrobras Global	7.38%	01/17/2027	650,000	669,083	667,875
Petrobras Global	5.75%	02/01/2029	250,000	245,130	231,250
Petrobras Global Finance	5.30%	01/27/2025	20,055,000	17,562,660	19,152,525
Petrobras Intl Fin	6.75%	01/27/2041	1,050,000	1,001,584	989,625
Pvptl Odebrecht Oil & Gas Fin Ltd Var	0.00%	12/31/2099	40,383	82,425	416
PVTPL Aegea Fin	5.75%	10/10/2024	1,060,000	1,060,000	1,009,650
PVTPL Braskem Neth Fin B V	3.50%	01/10/2023	6,000,000	5,700,000	5,688,060
PVTPL Cosan Luxembourg	7.00%	01/20/2027	1,100,000	1,095,967	1,106,875
PVTPL Gerdau Trade	4.88%	10/24/2027	400,000	400,352	380,000
PVTPL GTL Trade Fin Gtd Bd 144a	7.25%	04/16/2044	3,000,000	3,022,500	3,120,000
PVTPL Jsl Europe	7.75%	07/26/2024	200,000	198,674	184,252
PVTPL Marb Bondco Plc	6.88%	01/19/2025	200,000	197,282	185,352

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Marb Bondco Plc Bnds	7.00%	03/15/2024	400,000	400,292	377,904
PVTPL Odebrecht Offshore Drilling Fin Ltd	7.72%	12/01/2026	268,692	236,045	69,863
PVTPL Suzano Austria Gmbh	6.00%	01/15/2029	200,000	204,250	204,100
Rumo Luxembourg S	7.38%	02/09/2024	935,000	935,000	974,644
Rumo Luxembourg S	5.88%	01/18/2025	300,000	297,882	286,875
Secretaria Tesouro	10.00%	01/01/2025	10,500	2,404,779	2,960,132
Secretaria Tesouro	10.00%	01/01/2027	1,946	588,524	549,628
Suzano Austria	7.00%	03/16/2047	200,000	190,988	205,200
Suzano Austria Gmb	7.00%	03/16/2047	295,000	300,434	303,408
Vale Overseas Ltd	6.25%	08/10/2026	6,800,000	7,489,625	7,344,000
Vale Overseas Ltd	6.88%	11/21/2036	1,560,000	1,590,262	1,783,860
Canada					
Bank Montreal Medium Term	3.10%	04/13/2021	460,000	459,462	459,769
Bank Montreal Que	3.80%	12/15/2032	5,845,000	5,732,752	5,412,470
Barrick Gold Corp	5.25%	04/01/2042	110,000	115,550	109,995
Barrick N Amer Fin	5.70%	05/30/2041	590,000	655,352	622,005
Bk Nova Scotia B C Fixed	3.13%	04/20/2021	530,000	528,993	529,164
Brookfield	6.13%	07/01/2022	1,275,000	1,272,121	1,204,875
Cdn Nat Res Ltd Fixed	2.95%	01/15/2023	775,000	774,756	740,779
Cdn Pac Ry Co New	5.75%	03/15/2033	370,000	427,103	420,602
Emera US Fin Lp	3.55%	06/15/2026	75,000	74,794	71,121
Enbridge	6.00%	01/15/2077	280,000	280,525	251,434
Fairfax Finl Hldgs	8.30%	04/15/2026	485,000	417,425	574,982
Magna Intl	3.63%	06/15/2024	450,000	455,823	451,951
Man Prov Cda	3.05%	05/14/2024	1,290,000	1,276,739	1,296,437
Manulife Finl Corp	4.06%	02/24/2032	1,610,000	1,530,767	1,518,249
Mattamy Group Corp	6.88%	12/15/2023	287,000	295,610	267,986
Mercer Intl	7.38%	01/15/2025	1,400,000	1,403,125	1,396,500
Mercer Intl	5.50%	01/15/2026	750,000	726,250	671,250
Mercer Intl Fixed	6.50%	02/01/2024	1,480,000	1,506,619	1,446,700
Nova Scotia Prov	8.25%	07/30/2022	865,000	1,054,383	1,014,794
Nutrien Ltd	4.88%	03/30/2020	210,000	223,888	213,660
Ontario Prov Cda Bd	3.20%	05/16/2024	5,640,000	6,088,716	5,712,248
Open Text Corp	5.63%	01/15/2023	570,000	599,475	567,150
Pvptl Parkland Fuel Corp	6.00%	04/01/2026	359,000	360,643	336,562
PVTPL 1011778 Bc Ulc/ New Red Fin	4.63%	01/15/2022	600,000	593,250	580,500
PVTPL Bausch Health Companies	5.50%	11/01/2025	625,000	625,000	582,812
PVTPL Bombardier	7.50%	03/15/2025	150,000	151,688	141,375
PVTPL Brookfield Resdntl Pptys	6.50%	12/15/2020	2,894,000	2,903,831	2,890,382
PVTPL Brookfield Resdntl Pptys	6.38%	05/15/2025	310,000	310,000	282,875
PVTPL First Quantum Minerals Ltd	7.25%	04/01/2023	1,700,000	1,664,292	1,496,000
PVTPL First Quantum Minerals Ltd	6.88%	03/01/2026	876,000	862,205	702,990
PVTPL Gran Tierra Energy Intl Hldgs Ltd	6.25%	02/15/2025	980,000	966,398	910,175
PVTPL Kissner Hldgs Lp/ Kissner Mlg Co Ltd/	8.38%	12/01/2022	2,000,000	2,015,075	1,990,000
PVTPL Mattamy Group Corp	6.50%	10/01/2025	1,069,000	1,077,456	956,755
PVTPL New Gold Cda	6.25%	11/15/2022	239,000	244,975	200,760



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Nova Chemicals Corp	5.25%	06/01/2027	1,950,000	1,940,569	1,725,750
PVTPL Np Ferrum Llc/ Np Ferrum Cda Lp Fixed Rt	3.59%	02/19/2045	850,000	839,209	851,579
PVTPL Ont Teachers Fin Tr Ont Teachers' Financ	2.13%	09/19/2022	6,275,000	6,280,872	6,113,607
PVTPL Open Text Corp Bd 144a	5.88%	06/01/2026	985,000	1,028,790	965,300
PVTPL Ritchie Bros Auctioneers 144a	5.38%	01/15/2025	1,253,000	1,278,729	1,215,410
PVTPL Rockpoint Gas Storage Cda Ltd	7.00%	03/31/2023	1,250,000	1,234,548	1,175,000
PVTPL Stars Group Hldgs B V/ Stars Group US C	7.00%	07/15/2026	29,000	29,000	28,202
PVTPL Valeant Pharmaceuticals	6.13%	04/15/2025	1,610,000	1,485,138	1,404,725
PVTPL Valeant Pharmaceuticals Intl	8.50%	01/31/2027	405,000	405,000	392,850
PVTPL Valeant Pharmaceuticals Intl Bnds	9.00%	12/15/2025	657,000	681,974	653,715
PVTPL Valeant Pharmaceuticals Intl Cda	7.00%	03/15/2024	2,305,000	2,372,355	2,328,050
PVTPL Videotron Ltd / Videotron Ltee	5.38%	06/15/2024	1,810,000	1,841,754	1,791,900
PVTPLNOVA Chemicals Corp Bnds 144a	4.88%	06/01/2024	1,678,000	1,643,345	1,514,395
Quebec Prov Cda	2.75%	04/12/2027	1,170,000	1,107,031	1,137,714
Quebecor Media	5.75%	01/15/2023	3,615,000	3,664,388	3,633,075
Royal Bank Of Canada	2.15%	10/26/2020	460,000	450,280	452,934
Royal Bk Cda Global Medium Term	3.20%	04/30/2021	520,000	519,631	519,946
Royal Bk Cda Global Medium Term Sr Bk	2.86%	01/10/2019	7,000,000	7,000,000	7,000,392
Toronto Dominion Bk Sr Medium Term Bk	3.41%	04/07/2021	5,000,000	5,000,000	5,041,545
Toronto Dominion Sr Medium	3.25%	06/11/2021	620,000	619,721	622,757
Transcanada Tr	5.30%	03/15/2077	260,000	262,250	224,412
Videotron Ltd	5.13%	04/15/2027	1,220,000	1,220,831	1,152,900
Videotron Ltee	5.00%	07/15/2022	1,460,000	1,499,512	1,452,700
Cayman Islands					
Amal Ltd	3.46%	08/21/2021	144,510	152,748	145,898
Gate Cap Cayman 1	1.84%	03/27/2021	315,319	317,724	311,832
Msn 41079 & 41084	1.63%	12/14/2024	464,974	447,770	449,188
PVTPL Community Funding Clo Ltd	5.75%	11/01/2027	2,845,593	2,845,593	2,840,073
Chile					
Chile(rep Of)	4.50%	03/01/2026	130,000,000	192,754	193,848
Chile(rep Of)	5.00%	03/01/2035		1,962,835	1,953,377
Codelco	4.88%	11/04/2044	235,000	217,016	238,798
Corporacion	3.63%	08/01/2027	1,000,000	992,040	952,350
Enel Chile SA	4.88%	06/12/2028	1,395,000	1,378,595	1,391,512
Latam Air 2015 1 PTT A	4.20%	08/15/2029	572,161	557,931	550,705
China					
Alibaba Group Hldg	3.40%	12/06/2027	1,325,000	1,318,521	1,225,173
Alibaba Group Hldg	4.20%	12/06/2047	620,000	618,952	549,725
Baidu	3.63%	07/06/2027	500,000	499,228	465,673
Bank Of China Lond	1.88%	11/09/2019	400,000	393,632	395,622
CNOOC Nexen Fin 2014 Ulc	4.25%	04/30/2024	820,000	845,278	831,289
Country Garden Hld	5.13%	01/17/2025	200,000	196,000	167,740

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Eagle Inter Global Hldg B V/ Ruyi US Fi	7.50%	05/01/2025	3,240,000	3,232,710	3,031,020
PVTPL Icbcil Fin Co Ltd	3.63%	05/19/2026	400,000	395,500	378,453
PVTPL Nexteer Automotive Group Ltd	5.88%	11/15/2021	1,250,000	1,288,500	1,270,729
PVTPL Sinopec Grp Overseas Dev (2017)	3.63%	04/12/2027	1,000,000	993,530	960,667
PVTPL State Grid Overseas Invt 2016 Ltd Gtd	3.50%	05/04/2027	2,000,000	1,990,820	1,926,572
PVTPL State Grid Overseas Invt 2016 Ltd Sr Gtd	2.88%	05/18/2026	250,000	247,638	232,035
Sinopec Group	3.75%	09/12/2023	1,875,000	1,864,856	1,870,875
St Grid Overseas	3.13%	05/22/2023	350,000	355,950	343,945
Tencent Hldgs Ltd	3.60%	01/19/2028	400,000	400,268	375,825
Colombia					
Colombia Rep Global Bd	3.88%	04/25/2027	200,000	195,650	191,000
Colombia(rep Of)	11.00%	07/24/2020	2,280,000,000	768,700	764,903
Colombia(rep Of)	7.00%	05/04/2022	2,602,000,000	914,925	836,998
Colombia(rep Of)	10.00%	07/24/2024	6,781,500,000	3,863,043	2,461,809
Colombia(rep Of)	6.00%	04/28/2028	1,700,000,000	489,680	497,417
Colombia(republic Of)	2.63%	03/15/2023	870,000	853,731	818,561
Ecopetrol	5.88%	09/18/2023	12,000,000	12,872,425	12,510,120
Ecopetrol	5.38%	06/26/2026	800,000	799,440	805,000
Ecopetrol	5.88%	05/28/2045	1,950,000	1,791,062	1,841,229
Empresas Publicas	8.38%	02/01/2021	2,732,000,000	1,570,979	849,687
PVTPL Banco De Bogota	4.38%	08/03/2027	1,000,000	985,120	918,760
PVTPL Colombia Telecomunicaciones	5.38%	09/27/2022	13,200,000	12,791,500	13,150,500
PVTPL Empresas Publicas De Medellin	7.63%	09/10/2024	1,720,000,000	890,504	514,755
Titulos De Tbond	7.75%	09/18/2030	4,762,600,000	2,010,218	1,563,659
Congo, The Democratic Republic Of					
Hta Group Limited	9.13%	03/08/2022	960,000	994,464	978,720
Cote d'Ivoire					
Ivory Coast	5.75%	12/31/2032	1,009,075	961,076	893,354
Croatia					
Croatia	6.00%	01/26/2024	930,000	1,000,680	1,005,642
Czech Republic					
Czech Republic Czech Republic	1.50%	10/29/2019	26,660,000	1,268,737	1,184,395
Czech(rep Of)	3.75%	09/12/2020	41,800,000	1,925,583	1,928,178
Czech(rep Of)	1.00%	06/26/2026	56,610,000	2,416,384	2,359,335
Dominican Republic					
PVTPL AES Andres B V/ Dominican Pwr Partners 144a	7.95%	05/11/2026	200,000	217,000	202,000
PVTPL Dominican Rep Tbond	6.00%	07/19/2028	600,000	600,000	598,500
Ecuador					
Rep Of Ecuador	7.95%	06/20/2024	1,545,000	1,547,715	1,365,394
Rep Of Ecuador Tbond	7.88%	01/23/2028	650,000	650,000	530,969
Egypt					
Arab Republic Of Egypt	5.88%	06/11/2025	200,000	198,500	182,561
PVTPL Arab Rep Egypt Global	5.58%	02/21/2023	710,000	710,000	672,839



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
El Salvador					
PVTPL CMO La Hipotecaria El Salvadorian	3.50%	10/25/2041	788,617	783,688	783,688
Finland					
Nordea Bk AG	4.88%	05/13/2021	1,650,000	1,641,882	1,678,197
France					
Arcelormittal	6.25%	02/25/2022	160,000	164,800	169,120
Arcelormittal Step CPN	7.00%	10/15/2039	270,000	213,300	284,472
BNP Paribas Medium	4.63%	03/13/2027	480,000	476,232	465,916
Credit Agricole	8.38%	12/13/2049	1,450,000	1,450,000	1,482,625
Pvptl Banque Federative Du Cr Mutuel	2.20%	07/20/2020	310,000	303,385	304,312
Pvptl BNP Paribas Sub	4.38%	03/01/2033	760,000	718,314	711,438
PVTPL Altice France	8.13%	02/01/2027	200,000	201,750	188,500
PVTPL Altice France S A	7.38%	05/01/2026	3,040,000	2,928,212	2,789,200
PVTPL BNP Paribas Sr Non Pfd Med	4.40%	08/14/2028	1,580,000	1,571,516	1,542,145
PVTPL Credit Agricole	4.00%	01/10/2033	710,000	707,514	650,179
PVTPL Credit Agricole London	2.50%	04/15/2019	350,000	348,478	349,457
PVTPL Danone	2.08%	11/02/2021	730,000	730,000	705,220
PVTPL Danone	2.59%	11/02/2023	1,090,000	1,090,000	1,036,252
PVTPL Edf	4.50%	09/21/2028	400,000	395,152	387,695
PVTPL Pernod Ricard SA	4.45%	01/15/2022	1,110,000	1,130,568	1,132,148
PVTPL SFR Group SA Bnds	6.25%	05/15/2024	2,150,000	2,079,125	2,004,875
PVTPL Wea Fin LLC	4.63%	09/20/2048	350,000	345,247	341,190
Societe Generale	6.75%	12/31/2049	600,000	581,100	510,150
Georgia					
Bgeo Group Jsc	6.00%	07/26/2023	200,000	203,250	195,016
PVTPL Joint	6.00%	07/26/2023	880,000	873,814	853,741
Germany					
Bayer US Fin II	4.88%	06/25/2048	400,000	398,624	359,497
BMW US Cap LLC	1.85%	09/15/2021	355,000	348,644	340,309
BMW US Cap LLC	3.75%	04/12/2028	200,000	199,834	194,301
Daimler Fin N Amer	3.04%	01/06/2020	10,000,000	10,000,000	9,994,970
Landwirtschaftliche Rentenbank	1.38%	10/23/2019	820,000	815,539	812,132
PVTPL Bayer US Fin II LLC	4.25%	12/15/2025	2,900,000	2,894,519	2,822,457
PVTPL Daimler Fin N Amer	2.25%	03/02/2020	500,000	498,850	493,269
PVTPL Daimler Fin North Amer LLC	2.45%	05/18/2020	150,000	147,804	148,217
PVTPL Deutsche Telekom Intl Fin B V	2.82%	01/19/2022	210,000	206,344	205,274
PVTPL Deutsche Telekom Intl Fin B V	3.60%	01/19/2027	150,000	149,812	141,474
PVTPL Schaeffler Fin B V	4.75%	05/15/2023	1,960,000	1,960,000	1,876,700
PVTPL Schaeffler Verwaltung Zwei Gmbh	4.75%	09/15/2026	2,895,000	2,764,628	2,511,412
PVTPL Volkswagen Group Amer 144a	4.63%	11/13/2025	400,000	395,208	395,419
PVTPL ZF North Amer Cap	4.75%	04/29/2025	400,000	394,500	372,267
Schaeffler	4.13%	09/15/2021	875,000	879,735	831,250
Schaeffler Verwaltung Zwei Gmbh 144a	4.50%	09/15/2023	1,500,000	1,508,847	1,372,500
Siemens	3.13%	03/16/2020	6,500,000	6,500,000	6,498,388

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Ghana					
Ghana Rep	7.63%	05/16/2029	515,000	515,000	461,296
Greece					
Eletson Hldgs Fixed	9.63%	01/15/2022	350,818	296,637	135,065
Navios Maritime	7.38%	01/15/2022	492,000	358,310	309,960
Guatemala					
PVTPL Central Amer Bottling Corp	5.75%	01/31/2027	5,780,000	5,922,903	5,657,175
Hong Kong					
Hutch Whampoa Int Fixed	3.63%	10/31/2024	850,000	910,860	841,662
PVTPL Hutchison Whampoa Intl 14 Ltd Gtd	3.63%	10/31/2024	700,000	700,768	693,133
PVTPL Melco Resorts Fin Ltd	4.88%	06/06/2025	1,975,000	1,975,000	1,812,858
Hungary					
Hungary Rep	5.38%	03/25/2024	800,000	855,600	856,240
Hungary(rep Of)	2.50%	10/24/2024	566,280,000	1,933,378	2,044,855
Hungary(rep Of)	2.75%	12/22/2026	639,640,000	2,129,239	2,254,553
Magyar Export Import Ban	4.00%	01/30/2020	410,000	414,612	411,344
India					
Gmr Hyderabad Intl	4.25%	10/27/2027	1,200,000	1,200,000	985,429
Reliance Inds Ltd	1.87%	01/15/2026	931,579	931,579	901,815
Indonesia					
Indonesia Government	8.38%	03/15/2024	28,343,000,000	2,442,011	2,002,537
Indonesia Government	9.00%	03/15/2029	44,660,000,000	4,029,006	3,283,911
Indonesia Government	8.25%	05/15/2036	6,000,000,000	495,310	413,491
Indonesia Rep	5.88%	01/15/2024	1,533,000	1,600,679	1,634,334
Indonesia Rep	5.25%	01/08/2047	200,000	228,800	200,228
Indonesia Rep Medium Term	3.75%	04/25/2022	310,000	290,935	306,877
Indonesia(rep Of)	3.38%	04/15/2023	330,000	330,825	319,881
Indonesia(rep Of)	10.00%	09/15/2024	3,383,000,000	316,386	256,133
Indonesia(rep Of)	8.38%	09/15/2026	23,624,000,000	1,864,370	1,678,551
Indonesia(rep Of)	6.13%	05/15/2028	19,093,000,000	1,110,924	1,171,737
Indonesia(rep Of)	7.50%	08/15/2032	3,475,000,000	275,848	226,854
Indonesia(rep Of) T Bd	5.88%	03/13/2020	300,000	325,875	308,395
Indonesia(republic Of)	4.63%	04/15/2043	380,000	400,496	350,945
Indonesia(republic Of) T Bond	3.50%	01/11/2028	760,000	756,778	703,421
Medco Platinum Rd	6.75%	01/30/2025	200,000	198,356	170,790
Pertamina Pt	5.63%	05/20/2043	415,000	445,502	394,043
Perusahaan	5.45%	05/21/2028	540,000	537,943	545,909
Pt Bukit Makmur	7.75%	02/13/2022	200,000	208,500	199,274
PVTPL Indika Energy Cap III Pte Ltd	5.88%	11/09/2024	655,000	645,791	569,500
PVTPL Perusahaan Penerbit Sbsn Indonesia III 144a	4.40%	03/01/2028	1,300,000	1,302,717	1,268,761
PVTPL Pt Indonesia Asahan Aluminium Per-sero	6.53%	11/15/2028	760,000	741,258	797,147
Rep Of Indonesia	3.75%	04/25/2022	1,190,000	1,213,800	1,178,013
Republic Of Indonesia	5.13%	01/15/2045	200,000	224,250	196,632



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Republic Of Indonesia	4.35%	01/11/2048	860,000	852,828	783,995
Iraq					
PVTPL Iraq Rep	6.75%	03/09/2023	210,000	211,050	199,465
Ireland					
Aercap Ireland Cap	4.63%	07/01/2022	1,660,000	1,689,050	1,665,767
Aercap Ireland Cap	3.65%	07/21/2027	790,000	765,929	686,669
Premier Aircraft	3.58%	02/06/2022	83,514	89,486	84,517
PVTPL James Hardie Intl	5.00%	01/15/2028	1,930,000	1,857,931	1,650,150
PVTPL James Hardie Intl Fin Designated Activit	4.75%	01/15/2025	2,055,000	1,998,988	1,870,050
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	4,147,535
Israel					
Isr Chemicals Ltd	6.38%	05/31/2038	2,820,000	2,820,000	2,827,233
Israel Electric	4.25%	08/14/2028	3,160,000	3,084,392	3,009,293
PVTPL Isr Elec Corp Ltd Medium Term	7.25%	01/15/2019	1,194,000	1,324,444	1,194,501
Teva	1.70%	07/19/2019	180,000	174,947	177,206
Teva	2.20%	07/21/2021	1,330,000	1,239,884	1,222,552
Teva	3.65%	11/10/2021	50,000	48,625	47,373
Teva	3.65%	11/10/2021	360,000	349,627	341,087
Teva	2.95%	12/18/2022	120,000	115,424	106,123
Teva	2.80%	07/21/2023	70,000	62,475	60,287
Teva	3.15%	10/01/2026	450,000	425,808	343,447
Teva Pharmaceutical Indst Ltd	4.10%	10/01/2046	6,250,000	5,381,705	4,131,112
Italy					
Buoni Poliennali	2.20%	06/01/2027	310,000	335,904	346,396
Intesa Sanpaolo S	3.38%	01/12/2023	350,000	349,090	324,223
Italy(rep Of)	0.95%	03/01/2023	310,000	335,662	345,627
Pvptl Intesa Sanpaolo S P A	3.88%	01/12/2028	250,000	215,295	213,510
PVTPL ENI S P A	4.00%	09/12/2023	200,000	198,926	196,941
PVTPL Intesa Sanpaolo S P A 144a Bd	5.02%	06/26/2024	340,000	315,690	308,340
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	3.13%	07/14/2022	600,000	599,064	554,767
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	5.71%	01/15/2026	200,000	214,836	183,335
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	3.88%	07/14/2027	3,730,000	3,631,881	3,208,464
PVTPL Intesa Sanpaolo S P A Rcpts Cl X 144a	4.38%	01/12/2048	770,000	638,005	579,786
PVTPL Telecom Italia S P A New 144a	5.30%	05/30/2024	11,650,000	11,647,306	11,067,500
Telecom Italia Cap	7.20%	07/18/2036	1,500,000	1,491,600	1,432,500
Japan					
Japan Fin Organization For Municipalities	4.00%	01/13/2021	2,400,000	2,380,080	2,454,614
Japan(govt Of)	0.10%	03/10/2026	496,900,000	5,031,170	4,748,141
Mitsubishi UFJ Finl Group	3.00%	02/22/2022	380,000	381,482	374,679
Mitsui Fudosan Co	2.95%	01/23/2023	200,000	199,696	194,664
Mizuho Finl Group	2.95%	02/28/2022	2,500,000	2,500,000	2,450,920

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Mizuho Finl Group	3.65%	02/28/2022	365,000	369,537	364,823
Mizuho Finl Group	3.65%	09/11/2022	730,000	736,805	725,000
Nomura Amer Fin LLC Sr Gtd	0.61%	12/31/2033	85,000	48,450	46,452
Orix Corp	2.90%	07/18/2022	535,000	540,254	522,747
PVTPL Nomura Intl Fdg Pte Ltd	7.50%	11/30/2037	9,250,000	8,960,938	6,632,250
PVTPL Sompo Japan Ins	5.32%	03/28/2073	400,000	429,600	402,500
Sumitomo Mitsui Finl Group	2.78%	07/12/2022	670,000	670,000	652,853
Sumitomo Mitsui Fixed	2.06%	07/14/2021	560,000	543,402	542,339
Takeda	4.40%	11/26/2023	4,000,000	3,998,400	4,043,812
Takeda	5.00%	11/26/2028	300,000	298,740	306,408
Kazakhstan					
Dev Bank Of Kazakh	8.95%	05/04/2023	130,500,000	395,244	297,135
Jsc Kazmunaygas	5.75%	04/19/2047	400,000	403,600	382,348
PVTPL Kazmunaigaz Fin Sub Bv Gtd Global Medium	4.75%	04/24/2025	690,000	690,000	683,100
PVTPL Kazmunaigaz Fin Sub Bv Gtd Global Medium	6.38%	10/24/2048	320,000	316,816	321,920
PVTPL Kaztransgas Jsc Gtd	4.38%	09/26/2027	1,330,000	1,327,327	1,232,450
PVTPL Nostrum Oil & Gas Fin B V	8.00%	07/25/2022	200,000	200,000	134,204
Tengizchevroil Fin	4.00%	08/15/2026	1,580,000	1,545,656	1,462,480
Kenya					
Kenya (republic Of)	6.88%	06/24/2024	480,000	495,950	452,388
Pvptl Republic Of Kenya	7.25%	02/28/2028	330,000	330,000	294,637
Korea, Republic Of					
Export Import Bk Korea	3.00%	11/01/2022	200,000	199,706	197,116
Korea Hsg Fin Corp Covered Bd 144a	2.50%	11/15/2020	500,000	497,445	491,000
PVTPL Kookmin Bk Global Medium Term Bk	2.88%	03/25/2023	400,000	397,904	388,332
PVTPL Kyobo Life Ins Co Ltd	3.95%	07/24/2047	200,000	200,000	189,674
Kuwait					
Equate	4.25%	11/03/2026	3,210,000	3,181,586	3,104,359
Kuwait St	3.50%	03/20/2027	3,880,000	3,852,157	3,858,055
Luxembourg					
PVTPL Tupy Overseas	6.63%	07/17/2024	300,000	307,650	304,053
Macau					
PVTPL Sands China Ltd	4.60%	08/08/2023	340,000	339,925	337,749
PVTPL Sands China Ltd	5.13%	08/08/2025	2,050,000	2,051,912	2,030,012
Wynn Macau Ltd	4.88%	10/01/2024	275,000	248,875	244,750
Malaysia					
Malaysia (govt Of)	3.90%	11/30/2026	11,030,000	2,484,848	2,628,594
Malaysia Government Tbond	3.95%	09/15/2025	1,550,000	390,858	373,424
Petronas Cap Ltd Fixed	3.50%	03/18/2025	450,000	436,657	442,014
Mexico					
Alfa S A	6.88%	03/25/2044	200,000	201,750	196,250
Amer Movil Sab De	5.00%	03/30/2020	1,130,000	1,199,858	1,149,611
America Movil Sab	8.46%	12/18/2036	26,200,000	2,046,666	1,064,297



