

2020



DETAILED LIST OF INVESTMENTS

AS OF DECEMBER 31, 2020

AS OF DECEMBER 31, 2020

PREPARED BY

The Finance Department of the
Illinois Municipal Retirement Fund

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Brian Collins

Executive Director



IMRF NAVIGATES COVID-19

IMRF is secure, agile, and proactive.

IMRF wants all stakeholders to know that the organization successfully met the challenges posed by the COVID-19 pandemic.

WORKFORCE

IMRF seamlessly pivoted from an in-person business environment to one in which staff primarily worked remotely. As of April 2021, team members split their time between working in-person and remotely.

OPERATIONS

IMRF successfully delivered all key services to members and employers. IMRF delivered all promised benefits in full and on time.

INVESTMENTS

IMRF fully recovered from the economic disruption caused by the pandemic. Assets grew from a low of \$38.2 billion in March 2020 to \$50.3 billion on December 31, 2020.

IMRF APPRECIATES YOUR FLEXIBILITY

We know that this remains a period of uncertainty for all IMRF stakeholders. IMRF appreciates your flexibility as we adapt to new challenges posed by the pandemic. Please be assured IMRF will continue to deliver all critical services, including its commitments to current and future IMRF retirees. ***You can count on us.***



**WEB-CENTRIC
•INITIATIVE•**

IMRF'S COMMITMENT TO THE FUTURE

During 2020, IMRF began a planned, incremental transition toward becoming a more web-centric organization. This means that starting last year, IMRF relied more on the web and less on paper to provide customer service to its membership.

With this initiative, IMRF aims to:

- **Help more members utilize online Member Access to communicate and do business with IMRF.**
- **Utilize digital platforms to provide better customer service.**
- **Become a better steward of our global environment by consuming less paper.**
- **Save money on printing and mailing costs, benefiting all IMRF stakeholders.**

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
1 MKT Plaza Tr	3.845%	2/10/2032	605,000	623,147	626,015
3M Co	2.375%	8/26/2029	400,000	397,230	432,808
3M Co	3.050%	4/15/2030	100,000	99,681	113,686
3M Co	3.700%	4/15/2050	620,000	690,639	769,598
Abay Leasing 2014	2.654%	11/9/2026	6,562,500	6,401,916	6,947,801
Abbott Labs	3.750%	11/30/2026	384,000	387,683	449,834
Abbott Labs	4.750%	11/30/2036	310,000	308,016	426,411
Abbott Labs	4.900%	11/30/2046	520,000	516,091	770,902
Abbvie	3.450%	3/15/2022	500,000	499,290	515,651
Abbvie	2.300%	11/21/2022	2,050,000	2,047,991	2,124,620
Abbvie	3.750%	11/14/2023	2,910,000	2,915,464	3,173,052
Abbvie	2.600%	11/21/2024	1,910,000	1,909,672	2,047,130
Abbvie	3.800%	3/15/2025	540,000	538,083	602,196
Abbvie	3.600%	5/14/2025	410,000	409,282	456,776
Abbvie	2.950%	11/21/2026	2,410,000	2,614,913	2,665,097
Abbvie	3.200%	11/21/2029	1,240,000	1,240,116	1,389,663
Abbvie	4.450%	5/14/2046	515,000	632,950	655,178
Abbvie	4.250%	11/21/2049	2,130,000	2,590,391	2,670,639
Acadia Healthcare	5.625%	2/15/2023	1,570,000	1,590,162	1,573,925
Acadia Healthcare	5.500%	7/1/2028	1,000,000	1,000,000	1,074,050
Adams Homes	7.500%	2/15/2025	1,210,000	1,223,605	1,267,475
Adient Us Llc	9.000%	4/15/2025	483,000	483,000	538,545
Aetnaneu	2.800%	6/15/2023	140,000	139,796	147,302
AFLAC	3.625%	11/15/2024	5,500,000	5,481,720	6,128,223
AFLAC	3.250%	3/17/2025	2,315,000	2,335,660	2,557,295
AFLAC	3.600%	4/1/2030	6,361,000	7,171,153	7,487,043
Air Lease Corp	3.375%	7/1/2025	340,000	336,515	365,635
Albertsons Cos Llc	5.750%	3/15/2025	1,040,000	909,350	1,071,200
Albertsons Inc	8.000%	5/1/2031	265,000	269,889	331,250
Alcoa Nederland	7.000%	9/30/2026	1,125,000	1,176,369	1,198,125
Allegheny Technologissr Step Up	7.875%	8/15/2023	460,000	434,227	503,396
Allegly Ludlum Corp	6.950%	12/15/2025	1,690,000	1,590,000	1,816,750
Allen Media Llc	10.500%	2/15/2028	1,515,000	1,500,026	1,571,812
Allstate Corp	0.750%	12/15/2025	5,385,000	5,384,192	5,412,208
Allstate Corp	1.450%	12/15/2030	6,600,000	6,551,028	6,587,541
Ally Auto	1.990%	3/15/2022	130,883	130,873	130,967
Ally Auto Receivables Tr 2018-3 CI A3	3.000%	1/17/2023	1,841,118	1,840,992	1,859,876
Alphabet	0.450%	8/15/2025	110,000	109,891	110,247
Alphabet	0.800%	8/15/2027	220,000	219,252	219,874
Alphabet	1.100%	8/15/2030	250,000	249,315	246,582
Alphabet	2.050%	8/15/2050	420,000	416,451	400,861
Altra Industrial Motion Corp	4.350%	10/1/2025	960,821	929,121	958,419
Altria Group	4.750%	5/5/2021	1,000,000	998,617	1,014,411
Altria Group	3.490%	2/14/2022	270,000	269,984	279,277
Altria Group	3.800%	2/14/2024	300,000	299,684	327,596

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Altria Group	2.350%	5/6/2025	140,000	139,941	148,748
Altria Group	4.400%	2/14/2026	1,240,000	1,247,684	1,439,727
Altria Group	4.800%	2/14/2029	1,260,000	1,266,086	1,509,602
Altria Group	5.800%	2/14/2039	610,000	609,130	803,720
Altria Group	3.875%	9/16/2046	260,000	217,425	274,635
Altria Group	5.950%	2/14/2049	3,210,000	3,242,118	4,497,078
Altria Group	6.200%	2/14/2059	210,000	212,726	294,838
Amazon	0.800%	6/3/2025	610,000	609,762	618,948
Amazon	1.200%	6/3/2027	3,840,000	3,838,980	3,917,341
Amazon	3.150%	8/22/2027	1,290,000	1,287,691	1,468,747
Amazon	1.500%	6/3/2030	3,250,000	3,246,622	3,305,279
Amazon	3.875%	8/22/2037	320,000	319,203	399,190
Amazon	4.950%	12/5/2044	300,000	392,679	440,102
Amazon	4.050%	8/22/2047	890,000	900,713	1,175,202
Amazon	2.500%	6/3/2050	3,790,000	3,774,435	3,932,393
Amazon	4.250%	8/22/2057	115,000	161,911	163,867
AMC Networks	4.750%	8/1/2025	5,625,000	5,759,538	5,808,938
American Express Co	0.824%	8/1/2022	8,800,000	8,855,788	8,862,121
American Express Co Nt	0.844%	5/20/2022	20,000,000	20,138,200	20,127,007
American International Groupbnds	3.750%	7/10/2025	640,000	637,779	719,037
Americredit	0.760%	12/18/2025	850,000	849,760	852,188
Amerigas Partners	5.625%	5/20/2024	2,175,000	2,142,315	2,343,562
Amerigas Partners	5.875%	8/20/2026	800,000	815,158	900,000
Amerigas Partners	5.750%	5/20/2027	500,000	506,624	568,845
Amern Airlines	3.700%	10/1/2026	5,276,935	5,304,563	4,960,944
Amern Axle & Mfg	6.250%	4/1/2025	1,030,000	1,023,625	1,066,050
Amern Eqty Invt	5.000%	6/15/2027	500,000	503,609	564,730
Amern Express Co	2.650%	12/2/2022	8,100,000	7,764,399	8,455,103
Amern Intl Group	2.500%	6/30/2025	290,000	291,421	311,749
Amern Tower Corp	3.800%	8/15/2029	4,570,000	5,141,109	5,313,254
Amern Tower Corp	2.950%	1/15/2051	435,000	430,346	436,038
Amern Wtr Cap Corp	2.950%	9/1/2027	8,000,000	7,672,027	8,845,170
Amsted Inds	5.625%	7/1/2027	2,020,000	2,039,579	2,146,250
ANR Pipeline Co	7.375%	2/15/2024	485,000	451,320	570,171
Antero Midstream	5.750%	1/15/2028	800,000	749,563	768,160
Antero Midstream Partners Lp	5.375%	9/15/2024	850,000	838,250	828,750
Anthem	3.350%	12/1/2024	270,000	269,914	297,493
Anthem	3.650%	12/1/2027	420,000	411,494	484,332
Anthem	4.650%	1/15/2043	350,000	455,001	458,692
Apache Corp	3.250%	4/15/2022	150,000	149,492	151,125
Apache Corp	4.625%	11/15/2025	400,000	400,000	422,808
Apache Corp	4.875%	11/15/2027	1,000,000	1,000,000	1,060,000
Apache Corp	5.100%	9/1/2040	1,430,000	1,415,161	1,524,738
Apache Corp	4.750%	4/15/2043	100,000	48,000	103,686
Apache Corp	4.250%	1/15/2044	560,000	523,903	552,513

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Apple	2.400%	5/3/2023	4,000,000	3,963,555	4,195,856
Apple	1.125%	5/11/2025	920,000	918,353	946,096
Apple	2.450%	8/4/2026	1,070,000	1,067,079	1,167,919
Apple	2.200%	9/11/2029	3,100,000	3,087,848	3,347,148
Apple	1.650%	5/11/2030	4,700,000	4,666,912	4,840,615
Applebees Fdg Llc	4.194%	6/7/2049	2,428,913	2,416,444	2,395,685
Ares Cap Corp	4.625%	3/1/2024	1,150,000	1,110,250	1,210,375
Asbury Automotive Group	4.500%	3/1/2028	1,050,000	941,866	1,094,625
Asbury Automotive Group	4.750%	3/1/2030	964,000	896,661	1,033,890
Ascend Learning, Llc	0.000%	7/12/2024	977,273	941,757	971,165
Ascend Learning, Llc	0.000%	7/12/2024	498,750	493,762	499,583
Ascension Hlth	3.945%	11/15/2046	4,535,000	4,741,116	5,846,991
Ascent Resources Utica Holdings, Llc	0.000%	11/1/2025	630,000	-	682,762
Ashton Woods USA	9.875%	4/1/2027	780,000	774,548	876,525
Asset Backed Fdg Corp 2003-Cb4 Asset Bk- dctf CI Af-1 03-25-2031 Reg	4.000%	3/25/2031	5,087,105	4,929,524	5,135,767
AT&T	4.250%	3/1/2027	20,000	19,776	23,395
AT&T	2.300%	6/1/2027	910,000	912,045	970,550
AT&T	1.650%	2/1/2028	600,000	599,244	612,176
AT&T	2.250%	2/1/2032	180,000	184,768	182,595
AT&T	5.250%	3/1/2037	805,000	872,080	1,047,673
AT&T	5.350%	9/1/2040	150,000	195,831	196,693
AT&T	6.375%	3/1/2041	450,000	558,404	660,616
AT&T	3.100%	2/1/2043	460,000	459,779	466,885
AT&T	4.350%	6/15/2045	60,000	52,921	69,323
AT&T	4.500%	3/9/2048	983,000	890,608	1,175,816
AT&T	4.550%	3/9/2049	4,000,000	4,286,440	4,823,459
AT&T	3.650%	6/1/2051	3,205,000	3,192,597	3,355,933
AT&T	3.300%	2/1/2052	3,300,000	3,298,086	3,271,889
AT&T Corp	3.800%	2/15/2027	260,000	293,595	299,241
AT&T Inc	3.000%	6/30/2022	5,645,000	5,599,976	5,842,226
AT&Tcorp	3.600%	7/15/2025	400,000	405,411	450,362
Athene HLDG Ltd	3.500%	1/15/2031	630,000	624,130	665,790
AXA Equitable	4.350%	4/20/2028	245,000	263,610	289,658
B & G Foods	5.250%	4/1/2025	1,525,000	1,515,497	1,574,562
Balt Gas & Elec Co	3.200%	9/15/2049	840,000	828,173	938,094
Banc 1 Corp	7.750%	7/15/2025	435,000	521,539	562,985
Bank	3.731%	11/15/2050	50,000	50,014	57,231
Bank 2018-Bnk14 Coml Mtg Passthru Ctf Clc	4.604%	9/15/2060	1,110,000	1,183,234	1,194,522
Bank Amer Corp	5.700%	1/24/2022	240,000	272,873	253,645
Bank Amer Corp	3.300%	1/11/2023	80,000	77,498	84,817
Bank Amer Corp	4.000%	1/22/2025	1,050,000	1,041,869	1,179,866
Bank Amer Corp	0.981%	9/25/2025	2,625,000	2,625,000	2,653,557
Bank Amer Corp	4.450%	3/3/2026	160,000	169,958	186,488
Bank Amer Corp	3.500%	4/19/2026	890,000	888,514	1,008,663
Bank Amer Corp	1.319%	6/19/2026	240,000	240,000	245,119

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Bank Amer Corp	4.250%	10/22/2026	2,270,000	2,377,969	2,662,636
Bank Amer Corp	3.559%	4/23/2027	9,957,000	10,186,708	11,242,537
Bank Amer Corp	3.593%	7/21/2028	3,890,000	3,890,529	4,419,118
Bank Amer Corp	3.419%	12/20/2028	10,761,000	10,959,725	12,155,024
Bank Amer Corp	3.974%	2/7/2030	46,115,000	50,848,531	54,315,735
Bank Amer Corp	2.592%	4/29/2031	570,000	570,000	610,902
Bank Amer Corp	5.000%	1/21/2044	1,690,000	1,732,477	2,372,248
Bank Amer Corp	4.330%	3/15/2050	270,000	270,000	354,233
Bank Amer Corp	4.083%	3/20/2051	1,520,000	1,568,161	1,919,560
Bank Amer Corp Corp Bd	4.125%	1/22/2024	580,000	587,660	642,833
Bank New York Mellon Corp Tranche # Tr 00006	1.264%	10/30/2023	12,686,000	12,906,102	12,900,907
Bank Of America Corp	3.550%	3/5/2024	920,000	920,000	982,826
Bank Of America Corp Bnds	4.200%	8/26/2024	245,000	245,968	274,273
Bank Sr 2018-Bnk10 Cl As	3.898%	2/15/2061	570,000	617,625	654,233
Barclays Dryrock Issuance Tr Sr 19-1 Cl A	1.960%	5/15/2025	1,000,000	999,970	1,026,277
Bass Pro Group Llc	0.000%	9/25/2024	6,088,545	5,858,088	6,099,444
Bb&T Corp Sub Medium Term Nts Book Entry	3.950%	3/22/2022	90,000	96,112	93,669
Bbccre Tr 2015-Gtp	4.563%	8/10/2033	3,130,000	2,496,973	2,773,065
Bcd Acqstn	9.625%	9/15/2023	1,475,000	1,494,325	1,510,031
Becton Dickinson	7.000%	8/1/2027	625,000	797,014	797,519
Becton Dickinson &	3.363%	6/6/2024	1,050,000	1,049,697	1,141,428
Bed Bath & Beyond	5.165%	8/1/2044	14,600,000	9,867,812	12,556,000
Benchmark 2020-B19	1.546%	9/15/2053	575,000	580,721	575,879
Berkshire Hathaway	2.200%	3/15/2021	5,000,000	5,052,000	5,010,830
Berkshire Hathaway	3.125%	3/15/2026	3,500,000	3,644,795	3,910,567
Berkshire Hathaway Fin Corp	4.250%	1/15/2049	900,000	890,802	1,195,560
Berry Global Groupfka Berry Plastics Corporation	0.000%	10/1/2022	87,986	86,776	87,838
Bgc Partners	4.375%	12/15/2025	655,000	664,252	692,838
Bk New York Mellon	1.600%	4/24/2025	280,000	279,894	292,733
Block	4.875%	3/1/2028	1,300,000	1,306,294	1,339,000
Block Communications	0.000%	2/11/2027	1,091,750	1,086,291	1,074,468
Block Finl Llc	3.875%	8/15/2030	420,000	419,854	453,717
Blue Cube Spinco	9.750%	10/15/2023	276,000	283,496	283,590
Blue Cube Spinco	10.000%	10/15/2025	1,605,000	1,717,745	1,699,294
Bnsf Ry Co 2006-2	5.629%	4/1/2024	906,583	1,027,932	960,620
Boardwalk	5.950%	6/1/2026	455,000	515,420	538,139
Boeing Co	4.875%	5/1/2025	1,620,000	1,620,000	1,846,650
Boeing Co	3.100%	5/1/2026	3,650,000	3,640,034	3,908,404
Boeing Co	2.700%	2/1/2027	120,000	119,676	124,818
Boeing Co	2.800%	3/1/2027	200,000	193,354	207,854
Boeing Co	5.040%	5/1/2027	20,000,000	22,115,800	23,381,435
Boeing Co	3.200%	3/1/2029	730,000	721,021	770,613
Boeing Co	5.150%	5/1/2030	800,000	800,000	968,201
Boeing Co	3.625%	2/1/2031	3,325,000	3,322,872	3,638,817

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Boeing Co	3.250%	2/1/2035	1,270,000	1,236,442	1,302,391
Boeing Co	3.550%	3/1/2038	140,000	124,440	142,827
Boeing Co	5.705%	5/1/2040	650,000	650,000	843,518
Boeing Co	3.750%	2/1/2050	370,000	358,030	389,088
Boeing Co	5.805%	5/1/2050	1,520,000	1,520,000	2,094,780
Boeing Co	5.930%	5/1/2060	20,000	20,000	28,372
Boyd Gaming Corp	8.625%	6/1/2025	400,000	400,000	444,876
Boyd Gaming Corp	6.375%	4/1/2026	290,000	297,250	301,255
Boyd Gaming Corp	6.000%	8/15/2026	3,000,000	2,989,224	3,112,500
Boyd Gaming Corp	4.750%	12/1/2027	1,585,000	1,576,000	1,646,419
BP Cap MKTS Amer	3.245%	5/6/2022	670,000	669,331	696,659
BP Cap MKTS Amer	2.937%	4/6/2023	50,000	50,410	52,767
BP Cap MKTS Amer	3.216%	11/28/2023	870,000	869,131	933,027
BP Cap MKTS Amer	3.790%	2/6/2024	110,000	113,695	120,212
BP Cap MKTS Amer	3.194%	4/6/2025	245,000	247,026	269,497
BP Cap MKTS Amer	3.119%	5/4/2026	1,280,000	1,290,238	1,417,163
BP Cap MKTS Amer	3.633%	4/6/2030	330,000	330,000	384,437
BP Cap MKTS Amer	3.000%	2/24/2050	850,000	839,214	872,721
Bristol Myers	2.250%	8/15/2021	460,000	443,716	465,006
Bristol Myers	2.600%	5/16/2022	580,000	578,440	598,463
Bristol Myers	2.900%	7/26/2024	1,490,000	1,515,534	1,617,030
Bristol Myers	3.875%	8/15/2025	900,000	906,209	1,026,712
Bristol Myers	3.400%	7/26/2029	410,000	406,618	477,306
Bristol Myers Squibb Co	3.550%	8/15/2022	450,000	448,780	474,097
Bristol Myers Squibb Co Corp	3.200%	6/15/2026	810,000	807,797	911,358
Bristol Myers Squibb Co Corp	5.000%	8/15/2045	160,000	159,826	231,421
Broadcom	2.250%	11/15/2023	760,000	759,924	793,732
Broadcom	3.150%	11/15/2025	930,000	928,735	1,015,515
Broadcomcorp	4.700%	4/15/2025	4,160,000	4,648,786	4,767,226
Broadridge Finl	2.900%	12/1/2029	620,000	653,009	679,135
Bstn Ppty Ltd	3.850%	2/1/2023	60,000	63,610	63,832
Buckeye Partners L	4.150%	7/1/2023	1,595,000	1,579,050	1,638,862
Burl Northn Santa	6.150%	5/1/2037	35,000	44,851	53,385
Burl Northn SAnta Fe Ry Co Pass Thru Tr	7.570%	1/2/2021	47,308	55,062	47,308
Burlington Northern Santa Fe	3.750%	4/1/2024	6,146,000	6,362,036	6,737,184
By Crown Parent	0.000%	1/31/2026	908,665	881,336	906,394
Ca Inc	4.700%	3/15/2027	3,000,000	3,000,000	3,435,292
Ca Wtr Svc Co	5.500%	12/1/2040	6,344,000	7,313,886	8,907,779
Cal Dive I-T	4.930%	2/1/2027	5,317,541	5,554,377	5,870,383
Callon Pete Co	6.125%	10/1/2024	1,900,000	1,897,943	1,092,500
Camelot Fin SA	4.500%	11/1/2026	1,145,000	1,152,650	1,195,094
Camelot US Acquisition 1 Co Amendment No. 2 Incre Term Ln	0.000%	10/30/2026	1,000,000	995,000	999,060
Cap 1 Bk USA Natl	2.280%	1/28/2026	3,100,000	3,100,000	3,242,959
Cap 1 Finl Corp	3.500%	6/15/2023	95,000	97,565	101,944

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Cap 1 Finl Corp	4.200%	10/29/2025	701,000	742,959	800,340
Cap 1 Finl Corp	3.800%	1/31/2028	740,000	731,244	852,777
Capital One Finl Corp	2.600%	5/11/2023	3,600,000	3,602,467	3,772,065
Carmax Auto Owner	3.450%	11/15/2024	4,170,000	4,169,377	4,402,980
Carmax Auto Owner Tr 2018-4	3.850%	7/15/2024	450,000	463,992	475,314
Carolina Pwr & Lt	6.300%	4/1/2038	6,800,000	7,585,898	10,439,947
Carrier Global Corp	3.377%	4/5/2040	805,000	760,230	883,107
Carrier Global Corp	3.577%	4/5/2050	100,000	101,761	111,902
Catalent Pharma	4.875%	1/15/2026	985,000	999,767	1,004,700
Catholic Health Initiati	4.350%	11/1/2042	150,000	133,527	175,756
CBS Corp New	4.200%	6/1/2029	9,000,000	10,318,422	10,765,999
CBS Outdoor Amers	5.625%	2/15/2024	2,345,000	2,442,240	2,374,312
CD 2016-Cd1 Mtg Tr	2.926%	8/10/2049	300,000	308,995	316,619
CDK Global	5.875%	6/15/2026	1,595,000	1,622,081	1,673,299
CDK Global	4.875%	6/1/2027	2,000,000	1,901,931	2,110,000
Centene Corp	4.750%	1/15/2025	455,000	455,000	466,935
Centene Corp	4.750%	1/15/2025	660,000	678,431	677,312
Centene Corp	4.250%	12/15/2027	310,000	307,396	328,600
Centene Corp	4.625%	12/15/2029	2,420,000	2,424,800	2,686,708
Centene Corp	3.375%	2/15/2030	70,000	70,094	73,646
Centene Corp	3.000%	10/15/2030	1,000,000	1,000,000	1,059,900
Centennial Res	6.875%	4/1/2027	1,100,000	699,125	789,250
Century Cmnty	6.750%	6/1/2027	1,795,000	1,795,000	1,916,522
Centurylink	5.800%	3/15/2022	3,200,000	3,107,619	3,336,000
Centurylink	5.125%	12/15/2026	455,000	458,412	480,462
Centy Communities	5.875%	7/15/2025	960,000	924,500	998,400
Ces Mu2 Llc	2.166%	12/16/2026	6,309,442	6,026,905	6,589,776
Ces Mu2 Llc	1.994%	5/13/2027	1,097,582	1,142,769	1,147,297
Charter	4.908%	7/23/2025	7,590,000	7,989,248	8,815,390
Charter	5.375%	4/1/2038	770,000	765,933	961,686
Charter	6.484%	10/23/2045	1,000,000	1,075,321	1,414,460
Charter	5.750%	4/1/2048	20,000	20,246	26,169
Charter	6.834%	10/23/2055	110,000	123,533	166,835
Charter Communications Oper Llc	5.050%	3/30/2029	1,240,000	1,241,901	1,507,671
Charter Communications Oper Llc/Charte	4.200%	3/15/2028	330,000	332,901	380,730
Charter Communications Oper Llc/Charte	4.800%	3/1/2050	160,000	161,697	191,104
Charter Communications Operating Llc (Aka CCO SAfari Llc)	0.000%	4/30/2025	727,356	713,757	724,127
Cheniere Corpus	5.875%	3/31/2025	420,000	454,038	488,786
Cheniere Energy	5.250%	10/1/2025	965,000	960,449	990,331
Cheniere Energy	5.625%	10/1/2026	2,500,000	2,613,846	2,600,000
Chevron Corp	1.554%	5/11/2025	560,000	560,142	582,389
Chevron Corp New	2.100%	5/16/2021	3,525,000	3,494,262	3,544,205
Chevron Corp New	2.954%	5/16/2026	680,000	680,000	754,441
Chevron Corp New	1.995%	5/11/2027	210,000	210,610	222,703
Chevron USA	3.900%	11/15/2024	500,000	440,000	557,963