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Axtel Sab De Cv	6.38%	11/14/2024	580,000	558,250	550,600
Banco Santander	4.13%	11/09/2022	14,000,000	14,204,845	13,790,140
Cometa Energia SA	6.38%	04/24/2035	394,800	394,800	365,190
Metalsa SA De Cv	4.90%	04/24/2023	1,020,000	1,008,780	970,183
Mex Bonos Desarr Fix Rt	5.00%	12/11/2019	115,000	556,200	565,612
Mexichem Sab De Cv	5.88%	09/17/2044	550,000	489,445	497,162
Mexichem Sab De Cv	5.88%	09/17/2044	4,500,000	4,455,000	4,056,435
Mexichem Sab De Cv Fixed	5.88%	09/17/2044	750,000	743,625	676,072
Mexico(united Mexican States)	6.50%	06/09/2022	1,049,850	8,032,593	5,008,254
Mexico(united Mexican States)	10.00%	12/05/2024	288,900	2,735,313	1,559,543
Mexico(united Mexican States)	7.75%	11/13/2042	148,400	712,532	666,113
Mexico(utd Mex St)	8.50%	11/18/2038	1,145,100	6,283,994	5,600,967
Mexico(utd Mex St)	8.00%	11/07/2047	339,000	1,672,905	1,556,277
Pemex Proj Fdg Master Tr Gtd Bd	6.63%	06/15/2035	350,000	323,750	305,550
Petroleos	5.50%	01/21/2021	280,000	277,231	278,872
Petroleos	2.00%	12/20/2022	144,000	144,000	141,506
Petroleos	4.50%	01/23/2026	2,500,000	2,331,250	2,155,000
Petroleos Mexicano	7.19%	09/12/2024	491,600	3,932,916	1,953,295
Petroleos Mexicanos	6.50%	03/13/2027	280,000	279,188	263,200
Petroleos Mexicanos	6.38%	01/23/2045	20,600,000	18,820,910	16,583,000
Petroleos Mexicanos Fixed	6.50%	01/23/2029	265,000	264,878	247,112
Petroleos Mexicanos Fixed	6.35%	02/12/2048	280,000	279,475	224,000
Petroleos Mexicanos Gtd	6.88%	08/04/2026	1,725,000	1,785,631	1,676,700
Pvptl Mexichem Sab De Cv	4.00%	10/04/2027	11,000,000	11,020,800	9,996,250
Pvptl Mexico City Arpt Tr	5.50%	07/31/2047	200,000	198,796	175,752
PVTPL Alpha Hldg	10.00%	12/19/2022	250,000	250,000	182,500
PVTPL Axtel	6.38%	11/14/2024	1,000,000	999,900	949,310
PVTPL Comision Federal De Electricidad 144a	4.75%	02/23/2027	2,000,000	1,997,520	1,882,500
PVTPL Mexichem Sab De Cv	6.75%	09/19/2042	3,500,000	3,269,219	3,517,500
PVTPL Mexichem Sab De Cv	5.50%	01/15/2048	200,000	176,500	172,000
PVTPL Mexico City Arpt Tr	5.50%	10/31/2046	200,000	197,262	176,002
Sigma Alimentos SA	4.13%	05/02/2026	200,000	200,000	186,752
Sixsigma Networks	7.50%	05/02/2025	300,000	300,000	284,250
United Mexican STS	3.75%	01/11/2028	525,000	522,748	491,405
United Mexican STS Medium Term Book	4.13%	01/21/2026	565,000	545,677	552,288
Morocco					
Ocp S A	4.50%	10/22/2025	4,250,000	4,069,375	4,069,885
Office Cherifien Des	6.88%	04/25/2044	835,000	921,060	866,730
Multi-National Agencies Region					
Corporacion Andina De Fomento	2.13%	09/27/2021	585,000	584,019	567,842
Corporacion Andina De Fomento	2.75%	01/06/2023	910,000	907,934	888,306
Inter Amer Dev Bk	7.50%	12/05/2024	33,700,000	1,969,896	1,580,296
International Bk For Recon & Development	1.95%	10/16/2020	400,000	400,000	394,576
International Finance Corp Tranche # Tr 00218 Var Rt	2.97%	12/15/2021	200,000	200,000	201,012

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Intl Finance Corp	6.30%	11/25/2024	69,000,000	1,048,652	947,162
PVTPL Arab Pete Invt	4.13%	09/18/2023	2,090,000	2,086,447	2,087,659
Netherlands					
ABN Amro Bk N V	2.45%	06/04/2020	240,000	236,431	236,902
ABN Amro Bk N V	4.75%	07/28/2025	400,000	398,928	397,977
Aegon NV	5.75%	12/15/2020	350,000	371,623	366,214
Aercap Ireland Cap	4.63%	10/30/2020	520,000	538,096	523,629
Aercap Ireland Cap	5.00%	10/01/2021	1,355,000	1,363,208	1,376,305
Ahold Lease	8.62%	01/02/2025	682,216	836,832	784,073
Altice Fing	7.50%	05/15/2026	1,170,000	1,145,000	1,067,625
Cimpres N V	7.00%	06/15/2026	2,200,000	2,183,750	2,112,000
Cooperatieve	4.38%	08/04/2025	250,000	244,855	245,540
Cooperatieve Centrale Raiffeisen	2.25%	01/14/2020	250,000	246,652	247,864
Cooperatieve Rabobank U A	5.25%	08/04/2045	830,000	843,667	855,830
Cooperatieve Rabobank Ua	4.63%	12/01/2023	1,570,000	1,564,093	1,591,870
PVTPL Constellium N V	5.75%	05/15/2024	400,000	375,000	368,000
PVTPL Constellium N V	6.63%	03/01/2025	1,400,000	1,369,500	1,298,500
PVTPL Constellium N V	5.88%	02/15/2026	700,000	702,000	623,000
PVTPL ING Bk N V	2.50%	10/01/2019	310,000	307,722	308,590
PVTPL ING Bk N V Sub	5.80%	09/25/2023	1,480,000	1,498,326	1,545,903
PVTPL Lincoln Fin Ltd	7.38%	04/15/2021	1,660,000	1,716,588	1,680,750
PVTPL NXP B V / NXP Fdg LLC 144a	4.13%	06/01/2021	6,515,000	6,489,694	6,433,562
PVTPL NXP B V/ NXP Fdg LLC	5.55%	12/01/2028	50,000	49,880	51,142
PVTPL Upcb Fin IV Ltd Secd 144a	5.38%	01/15/2025	750,000	741,438	701,340
PVTPL Vtr Fin B V	6.88%	01/15/2024	200,000	183,250	200,000
Rabobank Nederland Global 144a	4.75%	01/15/2020	390,000	402,106	396,419
Rabobank Nederland NV Var Rate Perpetu- aldue	11.00%	12/29/2049	1,757,000	2,082,860	1,814,102
Shell International Fin	4.55%	08/12/2043	310,000	325,258	322,225
Shell Intl Fin B V	2.88%	05/10/2026	1,210,000	1,205,292	1,160,580
Shell Intl Fin B V	4.00%	05/10/2046	230,000	241,309	222,102
Shell Intl Fin B V Gtd	4.38%	03/25/2020	1,000,000	995,280	1,017,249
Waha Aerospace B V Gtd Bd 144a	3.92%	07/28/2020	1,000,000	1,000,000	1,001,850
Nigeria					
Nigeria Fed Rep 144a	6.50%	11/28/2027	1,460,000	1,498,166	1,288,800
Nigeria Fed Rep Tranche # Tr 4 02/ 23/ 2018	7.14%	02/23/2030	420,000	420,000	370,902
Norway					
Equinor Asa	2.75%	11/10/2021	350,000	358,134	347,177
Schlumberger Norge	4.20%	01/15/2021	50,000	57,258	50,742
Oman					
Oman (sultanate)	4.75%	06/15/2026	670,000	634,825	581,689
PVTPL Oman Sultanate	4.13%	01/17/2023	650,000	647,068	595,400
Pakistan					
Pakistan(rep Of)	6.88%	12/05/2027	990,000	899,510	901,484

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Papua New Guinea					
Papua New Guinea Indpt St	8.38%	10/04/2028	1,610,000	1,614,650	1,620,062
Peru					
& & Bonos De Tesoreria 144a	5.94%	02/12/2029	8,100,000	2,396,451	2,432,069
& & Peru(rep Of)	6.15%	08/12/2032	3,400,000	1,048,364	1,025,666
Orazul Energy Fixed	5.63%	04/28/2027	1,000,000	992,000	883,750
Peru Rep	5.63%	11/18/2050	860,000	966,896	1,009,640
Peru Rep Bd	6.55%	03/14/2037	240,000	309,240	303,000
PVTPL Orazul Energy Egenor S En C Por A	5.63%	04/28/2027	500,000	500,000	441,875
Southn Copper Corp	5.25%	11/08/2042	1,050,000	992,712	997,938
Vm Holding SA	5.38%	05/04/2027	1,210,000	1,172,675	1,175,212
Poland					
Poland Govt Bd Tbond	2.50%	07/25/2027	6,275,000	1,678,565	1,642,940
Poland(rep Of)	1.50%	04/25/2020	1,020,000	276,451	272,740
Poland(rep Of)	3.25%	07/25/2025	5,265,000	1,452,792	1,467,137
Poland(rep Of)	2.50%	07/25/2026	7,925,000	1,880,424	2,091,078
Portugal					
Cimpor Finl	5.75%	07/17/2024	200,000	160,000	166,000
Qatar					
PVTPL Qatar St	4.50%	04/23/2028	3,100,000	3,072,100	3,235,625
Ras Laffan Liq II	5.30%	09/30/2020	1,533,170	1,569,583	1,552,488
Romania					
Romania Medium Term	5.13%	06/15/2048	110,000	108,754	105,875
Romania(rep Of)	5.85%	04/26/2023	7,270,000	2,017,779	1,896,322
Romania(rep Of)	4.38%	08/22/2023	500,000	504,250	502,500
Romania(rep Of)	4.75%	02/24/2025	850,000	208,415	213,274
Russian Federation					
Evraz Group SA	5.38%	03/20/2023	250,000	252,344	247,612
Gaz Capital SA	6.51%	03/07/2022	1,240,000	1,351,600	1,298,022
Russia Govt Bd - Ofz	7.05%	01/19/2028	669,728,000	9,273,889	8,784,734
Russian Federation	7.00%	12/15/2021	191,000,000	2,854,913	2,687,147
Russian Federation	7.00%	08/16/2023	528,895,000	7,239,528	7,261,695
Russian Federation	7.75%	09/16/2026	24,690,000	372,068	342,202
Russian Federation	4.38%	03/21/2029	600,000	587,178	569,560
Russian Federation 144a	5.25%	06/23/2047	400,000	400,000	374,221
Russian Federation Ministry Finance	8.15%	02/03/2027	109,720,000	1,655,622	1,550,686
Vnesheconombank(veb Fin	6.03%	07/05/2022	550,000	535,810	550,594
Saudi Arabia					
Sabic Cap II B V	4.00%	10/10/2023	200,000	199,184	199,000
Saudi Arabia	3.63%	03/04/2028	2,050,000	1,957,340	1,943,759
Saudi Arabia Kingdom Global Medium Term Tranche # Tr	5.00%	04/17/2049	550,000	538,043	529,438

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
Senegal					
Pvptl Senegal Rep	6.75%	03/13/2048	960,000	960,000	793,920
Republic Of Senegal	6.25%	07/30/2024	500,000	506,000	487,132
Senegal (republic	6.25%	05/23/2033	740,000	686,143	639,393
Singapore					
Puma International	5.00%	01/24/2026	200,000	200,000	156,016
PVTPL Boc Aviation Pte Ltd	3.95%	09/26/2023	200,000	200,000	198,946
South Africa					
Anglo Amern Cap	4.75%	04/10/2027	340,000	351,475	325,628
Anglo Amern Cap	4.00%	09/11/2027	490,000	470,588	443,381
Myriad Intl	5.50%	07/21/2025	220,000	231,825	221,476
Myriad Intl Hldgs	4.85%	07/06/2027	890,000	890,000	852,403
PVTPL Anglo Amern Cap Plc	3.75%	04/10/2022	670,000	672,525	654,074
PVTPL Anglo Amern Cap Plc 144a	4.88%	05/14/2025	660,000	680,011	648,261
PVTPL Anglo Amern Cap Plc Gtd	3.63%	09/11/2024	200,000	199,890	189,050
Rep Of South Africa	8.75%	02/28/2048	13,600,000	956,475	841,810
Republic Of South Africa	4.85%	09/27/2027	1,140,000	1,157,264	1,062,366
Republic Of South Africa	5.65%	09/27/2047	845,000	740,203	751,120
Sasol Fing USA LLC	5.88%	03/27/2024	655,000	654,031	653,618
Sasol Fing USA LLC	6.50%	09/27/2028	940,000	938,769	940,144
South Africa(republic Of)	6.25%	03/31/2036	33,465,000	2,396,152	1,662,926
Sth Africa(rep Of)	7.25%	01/15/2020	2,895,000	186,945	203,825
Sth Africa(rep Of)	10.50%	12/21/2026	17,335,000	1,501,097	1,312,115
Sth Africa(rep Of)	7.00%	02/28/2031	66,175,000	4,089,708	3,784,074
Spain					
Atento Luxco 1	6.13%	08/10/2022	1,035,000	1,038,105	1,003,950
Banco Santander SA	3.98%	04/11/2022	3,000,000	3,000,000	2,987,394
Banco Santander SA	3.85%	04/12/2023	600,000	599,900	582,998
Banco Santander SA	3.80%	02/23/2028	200,000	186,400	177,894
Banco Santander SA	4.38%	04/12/2028	1,200,000	1,160,956	1,120,471
Banco Santander SA Frns	3.55%	04/12/2023	400,000	400,000	392,234
Telefonica	5.13%	04/27/2020	220,000	205,147	224,541
Telefonica Emisiones	4.66%	03/06/2038	550,000	526,309	497,525
Telefonica Emisiones	5.21%	03/08/2047	5,430,000	5,446,450	4,970,611
Telefonica Fixed	4.10%	03/08/2027	260,000	255,681	249,756
Telefonica SA	5.88%	07/15/2019	170,000	170,996	172,037
Sweden					
PVTPL Stadshypotek Ab Publ Medium Term	1.88%	10/02/2019	1,050,000	1,047,364	1,041,824
Sweden(kingdom Of)	5.00%	12/01/2020	3,565,000	439,981	443,922
Switzerland					
ABB Fin USA	3.38%	04/03/2023	754,000	754,777	753,188
Cr Suisse Group AG	3.87%	01/12/2029	550,000	513,804	511,671
Cr Suisse Group Fdg Guernsey Ltd	4.88%	05/15/2045	1,210,000	1,201,558	1,194,161
Glencore Fdg LLC	4.00%	03/27/2027	2,435,000	2,431,780	2,218,231
PVTPL Glencore Fdg LLC Gtd	2.88%	04/16/2020	150,000	148,934	148,578

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Syngenta Fin N V Gtd	3.93%	04/23/2021	760,000	760,000	749,615
PVTPL UBS Group Fdg Switz AG	4.25%	03/23/2028	2,460,000	2,522,893	2,425,656
PVTPL UBS Group Funding	4.13%	09/24/2025	360,000	359,327	358,669
PVTPL UBS Group Funding (switzerland)	3.49%	05/23/2023	1,560,000	1,560,928	1,521,362
PVTPL1 Glencore Fdg LLC Gtd	4.13%	05/30/2023	535,000	544,637	525,363
Thailand					
Thailand(kingdom)	2.13%	12/17/2026	66,515,000	1,957,785	1,999,610
Thailand(kingdom)	4.88%	06/22/2029	28,270,000	987,457	1,045,716
Thailand(kingdom)	3.65%	06/20/2031	59,000,000	1,926,134	1,982,040
Thailand(kingdom)	3.40%	06/17/2036	30,600,000	942,564	989,368
Trinidad and Tobago					
Trinidad	5.25%	11/04/2027	400,000	396,390	377,500
Tunisia					
Tunisia Aid US	6.53%	05/15/2028	1,262,799	1,425,482	1,608,731
Turkey					
Akbank	4.00%	01/24/2020	280,000	272,440	275,790
Arcelik	5.00%	04/03/2023	600,000	560,628	546,587
PVTPL Akbank T A S/ Ak Finansal Kirlama As M Tranche # Tr	4.00%	01/24/2020	940,000	936,842	923,080
PVTPL Petkim Petrokimya Hldg A S	5.88%	01/26/2023	200,000	187,600	181,494
PVTPL Turk Telekomunikasyon A S	4.88%	06/19/2024	200,000	198,000	172,415
Republic Of Turkey Tnote	7.25%	12/23/2023	1,325,000	1,310,650	1,360,155
Turkcell Iletisim	5.80%	04/11/2028	460,000	449,783	396,000
Turkey Government Bd	10.40%	03/20/2024	7,765,000	3,160,125	1,137,039
Turkey Rep	5.63%	03/30/2021	1,475,000	1,448,420	1,474,891
Turkey Rep T Bond	6.88%	03/17/2036	555,000	489,732	519,574
Turkey(rep Of)	8.80%	09/27/2023	13,965,000	3,980,921	1,932,036
Turkey(rep Of)	10.60%	02/11/2026	12,425,000	3,839,205	1,807,731
Turkey(rep Of)	11.00%	02/24/2027	3,880,000	1,127,388	564,872
Ukraine					
PVTPL Metinvest B V Gtd	8.50%	04/23/2026	200,000	197,166	180,040
PVTPL Mhp Lux	6.95%	04/03/2026	820,000	820,000	705,528
Ukraine(rep Of)	7.75%	09/01/2022	630,000	635,670	580,457
United Arab Emirates					
DP World	6.85%	07/02/2037	1,680,000	1,785,813	1,872,486
Dubai Electricity	7.38%	10/21/2020	5,000,000	5,000,000	5,337,500
Maf Global Sec Ltd	4.75%	05/07/2024	820,000	844,600	815,744
Pvptl Abu Dhabi Govt Int'l	2.50%	10/11/2022	1,350,000	1,345,532	1,309,824
PVTPL Abu Dhabi Crude Oil Pipeline LLC Sr Secd Bd	4.60%	11/02/2047	1,000,000	1,018,960	976,330
PVTPL DP World Ltd Global Medium Term	5.63%	09/25/2048	1,020,000	1,006,779	958,800
United Kingdom					
Ashtead Cap	5.63%	10/01/2024	1,170,000	1,239,812	1,181,700
Ashtead Cap	5.25%	08/01/2026	500,000	500,000	482,500
Ashtead Cap	4.38%	08/15/2027	965,000	948,000	868,500
Aston Martin Cap Hldgs Ltd	6.50%	04/15/2022	800,000	826,000	756,000

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
B A T Cap Corp	4.54%	08/15/2047	830,000	830,000	660,722
B A T Cap Corp Fixed	3.56%	08/15/2027	2,420,000	2,430,198	2,148,345
Barclays Bk Plc Med Term	2.90%	03/29/2021	2,900,000	2,900,000	2,878,250
Barclays Bk Plc Med Term	2.00%	07/27/2022	300,000	300,000	294,237
Barclays Bk Plc Med Term	1.07%	10/20/2037	7,900,000	7,623,500	6,241,000
Barclays Plc	4.97%	05/16/2029	440,000	439,820	424,238
Barclays Plc	7.88%	12/31/2049	725,000	765,781	727,719
Barclays Plc Barclays Plc	7.75%	12/31/2049	200,000	203,200	192,384
BP Cap Mkts P L C	3.56%	11/01/2021	40,000	40,000	40,345
BP Cap Mkts P L C	3.54%	11/04/2024	100,000	99,710	99,071
BP Cap Mkts P L C	3.51%	03/17/2025	4,080,000	4,162,612	3,999,828
Diageo Invt Corp	2.88%	05/11/2022	1,450,000	1,444,751	1,435,867
EnSCO Plc	4.50%	10/01/2024	3,500,000	1,837,500	2,275,000
Glaxosmithkline	2.85%	05/08/2022	710,000	705,172	701,391
HSBC Hldgs Plc	3.40%	03/08/2021	1,630,000	1,626,284	1,625,770
HSBC Hldgs Plc	4.35%	05/25/2021	2,500,000	2,500,000	2,525,612
HSBC Hldgs Plc	4.25%	08/18/2025	860,000	852,948	834,707
HSBC Hldgs Plc	4.30%	03/08/2026	1,960,000	2,078,290	1,933,377
HSBC Hldgs Plc	3.90%	05/25/2026	370,000	368,931	354,536
HSBC Hldgs Plc	4.58%	06/19/2029	1,620,000	1,622,997	1,605,806
HSBC Hldgs Plc	6.50%	05/02/2036	400,000	513,148	455,135
HSBC Hldgs Plc	6.50%	12/29/2999	920,000	920,000	836,050
HSBC Hldgs Plc Resetting Perp Sub	6.38%	12/29/2049	200,000	200,000	186,000
HSBC Holdings Plc	5.10%	04/05/2021	110,000	125,861	113,752
HSBC Holdings Plc	4.25%	03/14/2024	1,470,000	1,489,767	1,458,844
HSBC Holdings Plc Conv	6.25%	12/31/2049	920,000	920,000	862,500
Lloyds Bkg Group	4.45%	05/08/2025	300,000	299,820	297,889
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	220,582
Lloyds Bkg Group	4.38%	03/22/2028	610,000	609,935	578,700
Lloyds Bkg Group	3.57%	11/07/2028	200,000	200,000	177,905
Lloyds Bkg Group Plc	4.55%	08/16/2028	650,000	648,037	624,528
Mead Johnson	4.90%	11/01/2019	2,945,000	3,089,482	2,984,681
NMG Finco Plc	5.75%	08/01/2022	2,100,000	2,087,499	1,900,080
PVTPL Ashtead Capital	4.13%	08/15/2025	5,435,000	5,261,000	4,973,025
PVTPL Avon Intl Operations	7.88%	08/15/2022	3,075,000	3,085,000	3,028,875
PVTPL Glencore Fdg LLC Gtd	4.63%	04/29/2024	5,910,000	4,425,925	5,858,228
PVTPL Inmarsat Fin Plc Gtd	4.88%	05/15/2022	2,400,000	2,389,000	2,262,960
PVTPL Inmarsat Fin Plc Gtd	6.50%	10/01/2024	280,000	270,900	261,800
PVTPL Lloyds Bank Plc	12.00%	12/29/2049	635,000	842,725	742,538
PVTPL Merlin	5.75%	06/15/2026	2,500,000	2,529,038	2,468,750
PVTPL Niagara Mohawk Pwr Corp New	4.28%	10/01/2034	250,000	267,117	251,208
PVTPL Santander Uk Group Hldgs Plc	5.63%	09/15/2045	200,000	197,964	194,354
PVTPL Standard Chartered Plc Sub	3.95%	01/11/2023	840,000	833,898	819,470
PVTPL Standard Chartered Plc Sub	5.70%	03/26/2044	1,460,000	1,459,924	1,460,988
PVTPL United Business Media Lt	5.75%	11/03/2020	690,000	678,236	706,647



International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
PVTPL Virgin Media Secd Fin Plc	5.50%	01/15/2025	200,000	200,375	197,127
Reynolds Amern	8.13%	06/23/2019	320,000	405,494	326,454
Royal Bk Scotland	6.10%	06/10/2023	500,000	499,354	507,896
Royal Bk Scotland	4.89%	05/18/2029	990,000	990,151	945,002
Royal Bk Scotland Group Plc	6.00%	12/19/2023	1,170,000	1,164,602	1,184,161
Royal Bk Scotland Group Plc	4.52%	06/25/2024	200,000	200,000	196,246
Santander Uk Group	2.88%	10/16/2020	215,000	217,935	211,249
Santander Uk Plc	2.38%	03/16/2020	270,000	266,215	267,051
Shell International Fin	4.38%	05/11/2045	420,000	419,164	430,666
Towd Point Mtg Fdg 144a	2.09%	02/20/2054	940,524	1,167,053	1,199,671
Virgin Media Secd	5.25%	01/15/2026	200,000	191,250	183,250
Virgin Media Secd Fin Plc	5.25%	01/15/2021	5,470,000	5,677,612	5,437,727
Vodafone Group Plc	4.38%	05/30/2028	2,430,000	2,408,906	2,357,268
Vodafone Group Plc	5.25%	05/30/2048	970,000	979,048	910,671
WPP Fin 2010	3.75%	09/19/2024	300,000	294,260	280,359
Uruguay					
Republica Oriental	8.50%	03/15/2028	10,155,000	355,867	266,289
Venezuela					
Corporacion Andina De Fomento	2.00%	05/10/2019	190,000	189,983	189,313
Corporacion Andina De Fomento	2.20%	07/18/2020	650,000	649,382	639,704
Zambia					
1st Quantum	7.25%	05/15/2022	300,000	277,500	278,250
Total International			\$157,532,456,384	\$830,892,814	\$778,452,892
International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
CF Barings Global (Babson) Cap Global Inv	0.00%		\$5,827,247	\$575,000,000	\$562,562,404
Total International Fixed Income Funds			\$5,827,247	\$575,000,000	\$562,562,404
Total Fixed Income Funds			\$164,506,020,161	\$10,848,351,283	\$11,349,000,125