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Chevron USA	3.850%	1/15/2028	660,000	669,207	768,106
Chevron USA	5.250%	11/15/2043	270,000	269,219	394,556
Chevron USA	5.050%	11/15/2044	1,900,000	1,268,325	2,673,775
Chevron USA	4.950%	8/15/2047	720,000	569,333	1,025,453
Cigna Corp	3.400%	9/17/2021	400,000	400,000	408,599
Cigna Corp	4.125%	11/15/2025	310,000	309,743	357,127
Cigna Corp New Corp	3.750%	7/15/2023	915,000	928,999	989,179
Cigna Corp New Corp	4.375%	10/15/2028	760,000	758,989	918,602
Cimarex Energy Co	4.375%	6/1/2024	220,000	221,835	239,948
Cimarex Energy Co	3.900%	5/15/2027	990,000	984,036	1,091,116
Cimarex Energy Co	4.375%	3/15/2029	1,020,000	1,063,788	1,157,139
Cintas Corp No 2	3.700%	4/1/2027	420,000	418,909	483,917
Citi Group	3.929%	6/19/2024	4,276,000	4,527,215	4,521,870
Citi Group	4.750%	2/16/2024	510,000	509,866	557,812
Citi Group	5.950%	12/31/2049	890,000	890,000	972,325
Citibank Cr Card Issuance Tr	2.880%	1/23/2023	1,255,000	1,268,923	1,256,658
Citigroup	4.050%	7/30/2022	945,000	979,641	999,332
Citigroup	7.875%	5/15/2025	885,000	1,124,186	1,137,927
Citigroup	5.500%	9/13/2025	640,000	640,433	769,046
Citigroup	3.106%	4/8/2026	400,000	418,404	437,025
Citigroup	4.300%	11/20/2026	200,000	202,634	232,841
Citigroup	4.450%	9/29/2027	2,260,000	2,348,787	2,671,632
Citigroup	4.125%	7/25/2028	20,000	20,562	23,394
Citigroup	3.980%	3/20/2030	29,875,000	33,242,887	35,133,228
Citigroup	4.412%	3/31/2031	24,405,000	28,739,208	29,594,896
Citigroup	6.625%	6/15/2032	500,000	663,998	708,796
Citigroup	8.125%	7/15/2039	810,000	1,259,583	1,447,904
Citigroup	6.675%	9/13/2043	365,000	434,473	594,257
Citigroup	5.300%	5/6/2044	54,000	58,443	76,189
Citigroup	4.650%	7/30/2045	818,000	820,092	1,094,869
Citigroup	4.750%	5/18/2046	100,000	100,475	133,602
Citigroup Coml Mtg	3.571%	2/10/2048	1,160,000	1,194,784	1,258,921
Citigroup Global MKTS HLDGSmedium Tvar 08-31-2028	2.721%	8/31/2028	6,830,000	6,746,372	7,334,122
Citigroup Inc	1.678%	5/15/2024	550,000	550,000	566,561
Citigroup Inc	0.776%	10/30/2024	5,500,000	5,500,000	5,535,680
Citigroupdep Shs	5.950%	7/29/2049	660,000	660,000	692,735
Citigroupsr Nt	1.655%	9/1/2023	5,000,000	4,984,200	5,085,541
Citigroupvar Rt	6.300%	12/29/2049	690,000	689,237	747,960
Clearway Energy	4.750%	3/15/2028	700,000	714,000	750,750
Cleveland-Cliffs	5.875%	6/1/2027	9,650,000	7,961,060	9,843,000
CMO	2.853%	10/15/2045	6,559,936	6,702,565	6,751,962
CMO Benchmark 2019-B15 Mtg Tr A5	2.928%	12/15/2072	1,640,000	1,689,132	1,819,921
CMO Benchmark Mortgage Trust Sr 2018-B8 CI As Var Rate 01-15-2052	4.532%	1/15/2052	400,000	479,688	478,877

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CMO CFcre 2016-C6 Mtg Tr Mtg Pass Thru Ctf Cl A-M	3.502%	11/10/2049	300,000	308,996	330,556
CMO Citigroup Coml Mtg Tr 2014-G	4.026%	5/10/2047	250,000	251,504	268,596
CMO Citigrp Commerical Mortgage	3.585%	4/15/2049	450,000	463,869	481,575
CMO Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl B	4.762%	10/10/2046	160,000	164,793	163,413
CMO Cr Suisse Coml Mtg	5.373%	12/15/2039	527,990	492,560	97,045
CMO CSMC 2018-J1 Tr Cl A-2	3.500%	2/25/2048	117,709	114,199	120,218
CMO Cwalt2005-14 Alt Ln Tr Mtg	0.648%	5/25/2035	82,822	82,822	70,510
CMO Cwmbsser 2005-9 Cl 1A1	0.748%	5/25/2035	247,620	247,620	208,900
CMO FNMA	3.450%	1/1/2029	1,070,000	1,098,491	1,231,864
CMO FNMA	2.700%	11/25/2040	200,000	200,680	225,447
CMO Fresb 2016-Sb25 Mtg Tr Mltifam Mtg Passthru Ctf Cl A-5H	2.440%	10/25/2036	5,895,201	5,966,985	5,935,281
CMO Fresb 2018-Sb49 Mtg Tr Mltifam Mtg Pass Thru Ctf Cl A-7H 3/A2 03-25-2038	2.660%	3/25/2038	13,289,566	12,757,950	13,709,529
CMO Gs Mtg Secs Tr 2013-GCJ16 Coml Mtg Passthru Ctf Cl B	5.161%	11/10/2046	340,000	350,177	360,016
CMO Gs Mtg Secs Tr 2020-G	3.405%	2/13/2053	3,500,000	3,604,990	3,803,190
CMO J P Morgan Chase Coml Mtg Secs	4.117%	5/15/2045	1,000,000	1,055,625	1,034,001
CMO JPMBB Coml Mtg Secs Tr	4.889%	1/15/2047	190,000	193,458	203,929
CMO JPMCC Coml Mtg Secs Tr 2016-JP4 Comlmtg Passthru Ctf Cl B	4.053%	12/15/2049	150,000	155,766	164,088
CMO Merrill Lynch Mtg Invsfor Future Is 2003-A1 Var	2.762%	12/25/2032	28,641	28,171	19,119
CMO MI-CFCc Coml Mtg Tr 2007-5 Coml Mtg Passthru Cl Aj Var Rt	5.450%	8/12/2048	412,397	366,153	228,885
CMO Morgan Stanley Bk Amer Merrill Lynch Tr Coml Mtg Pass Thru Ctf	4.111%	11/15/2052	1,030,000	1,149,174	1,160,707
CMO Morgan Stanley Bk Of Amer Merril Lynch Tr 2013-	4.482%	10/15/2046	525,000	567,328	567,525
CMO Morgan Stanley Bk Of Amer Merrill Lynch	4.763%	10/15/2046	440,000	459,473	462,020
CMO Morgan Stanley Cap I Tr 2006-Iq12	5.399%	12/15/2043	83,170	74,142	55,220
CMO Mortgageit Tr 2005-3 Mtg Bkd	0.748%	8/25/2035	271,082	233,270	269,227
CMO Regal Tr Iv	2.023%	9/29/2031	5,811	5,758	5,327
CMO Sba GTD Dev Partn Ctf 2004-20 L Partn Ctf	4.870%	12/1/2024	39,992	40,063	42,304
CMO Small Business Admin GTD Dev 2010-20I Cl 1	3.210%	9/1/2030	539,308	563,200	565,024
CMO Small Business Admin GTD Dev Partn Ctf 2004-20 G Partn Ctf	5.190%	7/1/2024	262,160	274,397	273,960
CMO Structured Adj Rate Mtg Ln Tr 2004-20 Cl 2-A1 Adj	2.459%	1/25/2035	19,369	11,379	19,037
CMO Wamu Mtg Pass-Through Ctfs	0.868%	7/25/2045	2,185,767	2,162,885	2,093,979
CMO Wamu Mtg Pass-Thru Ctfs	0.728%	10/25/2045	1,075,675	1,052,817	1,054,103
CMO Wamu Mtg Pass-Thru Ctfs 2005-Ar8 Cl 1-A-1A	0.688%	7/25/2045	595,450	591,617	558,612
CMO Wells Fargo Coml Mtg Tr	4.442%	9/15/2061	1,400,000	1,446,211	1,681,262
CMO Wells Fargo Coml Mtg Tr 2017-R	3.844%	1/15/2060	225,000	231,732	252,837

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CMO Wells Fargo Commercial Mtg Tst Sr 2013-L	4.274%	7/15/2046	30,000	31,153	28,639
CMO Wfrbs Coml Mtg Tr 2013-	4.153%	8/15/2046	800,000	873,062	863,684
CMO Wfrbs Coml Mtg Tr 2014-	4.723%	3/15/2047	1,095,000	1,167,609	1,188,973
CMO Wfrbs Coml Mtg Tr 2014-	3.931%	11/15/2047	250,000	266,729	257,049
CMO Wfrbs Coml Mtg Tr 2014-	4.236%	11/15/2047	275,000	288,578	289,137
CMOPVTPL New Residential Mtg Ln 2017-3A Mtg Backed	4.000%	4/25/2057	1,721,654	1,766,645	1,830,871
CNX Midstream	6.500%	3/15/2026	1,510,000	1,489,148	1,536,425
Coca Cola Co	2.950%	3/25/2025	210,000	228,787	231,474
Coca Cola Co	3.375%	3/25/2027	200,000	227,440	229,389
Coca Cola Co	1.450%	6/1/2027	530,000	531,807	547,450
Coca Cola Co	2.125%	9/6/2029	9,500,000	9,496,580	10,165,777
Coca Cola Co	2.600%	6/1/2050	230,000	226,190	242,699
Coca Cola Co	2.500%	3/15/2051	190,000	188,833	195,796
Coca Cola Co	2.750%	6/1/2060	435,000	434,678	469,590
Columbia /HCA HealthCARE Corp	7.050%	12/1/2027	390,000	437,288	472,388
Columbia HCA	7.690%	6/15/2025	2,505,000	2,816,628	3,006,000
Columbia HCA	7.500%	11/15/2095	840,000	369,600	1,096,200
Columbia HCA HealthCARE Corp Medium	7.580%	9/15/2025	1,195,000	1,309,735	1,439,975
Columbia/HCA HealthCARE Corp	8.360%	4/15/2024	500,000	573,281	585,000
Comcast Corp	3.950%	10/15/2025	780,000	792,496	896,126
Comcast Corp	3.150%	3/1/2026	460,000	472,591	513,573
Comcast Corp	4.150%	10/15/2028	2,350,000	2,352,901	2,828,870
Comcast Corp	4.250%	10/15/2030	270,000	269,458	332,464
Comcast Corp	4.700%	10/15/2048	100,000	126,896	139,713
Comcast Corp	3.999%	11/1/2049	343,000	270,937	433,001
Comcast Corp New	3.100%	4/1/2025	30,000	32,651	33,009
Comcast Corp New	3.300%	4/1/2027	210,000	237,285	238,790
Comcast Corp New	3.400%	4/1/2030	16,729,000	18,619,041	19,344,639
Comcast Corp New	1.950%	1/15/2031	10,760,000	10,863,329	11,049,877
Comcast Corp New	5.650%	6/15/2035	190,000	193,865	272,771
Comcast Corp New	6.450%	3/15/2037	505,000	697,978	777,416
Comcast Corp New	6.950%	8/15/2037	530,000	669,178	853,986
Comcast Corp New	3.250%	11/1/2039	60,000	61,080	68,123
Comcast Corp New	3.750%	4/1/2040	50,000	55,077	60,401
Comcast Corp New	3.400%	7/15/2046	70,000	75,592	80,589
Comcast Corp New	3.969%	11/1/2047	385,000	356,886	482,759
Comcast Corp New	4.000%	3/1/2048	80,000	90,458	100,784
Comcast Corp New	3.450%	2/1/2050	390,000	419,593	460,226
Comm 2013-Ccre12	4.300%	10/10/2046	190,000	195,687	198,902
Comm 2013-Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate	5.074%	10/10/2046	90,000	91,644	88,874
Comm Ser	4.422%	12/10/2047	1,140,000	1,137,837	1,159,609
Commonspirit Hlth	3.817%	10/1/2049	850,000	854,624	961,330
Commscope	7.125%	7/1/2028	250,000	250,000	266,250

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Compass Group	8.000%	5/1/2026	1,690,000	1,720,600	1,774,500
Comstock Res	9.750%	8/15/2026	500,000	502,500	538,750
Comstock Resources	9.750%	8/15/2026	4,560,000	4,183,254	4,902,000
Comwlth Edison Co	5.900%	3/15/2036	5,943,000	6,117,269	8,581,329
Comwlth Edison Co	4.350%	11/15/2045	605,000	693,427	788,755
Conagra Brands	5.300%	11/1/2038	395,000	385,935	528,076
Concho Res	3.750%	10/1/2027	170,000	179,446	194,295
Concho Resources	4.300%	8/15/2028	590,000	593,555	697,519
Cons Edison Co N Y	5.300%	3/1/2035	880,000	876,999	1,158,710
Consolidated Edison Co N Y	3.350%	4/1/2030	235,000	234,464	269,292
Consolidated Edison Co N Y	3.950%	4/1/2050	140,000	139,073	170,573
Continental Aircls Pass Thru Tr 2007-1A	5.983%	4/19/2022	1,058,303	1,058,303	1,070,832
Contl Aircls Pass	7.707%	10/2/2022	374,146	400,899	372,734
Contl Res	4.500%	4/15/2023	180,000	186,511	185,598
Contl Res	3.800%	6/1/2024	290,000	289,629	299,457
Contl Res	4.375%	1/15/2028	560,000	566,872	574,112
Costco Wholesale Corp New	1.600%	4/20/2030	480,000	479,777	491,855
Costco Whsl Corp	1.375%	6/20/2027	850,000	852,625	875,746
CPS Auto	3.050%	12/15/2023	1,369,432	1,355,096	1,375,762
Credit Acceptance Corporation	6.625%	3/15/2026	2,065,000	2,061,062	2,199,225
Crowley Conro Llc	4.181%	8/15/2043	528,375	528,375	632,527
Crown Castle Intl	5.250%	1/15/2023	1,985,000	2,014,258	2,172,093
Crown Castle Intl Corp	4.300%	2/15/2029	3,000,000	3,446,310	3,563,009
Crown Castle Intl Corp New	3.300%	7/1/2030	3,055,000	3,056,955	3,419,397
CSC HLDGS Llc	6.500%	2/1/2029	700,000	700,000	790,335
CSX Corp	2.600%	11/1/2026	4,950,000	4,521,236	5,412,251
CSX Transn	6.251%	1/15/2023	294,720	348,874	325,341
Ctr Partnership L	5.250%	6/1/2025	900,000	903,704	931,010
Cummins	1.500%	9/1/2030	2,000,000	1,992,600	2,010,138
CVS Caremark Corp	6.036%	12/10/2028	1,167,936	1,246,720	1,356,882
CVS Caremark Corp	6.036%	12/10/2028	5,123,846	5,439,532	5,952,773
CVS Health Corp	6.943%	1/10/2030	1,970,051	2,200,509	2,355,568
CVS Health Corp	3.350%	3/9/2021	192,000	193,140	193,053
CVS Health Corp	2.750%	12/1/2022	1,870,000	1,867,401	1,943,988
CVS Health Corp	3.700%	3/9/2023	39,000	38,651	41,723
CVS Health Corp	3.625%	4/1/2027	250,000	249,555	284,494
CVS Health Corp	4.300%	3/25/2028	16,016,000	18,073,225	19,058,412
CVS Health Corp	3.750%	4/1/2030	400,000	399,108	465,509
CVS Health Corp	4.125%	4/1/2040	180,000	176,965	215,934
CVS Health Corp	5.125%	7/20/2045	350,000	349,326	471,226
CVS Health Corp	5.050%	3/25/2048	860,000	901,034	1,165,539
CVS Health Corp	4.250%	4/1/2050	30,000	29,995	37,527
CVS Pass Thru Tr	5.880%	1/10/2028	195,565	194,226	221,644
CWHEQ Home Equity Ln Tr	0.279%	4/15/2037	2,048,976	1,853,299	1,956,616
D R Hortonsr	4.375%	9/15/2022	285,000	299,023	300,583

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Dbausch Health Companies(Fka Valeant Pharma Intl, Inc.)	0.000%	11/27/2025	1,021,875	1,006,547	1,011,288
Dealer Tire, Llc	0.000%	12/12/2025	1,584,000	1,580,040	1,569,475
Deere & Co	3.100%	4/15/2030	100,000	99,811	114,487
Deere & Co	3.750%	4/15/2050	530,000	587,251	686,740
Default PVTPL Mut Fd Fee Tr XII	9.550%	12/31/2040	2,245,344	550,109	449
Defaulted Exide Intl HLDGS Lp 144A	0.000%	12/31/2040	2,618	-	2,147
Defaulted Gulfport Energy Corp	0.000%	12/31/2040	600,000	515,000	402,000
Defaulted Gulfport Energy Corp	0.000%	12/31/2040	3,543,000	3,365,530	2,373,810
Defaulted Gulfport Energy Corp	0.000%	12/31/2040	1,202,000	1,151,524	805,340
Defaulted Gulfport Energy Corp	0.000%	12/31/2040	1,900,000	1,508,000	1,273,000
Defaulted Hertz Corp Sr Second Priority	0.000%	12/31/2040	10,000,000	9,616,667	9,850,000
Defaulted PVTPL Waterford Gaming Llc/Wa-terford Gamin	0.000%	12/31/2040	79,513	79,513	15,903
Delta Air Lines	2.900%	10/28/2024	200,000	198,252	197,326
Delta Air Lines	3.750%	10/28/2029	4,000,000	4,029,320	3,877,011
Delta Air Lines Pass Thru	3.625%	7/30/2027	1,374,866	1,390,333	1,411,995
Dentsply Sirona	3.250%	6/1/2030	355,000	354,247	395,375
Devon Energy Corp	5.850%	12/15/2025	750,000	755,860	881,504
Devon Energy Corp	5.600%	7/15/2041	720,000	722,585	880,544
Devon Energy Corp	4.750%	5/15/2042	20,000	17,957	22,577
Devon Energy Corp	5.000%	6/15/2045	860,000	850,693	1,012,972
Diamondback Energy	5.375%	5/31/2025	260,000	265,655	270,664
Diamondback Energy	3.250%	12/1/2026	30,000	30,952	32,031
Diamondback Energy	3.500%	12/1/2029	270,000	275,922	288,445
Discovery Communications Llc	5.300%	5/15/2049	3,500,000	3,504,725	4,617,853
Dish DBS Corp	6.750%	6/1/2021	1,525,000	1,542,068	1,555,820
Dish DBS Corp	5.875%	7/15/2022	1,360,000	1,381,094	1,421,200
Dish DBS Corp	5.875%	11/15/2024	215,000	192,650	225,435
Dish DBS Corp	7.750%	7/1/2026	3,130,000	3,052,382	3,505,631
Dish Network Corp	2.375%	3/15/2024	1,000,000	865,619	931,930
Dish Network Corp	3.375%	8/15/2026	1,000,000	864,372	953,232
Disney Walt Co	3.800%	3/22/2030	35,315,000	39,952,512	42,083,703
Disney Walt Co Sr	4.500%	2/15/2021	90,000	90,159	90,420
Disney Walt Co Sr	6.650%	11/15/2037	180,000	215,444	284,458
Do Not Use Rexford Indus Re	2.125%	12/1/2030	3,275,000	3,276,474	3,265,133
Dominion Res	6.300%	3/15/2033	3,555,000	4,420,433	5,057,191
Dominion Res	5.250%	8/1/2033	270,000	350,093	354,093
Dow Chem Co	3.500%	10/1/2024	270,000	282,209	295,756
Driven Brands Fdg	3.786%	7/20/2050	518,700	523,575	539,438
Du Pont E I De Nemours & Co	2.300%	7/15/2030	445,000	443,385	473,350
Duke Energy	0.400%	2/18/2022	19,000,000	19,000,000	19,003,293
Duke Energy Fla Proj Fin Llc	2.538%	9/1/2029	6,165,000	6,097,187	6,666,260
Duke Energy Ohio	3.650%	2/1/2029	650,000	649,340	753,053
Duke Rlty Ltd Part	4.000%	9/15/2028	175,000	173,120	206,250
Duke Univ	4.077%	10/1/2048	1,639,000	2,089,159	2,082,304



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Duke Univ Hlth Sys	3.920%	6/1/2047	6,005,000	6,101,024	7,378,994
Eaton Corp Ohio	4.150%	11/2/2042	380,000	382,949	481,469
Ebay Inc	4.000%	7/15/2042	3,500,000	2,941,652	3,984,805
Ecolab	4.800%	3/24/2030	300,000	380,970	382,797
El Paso Energy Corp Medium Term Nts Book Tr 4	7.800%	8/1/2031	1,399,000	1,349,269	1,997,881
Elanco Animal Healthcorp	5.900%	8/28/2028	190,000	224,438	224,200
Emory Univ	1.566%	9/1/2025	200,000	207,790	207,804
Enable Midstream	4.950%	5/15/2028	1,070,000	885,381	1,106,164
Enable Midstream Partners Lp	4.400%	3/15/2027	1,750,000	1,372,058	1,765,949
Encompass Health Corp	4.750%	2/1/2030	2,085,000	2,070,000	2,233,556
Encompass Hlth	4.500%	2/1/2028	700,000	693,000	731,500
Encompass Hlth	4.625%	4/1/2031	600,000	600,000	642,000
Energizer HLDGS	4.700%	5/24/2022	1,495,000	1,530,314	1,556,519
Energy Transfer	2.900%	5/15/2025	250,000	249,810	264,491
Energy Transfer	4.950%	6/15/2028	190,000	200,836	218,997
Energy Transfer	5.250%	4/15/2029	370,000	392,538	431,996
Energy Transfer	3.750%	5/15/2030	1,390,000	1,410,512	1,499,327
Energy Transfer	7.500%	7/1/2038	215,000	254,120	285,805
Energy Transfer	5.150%	2/1/2043	2,000,000	1,813,860	2,120,398
Energy Transfer	6.250%	4/15/2049	140,000	159,040	169,338
Energy Transfer Oper L P Corp	6.750%	12/31/2049	370,000	372,875	337,625
Energy Ventures	11.000%	2/15/2023	1,450,000	1,364,625	1,363,000
Enpro Indscorp	5.750%	10/15/2026	1,205,000	1,192,875	1,280,312
Enstar Group Ltd	4.500%	3/10/2022	6,245,000	6,492,738	6,482,481
Entergy Ark	4.950%	12/15/2044	525,000	549,507	572,062
Entergy La Llc 1St Mtg Bd	4.440%	1/15/2026	5,964,000	6,075,101	6,885,766
Entergy Tex	5.150%	6/1/2045	5,998,000	6,065,850	6,461,258
Enterprise Prods	3.900%	2/15/2024	400,000	424,408	437,277
Enterprise Prods	3.750%	2/15/2025	6,000,000	6,612,639	6,717,983
Enterprise Prods	4.150%	10/16/2028	1,420,000	1,456,716	1,689,348
Enterprise Prods	2.800%	1/31/2030	470,000	480,844	509,395
Enterprise Prods	7.550%	4/15/2038	100,000	145,023	152,624
Enterprise Prods	4.850%	3/15/2044	90,000	104,239	111,649
Enterprise Prods	4.200%	1/31/2050	240,000	258,317	281,952
Enterprise Prods	3.700%	1/31/2051	280,000	281,575	308,218
Enterprise Prods	3.950%	1/31/2060	160,000	165,668	177,114
Enterprise Prods Oper Llc	4.800%	2/1/2049	60,000	69,243	75,730
Enterprise Products Oper L P	3.125%	7/31/2029	9,100,000	9,101,365	10,087,316
EOG Res	4.150%	1/15/2026	380,000	406,742	440,932
EOG Res	4.375%	4/15/2030	120,000	119,952	145,843
EOG Res	3.900%	4/1/2035	370,000	422,873	434,151
EOG Res	4.950%	4/15/2050	170,000	171,067	230,426
Epr Pptys	4.750%	12/15/2026	7,096,000	7,515,016	7,169,788
Eqt Corp	3.000%	10/1/2022	430,000	425,719	433,225

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Eqc Corp	7.625%	2/1/2025	1,370,000	1,213,712	1,560,088
Eqc Corp	3.900%	10/1/2027	1,170,000	1,046,662	1,162,336
Equinix	5.375%	5/15/2027	5,095,000	5,126,989	5,553,493
Estee Lauder Cos	5.750%	10/15/2033	620,000	731,817	857,303
Ethiopian Leasing	1.506%	10/3/2024	281,250	273,100	286,217
Ethiopian Leasing	2.646%	5/12/2026	458,750	458,750	483,922
Exelon Corp	4.050%	4/15/2030	2,885,000	2,906,797	3,413,775
Exelon Corp	5.625%	6/15/2035	130,000	118,551	175,830
Exide Tech Plan Of Reorg Esc Cb144A	0.000%	12/31/2040	1,175	824	1,038
Exxon Mobil Corp	2.397%	3/6/2022	7,100,000	7,120,731	7,259,026
Exxon Mobil Corp	1.571%	4/15/2023	90,000	90,380	92,556
Exxon Mobil Corp	2.992%	3/19/2025	1,280,000	1,322,189	1,400,966
Exxon Mobil Corp	3.043%	3/1/2026	720,000	720,481	797,744
Exxon Mobil Corp	3.482%	3/19/2030	490,000	490,000	569,863
Exxon Mobil Corp	4.114%	3/1/2046	240,000	242,907	296,017
Exxon Mobil Corp	4.327%	3/19/2050	60,000	72,840	78,555
Fed Express Corp	6.720%	1/15/2022	1,132,958	1,230,810	1,146,109
Fedex 2020-1 Class Aa	1.875%	8/20/2035	3,000,000	3,000,000	3,051,388
Fedex Corp	3.250%	4/1/2026	3,310,000	3,139,080	3,697,911
Fid Natl Finl	3.400%	6/15/2030	3,325,000	3,316,887	3,651,422
Fin Amer	2.000%	12/26/2068	9,317,319	9,435,958	10,114,767
Finance Amer Structured Secs Tr Jr2	2.000%	9/25/2069	9,212,986	9,131,068	9,735,083
Firstenergy Corp	4.250%	3/15/2023	1,120,000	1,098,231	1,182,696
Firstenergy Corp	1.600%	1/15/2026	200,000	200,263	195,474
Firstenergy Corp	4.400%	7/15/2027	1,920,000	1,945,168	2,116,409
Firstenergy Corp	2.650%	3/1/2030	7,052,000	7,297,198	7,074,365
Firstenergy Corp	7.375%	11/15/2031	4,390,000	4,883,278	6,259,984
Firstkey Homes 2020-Sfr1 Tr	1.339%	9/17/2025	475,000	474,990	480,439
Fishers Lane	5.477%	8/5/2040	1,700,000	2,193,000	2,188,645
Five Corners Fdg Tr II	2.850%	5/15/2030	3,750,000	3,750,000	4,148,291
Flagship Credit Auto Trust	3.390%	1/16/2024	4,250,000	4,221,812	4,333,962
Flagstar Mtg Tr 2018-2 Mtg	3.500%	4/25/2048	808,858	797,231	820,224
Flex Ltd	3.750%	2/1/2026	8,985,000	9,721,105	10,050,252
Ford Cr Auto Lease	0.620%	8/15/2023	225,000	224,987	225,955
Ford Cr Auto Owner	2.010%	3/15/2022	263,843	263,795	264,143
Ford Cr Floorplan	3.170%	3/15/2025	225,000	238,799	238,512
Ford Cr Floorplan Master	0.980%	9/15/2025	1,025,000	1,025,307	1,030,600
Ford Cr Floorplan Master Owner Tr	4.060%	11/15/2030	1,930,000	1,928,843	2,274,430
Ford Cr Floorplan Master Owner Tr A	1.060%	9/15/2027	950,000	949,927	963,740
Ford HLDGS	9.300%	3/1/2030	1,100,000	1,242,574	1,430,000
Ford Mtr Co	8.500%	4/21/2023	7,700,000	8,065,430	8,666,427
Ford Mtr Co	9.000%	4/22/2025	715,000	805,000	876,597
Ford Mtr Co	7.450%	7/16/2031	875,000	768,756	1,122,188
Ford Mtr Co	4.750%	1/15/2043	180,000	175,561	183,600
Ford Mtr Co	5.291%	12/8/2046	1,000,000	675,750	1,045,000



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Ford Mtr Cr Co Llc	5.875%	8/2/2021	2,395,000	2,507,973	2,451,282
Ford Mtr Cr Co Llc	1.521%	3/28/2022	3,250,000	3,248,895	3,194,600
Ford Mtr Cr Co Llc	4.140%	2/15/2023	500,000	481,250	515,000
Ford Mtr Cr Co Llc	4.375%	8/6/2023	4,340,000	4,303,013	4,502,750
Ford Mtr Cr Co Llc	5.125%	6/16/2025	5,200,000	5,201,650	5,653,960
Ford Mtr Cr Co Llc	3.375%	11/13/2025	1,200,000	1,203,808	1,232,832
Ford Mtr Cr Co Llc	4.389%	1/8/2026	250,000	237,188	262,420
Ford Mtr Cr Co Llc	4.125%	8/17/2027	600,000	591,750	628,500
Ford Mtr Cr Co Llc	4.000%	11/13/2030	6,890,000	6,898,926	7,234,500
Forum Energy Technologissr Secd	9.000%	8/4/2025	2,765,991	2,685,915	1,770,234
Fox Corp	4.709%	1/25/2029	130,000	131,757	157,729
Fox Corp	5.476%	1/25/2039	550,000	588,290	754,227
Fox Corp	5.576%	1/25/2049	180,000	191,934	263,113
Foxtrot Escrow Issuer	12.250%	11/15/2026	983,000	966,423	1,120,620
Freeport-MCMOran	3.875%	3/15/2023	20,000	19,202	20,866
Freeport-MCMOran	4.550%	11/14/2024	40,000	38,500	43,700
Freeport-MCMOran	4.375%	8/1/2028	3,200,000	3,330,075	3,400,000
Freeport-MCMOran	5.450%	3/15/2043	480,000	431,800	597,600
Fresb 2015-Sb9 Mtg	2.408%	11/25/2035	5,515,477	5,590,499	5,508,231
Fresb 2017-Sb27	3.090%	1/25/2027	3,776,183	3,849,669	4,009,607
Fresb 2018-Sb50	3.450%	4/25/2038	6,379,620	6,286,784	6,824,575
Fresb 2019-Sb65	2.130%	5/25/2039	14,609,236	14,678,382	15,011,918
Ga Pwr Co Sr	4.300%	3/15/2042	2,100,000	1,924,398	2,666,735
Gartner	3.750%	10/1/2030	1,000,000	1,000,000	1,053,760
Gates Global Llc Term Loan Senior	0.000%	4/1/2024	1,604,980	1,548,664	1,599,186
Gatx Corp	4.850%	6/1/2021	4,106,000	4,409,851	4,179,209
Gatx Corp	3.250%	3/30/2025	6,022,000	5,653,601	6,608,673
Gen Corp New	3.250%	4/15/2023	50,000	53,018	52,905
Gen Dynamics Corp	3.250%	4/1/2025	180,000	199,978	198,753
Gen Dynamics Corp	4.250%	4/1/2040	30,000	35,556	39,051
Gen Elec Cap Corp	5.300%	2/11/2021	222,000	232,270	223,035
Gen Elec Cap Corp Medium Term Nts Bo Tranche # Tr 00818	6.875%	1/10/2039	1,563,000	1,705,474	2,300,865
Gen Mtrs Finl Co	4.250%	5/15/2023	110,000	110,000	118,555
Gen Mtrs Finl Co	5.250%	3/1/2026	880,000	847,638	1,034,981
Gen Mtrs Finl Co	4.350%	1/17/2027	4,000,000	3,994,200	4,553,551
General Dynamics Corp	3.500%	5/15/2025	65,000	73,028	72,657
General Dynamics Corp	4.250%	4/1/2050	200,000	248,630	272,050
General Elec Cap Corp Tranche # Tr 00528	6.750%	3/15/2032	520,000	575,124	729,073
General Elec Co	3.450%	5/1/2027	110,000	109,830	124,415
General Elec Co	3.625%	5/1/2030	220,000	219,650	251,435
General Elec Co	4.250%	5/1/2040	230,000	229,351	271,907
General Elec Co	4.350%	5/1/2050	270,000	269,055	328,360
General Elec Co Corp	3.522%	12/29/2049	586,000	215,314	545,126
General Mls	3.200%	4/16/2021	400,000	398,688	403,069

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
General MIs	5.400%	6/15/2040	225,000	236,779	322,112
General Motors Financial	3.450%	4/10/2022	920,000	919,971	946,061
General Mtrs Co	5.400%	10/2/2023	200,000	199,792	223,948
General Mtrs Co	6.125%	10/1/2025	350,000	349,646	424,539
General Mtrs Co	6.250%	10/2/2043	840,000	931,186	1,133,134
General Mtrs Finl Cocorp	3.600%	6/21/2030	2,300,000	2,293,307	2,564,463
Genesis Energy Lp	8.000%	1/15/2027	500,000	500,000	495,100
Georgetown Univ	5.061%	4/1/2044	7,600,000	8,451,200	8,319,217
Georgia Pwr Co	4.750%	9/1/2040	5,651,000	5,760,644	7,422,463
Georgia Pwr Co	4.300%	3/15/2043	245,000	259,509	310,260
Gilead Sciences	3.650%	3/1/2026	930,000	927,211	1,055,068
Gilead Sciences	4.750%	3/1/2046	410,000	415,939	543,413
Global Pmts	2.900%	5/15/2030	480,000	480,258	522,659
GLP Cap LP	5.250%	6/1/2025	400,000	369,000	450,032
GLP Cap Lp GLP	5.375%	4/15/2026	60,000	60,623	68,860
GLP Cap Lp GLP	5.375%	4/15/2026	400,000	397,000	459,068
GLP Cap LP GLP Fing II	5.375%	11/1/2023	630,000	585,900	688,262
GLP Cap LP GLP Fing II	5.300%	1/15/2029	730,000	728,450	844,574
GLP Cap LpGLP	5.250%	6/1/2025	50,000	51,125	56,254
Gmf Floorplan	2.900%	4/15/2026	400,000	431,062	431,110
GM Finl Automobile Leasing	0.760%	10/21/2024	1,300,000	1,299,762	1,305,389
GM Finl Automobile Leasing Trsr 19-1 Cl B	3.370%	12/20/2022	200,000	199,982	202,909
GNMA	1.367%	11/16/2041	1,317,594	1,300,348	1,321,761
GNMA	4.652%	7/16/2044	259,117	276,810	265,804
GNMA	1.650%	8/16/2048	2,868,915	2,873,434	2,905,906
GNMA	3.310%	11/16/2049	1,353,730	1,393,073	1,371,618
Goldman Sachs	5.250%	7/27/2021	425,000	480,627	436,934
Goldman Sachs	3.000%	4/26/2022	3,400,000	3,400,034	3,427,589
Goldman Sachs	3.200%	2/23/2023	480,000	462,562	507,177
Goldman Sachs	4.000%	3/3/2024	1,160,000	1,155,743	1,281,767
Goldman Sachs	3.500%	4/1/2025	590,000	627,284	655,484
Goldman Sachs	4.250%	10/21/2025	30,620,000	31,863,803	35,115,060
Goldman Sachs	3.500%	11/16/2026	2,080,000	2,083,966	2,335,098
Goldman Sachs	6.750%	10/1/2037	1,285,000	1,607,304	1,966,257
Goldman Sachs	6.250%	2/1/2041	1,910,000	1,912,357	2,991,378
Goldman Sachs	5.150%	5/22/2045	820,000	823,657	1,142,734
Goldman Sachs	4.750%	10/21/2045	570,000	564,779	793,827
Goldman Sachs Cap II GTD	4.000%	6/1/2043	5,000	4,511	4,912
Goldman Sachs Group	3.814%	4/23/2029	23,805,000	23,300,631	27,552,392
Goldman Sachs Group	4.223%	5/1/2029	20,655,000	22,819,612	24,504,330
Golondrina Leasing	1.822%	5/3/2025	373,210	360,297	384,126
Goodyear Tire	5.125%	11/15/2023	10,438,000	10,710,257	10,451,048
Graham HLDGS Co	5.750%	6/1/2026	2,900,000	2,938,958	3,045,000
Grinding Media	7.375%	12/15/2023	5,621,000	5,675,819	5,705,315
GS Mtg Secs Tr	3.469%	11/10/2050	7,000,000	7,209,534	7,992,980

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GS Mtg-Backed Secs	2.235%	7/25/2044	228,000	225,272	229,942
H & E Equip Svcs	3.875%	12/15/2028	1,000,000	1,000,000	1,010,700
Halliburton Co	3.800%	11/15/2025	51,000	50,948	57,198
Halliburton Co	4.850%	11/15/2035	100,000	102,426	116,702
Halliburton Co	5.000%	11/15/2045	680,000	721,601	808,367
Harbor Freight Tools USA, Inc.	0.000%	10/19/2027	620,000	615,019	618,965
Harris Corp	5.054%	4/27/2045	210,000	211,287	290,355
Hartford Finl Svcs	2.800%	8/19/2029	275,000	273,534	298,751
Hasbro	3.500%	9/15/2027	655,000	688,572	713,721
HCA	5.375%	2/1/2025	2,305,000	2,359,356	2,592,042
HCA	5.875%	2/15/2026	4,000,000	4,002,475	4,600,000
HCA	5.250%	6/15/2026	200,000	201,464	236,700
HCA	5.375%	9/1/2026	295,000	295,000	339,073
HCA	4.500%	2/15/2027	130,000	124,475	151,216
HCA	5.625%	9/1/2028	1,050,000	1,042,480	1,239,000
HCA	3.500%	9/1/2030	1,700,000	1,696,750	1,806,379
HCA	7.500%	11/6/2033	3,010,000	3,252,502	4,183,900
HCA	5.500%	6/15/2047	230,000	225,400	307,214
Healthsouth Corp	5.125%	3/15/2023	140,000	142,800	140,204
Hershey Co	0.900%	6/1/2025	140,000	139,741	142,169
Hewlett Packard	4.450%	10/2/2023	2,500,000	2,498,900	2,750,211
Hillenbrand	5.750%	6/15/2025	625,000	642,662	675,000
Hilton Domestic	5.125%	5/1/2026	2,992,000	2,975,444	3,089,240
Hilton Domestic	5.750%	5/1/2028	700,000	702,875	761,250
Hilton Domestic Oper Co	4.875%	1/15/2030	1,500,000	1,500,000	1,638,750
Hlth Care Reit	4.500%	1/15/2024	875,000	910,991	964,220
Hlth Care Svc Corp	3.200%	6/1/2050	4,530,000	4,643,462	4,900,058
Home Depot	2.500%	4/15/2027	300,000	318,804	329,215
Home Depot	3.900%	12/6/2028	40,000	47,676	48,128
Home Depot	2.700%	4/15/2030	330,000	328,155	368,317
Home Depot	3.300%	4/15/2040	370,000	377,628	436,083
Home Depot	3.900%	6/15/2047	60,000	65,667	76,626
Home Depot	3.350%	4/15/2050	760,000	801,915	904,457
Honeywell Intl	1.350%	6/1/2025	340,000	339,966	352,270
Hospitality Pptys	5.250%	2/15/2026	8,737,000	9,074,854	8,780,685
Howard Hughes Corp	5.375%	3/15/2025	1,605,000	1,609,216	1,655,156
HP Inc	3.000%	6/17/2027	3,060,000	3,051,371	3,376,427
Hughes Satellite	7.625%	6/15/2021	2,440,000	2,626,838	2,501,000
Hughes SATellite	5.250%	8/1/2026	1,960,000	1,900,575	2,163,350
Hughes Satellite	6.625%	8/1/2026	1,550,000	1,520,385	1,753,778
Humana	4.500%	4/1/2025	90,000	100,999	103,400
Humana	3.950%	3/15/2027	830,000	831,164	955,222
Humana	4.950%	10/1/2044	140,000	146,920	188,687
Humana	4.800%	3/15/2047	30,000	31,022	40,074
Hyatt Hotels Corp	5.375%	4/23/2025	375,000	381,094	423,794

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Hyatt Hotels Corp	5.750%	4/23/2030	635,000	640,131	780,598
I/O CMO Bank 2017-Bnk9 Coml Mtg Pass Thru Ctf Cl X-A Var 11-15-2054	0.802%	11/15/2054	20,392,080	1,301,382	899,882
I/O CMO Federal Home Ln Mtg Corp Var I/O Rt 06-25-2029	0.948%	6/25/2029	1,895,611	149,736	133,812
I/O CMO WFRBS Coml Mtg Tr 2012-C7 Passthru Ctf Cl X-A 144A	1.299%	6/15/2045	5,790,317	618,892	66,405
I/O WFRBS Coml Mtg Tr Var Rt	1.015%	3/15/2047	3,382,731	283,760	78,374
Icahn Enterprises	4.750%	9/15/2024	500,000	510,000	519,375
Icahn Enterprises LP Icahn Enterprise	6.250%	5/15/2026	1,400,000	1,408,874	1,482,460
Icahn Enterprises Lp/Corp	5.250%	5/15/2027	1,770,000	1,775,026	1,897,440
IHS Markit Ltd	4.750%	2/15/2025	860,000	869,460	986,936
ILFC E-Capital Tr II Bd 144A	3.480%	12/21/2065	460,000	458,456	318,049
PVTPL Lumbermens Mut Cas Co Reg	0.000%	12/31/2040	615,000	170,662	6
Infinity Ppty & Cas Corp	5.000%	9/19/2022	5,350,000	5,593,582	5,675,364
Ingersoll-Rand	3.500%	3/21/2026	105,000	104,890	118,409
Ingles MKTS	5.750%	6/15/2023	144,000	143,955	145,440
Ingredion	3.900%	6/1/2050	450,000	444,330	537,996
Innophos Holdingstrm Ln	0.000%	2/5/2027	794,000	790,030	792,015
Intel Corp	3.700%	7/29/2025	150,000	149,776	169,730
Intel Corp	4.600%	3/25/2040	220,000	247,190	290,444
Intel Corp	3.734%	12/8/2047	152,000	126,176	181,649
Intel Corp	4.750%	3/25/2050	830,000	914,081	1,158,317
International Business Machs Corp	3.000%	5/15/2024	1,580,000	1,573,964	1,711,584
International Business Machs Corp	3.500%	5/15/2029	10,615,000	11,580,386	12,282,358
Intl Lease Fin	5.875%	8/15/2022	195,000	207,921	210,697
Intl Paper Co	4.400%	8/15/2047	1,500,000	1,433,490	1,962,467
Istar	5.500%	2/15/2026	4,500,000	4,500,000	4,590,000
J P Morgan Mtg Tr	2.513%	5/25/2045	1,302,442	1,300,610	1,343,408
J P Morgan Mtg Tr	3.000%	10/25/2048	235,990	237,022	239,585
J P Morgan Mtg Tr	3.000%	1/25/2051	385,039	396,711	396,440
J P Morgan Mtg Tr 2019-9 Series 19-9 Class	3.500%	5/25/2050	159,578	161,448	162,347
J P Morgan Mtg Tr 2019-9 Series 19-9 Class A3 Var Rt 144A	3.500%	5/25/2050	292,025	296,817	300,752
Jaguar HLDG Co II	5.000%	6/15/2028	380,000	380,000	405,650
Jefferies Group	9.165%	5/31/2034	82,000	53,505	88,150
Jefferies Group	6.250%	1/15/2036	2,500,000	2,515,750	3,334,164
Jefferies Group Llc/Jefferies	9.000%	7/31/2037	7,265,000	7,037,969	7,828,038
Jefferies Group Llc/Jefferies Group Ca	8.500%	10/31/2037	6,750,000	6,539,062	4,927,500
JGWPT XxxII Llc 144A Series 2014-2A Cls A	3.610%	1/17/2073	3,231,431	3,249,444	3,606,775
John Deere Owner Tr	1.100%	8/15/2024	600,000	599,963	607,527
John Deere Owner Tr 2020-B Asset Backed	0.720%	6/15/2027	310,000	309,903	312,850
John Sevier Comb Cycle	4.626%	1/15/2042	744,865	915,524	942,964
Johnson & Johnson	0.550%	9/1/2025	310,000	309,662	311,343
Johnson & Johnson	0.950%	9/1/2027	630,000	629,572	633,125
Johnson & Johnson	3.625%	3/3/2037	1,200,000	1,186,697	1,467,173



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Johnson Ctls Intl	6.000%	1/15/2036	489,000	563,602	693,374
JP Morgan Chase	2.976%	12/15/2036	2,870,000	2,870,000	2,567,829
JP Morgan Chase	3.625%	5/13/2024	430,000	427,893	475,436
JP MORGAN Chase	4.023%	12/5/2024	1,510,000	1,510,000	1,663,459
JP MORGAN Chase	4.203%	7/23/2029	1,030,000	1,028,176	1,231,456
JP MORGAN Chase	4.950%	6/1/2045	760,000	757,738	1,076,709
JP MORGAN Chase	1.237%	1/15/2023	250,000	251,960	252,067
JP MORGAN Chase	1.514%	6/1/2024	1,460,000	1,460,000	1,498,974
JP MORGAN Chase	4.125%	12/15/2026	175,000	174,556	204,586
JP MORGAN Chase	4.005%	4/23/2029	17,054,000	19,158,986	20,022,067
JP MORGAN Chase	2.525%	11/19/2041	3,500,000	3,500,000	3,592,090
JP MORGAN Chase	3.109%	4/22/2051	140,000	140,000	155,878
JP MORGAN Chase	3.875%	9/10/2024	495,000	491,764	554,308
JP Morgan Chase & Co	2.083%	4/22/2026	880,000	880,000	929,391
JP MORGAN Chase & Co	4.250%	10/1/2027	210,000	225,044	249,031
JP Morgan Chase & Co	3.509%	1/23/2029	2,090,000	2,090,000	2,376,927
JP MORGAN Chase & Co	4.452%	12/5/2029	300,000	300,000	366,031
JP MORGAN Chase & Co	2.739%	10/15/2030	43,450,000	43,949,133	47,244,614
JP MORGAN Chase & Co	2.522%	4/22/2031	480,000	480,000	515,934
JP MORGAN Chase & Co	2.956%	5/13/2031	315,000	315,000	345,426
JP MORGAN Chase & Co	6.400%	5/15/2038	14,300,000	16,785,509	22,143,397
JP MORGAN Chase & Co	5.625%	8/16/2043	445,000	488,777	670,010
JP MORGAN Chase & Co.	3.684%	4/29/2049	5,789,000	5,721,051	5,777,158
JPMBB Coml Mtg Secs Tr	4.099%	7/15/2045	425,000	450,135	431,757
JPMBB Commercial Mortgage Securities Trust	4.226%	7/15/2048	200,000	213,062	223,428
JPMCC Coml Mtg	3.723%	3/15/2050	9,000,000	9,406,406	10,280,807
JPMCC Coml Mtg	3.876%	3/15/2050	700,000	743,121	799,390
JPMCC Coml Mtg Secs Tr	3.144%	8/15/2049	375,000	375,630	405,920
JPMDDB Coml Mtg	3.484%	6/15/2049	350,000	366,488	374,657
Juniper Networks	5.950%	3/15/2041	1,500,000	1,480,350	1,974,300
Kansas City Southn	3.000%	5/15/2023	3,500,000	3,376,195	3,646,255
Kansas City Southn	3.850%	11/15/2023	780,000	775,507	822,228
Kansas City Southn	3.125%	6/1/2026	5,675,000	5,708,847	6,217,781
Kemper Corp	4.350%	2/15/2025	9,335,000	9,446,064	10,368,060
Kennedy Wilson	5.875%	4/1/2024	900,000	889,040	913,500
Keybank Natl Assn	3.350%	6/15/2021	3,954,000	3,958,874	4,007,920
Keybank Natl Assn	3.300%	6/1/2025	2,000,000	2,091,400	2,225,732
Keycorp Cap I Var Rt	0.978%	7/1/2028	6,133,000	5,559,906	5,699,798
Keycorp Medium Term Sr Nts Book Entry	2.250%	4/6/2027	3,150,000	3,146,188	3,360,547
Keysone Pwr Pass	9.000%	12/1/2023	1,434,616	1,434,616	1,362,885
Kimberly Clark Corp	3.100%	3/26/2030	1,900,000	1,957,057	2,188,002
Kimco Rlty Corp	3.300%	2/1/2025	270,000	273,505	295,128
Kimco Rlty Corp	3.800%	4/1/2027	315,000	355,106	356,352
Kinder Morgan	4.250%	9/1/2024	235,000	230,193	262,454
Kinder Morgan	4.300%	6/1/2025	4,220,000	4,081,786	4,815,030