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
1st Indl Rlty Tr	166,675	\$ 3,322,985	\$ 4,810,240
2U	158,779	9,940,297	7,894,492
3M Co	129,447	24,248,747	24,664,831
58 Com ADR	16,400	1,178,222	889,044
5th 3rd Bancorp	455,809	8,136,368	10,725,186
Abbott Lab	307,004	17,278,002	22,205,599
Abbvie	674,021	45,106,123	62,137,996
Abiomed	50,978	15,994,078	16,569,889
ABM Inds	243,300	7,339,292	7,812,363
Accenture Plc Shs Cl A New	149,846	20,362,874	21,129,784
Activision Blizzard	728,549	46,945,155	33,928,527
Actuant Corp Cl A New	242,805	6,305,785	5,096,477
Adobe Sys	482,817	37,187,754	109,232,518
Advance Auto Pts	13,605	1,900,665	2,142,243
Advanced Energy Inds	151,700	8,614,662	6,512,481
Advanced Micro Devices	221,875	4,442,267	4,095,812
Aegon N V Ny Registry Shs Shs ADR	1,149,930	8,395,874	5,347,174
Aerie Pharmaceuticals	50,273	2,986,430	1,814,855
AES Corp	1,869,300	25,002,401	27,030,078
Affiliated Managers Group	7,877	1,043,016	767,535
AFLAC	341,522	9,489,288	15,559,742
Agco Corp	84,000	3,390,942	4,676,280
Agilent Technologies	52,238	2,992,755	3,523,975
Agios Pharmaceuticals	3,436	255,280	158,434
Air Lease Corp Cl A Cl A	529	23,365	15,981
Air Prod & Chem	38,385	5,590,289	6,143,519
Akamai Technologies	39,270	2,444,755	2,398,612
Alaska Air Group	18,643	1,442,233	1,134,427
Albany Intl Corp New Cl A	79,829	2,375,783	4,983,724
Albemarle Corp	15,825	1,551,986	1,219,633
Aleris Intl	8,829	-	284,183
Alexandria Real Estate Equities	16,836	2,074,325	1,940,181
Alexion Pharmaceuticals	310,926	30,980,635	30,271,755
Alibaba Group Holding Ltd ADR	844,367	99,129,986	115,737,385
Align Technology	182,079	46,905,829	38,132,805
Alkermes Plc Shs	11,177	449,068	329,833
Alleghany Corp	120	76,425	74,798
Allegheny Technologies	424,382	10,253,124	9,238,796
Allegion Plc	21,121	1,487,314	1,683,555
Allergan Plc	47,668	9,166,855	6,371,305
Allete	71,870	4,262,543	5,477,931
Alliance Data Sys Corp	76,552	15,979,515	11,488,924
Alliant Energy Corp	179,207	7,463,328	7,571,496
Allison Transmission Holding	163,343	7,138,699	7,172,391
Allstate Corp	546,699	36,691,787	45,173,738



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Alnylam Pharmaceuticals	147,096	9,745,607	10,724,769
Alphabet Cap	122,193	75,365,936	126,544,293
Alphabet Capital Stock Cl A	156,507	85,536,970	163,543,555
Alteryx Com Cl A Com Cl A	3,805	211,542	226,283
Altria Group	420,300	24,996,864	20,758,617
Amarin Corp Plc ADR	90,995	1,495,779	1,238,442
Amazon Com Com	189,036	139,143,077	283,926,401
AMC Networks Cl A	3,181	200,387	174,573
Amer Elec Pwr Co	370,209	20,432,702	27,669,421
Amer Finl Group Oh	48,900	765,847	4,426,917
Ameren Corp	459,701	24,468,287	29,986,296
American Airlines	185,205	6,791,677	5,946,933
American Eagle Outfitters New	248,400	3,846,602	4,801,572
American Express Co	557,263	41,700,647	53,118,309
American International Group	142,271	9,758,231	5,606,900
American Tower Corp	258,163	31,742,866	40,838,805
American Wtr Wks Co New	116,866	9,425,713	10,607,927
Ameriprise Finl	114,523	7,198,926	11,952,766
Ameris Bancorp	184,910	2,845,225	5,856,100
Amerisourcebergen Corp	35,165	2,846,586	2,616,276
Amern Woodmark Corp	47,237	3,390,320	2,630,156
Ametek New	43,792	3,136,346	2,964,718
Amgen	329,906	42,076,624	64,222,801
Amkor Technology	330,006	2,032,883	2,164,839
Amneal Pharmaceuticals	106,019	2,419,050	1,434,437
Amphenol Corp New Cl A	69,626	5,107,953	5,641,099
Anadarko Petro Corp	605,468	29,144,575	26,543,717
Analog Devices	64,977	4,615,093	5,576,976
Anaplan	138,283	3,441,499	3,670,031
Ani Pharmaceuticals	67,800	3,703,888	3,052,356
Annaly Cap Mgmt	584,200	5,564,307	5,736,844
Ansys	20,670	3,076,652	2,954,570
Antero Res Corp	9,347	162,305	87,768
Anthem	38,886	7,090,202	10,212,630
Aon Plc	72,368	8,543,957	10,519,412
Apache Corp	643,157	32,685,221	16,882,871
Apartment Invt Reverse Split Apartment Inv 2w1ral2 02 21 2019	27,242	1,152,884	1,195,379
Appian Corp Cl A Cl A	125,317	4,243,295	3,347,217
Apple	1,104,757	185,440,197	174,264,369
Applied Materials	480,671	14,801,962	15,737,169
Applied Optoelectronics	146,418	4,065,277	2,259,230
Aptiv Plc	60,225	4,732,622	3,708,053
Arch Capital Group	4,475	135,417	119,572
Archer Daniels Midland Co	276,015	8,044,952	11,308,335
Arconic	64,702	1,295,283	1,090,876

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Argo Group International Holdings	161,525	8,042,554	10,862,556
Arista Networks	13,294	3,804,285	2,801,046
Armstrong World Inds	52,165	2,269,229	3,036,525
Arrow Electr	66,700	4,914,769	4,598,965
Artisan Partners Asset Mgmt Cl A Cl A	169,697	5,160,622	3,752,001
Aspen Technology	4,911	561,863	403,586
Assurant	73,415	3,151,948	6,566,238
Astec Inds	152,600	7,471,487	4,606,994
Astrazeneca Plc ADR	795,925	25,031,318	30,229,232
AT&T	2,397,434	82,530,713	68,422,766
Athenahealth	2,905	424,713	383,257
Atkore Intl Group	354,528	7,563,938	7,033,836
Atmos Energy Corp	110,087	9,371,507	10,207,267
Autodesk	51,686	5,229,165	6,647,336
Autohome ADR	8,750	579,502	684,512
Automatic Data Processing	108,575	11,346,123	14,236,354
Autozone	11,164	7,613,442	9,359,228
Avadel Pharmaceuticals Plc ADR	294,883	3,431,080	760,798
Avalonbay Cmnty REIT	23,107	3,963,471	4,021,773
Avanos Med	116,348	5,571,897	5,211,227
Avery Dennison Corp	20,281	1,894,886	1,821,842
Axalta Coating Systems Ltd	6,128	179,975	143,518
Axis Capital Holdings Ltd	105,394	4,570,013	5,442,546
Azul ADR	175,047	4,129,314	4,847,051
Baidu Spons ADR Repr 0 10	44,610	9,433,090	7,075,146
Baker Hughes A GE Co Cl A	637,901	20,961,043	13,714,872
Ball Corp	101,457	4,130,143	4,664,993
Banc Calif	370,000	7,383,587	4,924,700
Banco Bradesco ADR	988,038	6,913,773	9,771,696
Bancolumbia ADR	218,592	9,550,196	8,328,355
Bank China Ltd ADR ADR	10,700	113,761	114,383
Bank New York Mellon Corp	992,487	38,373,631	46,716,363
Bank Nt Butterfield Com Bmd1(post Rev Split)	57,952	2,945,111	1,816,795
Bank Of America Corp	3,474,028	67,306,723	85,600,050
Banner Corp	106,177	5,007,490	5,678,346
Baxter Intl	83,724	4,720,026	5,510,714
BB& T Corp	535,082	16,546,022	23,179,752
Beacon Roofing Supply	77,198	3,063,201	2,448,721
Becton Dickinson & Co	46,241	8,007,482	10,419,022
Belden	152,934	7,419,809	6,388,053
Benchmark Electrs	287,300	7,416,025	6,085,014
Benefitfocus	215,581	8,522,543	9,856,363
Berkshire Hathaway Cl B	333,124	53,628,090	68,017,258
Berry Global Group	320,656	14,095,830	15,240,780
Best Buy	117,583	6,885,204	6,227,196



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
BHP Group Ltd ADR	151,674	11,297,982	7,324,337
Big Lots	85,400	2,822,776	2,469,768
Bio Techne Corp	2,701	522,921	390,889
Biogen	64,842	17,822,744	19,512,255
Biomarin Pharmaceutical	384,232	23,309,859	32,717,355
Black Knight	10,319	555,957	464,974
Blackline	75,761	3,224,780	3,102,413
Blackrock	18,262	6,753,306	7,173,679
Block H & R	36,196	938,966	918,293
Bluebird Bio	68,620	8,563,412	6,807,104
BMC Stk Hldgs	105,528	1,986,815	1,633,573
Boeing Co	131,297	31,632,563	42,343,282
Bojangles	233,229	2,877,983	3,750,322
Bok Finl Corp	450	43,755	32,998
Booking Hldgs	42,462	50,648,907	73,137,398
Boot Barn Hldgs	140,607	2,579,301	2,394,537
Booz Allen Hamilton Hldg Corp Cl A	145,798	3,490,676	6,571,116
Borg Warner	31,197	1,201,966	1,083,784
Boston Private Finl Hldgs	262,732	1,820,358	2,777,077
Boston Scientific Corp	318,988	7,179,481	11,273,036
BP P L C ADR	32,640	1,472,366	1,237,709
Brady Corp Cl A	172,339	5,065,328	7,489,853
Brandywine Rlty Tr	450,571	7,274,681	5,798,849
Bright Horizons Fa	3,511	411,110	391,301
Brighthouse Finl	131,944	6,032,558	4,021,653
Brinker Intl	90,100	4,386,836	3,962,598
Bristol Myers Squibb Co	1,306,273	74,199,127	67,900,071
Broadcom	90,234	15,752,068	22,944,702
Broadridge Finl Solutions	28,900	3,468,766	2,781,625
Brown & Brown	962	29,610	26,513
Brown Forman Cl B Non	49,628	2,228,948	2,361,300
Brown Forman Corp Cl A Cl A	3,731	197,785	176,924
Bruker Corp	2,948	103,808	87,762
Brunswick Corp	611	41,702	28,381
Bryn Mawr Bk Corp	179,300	4,371,057	6,167,920
Bstn Pptys	207,589	25,605,608	23,364,142
Burlington Stores	4,847	816,165	788,461
Bwx Technologies	7,230	443,629	276,403
C H Robinson Worldwide	30,729	2,549,192	2,584,002
Cable One	310	264,712	254,231
Cabot Corp	69,658	2,809,519	2,991,115
Cabot Oil & Gas Corp	95,231	2,192,835	2,128,413
Cadence Design Sys	66,662	2,812,877	2,898,464
Callon Pete Co	478,495	6,305,780	3,105,433
Cambrex Corp	100,374	4,789,217	3,790,122

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Camden Ppty Tr	142,671	12,824,865	12,562,182
Campbell Soup Co	165,703	7,828,430	5,466,542
Cantel Medical Corp	2,674	258,469	199,079
Capital One Finl Corp	891,189	58,805,610	67,364,977
Cardinal Hlth	151,161	9,176,670	6,741,781
Cardlytics	256,150	6,071,761	2,774,104
Carmax	35,723	2,040,015	2,240,904
Carnival Corp Com Paired	497,832	18,487,487	24,543,118
Carpenter Technology Corp	45,499	2,608,262	1,620,219
Carrizo Oil & Gas	362,544	8,552,818	4,093,122
Carter	3,282	318,148	267,877
Carvana Co Cl A Cl A	3,377	123,126	110,462
Caseys Gen Stores	8,940	1,030,498	1,145,572
Catalent	2,444	100,554	76,204
Catchmark Timber Tr Cl A Cl A	494,610	5,770,090	3,511,731
Caterpillar	127,045	14,763,870	16,143,608
CBIZ	313,517	2,965,141	6,176,285
CBOE Global Markets	27,154	2,761,223	2,656,476
CBRE Group Cl A Cl A	58,944	2,361,252	2,360,118
CBS Corp New Cl B	74,299	3,954,848	3,248,352
CDK Global	9,411	574,248	450,599
CDW Corp	10,643	944,307	862,615
Celanese Corp	235,421	13,509,032	21,180,827
Celgene Corp	349,916	29,759,715	22,426,116
Cemex Sab De Cv ADR	1,935,779	12,176,229	9,330,455
Centene Corp	43,925	5,365,639	5,064,552
Centennial Resource Development	117,518	2,146,075	1,295,048
Centerpoint Energy	75,396	1,837,493	2,128,429
Centerstate Bank Corp	247,950	6,333,387	5,216,868
Century Cmnty	206,976	5,602,217	3,572,406
Centurylink	142,968	3,738,219	2,165,965
Ceridian Hcm Hldg	2,549	91,574	87,915
Cerner Corp	186,701	10,308,676	9,790,600
CF Inds Hldgs	35,888	1,418,632	1,561,487
Charles Riv Laboratories Intl	82,732	6,941,081	9,363,608
Charter Communications New Cl A Cl A	167,336	41,403,313	47,685,740
Chemed Corp New	1,127	353,561	319,257
Chemours Co	12,441	529,214	351,085
Cheniere Energy	143,180	7,452,141	8,474,824
Chevron Corp	869,072	82,207,229	94,546,343
China Constr Bk Corp ADR	3,929	64,404	64,043
China Mobile Ltd ADR	44,081	2,160,217	2,115,888
China Pete & Chem Corp ADR	1,557	141,083	109,924
China Telecom Corp Ltd ADR	3,000	152,077	152,190
Chipotle Mexican Grill	6,047	2,715,058	2,611,034
Choice Hotels Intl	2,488	195,599	178,091



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Chubb Ltd	69,295	6,928,023	8,951,528
Church & Dwight	58,121	3,202,449	3,822,037
Cigna Corp New	261,678	47,680,879	49,697,933
Cimarex Energy Co	16,509	1,699,325	1,017,780
Cin Fncl Corp	24,396	1,718,395	1,888,738
Cintas Corp	21,519	2,572,344	3,614,977
Cirrus Logic	69,000	3,984,635	2,289,420
Cisco Systems	2,704,159	74,104,803	117,171,209
Cit Group New	160,500	6,855,285	6,142,335
Citigroup	1,496,361	91,465,245	77,900,554
Citizens Finl Group	720,170	29,118,724	21,410,654
Citrix Sys	32,219	2,700,962	3,301,159
Ck Hutchison Hldgs Ltd ADR	7,300	70,194	69,204
Clorox Co	30,444	4,139,059	4,692,638
Cloudera	413,410	6,507,170	4,572,315
CME Group	56,832	8,691,815	10,691,236
CMS Energy Corp	197,966	9,036,017	9,829,012
CNOOC Ltd ADR	9,292	1,481,257	1,416,565
Coca Cola Co	840,753	34,283,855	39,809,655
Cognex Corp	12,016	647,028	464,659
Cognizant Tech Solutions Corp CI A	125,387	8,148,269	7,959,567
Coherent	1,259	220,052	133,089
Colgate Palmolive Co	153,947	8,886,963	9,162,925
Colony Cap New CI A Com CI A Com	1,886	11,547	8,826
Columbia Sportswear Co	272	24,697	22,872
Comcast Corp New CI A	3,533,169	102,366,733	120,304,404
Comerica	26,215	1,613,929	1,800,708
Companhia De Saneamento Basico Do Estado De Sao Paulo Sabesp ADR	110,580	820,474	892,381
Conagra Brands	72,967	2,475,548	1,558,575
Concho Res	92,030	9,566,686	9,459,764
Conduent	526,300	6,825,095	5,594,569
Connectone Bancorp New	321,835	6,373,333	5,944,292
Conocophillips	662,795	35,642,991	41,325,268
Cons Edison	46,706	2,939,991	3,571,141
Constellation Brands CI A CI A	40,333	5,086,945	6,486,353
Continental Res	3,061	183,339	123,022
Cooper Cos	8,419	1,876,980	2,142,636
Cooper Tire & Rubber Co	190,100	4,903,625	6,145,933
Copart	49,064	2,806,413	2,344,278
Core Laboratories NV	115,478	8,743,464	6,889,417
Core Mark Hldg Co	27,444	754,140	638,073
Corelogic W/ I	3,653	183,477	122,083
Coresite Rlty Corp Coresite Realty Corp	2,644	302,006	230,636
Corning	634,583	12,229,785	19,170,752
Corp Office Pptys Tr	494,260	13,322,386	10,394,288

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Costar Group	148,884	45,253,457	50,224,529
Costco Wholesale Corp New	97,693	17,041,393	19,901,041
Coty Com Cl A Com Cl A	70,003	1,302,424	459,220
Coupa Software	71,946	4,582,234	4,522,526
Credit Accep Corp Mich	751	331,120	286,702
Credit Suisse Group AG ADR	662,699	15,165,623	7,196,911
Cross Ctry Healthcare	303,700	3,650,075	2,226,121
Crown Castle Intl Corp New	207,483	20,587,292	22,538,878
Crown Hldgs	9,393	410,084	390,467
CSX Corp	167,625	8,156,821	10,414,541
Cummins	137,901	21,985,189	18,429,090
Curtiss Wright Corp	249	33,548	25,428
Cushman & Wakefield	273,764	4,908,372	3,961,365
CVS Health Corp	412,329	33,724,647	27,015,796
Cypress Semiconductor Corp	17,964	280,901	228,502
D R Horton	66,326	2,366,800	2,298,859
Dana	501,156	8,106,983	6,830,756
Danaher Corp	166,227	13,411,810	17,141,328
Darden Restaurants	25,277	2,251,746	2,524,161
Davita	26,974	1,429,241	1,388,082
Deere & Co	71,911	9,289,258	10,726,964
Dell Tech	262	25,228	20,960
Dell Technologies Com Cl C Wi	125,905	5,726,089	6,152,992
Delta Air Lines	249,550	11,667,307	12,452,545
Dentsply Sirona	34,087	1,945,953	1,268,377
Devon Energy Corp New	81,874	1,793,704	1,845,440
Dexcom	10,278	1,406,153	1,231,304
Diageo Plc ADR	13,102	1,591,026	1,857,864
Diamondback Energy	28,863	2,858,076	2,675,600
Dicks Sporting Goods Oc Com Oc Com	125,700	4,635,748	3,921,840
Digital Rlty Tr	33,693	3,583,562	3,589,989
Dillard's Cl A	32,800	2,546,097	1,978,168
Discover Finl Svcs	286,322	11,176,177	16,887,272
Discovery	55,154	1,184,672	1,272,954
Discovery - A	23,170	487,444	573,226
Dish Network Corp Cl A	234,127	9,283,530	5,846,151
Docusign	107,560	4,500,050	4,311,005
Dollar Gen Corp New	65,289	6,092,813	7,056,435
Dollar Tree	38,648	3,222,316	3,490,687
Dominion Energy	107,270	7,238,432	7,665,514
Dominos Pizza	3,013	873,371	747,194
Domtar Corp	97,900	4,466,904	3,439,227
Donaldson	8,693	490,092	377,189
Donnelley Finl Solutions	25,637	902,209	359,687
Donnelley R R & Sons Co	68,366	2,320,057	270,729
Dorman Prods	34,696	2,940,018	3,123,334



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Dover Corp , Common Stock 1 Par	22,087	1,362,630	1,567,073
Dowdupont	344,879	23,167,783	18,444,129
Dr Reddys Labs Ltd ADR	6,142	212,733	231,553
Dril Quip	158,000	6,780,927	4,744,740
DSW CI A CI A	223,229	4,742,880	5,513,756
DTE Energy Co	79,353	7,409,881	8,752,636
Duke Energy Corp New	188,357	14,439,934	16,255,209
Duke Rlty Corp	59,468	1,603,030	1,540,221
Dun & Bradstreet	1,177	168,016	168,005
Dunkin Brands Group	6,017	457,460	385,810
DXC Technology Co	351,453	27,493,615	18,686,756
Dycom Inds	65,900	5,355,667	3,561,236
E Trade Finl Corp	46,052	1,641,382	2,020,762
Eagle Matls	2,960	261,477	180,649
Earthstone Energy Com CI A	379,700	3,272,227	1,716,244
East West Bancorp	787	49,605	34,258
Eastman Chem Co	153,628	9,731,409	11,231,743
Eaton Corp Plc	235,910	18,086,038	16,197,581
Eaton Vance Corp	8,263	428,681	290,692
Ebay	158,910	4,652,076	4,460,604
Ecolab	52,810	6,342,806	7,781,554
Edison Intl	129,303	8,262,499	7,340,531
Edwards Lifesciences Corp	438,813	42,832,732	67,212,987
El Paso Elec Co	111,200	6,010,159	5,574,456
Elah Hldgs	62	4,960	3,720
Elanco Animal Health	2,467	74,035	77,785
Elastic N V	474	29,644	33,882
Eldorado Resorts	242,557	9,035,029	8,782,989
Electr Arts	70,660	5,525,086	5,575,781
Eli Lilly & Co	653,958	56,475,359	75,676,020
Ellie Mae	31,724	2,060,692	1,993,219
Embraer ADR	637,703	16,656,407	14,112,367
Emerson Electric Co	126,590	7,672,842	7,563,752
Empire St Rlty Tr CI A CI A	427,500	7,276,467	6,083,325
Encompass Health Corp	7,114	566,850	438,934
Energizer Hldgs New	2,464	150,183	111,250
ENI S P A ADR	84,318	3,222,511	2,656,017
Ensco Plc Shs Class A	447,121	3,569,981	1,591,751
Ensign Group	138,715	2,913,926	5,380,755
Entergy Corp New	517,955	39,451,892	44,580,387
Enterprise Finl Svcs Corp	105,950	1,592,870	3,986,898
EOG Resources	91,972	8,097,373	8,020,878
Epam Sys	3,728	512,576	432,485
Eqty Lifestyle Pptys REIT	6,221	598,632	604,246
Eqty Resdntl Eff 5/ 15/ 02	61,601	4,103,844	4,066,282
Equifax	22,539	2,234,195	2,099,057

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Equinix	53,195	19,879,601	18,754,429
Equinor Asa ADR	557,340	11,803,426	11,798,888
Erie Indty Co Cl A	1,365	173,466	181,968
Esco Technologies	100,525	2,645,943	6,629,624
Essex Ppty Tr REIT	124,134	28,718,291	30,438,898
Estee Lauder Companies Cl A	52,349	6,168,615	6,810,605
Etsy	38,026	1,687,422	1,808,897
Euronet Worldwide	1,799	177,291	184,182
Evercore	79,995	4,372,233	5,724,442
Everest RE Group	149,002	23,195,955	32,446,676
Evergy	146,661	7,666,935	8,325,945
Eversource Energy	51,800	2,915,734	3,369,072
Exact Sciences Corp	225,048	13,661,707	14,200,529
Exelixis	297,640	6,111,295	5,854,579
Exelon Corp	1,177,747	42,249,520	53,116,390
Exide Technologies	59,864	266,341	59,864
Exide Technologies New Cmn	87,299	98,483	61,109
Expedia Group	70,331	8,043,031	7,922,787
Expeditors Intl Wash	42,692	2,605,035	2,906,898
Extended Stay Amer Paired Shs Comprised 1 Com 1 Cl B Com	376,648	6,577,649	5,838,044
Extra Space Storage	28,684	2,546,380	2,595,328
Exxon Mobil Corp	1,037,936	77,439,310	70,776,856
F5 Networks	156,807	21,840,296	25,407,438
Facebook Com Cl 'a'	913,290	81,584,226	119,723,186
Factset Resh Sys	2,717	632,024	543,753
Fair Isaac Corporation	2,084	491,352	389,708
Fastenal Co	71,091	3,514,512	3,717,348
Fate Therapeutics	1,504	24,726	19,296
Federal Rlty Invt Tr	12,023	1,750,582	1,419,195
Federal Signal Corp	336,900	5,116,360	6,704,310
Fedex Corp	287,079	41,878,026	46,314,455
Fidelity Natl Information Svcs	59,262	4,686,041	6,077,318
Fireeye	9,329	144,913	151,223
First Bancorp N C	97,497	2,724,179	3,184,252
First Data Corp New Com Cl A Com Cl A	39,534	999,157	668,520
First Merchants Corp	112,487	2,372,636	3,854,929
First Rep Bk San Francisco Calif New	28,619	2,486,948	2,486,991
Firstenergy Corp	744,798	25,458,641	27,967,165
Fiserv	98,638	4,515,320	7,248,907
Fleetcor Technologies	20,984	4,360,752	3,897,148
Flir Sys	21,492	823,077	935,762
Floor & Decor Hldgs Cl A Cl A	982,776	39,669,604	25,453,898
Flowserve Corp	21,294	927,705	809,598
Fluor Corp New	20,953	1,046,214	674,687
FMC Corp	25,553	1,863,574	1,889,900
Fomento Economico Mexicano Sab De Cv ADR	1,828	156,417	157,299
Foot Locker	18,562	951,458	987,498