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Kinder Morgan	4.300%	3/1/2028	100,000	109,790	117,276
Kinder Morgan	6.550%	9/15/2040	7,000,000	8,097,340	9,204,653
Kinder Morgan	5.200%	3/1/2048	20,000	23,362	25,437
KLA Corp	5.000%	3/15/2049	170,000	219,824	236,096
Kohls Corp	9.500%	5/15/2025	500,000	502,549	648,553
Kraft Foods Group	6.875%	1/26/2039	3,450,000	4,023,250	4,780,516
Kraft Foods Group	6.500%	2/9/2040	790,000	926,675	1,067,850
Kraft Heinz Foods	3.000%	6/1/2026	380,000	360,576	396,823
Kraft Heinz Foods	3.875%	5/15/2027	1,225,000	1,225,000	1,319,768
Kraft Heinz Foods	4.375%	6/1/2046	4,615,000	4,171,936	4,993,176
Kroger Co	3.700%	8/1/2027	3,912,000	3,718,121	4,497,522
Kroger Co	4.500%	1/15/2029	3,195,000	3,244,481	3,935,412
Kroger Co	4.450%	2/1/2047	3,500,000	3,415,217	4,404,643
Kroger Co	3.950%	1/15/2050	225,000	216,997	273,255
L3Harris	2.900%	12/15/2029	5,000,000	5,029,800	5,524,440
Ladder Cap Fin	5.875%	8/1/2021	983,000	934,847	983,000
Lam Resh Corp	1.900%	6/15/2030	2,500,000	2,591,625	2,597,945
Lamar Media Corp	5.750%	2/1/2026	2,325,000	2,383,832	2,397,656
Lamar Media Corp	3.750%	2/15/2028	1,600,000	1,600,000	1,644,320
Lamar Media Corp	4.875%	1/15/2029	400,000	400,000	425,000
Lamar Media Corp	4.000%	2/15/2030	1,245,000	1,245,275	1,291,688
Lamb Weston HLDGS	4.875%	11/1/2026	245,000	256,772	256,098
Las Vegas Sands	3.200%	8/8/2024	900,000	899,289	953,257
Las Vegas Sands	2.900%	6/25/2025	70,000	68,586	73,250
Legacy Mtg Ast Tr	4.000%	4/25/2058	2,678,377	2,693,443	2,695,744
Lennar Corp	4.500%	4/30/2024	605,000	665,032	668,525
Lennar Corp	4.750%	5/30/2025	70,000	68,688	79,975
Lennar Corp	5.250%	6/1/2026	800,000	855,000	948,000
Lennar Corp	4.750%	11/29/2027	630,000	594,300	744,534
Leucadia Natl Corp	6.625%	10/23/2043	1,500,000	1,560,075	1,962,213
Level 3 Fing	5.375%	5/1/2025	1,600,000	1,537,350	1,645,520
Lifepoint Hlth	9.750%	12/1/2026	2,835,000	2,797,788	3,118,500
Lilly Eli & Co	2.250%	5/15/2050	700,000	691,439	688,008
Limited Brands	6.950%	3/1/2033	1,000,000	961,944	1,037,700
Live Nation Entmt	6.500%	5/15/2027	1,615,000	1,616,338	1,806,410
Lockheed Martin	3.100%	1/15/2023	60,000	60,526	63,054
Lockheed Martin	3.550%	1/15/2026	590,000	592,836	670,183
Lockheed Martin	4.500%	5/15/2036	90,000	95,959	118,583
Loews Corp	3.200%	5/15/2030	3,650,000	3,645,948	4,146,466
Logistics 1 Mi Tn Va Sr Nts Ctl	2.654%	10/10/2042	7,043,000	2,452,689	2,452,689
Lowe's Cos	1.300%	4/15/2028	6,325,000	6,327,736	6,380,790
Lowe's Cos	3.650%	4/5/2029	235,000	238,298	274,238
Lowe's Cos	4.500%	4/15/2030	210,000	208,988	261,401
Lowe's Cos Inc	5.000%	4/15/2040	535,000	714,107	724,340
Lowe's Cos Inc	3.000%	10/15/2050	2,000,000	1,998,040	2,139,231



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
M/I Homes	5.625%	8/1/2025	730,000	726,988	759,200
M/I Homes	4.950%	2/1/2028	500,000	500,370	529,275
Ma Edl Fing Auth	2.300%	2/25/2040	1,458,314	1,457,891	1,502,049
Ma Inst Tech	3.885%	7/1/2116	5,040,000	5,234,242	6,389,376
Ma Mut Life Ins Co	7.625%	11/15/2023	465,000	592,047	526,809
Macys	3.875%	1/15/2022	354,000	348,992	351,458
Marathon Oil Corp	2.800%	11/1/2022	79,000	76,681	81,202
Marathon Oil Corp	4.400%	7/15/2027	920,000	708,062	1,022,701
Marathon Oil Corp	6.800%	3/15/2032	500,000	398,750	616,341
Marathon Oil Corp	6.600%	10/1/2037	400,000	310,000	494,432
Marathon Oil Corp	5.200%	6/1/2045	315,000	307,040	358,785
Marriott Intl	4.150%	12/1/2023	1,200,000	1,052,625	1,296,465
Marriott Intl	5.750%	5/1/2025	975,000	993,993	1,140,459
Marriott Intl	4.625%	6/15/2030	500,000	496,895	586,740
Marriott Intl	3.500%	10/15/2032	1,350,000	1,343,104	1,476,339
Marriott Intlnew	5.750%	5/1/2025	235,000	264,189	274,880
Marriott Intlnew	4.625%	6/15/2030	3,280,000	3,316,541	3,849,012
Marvell Technology Group Ltd	4.875%	6/22/2028	2,500,000	2,519,550	2,953,061
Masco Corp	7.750%	8/1/2029	575,000	750,404	799,283
Mastercard	3.850%	3/26/2050	80,000	97,215	103,257
Matador Res Co	5.875%	9/15/2026	944,000	631,182	925,120
Maxim Integrated	3.450%	6/15/2027	355,000	393,748	398,135
Mcdonalds Corp	1.450%	9/1/2025	80,000	79,647	82,960
Mcdonalds Corp	3.700%	1/30/2026	510,000	516,229	580,935
Mcdonalds Corp	6.300%	10/15/2037	185,000	280,739	278,584
Mcdonalds Corp	4.200%	4/1/2050	540,000	588,951	694,218
Mcdonald'S Corp	2.625%	9/1/2029	9,430,000	9,497,160	10,321,329
Mcdonalds Corp Med Term	3.500%	7/1/2027	330,000	375,217	378,554
Mcdonalds Corp Medium Term Nts Book	3.625%	9/1/2049	60,000	67,030	70,411
Mcdonalds Corp Medium Term Nts Book Entrtranche	3.500%	3/1/2027	280,000	291,485	320,438
Mcdonald'S Corporation	3.300%	7/1/2025	330,000	360,068	367,477
Mcdonald'S Corporation	3.800%	4/1/2028	180,000	180,959	210,410
Mcdonald'S Corporation	3.600%	7/1/2030	310,000	307,725	363,335
Merck & Co	0.750%	2/24/2026	570,000	567,133	576,437
Merck & Co	1.450%	6/24/2030	320,000	317,251	324,454
Meredith Corp	6.875%	2/1/2026	5,100,000	5,026,823	4,972,500
Merit 2020-Hill Coml Mtg Passthru Ctf Cla	1.309%	8/15/2037	425,000	425,000	425,809
Meritage Homes	5.125%	6/6/2027	750,000	650,625	838,125
Meritor	6.250%	2/15/2024	659,000	612,364	672,523
Merrill Lynch & Co	7.750%	5/14/2038	265,000	382,987	451,827
Metlife	4.550%	3/23/2030	7,954,000	9,794,142	9,938,035
Metlife	6.500%	12/15/2032	205,000	261,485	310,147
Metlife	5.875%	2/6/2041	180,000	177,451	274,184
Metlife	4.050%	3/1/2045	3,925,000	4,634,695	5,032,435

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Mgic Invt Corp Wis	5.250%	8/15/2028	1,250,000	1,250,000	1,337,500
MGMGrowth /MGMFinance	5.625%	5/1/2024	4,685,000	4,781,560	5,088,613
MGMGrowth Pptys Oper Prtn	5.750%	2/1/2027	1,850,000	1,866,377	2,075,460
Micron Technology	2.497%	4/24/2023	470,000	470,000	489,748
Microsoft Corp	2.400%	2/6/2022	3,525,000	3,520,982	3,596,873
Microsoft Corp	2.875%	2/6/2024	1,050,000	1,042,356	1,127,853
Microsoft Corp	2.700%	2/12/2025	260,000	253,165	282,449
Microsoft Corp	2.400%	8/8/2026	1,920,000	1,916,571	2,094,695
Microsoft Corp	3.300%	2/6/2027	2,680,000	2,716,046	3,058,028
Microsoft Corp	4.200%	11/3/2035	1,500,000	1,495,770	1,969,443
Microsoft Corp	3.450%	8/8/2036	40,000	39,834	49,325
Microsoft Corp	4.100%	2/6/2037	51,000	51,345	66,934
Microsoft Corp	2.525%	6/1/2050	29,000	23,099	30,582
Microsoft Corp	3.950%	8/8/2056	157,000	149,602	215,604
Microsoft Corp	2.675%	6/1/2060	33,000	23,666	35,762
Midamerican Energy Co	4.250%	7/15/2049	245,000	288,674	328,944
Mid-State Tr Xi	4.864%	7/15/2038	86,448	83,855	92,405
Molina Healthcare	5.375%	11/15/2022	849,000	869,976	898,879
Molina Healthcare	4.375%	6/15/2028	2,000,000	2,012,500	2,105,000
Mondelez Intl	2.125%	9/19/2022	310,000	314,799	318,881
Mondelez Intl	2.125%	4/13/2023	160,000	160,537	166,184
Mondelez Intl	1.500%	5/4/2025	730,000	731,526	755,002
Moodys Corp	3.250%	5/20/2050	345,000	340,242	382,924
Morgan Stanley	4.875%	11/1/2022	12,410,000	13,315,699	13,371,707
Morgan Stanley	0.864%	10/21/2025	7,200,000	7,200,000	7,259,175
Morgan Stanley	5.000%	11/24/2025	815,000	870,319	974,193
Morgan Stanley	3.875%	1/27/2026	20,000,000	22,715,324	22,941,479
Morgan Stanley	2.188%	4/28/2026	1,420,000	1,421,248	1,499,864
Morgan Stanley	3.125%	7/27/2026	565,000	591,099	631,538
Morgan Stanley	0.985%	12/10/2026	3,500,000	3,500,000	3,526,048
Morgan Stanley	3.591%	7/22/2028	503,000	562,761	574,273
Morgan Stanley	3.772%	1/24/2029	40,210,000	40,973,741	46,614,913
Morgan Stanley	4.431%	1/23/2030	40,000	40,000	48,656
Morgan Stanley	2.699%	1/22/2031	500,000	500,000	544,376
Morgan Stanley	3.622%	4/1/2031	1,580,000	1,580,000	1,837,702
Morgan Stanley	6.375%	7/24/2042	55,000	73,736	89,824
Morgan Stanley Cap	6.340%	12/12/2049	203,126	194,869	121,064
Motorola Solutions	2.300%	11/15/2030	740,000	733,889	754,306
Motorola Solutions	5.500%	9/1/2044	3,500,000	3,512,378	4,457,124
Mph Acquisition Holdings Llc.	0.000%	6/7/2023	285,066	282,572	283,464
MPLX LP	4.500%	7/15/2023	485,000	503,738	528,252
MPLX LP	4.875%	12/1/2024	1,500,000	1,296,409	1,721,380
MPLX LP	5.250%	1/15/2025	725,000	747,060	744,031
MPLX LP	4.875%	6/1/2025	420,000	385,393	485,129
MPLX LP	4.000%	3/15/2028	150,000	142,128	172,584



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
MPLX LP	4.800%	2/15/2029	2,000,000	1,994,869	2,417,126
MPLX LP	4.500%	4/15/2038	550,000	543,460	629,098
MPLX LP	4.700%	4/15/2048	990,000	983,545	1,174,021
MPLX LP	5.500%	2/15/2049	400,000	394,903	526,725
MPT Oper	5.250%	8/1/2026	850,000	820,688	889,950
MPT Oper	5.000%	10/15/2027	2,450,000	2,403,125	2,606,188
MPT Oper	3.500%	3/15/2031	1,000,000	1,000,000	1,032,500
MSCI	3.625%	9/1/2030	900,000	900,000	940,500
Murphy Oil Corp	6.875%	8/15/2024	645,000	661,275	656,416
Murphy Oil USA	5.625%	5/1/2027	1,035,000	1,027,812	1,094,512
Murphy Oil USA	4.750%	9/15/2029	800,000	800,000	851,000
N Shore Long Is	6.150%	11/1/2043	930,000	1,143,598	1,326,855
Nascar HLDGS Inc	0.000%	10/19/2026	450,151	447,900	447,828
Nasdaq	1.650%	1/15/2031	4,350,000	4,335,514	4,309,984
Nbd Bk N A Det Mich	8.250%	11/1/2024	380,000	487,453	482,004
Netflix	5.375%	2/1/2021	3,353,000	3,406,698	3,365,574
Netflix	5.500%	2/15/2022	1,610,000	1,626,419	1,684,462
Netflix	5.750%	3/1/2024	2,135,000	2,268,700	2,391,200
Netflix	5.875%	2/15/2025	585,000	636,188	673,025
Netflix	4.875%	4/15/2028	1,200,000	1,195,989	1,353,240
Netflix	5.875%	11/15/2028	2,225,000	2,220,678	2,667,219
Netflix	6.375%	5/15/2029	500,000	500,000	617,500
New Resdntl Mtg Ln	3.500%	12/25/2058	1,927,280	1,983,896	2,033,763
New Residential Mtg Ln Tr 2019-6 Mtg Backed	4.250%	9/25/2059	1,031,643	1,143,271	1,141,784
New York Life Global Funding	0.950%	6/24/2025	370,000	369,623	375,078
Newell Brandsstep CPN	4.350%	4/1/2023	8,098,000	8,357,692	8,493,911
Newell Brandsstep CPN	4.700%	4/1/2026	270,000	282,665	297,405
Newmark Group	6.125%	11/15/2023	2,920,000	2,873,206	3,172,459
Nextera Energy Cap	4.500%	6/1/2021	7,500,000	7,640,625	7,548,805
Nike	2.400%	3/27/2025	290,000	307,515	312,531
Nike	2.750%	3/27/2027	440,000	479,002	486,871
Nike	2.850%	3/27/2030	450,000	449,338	509,791
Nike	3.250%	3/27/2040	220,000	218,623	255,901
Nike	3.375%	3/27/2050	420,000	443,158	519,600
Norfolk Southn Corp	2.903%	2/15/2023	8,140,000	8,062,877	8,523,755
Northeastern Univ Bd	5.285%	3/1/2032	215,000	219,659	257,666
Northrop Grumman	2.930%	1/15/2025	560,000	532,114	609,087
Northrop Grumman	3.250%	1/15/2028	1,480,000	1,479,216	1,673,603
Northrop Grumman	4.400%	5/1/2030	1,240,000	1,235,028	1,539,148
Northrop Grumman	5.250%	5/1/2050	370,000	472,537	550,019
Northwell Healthcare	4.260%	11/1/2047	635,000	603,193	761,861
Northwestn Mut	6.063%	3/30/2040	420,000	564,459	610,936
Novastar Mtg Fdg	0.888%	2/25/2034	1,145,102	1,067,807	1,120,316
NRG Energy	6.625%	1/15/2027	1,105,000	1,069,525	1,166,924

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Nustar Logistics L	6.750%	2/1/2021	1,500,000	1,471,669	1,503,750
Nv Pwr Co	5.450%	5/15/2041	5,820,000	6,620,513	7,849,077
Nvidia Corp	2.850%	4/1/2030	240,000	239,110	269,985
Nvidia Corp	3.500%	4/1/2040	670,000	683,033	804,615
Nvidia Corp	3.500%	4/1/2050	1,720,000	1,809,033	2,086,512
Nvidia Corp	3.700%	4/1/2060	480,000	520,433	616,746
Oak Str Invt Grade Net Lease Fd	1.850%	11/20/2050	1,148,329	1,148,283	1,157,487
Occidental Pete	2.700%	2/15/2023	566,000	328,242	565,462
Occidental Pete	2.900%	8/15/2024	830,000	831,759	798,875
Occidental Pete	2.900%	8/15/2024	500,000	272,500	481,250
Occidental Pete	8.000%	7/15/2025	250,000	250,000	284,750
Occidental Pete	5.875%	9/1/2025	250,000	250,000	266,250
Occidental Pete	3.400%	4/15/2026	1,060,000	839,951	1,010,609
Occidental Pete	3.000%	2/15/2027	300,000	299,099	267,000
Occidental Pete	6.375%	9/1/2028	400,000	400,000	422,000
Occidental Pete	6.125%	1/1/2031	10,700,000	11,015,250	11,451,140
Occidental Pete	7.500%	5/1/2031	270,000	261,225	304,239
Occidental Pete	7.875%	9/15/2031	1,340,000	1,514,179	1,494,100
Occidental Pete	4.625%	6/15/2045	260,000	258,385	226,624
Occidental Pete	4.400%	4/15/2046	120,000	118,890	104,576
Occidental Pete	4.100%	2/15/2047	660,000	648,132	539,517
Occidental Pete	4.200%	3/15/2048	150,000	145,920	122,250
Occidental Pete Corp	1.671%	8/15/2022	1,970,000	1,878,575	1,930,600
Occidental Pete Corp	3.200%	8/15/2026	500,000	352,350	467,500
Occidental Pete Corp	6.625%	9/1/2030	885,000	885,000	960,889
Occidental Pete Corp Sr	6.950%	7/1/2024	380,000	416,925	410,400
Occidental Pete Corp Sr	5.550%	3/15/2026	170,000	179,426	177,470
Occidental Pete Corp Sr	6.450%	9/15/2036	2,720,000	2,373,890	2,847,840
Occidental Pete Corp Sr	6.600%	3/15/2046	250,000	311,820	253,669
Occidental Petroleum Corp	5.500%	12/1/2025	925,000	925,000	964,414
Occidental Petroleum Corp	3.500%	8/15/2029	500,000	340,625	457,585
Occidental Petroleum Corp	4.400%	8/15/2049	2,250,000	2,217,128	1,896,300
Oglethorpe Pwr	4.200%	12/1/2042	7,965,000	7,318,825	8,439,877
Oh Natl Finl Svcs	5.550%	1/24/2030	12,695,000	12,662,508	13,272,052
Olin Corp	5.625%	8/1/2029	1,000,000	1,000,132	1,086,250
Oracle Corp	2.800%	4/1/2027	125,000	127,478	137,860
Oracle Corp	2.950%	4/1/2030	25,856,000	27,961,108	28,910,557
Osprey Aircraft	2.637%	7/29/2025	6,967,824	7,302,489	7,293,986
Osprey Aircraft Leasing Us	2.209%	6/21/2025	406,120	421,610	421,512
Otis Worldwide Corp	2.056%	4/5/2025	230,000	229,998	243,764
Owens Corning New	4.300%	7/15/2047	475,000	562,186	570,940
Owens Corning New	4.400%	1/30/2048	325,000	320,466	391,390
Oxford Fin Llc	6.375%	12/15/2022	1,360,000	1,364,750	1,356,600
Packaging Corp	3.650%	9/15/2024	275,000	273,210	301,319
Parker-Hannifin Corp Medium Term Nts # Tr 00009	6.250%	5/15/2038	560,000	701,792	808,285



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Patrick Inds	7.500%	10/15/2027	1,495,000	1,498,546	1,629,550
Paypal HLDGS	1.350%	6/1/2023	420,000	419,614	430,044
Paypal HLDGS	1.650%	6/1/2025	440,000	439,912	459,704
Paypal HLDGS	3.250%	6/1/2050	3,300,000	3,736,986	3,806,791
PBF HLDG Co Llc	7.250%	6/15/2025	1,550,000	1,453,000	1,004,764
PBF HLDG Co Llc	6.000%	2/15/2028	2,580,000	2,437,188	1,473,825
PDC Energy	6.125%	9/15/2024	1,900,000	1,894,017	1,952,459
Penske Automotive	5.500%	5/15/2026	520,000	447,100	540,150
Penske Automotive Group	3.500%	9/1/2025	1,000,000	1,000,000	1,016,250
Penta Aircraft	2.646%	11/25/2025	348,076	352,113	365,963
Pentair Fin	4.500%	7/1/2029	400,000	397,572	472,888
Pepsico	2.250%	3/19/2025	60,000	63,434	64,091
Pepsico	2.625%	3/19/2027	60,000	65,122	66,014
Pepsico	2.625%	7/29/2029	5,000,000	5,243,500	5,519,606
Pepsico	1.625%	5/1/2030	470,000	467,974	482,380
Pepsico	2.875%	10/15/2049	170,000	177,749	190,324
Pepsico	3.625%	3/19/2050	80,000	99,320	101,515
Pepsico	3.875%	3/19/2060	140,000	167,087	187,568
Pepsico Inc	0.750%	5/1/2023	570,000	568,871	578,128
Petroquest Mandatory Exchange	0.000%	2/15/2024	1,344,856	4,149,333	3,362
Petsmartterm Loan	0.000%	3/11/2022	110,000	109,450	109,690
Pfizer	2.625%	4/1/2030	490,000	502,905	546,913
Pfizer	1.700%	5/28/2030	460,000	459,614	477,633
Pfizer Inc	0.800%	5/28/2025	720,000	715,507	732,858
PG&E Corp	5.000%	7/1/2028	1,500,000	1,500,000	1,597,500
PG&E Corp	5.250%	7/1/2030	750,000	750,000	825,000
PG&E Corporation	0.000%	6/23/2025	3,233,750	3,185,244	3,266,896
Philip Morris Intl	2.900%	11/15/2021	910,000	897,770	931,009
Philip Morris Intl	2.500%	8/22/2022	420,000	415,262	435,273
Philip Morris Intl	2.500%	11/2/2022	720,000	716,911	747,193
Philip Morris Intl	1.125%	5/1/2023	290,000	289,028	295,727
Philip Morris Intl	0.875%	5/1/2026	3,000,000	2,988,930	3,012,464
Philip Morris Intl	2.100%	5/1/2030	320,000	318,026	333,743
Philip Morris Intl	4.500%	3/20/2042	50,000	48,778	63,292
Picasso Fin Sub	6.125%	6/15/2025	1,020,000	1,032,125	1,091,400
Pilgrims Pride	5.750%	3/15/2025	4,190,000	4,184,863	4,301,454
Pk Oh Indsoh	6.625%	4/15/2027	1,110,000	1,099,694	1,148,850
Plains All Amern	3.650%	6/1/2022	500,000	456,000	514,838
Plains All Amern	4.300%	1/31/2043	1,035,000	941,860	1,018,336
Plains All Amern	6.125%	12/31/2049	3,600,000	3,357,135	2,925,000
PNC Bank Na	2.625%	2/17/2022	1,000,000	970,385	1,024,297
PNC Bk NA Pitt Pa	0.660%	12/9/2022	15,000,000	15,051,300	15,041,223
PNC Bk NA Pitt Pa	0.530%	2/24/2023	5,560,000	5,572,566	5,570,071
PNC Fdg Corp	3.300%	3/8/2022	540,000	537,805	557,748
PNC Finl Svcs	2.550%	1/22/2030	10,984,000	11,678,995	12,033,678

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Polyone Corp	5.250%	3/15/2023	2,730,000	2,767,220	2,927,925
Post HLDGS	4.625%	4/15/2030	500,000	527,500	525,980
Powerteam Svcs Llc	9.033%	12/4/2025	925,000	915,000	1,029,164
Precision	4.200%	6/15/2035	675,000	694,393	827,438
President	5.625%	10/1/2038	400,000	594,838	588,351
Private Expt Fdg Corp	2.050%	11/15/2022	5,250,000	5,303,235	5,424,868
Procter & Gamble	2.800%	3/25/2027	90,000	99,254	100,272
Procter & Gamble Co	3.000%	3/25/2030	250,000	249,400	288,289
Progress Resdntl	1.294%	10/17/2027	500,000	501,028	505,052
Progressive Corp	4.200%	3/15/2048	8,596,000	10,062,650	11,499,820
Prologis L P Corp	3.250%	10/1/2026	550,000	588,060	621,036
Prudential Finl	3.700%	3/13/2051	3,300,000	3,277,494	4,004,025
Prudential Finlmed Trm Nts Book Tranche	6.625%	12/1/2037	430,000	556,677	645,964
PTC	3.625%	2/15/2025	900,000	901,625	925,229
PTC Inc	4.000%	2/15/2028	1,525,000	1,528,525	1,598,391
Pub Svc Elec Gas	2.700%	5/1/2050	3,500,000	3,485,720	3,699,679
Pub Svc Elec Gas Co Secd Medium Term Tranche	5.700%	12/1/2036	700,000	697,033	975,940
Pulte Homes	7.875%	6/15/2032	320,000	479,773	478,800
Pulte Group	5.500%	3/1/2026	3,460,000	3,629,969	4,117,106
PVPTL CCO HLDGS Llc CCO	5.125%	5/1/2027	3,000,000	2,987,603	3,183,570
PVPTL General Motors	0.690%	10/15/2025	550,000	549,855	553,039
PVPTL Indigo Nat Res Llc	6.875%	2/15/2026	1,850,000	1,741,506	1,891,625
PVPTL Iron Mtnnew	4.875%	9/15/2027	2,845,000	2,695,688	2,973,025
PVPTL MSCI	5.375%	5/15/2027	2,350,000	2,343,288	2,508,625
PVPTL NGPI Pipeco Llc	4.375%	8/15/2022	375,000	378,606	390,692
PVPTL Sba Tower Tr Secd Tower Rev Sec	2.836%	1/15/2050	1,000,000	1,024,520	1,064,649
PVPTL Sprint Spectrum Co Llc Sprint	4.738%	3/20/2025	370,000	370,000	400,743
PVTPL Acadia Healthcare Cosr	5.000%	4/15/2029	500,000	500,000	533,750
PVTPL Adient Global HLDGS Ltd Sr	4.875%	8/15/2026	1,670,000	1,608,377	1,715,925
PVTPL Advanced Drainage System	5.000%	9/30/2027	470,000	473,150	493,679
PVTPL Affinity Gaming	6.875%	12/15/2027	550,000	550,000	576,284
PVTPL AHP Health Partners	9.750%	7/15/2026	1,605,000	1,645,424	1,771,519
PVTPL Albertsons Cos Inc/Safeway A	4.625%	1/15/2027	585,000	596,700	622,294
PVTPL Alcoa Nederland HLDG B V Sr 144A	6.750%	9/30/2024	595,000	604,250	619,722
PVTPL Alcoa Nederland Holding	6.125%	5/15/2028	1,440,000	1,424,550	1,573,200
PVTPL Allied Unvl Holdco	9.750%	7/15/2027	1,000,000	997,199	1,090,000
PVTPL Allied Unvl Holdco Llc	6.625%	7/15/2026	750,000	788,750	799,725
PVTPL American Tower Tr I 144A	3.070%	3/15/2048	5,165,000	5,208,585	5,266,340
PVTPL American Tower Tr I Secd Tower Rev Secs	3.652%	3/15/2048	975,000	1,048,018	1,071,777
PVTPL Amn Healthcare	4.000%	4/15/2029	650,000	650,000	664,625
PVTPL Amn Healthcaresr	4.625%	10/1/2027	750,000	757,500	785,678
PVTPL Amsted Inds	4.625%	5/15/2030	690,000	690,000	722,775
PVTPL Amur Equip Fin Receivables VIII Llc Sr 20-A1 CI A2	1.680%	8/20/2025	812,000	811,886	816,909

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Apollo MGMT HLDGS L P Sr	2.650%	6/5/2030	4,025,000	3,996,865	4,114,100
PVTPL Aramark Svcs	6.375%	5/1/2025	1,340,000	1,342,812	1,432,125
PVTPL Arbys Fdg Llc Sr Secd	3.237%	7/30/2050	598,500	598,500	611,553
PVTPL Arches Buyer 144A	4.250%	6/1/2028	425,000	425,000	430,398
PVTPL Arrow Bidco Llc Sr Secd	9.500%	3/15/2024	345,000	341,650	302,738
PVTPL Ascend Learning Llc Sr	6.875%	8/1/2025	1,865,000	1,911,590	1,916,288
PVTPL Ascent Res Utica HLDGS Llc/Aru Fincor	9.000%	11/1/2027	783,000	1,450,532	869,130
PVTPL Ascent Resources/Aru Fin	7.000%	11/1/2026	500,000	496,180	473,750
PVTPL Ashton Woods USA Llc/Ashton Woods Fin	6.750%	8/1/2025	627,000	627,000	652,080
PVTPL Ashton Woods USA Llc/Ashton Woods Fin	6.625%	1/15/2028	700,000	700,000	736,750
PVTPL AT&Tnt	3.550%	9/15/2055	10,271,000	9,253,638	10,236,133
PVTPL AT&Tnt	3.650%	9/15/2059	190,000	144,158	191,850
PVTPL Avis Budget Rent Car Fdg Aesop Llc Srs 20-2 CI A	2.020%	2/20/2027	1,540,000	1,539,271	1,568,885
PVTPL Avis Budget Rent Car Fdg Aesop Llcser 20-1A CI A	2.330%	8/20/2026	1,140,000	1,139,623	1,176,468
PVTPL Axalta Coating Sys Llc	3.375%	2/15/2029	500,000	500,000	500,000
PVTPL Bausch Health Cos	6.250%	2/15/2029	500,000	500,000	543,125
PVTPL Bausch Health Cos	5.000%	2/15/2029	500,000	500,000	514,100
PVTPL Bausch Health Cos	5.250%	2/15/2031	700,000	700,000	731,304
PVTPL Bausch Health Cossr	5.000%	1/30/2028	790,000	789,250	814,127
PVTPL Bcc Funding Corp Sr 18-1A CI A2	2.960%	6/20/2023	63,813	63,802	63,890
PVTPL Beacon Escrow Corp	4.875%	11/1/2025	1,450,000	1,347,242	1,484,438
PVTPL Berkshire Hathaway Energy Co	2.850%	5/15/2051	4,000,000	3,995,080	4,114,690
PVTPL Big Riv Stl Llc/Brs Fin Corp	6.625%	1/31/2029	2,250,000	2,250,000	2,430,000
PVTPL Bnsf Ry Co 2015-1 Pass Thru Tr Passthru Ctf	3.442%	6/16/2028	1,748,053	1,950,390	1,974,570
PVTPL Business Jet Secs 2020-1 Llc Secd	2.981%	11/15/2035	533,935	533,927	541,134
PVTPL Bwx Technologies	4.125%	6/30/2028	500,000	500,000	520,625
PVTPL Bxp Trust Sr 2017-GM2017-GMCI A	3.379%	6/13/2039	1,180,000	1,215,309	1,318,977
PVTPL By Crown Parent Llc/By Bd Fin	4.250%	1/31/2026	860,000	860,000	881,500
PVTPL Cable Onsr	4.000%	11/15/2030	1,000,000	1,000,000	1,038,750
PVTPL Callon Pete Co	9.000%	4/1/2025	650,000	588,250	585,000
PVTPL Cameron Lng Llc	2.902%	7/15/2031	140,000	140,000	153,319
PVTPL Cameron Lng Llc	3.302%	1/15/2035	670,000	688,686	756,067
PVTPL Cantor Fitzgerald L P Secd	4.875%	5/1/2024	3,000,000	3,001,500	3,339,821
PVTPL Cargillnt	1.375%	7/23/2023	490,000	490,587	502,233
PVTPL Carlson Travel	10.500%	3/31/2025	2,298,648	2,272,739	2,373,354
PVTPL Carlson Travel	6.750%	12/15/2025	4,400,000	4,422,666	3,624,500
PVTPL Carlson Travel	11.500%	12/15/2026	3,018,999	2,929,730	1,637,807
PVTPL Carnival Corp	10.500%	2/1/2026	1,590,000	1,625,006	1,852,350
PVTPL Carnival Corp	9.875%	8/1/2027	1,650,000	1,667,250	1,897,500
PVTPL Carnival Corp 144A	7.625%	3/1/2026	1,100,000	1,110,750	1,198,439
PVTPL Cars	6.375%	11/1/2028	900,000	906,750	955,323

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Carvana Auto Receivables Tr	2.010%	3/17/2025	1,000,000	1,020,469	1,015,799
PVTPL Carvana Auto Receivables Tr 2019-3A CI B 144A	2.510%	4/15/2024	750,000	749,858	763,699
PVTPL Catalent Pharma Solutions	5.000%	7/15/2027	545,000	545,000	575,596
PVTPL Ccm Mergersr	6.375%	5/1/2026	800,000	800,000	840,000
PVTPL CCO HLDGS Llc 144A	5.000%	2/1/2028	1,905,000	1,893,150	2,014,538
PVTPL CCO HLDGS Llc/Cap Corp	4.750%	3/1/2030	1,545,000	1,529,750	1,667,055
PVTPL CCO HLDGS Llc/CCO	4.250%	2/1/2031	1,750,000	1,755,000	1,844,255
PVTPL CCO HLDGS Llc/CCO HLDGS Cap Corp	5.375%	6/1/2029	500,000	500,000	548,125
PVTPL CCO HLDGS Llc/CCO HLDGS Cap Corp	4.500%	8/15/2030	4,360,000	4,410,000	4,627,050
PVTPL CCO HLDGS Llc/CCO HLDGS Cap Corp Bnds	5.750%	2/15/2026	1,625,000	1,646,219	1,676,756
PVTPL CCO HLDGS Llc/CCO HLDGS Cap Corp Sr	5.875%	5/1/2027	2,160,000	2,124,748	2,243,700
PVTPL CCO HLDGS Llc/CCO HLDGS Cap Corp Sr	4.500%	5/1/2032	3,940,000	3,966,250	4,206,817
PVTPL Centene Corp	5.375%	8/15/2026	515,000	513,788	543,969
PVTPL Centene Escrow I Corp Sr	5.375%	6/1/2026	495,000	497,175	522,081
PVTPL Century Alum Co Sr Secd	12.000%	7/1/2025	1,250,000	1,275,125	1,312,500
PVTPL CFX x Escrow Corp	6.375%	2/15/2026	700,000	711,148	747,250
PVTPL Charles Riv Lab Intlr	5.500%	4/1/2026	1,455,000	1,465,727	1,523,967
PVTPL Churchill Downs	5.500%	4/1/2027	2,385,000	2,372,168	2,525,119
PVTPL Churchill Downs	4.750%	1/15/2028	1,430,000	1,429,125	1,505,075
PVTPL Citigroup Coml Mtg Tr	2.659%	12/15/2036	2,640,000	2,640,000	2,597,335
PVTPL Citigroup Coml Mtg Tr 2019-Smrt Coml Mtg	4.380%	1/10/2036	10,000,000	10,299,559	10,766,963
PVTPL Clean Hbrssr	4.875%	7/15/2027	610,000	631,206	636,419
PVTPL CMO Bamll Coml Mtg Secs	2.909%	11/15/2030	3,940,000	3,940,000	3,943,606
PVTPL CMO Bank	4.255%	5/15/2061	5,750,000	5,922,240	6,832,653
PVTPL CMO Bx Coml Mtg	1.159%	11/15/2032	725,000	725,344	726,162
PVTPL CMO Bx Coml Mtg Tr 2019-XI Coml	2.159%	10/15/2036	2,677,020	2,679,530	2,636,752
PVTPL CMO Bx Coml Mtg Tr 2020-Vkng	1.089%	10/15/2037	585,000	585,000	585,000
PVTPL CMO Chase Mtg Tr	3.750%	12/25/2045	1,234,401	1,284,597	1,285,058
PVTPL CMO Cim Tr 2019-Inv2 Mtg Passthr Ctf CI A-15 144A Var Rt	4.000%	5/25/2049	4,630,732	4,786,692	4,735,985
PVTPL CMO Citigroup Coml Mtg Tr	4.149%	1/10/2036	500,000	545,039	543,402
PVTPL CMO Citigroup Coml Mtg Tr	3.341%	5/10/2036	625,000	664,087	667,049
PVTPL CMO Comm Mtg Tr	2.896%	2/10/2037	525,000	540,734	523,545
PVTPL CMO Credit Suisse Mortgage Trust	2.761%	4/5/2033	930,000	939,299	928,309
PVTPL CMO Credit Suisse Mortgage Trust	3.953%	9/15/2037	1,190,000	1,259,638	1,205,148
PVTPL CMO CSMC	2.809%	5/15/2036	2,940,000	2,940,000	2,903,611
PVTPL CMO CSMC 2017-Fha1 Tr Mtg Backed	3.250%	4/25/2047	8,794,407	8,904,337	9,147,770
PVTPL CMO Dbubs 2011-L	5.535%	11/10/2046	890,000	998,330	892,196
PVTPL CMO Freddie Mac Stacr Sr 20-Dna2 CI M2	1.998%	2/25/2050	1,170,000	1,158,300	1,162,820
PVTPL CMO Fremf 2012-K23 Mtg Tr Mltifam Mtg Passthr CI B 144A Var Rt	3.781%	10/25/2045	5,050,000	5,247,266	5,257,336

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL CMO Fremf Mortgage Trust	4.365%	12/25/2046	5,765,000	5,900,628	6,278,280
PVTPL CMO Fremf Mtg Tr	3.619%	11/25/2045	3,834,000	4,013,144	4,008,913
PVTPL CMO Gs Mtg Secs Corp Tr 2018-Srp5 Coml Mtg Passthru Ctf CI A	1.459%	9/15/2031	3,090,000	3,090,000	2,608,414
PVTPL CMO J P Morgan Mtg Srs 20-5 CI A 3 Var Rt	3.000%	12/25/2050	323,124	333,221	332,287
PVTPL CMO J P Morgan Mtg Tr 2018-3 CI A-5	3.500%	9/25/2048	117,444	119,481	118,236
PVTPL CMO J P Morgan Mtg Tr 2020-1 Ctf CI A-4 144A Var Rt 06-25-2050	3.500%	6/25/2050	134,350	137,100	136,449
PVTPL CMO La Hipotecaria Panamanian Mtg 2007-1 Tr Ctf 144A	4.500%	12/23/2036	1,627,206	1,625,680	1,627,525
PVTPL CMO Legacy Mtg Asset Tr Ser-19-Gs7 CI A1 Var 06-25-2059	3.250%	11/25/2059	2,824,449	2,823,041	2,829,111
PVTPL CMO Mastr Specialized Ln Tr	7.000%	8/25/2034	42,778	42,579	36,881
PVTPL CMO MI-CFCc Coml Mtg Tr 2007-5 CI Ajfl	5.450%	8/12/2048	14,521	12,810	8,059
PVTPL CMO New Resdntl Mtg Ln Tr 2019-Nqm2 CI A1 Var Rt	3.600%	4/25/2049	2,733,694	2,739,161	2,754,595
PVTPL CMO New Residential Mtg 19-6A Mtg Backed	4.000%	9/25/2059	1,031,643	1,144,399	1,145,367
PVTPL CMO Rosslyn Portfolio Tr	1.939%	6/15/2033	725,189	725,189	726,810
PVTPL CMO Sequoia Mtg Tr 2014-4 Mtg Passthru Ctf CI A-6 11-25-2044	3.500%	11/25/2044	244,500	248,129	247,710
PVTPL CMO Sequoia Mtg Tr 2017-2 Mtg Passthru Ctf CI A-4 144A 03-25-2047	3.500%	2/25/2047	67,214	68,475	67,648
PVTPL CMO Wells Fargo Coml Mtg Sr 2019-Jwdr CI A	2.584%	9/15/2031	1,750,000	1,737,334	1,753,897
PVTPL CMO Wfrbs Coml Mtg Tr	5.017%	9/15/2046	1,100,000	1,102,664	854,351
PVTPL CMOj P Morgan Mtg Tr	3.500%	5/25/2047	35,677	36,546	35,807
PVTPL Cogent Communications Group	5.375%	3/1/2022	1,550,000	1,572,319	1,594,562
PVTPL Cold Storage Tr	1.059%	11/15/2037	950,000	950,000	953,194
PVTPL Commscope Fin Llc 144A	8.250%	3/1/2027	2,411,000	2,438,145	2,573,742
PVTPL Compass Minerals International	6.750%	12/1/2027	1,910,000	1,942,528	2,067,575
PVTPL Compass Minerals Intl	4.875%	7/15/2024	800,000	790,625	830,000
PVTPL Cox Communicationsnew	4.600%	8/15/2047	3,000,000	2,974,620	3,879,701
PVTPL Credit Accep Corp Mich Sr	5.125%	12/31/2024	1,025,000	1,026,250	1,066,000
PVTPL Credit Suisse Mortgage Trust	1.109%	12/15/2030	2,090,000	2,090,000	2,051,459
PVTPL CSC HLDGS Llc Sr	5.750%	1/15/2030	2,000,000	2,019,804	2,192,500
PVTPL Darling Ingredientsformerly Darlin	5.250%	4/15/2027	565,000	604,550	600,764
PVTPL Dave & Busters	7.625%	11/1/2025	900,000	900,000	947,250
PVTPL Db Master Fin Llc 2017-1 Sr Secd	4.030%	11/20/2047	34,038	36,065	36,145
PVTPL DCp Mid Stream Operating	6.450%	11/3/2036	120,000	126,000	129,600
PVTPL Dealer Tire Llc/Dt Issuer Llc	8.000%	2/1/2028	600,000	603,000	631,758
PVTPL Delta Airlines	4.750%	10/20/2028	1,500,000	1,500,000	1,637,269
PVTPL Diamond 1 Fin Corp/Diamond 2 Bnds 144A	8.350%	7/15/2046	2,500,000	2,498,000	3,782,043
PVTPL Diamond Sports Gr/Diamon	6.625%	8/15/2027	1,300,000	1,002,815	786,500
PVTPL Discovery Communications Llc	4.000%	9/15/2055	450,000	377,205	503,684
PVTPL Dividend Solar Lns	4.250%	12/20/2038	2,285,427	2,285,168	2,381,541

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Dominos Pizza Master Issuer LI Dominos S 2015-1 Sr Secd	4.474%	10/25/2045	861,750	890,868	910,689
PVTPL DPI	4.125%	7/1/2025	1,500,000	1,500,000	1,619,355
PVTPL Edgewell Pers Care Co Sr	5.500%	6/1/2028	1,065,000	1,065,000	1,144,556
PVTPL Endeavor Energy Resource	6.625%	7/15/2025	480,000	480,000	513,600
PVTPL Endo Designated Activity Co	9.500%	7/31/2027	750,000	562,836	837,188
PVTPL Endo Designated Activity Co	6.000%	6/30/2028	1,049,000	707,405	891,650
PVTPL Eqm Midstream Partners LP Sr	6.000%	7/1/2025	660,000	662,750	722,700
PVTPL Eqm Midstream Partners Lp Sr	6.500%	7/1/2027	595,000	595,000	669,991
PVTPL Everbank Mtg Ln Tr	3.500%	2/25/2048	1,186,907	1,172,070	1,209,393
PVTPL Exide Global HLDG Neth C V	10.750%	6/30/2024	895,000	716,000	716,000
PVTPL Expedia Group	4.625%	8/1/2027	400,000	399,988	446,802
PVTPL Expedia Groupformerly Expediainc	4.625%	8/1/2027	790,000	815,653	882,434
PVTPL Expedia Groupformerly Expediainc Sr	6.250%	5/1/2025	3,600,000	3,635,625	4,172,762
PVTPL Expedia Groupformerly Expediainc Sr	7.000%	5/1/2025	735,000	738,189	810,126
PVTPL Fair Isaac	5.250%	5/15/2026	940,000	943,412	1,069,250
PVTPL Fidelity & Guaranty Life Hold Inc	5.500%	5/1/2025	1,000,000	995,612	1,167,000
PVTPL Firstfed Corp	8.110%	5/15/2024	95,753	123,283	20,680
PVTPL Firstfed Corp Firstfed Cor 1996-1 B	8.060%	10/15/2022	12,691	17,133	5
PVTPL Fishers Lane Assocs Llc	3.666%	8/5/2030	4,236,972	4,259,338	4,756,874
PVTPL Fremf	3.929%	8/25/2047	3,711,000	3,799,281	3,750,272
PVTPL FS Energy & Pwr Fd	7.500%	8/15/2023	5,150,000	5,014,097	4,911,812
PVTPL FXI HLDGS	7.875%	11/1/2024	821,000	801,440	827,158
PVTPL Genworth Mtg HLDGSsr	6.500%	8/15/2025	1,150,000	1,156,681	1,244,875
PVTPL G-III Apparel Group Ltd 144A	7.875%	8/15/2025	1,335,000	1,337,925	1,455,150
PVTPL Golub Cap Partners Clo	2.778%	7/20/2032	1,205,000	1,205,000	1,207,416
PVTPL Graphic Packaging Intl Llc	3.500%	3/1/2029	500,000	500,000	511,250
PVTPL Hanesbrandssr 144A	4.875%	5/15/2026	250,000	241,825	271,562
PVTPL Hardees Fdg Llc/Carls Jr Fdg Llc 2020-1 Sr Secd	3.981%	12/20/2050	1,340,000	1,340,000	1,373,594
PVTPL Harvest Midstream Ilp	7.500%	9/1/2028	1,105,000	1,105,000	1,175,444
PVTPL Hertz Vehicle Financing Llc	2.670%	12/26/2025	290,160	290,158	290,520
PVTPL High Str Fdg Tr I	4.111%	2/15/2028	4,000,000	4,079,440	4,591,807
PVTPL Hill-Rom HLDGSsr	5.000%	2/15/2025	690,000	690,000	708,975
PVTPL Hilton Domestic Oper Co	4.000%	5/1/2031	975,000	975,581	1,028,732
PVTPL Holly Energy Partners Lp/Holly Energy	5.000%	2/1/2028	710,000	708,110	715,325
PVTPL Hologic	3.250%	2/15/2029	1,800,000	1,800,000	1,831,500
PVTPL HologicSr	4.625%	2/1/2028	700,000	701,250	742,875
PVTPL IHS Markit Ltd 144A	5.000%	11/1/2022	3,500,000	3,529,562	3,742,409
PVTPL IMS Healthsr	5.000%	10/15/2026	1,975,000	2,000,950	2,063,875
PVTPL Innophos HLDGS	9.375%	2/15/2028	1,595,000	1,621,550	1,746,525
PVTPL Installed Bldg Prodssr	5.750%	2/1/2028	1,390,000	1,413,772	1,480,350
PVTPL Interface	5.500%	12/1/2028	750,000	756,015	789,375
PVTPL International Game Technology	6.250%	1/15/2027	1,645,000	1,658,249	1,883,772
PVTPL Intl Fcstone	8.625%	6/15/2025	400,000	399,150	435,000