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Ford Mtr Co	1,397,263	20,869,830	10,689,062
Formfactor	381,228	3,747,345	5,371,503
Fortinet	35,578	2,878,374	2,505,759
Fortive Corp Com Mon Stock	63,782	4,677,921	4,315,490
Fortune Brands Home & Sec	25,386	1,015,135	964,414
Franklin Elec	147,851	6,503,675	6,339,851
Franklin Finl Network	147,200	4,990,623	3,881,664
Freeport Mcmoran	233,162	3,328,180	2,403,900
Frklin Res	44,735	1,854,183	1,326,840
Frontdoor	4,931	196,847	131,214
Fuller H B Co	90,561	4,718,898	3,864,238
G III Apparel Group Ltd	135,097	5,179,275	3,767,855
Gallagher Arthur J & Co	30,457	1,781,276	2,244,681
Gamestop Corp New Cl A	112,400	2,499,314	1,418,488
Gaming & Leisure Pptys	5,273	181,893	170,371
Gap	168,749	3,459,189	4,346,974
Gardner Denver Hldgs	3,021	76,576	61,779
Garmin Ltd	19,907	1,114,644	1,260,511
Garrett Motion	3,369	59,932	41,573
Gartner	22,331	2,756,726	2,854,795
Gaslog Ltd	167,116	3,153,675	2,750,729
Gazprom ADR	1,339,658	8,169,032	5,921,288
Gazprom PJSC ADR	1,027,156	6,601,241	4,549,274
Gen Mtrs Co	614,166	20,886,968	20,543,853
General Dynamics Corp	50,356	8,995,066	7,916,467
General Electric Co	1,307,756	32,598,870	9,899,713
General Mills	91,820	4,352,423	3,575,471
Genesee & Wyo Cl A Cl A	902	79,465	66,766
Genpact Limited	3,783	114,143	102,103
Gentex Corp	13,290	310,473	268,591
Genuine Parts Co	22,063	1,861,822	2,118,489
Gilead Sciences	588,205	44,561,452	36,792,223
Glaxosmithkline Plc ADR	732,679	28,496,078	27,995,665
Global Pmts	39,219	3,640,694	4,044,655
Gms	200,488	3,312,206	2,979,252
Godaddy Cl A Cl A	11,638	953,467	763,686
Goldman Sachs Group	220,296	32,002,458	36,800,447
Goodyear Tire & Rubber Co	478,957	13,890,481	9,775,512
Grace W R & Co	3,590	252,305	233,027
Graco	12,020	563,803	503,037
Grainger W W	11,279	3,339,450	3,184,738
Gran Tierra Energy	444,700	1,069,479	970,278
Grand Canyon Ed	3,430	399,142	329,760
Granite Const	189,862	7,620,059	7,647,641
Graphic Packaging Hldg Co	3,821	54,034	40,655
Greif	135,900	5,608,402	5,043,249
Grifols ADR	5,000	97,451	91,800

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Group 1 Automotive	121,033	6,298,287	6,380,860
Grubhub	6,559	945,182	503,797
Grupo Aeroportuario ADR	35,679	4,132,675	2,909,622
Guidewire Software	31,465	2,714,889	2,524,437
Gw Pharmaceuticals Plc Ads ADR	17,645	1,716,596	1,718,447
Halliburton Co	494,783	18,304,014	13,151,332
Hanesbrands	82,031	1,965,771	1,027,848
Hanmi Finl Corp	125,296	2,690,368	2,468,331
Harley Davidson	236,994	13,264,916	8,086,235
Harris Corp	27,753	3,553,258	3,736,941
Hartford Finl Svcs Group	245,370	8,481,033	10,906,696
Hasbro	25,078	2,112,711	2,037,588
Haverty Furniture Cos	111,831	2,521,931	2,100,186
HCA Healthcare	173,988	14,456,441	21,652,807
HCP	83,527	2,361,150	2,332,909
Hd Supply Hldgs	4,030	171,298	151,206
HDFC Bk Ltd ADR	101,795	9,919,582	10,544,944
Healthcare Rlty Tr	201,192	5,911,662	5,721,900
Healthcare Tr Amer Cl A New Cl A New	69,080	2,000,653	1,748,415
Heartland Express	378,400	6,715,590	6,924,720
Heico Corp New	2,824	262,284	218,804
Heico Corp New Cl A Cl A	5,506	419,091	346,878
Helmerich & Payne	16,017	1,084,692	767,855
Henry Schein	26,130	1,993,888	2,051,728
Herbalife Nutrition Ltd	1,418	77,211	83,591
Hershey Company	32,458	3,222,377	3,478,848
Hess Corp	40,631	1,935,920	1,645,556
Hewlett Packard Enterprise Co	2,238,617	21,421,992	29,572,131
Hexcel Corp New	107,686	4,367,601	6,174,715
Highwoods Pptys	146,274	7,536,219	5,659,341
Hill Rom Hldgs	155,502	12,135,531	13,769,702
Hillenbrand	134,836	3,743,681	5,114,329
Hilton Grand Vacations	7,028	221,906	185,469
Hilton Worldwide Hldgs	72,155	5,100,122	5,180,729
Hollyfrontier Corp	105,974	6,970,749	5,417,391
Hologic	43,915	1,696,776	1,804,906
Home Depot	266,376	40,500,734	45,768,724
Homestreet	259,102	5,537,010	5,500,735
Hometruster Bancshares	205,495	3,201,279	5,379,859
Honeywell Intl	154,031	16,004,931	20,350,576
Horace Mann Educators Corp	148,835	5,490,976	5,573,871
Hormel Foods Corp	47,627	2,025,962	2,032,720
Hospitality Pptys Tr	266,900	6,636,418	6,373,572
Host Hotels & Resorts REIT	1,198,045	24,148,719	19,971,410
Howard Hughes Corp	1,142	144,928	111,482
HP	1,601,058	22,262,292	32,757,647
Huazhu Group Ltd ADR	38,805	1,274,349	1,110,987



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Hubbell	2,687	349,198	266,927
Hudson Pacific Properties	1,377	45,289	40,016
Humana	33,486	9,768,263	9,593,069
Hunt J B Trans Svcs	20,917	2,210,509	1,946,118
Huntington Bancshares	158,493	1,892,960	1,889,237
Huntington Ingalls Inds	151,013	29,069,936	28,739,284
Huntsman Corp	252,167	3,349,436	4,864,301
IAC / Interactivecorp	5,414	1,113,603	990,979
ICF Intl	126,610	4,397,210	8,201,796
Icici Bk Ltd ADR	1,409,560	9,974,262	14,504,372
ICU Med	1,133	340,564	260,171
Idacorp	44,415	1,925,708	4,133,260
IDEX Corp	5,236	797,196	661,097
Idexx Labs	21,321	3,386,035	3,966,132
IHS Markit Ltd	62,691	2,908,116	3,007,287
Ill Tool Wks	72,915	9,020,518	9,237,601
Illumina	235,374	45,703,846	70,595,724
Incyte Corp	174,791	12,609,768	11,114,960
Independent Bk Group	82,400	5,489,204	3,771,448
Ingersoll Rand Plc	52,584	4,591,665	4,797,238
Ingevity Corp	80,193	4,533,453	6,711,352
Ingredion	64,900	3,100,461	5,931,860
Innophos Hldgs	161,215	6,773,107	3,954,604
Instructure	91,303	3,590,295	3,424,776
Insulet Corp	209,129	17,342,259	16,588,112
Integra Lifesciences Hldg Corp Com Desp	3,982	248,995	179,588
Intel Corp	2,149,654	76,271,031	100,883,262
Interactive Brokers Group CI	4,882	287,445	266,801
Intercontinental Exchange	120,709	6,422,502	9,093,009
International Business Machs Corp	271,314	42,747,840	30,840,262
International Game Technology Common Stock	401	7,476	5,867
International Seaways International Seaways	204,754	4,648,921	3,448,057
Interpublic Group Companies Com	61,025	1,290,499	1,258,946
Intl Flavors & Fragrances	18,739	2,379,631	2,516,086
Intl Paper Co	201,916	9,892,109	8,149,330
Intuit	63,118	8,068,783	12,424,778
Intuitive Surgical	28,139	8,811,945	13,476,330
Invesco Ltd	186,847	4,890,670	3,127,819
Ionis Pharmaceuticals	9,071	405,707	490,378
Ipg Photonics Corp	7,959	985,192	901,675
Iqvia Hldgs	26,597	2,656,804	3,089,773
Iron Mtn New	43,398	1,431,347	1,406,529
Jack Henry & Assoc	18,098	2,556,165	2,289,759
Jacobs Engr Group	17,868	822,534	1,044,563
James River Group Holdings	291,317	10,876,852	10,644,723
Jazz Pharmaceuticals Plc	3,925	651,458	486,543
Jefferies Finl Group	42,936	921,001	745,369

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Jernigan Cap	124,300	2,888,732	2,463,626
Jetblue Awys Corp	665,101	13,270,371	10,681,522
Johnson & Johnson	815,837	80,282,870	105,283,765
Johnson Ctls Intl Plc	1,011,737	39,366,212	29,998,002
JP Morgan Chase & Co	1,435,530	72,939,136	140,136,439
Juniper Networks	436,781	11,426,836	11,753,777
Kaman Corp	114,904	3,185,688	6,444,965
Kar Auction Svcs	143,167	5,646,973	6,831,929
Karyopharm Therapeutics	73,257	1,114,647	686,418
KB Finl Group ADR	6,843	285,597	287,269
Kbr	372,749	7,037,992	5,658,330
Kellogg Co	53,312	3,228,914	3,039,317
Kemper Corp	75,543	5,285,249	5,014,544
Keurig Dr Pepper	13,030	300,609	334,089
Keycorp New	994,163	17,538,665	14,693,729
Keysight Technologies	32,770	1,890,596	2,034,362
Kimberly Clark Corp	173,997	18,406,849	19,825,218
Kimco Rlty Corp	63,148	1,166,198	925,118
Kinder Morgan	1,084,182	20,439,919	16,674,719
Kite Rlty Group Tr	547,867	11,684,524	7,719,446
Kla Tencor Corp	36,180	3,064,150	3,237,748
Knight Swift Transn Hldgs Cl A Classa	108,607	3,627,512	2,722,777
Knoll	319,556	7,192,246	5,266,283
Knowles Corp	511,467	8,107,913	6,807,626
Kohls Corp	304,114	15,801,629	20,174,923
Korea Elec Pwr Corp ADR	13,958	199,984	205,880
Kosmos Energy Ltd	3,329	27,945	13,549
Kraft Heinz Co	93,422	7,151,448	4,020,883
Kraton Corporation	32,847	1,206,784	717,378
Kroger Co	1,291,501	35,796,695	35,516,278
Ks Cy Southn	16,489	1,669,049	1,573,875
L Brands	37,745	2,245,211	968,914
L3 Technologies	12,946	2,050,137	2,248,202
Lab Corp Amer Hldgs	15,661	1,985,579	1,978,924
Lam Resh Corp	105,038	12,124,707	14,303,024
Lamar Advertising Co New Cl A Cl A	5,560	430,412	384,641
Lamb Weston Hldgs	25,676	1,965,338	1,888,727
Landec Corp	259,600	3,390,119	3,073,664
Landstar Sys	2,972	371,328	284,331
Las Vegas Sands Corp	15,874	961,096	826,242
Lci Industries	42,671	3,208,684	2,850,423
Lear Corp	135,046	7,569,311	16,591,752
Leggett & Platt	19,606	898,429	702,679
Lennar Corp Cl A Cl A	105,377	5,410,038	4,125,510
Lennar Corp Cl B Cl B	1,609	71,686	50,410
Lennox Intl	2,440	554,051	534,018
Lexington Rlty Tr	415,900	3,406,672	3,414,539



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
LGI Homes	49,259	2,154,355	2,227,492
Liberty Global Plc	33,725	987,892	719,692
Liberty Latin America Ltd	48,400	913,237	705,188
Life Storage	186	17,927	17,296
Lincoln Elec Hldgs	4,574	420,195	360,660
Lincoln Natl Corp	31,883	1,602,534	1,635,917
Linde Plc	115,591	18,592,438	18,036,820
Lions Gate Entmt Corp Cl B Non	522	11,221	7,767
Lions Gate Entmt Corp Voting Shares Cl A	261	5,914	4,202
Littelfuse	26,851	2,698,224	4,604,409
Live Nation Entertainment	10,023	509,741	493,633
LKQ Corp Com LKQ Corp	185,883	5,776,814	4,411,004
Lockheed Martin Corp	57,318	15,111,297	15,008,145
Loews Corp	41,662	1,547,811	1,896,454
Logmein	2,419	204,372	197,318
Lowe's Cos	370,892	30,432,368	34,255,585
Loxo Oncology	175,510	14,773,007	24,583,686
Lpl Finl Hldgs	158,502	9,764,694	9,681,302
Lululemon Athletica	35,515	4,422,473	4,318,979
Luxoft Holding	32,000	1,298,386	973,440
Lydall	80,615	2,513,740	1,637,291
Lyondellbasell Ind N V Com Cl 'a'	325,454	30,789,505	27,064,755
M & T Bk Corp	21,108	2,511,548	3,021,188
M D C Hldgs	213,233	5,169,702	5,993,980
Macerich Co REIT	16,076	1,191,512	695,769
Macys	205,818	8,803,763	6,129,260
Madison Square Garden Co New Cl A Cl A	134	41,259	35,872
Madrigal Pharmaceuticals	37,026	4,698,598	4,173,571
Maiden Holdings Ltd\maiden Holdings Ltd\	261,300	2,022,999	431,145
Majestic Holdco LLC Cl A Units Old	35,380	-	35,380
Manhattan Assocs	4,745	274,307	201,046
Marathon Oil Corp	145,383	1,955,125	2,084,792
Marathon Pete Corp	635,354	28,684,491	37,492,240
Markel Corp Holding Co	87	104,508	90,310
Marketaxess Hldgs	2,663	494,202	562,719
Marriott Intl	65,907	6,782,388	7,154,864
Marsh & McLennan Co's	100,758	7,111,207	8,035,450
Martin Marietta Matls	14,474	2,546,754	2,487,646
Marvell Tech Group	10,918	211,132	176,762
Masco Corp	313,820	13,080,479	9,176,097
Masimo Corp	28,687	2,693,102	3,080,123
Mastec	191,644	7,430,482	7,773,081
Mastercard Cl A	225,702	25,313,040	42,578,682
Match Group	734,818	29,246,493	31,428,166
Mattel	332,087	5,467,316	3,317,549
Maxim Integrated Prods	175,022	6,342,945	8,899,869
Maxlinear	163,631	3,176,693	2,879,906

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Mc Cormick & Co	21,793	2,334,455	3,034,457
Mc Donalds Corp	145,725	19,157,421	25,876,388
Mcdermott Intl	372,541	5,429,667	2,436,418
Mckesson Corp	31,117	4,288,278	3,437,495
Medidata Solutions	13,989	1,023,286	943,138
Medpace Hldgs	39,888	2,157,241	2,111,272
Medtronic Plc	353,832	29,602,174	32,184,559
Mercadolibre	9,870	904,365	2,890,430
Merck & Co New	801,034	48,622,827	61,207,008
Meredith Corp	111,034	5,392,804	5,767,106
Meritor	413,011	6,880,858	6,984,016
Methode Electrs	264,710	6,489,777	6,165,096
Metlife	861,943	32,398,262	35,391,380
Mettler Toledo Intl	5,934	2,964,314	3,356,152
MGIC Invt Corp Wis	674,200	5,953,378	7,052,132
MGM Resorts International	78,859	2,280,297	1,913,119
Michael Kors Name Change With Cusip Change Capri 2u19a32 1 2 2019	35,010	1,481,947	1,327,579
Michaels Cos	1,168	19,493	15,815
Micro Focus Intl Plc Sponsored ADR New	400,018	7,416,592	6,884,310
Microchip Technology	255,141	19,277,308	18,349,741
Micron Tech	232,974	7,970,860	7,392,265
Microsoft Corp	2,370,446	144,755,231	240,766,200
Mid Amer Apt Cmnty	18,566	1,811,945	1,776,766
Middleby Corp	2,336	294,456	239,977
Milacron Hldgs Corp	413,291	7,278,853	4,914,030
Mimecast Limited Mimecast Ltd	165,309	5,766,946	5,559,342
Minerals Technologies	106,866	7,274,953	5,486,500
MKS Instrs	3,880	326,858	250,687
Mlp Compass Diversified Hldgs	331,746	4,394,979	4,130,238
Mlp Energy Transfer Lp Common Units Rep Limited Ptnr Interests	476,920	7,786,506	6,300,113
Mlp Enterprise Prods Partners L P Com Unit	362,233	9,320,275	8,907,309
Mlp Lazard Ltd Cl A	161,611	7,107,997	5,965,062
Mlp Magellan Midstream Partners Lp Com Unit	47,000	2,899,855	2,681,820
Mlp MPLX Lp Com Unit	202,189	7,286,001	6,126,327
MMC Norilsk Nickel ADR Each Repr 1/ 10 Share (s	57,795	1,035,705	1,084,234
MMC Norilsk Nickel PJSC ADR	62,076	1,264,163	1,169,512
Mobile Telesystems PJSC ADR	48,022	598,587	336,154
Model N	255,081	4,580,588	3,374,722
Mohawk Inds	9,388	1,349,202	1,098,020
Molina Healthcare	3,818	546,306	443,728
Molson Coors Brewing Com Cl B	230,849	15,963,361	12,964,480
Momo ADR	23,553	592,934	559,384
Mondelez Intl	218,625	9,681,614	8,751,559
Monolithic Pwr Sys	20,696	2,415,698	2,405,910
Monster Beverage Corp New	1,126,535	50,236,139	55,448,053



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Moodys Corp	39,272	4,816,463	5,499,651
Morgan Stanley	449,395	16,268,581	17,818,512
Morningstar	1,319	182,772	144,879
Mosaic Co/ The	57,161	1,825,502	1,669,673
Motorola Solutions	29,924	2,378,294	3,442,457
Ms& Ad Insurance Unspns ADR	8,600	134,829	120,959
MSA Safety	66,311	3,654,910	6,251,138
Msc Indl Direct Cl A	1,466	125,727	112,765
MSCI Common	21,753	3,369,057	3,207,045
Msg Network Cl A Cl A	248,124	5,632,705	5,845,801
Mylan NV	261,645	10,085,927	7,169,073
Myr Group	268,835	5,549,956	7,573,082
Myriad Genetics	535,225	20,735,208	15,558,991
N V R	230	599,440	560,508
Nasdaq	19,206	1,216,798	1,566,633
National	56,391	2,499,107	2,735,527
National Instrs Corp	6,516	314,343	295,696
National Oilwell Varco	308,296	15,061,753	7,923,207
Navigators Group	90,450	2,033,011	6,285,370
NCI Building Systems	30,475	537,698	220,944
NCR Corp	158,346	4,669,006	3,654,626
Neenah	44,040	3,454,256	2,594,837
Neenah Enterprises	57,553	3,874	112,228
Nektar Therapeutics	113,841	4,487,189	3,741,954
Netapp	329,376	23,926,078	19,653,866
Netease ADR	12,092	2,844,501	2,846,094
Netflix	451,560	61,995,094	120,864,550
Netscout Sys	261,300	6,761,291	6,174,519
Neurocrine Biosciences	6,474	772,576	462,308
New Relic	60,995	5,242,727	4,938,765
Newell Brands	69,768	1,886,482	1,296,987
Newfield Expl	290,917	8,098,433	4,264,843
Newmarket Corp	528	209,666	217,584
Newmont Mining Corp New	80,061	2,874,424	2,774,114
Newpark Res	88,708	667,830	609,424
News Corp Com Cl A	207,555	2,087,399	2,355,749
News Corp Com Cl B	19,108	257,414	220,697
Nextera Energy	186,567	27,413,461	32,429,076
Nextgen Healthcare	416,182	5,564,800	6,305,157
Nice Ltd ADR	935	106,962	101,176
Nielsen Holdings Plc	53,346	2,137,959	1,244,562
Nike Cl B	298,790	18,023,050	22,152,291
Nippon Teleg & Tel Corp ADR	6,300	278,422	256,032
Nisource	223,707	5,495,481	5,670,972
Noble Energy	72,349	2,526,492	1,357,267
Nokia Corp ADR	48,400	303,064	281,688
Nordson Corp	3,929	558,176	468,926

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Nordstrom	167,160	7,979,979	7,791,328
Norfolk Southn Corp	84,176	11,801,538	12,587,679
Northern Tr Corp	39,965	2,929,190	3,340,674
Northrop Grumman Corp	37,878	10,338,434	9,276,322
Norwegian Cruise Line Hldgs Ltd	33,309	1,358,350	1,411,969
Novartis AG ADR	580,648	37,066,234	49,825,405
Novo Nordisk A ADR	90,328	3,923,482	4,161,411
Novocure Ltd	152,628	5,140,521	5,109,985
NRG Energy	69,263	2,144,419	2,742,815
Nu Skin Enterprises Cl A Cl A	1,230	97,784	75,436
Nucor Corp	47,300	2,585,015	2,450,613
Nutanix Cl A Cl A	253,411	11,393,588	10,539,363
Nuvasive	102,100	5,483,853	5,060,076
Nvidia Corp	142,016	20,144,436	18,959,136
O Reilly Automotive New	19,750	5,175,560	6,800,518
Occidental Petroleum Corp	431,989	28,663,718	26,515,485
Office Depot	698,400	2,384,357	1,801,872
Oil Co Lukoil PJSC ADR Each Repr 1	49,887	2,206,288	3,565,923
Oil STS Intl	188,585	6,286,143	2,692,994
Okta Cl A Cl A	8,338	563,518	531,964
Old Dominion Freight Line	4,787	795,955	591,147
Omega Healthcare Invs REIT	166,494	5,186,043	5,852,264
Omnicom Group	44,379	3,284,206	3,250,318
On Semiconductor Corp	30,300	585,572	500,253
Onemain Hldgs	394	13,904	9,570
Oneok	80,104	4,383,624	4,321,611
Oracle Corp	432,273	15,901,771	19,517,126
Oshkosh Corporation	238,273	11,984,256	14,608,518
Pac Premier Bancorp	153,882	6,193,702	3,927,069
Paccar	52,492	3,299,143	2,999,393
Packaging Corp Amer	102,625	7,618,126	8,565,082
Palo Alto Networks	238,615	36,094,020	44,943,135
Parker Hannifin Corp	21,622	3,072,127	3,224,705
Parsley Energy Cl A Cl A	13,314	355,733	212,758
Paychex	75,516	4,598,222	4,919,867
Paycom Software	3,606	567,533	441,555
Paypal Hldgs	292,452	16,232,766	24,592,289
Pbf Energy Cl A Cl A	115,868	3,731,327	3,785,408
Pebblebrook Hotel Tr	187,603	4,092,957	5,311,041
Pegasystems	2,734	174,260	130,767
Penn Natl Gaming	179,849	4,102,590	3,386,557
Penske Automotive Group	119,100	5,512,933	4,802,112
Pentair Plc	24,516	979,363	926,214
Penumbra	2,225	323,484	271,895
Peoples Utd Finl	57,114	938,088	824,155
Pepsico	401,116	39,645,540	44,315,296
Perficient	351,100	6,324,697	7,815,486

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Perkinelmer	17,856	1,183,756	1,402,589
Perrigo Company Limited Com	18,652	1,641,417	722,765
Perspecta	16,085	190,505	276,984
Perusahaan Perseroan Persero P T Telekomunikasi Indonesia ADR	36,500	630,686	956,665
Petrochina Co Ltd ADR	1,200	86,038	73,860
Petroquest Declaration Of Worthless Security 02 15 2019	52,726	-	211
Pfizer	3,307,329	104,121,458	144,364,911
PG& E Corp	131,846	6,865,712	3,131,342
Philip Morris Intl	253,084	20,191,093	16,895,888
Phillips 66	140,280	7,362,983	12,085,122
Physicians Rlty Tr	55,915	979,210	896,317
Pilgrims Pride Corp	308,400	6,922,844	4,783,284
Pinnacle Finl Partners	68,245	4,474,055	3,146,094
Pinnacle W Cap Corp	45,760	3,912,413	3,898,752
Pioneer Nat Res Co	32,423	5,121,179	4,264,273
Pivotal Software Cl A Com Cl A Com	71,198	1,385,810	1,164,087
PJSC Lukoil ADR	71,490	3,874,175	5,100,097
Plains GP Hldgs L P Ltd Partner Int Cl Anew Int Ltd Partner Int Cl A New Int	70,683	1,474,956	1,420,728
Planet Fitness Cl A Cl A	108,222	2,286,269	5,802,864
Platform Name Change and Cusip Change Element 2u1dau2 02 01 2019	8,063	102,691	83,291
Pluralsight Cl A Cl A	1,402	46,241	33,017
PNC Financial	196,379	18,376,017	22,958,669
Polaris Inds	4,261	465,412	326,733
Polyone Corp	162,680	4,804,403	4,652,648
Pool Corp	2,858	487,978	424,842
Posco ADR	2,800	184,215	153,832
Post Hldgs	2,720	266,833	242,434
Ppdc Energy	212,050	8,154,371	6,310,608
PPG Ind	40,568	3,605,097	4,147,267
PPL Corp	108,594	3,132,488	3,076,468
PRA Group	224,585	7,223,614	5,473,136
PRA Health Sciences	4,201	456,449	386,324
Premier Cl A Cl A	1,239	54,139	46,277
Principal Finl Group	39,289	1,740,530	1,735,395
Procter & Gamble	408,665	34,390,832	37,564,487
Progress Software Corp	134,284	4,545,366	4,765,739
Progressive Corp Oh	137,468	8,337,035	8,293,444
Prologis	94,731	5,574,627	5,562,604
Proofpoint	3,654	422,474	306,242
Providence Svc Corp	73,000	4,932,172	4,381,460
Prudential Finl	483,874	42,602,224	39,459,925
PTC	8,487	857,445	703,572
PTC Therapeutics	79,107	3,081,171	2,714,952
Pub Service Enterprise Group	75,976	2,714,641	3,954,551
Pub Storage	37,005	7,144,089	7,490,182