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Iqvia Inc	5.000%	5/15/2027	1,000,000	1,000,000	1,063,025
PVTPL Itron Inc	5.000%	1/15/2026	2,830,000	2,785,962	2,890,138
PVTPL J P Morgan Mtg	3.500%	10/25/2048	3,373,724	3,412,015	3,449,424
PVTPL J P Morgan Mtg Tr	3.500%	9/25/2048	2,492,926	2,462,859	2,564,897
PVTPL J P Morgan Mtg Tr	3.500%	10/25/2048	1,521,985	1,492,259	1,556,260
PVTPL Jacobs Entmtrs Secd	7.875%	2/1/2024	714,000	726,049	730,958
PVTPL James Hardie Intl	5.000%	1/15/2028	1,600,000	1,540,254	1,699,472
PVTPL James Hardie Intl Fin Designated Activit	4.750%	1/15/2025	2,055,000	1,998,988	2,090,367
PVTPL JBG Rockville Nci Campus Llc	3.900%	7/15/2023	1,621,247	1,703,928	1,652,237
PVTPL JDA Escr Llc JDA Bd Finsrnt 144A	7.375%	10/15/2024	1,940,000	2,005,256	1,973,950
PVTPL Jefferies Fin Llc Secd	6.250%	6/3/2026	1,300,000	1,305,250	1,345,909
PVTPL JGWPT Xxv Llc Ast Backed	4.210%	2/16/2065	1,403,264	1,462,176	1,644,417
PVTPL JGWPT Xxvi Llc	3.840%	10/15/2059	3,525,580	3,613,803	3,974,760
PVTPL Joseph T Ryerson & Son 144A	8.500%	8/1/2028	810,000	810,000	917,325
PVTPL Ken Garff Automotive Llc	4.875%	9/15/2028	950,000	950,319	988,000
PVTPL Keystone Pwr Pass Thru Holders Llc/ Con Corp	13.000%	6/1/2024	771,524	2,421,018	690,514
PVTPL KFC HLDG Co/Pizza Hut HLDGS Llc/ Taco 144A Bnds	5.250%	6/1/2026	1,854,000	1,855,638	1,923,525
PVTPL KFC HLDG Pizza Hut Taco	4.750%	6/1/2027	1,140,000	1,112,831	1,203,851
PVTPL Kkr Group Fin Co II Llc	5.500%	2/1/2043	110,000	112,008	145,178
PVTPL Kodiak Cdo I Ltd Kodiak Cdoser 2006-1A Cl	3.242%	8/7/2037	420,811	384,503	15,296
PVTPL KopperSpa	6.000%	2/15/2025	1,460,000	1,405,892	1,503,800
PVTPL Korn Ferry	4.625%	12/15/2027	1,035,000	1,041,385	1,076,400
PVTPL Kraft Heinz Foods Co GTD Sr	4.250%	3/1/2031	1,000,000	1,000,000	1,115,058
PVTPL Lamb Weston HLDGS	4.875%	5/15/2028	450,000	450,000	502,312
PVTPL Land O Lakes	6.000%	11/15/2022	1,585,000	1,624,830	1,701,195
PVTPL Land O Lakes Cap Tr I Cap Secs 144A	7.450%	3/15/2028	1,500,000	1,684,150	1,704,375
PVTPL Lcpr Sr Secd Fing Designated Activity Co	6.750%	10/15/2027	3,922,000	3,975,471	4,221,052
PVTPL Leidosnt 144A	3.625%	5/15/2025	5,400,000	5,878,980	6,037,686
PVTPL Lifepoint Health	5.375%	1/15/2029	850,000	850,000	848,172
PVTPL Lithia Motors	4.625%	12/15/2027	445,000	445,000	469,475
PVTPL Lithia Mtrs	4.375%	1/15/2031	750,000	750,000	804,375
PVTPL Live Nation Entmt	0.000%	1/15/2028	400,000	400,000	404,160
PVTPL LPL HLDGS	5.750%	9/15/2025	2,870,000	2,914,358	2,968,785
PVTPL Lpl HLDGS	4.625%	11/15/2027	500,000	493,125	517,500
PVTPL Mars Inc	2.700%	4/1/2025	390,000	389,743	422,067
PVTPL Mars Inc	3.200%	4/1/2030	210,000	209,380	241,466
PVTPL Mattel	5.875%	12/15/2027	500,000	510,567	555,625
PVTPL Mattel 144A	6.750%	12/31/2025	4,900,000	4,722,896	5,171,803
PVTPL Meritor	4.500%	12/15/2028	500,000	500,000	512,500
PVTPL Metlife Cap Tr IV Metlife Capital Tr Iv	7.875%	12/15/2067	600,000	594,474	846,000
PVTPL Metropolitan Life Global Fdg I Medium Te	3.000%	9/19/2027	7,000,000	7,611,590	7,819,264

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL MGM Growth Pptys Oper Partnership Lp/M	4.625%	6/15/2025	1,000,000	1,000,000	1,071,000
PVTPL MGM Growth Pptys Oper Partnership Lp/M	3.875%	2/15/2029	2,400,000	2,400,000	2,454,000
PVTPL Mileage Plus HLDGS Llc/Mileage Plus In	6.500%	6/20/2027	2,375,000	2,411,612	2,553,125
PVTPL Molina Healthcare	3.875%	11/15/2030	1,000,000	1,000,000	1,072,500
PVTPL Moss Creek Res HLDGS	7.500%	1/15/2026	1,160,000	1,167,285	881,600
PVTPL Mph Acquisition HLDGS Llc Sr	5.750%	11/1/2028	1,000,000	1,000,000	982,800
PVTPL MSCI	4.000%	11/15/2029	2,400,000	2,400,000	2,556,000
PVTPL MSCIsr	3.875%	2/15/2031	2,820,000	2,820,000	2,982,150
PVTPL MSCIt	4.750%	8/1/2026	2,100,000	2,049,825	2,189,229
PVTPL National Secs Clearing Corp Sr	1.200%	4/23/2023	440,000	439,586	448,780
PVTPL National Secs Clearing Corp Sr	1.500%	4/23/2025	360,000	359,291	372,656
PVTPL Nationwide Mut Ins Co	2.507%	12/15/2024	550,000	548,625	549,587
PVTPL Nationwide Mut Ins Co Surplus	9.375%	8/15/2039	4,400,000	6,976,940	7,660,702
PVTPL Natixis Coml Mtg Sr 2019-Fame CI A	3.047%	8/15/2036	1,850,000	1,905,493	1,837,291
PVTPL Natural Resource Partners LP Nrp Fin	9.125%	6/30/2025	950,000	957,000	869,250
PVTPL Navient Private Ed Refi Ln Tr 2019-Fa CI A2	2.600%	8/15/2068	3,390,000	3,393,894	3,501,315
PVTPL Navient Student Ln Tr 2016-5	1.398%	6/25/2065	1,024,462	1,033,586	1,037,505
PVTPL Neon HLDGSsnr Nts	10.125%	4/1/2026	1,540,000	1,521,024	1,682,450
PVTPL Netflix	5.375%	11/15/2029	750,000	750,000	884,062
PVTPL Netflix	4.875%	6/15/2030	865,000	865,000	994,750
PVTPL New Eng Mut Life Ins Co Surp	7.875%	2/15/2024	470,000	594,426	562,479
PVTPL Nexstar Escrowsr	5.625%	7/15/2027	855,000	897,750	915,919
PVTPL Nextera Energy Oper Partners Lp	3.875%	10/15/2026	1,135,000	1,140,000	1,211,612
PVTPL NGPI Pipeco Llc	4.875%	8/15/2027	1,550,000	1,571,031	1,756,083
PVTPL Nine Energy Svc	8.750%	11/1/2023	1,809,000	1,498,441	805,005
PVTPL Northwestern Mut Life Ins Co Surplus	3.850%	9/30/2047	660,000	671,748	777,289
PVTPL Novelis Corp	4.750%	1/30/2030	1,200,000	1,200,000	1,292,838
PVTPL Novelis Corp 144A	5.875%	9/30/2026	5,300,000	5,112,466	5,538,500
PVTPL NRG Energy	3.625%	2/15/2031	1,000,000	1,000,000	1,028,800
PVTPL Nutrition & Biosciences	3.268%	11/15/2040	445,000	448,711	478,197
PVTPL Orion 2006-1 Ltd Orion 2006-1 Llc CI D 144A Var Rt	5.177%	9/10/2046	326,421	317,364	-
PVTPL Outfront Media Cap Llc Outfront Media Cap Corp	5.000%	8/15/2027	1,685,000	1,685,000	1,714,488
PVTPL Par Pharmaceutical	7.500%	4/1/2027	1,703,000	1,929,486	1,847,755
PVTPL Parsley Energy Llc/Finan 144A	5.375%	1/15/2025	40,000	40,020	41,136
PVTPL Parsley Energy Llc/Parsley Fin Corp Sr	5.250%	8/15/2025	855,000	865,562	890,482
PVTPL Pattern Energy Operations Lp/Pattern E	4.500%	8/15/2028	1,100,000	1,128,140	1,160,500
PVTPL PBF HLDG Co Llc	9.250%	5/15/2025	1,475,000	1,457,075	1,454,202
PVTPL Penske Truck Leasing Co L P/Ptl Fin Co Sr	1.200%	11/15/2025	3,000,000	2,995,170	3,025,663
PVTPL Pershing Rd Dev Co Llc Irs Fac Ls Nts 144A	0.625%	9/1/2026	602,140	552,862	588,682

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Pheaa Stud Ln Tr	0.738%	8/25/2040	1,445,655	1,445,655	1,427,161
PVTPL Pm Gen Purchaser Llc	9.500%	10/1/2028	1,200,000	1,205,000	1,329,000
PVTPL Poindexter J Bsr	7.125%	4/15/2026	2,735,000	2,723,445	2,892,262
PVTPL Powdr Corp	6.000%	8/1/2025	350,000	350,000	368,375
PVTPL PRA Group	7.375%	9/1/2025	950,000	950,000	1,026,000
PVTPL President & Fellows Harvard Cg Taxable Bd 2008D 144A	6.500%	1/15/2039	425,000	595,505	687,956
PVTPL Prestige Brands	6.375%	3/1/2024	3,410,000	3,509,269	3,486,725
PVTPL Prestige Brands	5.125%	1/15/2028	1,392,000	1,385,925	1,484,220
PVTPL Prime Sec Svcs Borrower Llc	3.375%	8/31/2027	565,000	569,944	560,762
PVTPL Prime Sec Svcs Borrower Llc/Prime Fin	5.750%	4/15/2026	5,365,000	5,756,900	5,874,675
PVTPL Providence Svc Corp Sr	5.875%	11/15/2025	1,000,000	1,012,575	1,057,500
PVTPL Qualitytech Lp/Qts Fin Corp	3.875%	10/1/2028	1,600,000	1,596,625	1,632,000
PVTPL Reliance Std Life Global Fdg II Med Term	2.750%	1/21/2027	5,125,000	5,200,235	5,385,125
PVTPL Ruby Pipeline Llc	7.750%	4/1/2022	2,870,417	2,606,334	2,841,472
PVTPL Sba Tower Tr Secd Tower Rev Secs 2017-1C 144A	3.168%	4/11/2022	7,111,000	7,019,767	7,168,282
PVTPL Sba Tower Trust	3.448%	3/15/2048	3,426,000	3,408,024	3,633,146
PVTPL Schlumberger HLDGS Corp	3.900%	5/17/2028	635,000	628,032	717,627
PVTPL Schlumberger HLDGS Corp Sr	4.000%	12/21/2025	450,000	449,708	511,341
PVTPL Sealed Air Corp New	4.000%	12/1/2027	1,925,000	1,939,438	2,054,938
PVTPL Select Medical Corp	6.250%	8/15/2026	670,000	710,200	721,536
PVTPL Shea Homes Ltd Partnership/Shea Homes	4.750%	2/15/2028	1,400,000	1,403,925	1,449,000
PVTPL Silversea Cruise Fin Ltd GTD Sr Secd	7.250%	2/1/2025	2,435,000	2,226,838	2,520,225
PVTPL Skymiles Ip Ltd	4.500%	10/20/2025	1,100,000	1,100,000	1,175,745
PVTPL Smithfield Foods	3.000%	10/15/2030	720,000	717,269	761,815
PVTPL Sonic Cap Llc	3.845%	1/20/2050	619,792	619,792	661,305
PVTPL Spectrum Brands	5.000%	10/1/2029	20,000	20,250	21,478
PVTPL Spectrum Brands	5.500%	7/15/2030	850,000	850,000	915,875
PVTPL Spirit Ip Cayman Ltd/Spirit Loyalty Ca	8.000%	9/20/2025	1,000,000	1,017,201	1,120,000
PVTPL SS&C Technologies 144A	5.500%	9/30/2027	1,520,000	1,520,000	1,623,390
PVTPL Stevens HLDG Co	6.125%	10/1/2026	1,000,000	1,014,816	1,080,000
PVTPL Stl HLDG Co Llc	7.500%	2/15/2026	850,000	850,375	871,250
PVTPL Structured Ast Secs Corp Mtg Ln Tr2006-Ars1 CI A1 Var Rt	0.368%	2/25/2036	3,774,108	1,980,887	147,108
PVTPL Summit Materials Llc	5.125%	6/1/2025	750,000	733,175	763,125
PVTPL Summit Matls Llc	6.500%	3/15/2027	1,450,000	1,452,260	1,540,625
PVTPL Summit Matls Llc/Summit Matls Fin Corp 144A	5.250%	1/15/2029	1,035,000	1,035,000	1,086,750
PVTPL Sunoco Lp/Sunoco Fin Corp	4.500%	5/15/2029	970,000	970,000	1,008,800
PVTPL Suttonpark Structured Settlements	4.920%	11/15/2058	1,881,906	1,879,661	2,166,441
PVTPL Switch Ltd	3.750%	9/15/2028	1,200,000	1,205,809	1,218,000
PVTPL Taco Bell Fdg Llc 2018-1 Sr Secd	4.940%	11/25/2048	940,800	995,459	1,037,712
PVTPL Tallgrass Energy Partners Lp/Tallgrass	7.500%	10/1/2025	650,000	650,000	701,734

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Tallgrass Energy Partners Lp/Tallgrass Sr	5.500%	9/15/2024	2,415,000	2,427,655	2,457,262
PVTPL Teachers Ins	4.900%	9/15/2044	90,000	98,048	121,842
PVTPL Teleflexsr	4.250%	6/1/2028	1,100,000	1,114,895	1,166,000
PVTPL Tenet Healthcare Corp	4.875%	1/1/2026	4,610,000	4,653,876	4,822,567
PVTPL Tennecosr Secd	7.875%	1/15/2029	800,000	800,000	898,208
PVTPL Tennessee Gas Pipeline Co Sr	2.900%	3/1/2030	670,000	669,801	716,458
PVTPL Tharaldson Hotel Portfolio	0.903%	11/11/2034	437,443	437,170	424,277
PVTPL The Vanguard Group, Inc.Series J Sr Notes	3.050%	8/22/2050	690,000	690,000	653,375
PVTPL T-Mobile USA	3.500%	4/15/2025	2,040,000	2,146,121	2,254,159
PVTPL T-Mobile USA	2.550%	2/15/2031	300,000	312,954	315,021
PVTPL T-Mobile USA	2.250%	11/15/2031	6,665,000	6,682,862	6,840,556
PVTPL T-Mobile USAsr Secd	3.875%	4/15/2030	1,160,000	1,151,625	1,343,512
PVTPL Towd Pt Mtg Tr	2.750%	5/25/2055	1,012,189	1,013,973	1,019,567
PVTPL Townsquare Media	0.000%	2/1/2026	265,000	265,000	277,542
PVTPL Tpc Groupsr Secd	10.500%	8/1/2024	4,050,000	4,180,162	3,341,250
PVTPL Transdigm	6.250%	3/15/2026	5,400,000	5,448,800	5,751,000
PVTPL Transdigm Inc	8.000%	12/15/2025	750,000	750,000	828,975
PVTPL Transocean Pontus Ltd	6.125%	8/1/2025	585,000	579,150	555,744
PVTPL Transocean Poseidon Ltd Sr Secd	6.875%	2/1/2027	500,000	496,250	455,000
PVTPL Transocean Sentry Ltd	5.375%	5/15/2023	816,562	812,479	743,071
PVTPL Triton Container Fin VIII Llc	2.110%	9/20/2045	934,704	934,530	945,580
PVTPL Ttx Co Medium Term Nts Book Entry	4.400%	5/1/2021	3,000,000	3,310,590	3,037,377
PVTPL Twin Riv Worldwide HLDGSsr Nt	6.750%	6/1/2027	1,680,000	1,701,566	1,801,800
PVTPL U S Concrete Inc	5.125%	3/1/2029	1,500,000	1,513,875	1,545,000
PVTPL Uber Technologies	7.500%	5/15/2025	600,000	600,000	648,132
PVTPL United Nat Foodssr	6.750%	10/15/2028	1,400,000	1,400,000	1,464,722
PVTPL USAa Cap Corp Medium Term Nts Book Entry	1.500%	5/1/2023	150,000	149,814	153,863
PVTPL Usis Merger Sub	6.875%	5/1/2025	2,175,000	2,128,422	2,229,375
PVTPL Vail Resorts	6.250%	5/15/2025	650,000	650,000	693,875
PVTPL Varex Imaging Corporation	7.875%	10/15/2027	1,350,000	1,350,000	1,437,750
PVTPL Veritas Us Inc/Veritas Bermuda Ltd	7.500%	9/1/2025	500,000	510,000	513,125
PVTPL Verizon Communications	2.987%	10/30/2056	5,703,000	5,855,542	5,740,714
PVTPL Vici Pptys Lp/Vici	4.125%	8/15/2030	400,000	394,330	422,252
PVTPL Viper Energy Partners Lp	5.375%	11/1/2027	700,000	700,000	731,500
PVTPL Vistra Operations Co Llc	5.000%	7/31/2027	1,680,000	1,685,334	1,780,800
PVTPL Vizient	6.250%	5/15/2027	850,000	864,955	913,750
PVTPL Watco Cos Llc/Watco Fin Corp Sr	6.500%	6/15/2027	2,550,000	2,550,000	2,760,375
PVTPL Wea Fin Llc	4.750%	9/17/2044	1,580,000	1,746,200	1,708,786
PVTPL Wesco Distr	7.125%	6/15/2025	1,205,000	1,205,000	1,325,295
PVTPL Wex	4.750%	2/1/2023	1,000,000	977,500	1,001,250
PVTPL Yum Brandssr	7.750%	4/1/2025	750,000	764,250	830,625
PVTPL1 Nielsen Fin Llc 144A	5.000%	4/15/2022	1,451,000	1,453,597	1,454,816
PVTPLABN Worldwide	5.750%	8/15/2026	975,000	975,075	1,031,062



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
QEP Res	5.375%	10/1/2022	500,000	450,500	520,625
QEP Res	5.625%	3/1/2026	1,350,000	1,140,375	1,480,342
QEP Resources	5.250%	5/1/2023	1,134,000	1,073,930	1,193,535
Quanta Svcs	2.900%	10/1/2030	2,000,000	1,993,260	2,144,313
Qvc	4.375%	3/15/2023	7,045,000	7,329,407	7,388,444
Range Res Corp	5.875%	7/1/2022	1,226,000	1,213,561	1,226,000
Range Res Corp	5.000%	3/15/2023	10,750,000	8,830,826	10,481,250
Range Res Corp	9.250%	2/1/2026	4,147,000	4,244,798	4,333,615
Rasc	0.368%	1/25/2037	1,210,000	1,132,106	1,129,755
Raytheon	2.250%	7/1/2030	460,000	459,411	488,609
Raytheon Technologies Corp	3.150%	12/15/2024	220,000	236,698	238,989
Raytheon Technologies Corp	4.875%	10/15/2040	215,000	280,893	280,056
Realogy Group Llc	0.000%	2/8/2025	159,589	154,003	156,510
Regency Energy	5.875%	3/1/2022	510,000	520,364	533,218
Regions Finl Corp	7.375%	12/10/2037	2,644,000	3,530,636	4,034,507
Reins Group Amer	3.150%	6/15/2030	1,500,000	1,530,765	1,640,126
Rep Services	2.500%	8/15/2024	360,000	359,424	384,436
Republic Svcs Inc	0.875%	11/15/2025	165,000	164,832	166,255
Resdntl Ast Mtg	1.273%	8/25/2033	731,531	453,362	722,491
Rexford Indl Rlty	2.125%	12/1/2030	3,275,000	3,276,474	3,279,298
RHP Hotel Pptys Lp & RHP Fin Corp	4.750%	10/15/2027	1,680,000	1,683,128	1,738,800
Rli Corp	4.875%	9/15/2023	250,000	249,285	272,511
Rockies Express	4.800%	5/15/2030	1,000,000	999,340	1,018,165
Rock-Tenn Co	4.000%	3/1/2023	250,000	247,984	265,562
Rohm & Haas Co	7.850%	7/15/2029	535,000	755,062	747,117
Ross Stores	4.600%	4/15/2025	4,000,000	3,994,640	4,614,426
S Carolina Elec &	6.050%	1/15/2038	1,500,000	1,776,094	2,228,682
S Carolina Elec &	4.600%	6/15/2043	5,523,000	5,416,369	7,409,479
Safina Ltd	1.550%	1/15/2022	122,128	120,992	122,812
Salesforce	3.250%	4/11/2023	510,000	509,694	543,307
Salesforce	3.700%	4/11/2028	170,000	171,574	200,586
San Clemente	3.585%	8/27/2021	26,295	28,205	26,633
Sandalwood 2013 Llc	2.836%	7/10/2025	410,045	432,672	431,076
Sands China Ltd	5.400%	8/8/2028	340,000	350,261	397,939
Santander Dr Auto	3.210%	9/15/2023	440,169	444,794	442,014
Santander Dr Auto	0.960%	11/15/2024	310,000	309,958	311,911
Santander Dr Auto	0.730%	3/17/2025	220,000	219,991	220,694
Santander HLDGS	3.450%	6/2/2025	10,000,000	10,837,905	10,921,045
SBA Communications Corp New Sr	3.875%	2/15/2027	1,100,000	1,102,690	1,152,580
Sci Applications	7.125%	7/1/2032	270,000	369,082	364,378
Sci Applications	5.500%	7/1/2033	150,000	186,918	183,834
Scih Salt Holdings	0.000%	3/9/2027	1,890,500	1,871,595	1,888,137
Scripps E W Co Oh	5.125%	5/15/2025	750,000	765,000	765,551
Scripps Escrow	5.875%	7/15/2027	450,000	470,250	470,115
Sempra Energy	3.400%	2/1/2028	145,000	132,922	165,144

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Sempra Energy	4.000%	2/1/2048	300,000	353,562	357,460
Sensata	3.750%	2/15/2031	905,000	919,444	938,105
Service Corp Intl	7.500%	4/1/2027	150,000	168,000	182,625
Service Corp Intl	3.375%	8/15/2030	1,180,000	1,180,000	1,227,448
Servicemaster Fdg Llc 2020-1 Sr Secd	2.841%	1/30/2051	550,000	550,000	560,092
Shire Acquisitions	2.400%	9/23/2021	1,350,000	1,348,542	1,367,606
Simon Ppty Group L	3.300%	1/15/2026	1,500,000	1,499,220	1,647,477
Simon Ppty Group L	3.375%	12/1/2027	300,000	326,385	335,256
Simon Ppty Group L	3.250%	9/13/2049	4,500,000	4,482,045	4,608,737
Skymiles Ip Ltd	4.000%	10/20/2027	1,260,000	1,251,200	1,304,528
Slm Pvt Cr Stud Ln Tr 2006-A Stud Ln Bkdnt CI A-5	0.507%	6/15/2039	4,045,982	3,660,956	3,888,598
Small Business	4.430%	5/1/2029	1,268,048	1,346,511	1,401,698
Small Business	4.380%	1/1/2030	1,854,694	1,965,550	2,007,094
Small Business	4.110%	5/1/2030	887,697	920,708	955,182
Small Business	3.290%	8/1/2031	858,804	902,281	917,605
Small Business	2.510%	3/1/2032	194,871	193,576	202,238
Small Business	2.980%	7/1/2037	13,845,740	14,020,733	14,883,827
Small Business Admin	4.050%	12/1/2029	1,835,858	1,985,912	1,980,475
Small Business Admin	2.840%	4/1/2037	4,045,992	4,041,287	4,366,938
Small Business Admin GTD Dev	2.200%	9/1/2032	215,749	214,475	222,251
Small Business Admin GTD Dev Partn	3.210%	3/1/2034	5,037,575	5,200,527	5,403,819
Small Business Admin GTD Dev Partn	2.820%	8/1/2035	5,875,800	5,965,167	6,320,847
Small Business Admin GTD Dev Partn	2.820%	9/1/2035	9,778,597	9,871,891	10,515,662
Small Business Admin GTD Dev Partn Ctf	4.930%	1/1/2024	121,693	121,775	126,631
Small Business Admin GTD Dev Partn Ctf	4.720%	2/1/2024	112,254	113,091	117,026
Small Business Admin GTD Dev Partn Ctf	4.860%	1/1/2025	154,968	161,565	162,695
Small Business Admin GTD Dev Partn Ctf	6.220%	12/1/2028	829,166	908,825	926,123
Small Business Admin GTD Dev Partn Ctf	3.000%	5/1/2034	4,007,273	4,069,743	4,282,958
Small Business Admin GTD Dev Partn Ctf	2.880%	5/1/2037	10,372,359	10,419,591	11,285,241
Small Business Admin GTD Dev Partn Ctf	3.310%	4/1/2038	10,385,717	10,315,055	11,390,354
Small Business Admin GTD Dev Partn Ctf	4.000%	11/1/2043	10,924,378	10,924,378	12,336,838
Small Business Admin GTD Dev Partn Ctf 2005-20G	4.750%	7/1/2025	454,197	465,415	478,288
Small Business Admin GTD Dev Partn Ctf 2007-20E Partn	5.310%	5/1/2027	584,544	632,352	634,859
Small Business Admin GTD Dev Partn Ctf 2008-20A Partn Ctf	5.170%	1/1/2028	1,689,567	1,825,099	1,836,829
Small Business Admin GTD Dev Partn Ctf 2008-20K Partn Ctf	6.770%	11/1/2028	588,303	646,751	657,891
Small Business Admin GTD Dev Partn Ctf 2012-20E CI 1	2.380%	5/1/2032	268,956	266,582	279,514
Small Business Admin GTD Dev Partn Ctf Sr-2018-20B CI-1	3.220%	2/1/2038	13,468,629	13,373,012	14,712,936
Small Business Administration	3.113%	3/10/2029	772,648	772,648	821,862
Small Business Administration	2.210%	2/1/2033	378,327	370,180	391,796
Small Business Administration	3.040%	3/1/2037	12,514,243	12,850,890	13,288,457
Smucker J M Co	2.375%	3/15/2030	3,500,000	3,495,660	3,704,782