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Pulte Group	262,688	7,440,812	6,827,261
Pure Storage Cl A Cl A	393,417	8,682,500	6,326,145
PVH Corp	11,555	1,337,919	1,074,037
PVTPL Deluxe Corp	118,000	2,940,177	4,535,920
Qorvo	18,614	1,073,620	1,130,428
Qts Rlty Tr Com Cl A Com Cl A	186,875	7,316,240	6,923,719
Qualcomm	197,741	12,506,529	11,253,440
Quanex Bldg Prods Corp	366,377	6,606,704	4,979,063
Quanta Svcs	26,097	972,681	785,520
Quest Diagnostics	71,722	5,343,255	5,972,291
Qurate	510,075	7,781,831	9,956,664
Radian Group	274,100	4,070,718	4,484,276
Ralph Lauren Corp Cl A Cl A	48,173	6,132,245	4,983,979
Raymond James Fncl	22,069	1,717,428	1,642,154
Raytheon Co	66,698	9,917,395	10,228,138
Realpage	177,706	9,036,566	8,563,652
Realtyome Corp	49,518	3,076,095	3,121,615
Red Hat	43,775	3,882,028	7,688,641
Red Robin Gourmet Burgers	179,800	9,097,006	4,804,256
Regal Beloit Corp	85,775	4,938,299	6,008,539
Regency Ctrs Corp	27,206	1,720,566	1,596,448
Regeneron Pharmaceuticals	118,611	33,576,275	44,301,208
Regions Finl Corp New	2,019,242	29,250,256	27,017,458
Regis Corp Minn	315,912	4,921,334	5,354,708
Relx Plc ADR	20,700	437,890	424,764
Renaissance RE Hldgs Ltd	8,906	1,112,592	1,190,732
Renasant Corp	156,047	6,654,529	4,709,498
Republic Svcs	36,631	2,158,300	2,640,729
Resideo Technologies	5,616	160,894	115,409
Resmed	35,212	3,206,062	4,009,590
Retail Value	30,760	988,943	787,148
Rexnord Corp	268,297	6,159,370	6,157,416
Ringcentral Cl A Cl A	4,958	469,136	408,738
Rio Tinto Plc ADR	267,965	17,511,420	12,990,943
Robert Half Intl	28,172	1,632,151	1,611,438
Roche Hldg Ltd ADR	750,000	18,965,185	23,310,000
Rockwell Automation	28,301	4,429,297	4,258,734
Rollins	35,021	1,427,137	1,264,258
Roper Technologies ,	19,446	4,112,997	5,182,748
Ross Stores	87,945	5,653,225	7,317,024
Royal Caribbean Cruises	25,788	2,300,252	2,521,809
Royal Gold	1,950	144,734	167,018
RPC	1,522	20,388	15,022
RPM Intl	1,937	129,726	113,857
Ryanair Hldgs Plc ADR	13,093	797,294	934,055
S W Airl Co	477,777	17,421,608	22,207,075
S& P Global	62,160	7,952,566	10,563,470



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Sabre Corp	16,161	415,047	349,724
Sage Therapeutics	3,300	516,697	316,107
Salesforce	934,072	39,005,488	127,939,842
Sanderson Farms	52,300	5,391,482	5,192,867
Sandy Spring Bancorp Cmt Com	173,700	6,775,924	5,443,758
Sanofi ADR	755,000	30,217,312	32,774,550
Santander Consumer USA Hldgs	1,083	22,935	19,050
SAP Se ADR	17,741	1,741,416	1,766,117
Sarepta Therapeutics	167,821	24,002,897	18,314,306
Sasol Ltd ADR	162,497	6,702,305	4,759,537
SBA Communications Corp Com Cl A	70,260	11,337,908	11,374,391
Sberbank Of Russia ADR	217,824	2,886,014	2,387,351
Scana Corp	21,561	1,161,992	1,030,185
Schlumberger Ltd Com Com	487,768	34,845,192	17,598,669
Schneider Natl Wis Cl B Cl B	566	15,011	10,567
Schwab Charles Corp	1,163,520	26,895,215	48,320,986
Schweitzer Mauduit Intl	88,500	2,964,833	2,216,925
Scotts Miracle Gro Class'a'com	1,437	109,893	88,318
Seacoast Bkg Corp Fla	263,308	5,814,702	6,851,274
Seagate Technology Plc	271,367	5,837,081	10,472,053
Sealed Air Corp	29,704	1,219,537	1,034,887
Seattle Genetics	81,622	4,858,381	4,624,703
Sei Invts Co	9,538	594,436	440,656
Sempra Energy	60,438	6,140,557	6,538,787
Semtech Corp	312,547	12,377,261	14,336,531
Sensata Technologies B V Holding	6,413	330,994	287,559
Service Corp Intl	5,940	248,829	239,144
Servicemaster Global Hldgs	9,863	382,494	362,367
Servicenow	627,571	66,180,886	111,739,017
Sherwin Williams Co	19,707	6,986,159	7,753,916
Shotspotter	9,520	367,509	296,834
Signature Bk Ny N Y	2,465	293,213	253,427
Silgan Hldgs	1,894	51,590	44,736
Silicon Motion Technology Corp ADR	6,903	287,252	238,154
Simmons 1st Natl Corp Cl A \$0 01 Par Cl A \$0 01 Par	367,506	9,945,948	8,867,920
Simon Property Group	72,153	12,413,585	12,120,982
Sirius XM Hldgs	93,498	660,964	533,874
Site Centers Corp	540,975	7,239,189	5,988,593
Six Flags Entmt Corp New	5,242	369,354	291,612
SK Telecom Co Ltd ADR	22,548	604,352	604,286
Skechers U	4,490	126,694	102,776
Skyworks Solutions	107,499	9,446,168	7,204,583
SI Green Rlty Corp	12,947	1,473,359	1,023,849
Sm Energy Co	248,658	5,506,713	3,849,226
Smith & Nephew Group P L C ADR	75,191	2,572,440	2,810,640
Smith A O Corp	31,806	1,505,576	1,358,116
Smucker J M Co	86,391	10,216,412	8,076,695

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Snap On	8,472	1,441,333	1,230,897
Sociedad Quimica Y Minera De Chile SA ADR	177,206	8,392,856	6,786,990
Solarwinds Corp	1,472	19,342	20,358
South Jersey Inds	167,445	5,239,938	4,654,971
South St Corp	140,438	8,393,507	8,419,258
Southern Co	154,632	6,736,244	6,791,437
Southwest Gas Hldgs	58,561	4,576,337	4,479,916
Sp Plus Corp	161,321	3,436,782	4,765,422
Spectrum Brands Hldgs	1,328	109,611	56,108
Spire	95,422	5,063,759	7,068,862
Spirit Aerosystems Hldgs Cl A	133,298	8,630,707	9,609,453
Splunk	363,649	19,653,753	38,128,598
Sprint Corp	1,000,006	5,040,636	5,820,035
Sprouts Fmrs Mkt	9,096	258,685	213,847
SPX Corp	96,287	2,588,786	2,696,999
Square Cl A Cl A	22,403	1,990,391	1,256,584
Ss& C Technologies Hldgs	13,953	762,708	629,420
Stag Indl	68,852	1,927,737	1,713,038
Stanley Black & Decker	22,711	2,633,541	2,719,415
Starbucks Corp	289,934	14,604,274	18,671,750
Starwood Property Trust	245,500	5,343,299	4,838,805
State Str Corp	143,875	8,189,003	9,074,196
Steel Dynamics	237,957	6,821,381	7,148,228
Sterling Bancorp	343,275	4,738,746	5,667,470
Stifel Finl Corp	121,559	4,764,225	5,034,974
Stitch Fix Cl A Cl A	1,433	33,145	24,490
Stmicroelectronics N V Shs N Y Registry Shs N Y Registry ADR	61,209	959,999	849,581
Strategic Ed	18,566	2,489,725	2,105,756
Stryker Corp	76,049	10,326,354	11,920,681
Sun Hung Kai Prop Ltd New ADR	6,800	104,149	97,308
Sun Tr Banks	709,827	39,546,233	35,803,674
Surgutneftegas PJS ADR Repr 10	39,494	186,329	150,077
SVB Financial Group	12,295	3,370,156	2,335,066
Switch Cl A Cl A	2,728	29,372	19,096
Symantec Corp	96,481	1,867,785	1,823,008
Synchrony Finl	764,285	24,306,540	17,930,126
Synopsys	95,471	3,767,790	8,042,477
Synovus Finl Corp	3,473	122,564	111,101
Sysco Corp	171,738	10,598,801	10,761,103
T Mobile US	14,588	947,715	927,943
T Rowe Price Group	55,043	5,015,819	5,081,570
Tableau Software Cl A Cl A	6,459	722,026	775,080
Tailored Brands	375,632	7,376,386	5,123,620
Take Two Interactive Software	24,780	2,729,221	2,550,853
Talos Energy	136,216	4,159,582	2,223,045
Tapestry	52,323	1,951,614	1,765,901
Targa Res Corp	78,571	4,044,532	2,830,127



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Target Corp	511,339	33,166,322	33,794,395
Taubman Ctrs	4,305	269,114	195,834
TD Ameritrade Hldg Corp	20,486	1,138,618	1,002,995
Te Connectivity Ltd	231,655	9,062,722	17,520,068
Techni Cn	65,081	2,288,979	1,274,286
Tegna	144,900	1,284,177	1,575,063
Teleflex	632	157,333	163,359
Tempur Sealy Intl	3,367	182,690	139,394
Teradata Corp	6,113	237,137	234,495
Teradyne	2,083	82,539	65,365
Terex Corp New	224,821	9,232,820	6,198,315
Ternium ADR	8,660	189,985	234,686
Terreno Rlty Corp	156,434	5,875,554	5,501,784
Tesaro	2,801	99,691	207,974
Tesla	9,967	2,722,080	3,317,018
Teva Pharmaceutical Inds ADR	162,084	4,882,209	2,499,335
Texas Instruments	230,021	18,332,459	21,736,984
Textron	39,702	1,740,551	1,825,895
The Trade Desk Com Cl A Com Cl A	54,450	6,127,158	6,319,467
Therapeuticsmd	660,501	3,088,116	2,516,509
Thermo Fisher Corp	72,096	11,233,714	16,134,364
Thor Inds	30,242	2,919,141	1,572,584
Tiffany & Co	19,683	1,706,911	1,584,678
TJX Cos	306,417	12,507,347	13,709,097
Toll Bros	5,046	182,334	166,165
Torchmark Corp	16,884	1,296,237	1,258,365
Toro Co	7,491	474,318	418,597
Total Sys Svcs	41,105	2,819,948	3,341,425
Tractor Supply Co	30,216	2,504,473	2,521,223
Transdigm Group	12,007	3,554,385	4,083,100
Transocean Ltd	234,466	2,851,300	1,627,194
Transunion	102,382	4,465,802	5,815,298
Travelers Cos	218,045	21,530,266	26,110,889
Treehouse Foods	230,058	10,496,219	11,666,241
Tri Pointe Group	630,100	8,036,746	6,886,993
Trico Bancshares	156,941	3,439,320	5,303,036
Tripadvisor	24,592	1,268,684	1,326,492
Triumph Group New	58,000	2,811,450	667,000
Tutor Perini Corp	269,514	5,924,784	4,304,139
Twenty First Century Fox Cl A	720,787	16,183,485	34,684,270
Twenty First Centy Fox Cl B Cl B	246,740	8,031,207	11,789,237
Twilio Cl A Cl A	5,360	450,710	478,648
Twitter	178,474	6,457,969	5,129,343
TX Cap Bancshares	83,174	5,186,853	4,249,360
Tyler Technologies	2,774	684,433	515,465
Tyson Foods Cl A Com (delaware)	223,831	5,268,704	11,952,575
U M H Ppty	300,900	4,516,519	3,562,656

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
U S Concrete	119,479	6,216,431	4,215,219
U S Silica Hldgs	581,300	15,936,924	5,917,634
Ubiquiti Networks	1,092	99,692	108,556
UDR	44,658	1,646,250	1,769,350
Ulta Beauty	13,963	3,273,515	3,418,701
Ultimate Software Group	2,208	701,667	540,673
Ultra Clean Hldgs	515,064	5,164,321	4,362,592
Under Armor Cl A	41,334	712,950	730,372
Under Armour Cl C	42,347	676,636	684,751
Union Bankshares Corp New	182,200	6,433,541	5,143,506
Union Pac Corp	296,838	31,946,992	41,031,917
United Contl Hldgs	343,886	22,433,760	28,793,575
United Parcel Svc Cl B	163,252	18,514,929	15,921,968
United Rentals	19,100	2,350,493	1,958,323
United Technologies Corp	281,560	32,580,707	29,980,509
Unitedhealth Group	284,235	58,171,466	70,808,623
Univar	1,256	34,581	22,281
Unum Group	682,984	23,081,341	20,066,070
Unvl Display Corp	16,737	2,026,030	1,566,081
Unvl Electrs	122,000	4,399,786	3,084,160
Unvl Health	13,971	1,596,552	1,628,460
Urban Outfitters	5,365	235,664	178,118
US Bancorp	265,993	11,865,442	12,155,880
US Foods Hldg Corp	924	29,125	29,235
V F Corp	75,158	5,760,827	5,361,772
Vail Resorts	2,914	852,828	614,329
Valero Energy Corp	557,451	26,971,824	41,792,101
Varian Medical Systems	22,578	2,144,811	2,558,313
Veeva Sys Cl A Com Cl A Com	8,831	905,567	788,785
Ventas REIT	53,622	3,320,052	3,141,713
Vereit	739,000	6,128,642	5,283,850
Verint Sys	189,400	6,836,018	8,013,514
Verisign	26,255	2,672,848	3,893,354
Verisk Analytics	39,071	3,828,566	4,260,302
Verizon Communications Com	1,164,419	62,024,235	65,463,636
Versum Matls LLC	25,438	766,598	705,141
Vertex Pharmaceuticals	63,234	8,749,898	10,478,506
Viacom New Cl B	265,150	13,946,076	6,814,355
Viewray	204,795	2,015,906	1,243,106
Virtu Finl Cl A Cl A	2,968	64,484	76,456
Visa Com Cl A	1,412,239	48,815,318	186,330,814
Vista Outdoor	207,400	7,351,427	2,353,990
Visteon Corp	1,327	137,548	79,992
Vmware Cl A Com Cl A Com	5,160	788,741	707,591
Vodafone Group Plc New ADR	204,278	4,397,884	3,938,480
Vornado Rlty Tr	28,091	2,027,144	1,742,485
Voya Finl	233,302	9,805,939	9,364,742



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Vulcan Materials Co	30,446	3,141,039	3,008,065
Wabco Hldgs	3,786	468,311	406,389
Wabtec Corp	2,248	256,248	157,922
Walgreens Boots Alliance	448,273	33,098,559	30,630,494
Walmart	637,596	44,782,558	59,392,067
Walt Disney Co	321,851	30,394,076	35,290,962
Waste Mgmt	94,843	6,726,363	8,440,079
Waters Corp	17,534	2,910,591	3,307,789
Watsco	1,860	329,225	258,800
Wayfair Cl A Cl A	4,154	581,610	374,192
Weatherford International Ltd(ie)usd0 001	515,000	6,708,444	287,885
Webster Fncl Corp Waterbury Conn	66,036	3,632,508	3,254,914
Wec Energy Group	153,153	9,365,249	10,607,377
Welbilt	9,450	202,538	104,990
Wellcare Hlth Plans	12,120	3,404,103	2,861,411
Wells Fargo & Co	2,158,071	88,017,521	99,443,912
Welltower	65,673	4,623,911	4,558,363
Wendys Co	13,526	240,374	211,141
Werner Enterprises	141,800	4,782,809	4,188,772
Wesco Aircraft Holdings	442,398	4,710,843	3,494,944
West Pharmaceutical Svcs	1,227	142,749	120,283
Western Alliance Bancorporation	4,305	245,425	170,004
Western Union Co	82,219	1,507,523	1,402,656
Westlake Chem Corp	2,440	214,059	161,455
Westn Digital Corp	201,170	3,815,422	7,437,255
Westrock Co	271,848	12,842,055	10,264,980
Wex	63,866	9,398,245	8,945,072
Weyerhaeuser Co	112,819	3,400,798	2,466,223
Whirlpool Corp	68,210	5,779,120	7,289,603
Whiting Pete Corp	145,825	5,031,392	3,308,769
Williams Co	593,891	16,669,167	13,095,297
Williams Sonoma	89,789	5,104,118	4,529,855
Willis Towers Watson Plc	19,560	2,637,881	2,970,382
Winnebago Inds	164,175	3,483,743	3,974,677
Workday Cl A	204,556	26,822,240	32,663,502
Worldpay Com Cl A	1,937	185,761	148,045
Wyndham Destinations	99,147	3,037,962	3,553,428
Wyndham Hotels & Resorts	7,113	391,082	322,717
Wynn Resorts Ltd	22,072	2,345,847	2,183,142
Xcel Energy	214,168	9,580,109	10,552,057
Xerox Corp	194,065	5,721,742	3,834,724
Xilinx	62,789	3,977,950	5,347,739
XPO Logistics	9,094	1,004,151	518,722
Xylem	38,710	2,175,626	2,582,731
Yum Brands	61,236	4,520,813	5,628,813
Zayo Group Hldgs	277,273	9,157,958	6,332,915
Zebra Technologies Corp Cl A	3,834	651,257	610,488

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Market Value
Zendesk	70,942	4,283,365	4,140,885
Ziff Davis Hldgs Oc	1,759	-	18
Zillow Group	2,926	132,697	91,964
Zillow Group	6,389	292,583	201,765
Zimmer Biomet Hldgs	35,659	3,411,398	3,698,551
Zions Bancorporation N A	28,916	915,813	1,178,038
Zoetis Com Cl 'a'	113,991	7,985,319	9,750,790
Zuora Cl A Com Cl A Com	474,256	10,862,001	8,603,004
Total Common Stock	210,198,891	\$9,781,038,309	\$11,164,916,069

U.S. Securities			
Convertible & Preferred			
Asset Description	Shares	Cost Value	Market Value
Citigroup Cap XIII	18,600	\$ 494,723	\$ 491,598
Itau Unibanco Hldg SA ADR	406,690	3,326,201	3,717,147
Spanish Broadcasting Sys Pfd	42,666	-	-
Surgutneftegas PJSC ADR Each Rep 10 Pfd Rub1 Lvl1	815,610	5,158,325	4,477,699
Visual Edge Tech Oc Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	1,310,688	\$ 8,992,370	\$ 8,699,566

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost Value	Market Value
Hmh Holdings Wts	4,761	\$ -	\$ 7,142
PVTPN Neon Communications Pfd Wt Exp12 02 2012	120,645	443,759	-
Total Rights and Warrants	125,406	\$ 443,759	\$ 7,142

U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost Value	Market Value
CF Dfa Small Cap Value Tr	209,325	\$ 175,716,306	\$ 505,660,219
CF Dfa U S Micro Cap Tr	50,809	119,862,796	377,012,845
CF Pyramis Small Company Commingled Pool5404	1,014,537	40,546,558	664,085,543
Mfb Nt Collective US Marketcap Equity Index Fund - Lending	35,790,189	916,865,639	2,515,871,313
Mfc Ishares Tr Russell 1000 Growth Etf	30,061	4,230,152	3,935,286
Total U.S. Stock Funds	37,094,921	\$ 1,257,221,451	\$ 4,066,565,206

Total U.S. Equities	248,729,905	\$11,047,695,889	\$15,240,187,983
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International Securities			
Asset Description	Shares	Cost Value	Market Value
Argentina			
Corporacion America Airports SA	24,271	\$ 253,155	\$ 160,917
Globant SA	50,000	2,709,688	2,816,000
Australia			
APA Group	810,972	5,379,516	4,852,857
Aristocrat Leisure	406,630	6,347,698	6,252,083
ASX Ltd	14,914	733,099	629,337
Atlassian Corporation Plc Com Cl A	207,212	16,841,605	18,437,724
Aurizon Holdings	679,249	2,235,568	2,046,659
BHP Group Limited	557,198	13,414,800	13,427,313
Bingo Industries L	630,439	1,438,128	823,303
Bluescope Steel	1,368,185	11,680,872	10,556,697
Charter Hall Group	2,704,000	11,751,280	14,124,831
Cimic Group Limited	77,300	2,113,554	2,362,338
Cochlear Ltd	59,512	8,238,124	7,271,967
Coles Group Ltd	86,254	888,053	712,886
Computershare Ltd	184,682	1,516,374	2,234,977
Corporate Travel Management Ltd Brisbane Qld	102,632	2,147,175	1,549,103
Costa Group Holdings Limited	677,495	4,020,534	3,539,017
Crown Resorts Limited	39,140	417,147	326,797
Csl Ltd	108,349	13,878,651	14,123,579
Dexus Property Group	286,510	2,076,125	2,142,086
Duluxgroup Ltd	499,385	2,468,736	2,306,280
Goodman Group	303,673	2,248,106	2,272,543
Growthpoint Proper A REIT	144,800	387,665	381,253
Harvey Norman Hldg	65,000	217,669	144,602
Lendlease Group	61,369	828,913	502,460
Macquarie GP Ltd	81,090	6,715,074	6,202,542
Mirvac Group Stapled Securities	1,542,307	2,503,682	2,432,157
Newcrest Mining Ltd	31,151	475,011	478,081
Orora Ltd	1,195,236	2,512,566	2,583,240
Qantas Airways	247,169	600,781	1,007,500
QBE Ins Group	1,035,832	11,270,332	7,365,180
Rea Group Limited	35,987	1,507,764	1,874,272
Reliance Worldwide	366,115	1,503,388	1,146,965
Rio Tinto Limited	25,426	1,356,012	1,404,606
Sandfire Resources	199,000	1,341,220	935,841
Santos Limited	79,640	370,077	307,245
Smartgroup Corporation Limited	164,610	1,446,732	1,029,063
South32 Ltd	825,200	1,786,578	1,946,152
Spark Infr Group	1,907,525	3,841,743	2,967,804
The Star Entertain	319,883	1,498,706	1,026,901
Transurban Group Stapled Units	1,384,667	11,882,095	11,356,485
Treasury Wine Esta	49,232	649,292	512,958
Viva Energy Group	1,082,600	1,870,295	1,371,871
Whitehaven Coal	705,500	1,608,775	2,145,623
Wisetech Global Lt	37,681	543,401	448,313
Woolworths Grp Ltd	203,665	4,218,348	4,218,244

International Securities			
Asset Description	Shares	Cost Value	Market Value
Austria			
Erste Group Bank AG	226,092	8,729,629	7,508,178
OMV AG	51,960	1,995,798	2,271,976
Schoeller Bleckman	129,037	9,239,951	8,459,621
Telekom Austria AG	298,100	1,593,094	2,262,733
Voestalpine AG	213,635	8,139,809	6,374,060
Belgium			
Anheuser Busch Inb	32,093	2,706,583	2,116,847
Barco Npv	21,397	1,554,003	2,419,092
Euronav Euronav	61,350	546,508	425,156
KBC Groep NV	96,155	6,240,394	6,230,243
Melexis	21,923	2,213,436	1,275,619
Ontex Group NV	90,432	2,718,224	1,850,454
Sofina	1,900	373,186	360,115
Telenet Grp Hldg	20,433	993,993	948,334
Ucb Npv	55,158	4,623,387	4,495,741
Umicore	2,152	102,930	85,758
Warehouses De Pauw	19,162	2,506,361	2,523,461
Brazil			
Alpargatas SA PRF	264,700	787,362	1,162,406
B3 SA	599,000	3,811,890	4,143,505
BB Seguridade Part	144,300	1,234,916	1,027,217
Bco Bradesco SA	106,900	952,479	933,643
Bco Do Brasil SA	188,000	1,140,011	2,255,078
Bco Est R Gde Sul PRF Class 'b'	84,400	370,203	483,001
Camil Alimentos SA	1,176,100	2,951,861	2,139,329
CCR SA	1,440,199	5,382,023	4,161,834
Centrais Elet Bras	107,500	655,715	672,057
Centrais Elet Bras Prf'b'npv	3,600	24,183	26,166
Cia Bras De Distri PRF	24,200	402,957	505,635
Cia Energ Mg Cemig PRF Br15 00	203,100	476,694	726,302
Cia Saneamento Min	150,900	2,215,674	2,395,634
Cia Transm Energia PRF	26,200	556,541	467,656
Cielo SA	633,479	2,807,949	1,453,042
Cvc Brasil Op AG V	128,700	885,821	2,031,572
Ecorodovias Infra	329,000	652,241	796,238
Edp Energias Br	101,310	379,678	385,557
Estacio Participac	61,100	318,532	374,569
Grendene SA	587,100	1,410,710	1,242,139
Hypera SA	370,900	3,435,301	2,890,068
Irb Brasil Ressegu	162,600	2,022,660	3,501,412
Itau Unibanco Hldg	45,150	374,716	350,063
Itau Unibanco Hold PRF	747,000	6,457,231	6,842,160
Itausa Inv Itau SA PRF	520,553	1,415,349	1,622,468
JBS SA	2,953,300	8,408,226	8,831,516
Kroton Educacional	664,200	3,413,815	1,520,081

International Securities			
Asset Description	Shares	Cost Value	Market Value
Localiza Rent A CA	474,935	2,399,381	3,645,570
Lojas Renner SA	83,400	873,100	912,381
M Dias Branco SA I	265,600	2,935,071	2,933,027
Multiplus SA	40,100	466,601	260,212
Petrobras Distr	30,600	195,685	202,908
Petrol Brasileiros PRF	882,900	2,057,139	5,166,528
Porto Seguro SA	42,800	584,575	575,894
Qgep Participacoes SA	101,600	333,258	245,104
Rumo SA	1,517,802	6,025,704	6,657,456
Sabesp Cia Saneame	320,400	2,534,606	2,604,038
Sul America SA Units (1 Com Shs & 2 Prf)	57,827	280,170	426,718
Suzano Papel E Cel	297,200	1,369,032	2,920,048
Telefonica Brasil PRF	755,900	8,816,283	9,016,386
Tim Participacoes SA	71,000	247,869	217,081
Vale SA	297,099	3,641,312	3,909,450
Via Varejo SA	488,400	1,099,132	553,203
Cambodia			
Nagacorp Ltd	2,394,000	2,501,916	2,574,605
Canada			
Aecon Group	151,243	2,224,163	1,950,058
Alimentation Couch Class'b's	174,644	8,659,984	8,683,610
Badger Daylighting	98,400	1,809,438	2,323,473
Bank Montreal Que	19,400	1,585,458	1,267,790
Bank N S Halifax	81,500	4,813,692	4,064,405
Bank Of Montreal	31,280	2,318,842	2,042,659
Bk Of Nova Scotia	36,537	1,985,533	1,820,430
Brookfield Asset Mgmt Voting Shs CI A Voting Shs CI A	175,812	7,783,472	6,742,390
CAE	20,500	262,456	376,589
Canaccord Genuity Group	382,600	1,464,727	1,616,344
Canada Goose Hldgs	19,100	284,617	834,594
Canadian Imp Bank	44,570	3,557,326	3,318,112
Canadian Natl Ry Co	9,703	733,916	719,089
Canadian Pac Ry Ltd	2,193	395,104	389,521
Canadian Pacific R	20,754	3,373,370	3,680,955
Cdn Natl Railways	93,357	8,018,367	6,911,207
Cdn Natural Resources	314,514	9,673,323	7,585,365
Cdn Western Bank	95,853	2,091,110	1,827,509
Ces Energy Solutio	243,104	1,218,292	560,681
Constellation Soft	700	446,893	447,871
Descartes Systems	101,562	1,744,119	2,679,220
Dollarama	12,600	290,497	299,548
Emera	43,100	1,430,571	1,379,339
Enbridge	687,821	25,727,858	21,357,804
Enerplus Corp	166,894	2,003,483	1,297,711
Finning Intl	176,580	3,666,845	3,077,027
Fortis	164,524	5,379,650	5,482,126