U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Southn Nat Gas Co	8.000%	3/1/2032	593,000	751,621	847,032
Southwest Aircls Co	5.125%	6/15/2027	2,105,000	2,105,000	2,504,139
Southwest Aircls Co	3.450%	11/16/2027	300,000	297,132	324,762
Southwestern Energy Co	8.375%	9/15/2028	440,000	440,000	477,400
Southwestn Energy	7.500%	4/1/2026	1,665,000	1,624,154	1,746,585
Southwestn Energy Step CPN	6.450%	1/23/2025	2,350,000	2,032,694	2,444,000
Spcl1 Amern Aircls Pass	5.250%	7/31/2022	2,788,400	2,838,058	2,779,339
Spcl1 Gen Elec Cap Corp	5.875%	1/14/2038	180,000	218,941	243,961
Spectrum Brands	5.750%	7/15/2025	1,230,000	1,294,538	1,270,098
Spirit Aerosystems	5.250%	1/30/2025	1,000,000	995,000	1,007,500
Sprint Cap Corp	6.875%	11/15/2028	8,750,000	8,810,117	11,536,700
Sprint Cap Corp	8.750%	3/15/2032	410,000	424,812	649,184
Sprint Corporation	7.875%	9/15/2023	3,765,000	4,013,998	4,359,117
Sprint Spectrum Co	3.360%	3/20/2023	41,250	41,147	41,638
Starbucks Corp	3.550%	8/15/2029	16,000,000	17,363,744	18,619,208
Structured Ast	0.698%	9/25/2034	2,981,920	2,713,547	2,866,962
Structured Ast Secs Corp	1.183%	7/25/2032	100,385	78,562	100,237
Sunoco Logistics	5.300%	4/1/2044	1,040,000	973,320	1,123,851
Sunoco Lp/Sunoco	6.000%	4/15/2027	800,000	805,745	850,416
Suntrust Bank Bds	4.050%	11/3/2025	255,000	265,830	294,130
Synchrony Card	2.950%	3/15/2025	4,000,000	3,999,795	4,128,523
Synovus Finl Corp	3.125%	11/1/2022	11,755,000	11,598,865	12,205,463
Talos Prodtm Inc	0.000%	1/15/2026	4,655,000	4,236,050	4,529,175
Talos Prodtm Llc/Talos Prodtm Fin	11.000%	4/3/2022	5,264,571	5,285,220	5,420,929
Targa Res Inc/Targa Res Fin Corp	5.375%	2/1/2027	7,615,000	7,969,062	7,998,568
Targa Res Partners Lp/Targa Res Fin	5.500%	3/1/2030	230,000	231,825	249,711
Targa Res Partners/Targa Res Sr	5.875%	4/15/2026	1,000,000	999,696	1,060,220
Target Corp	2.250%	4/15/2025	545,000	569,853	583,400
Teachers Ins	6.850%	12/16/2039	86,000	86,622	135,277
Teachers Ins &	3.300%	5/15/2050	4,000,000	3,994,680	4,358,893
Teleflex	4.875%	6/1/2026	1,250,000	1,178,125	1,301,612
Teleflex	4.625%	11/15/2027	500,000	532,500	537,355
Tenaska Ga	9.500%	2/1/2030	785,952	960,826	917,043
Tennant Co	5.625%	5/1/2025	2,000,000	1,996,229	2,082,500
Tenneco Inc	5.000%	7/15/2026	950,000	841,498	874,000
Tenneconew	5.375%	12/15/2024	870,000	764,665	840,603
Tesla Auto Lease	1.680%	2/20/2024	350,000	354,471	354,956
Texaco Cap Inc	8.000%	8/1/2032	420,000	629,076	653,869
Texas Instrs	1.750%	5/4/2030	310,000	309,469	321,494
Time Warner Cable	6.550%	5/1/2037	1,200,000	1,268,100	1,647,266
Time Warner Cable	7.300%	7/1/2038	390,000	498,490	577,956
Time Warner Cable	5.875%	11/15/2040	210,000	224,287	280,299
Time Warner Cable	4.500%	9/15/2042	2,000,000	1,854,420	2,343,594
Time Warner Entmt	8.375%	7/15/2033	140,000	190,831	216,566
TJX Cosnew	3.500%	4/15/2025	330,000	347,500	368,442

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
TJX Cosnew	3.750%	4/15/2027	90,000	102,555	104,081
T-Mobile USA	5.125%	4/15/2025	2,005,000	1,998,250	2,052,940
T-Mobile USA	6.500%	1/15/2026	2,700,000	2,772,488	2,794,500
T-Mobile USA	4.500%	2/1/2026	1,265,000	1,265,000	1,293,254
T-Mobile USA	5.375%	4/15/2027	3,470,000	3,446,425	3,742,950
T-Mobile USA	3.750%	4/15/2027	100,000	106,139	113,880
T-Mobile USA	4.750%	2/1/2028	3,615,000	3,545,088	3,885,727
T-Mobile USA	2.050%	2/15/2028	100,000	102,659	104,016
T-Mobile USA Inc	6.000%	4/15/2024	800,000	800,000	809,808
Tn Gas Pipeln Co	7.625%	4/1/2037	250,000	353,562	354,490
Toledo Hosp	5.750%	11/15/2038	1,000,000	1,125,925	1,198,791
Toledo Hosp	6.015%	11/15/2048	150,000	180,957	188,080
Toll Bros Fin Corp	4.875%	11/15/2025	2,205,000	2,265,638	2,475,112
Toll Bros Fin Corp	4.875%	3/15/2027	205,000	232,224	234,212
Torchmark Corp	3.800%	9/15/2022	3,594,000	3,616,396	3,788,273
Torchmark Corp	4.550%	9/15/2028	1,150,000	1,378,034	1,380,090
Tote Shipholdings	3.400%	10/16/2040	7,827,000	8,613,026	8,649,576
Towd Pt Mtg Tr	3.500%	4/25/2055	624,642	636,472	628,190
Toyota Auto	2.350%	5/16/2022	1,234,489	1,228,317	1,239,653
Transdigm	0.000%	12/24/2025	2,475,000	2,468,797	2,422,159
Transdigm	6.500%	7/15/2024	865,000	865,000	880,328
Transdigm Uk HLDGS Plc	6.875%	5/15/2026	1,650,000	1,646,210	1,743,308
Transmontaigne	6.125%	2/15/2026	2,250,000	2,187,781	2,261,250
Transocean	5.875%	1/15/2024	702,000	694,980	589,680
Trcntntl Gas Pipe	7.850%	2/1/2026	730,000	736,204	956,888
Treehouse Foods	6.000%	2/15/2024	2,220,000	2,280,488	2,261,625
Treehouse Foods	4.000%	9/1/2028	1,345,000	1,356,925	1,391,234
Tricon Amern Homes 2020-Sfr1 Cl A	1.499%	7/17/2038	475,000	475,000	480,061
Tricon Amern Homes 2020-Sfr2 Tr	1.482%	11/17/2039	325,000	324,992	326,870
Trustees Of	2.516%	7/1/2050	4,635,000	4,769,137	4,858,297
U S Bancorp Medium	3.375%	2/5/2024	4,612,000	4,658,924	5,020,776
U S Bancorp Medium	1.450%	5/12/2025	1,100,000	1,098,735	1,141,583
U S Bancorp Medium Term Sub Nts	2.950%	7/15/2022	85,000	84,734	88,329
Uber Technologies	7.500%	9/15/2027	1,610,000	1,634,438	1,771,000
Un Pac Rr Co	3.227%	5/14/2026	4,250,535	4,250,535	4,691,143
Un Pac Rr Co	5.082%	1/2/2029	1,491,154	1,597,664	1,643,696
Union Pac Corp	3.750%	7/15/2025	360,000	360,077	408,495
Union Pac Corp	2.150%	2/5/2027	20,000	19,986	21,219
Union Pac Corp	3.950%	9/10/2028	1,150,000	1,149,076	1,365,276
Union Pac Corp	2.400%	2/5/2030	5,000,000	5,129,650	5,382,565
Union Pac Corp	3.839%	3/20/2060	1,000,000	854,794	1,237,837
Union Pac Corp	3.750%	2/5/2070	260,000	265,965	314,494
Union Pac Rr Co 2015-1 Pass Thru Tr	2.695%	5/12/2027	3,254,489	3,363,446	3,532,358
Unisys Corp	6.875%	11/1/2027	1,505,000	1,529,506	1,644,212
United Airls 2020-1A Pass Thru Trs	5.875%	4/15/2029	1,400,000	1,400,000	1,512,000

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
United Health Group	3.750%	7/15/2025	220,000	247,091	250,654
United Health Group	4.250%	6/15/2048	130,000	166,522	173,594
United Natural Foods United Natural Foods	0.000%	10/22/2025	1,417,259	1,233,714	1,407,607
United Rentals	3.875%	2/15/2031	1,000,000	1,000,000	1,049,050
United Rentals North Amer	4.875%	1/15/2028	1,205,000	1,236,452	1,283,325
United Technologies Corp	3.950%	8/16/2025	380,000	379,354	435,827
United Technologies Corp	4.125%	11/16/2028	360,000	360,766	429,179
Unitedhealth Group	2.375%	10/15/2022	70,000	72,193	72,749
Unitedhealth Group	3.500%	6/15/2023	150,000	161,193	161,874
Unitedhealth Group	1.250%	1/15/2026	170,000	169,407	175,250
Unitedhealth Group	3.875%	12/15/2028	180,000	183,017	215,863
Unitedhealth Group	2.000%	5/15/2030	160,000	158,651	169,710
Unitedhealth Group	4.450%	12/15/2048	90,000	119,060	124,117
Unitedhealth Group	3.700%	8/15/2049	590,000	594,120	739,680
Unitedhealth Group	3.875%	8/15/2059	360,000	365,289	466,087
Unitedhealth Group	3.125%	5/15/2060	70,000	73,956	81,259
Univ Notre Dame Du	3.438%	2/15/2045	8,400,000	8,325,408	10,322,568
Unum Group	3.875%	11/5/2025	4,881,000	4,986,267	5,408,366
Unum Group	5.750%	8/15/2042	950,000	968,259	1,153,699
Unum Group	4.500%	12/15/2049	4,500,000	4,499,550	4,741,840
Us Foods,Term Loan	0.000%	6/15/2023	1,084,323	1,038,119	1,066,952
Usb Cap Ix Normal Income Tr Secs	3.500%	12/31/2049	12,546,000	9,792,475	12,326,445
Utd Airs 2014-2	3.750%	3/3/2028	6,516,768	6,547,734	6,618,925
Utd Airs HLDGS	4.250%	10/1/2022	485,000	487,086	487,425
Utd Parcel Svc	4.450%	4/1/2030	5,000,000	5,730,800	6,254,403
Utd Rentals N Amer	3.875%	11/15/2027	1,290,000	1,292,125	1,351,275
Utd Technologies	4.500%	6/1/2042	250,000	247,671	326,003
Utd Technologies	3.750%	11/1/2046	4,860,000	5,590,215	5,767,358
Valero Energy Corp	2.150%	9/15/2027	2,545,000	2,541,961	2,600,390
Valero Energy Corp	6.625%	6/15/2037	350,000	417,732	465,565
Validus HLDGS Ltd	8.875%	1/26/2040	480,000	752,538	794,331
Ventas Rlty Ltd Partnership	4.400%	1/15/2029	250,000	255,385	293,200
Verisign	5.250%	4/1/2025	1,895,000	1,945,475	2,153,194
Verisign	4.750%	7/15/2027	1,820,000	1,770,150	1,952,542
Verisk Analytics	3.625%	5/15/2050	670,000	663,099	780,883
Verizon	3.500%	11/1/2024	200,000	204,168	220,904
Verizon	3.376%	2/15/2025	1,555,000	1,500,867	1,727,038
Verizon	2.625%	8/15/2026	330,000	299,690	361,604
Verizon	3.875%	2/8/2029	1,720,000	1,716,749	2,024,609
Verizon	4.016%	12/3/2029	4,975,000	5,433,517	5,915,715
Verizon	1.500%	9/18/2030	4,450,000	4,445,060	4,383,763
Verizon	4.500%	8/10/2033	1,700,000	1,714,301	2,145,077
Verizon	4.272%	1/15/2036	245,000	288,451	303,869
Verizon	3.850%	11/1/2042	180,000	184,862	213,486
Verizon	4.125%	8/15/2046	270,000	317,244	331,277

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Verizon	4.862%	8/21/2046	480,000	545,289	648,690
Verizon	5.500%	3/16/2047	70,000	74,095	101,972
Verizon	5.012%	4/15/2049	534,000	708,467	740,242
Verizon	4.000%	3/22/2050	180,000	214,247	217,810
Verizon Communications	4.125%	3/16/2027	260,000	263,724	306,459
Verizon Communications	4.329%	9/21/2028	871,000	872,596	1,048,884
Verizon Communications	3.150%	3/22/2030	370,000	368,864	414,922
Verizon Communications	6.550%	9/15/2043	195,000	244,345	313,436
Verizon Communications	4.522%	9/15/2048	80,000	77,231	104,327
Verizon Communications Bnds	5.250%	3/16/2037	365,000	432,166	494,644
Verizon Owner Tr	1.980%	7/22/2024	285,000	294,786	294,310
Verizon Owner Tr 2018-A Sr 18-A Cl C	3.550%	4/20/2023	975,000	974,823	1,003,726
Vfh Parent Llc	0.000%	3/1/2026	480,000	474,600	478,699
Viacomcbs	4.950%	1/15/2031	5,000,000	5,342,100	6,275,640
Viacomnew	3.875%	4/1/2024	90,000	84,211	98,383
Viacomnew	4.375%	3/15/2043	2,600,000	2,828,046	3,071,817
Vici Properties Inc	0.000%	12/20/2024	210,000	202,912	206,272
Virgin Media Bristol Llc Term Loan	0.000%	1/31/2029	160,000	157,600	159,741
Visa	3.150%	12/14/2025	1,100,000	1,095,974	1,234,030
Visa	4.300%	12/14/2045	670,000	682,074	917,725
Vmware	4.500%	5/15/2025	1,685,000	1,695,936	1,928,442
Vmware	3.900%	8/21/2027	7,025,000	6,421,350	7,925,160
Vndo 2012-6Ave Mtg Tr	2.996%	11/15/2030	225,000	220,139	232,669
Voc Escrow Ltd	5.000%	2/15/2028	400,000	388,188	397,000
Voya Finl	4.800%	6/15/2046	2,000,000	2,015,740	2,535,239
Vulcan Matls Co	3.500%	6/1/2030	6,815,000	6,803,267	7,827,788
Wabash Natl Corp	5.500%	10/1/2025	1,475,000	1,423,501	1,504,500
Wachovia Cap Tr III	5.570%	12/31/2049	1,540,000	1,460,262	1,559,450
Walgreens Boots	3.450%	6/1/2026	460,000	459,045	508,761
Walgreens Boots Alliance	4.100%	4/15/2050	3,500,000	3,500,000	3,704,684
Walmart	3.400%	6/26/2023	180,000	192,118	193,310
Walmart	2.850%	7/8/2024	205,000	204,750	221,780
Walmart	3.550%	6/26/2025	150,000	169,269	169,853
Walmart	3.700%	6/26/2028	1,050,000	1,046,787	1,236,745
Waste Management	3.900%	3/1/2035	479,000	573,770	586,516
Waste MGMT Inc	2.400%	5/15/2023	6,490,000	6,179,716	6,777,549
Waste MGMT Inc	3.500%	5/15/2024	300,000	299,244	327,741
Waste MGMT Inc	0.750%	11/15/2025	5,000,000	4,991,450	5,017,236
Waste MGMT Inc	1.150%	3/15/2028	65,000	65,040	65,186
Waste MGMT Inc	4.150%	7/15/2049	290,000	294,153	386,485
Weekley Homes Llc	4.875%	9/15/2028	1,250,000	1,250,000	1,306,250
Wells Fargo & Co	2.100%	7/26/2021	5,392,000	5,447,538	5,446,390
Wells Fargo & Co	4.480%	1/16/2024	90,000	99,719	100,098
Wells Fargo & Co	3.750%	1/24/2024	260,000	259,529	283,839
Wells Fargo & Co	4.100%	6/3/2026	700,000	741,202	802,498

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Wells Fargo & Co	3.000%	10/23/2026	1,630,000	1,628,641	1,805,990
Wells Fargo & Co	4.150%	1/24/2029	44,659,000	49,884,359	53,010,290
Wells Fargo & Co	2.879%	10/30/2030	510,000	507,356	556,405
Wells Fargo & Co	2.572%	2/11/2031	2,000,000	2,119,020	2,122,128
Wells Fargo & Co	4.478%	4/4/2031	330,000	330,000	403,442
Wells Fargo & Co	5.375%	11/2/2043	65,000	66,503	90,318
Wells Fargo & Co	5.606%	1/15/2044	1,159,000	1,023,305	1,642,649
Wells Fargo & Co	4.900%	11/17/2045	720,000	717,658	958,971
Wells Fargo & Co	4.400%	6/14/2046	990,000	1,014,243	1,239,314
Wells Fargo & Co	4.750%	12/7/2046	780,000	783,089	1,020,818
Wells Fargo & Co	5.875%	12/29/2049	120,000	121,341	136,050
Wells Fargo & Co Medium Term Sr Nts Book	2.188%	4/30/2026	920,000	920,468	968,656
Wells Fargo & Co Medium Term Sr Nts Book	5.013%	4/4/2051	4,310,000	4,919,400	6,125,446
Wells Fargo & Co New Medium Term Sr	4.650%	11/4/2044	100,000	101,096	128,272
Wells Fargo & Co Tranche	3.450%	2/13/2023	390,000	392,155	413,301
Wells Fargo Coml	4.218%	7/15/2046	500,000	537,305	537,067
Wells Fargo Coml	3.808%	12/15/2047	1,430,000	1,472,823	1,573,752
Wells Fargo Coml	3.184%	7/15/2048	355,000	365,646	383,671
Wells Fargo Coml	3.695%	11/15/2048	8,750,000	9,193,652	9,847,316
Wells Fargo Coml	2.942%	10/15/2049	1,345,000	1,464,369	1,475,869
Wells Fargo Coml Mtg Tr	3.406%	5/15/2048	540,000	556,171	581,860
Wells Fargo Mtg	3.500%	9/25/2049	260,940	265,221	264,858
Wells Fargo Mtg	3.000%	12/25/2049	484,733	490,793	491,334
Wells Fargo Mtg	3.000%	6/25/2050	258,626	267,112	266,334
Wells Fargo Mtg	3.000%	7/25/2050	214,955	224,191	221,566
Wells Fargo Mtg	2.500%	9/25/2050	243,041	250,446	250,189
Wells Fargo Mtg Backed Secs 2020-2 Mtg Passthru Ctf Cl A-1	3.000%	12/25/2049	415,218	428,518	429,701
Werner Finco LP	8.750%	7/15/2025	1,130,000	1,046,250	1,197,800
Wesco Distr	5.375%	12/15/2021	1,455,000	1,453,247	1,455,873
Western Gas Partners Lp	4.750%	8/15/2028	500,000	417,500	520,000
Western Midstream Oper Lp	4.350%	2/1/2025	2,785,000	1,599,680	2,870,137
Western Midstream Oper Lp Frn 01-13-2023Reg	2.074%	1/13/2023	140,000	140,000	137,237
Westinghouse Air Brake Technologies	3.200%	6/15/2025	250,000	249,730	269,715
Westlake	1.320%	7/15/2025	375,000	374,997	379,570
Westlake	0.780%	11/17/2025	700,000	699,990	701,497
Westlake Chemical Corporation	3.375%	6/15/2030	3,000,000	2,987,640	3,299,924
Westn Gas Partners	3.950%	6/1/2025	500,000	307,888	510,000
Westn Gas Partners	4.500%	3/1/2028	100,000	103,109	103,650
Westn Gas Partners	5.300%	3/1/2048	600,000	387,000	594,576
Westn Gas Partners	5.500%	8/15/2048	40,000	34,252	39,264
Westn Midstream	5.050%	2/1/2030	2,040,000	1,882,151	2,284,412
Westn Midstream Step CPN	6.500%	2/1/2050	250,000	246,046	275,000
Wfrbs Coml Mtg Tr 2012-C9 Cl B	3.840%	11/15/2045	750,000	771,387	772,752
Wfrbs Coml Mtg Tr 2013-	4.490%	8/15/2046	422,000	348,150	406,765

FIXED INCOME

U.S. Securities					
Corporate Bonds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Wi Elec Pwr Co	5.700%	12/1/2036	490,000	489,623	691,042
Williams Cos	7.875%	9/1/2021	571,000	641,899	598,636
Williams Cos	3.700%	1/15/2023	280,000	271,950	296,611
Williams Cos	7.500%	1/15/2031	160,000	192,000	217,504
Williams Cos	7.750%	6/15/2031	970,000	1,182,188	1,306,785
Williams Partners	4.850%	3/1/2048	30,000	30,845	36,875
Williams Scotsman	4.625%	8/15/2028	1,095,000	1,098,850	1,133,325
Willis North America	5.050%	9/15/2048	395,000	545,641	555,600
Winnebago Inds	6.250%	7/15/2028	650,000	655,288	698,750
World Finl Network	2.030%	4/15/2025	5,650,000	5,536,117	5,692,460
World Omni Auto Receivables Srs 20-C CI	0.870%	10/15/2026	1,020,000	1,019,824	1,026,847
World Omni Select	0.840%	6/15/2026	1,555,000	1,554,734	1,559,676
Wpx Energy	5.250%	10/15/2027	140,000	100,100	148,347
Wpx Energy	5.875%	6/15/2028	70,000	70,500	76,302
Wrkco Inc	3.000%	6/15/2033	415,000	414,021	455,947
Wyndham Step CPN	5.650%	4/1/2024	7,305,000	7,211,666	7,889,400
Wyndham Worldwide Corp	4.250%	3/1/2022	1,100,000	1,109,625	1,124,750
Wyndham Worldwide Corp	3.900%	3/1/2023	2,996,000	2,887,206	3,055,920
Xcel Energy	3.400%	6/1/2030	135,000	134,554	154,733
Yum Brands	4.750%	1/15/2030	2,350,000	2,388,125	2,576,775
Yum Brands	3.625%	3/15/2031	1,500,000	1,500,000	1,516,245
Zurich Reins	7.125%	10/15/2023	6,445,000	7,552,348	7,472,329
Total Corporate Bonds			\$3,359,172,214	\$3,395,495,973	\$3,631,332,308