International Securities			
Asset Description	Shares	Cost Value	Market Value
Goldcorp	131,100	1,272,738	1,283,356
Groupe CGI	10,490	458,269	641,320
Groupe Name Change and Cusip Change CGI 2u1vaj2 01/ 31/ 2019	6,070	400,372	371,423
Ivanhoe Mines Ltd	206,414	604,075	358,179
Kinaxis	36,937	2,271,151	1,782,214
Kinder Morgan Cana Restricted Voting Shares	122,201	1,601,193	1,425,291
Magna Intl	196,527	10,361,757	8,916,956
Methanex Corp	40,677	2,606,332	1,955,522
Mullen Group Ltd	147,010	2,429,334	1,314,242
Natl Bk Of Canada	51,160	2,106,539	2,099,515
North West Co Var	89,200	1,936,349	2,052,031
Nutrien Ltd	14,700	646,277	690,119
Parkland Fuel Corp	71,884	2,378,178	1,859,995
Pembina Pipeline Corporation Common Stock	317,266	10,807,134	9,410,196
Rogers Comms Class'b'com Cad1 62478	271,352	14,075,462	13,899,389
Rogers Communications Cl B Non	124,513	4,500,093	6,382,536
Royal Bk Cda Montreal Que	73,644	5,778,946	5,046,087
Royal Bk Of Canada	131,120	10,247,720	8,970,459
Russel Metals	44,900	787,570	701,213
Shawcor Ltd New	85,300	2,074,750	1,035,491
Suncor Energy	75,062	2,273,847	2,095,559
Teck Resources Limited	58,631	1,264,449	1,262,912
Teck Resources Ltd Class'b'sub	41,230	877,049	887,209
Toromont Industrie	31,076	1,519,764	1,234,576
Toronto Dominion	201,584	11,487,108	10,015,735
Toronto Dominion Bk Ont	47,562	2,850,515	2,364,783
Transcanada Corp	72,300	3,622,749	2,580,630
Chile			
Banco De Chile	27,953	4,611	3,994
Enel Americas SA	41,110,061	7,417,805	7,257,051
China			
Agile Group Holdings Ltd	976,000	1,957,238	1,148,111
Agricultural Bank Of China Cmn	2,193,800	1,044,434	961,093
Air China Ltd 'h'cny1	280,000	243,860	243,903
Anhui Conch Cement 'h'cny1	2,417,600	7,746,910	11,733,899
Anta Sports Produc	1,273,000	5,934,604	6,105,379
Baic Motor Corporation Limited 'h'cny1	375,000	213,788	197,813
Bank Of China Ltd H Cny1	5,674,000	2,502,862	2,449,516
Bank Of Communications Co 'h'	2,167,000	1,627,740	1,691,120
Beijing Enterprise	624,000	3,387,943	3,307,554
Brilliance China	800,000	1,162,848	595,707
Byd Company Ltd 'h'cny1	1,238,000	7,352,239	7,898,242
Car	759,000	637,564	565,177
China Citic Bank Corporation Ltd Hcny1	1,754,000	1,116,463	1,066,377
China Comm	716,000	371,473	592,601
China Conch Ventur	101,000	293,106	300,574

International Securities			
Asset Description	Shares	Cost Value	Market Value
China Construction Bank Hcny1	8,195,300	6,536,293	6,761,946
China Everbright B 'h'cny1	282,000	127,505	122,102
China High Precisi	852,000	432,424	132,762
China Huarong Ast 'h'cny1	1,922,000	969,186	351,046
China Life Insurance Co H Cny1	5,234,000	11,410,587	11,124,009
China Medical Sys	1,520,000	3,008,591	1,413,348
China Mengniu Dair	665,000	2,009,303	2,072,458
China Merchants Bk	1,311,500	5,568,795	4,807,557
China Merchants Po	387,500	754,698	697,855
China Minsheng Ban 'h'cny1	2,523,300	1,954,247	1,740,351
China Mobile Ltd	1,488,500	15,245,399	14,325,388
China National Accord Medicine 'b'cny1	500,693	2,691,601	1,671,673
China Oriental GP	414,000	243,694	246,411
China Overseas Land & Investmnt	637,600	2,300,399	2,190,660
China Petroleum & Chemical Corp Cny1'h'shs	20,408,000	15,594,707	14,570,906
China Res Cement	748,000	600,367	673,543
China Res Gas GP L	26,000	104,123	102,946
China Res Pwr Hldg	1,051,137	2,259,253	2,021,895
China Resources Land	108,900	386,530	418,667
China Ry Group Ltd	2,465,000	2,004,490	2,244,816
China Sce Group Holdings Ltd	3,690,000	1,932,831	1,343,215
China Shenhua Energy Co 'h'	2,574,750	6,134,705	5,643,216
China State Constr	1,445,250	2,077,489	1,148,174
China Taiping Insu	167,000	521,677	458,595
China Telecom Corp Ltd 'h'cny1	5,383,000	3,086,556	2,750,164
China Tower Corp L 144a	3,674,500	709,599	694,599
China Unicom Ltd	2,634,000	2,869,976	2,812,525
China Vanke Co	1,960,000	7,303,492	6,659,046
China Zhengtong Au	1,508,000	888,218	899,482
Chongqing Rural Co Cny1 H Share	1,113,000	864,927	597,061
Citic Securities 'h'cny1	390,000	600,925	672,470
CNOOC Ltd	3,852,000	6,158,850	5,953,138
Cosco Shipping Dev 'h'cny1	2,771,000	310,720	283,140
Country Garden Hld	1,054,000	2,065,106	1,282,944
Dongfeng Motor Gro 'h'cny1	1,284,000	1,589,234	1,164,388
ENN Energy	278,000	2,212,095	2,465,990
Fosun Intl	173,000	326,052	251,898
Gf Securities Co Ltd H	49,600	58,886	67,279
Grand Baoxin Auto	926,561	346,910	261,541
Great Wall Motor 'h'cny1	400,000	502,793	229,393
Greatview Aseptic Packaging	2,357,000	1,167,736	1,279,448
Guangdong Invest	1,061,740	1,540,723	2,053,139
Guangzhou R& F Prop 'h'cny0 25	104,000	159,439	157,275
Haitong Securities Co Ltd	445,200	756,436	426,472
Health & Happiness (h& H) Intl Hldgs	55,640	408,434	317,665
Hengan Intl	273,500	2,171,465	1,991,161

International Securities			
Asset Description	Shares	Cost Value	Market Value
Hollysys Automation Technologies	105,364	2,240,860	1,844,924
Huaxin Cement Co L 'b'cny1	2,917,696	5,032,524	4,974,672
I/ Mongolia Yitai C 'b'cny1	1,527,600	1,695,733	1,805,623
Industrial & Commercial Bank China 'h'	4,369,230	2,892,983	3,119,543
Jiangsu Expressway 'h'cny1	3,558,000	4,858,695	4,962,527
Kingdee Intl Softw	8,938,000	4,834,315	7,899,884
Kingsoft Corp Ltd	2,185,000	3,109,698	3,148,001
Kunlun Energy Co	747,300	785,423	792,223
Li Ning Co Ltd	4,094,000	4,512,146	4,392,395
Pax Global Technology Limited	2,879,000	1,439,762	1,040,644
People's Ins Co 'h'cny1	155,000	61,499	62,362
Petrochina Company Limited H Cny1	17,169,000	11,685,559	10,701,363
Picc Property & CA 'h'cny1	2,565,300	3,145,863	2,624,490
Ping An Insurance Group H Cny1	2,014,000	17,511,578	17,787,952
Postal Savings Bank Of China (local 1658)	785,000	474,803	414,089
Shandong Weigao GP 'h'cny0 1	472,000	376,922	382,213
Shanghai Fosun Pharmaceutical Group Cny1 H	1,678,300	5,284,894	4,930,282
Shanghai Haohai Bi 'h' Cny1	177,100	821,894	884,443
Shanghai Huayi Group Co Ltd 'b'cny1	1,257,400	1,172,348	1,125,373
Shenzhou Internati	212,000	2,429,325	2,403,137
Shn Expressway 'h'cny1	532,000	480,809	586,404
Sinopec S/ Petroche 'h'cny1	5,991,000	2,855,865	2,624,628
Sinopharm Group Co Ltd 'h'shs Cny1	1,533,200	7,283,043	6,442,716
Tencent Hldgs Limited	358,300	12,551,057	14,369,801
Tingyi(cayman Isl)	950,000	1,271,295	1,269,199
Travelsky Technolo 'h'cny1	486,000	1,456,898	1,244,586
Weichai Power Co 'h'cny1	154,000	167,732	176,043
Xtep International	4,240,500	1,986,649	2,301,867
Yanzhou Coal Mining Co 'h' Cny1	630,000	813,391	508,548
Yum China Hldgs	2,220	71,069	74,437
Zhejiang Express 'h'cny1	274,000	285,855	237,626
Zhuzhou Crcc Times Electric Co Ltd	73,900	367,730	409,646
Colombia			
Almacenes Exito Cop10	95,654	417,576	365,238
Ecopetrol SA Com Cop250	449,767	283,646	366,323
Czech Republic			
Cez Czk100	16,813	296,967	399,525
Komerčni Banka Czk100	130,304	4,537,558	4,902,150
Denmark			
Ambu A/ S	154,292	1,599,397	3,701,335
Carlsberg	13,819	1,284,165	1,466,163
Chr Hansen Hldg	78,436	7,236,845	6,928,086
Coloplast	54,524	5,863,284	5,053,197
Danske Bank A/ S	108,648	3,423,176	2,145,348
DSV DKK1	82,082	5,100,584	5,396,732

International Securities			
Asset Description	Shares	Cost Value	Market Value
H Lundbeck A/ S	26,151	1,026,601	1,143,314
Matas As	25,800	240,064	229,230
Nilfisk Hldg A/ S	108,943	5,880,845	3,846,745
Nnit A/ S	59,452	1,527,931	1,668,457
Novo Nordisk As	312,040	13,044,109	14,239,802
Orsted A/ S	135,036	7,740,911	9,012,812
Pandora A/ S	17,788	972,912	722,916
Royal Unibrew A/ S	77,103	4,338,049	5,303,234
Sim Corp	7,002	497,591	477,959
Tryg A/ S	99,044	2,468,562	2,486,740
William Demant Hol	22,681	884,627	642,425
Finland			
Amer Sports Corp	103,533	2,033,692	4,541,234
Dna OYJ	93,223	1,881,605	1,820,179
Elisa OYJ	3,739	153,322	154,215
Fortum	53,017	1,214,991	1,157,582
Huhtamaki	86,756	1,773,959	2,684,671
Kone Corporation	130,613	4,381,805	6,217,279
Neste OYJ	75,651	6,197,150	5,825,323
Nokia OYJ	2,526,555	13,128,369	14,527,804
Orion Corporation	6,697	236,602	231,814
Outotec	130,622	1,036,767	459,011
Sampo Plc	48,321	1,856,836	2,121,697
Stora Enso	89,968	1,308,753	1,037,211
Tokmanni Group	216,900	1,835,181	1,780,276
Upm Kymmene Corp	101,278	2,380,605	2,564,437
France			
Aeroports De Paris	9,243	2,047,090	1,748,695
Air Liquide(l')	10,630	1,129,525	1,317,850
Airbus Se	111,506	13,194,534	10,702,221
Albioma	82,410	1,792,974	1,780,512
Alten Npv1 05	44,658	4,583,125	3,711,393
Arcelormittal	172,307	4,723,879	3,573,086
Arcelormittal Luxembourg N Y Registry Shs New 2017 N Y Registry Shs New 2017	8,500	232,153	175,695
Arkema	41,552	4,313,055	3,560,613
Atos Se	8,160	874,662	666,773
AXA	73,770	1,851,761	1,590,299
BIC	87,806	8,756,169	8,948,470
Biomerieux	4,720	349,346	310,251
BNP Paribas	47,885	3,695,854	2,160,851
Bouygues	19,036	736,305	681,990
Capgemini	159,541	20,212,273	15,830,523
Carrefour SA	891,288	20,251,297	15,191,440
CIE De St Gobain	664,165	27,981,388	22,143,242
Danone	4,910	365,255	345,247

International Securities			
Asset Description	Shares	Cost Value	Market Value
Dassault Aviation	771	1,243,290	1,066,456
Dassault Systemes	130,711	15,124,807	15,495,091
Engie Comstk	1,273,947	24,496,858	18,240,315
Essilorluxottica	17,384	2,395,457	2,159,149
Essilorluxottica	54,902	7,101,793	6,931,977
Eurofins Scientifi Eur0 10	3,578	1,525,332	1,333,402
Euronext Eur1 60	96,831	6,198,789	5,567,826
Eutelsat Communica	45,500	1,133,256	894,889
Faurecia	44,940	1,787,373	1,698,911
Getlink Se	171,971	2,429,016	2,305,985
Hermes Intl	4,182	1,619,209	2,317,661
Ingenico Group	20,141	2,318,843	1,140,618
Interparfums SA	41,812	1,120,554	1,613,162
Ipsen	86,282	11,247,994	11,130,765
Kering	17,100	7,448,486	8,045,902
Klepierre	16,430	807,738	506,362
Lectra	52,549	1,348,030	1,092,098
L'oreal	45,354	10,568,856	10,431,501
Lvmh Moet Hennessy Louis Vuitton Se	8,888	2,918,703	2,623,394
Maisons Du Monde	44,088	1,187,155	842,171
Michelin (cgde)	7,602	842,850	753,443
Nexity	79,887	4,236,399	3,598,119
Orange	726,112	12,024,179	11,749,428
Orpea	18,009	2,108,270	1,836,771
Pernod Ricard	6,362	782,772	1,042,181
Peugeot SA	387,700	8,411,280	8,263,450
Plastic Omnium	50,700	1,685,807	1,169,007
Publicis Groupe SA	192,015	12,386,328	10,992,658
Renault SA	83,422	7,365,505	5,202,099
Rubis	82,270	3,221,085	4,408,921
Safran SA	234,059	20,755,798	28,201,304
Sanofi	528,769	44,159,011	45,733,618
Schneider Electric	109,720	5,844,963	7,490,466
Societe Generale	183,859	10,941,902	5,847,164
Sodexo	93,211	9,706,429	9,536,597
Stallergenes Greer	21,546	1,066,554	697,038
Stmicroelectronics	358,501	3,886,803	5,092,866
Teleperformance Societe Europeenne	17,877	3,207,345	2,852,879
Thales SA	55,809	4,815,568	6,507,402
Total	145,738	8,032,980	7,693,607
Ubisoft Entertain	20,084	1,875,138	1,618,152
Unibail Rodamco Westfield	11,977	1,909,501	1,853,830
Veolia Environneme	354,483	7,503,481	7,275,855
Vinci	157,062	14,247,811	12,930,862
Vivendi SA	189,527	4,848,813	4,610,478
Worldline	72,096	3,371,446	3,477,978

International Securities			
Asset Description	Shares	Cost Value	Market Value
Germany			
Adidas AG	14,874	2,943,138	3,101,386
Allianz Se	91,861	16,571,587	18,391,610
Aurelius Equity Op	40,062	1,614,033	1,452,677
BASF	27,982	1,922,516	1,932,053
Bayer AG	78,947	6,951,724	5,465,435
Beiersdorf AG	9,484	1,008,528	988,323
Borussia Dortmund	214,013	2,124,400	1,948,629
Carl Zeiss Meditec	180,485	6,611,557	14,091,754
Continental AG	67,616	15,088,562	9,333,399
Covestro AG	190,126	16,911,719	9,384,851
CTS Eventim AG & C	84,350	3,676,610	3,141,517
Daimler AG	206,598	12,601,789	10,842,680
Deutsche Boerse AG	26,547	3,448,733	3,184,939
Deutsche Lufthansa	50,089	1,360,714	1,128,007
Deutsche Post AG	60,295	1,841,584	1,648,026
Deutsche Telekom	1,040,064	15,474,601	17,620,227
E On Se	272,041	2,707,037	2,682,856
Evonik Industries	8,795	300,309	219,177
Evotec AG	141,416	721,202	2,807,221
Fresenius Medical Care	34,488	3,513,937	2,233,030
Fresenius Se& KGaA	12,712	1,063,481	615,854
Gerresheimer AG	39,575	2,241,230	2,589,999
Grand City Propert	95,384	1,217,633	2,066,274
Grenke AG	25,832	2,124,888	2,191,115
Heidelbergcement	23,155	1,391,130	1,412,949
Henkel AG & Co KGaA Non	23,227	2,561,587	2,533,056
Hochtief AG	15,545	2,699,041	2,091,560
Infineon Technolog	89,479	1,795,038	1,776,230
Jenoptik AG	64,308	920,914	1,674,642
K + S AG - Reg Shs Shs	12,598	211,927	226,390
Kion Group AG	20,718	1,217,728	1,049,902
Merck KGaA	239,481	23,272,643	24,633,169
MTU Aero Engines A	40,412	5,622,624	7,317,602
Muenchener Rueckve	21,265	4,556,692	4,632,096
Norma Group Se	54,302	3,515,867	2,680,413
Osram Licht AG	11,488	535,462	497,985
Porsche Auto HI Se Non	19,226	1,225,634	1,134,954
Prosiebensat 1 Media Se	20,861	421,499	370,825
Puma Se	4,553	2,280,260	2,222,433
Qiagen NV	378,288	10,645,004	13,032,022
Rational AG	6,004	2,163,673	3,404,283
RWE AG	125,245	2,746,124	2,715,292
SAP Se	192,763	17,809,257	19,155,637
Schaeffler AG	107,281	929,733	914,636
Siemens AG	111,476	13,624,385	12,409,503

International Securities			
Asset Description	Shares	Cost Value	Market Value
Stabilus S A	25,771	1,278,327	1,615,888
Stratec Se	25,367	1,412,807	1,458,614
United Internet AG	7,130	423,638	311,355
Volkswagen AG Non	11,230	2,111,719	1,783,396
Vonovia Se	306,840	12,882,672	13,886,753
Washtec AG	6,145	475,906	424,289
Wirecard AG	44,954	3,669,610	6,824,481
Zooplus AG	16,854	3,452,038	2,290,805
Greece			
Opap(org Of Footb)	5,418	51,988	47,040
Hong Kong			
1st Pacific Co	9,576,000	8,729,289	3,693,732
AIA Group Ltd	1,557,000	11,151,398	12,926,360
Boc Hong Kong Hldg	133,000	599,142	494,332
Chow Sang Sang Hld	103,000	214,503	152,868
Ck Asset Holdings Ltd	121,000	1,044,597	885,552
Ck Hutchison Hldgs	1,337,000	16,568,018	12,841,730
Galaxy Entertainme	697,000	4,038,693	4,433,395
Goodbaby Intl Holdi Comstok	4,969,000	2,484,018	1,561,271
Hang Lung Properties	182,000	366,573	346,828
Hang Seng Bank	27,800	710,583	624,220
Henderson Land Development	59,840	381,362	298,078
Hkt Trust and Hkt	1,305,000	1,657,904	1,880,156
Hong Kong & China Gas	2,754,462	5,567,912	5,699,360
Hongkong Land Hld	37,400	265,890	235,620
Hutchison Tel Hk H	994,000	343,982	370,718
Lifestyle Internat	187,000	336,495	283,270
Link Real Estate Investment	353,000	2,910,669	3,575,380
MGM China Hldgs Lt	1,046,400	2,240,325	1,756,173
Power Assets Hldgs	33,000	281,397	229,713
Sands China Ltd	788,800	3,660,894	3,455,694
Sun Hung Kai Prop	43,840	661,863	624,898
Swire Pacific 'a'	57,500	605,070	607,362
Swire Properties Ltd	107,000	374,167	375,829
Techtronic Industr	727,400	2,234,566	3,864,924
Value Partners GP	2,517,000	1,845,155	1,745,651
Vtech Holdings Ltd	204,500	2,437,605	1,692,554
Wh Group Limited	10,783,500	8,570,104	8,305,224
Wharf Real Estate	19,000	108,050	113,694
Wynn Macau Ltd	42,800	93,218	93,370
Hungary			
Mol Hungarian Oil Huf125(post Subdivision)	486,797	4,590,578	5,339,313
India			
Bajaj Auto Ltd Inr10	73,468	2,972,696	2,862,479
Bharat Petrol Corp Inr10	629,300	2,482,755	3,269,764
Coal India Ltd	209,513	983,876	722,484

International Securities			
Asset Description	Shares	Cost Value	Market Value
Crisil Ltd Inr1	30,687	898,548	709,232
Crompton Greaves C Inr2	503,016	1,848,072	1,643,097
Cyient Limited Inr5	120,677	1,494,504	1,071,686
Dcb Bank Limited Inr10	410,558	920,975	995,301
Dewan Housing Fin Inr10	231,159	1,056,958	825,769
Emami Ltd	168,164	726,132	1,011,899
Glenmark Pharm Inr1 00	236,386	2,202,731	2,346,592
HCL Technologies Inr2	168,939	1,997,216	2,333,543
HDFC Bank	110,589	1,832,366	3,360,835
Hexaware Cmstk	191,828	1,180,496	914,697
Hindustan Unilever Inr1	97,911	2,569,923	2,551,941
Hindustan Zinc Inr02	83,450	209,823	333,071
Housing Devel Fin Inr2	58,952	1,075,021	1,662,081
Indiabulls Housing Finance Ltd Cmstk	382,672	5,867,813	4,680,147
Indian Oil Corp Inr10	2,027,400	3,070,491	3,979,878
Infosys Limited	603,000	5,269,930	5,691,425
Jsw Steel Ltd Inr1	79,750	399,523	350,402
Larsen & Toubro Inr2	61,092	810,787	1,257,936
Lupin Ltd Inr2	205,242	2,732,114	2,482,071
Maruti Suzuki Ind Inr5	23,605	1,393,890	2,524,144
Motherson Sumi Sys Inr1	405,303	922,428	968,629
Oil & Natural Gas	1,541,149	4,602,543	3,309,006
Pidilite Industrie Inr1(post Subdivision)	72,957	1,145,281	1,157,708
Rec Ltd	677,365	976,912	1,185,134
Reliance Infrastru Inr10	43,616	344,614	197,542
State Bank Of India Gdr Each Repr 10 Eqt Shs Inr1(reg S)	22,684	893,000	966,338
Tata Consultancy S Inr1	14,820	312,876	401,848
Titan Company Ltd	103,018	1,563,436	1,373,770
Vedanta Ltd Inr1	1,077,854	4,092,552	3,121,708
Welspun India	350,809	284,824	300,485
Indonesia			
Astra Intl Idr50	3,291,500	1,908,947	1,882,656
Bank Rakyat Indonesia Perser	7,911,600	1,240,084	2,013,662
Barito Pacific Tbk Idr500	3,909,900	498,726	649,837
Bk Central Asia Idr62 50	4,030,100	4,879,690	7,286,690
Bk Tabungan	26,028,800	2,887,611	3,249,075
Bukit Asam Tbk Idr500	5,694,100	1,474,075	1,702,686
Global Mediacom Idr100	6,538,300	522,326	110,033
Indo Tambangray Idr500	1,797,100	2,764,494	2,530,687
Pt Bank Negara Ind Lkd Shs(idr7500 & Idr375)	3,216,800	1,786,108	1,968,556
Pt Indofood Sukses Idr100	8,529,500	4,947,920	4,418,969
Pt Matahari Dept Store Tbk	986,100	630,542	384,017
Pt Media Nusantara Idr100	2,853,400	391,637	136,916
Pt XI Axiata Idr100	5,231,400	1,005,667	720,318
Utd Tractors Idr250	637,500	1,486,031	1,212,491

International Securities			
Asset Description	Shares	Cost Value	Market Value
Ireland			
Anglo Irish Bank Corp	119,267	287,436	-
CRH Plc Equity	332,368	9,988,608	8,766,624
Datalex	446,281	1,126,911	1,214,195
Datalex	60,533	205,739	170,920
Icon Plc	331,895	10,995,748	42,884,153
Kingspan Group	54,526	1,925,217	2,329,948
Paddy Power Betfair Plc	54,985	3,040,993	4,503,640
Smurfit Kappa Group Plc	10,060	331,111	267,492
Total Produce	4,153,657	2,210,925	6,718,778
Israel			
Bk Leumi Le Israel IIs1	176,527	1,146,190	1,067,642
Check Pt Software Technologies	210,804	21,665,025	21,639,031
Cyber Ark Software Ltd Com IIs0 01	40,532	1,881,328	3,005,042
Elbit Systems Ltd IIs1	13,929	1,733,964	1,598,382
I D I Insurance IIs1 00	34,567	1,916,830	1,772,406
Icl Israel Chem IIs1	21,910	132,436	124,304
Mizrahi Tefahot Bank Ltd IIs0 01	97,493	1,569,942	1,647,343
Nice Ltd IIs1	7,023	762,762	755,911
Oil Refineries Ltd	4,550,890	2,285,325	2,171,469
Orbotech Ltd Sh	31,005	468,723	1,753,023
Taro Pharmaceutical Industries	2,040	289,948	172,666
Teva Pharma Ind IIs0 10	12,295	255,711	192,976
Wix Com Ltd Com IIs0 01	28,444	2,153,730	2,569,631
Italy			
A2A Spa	7,499,900	12,197,025	13,481,846
Amplifon	119,184	2,324,019	1,914,245
Assic Generali Spa	275,251	4,711,073	4,593,937
Atlantia S P A	354,253	9,263,807	7,317,706
Autogrill Spa	128,382	1,534,540	1,080,153
Azimut Hldg S P A	499,000	5,669,302	5,438,498
Banca Generali	58,253	1,697,059	1,207,312
Brunello Cucinelli	44,772	1,882,449	1,537,992
Cerved Group	215,746	1,799,578	1,764,638
CNH Industrial NV	71,397	766,108	640,534
Enel Spa	4,868,484	23,565,007	28,071,917
ENI S P A	908,657	17,202,659	14,280,478
ENI Spa	1,202,653	23,115,844	18,900,927
Exor NV	187,301	8,048,046	10,118,987
Ferrari NV	24,944	2,179,981	2,474,509
Fiat Chrysler Automobiles NV	129,790	2,425,474	1,881,621
Fincantieri Spa	1,154,200	1,751,030	1,216,509
Fincobank Spa	182,713	1,462,407	1,833,447
Infrastrutture Wireless Italia Spa	374,721	2,370,894	2,555,181
Interpump Group	150,521	2,351,777	4,473,770
Intesa Sanpaolo	3,969,347	10,241,859	8,801,957

International Securities			
Asset Description	Shares	Cost Value	Market Value
Leonardo Spa	33,115	620,515	290,654
Moncler Spa	34,935	1,218,590	1,155,347
Prada Spa	81,800	266,848	269,555
Prysmian Spa	459,334	11,084,305	8,858,229
Recordati	65,596	2,053,095	2,271,328
Technogym S P A	402,167	2,605,626	4,303,140
Telecom Italia Spa	3,290,351	1,995,194	1,817,868
Telecom Italia Spa Di Risp	25,245,350	21,967,364	12,034,296
Tenaris S A	155,067	2,721,304	1,673,380
Terna Spa	345,750	2,067,381	1,957,644
Tod's Spa	17,075	1,116,035	805,756
Unicredit Spa	146,645	1,883,137	1,658,603
Japan			
AGC	68,900	2,578,363	2,154,008
Ajinomoto Co	25,800	444,164	460,198
Alfresa Holdings	12,600	300,122	321,905
Anicom Holdings	72,500	1,679,923	2,408,627
Aozora Bank	11,154	380,742	332,948
Asahi Co Ltd	73,136	1,496,740	917,241
Asahi Group Holdings Ltd	66,300	3,059,215	2,579,727
Asahi Intecc Co Lt	116,800	3,729,921	4,939,635
Asahi Kasei Corp	75,100	915,084	773,486
Asics Corp	177,600	2,919,115	2,274,329
Astellas Pharma	804,100	12,081,583	10,271,578
Benefit One	55,800	1,411,935	1,716,493
Bridgestone Corp	9,000	360,755	347,482
Brother Industries	19,600	337,842	291,369
Bunka Shutter Co	202,800	1,637,591	1,319,776
Canon	221,800	7,788,976	6,066,826
Central Japan Rlwy	35,300	6,046,492	7,453,170
Chubu Electric Power Co	20,200	293,780	287,677
Chugai Pharmacy Co Ltd	7,400	470,191	430,315
Chugoku Electric Power Co	172,600	2,248,603	2,246,482
Cyberagent	149,700	4,496,645	5,792,066
Dai Ichi Life Hold	137,500	2,447,246	2,153,078
Dai Nippon Printng	381,100	9,251,470	7,978,733
Daibiru Corp	167,900	1,645,673	1,661,937
Daiichi Sankyo	100,300	2,023,880	3,209,710
Daikin Industries	45,500	3,474,931	4,850,043
Daito Trust Const	3,300	441,776	451,620
Daiwa House Inds	78,773	1,802,832	2,511,488
Dena Co Ltd	47,200	894,852	788,997
Denso Corp	272,150	9,083,663	12,137,173
Descente Ltd	59,300	319,537	976,127
Digital Arts	22,400	1,013,563	1,245,409
Dowa Holdings Co Ltd	55,300	1,790,772	1,663,309

International Securities			
Asset Description	Shares	Cost Value	Market Value
East Japan Railway Co	56,300	5,286,807	4,983,177
Eisai Co	43,700	3,537,961	3,386,387
En Japan	28,000	1,409,872	871,531
Fudo Terra Corporation	38,700	603,745	598,234
Fuji Electric Holindgs Co Y50	52,100	1,875,696	1,540,942
Fuji Oil Holdings	98,100	1,788,441	3,138,413
Fujifilm Holdings Corp	306,600	12,346,757	11,932,571
Fujitsu Y50	12,865	954,704	802,868
Hakuhodo Dy Hldgs	3,900	67,868	55,986
Hankyu Hanshin Holdings	20,100	823,305	668,687
Harmonic Drive Sys	18,300	653,647	502,055
Haseko Corporation	29,240	313,197	307,818
Hiday Hidaka Corp	93,104	1,021,594	1,849,096
Hino Motors	61,500	697,016	582,965
Hitachi	404,880	10,384,199	10,832,842
Hitachi Cap Corp	75,300	2,090,441	1,588,153
Hitachi High Tech	13,000	594,725	409,379
Hitachi Metals	24,100	270,834	252,609
Honda Motor Co	812,250	25,640,790	21,428,771
Hoshizaki Corp	26,700	2,668,212	1,625,630
Hoya Corp	228,100	12,650,100	13,752,737
Idec Corporation	92,000	2,156,321	1,580,641
IDOM	328,700	2,018,767	1,093,520
Ihi Corporation	4,800	187,556	132,562
Inaba Denkisangyo	9,140	305,816	341,974
Inpex Corporation	74,800	882,293	669,290
Isuzu Motors	288,100	3,683,924	4,066,197
Itochu Corp	20,140	244,194	342,719
Japan Airlines Co	9,900	360,751	351,100
Japan Airport Terminal Co	32,600	1,576,152	1,132,079
Japan Exchange Group	15,900	284,595	257,814
Japan Post Hold Co	428,800	5,063,318	4,944,009
Japan Steel Works Ltd	51,300	1,470,148	828,075
JFE Holdings	67,300	1,484,025	1,077,757
JXTG Holdings	287,400	1,906,555	1,510,674
Kajima Corp	35,500	580,811	478,230
Kakaku Com	96,400	1,768,856	1,706,319
Kamigumi Co Ltd	6,000	139,971	123,374
Kaneka Corp	1,600	60,228	57,458
Kansai Electric Power Co	119,400	1,739,783	1,795,652
Kao Corp	64,070	3,939,501	4,761,671
KDDI Corp	268,700	6,967,458	6,426,366
Keisei Elec Ry Co	24,600	838,547	771,307
Keyence Corp	16,500	5,845,686	8,373,695
Kikkoman Corp	6,300	299,737	339,361
Kintetsu World Exp	117,000	1,863,081	1,729,700

International Securities			
Asset Description	Shares	Cost Value	Market Value
Kirin Holdings Co	63,400	1,402,965	1,328,213
Kobayashi Pharmaceuticals	25,500	685,100	1,736,180
Komatsu	59,500	1,944,645	1,282,844
Konami Holdings Co	3,000	159,943	131,386
Kose Corporation	9,200	907,258	1,447,313
Kubota Corp	6,200	100,306	88,240
Kyowa Hakko Kirin Co Ltd	60,100	1,219,908	1,137,745
Lion Corp	19,300	354,799	399,316
M3	272,400	4,160,116	3,659,642
Maeda Corp	257,100	3,327,618	2,406,614
Makita Corp	41,800	1,377,339	1,487,755
Marubeni Corp	171,200	1,414,679	1,205,258
Matsumotokiyoshi H	106,600	4,249,985	3,269,462
Meiji Holdings Co	2,700	166,510	220,499
Meitec Corporation	94,000	2,709,353	3,825,457
Misumi Group	96,900	2,266,831	2,048,135
Mitsubishi Chem HI	305,900	2,735,928	2,321,399
Mitsubishi Corp	136,510	3,756,804	3,757,555
Mitsubishi Elec Cp	945,400	11,705,673	10,482,424
Mitsubishi Estate Co Ltd	310,000	4,986,229	4,886,706
Mitsubishi Gas Chm	16,400	429,855	247,386
Mitsubishi Tanabe Pharma Corp	599,100	9,965,118	8,633,068
Mitsubishi UFJ Fin	2,445,800	17,900,670	11,991,030
Mitsui & Co Ltd	125,850	2,138,279	1,939,110
Mizuho Financial Group	444,400	750,695	689,799
Modec(japan)	17,400	348,239	360,481
Monotaro Co Ltd	61,200	1,691,588	1,516,124
Morita Holdings Corp	80,900	1,423,513	1,324,308
Ms& Ad Ins GP Hldgs	480,700	14,082,999	13,722,393
N Field Co Ltd	122,000	2,064,009	1,048,590
Nec Corp	4,600	111,203	136,891
Nexon Co Ltd	121,000	1,893,172	1,558,338
Nichi Iko Pharm	141,400	2,265,086	2,076,247
Nichias Corp	44,000	842,833	754,354
Nidec Corporation	4,000	346,797	454,815
Nihon M& A Center I	189,900	2,507,703	3,835,559
Nihon Parkerizing	109,000	1,426,566	1,263,711
Nihon Unisys	163,100	4,048,773	3,643,605
Nintendo Co Ltd	19,000	6,700,410	5,071,458
Nippon Express Co	5,500	364,246	306,795
Nippon Telegraph & Telephone Corp	410,788	12,315,807	16,781,222
Nissan Motor Co Ltd	727,200	6,785,038	5,834,700
Nitori Holdings	15,200	1,241,340	1,902,165
Nitto Denko Corp	13,600	710,095	687,097
Nomura Research Institute	43,600	1,655,816	1,619,377
NTT Data Corp	69,800	759,009	766,614

International Securities			
Asset Description	Shares	Cost Value	Market Value
NTT Docomo	15,500	396,304	349,303
Olympus Corp	39,200	1,523,141	1,205,852
Ono Pharmaceutical	61,700	1,426,292	1,262,512
Oracle Corp Japan	6,300	528,112	401,951
Orix Corp	666,330	10,613,603	9,750,652
Otsuka Holdings Co Ltd	38,300	1,772,750	1,568,445
Paltac Corporation	74,500	3,709,345	3,524,176
Pan Pacific International Holdings Corp	24,800	516,415	1,541,594
Panasonic Corp	148,400	2,056,133	1,339,881
Park 24 Co Ltd	74,200	2,125,023	1,631,906
Rakuten	380,500	3,414,442	2,552,504
Recruit Hldgs Co L	12,010	162,314	291,452
Renesas Electronics Corporation	109,200	555,887	497,653
Rohm Co Ltd	5,100	298,663	327,248
Sankyu	55,480	2,348,115	2,515,727
Sapporo Holdings Ltd	171,200	3,781,792	3,578,012
SBI Hldgs	12,100	268,272	238,107
Secom Co	159,200	8,203,486	13,224,708
Seiko Epson Corp	9,000	149,853	126,984
Seven & I Holdings	103,500	4,432,574	4,512,059
Shikoku Elec Power	461,600	6,195,243	5,587,247
Shimadzu Corp	79,700	2,073,753	1,579,254
Shimizu Corp	37,500	333,099	305,906
Shin Etsu Chemical	51,600	4,571,575	4,014,561
Shionogi & Co Ltd	158,400	9,087,473	9,053,697
Ship Healthcare Holdings	79,100	2,130,191	2,923,488
Shiseido Co Ltd	156,600	9,752,294	9,837,189
Showa Denko Kk	60,300	1,335,693	1,797,211
Softbank Group Corp	113,090	9,083,895	7,529,713
Software	34,024	1,794,076	2,477,799
Sompo Holdings	184,200	6,945,865	6,265,637
Sony Corp	4,600	240,507	223,302
Sony Financial Hol	53,600	1,042,061	1,003,947
Square Enix Holdings Co Ltd	36,400	957,750	990,993
Stanley Electric	51,600	1,483,248	1,453,256
Sumitomo Chemical Co Ltd	89,000	468,212	432,366
Sumitomo Corp	200,610	3,283,226	2,855,148
Sumitomo Dainippon Pharma Co Ltd	12,800	307,661	407,747
Sumitomo Heavy Ind	68,620	1,564,896	2,048,312
Sumitomo Mitsui Financial Group	56,000	2,151,397	1,860,457
Sumitomo Mitsui Trust Holdings	277,000	13,565,045	10,154,436
Suzuken Co Ltd	9,700	354,643	494,217
Suzuki Motor Corp	9,800	486,445	497,257
Systemex Corp	2,300	189,843	110,603
Tadano Ltd	128,500	1,452,207	1,170,045
Taisei Corp	56,100	2,471,921	2,405,783

International Securities			
Asset Description	Shares	Cost Value	Market Value
Taisho Holdin	40,600	3,064,872	4,081,648
Taiyo Nippon Sanso Corp	36,800	451,404	602,404
Takeda Pharmaceutical Co	649,400	29,054,897	21,929,791
Technopro Hldgs In	121,800	5,806,870	5,023,424
Teijin Ltd	13,000	223,842	208,185
Terumo Corp	120,800	6,901,772	6,852,839
TIS	137,100	3,557,103	5,404,525
Tohoku Elec Power	14,000	185,544	185,025
Tokai Carbon Co	22,830	360,898	259,690
Tokio Marine Holdings	623,400	24,339,619	29,750,922
Tokuyama Corp	40,300	1,232,480	889,270
Tokyo Century Corporation	66,400	2,330,012	2,923,137
Tokyo Elec Power H	47,700	285,086	283,900
Tokyo Electron	2,800	253,744	319,391
Tokyo Gas Co Ltd	142,300	3,504,839	3,612,784
Tokyu Corp	39,500	695,541	646,243
Topcon Corporation	193,800	3,866,239	2,584,236
Toray Inds	1,253,800	10,661,447	8,822,254
Toshiba Tec Corp	30,420	730,133	710,627
Tosoh Corp	168,800	2,524,288	2,203,177
Towa Pharmaceutical Co Ltd	17,200	797,240	1,202,424
Toyota Industries	6,250	321,352	289,956
Trend Micro	16,400	864,511	892,385
Tsugami Corp	212,200	1,254,576	1,239,759
Tsumura & Co	109,100	2,833,496	3,037,875
UBE Industries	93,580	1,578,085	1,905,462
ULVAC	7,700	232,303	223,880
Unicharm Corp	80,400	2,214,519	2,608,063
United Arrows Ltd	65,200	2,487,398	2,088,848
Welcia Holdings Co Ltd	51,900	2,737,517	2,346,297
West Japan Railway	91,400	6,517,080	6,465,437
Yakult Honsha Co	51,000	4,093,165	3,588,570
Yamaha Corp	18,700	716,645	797,667
Yamaha Motor Co	320,100	5,768,844	6,299,010
Yamato Kogyo Co	21,100	565,145	494,830
Yamazen Corp	81,900	873,121	770,367
Yokogawa Electric	42,500	684,258	736,385
Zenkoku Hosho Co L	78,900	3,311,031	2,477,423
Zojirushi Corp	113,700	1,659,801	1,000,050
Zozo	63,200	1,803,932	1,157,836
Korea, Republic Of			
Bnk Financial Group	230,870	3,062,932	1,516,649
DGB Financial Grou	308,279	3,537,519	2,295,930
Dongbu Insurance Co Ltd	15,406	920,097	972,022
E Mart Co Ltd	5,974	1,159,864	977,106
GS Retail Co Ltd	11,923	475,202	432,767

International Securities			
Asset Description	Shares	Cost Value	Market Value
Hana Financial Grp	176,395	4,530,780	5,730,703
Hankook Tire Co	7,930	308,144	285,346
Hanwha Life Insurance Co Ltd	230,329	1,211,212	871,113
Hotel Shilla	14,248	1,608,216	976,852
Huchems Fine Chemi	77,121	2,113,693	1,665,725
Hyundai Marine& Fir	68,536	2,120,241	2,521,422
Hyundai Mobis	54,607	11,557,638	9,298,557
Hyundai Motor Co	43,023	5,192,612	4,569,121
Hyundai Motor Co 2nd PRF	3,175	187,009	219,103
Hyundai Motor Co PRF	909	55,951	57,189
Indl Bank Of Korea	25,930	399,749	326,507
KB Financial Group	28,355	1,179,799	1,181,670
Kia Motors Corp	23,889	698,276	721,509
Korea Investment Holdings	1,345	71,316	71,722
Korea Zinc	5,629	2,559,090	2,181,881
Kt& G Corporation	28,264	2,589,865	2,571,066
LG Chemical	12,875	4,142,744	4,003,966
LG Electronics	17,156	887,073	957,895
Lotte Chemical Cor	930	295,073	230,875
Lotte Himart Co Ltd	6,819	461,651	285,093
Posco	38,330	10,408,628	8,347,544
Samsung Electronic	1,050,029	33,829,319	36,418,823
Samsung Electronic Gdr	872	856,327	756,024
Samsung Electronic Gdr Each Rep 25	2,283	922,809	1,648,326
Samsung Electronic Pfd	63,950	2,019,881	1,819,692
Samsung Sdi	19,554	3,613,801	3,837,897
Shinhan Fin Group	87,254	3,540,884	3,096,665
SK Holdings Co Ltd	1,540	406,247	358,846
SK Hynix	220,683	13,177,921	11,965,694
Malaysia			
Airasia Group Berhad	632,100	516,899	454,286
Ambb Holdings Bhd Myr1	2,695,800	4,843,869	2,831,161
Astro Malaysia Hld Myr0 10	1,231,100	547,215	387,279
Bimb Hldgs Berhad Myr1	291,500	305,523	251,117
Genting Malaysia B Myr0 10	2,470,900	3,241,757	1,805,715
Tenaga Nasionl Bhd Myr1	82,600	300,945	271,835
Mexico			
Aleatica Sab De Cv	928,818	1,403,671	1,192,283
Alfa Sab De Cv	926,600	1,222,306	1,100,040
Banco Actinver SA CEFI (fibra Uno Administr)	13,392,447	21,646,698	14,851,973
Banco Santander Mexico SA Inst	739,300	1,262,116	915,972
Bolsa Mexicana De	673,400	1,370,921	1,145,143
Controladora Vuela	778,648	744,204	414,356
Fomento Econ Mexic Units (rep 1'b'& 4'd'shs)	846,015	4,597,953	7,248,397
Gpo Aero Cent Nort	274,700	1,840,328	1,306,285
Gpo Aero Pacifico	226,093	2,367,980	1,835,034
Grupo Aeroportuario	16,338	3,029,278	2,460,503

International Securities			
Asset Description	Shares	Cost Value	Market Value
Grupo Financiero Banorte	1,983,877	10,236,999	9,648,530
Promotora Y Operadora De Infracom	88,763	889,254	847,933
Qualitas Controlad	672,180	1,791,618	1,412,026
Netherlands			
Aalberts Inds	23,790	740,396	790,030
ABN Amro Group NV Dr Each Rep Shs	65,269	1,600,922	1,532,536
Accell Group	52,846	958,347	1,138,142
Aegon NV	2,276,903	17,040,093	10,616,992
Aercap Holdings N V	7,400	379,246	293,040
Arcadis NV	128,823	2,761,663	1,569,834
Asml Holding NV	20,366	4,321,555	3,193,276
Asr Nederland NV	57,080	2,498,038	2,256,380
Basic Fit N V	56,560	2,029,056	1,677,838
Heijmans N V - Ord Orshr	89,949	1,306,582	822,602
Heineken Holding	3,990	404,130	336,386
Heineken NV	123,224	10,630,981	10,874,664
Intertrust NV	149,760	2,764,831	2,514,901
Kon Ahold	965,489	16,649,137	24,364,151
Koninklijke Kpn	409,152	1,218,273	1,197,369
Koninklijke Philip	314,985	13,605,890	11,137,123
Koninklijke Philips NV	51,212	2,078,672	1,798,053
NN Group N V	67,266	2,495,327	2,675,951
NXP Semiconductors N V	88,110	7,321,926	6,456,701
Postnl NV	794,554	2,888,191	1,813,864
Randstad N V	33,224	2,012,624	1,522,619
Relx Plc	684,037	14,082,869	14,051,766
Unilever NV Cva	312,474	17,400,522	16,938,645
Wolters Kluwer	378,222	11,989,121	22,335,950
New Zealand			
Auckland Intl	1,641,675	8,464,265	7,903,925
Fisher & Paykel	196,291	1,782,027	1,711,098
Ryman Healthcare	231,832	2,093,154	1,669,586
Spark New Zealand Ltd	929,792	2,429,058	2,587,409
Norway			
Aker BP Asa Nok1	117,800	1,981,422	2,965,695
Dnb Asa Nok10	783,577	9,338,392	12,501,361
Elkem Asa Nok5	406,300	1,642,951	1,041,422
Equinor Asa Nok2 50	163,401	3,652,740	3,467,423
Norsk Hydro Asa Nok1 098	1,509,714	11,224,197	6,836,224
Orkla Asa Nok1 25	157,129	1,595,959	1,234,654
P/ F Bakkafrøst	32,473	2,017,696	1,587,058
Telenor Asa	88,667	1,923,775	1,715,148
Tgs Nopec Geoph Co Nok0 25	96,870	3,293,094	2,335,848
Veidekke Nok0 50	135,925	1,535,412	1,521,065
Xxl Asa Nok0 4	160,156	1,782,051	482,735

International Securities			
Asset Description	Shares	Cost Value	Market Value
Peru			
Credicorp Ltd	27,485	4,124,524	6,092,600
Southn Copper Corp	5,989	238,710	184,282
Philippines			
PLDT	51,358	2,719,307	1,098,750
Vista Land & Lifes Php1	1,071,400	110,078	110,227
Poland			
CCC SA Pln0 10	28,875	1,322,684	1,485,736
Cyfrowy Polsat SA Pln0 04	106,435	694,711	639,162
Grupa Lotos SA Pln1 00	154,743	2,116,947	3,645,373
Jastrzebska Spolka Weglowa S	7,565	224,122	135,442
Pge Polska Grupa Pln10 25	97,371	269,168	259,189
Pkn Orlen SA Pln1 25	9,588	328,215	276,021
Pol Gorn Naft I Ga Pln1 00	441,289	690,040	811,687
Powszechna Kasa Os Pln1 00	11,264	116,554	118,344
Portugal			
Energias De Portugal SA	425,305	1,479,796	1,482,385
Galp Energia Sgps	151,450	2,996,360	2,388,329
Jeronimo Martins	49,341	590,607	583,219
Qatar			
Qatar National Bk Qar10	13,196	518,905	706,686
Russian Federation			
Evraz Plc	266,733	2,016,478	1,632,312
Globaltrans Invest Gdr Each Repr 1	73,228	685,281	663,446
Lukoil PJSC	40,853	1,107,886	2,942,700
Mobile Telesystems PJSC	847,265	3,434,076	2,906,758
Novatek PJSC Gdr Each Repr 10	2,487	423,822	425,277
Surgutneftegas PJS Rub1 PRF	8,384,104	4,479,902	4,761,134
Yandex N V Com Cl 'a	127,510	4,363,669	3,487,398
Singapore			
Capitaland Ltd	213,100	539,968	486,237
Comfortdelgro Corp Ltd	303,500	471,249	478,742
DBS Group Hldgs	698,940	10,200,295	12,148,121
Genting Singapore Ltd	178,000	151,742	127,329
IGG	2,043,000	1,576,836	2,802,509
Singapore Telecommunications	3,145,100	8,354,789	6,760,927
Utd Industrial Crp	2,304,100	2,303,580	4,614,962
Utd O/ S Bank	691,985	10,435,732	12,474,007
Yangzijiang Shipbu	172,000	159,559	157,740
Yanlord Land Group	2,804,300	2,136,827	2,510,085
South Africa			
Absa Group Ltd Zar2	36,951	425,981	415,670
AVI Ltd Zar0 05	667,360	4,300,335	4,716,753
Barloworld Ltd Zar0 05	37,268	321,206	298,299
Bid Corp Ltd	56,253	900,712	1,036,291
Bidvest Group Zar0 05	200,575	2,085,390	2,884,181
Clicks Group Ltd Zar0 01	177,380	2,651,875	2,360,751
Coronation Fund Ma Zar0 0001	110,089	693,032	316,453

International Securities			
Asset Description	Shares	Cost Value	Market Value
Exxaro Resources Zar0 01	47,285	374,323	453,193
Famous Brands Ltd Zar0 01	63,600	617,130	432,135
Massmart Holdings Limited	25,325	215,072	182,248
Mondi Ltd	6,371	129,095	137,106
Mr Price Group	169,249	3,349,092	2,896,117
Mtn Group Ltd Zar0 0001	48,975	446,308	303,008
Naspers N Zar0 02	2,747	653,425	552,316
Oceana Group Zar0 001	292,100	2,034,438	1,500,198
Pick'n Pay Stores Zar0 0125	117,604	745,690	554,051
Reunert	66,570	356,521	327,736
RMB Hldgs Zar0 01	351,677	1,847,371	1,928,906
Sanlam Zar0 01	261,589	1,560,284	1,451,151
Sasol Npv	67,996	2,074,191	2,008,919
Tsogo Sun Holdings Zar0 02	161,828	330,073	241,083
Spain			
ACS Actividades Co	240,041	9,814,312	9,283,049
Aena Sme S A	44,433	8,517,271	6,895,229
Amadeus It Group	375,174	12,217,487	26,093,070
Banco Santander	2,058,837	10,985,643	9,350,692
Bankinter SA	310,542	2,512,685	2,491,363
Constr Y Aux Ferro	57,779	2,790,932	2,391,012
Endesa SA	48,535	1,143,624	1,116,869
Ferrovial SA	188,108	3,891,457	3,805,056
Grifols SA	338,721	4,903,110	8,867,084
Iberdrola SA	2,014,565	9,632,663	16,162,104
Intl Cons Airline	104,524	802,779	826,847
Logista Holdings	234,300	5,958,928	5,854,984
Naturgy Energy Group SA	52,917	1,456,624	1,346,554
Red Electrica Corp	294,456	6,126,365	6,562,161
Repsol SA	1,003,754	16,213,189	16,155,975
Repsol SA Right 31/ 12/ 2040	1,003,754	-	458,977
Telefonica SA	2,394,926	26,113,339	20,092,419
Sweden			
Alfa Laval Ab	98,780	2,337,633	2,113,010
Assa Abloy	97,243	1,261,590	1,734,631
Atlas Copco Ab	86,185	2,054,581	1,879,265
Betsson Ab	244,828	1,985,945	2,015,875
Boliden Ab	72,303	1,539,827	1,565,640
Castellum Ab	24,000	393,222	442,191
Cloetta Fazer	436,246	1,553,958	1,195,687
Dometic Group Ab	214,375	1,807,567	1,329,892
Duni Ab	65,088	580,162	720,194
Epiroc Ab	128,440	1,299,959	1,214,594
Ericsson	474,975	3,995,675	4,174,450
Evolution Gaming	59,570	4,060,670	3,423,351
Fabege Ab	103,184	857,273	1,375,189
Getinge Ab	42,409	486,864	382,194
Granges Ab	117,131	1,323,693	1,063,524

International Securities			
Asset Description	Shares	Cost Value	Market Value
Hexagon Ab	140,441	8,208,605	6,462,993
Industrivarden Ab	27,254	579,380	550,868
Indutrade Ab	151,141	3,608,784	3,504,976
Investor Ab	28,440	1,210,188	1,204,855
Investor Ab	34,085	1,362,921	1,453,231
Kindred Group Plc Sdr Each Rep 1	141,610	2,285,331	1,303,358
Kinnevik Ab	4,255	142,213	102,561
Nibe Industrier Ab	115,373	1,406,791	1,183,159
Nolato Ab	37,787	3,254,856	1,562,054
Nordea Bank Abp	132,458	1,566,179	1,114,244
Sandvik Ab	55,059	827,826	784,663
Ssab Ab	545,200	1,718,926	1,532,440
Swedbank AG Sek20	34,860	831,879	777,541
Swedish Match	28,259	1,250,303	1,112,721
Swedish Orphan Biovitrum Ab	171,220	4,269,665	3,727,275
Telia Company Ab	3,427,879	18,397,755	16,231,084
Tethys Oil Ab	301,429	2,654,251	2,202,108
Thule Group Ab	276,655	4,367,594	5,058,260
Volvo Ab	131,100	1,637,125	1,718,258
Switzerland			
ABB Ltd	479,947	8,084,682	9,101,856
Adecco Group AG	24,670	2,030,619	1,149,415
Belimo Holding AG	162	677,448	647,474
Bucher Industries	8,903	2,079,956	2,387,861
Credit Suisse AG	1,026,380	17,991,310	11,244,577
Dufry AG	2,432	243,766	229,730
Galenica AG	60,585	3,376,484	2,659,889
Givaudan SA	3,632	5,246,204	8,385,506
Julius Baer Gruppe	22,464	1,117,383	797,793
Kardex AG	11,470	1,218,238	1,319,434
Lafargeholcim Ltd	11,313	586,337	464,776
Lindt & Spruengli	1,899	6,306,804	11,750,761
Logitech International SA	39,727	324,952	1,242,661
Logitech Intl	61,458	1,674,864	1,927,654
Lonza Group AG	62,830	9,309,398	16,233,314
Nestle SA	98,590	5,609,927	7,980,809
Novartis AG	410,876	31,524,077	35,027,408
Partners Group Hlg	11,177	3,305,770	6,757,448
Roche Hldgs AG	53,744	13,493,820	13,051,647
Roche Hldgs AG Genusscheine	199,176	41,923,517	49,177,763
Sonova Holding AG	6,309	1,086,948	1,027,820
Straumann Hldg	42	26,725	26,330
Swatch Group	17,487	6,005,003	5,085,740
Swatch Group	120,080	8,233,782	6,918,791
Swiss Life Holdings AG	1,970	421,057	756,586
Swiss RE AG	72,034	4,705,990	6,585,214
Tecan Group AG	14,871	3,202,512	2,878,258

International Securities			
Asset Description	Shares	Cost Value	Market Value
UBS Group	899,372	12,735,328	11,162,321
Vifor Pharma AG	3,245	503,208	351,887
Zurich Insurance Group AG	34,306	6,086,923	10,199,928
Taiwan			
Ase Technology Holding Co Ltd	5,056,431	9,670,155	9,590,719
Asustek Computer TWD10	1,060,000	9,361,719	6,948,954
Au Optronics Corp TWD10	1,644,000	633,182	657,878
Chailease Holding TWD10	561,260	1,714,153	1,769,402
Cheng Shin Rubber TWD10	215,000	449,977	285,739
Chicony Electroni TWD10	833,401	2,046,998	1,697,332
China Dev Fin Hldg TWD10	1,694,000	618,466	535,696
China Life Ins TWD10	1,202,591	1,131,211	1,089,637
Compal Electronic TWD10	1,248,000	776,237	708,514
CTBC Financial Holding Co	7,006,000	5,043,975	4,604,262
Eclat Textile Co TWD10	283,000	3,537,986	3,204,086
Far Eastern New Century Corp TWD10	135,000	122,336	122,540
Farglory Land Deve TWD10	373,000	500,476	418,665
Feng Tay Entrprise TWD10	238,000	1,493,479	1,358,916
Formosa Plastic TWD10	107,700	311,813	353,896
Foxconn Tech Co TWD10	152,340	402,497	299,853
Fubon Financial HI TWD10	302,000	500,126	462,280
Giant Mfg Co TWD10	479,000	2,282,992	2,251,863
Highwealth Constru TWD10	291,400	408,176	426,619
Hon Hai Precision TWD10	3,028,080	8,367,744	6,974,918
Hung Sheng Constru TWD10	3,660,960	4,096,296	3,043,157
King Yuan Electron TWD10	3,320,000	3,266,401	2,511,306
Mega Financial Hd TWD10	2,951,627	2,470,562	2,491,939
Merida Industry TWD10	429,000	2,095,456	1,926,083
Nanya Technology C TWD10	813,000	1,604,310	1,454,761
Novatek Microelectronics Corp TWD10	108,000	541,714	498,943
Pegatron Corp TWD10	154,000	391,829	257,527
Pou Chen TWD10	457,000	609,208	484,699
Powertech Technolo TWD10	323,000	683,763	694,612
Radium Life Tech C TWD10	2,301,000	1,172,604	1,029,338
Shin Kong Finl Hld TWD10	4,899,557	1,457,304	1,429,841
Taiwan Cement TWD10	295,900	311,620	342,715
Taiwan Fertilizer TWD10	359,000	544,986	504,565
Taiwan Semicon Man TWD10	3,209,000	16,592,167	23,542,620
Taiwan Semiconductor Manufacturing Ads Each Cnv Into 5	501,985	16,533,337	18,528,266
Tripod Technology TWD10	878,000	2,170,631	2,279,481
Uni President Ent TWD10	79,000	175,406	179,399
Utd Micro Elect TWD10	2,183,000	1,128,163	798,996
Thailand			
Airports Of Thb10(alien Mkt)	4,060,000	7,009,965	8,011,517
Bangkok Dusit Medical	1,546,400	1,269,599	1,177,848
Kasikornbank Plc Thb10 (alien Mkt)	420,652	2,372,259	2,390,068
Krung Thai Bk Pub Thb5 15 (post Recon	536,700	264,117	316,482

International Securities			
Asset Description	Shares	Cost Value	Market Value
PTT Explorntn & Prd Thb1(foreign)	215,800	716,485	752,251
PTT Global Chemical Public Co Ltd Thb10(alien Mkt)	916,500	1,505,703	2,005,547
PTT Public Company Thb1(alien)	2,865,100	3,649,117	4,047,746
Siam Cement Co Thb1(alien Mkt)	28,370	382,692	379,893
Siam Cement Pcl Nvdr	43,400	558,051	581,155
Siam Commercial Bk Thb10 (alien Mkt)	-	-	-
Supalai Public Co Thb1(alien Mkt)	3,773,300	2,713,052	2,109,154
Thai Airways Intl Thb10(alien Mkt)	1,772,200	782,390	658,588
Thai Oil Pcl Thb10(alien Mkt)	800,000	1,469,848	1,627,764
Thai Oil Pcl Thb10(nvdr)	212,200	508,002	431,764
Tisco Financial Gr Thb10(alien Mkt)	572,200	1,337,813	1,375,143
Turkey			
Aksigorta Try1	2,151,525	2,137,525	1,480,212
Arcelik Try1	84,982	244,783	252,235
Haci Omer Sabanci Try1	706,140	2,022,020	998,172
Petkim Try1 (a Shares)	598,219	550,298	566,744
Turkcell Iletisim Try1	119,653	483,723	273,723
Turkiye Garanti Bk Try1	559,979	1,316,422	837,879
Turkiye Halk Banka Try1	1,058,888	2,649,560	1,397,281
Turkiye Is Bankasi Try1 (c Shares)	1,246,768	1,854,438	1,061,648
Turkiye Vakiflar Try1 (d Shares)	186,780	364,176	136,928
Yapi Kredi Bankasi Try1	2,654,299	2,424,792	798,300
United Arab Emirates			
Abu Dhabi Comm Bk Aed1	979,600	1,942,330	2,176,207
Aldar Properties Aed1	697,109	439,944	303,656
Emaar Malls PJSC	3,653,417	2,776,403	1,780,384
United Kingdom			
3I Group	2,001,142	18,384,129	19,711,296
Abcam	405,762	4,573,917	5,632,886
Anglo American	281,020	5,730,195	6,255,500
Ashtead Group	257,156	6,743,300	5,361,403
Astrazeneca	167,623	12,650,841	12,537,955
Avast Plc	573,309	2,059,602	2,073,673
Aveva Group	124,037	3,828,863	3,822,960
BAE Systems	1,549,973	9,424,272	9,064,818
Barclays Plc	9,275,979	27,909,321	17,782,264
Beazley Plc (uk)	919,672	5,806,000	5,897,467
Bellway	21,205	265,861	679,218
Berkley GP Holdings	3,160	150,581	140,015
BHP Group Plc	273,290	4,096,973	5,748,595
BHP Group Plc	13,621	645,641	570,584
Big Yellow Group (placing)	271,979	3,465,601	3,025,738
Bovis Homes Group	48,091	326,576	527,841
BP	1,518,194	9,987,279	9,589,551
BP Ord	1,974,225	13,887,793	12,470,034
Brewin Dolphin	451,529	2,029,756	1,854,017
BT Group	1,684,400	10,995,250	5,107,845

International Securities			
Asset Description	Shares	Cost Value	Market Value
Burberry Group	33,300	744,007	736,041
Burford Capital Lt	168,309	2,303,591	3,549,774
Card Factory Plc	371,184	967,433	819,731
Carnival Plc	119,245	7,938,352	5,714,885
Close Bros Group	48,303	859,358	885,869
Compass Group	741,142	13,789,899	15,574,656
Croda Intl	51,453	3,218,155	3,070,106
DCC Ord	128,038	4,195,501	9,759,692
De La Rue	149,916	952,136	807,647
Dechra Pharma	72,678	1,152,328	1,916,048
Diageo	966,580	22,847,838	34,407,468
Diploma	164,094	2,584,169	2,528,781
Domino's Pizza Group Plc	534,626	2,635,906	1,587,177
Electrocomponents	477,433	4,646,427	3,080,426
Experian	371,926	8,929,315	9,023,699
Ferguson Plc	61,589	3,981,623	3,935,323
Ferrexpo Plc	693,900	1,368,352	1,720,222
Fevertree Drinks	103,399	2,455,228	2,895,841
G4S Plc	3,145,246	10,730,301	7,889,395
Glaxosmithkline	1,806,873	40,391,834	34,315,997
Glencore Plc	344,271	1,270,523	1,277,464
Grainger Plc	453,200	1,929,983	1,210,956
Greggs	258,429	2,877,397	4,166,852
Halma Ord	166,347	2,379,740	2,889,764
Hays Plc	168,190	312,011	299,890
Hill & Smith	101,948	1,798,145	1,558,092
Hiscox	149,327	1,833,646	3,082,865
Howden Joinery Gr	122,993	857,975	682,341
HSBC Hldgs	2,089,284	19,585,777	17,213,442
Immunodiagnostic S	85,193	701,575	198,016
Imperial Brands Plc	462,814	16,750,189	14,010,988
Informa Plc (gb)	127,708	1,287,013	1,025,014
Intercontinental Hotels Group	21,991	1,068,697	1,186,688
Intermed Cap Grp	236,119	2,310,329	2,811,743
International Personal Finance Plc	660,600	2,174,210	1,729,796
Intertek Group	33,000	1,493,860	2,017,383
Intl Cons Airl Di	208,066	1,648,972	1,637,656
ITV Ord	3,490,004	12,178,304	5,549,420
Kingfisher	7,376,220	30,065,337	19,493,286
Legal & General GP	892,150	3,006,745	2,624,720
Lloyds Banking GP	19,690,037	18,387,455	13,002,546
London Stock Exchange Group	82,011	4,962,697	4,242,727
Man Group Plc	4,204,070	10,233,390	7,121,224
Marks & Spencer GP	3,344,180	16,680,807	10,528,614
Melrose Indust Plc	1,267,967	3,993,017	2,645,986
National Grid	1,626,295	20,369,193	15,828,489
Nmc Health Plc	31,090	1,549,980	1,083,353

International Securities			
Asset Description	Shares	Cost Value	Market Value
Nomad Foods Limited	13,470	253,359	225,218
Oxford Instruments	86,221	1,330,515	999,281
Paypoint	97,473	1,571,394	1,004,306
Persimmon	109,230	2,751,143	2,684,926
Playtech Plc	110,758	1,125,840	543,086
Plus500 Ltd	17,940	342,686	313,023
Prudential	165,504	2,413,893	2,955,219
Redrow	357,600	2,528,288	2,238,029
Relx Plc	1,169,490	17,048,591	24,077,163
Renishaw	21,089	718,168	1,138,820
Rentokil Initial	794,477	3,429,604	3,411,945
Rightmove Com Stck	138,980	846,985	765,104
Rolls Royce Hldgs	45,320	504,517	479,072
Rolls Royce Hldgs C Shs Entitlement (jan2019)	2,084,720	-	2,655
Rotork	994,394	4,644,531	3,135,756
Royal Dutch Shell 'a'shs	202,840	5,974,603	5,961,127
Royal Dutch Shell 'a'shs	1,003,665	33,132,025	29,435,000
Royal Dutch Shell 'b'ord	51,000	1,620,715	1,519,914
RSA Insurance Grp	134,515	1,203,655	879,891
Safestore Hldgs	276,400	1,999,392	1,782,997
Sainsbury(j)	1,888,376	8,807,253	6,373,345
Sanne Group Plc	264,828	2,383,331	1,959,626
Scapa Group	256,434	1,456,059	1,002,645
Segro Plc	488,963	3,385,387	3,665,467
Severn Trent	84,200	2,486,310	1,946,890
Shire Plan Of Reorg Takeda 206002901 08 2019	16,000	2,824,820	2,784,640
Shire Plc	234,651	13,396,706	13,672,458
Sig Ord	931,653	2,254,419	1,302,836
Smith & Nephew	155,862	2,904,806	2,906,126
Softcat Plc	99,677	1,080,439	746,458
Spirax Sarco Engineering	29,347	1,899,564	2,332,284
SSE Plc	583,084	10,492,043	8,031,390
Ssp Group Plc	438,846	2,798,076	3,618,411
Staffline Group	88,200	1,391,106	1,392,911
Synthomer Plc	54,312	351,763	247,220
Taylor Wimpey	187,000	423,940	324,497
Tesco	4,243,030	15,839,270	10,272,859
Tesco Ord	5,288,730	18,096,851	12,804,617
Tui AG	74,497	1,628,278	1,047,483
Tui AG	35,720	552,286	512,024
Unilever Plc	89,414	3,858,615	4,678,665
Unite Group	299,736	3,454,001	3,076,855
United Utilities Group	413,020	4,450,573	3,872,576
Vectura Group	991,429	1,665,529	883,879
Victrex	175,380	5,159,551	5,110,568
Vitec Group Plc	58,871	692,448	894,114
Weir Group	90,108	2,263,819	1,489,605
Wh Smith Plc	65,244	1,641,099	1,429,230

International Securities			
Asset Description	Shares	Cost Value	Market Value
Whitbread	4,259	246,623	248,377
William Hill	438,200	2,022,529	865,042
Wm Morrison Supermarkets	3,731,685	12,939,562	10,135,078
Workspace Group	216,711	2,559,918	2,190,085
WPP Plc	2,104,602	35,065,342	22,692,447
Total International	829,511,654	\$ 5,806,301,570	\$ 8,279,826,649

International Funds			
Asset Description	Shares	Cost Value	Market Value
Mfb Nt Collective Eafe Index Fund - Lending	3,959,156	\$1,246,292,706	\$ 1,972,067,710
Emerging Markets Fund Of The Genesis Group Trust Employee - Genesis(spoke)	759,246	295,274,978	688,402,812
Franklin Templeton Etf Tr Franklin Ftse Russia Etf	15,366	336,336	319,571
Franklin Templeton Etf Tr Ftse China Etf	113,169	2,986,107	2,295,248
Mfc Franklin Templeton Etf Tr Franklin Ftse Brazil Etf	28,271	742,915	669,033
Mfc Franklin Templeton Etf Tr Franklin Ftse South Korea Etf	89,333	2,426,284	1,818,909
Mfc Ishares Edge MSCI Min Vol Emerging Markets Etf	4,626	265,116	258,455
Mfc Ishares MSCI	15,344	818,058	774,105
Mfc Ishares MSCI Brazil Etf	58,446	2,280,489	2,232,637
Mfc Ishares MSCI Chile Capped Etf	6,869	307,685	284,445
Mfc Ishares MSCI China Etf	80,115	4,700,968	4,215,651
Mfc Ishares MSCI Eurozone Etf	17,000	635,994	596,020
Mfc Ishares MSCI India Etf	71,807	2,280,187	2,394,045
Mfc Ishares MSCI Indonesia Etf	33,026	747,488	819,705
Mfc Ishares MSCI Malaysia Etf New	9,307	308,405	277,069
Mfc Ishares MSCI Russia Etf	19,929	685,234	613,813
Mfc Ishares MSCI Mexico Etf	44,322	1,810,426	1,825,180
Mfc Ishares MSCI South Korea Etf	5,976	400,089	351,747
Mfc Ishares MSCI Taiwan Etf	61,454	2,043,725	1,943,175
Mfc Ishares MSCI Thailand Etf	8,908	812,489	737,671
Mfc Ishares MSCI Turkey Etf	3,491	83,342	85,774
Mfc Ishares Tr MSCI Eafe Etf	50,995	2,998,146	2,997,486
Mfc Ishares Tr MSCI Eafe Small Cap Etf	47,700	2,767,686	2,471,814
Mfc Ishares Tr MSCI Peru Etf	7,444	265,674	264,262
Mfc Ishares Tr MSCI Philippines Etf	25,908	826,449	825,947
Mfc Ishares Tr MSCI Poland Etf	36,270	851,832	835,298
Total Int'l Stock Funds	5,573,478	\$1,573,948,808	\$2,690,377,582
Total International	817,722,897	\$5,947,764,489	\$6,941,954,233
Total Equities	1,066,452,802	\$16,995,460,378	\$22,182,142,216

Commingled Funds		
Asset Description	Cost Value	Market Value
AEW Core Property Trust (US) Fund	\$ 191,180,477	\$ 232,770,265
Almanac Realty Securities V	7,391,998	2,421,453
Artemis Mwbe Spruce Program LLC	168,319,905	178,032,625
Barings Core Property Fund Lp	1	1
Blackstone Property Partners Europe Lp	118,728,483	125,158,188
CBRE US Core Partners Lp	143,313,076	189,500,154
CF Barings European Core European Core Property Fund Scsp Sicav Sif	27,239,415	33,292,684
CF Security Capital Preferred Growth LLC	75,000,000	50,926,785
Dune Real Estate Fund II Lp	15,273,863	28,018,636
Franklin Templeton Emerging Manager Realestate Fund Of Funds Lp	17,323,873	20,211,088
IMRF Main Non-Core Real Estate Fund	714,219,184	772,669,491
IMRF Non-Core Real Estate Fund	120,752,553	98,584,149
Invesco Core Real Estate USA	140,752,809	208,383,270
Invesco Real Estate European Fund	60,882,971	50,589,579
Realty Associates Fd IX Corp	26,983	26,983
Rockwood Capital Real Estate Partners Fund VIII Lp	208,174	248,553
Total Commingled Funds	\$ 1,800,613,765	\$ 1,990,833,904

Directly Owned		
Asset Description	Cost Value	Market Value
Buckhead Industrial Properties	\$ 310,268,414	\$ 497,656,433

Timberland		
Asset Description	Cost Value	Market Value
Forest	\$ 22,535,568	\$ 72,998,356

Farm Land		
Asset Description	Cost Value	Market Value
Premiere Partners IV / Cozad	\$ 131,466,973	\$ 174,307,927

Total Real Estate	\$ 2,285,534,720	\$ 2,756,158,340
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SHORT TERM

CASH		
Asset Description	Cost Value	Market Value
Northern Trust London	\$ 12,261,096	\$ 12,261,096
Northern Trust Custom Cash Fund	649,758,268	646,716,890
Total Cash	\$ 662,019,364	\$ 658,977,986

Forex - Purchases		
Asset Description	Cost Value	Market Value
Argentine Peso	\$ 751,578	\$ 814,688
Australian Dollar	36,803,603	35,926,812
Brazilian Real	22,354,385	22,023,872
British Pound Sterling	21,279,896	21,364,520
Canadian Dollar	36,425,019	35,205,133
Chilean Peso	3,308,789	3,239,480
Chinese Yuan Renminbi	35,655	36,058
Colombian Peso	1,309,735	1,318,569
Czech Koruna	6,258,816	6,306,106
Danish Krone	7,821,329	7,825,396
Euro	25,830,628	25,834,661
Hong Kong Dollar	10,976,812	10,964,600
Indian Rupee	3,188,090	3,358,508
Indonesian Rupiah	11,338,688	11,781,076
Japanese Yen	14,427,087	14,744,399
Mexican Peso	3,695,796	3,837,387
New Israeli Shekel	1,152,433	1,153,721
New Taiwan Dollar	101,043	101,765
New Zealand Dollar	12,770,840	12,553,298
Norwegian Krone	13,563,560	13,303,999
Polish Zloty	3,664,942	3,672,297
Russian Ruble	1,225,672	1,163,911
Singapore Dollar	9,110,526	9,152,244
South African Rand	2,227,229	2,305,998
South Korean Won	353,495	353,654
Swedish Krona	1,480,430	1,504,590
Swiss Franc	19,229,175	19,244,790
Thai Baht	4,173,262	4,215,251
Turkish Lira	437,709	438,221
United States Dollar	239,684,210	239,684,210
Total Forex - Purchases	\$ 514,980,432	\$ 513,429,214

Forex - Sales		
Asset Description	Cost Value	Market Value
Argentine Peso	\$ (3,102,615)	\$ (3,161,318)
Australian Dollar	(9,655,807)	(9,496,034)
Brazilian Real	(3,005,292)	(2,891,231)
British Pound Sterling	(12,050,178)	(12,062,033)
Canadian Dollar	(2,669,696)	(2,662,895)
Danish Krone	(11,233,868)	(11,123,594)
Euro	(74,504,819)	(74,105,137)
Hong Kong Dollar	(17,146,370)	(17,125,160)
Hungarian Forint	(1,697,308)	(1,713,744)

Forex - Sales		
Asset Description	Cost Value	Market Value
Indonesian Rupiah	(770,856)	(766,739)
Japanese Yen	(40,146,717)	(41,012,586)
Malaysian Ringgit	(1,545,335)	(1,569,762)
Mexican Peso	(2,607,445)	(2,648,020)
New Israeli Shekel	(4,072,322)	(3,985,038)
New Romanian Leu	(117,145)	(117,737)
New Zealand Dollar	(2,979,978)	(2,911,187)
Norwegian Krone	(3,901,197)	(3,863,084)
Peruvian Nuevo Sol	(4,241,216)	(4,246,902)
Philippine Peso	(9,090,474)	(9,389,743)
Polish Zloty	(473,456)	(473,812)
Russian Ruble	(2,167,082)	(2,081,949)
Singapore Dollar	(1,000,264)	(1,004,298)
South Korean Won	(2,839,472)	(2,869,904)
Swedish Krona	(12,209,087)	(12,404,194)
Swiss Franc	(17,667,771)	(17,647,693)
Turkish Lira	(927,035)	(933,045)
United States Dollar	(273,157,625)	(273,157,625)
Total Sales	\$ (514,980,430)	\$ (515,424,464)
Net Unrealized Gain/(Loss) Forex	\$ 2	\$ (1,995,250)
Uncovered Derivative Positions		
Asset Description	Cost Value	Market Value
Total Uncovered Derivative Positions	\$ 1,818,000	\$ 1,818,000
Options		
Asset Description	Cost Value	Market Value
Total Options	\$ (472,084)	\$ (1,177,008)
Swaps		
Asset Description	Cost Value	Market Value
Net Swaps	\$ (190,558)	\$ (249,787)
Obligation to Return Cash Collateral Held		
Asset Description	Cost Value	Market Value
Euro	\$ 3,024,416	\$ 3,024,416
Japanese Yen	77,163	77,163
United States Dollar	3,734,304	3,734,304
OTC Der Cash Coll Pay To Barclays	(25,000)	(25,000)
OTC Derivative Cash Coll Pay To Citibank	(393,076)	(393,076)
Total Obligation to Return Cash Collateral	\$ 6,417,807	\$ 6,417,807
Total Short Term Investments	\$ 669,592,531	\$ 663,791,748

Alternative Funds		
Asset Description	Cost Value	Market Value
Abbott Capital Management IMRF	\$ 473,987,637	\$ 337,081,341
Crescent Capital Highome Fund B Lp	1	1
Illinois Private Equity Fund Of Funds Lp	12,646,707	1
Illinois Private Equity Fund Of Funds, Lp	725,481,704	832,412,978
Illinois Private Equity International Fund Of Funds, Lp	88,712,900	93,432,534
Lincoln Brook Opportunities Fund Lp	115,017,948	117,761,975
M2 Private Equity Fund Of Funds Lp	11,705,999	5,825,538
Pantheon Ven Cap Investments - IMRF	147,280,958	138,116,382
Partners Group Direct Infrastructure 2016 (usd) A Lp	32,141,113	34,577,966
SMAurora	865,951	661,644
Total Alternative Investments	\$ 1,607,840,918	\$ 1,559,870,360
Total Portfolio	\$32,406,779,830	\$38,510,962,789



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