U.S. Securities					
Escrow Holdings					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Esc CB Lehman Bros Sub Nts D07/19/07	0.000%	7/19/2017	\$ 370,000	\$ 342,302	\$ 4
Esc Cb144A Exide Techn	0.000%		519,998	1,584,970	453,899
Esc Cb144A Exide Techn	0.000%		5,371,138	3,767,241	5,371
Esc GCB144A Ultra Res	0.000%		2,375,000	-	332,500
Esc Lehman Broth Hld Inc	5.857%		840,000	808,776	-
Escrow GMCorp Conv 06/01/2009	0.000%		555,000	-	6
Escrow GMCorp Sr Conv 06/01/2009	7.125%		180,000	-	2
Escrow GMCorp Sr Conv 06/01/2009	0.000%		55,000	600	1
Escrow GMCorp Sr Conv 06/01/2009	0.000%		1,105,000	-	11
Escrow GMCorp Sr Conv 06/01/2009	0.000%		1,620,000	17,658	16
Escrow GMCorp Sr Conv 06/01/2009	0.000%		795,000	-	1
Total Escrow Holdings			\$13,786,136	\$ 6,521,547	\$ 791,811



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
AI Econ Settlement Auth BP Settlement Rev	3.163%	9/15/2025	\$ 4,045,000	\$ 4,067,015	\$ 4,282,037
Alameda Cnty Calif Jt Pwrs Auth Lease Rev	7.046%	12/1/2044	515,000	745,966	862,125
American Mun Pwr Ohiorev	6.623%	2/15/2023	160,000	201,718	176,715
American Mun Pwr Ohiorev	7.334%	2/15/2028	300,000	381,000	380,640
American Mun Pwr Ohiorev	7.834%	2/15/2041	435,000	624,673	706,936
American Mun Pwr Ohiorev	7.499%	2/15/2050	480,000	714,438	796,728
Austin Tex Elec Util Sys Rev	3.087%	11/15/2031	1,000,000	1,000,000	1,144,440
Austin Tex Indpt Sch Dist	1.822%	8/1/2031	7,240,000	7,334,410	7,532,786
Austin Tex Indpt Sch Dist	2.182%	8/1/2038	1,190,000	1,198,949	1,211,991
Baraga Cnty Mich Mem Hosp Rev	6.500%	9/20/2036	4,143,000	4,228,566	4,231,702
Bay Area Toll Auth Calif Toll Brdg Rev	6.907%	10/1/2050	160,000	273,527	295,318
California St	4.500%	4/1/2033	5,230,000	5,541,783	6,321,606
California St	7.300%	10/1/2039	9,000,000	13,157,554	14,855,670
California St	7.625%	3/1/2040	125,000	191,898	216,941
California St	7.600%	11/1/2040	705,000	1,163,156	1,275,190
California St Pub Wks Brd Lease Rev	5.786%	12/1/2021	7,830	8,887	8,205
California St Pub Wks Brd Lease Rev	8.361%	10/1/2034	300,000	492,690	487,641
California St Taxable-Build Amer Bds	7.350%	11/1/2039	270,000	444,989	448,454
California St Univ Rev	6.434%	11/1/2030	270,000	349,138	367,486
California State	7.550%	4/1/2039	1,305,000	1,939,844	2,291,319
Calleguas-Las Virgenes Cal Pub Fing Authwtr Rev	5.944%	7/1/2040	325,000	459,184	475,420
Chicago Ill	6.050%	1/1/2029	355,000	345,717	369,353
Chicago Ill	6.257%	1/1/2040	75,000	77,416	80,850
Chicago Ill Met Wtr Reclamation Dist Gtrchi-cago	5.720%	12/1/2038	300,000	439,204	430,050
Chicago Ill O Hare Intl Arpt Rev	6.122%	1/1/2026	85,000	97,789	103,402
Chicago Ill O Hare Intl Arpt Rev	6.395%	1/1/2040	200,000	247,300	301,268
Chicago Ill Tran Auth SAles Tax Rcpts Rev	5.470%	12/1/2023	1,395,000	1,535,927	1,579,879
Clark Cnty Nev Arpt Rev	6.820%	7/1/2045	265,000	434,298	439,354
CMO Virginia St Hsg Dev Auth	2.750%	4/25/2042	1,546,142	1,544,659	1,604,230
Commonwealth Fing Auth Pa Rev	4.014%	6/1/2033	3,025,000	3,152,806	3,590,010
Dallas Tex Area Rapid Tran SAles Tax Rev	5.999%	12/1/2044	7,705,000	10,063,648	11,770,004
Delaware St HSG Auth	2.750%	12/1/2041	3,522,000	3,491,243	3,637,310
District Columbia Income Tax Rev	5.591%	12/1/2034	3,400,000	4,023,934	4,595,406
District Columbia Income Tax Rev	5.582%	12/1/2035	175,000	240,054	240,147
Dot Headquarters II Lease- Backed Mtg Fin Tr CI A-2 144A Step Up 12-07-2031	5.594%	12/7/2031	728,187	766,155	746,610
East Bay Calif Mun Util Dist Wastewater Sys Rev	5.026%	6/1/2032	3,700,000	4,464,938	4,799,011
Energy Northwest Wash Elec Rev	4.052%	7/1/2030	2,000,000	2,205,000	2,418,440
Fannie Mae	2.000%	11/1/2035	527,169	548,667	551,407
Fannie Mae - Cas	2.398%	7/25/2030	2,237,964	2,156,838	2,226,735
Fannie Mae Conn Ave Secs	2.498%	1/25/2031	3,944,150	3,944,150	3,949,159
Farmer Mac	1.720%	2/16/2021	4,880,000	4,886,539	4,889,929
FDIC GTD Nts Tr 2010-S1 Sr	3.250%	4/25/2038	53,336	55,069	54,172

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Fed Home Ln Mtg	3.650%	9/25/2028	7,805,000	8,671,477	9,166,553
Fed Home Ln Mtg	4.500%	12/1/2048	229,557	254,127	253,738
Fed Home Ln Mtg	3.000%	2/1/2050	1,544,098	1,625,887	1,653,390
Federal Farm Cr Bks	3.170%	6/20/2034	7,200,000	7,200,000	7,487,981
Federal Farm Credit	4.500%	7/1/2045	177,070	199,010	198,582
Federal Farm Credit	4.000%	7/1/2047	152,038	166,529	165,502
Federal Home Ln Bks	0.322%	10/28/2021	65,560,000	65,882,064	65,662,534
Federal Home Ln Bks	2.875%	6/14/2024	6,735,000	6,953,742	7,351,731
Federal Home Ln Bks	1.000%	7/6/2027	11,000,000	11,000,000	11,021,880
Federal Home Ln Bks Cons Bd Dtd	0.088%	6/2/2021	39,690,000	39,690,000	39,685,148
Federal Home Ln Bks Tranche	1.625%	12/20/2021	1,880,000	1,877,970	1,907,588
Federal Home Ln Bks Tranche 00662	0.250%	12/28/2023	7,300,000	7,300,000	7,300,342
Federal Home Ln Mtg Corp	2.375%	2/16/2021	2,110,000	2,104,430	2,115,650
Federal Home Ln Mtg Corp	0.250%	11/6/2023	3,050,000	3,047,255	3,052,581
Federal Home Ln Mtg Corp	1.500%	2/12/2025	2,120,000	2,118,368	2,223,938
Federal Home Ln Mtg Corp	4.000%	5/1/2025	168,303	172,642	178,656
Federal Home Ln Mtg Corp	4.000%	6/1/2025	238,348	247,937	253,051
Federal Home Ln Mtg Corp	0.375%	7/21/2025	9,670,000	9,621,843	9,675,103
Federal Home Ln Mtg Corp	3.500%	11/1/2025	1,491,621	1,576,923	1,583,618
Federal Home Ln Mtg Corp	3.500%	11/1/2025	16,233	17,067	17,235
Federal Home Ln Mtg Corp	3.500%	2/1/2026	3,790	3,985	4,022
Federal Home Ln Mtg Corp	3.500%	2/1/2027	5,752	6,048	6,106
Federal Home Ln Mtg Corp	3.500%	8/1/2027	6,550	6,887	6,994
Federal Home Ln Mtg Corp	2.500%	1/1/2028	73,318	75,242	75,403
Federal Home Ln Mtg Corp	3.500%	9/1/2028	25,468	26,778	27,335
Federal Home Ln Mtg Corp	3.500%	4/1/2029	7,264	7,638	7,797
Federal Home Ln Mtg Corp	3.500%	6/1/2029	43,790	46,041	46,851
Federal Home Ln Mtg Corp	3.000%	12/1/2030	3,154,665	3,292,929	3,318,567
Federal Home Ln Mtg Corp	4.000%	2/1/2031	124,573	132,203	134,242
Federal Home Ln Mtg Corp	4.500%	1/1/2032	4,523,176	4,944,391	4,999,713
Federal Home Ln Mtg Corp	3.000%	9/1/2032	182,277	191,619	191,385
Federal Home Ln Mtg Corp	3.500%	8/1/2034	308,456	322,380	331,990
Federal Home Ln Mtg Corp	4.000%	12/1/2034	39,004,814	40,973,643	41,487,306
Federal Home Ln Mtg Corp	5.000%	7/1/2035	432,705	421,076	503,333
Federal Home Ln Mtg Corp	5.000%	8/1/2035	496,103	489,902	577,136
Federal Home Ln Mtg Corp	6.000%	9/1/2035	30,722	31,259	34,536
Federal Home Ln Mtg Corp	4.500%	6/1/2036	5,918,270	6,431,782	6,548,059
Federal Home Ln Mtg Corp	6.000%	10/1/2036	414,012	471,010	496,171
Federal Home Ln Mtg Corp	0.000%	12/15/2036	9,070,000	5,921,894	6,706,160
Federal Home Ln Mtg Corp	5.500%	1/1/2037	156,804	155,800	182,131
Federal Home Ln Mtg Corp	6.000%	9/1/2037	330,892	330,788	391,401
Federal Home Ln Mtg Corp	6.000%	12/1/2037	51,224	51,876	60,425
Federal Home Ln Mtg Corp	5.000%	2/1/2038	197,996	195,336	230,291
Federal Home Ln Mtg Corp	5.500%	10/1/2038	127,115	126,758	149,484
Federal Home Ln Mtg Corp	5.500%	12/1/2038	57,947	62,184	67,920



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Home Ln Mtg Corp	4.500%	10/1/2039	1,001,347	1,077,074	1,120,174
Federal Home Ln Mtg Corp	4.000%	12/1/2039	1,865,861	1,958,571	2,045,390
Federal Home Ln Mtg Corp	4.000%	1/1/2040	376,521	405,878	414,985
Federal Home Ln Mtg Corp	4.000%	11/1/2040	2,165,998	2,229,624	2,361,840
Federal Home Ln Mtg Corp	4.000%	1/1/2041	1,659,361	1,650,193	1,820,823
Federal Home Ln Mtg Corp	4.000%	3/1/2041	1,359,259	1,322,410	1,498,522
Federal Home Ln Mtg Corp	5.000%	6/1/2041	103,259	114,585	119,804
Federal Home Ln Mtg Corp	3.500%	12/1/2041	1,961,490	1,998,574	2,109,036
Federal Home Ln Mtg Corp	4.000%	4/1/2042	73,255	78,314	80,640
Federal Home Ln Mtg Corp	3.500%	10/1/2042	43,621	45,366	47,676
Federal Home Ln Mtg Corp	3.000%	5/1/2043	1,878,823	1,876,327	1,998,524
Federal Home Ln Mtg Corp	3.000%	7/1/2043	5,966,673	5,771,358	6,346,111
Federal Home Ln Mtg Corp	3.000%	9/1/2043	6,271,808	6,170,871	6,684,330
Federal Home Ln Mtg Corp	3.500%	9/1/2043	4,662,153	4,599,505	5,010,662
Federal Home Ln Mtg Corp	3.500%	11/1/2043	2,273,176	2,285,253	2,442,304
Federal Home Ln Mtg Corp	4.500%	12/1/2043	1,280,755	1,380,264	1,432,239
Federal Home Ln Mtg Corp	3.500%	1/1/2044	2,206,169	2,199,447	2,369,534
Federal Home Ln Mtg Corp	4.500%	2/1/2044	1,880,552	2,026,662	2,103,065
Federal Home Ln Mtg Corp	4.000%	5/1/2044	483,370	512,447	527,742
Federal Home Ln Mtg Corp	4.500%	7/1/2044	448,034	493,468	503,580
Federal Home Ln Mtg Corp	3.000%	1/1/2045	3,351,022	3,426,682	3,536,251
Federal Home Ln Mtg Corp	3.500%	3/1/2045	1,940,009	2,032,702	2,118,230
Federal Home Ln Mtg Corp	3.000%	9/1/2045	4,793,951	4,807,434	5,050,219
Federal Home Ln Mtg Corp	3.000%	1/1/2046	8,716,401	8,960,188	9,172,714
Federal Home Ln Mtg Corp	3.000%	3/1/2046	2,003,546	2,042,052	2,109,007
Federal Home Ln Mtg Corp	3.000%	8/1/2046	4,013,461	4,153,933	4,221,400
Federal Home Ln Mtg Corp	4.000%	9/1/2046	556,439	568,154	594,471
Federal Home Ln Mtg Corp	3.000%	11/1/2046	491,708	515,141	519,892
Federal Home Ln Mtg Corp	3.000%	11/1/2046	735,379	756,406	770,435
Federal Home Ln Mtg Corp	3.000%	1/1/2047	210,434	222,501	222,041
Federal Home Ln Mtg Corp	3.000%	1/1/2047	1,575,361	1,573,023	1,706,427
Federal Home Ln Mtg Corp	3.000%	3/1/2047	3,382,623	3,355,394	3,552,183
Federal Home Ln Mtg Corp	3.500%	3/1/2047	89,161	95,221	95,013
Federal Home Ln Mtg Corp	2.205%	3/1/2047	1,203,293	1,238,263	1,248,698
Federal Home Ln Mtg Corp	3.000%	5/1/2047	1,942,348	1,884,078	2,103,914
Federal Home Ln Mtg Corp	4.000%	7/1/2047	370,312	391,315	397,791
Federal Home Ln Mtg Corp	4.000%	9/1/2047	4,356,714	4,574,720	4,668,739
Federal Home Ln Mtg Corp	3.500%	3/1/2048	268,742	287,554	287,494
Federal Home Ln Mtg Corp	4.500%	4/1/2048	485,757	529,475	534,224
Federal Home Ln Mtg Corp	3.500%	6/1/2048	1,866,022	1,879,146	1,992,256
Federal Home Ln Mtg Corp	4.500%	8/1/2048	96,523	105,603	105,868
Federal Home Ln Mtg Corp	4.000%	8/1/2048	7,433,135	7,517,338	7,940,949
Federal Home Ln Mtg Corp	5.000%	10/1/2048	309,425	323,422	341,716
Federal Home Ln Mtg Corp	5.000%	11/1/2048	42,729	44,557	47,190
Federal Home Ln Mtg Corp	5.000%	1/1/2049	191,840	201,103	212,036

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Home Ln Mtg Corp	4.500%	7/1/2049	245,366	266,759	270,916
Federal Home Ln Mtg Corp	4.000%	2/1/2050	297,369	313,306	317,642
Federal Home Ln Mtg Corp	3.500%	3/1/2050	1,491,866	1,570,596	1,589,011
Federal Home Ln Mtg Corp	3.000%	3/1/2050	2,585,776	2,722,741	2,767,567
Federal Home Ln Mtg Corp	3.500%	4/1/2050	349,295	377,020	380,701
Federal Home Ln Mtg Corp	2.500%	9/1/2050	583,709	611,982	615,852
Federal Home Ln Mtg Corp	2.500%	9/25/2050	392,170	45,467	47,672
Federal Home Ln Mtg Corp	2.500%	9/25/2050	886,342	112,455	127,351
Federal Home Ln Mtg Corp	2.000%	10/25/2050	595,221	75,333	77,231
Federal Home Ln Mtg Corp	2.500%	11/25/2050	198,794	24,228	24,820
Federal Home Ln Mtg Corp 2014-Dn1 CI M2	2.348%	2/25/2024	27,348	28,117	27,352
Federal Home Ln Mtg Corp 2019-K101 Var	0.836%	10/25/2029	1,197,844	84,256	77,707
Federal Home Ln Mtg Corp Pool	5.500%	4/1/2038	834,266	829,671	980,109
Federal Home Loan Mortgage Corp	1.500%	8/1/2035	1,911,899	1,953,871	1,967,715
Federal Home Loan Mortgage Corp	4.000%	4/1/2049	1,198,745	1,299,140	1,308,468
Federal National Mortgage Assoc	1.500%	12/1/2035	300,000	308,836	310,001
Federal National Mortgage Assoc	2.500%	8/1/2050	1,404,192	1,479,887	1,481,516
Federal National Mortgage Assoc	2.500%	8/1/2050	462,299	487,454	487,756
Federal National Mortgage Assoc	2.000%	10/1/2050	944,320	978,109	981,040
Federal National Mortgage Assoc	2.000%	2/15/2051	20,300,000	20,991,953	21,051,823
Federal Natl Mtg Assn GTD Mtg	3.500%	1/1/2026	5,444	5,739	5,779
Federal Natl Mtg Assn GTD Mtg	4.000%	3/1/2026	246,385	256,086	261,800
Federal Natl Mtg Assn GTD Mtg	3.500%	4/1/2026	14,681	15,477	15,566
Federal Natl Mtg Assn GTD Mtg	2.500%	6/1/2028	161,104	169,411	169,431
Federal Natl Mtg Assn GTD Mtg	3.500%	5/1/2029	409,873	431,920	439,635
Federal Natl Mtg Assn GTD Mtg	3.000%	6/1/2029	358,400	375,536	383,079
Federal Natl Mtg Assn GTD Mtg	3.000%	11/1/2033	97,958	99,443	103,550
Federal Natl Mtg Assn GTD Mtg	6.000%	9/1/2039	184,039	210,495	220,166
Federal Natl Mtg Assn GTD Mtg	4.000%	2/1/2041	712,769	719,339	778,284
Federal Natl Mtg Assn GTD Mtg	4.500%	3/1/2041	38,207	41,336	41,536
Federal Natl Mtg Assn GTD Mtg	5.000%	5/1/2041	412,879	460,876	480,064
Federal Natl Mtg Assn GTD Mtg	4.000%	6/1/2041	1,594,626	1,591,138	1,748,639
Federal Natl Mtg Assn GTD Mtg	4.500%	8/1/2041	28,478	30,677	31,675
Federal Natl Mtg Assn GTD Mtg	4.500%	10/1/2041	242,808	259,720	272,646
Federal Natl Mtg Assn GTD Mtg	4.000%	4/1/2042	173,729	193,056	191,507
Federal Natl Mtg Assn GTD Mtg	4.000%	4/1/2042	22,571	25,082	24,881
Federal Natl Mtg Assn GTD Mtg	3.500%	12/1/2042	133,861	136,684	145,597
Federal Natl Mtg Assn GTD Mtg	4.000%	4/1/2043	122,679	127,318	137,738
Federal Natl Mtg Assn GTD Mtg	4.500%	9/1/2043	190,243	206,636	213,859
Federal Natl Mtg Assn GTD Mtg	4.500%	1/1/2044	252,726	275,471	282,443
Federal Natl Mtg Assn GTD Mtg	4.500%	3/1/2044	8,537	9,273	9,476
Federal Natl Mtg Assn GTD Mtg	3.500%	11/1/2046	559,250	600,495	598,355
Federal Natl Mtg Assn GTD Mtg	3.000%	12/1/2046	704,037	703,129	762,623
Federal Natl Mtg Assn GTD Mtg	3.000%	2/1/2047	1,175,605	1,132,852	1,234,539
Federal Natl Mtg Assn GTD Mtg Pool	5.500%	5/1/2040	428,582	464,924	503,852

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Federal Natl Mtg Assn GTD Mtg Pool	6.500%	5/1/2040	365,803	405,070	423,457
Federal Natl Mtg Assn GTD Mtg Pool #Ah9924	3.500%	4/1/2026	273,318	283,225	289,953
Federal Natl Mtg Assn GTD Mtg Pool #Ai8831	4.500%	8/1/2041	76,706	83,226	86,196
Federal Natl Mtg Assn GTD Mtg Pool #Al0024	3.990%	1/1/2021	142,998	142,126	142,958
Federal Natl Mtg Assn GTD Mtg Pool #Al2301	3.500%	8/1/2042	889,345	896,709	967,212
Federal Natl Mtg Assn GTD Mtg Pool #Al5537	4.500%	4/1/2044	113,205	122,933	126,849
Federal Natl Mtg Assn GTD Mtg Pool #Al6260	2.747%	12/1/2024	704,652	729,680	721,402
Federal Natl Mtg Assn GTD Mtg Pool #Al6887	4.500%	4/1/2044	1,072,188	1,158,968	1,197,740
FHLB Disc Nt	0.000%	1/29/2021	1,650,000	1,649,591	1,649,920
FHLMC	6.000%	1/1/2026	99,376	101,317	111,604
FHLMC	2.500%	9/1/2032	1,533,908	1,529,594	1,603,879
FHLMC	2.000%	9/1/2035	1,194,943	1,241,994	1,249,166
FHLMC	3.791%	1/1/2037	239,814	242,877	239,757
FHLMC	3.000%	4/1/2046	7,994,354	8,149,244	8,413,886
FHLMC	3.500%	6/1/2047	247,898	249,370	268,125
FHLMC	4.000%	4/1/2049	4,068,491	4,232,502	4,334,284
FHLMC	4.000%	6/1/2049	2,429,033	2,524,296	2,592,160
FHLMC	3.000%	7/1/2049	212,665	215,257	225,422
FHLMC	3.000%	9/1/2049	1,059,846	1,080,463	1,142,345
FHLMC	3.000%	9/1/2049	466,847	476,184	500,036
FHLMC	3.000%	11/1/2049	14,347,330	14,710,496	15,037,183
FHLMC	3.500%	12/1/2049	867,187	899,232	914,985
FHLMC	3.000%	1/1/2050	78,599	80,082	85,027
FHLMC	3.000%	1/1/2050	83,300	84,770	88,762
FHLMC	5.000%	3/1/2050	1,323,637	1,432,424	1,463,228
FHLMC	4.500%	5/1/2050	371,525	402,873	401,880
FHLMC	3.500%	5/1/2050	539,617	584,051	588,989
FHLMC	2.500%	12/1/2050	473,345	496,568	499,410
FHLMC .35 03-29-2024	0.350%	3/29/2024	3,851,000	3,851,000	3,851,782
FHLMC Gold	6.000%	9/1/2037	192,795	194,663	228,210
FHLMC Gold	7.000%	3/1/2039	181,882	214,735	212,789
FHLMC Gold	6.500%	9/1/2039	80,373	89,000	91,863
FHLMC Gold	3.500%	12/1/2042	29,883	31,697	32,664
FHLMC Gold	3.500%	12/1/2042	32,293	34,254	34,898
FHLMC Gold	3.500%	1/1/2043	37,376	39,645	40,457
FHLMC Gold	3.500%	1/1/2043	48,445	51,385	52,526
FHLMC Gold	3.500%	2/1/2043	58,383	61,927	63,810
FHLMC Gold	3.500%	2/1/2043	92,765	98,397	101,411
FHLMC Gold	3.500%	2/1/2043	39,783	42,198	43,212
FHLMC Gold	4.000%	4/1/2043	309,800	320,038	339,874
FHLMC Gold	3.500%	5/1/2043	753,165	806,593	823,726
FHLMC Gold	4.000%	7/1/2043	241,466	251,257	273,071
FHLMC Gold	4.000%	8/1/2043	230,859	237,081	253,377
FHLMC Gold	3.500%	2/1/2044	5,923,436	5,948,888	6,364,127

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FHLMC Gold	3.500%	1/1/2045	2,370,364	2,491,845	2,540,019
FHLMC Gold	3.500%	6/1/2046	345,677	348,215	375,429
FHLMC Gold	3.000%	10/1/2046	1,513,798	1,473,470	1,638,840
FHLMC Gold	3.000%	1/1/2047	468,007	466,764	507,093
FHLMC Gold	3.000%	1/1/2047	286,319	285,290	307,540
FHLMC Gold	4.000%	6/1/2048	5,146,297	5,631,175	5,616,253
FHLMC Gold A60048	5.500%	5/1/2037	86,996	85,976	101,158
FHLMC Gold C91000 6 11-01-2026	6.000%	11/1/2026	159,884	161,920	179,558
FHLMC Gold Fgq36494 4 09-01-2045	4.000%	9/1/2045	32,318	34,590	35,128
FHLMC Gold Pool V85280	3.500%	4/1/2049	3,756,529	3,873,920	4,043,341
FHLMC Gold Pool W3-0008	7.645%	5/1/2025	3,161,437	3,732,937	3,602,537
FHLMC Gold Pool#U9-0768	3.500%	1/1/2043	26,992	28,630	29,502
FHLMC Gold Q04338 4 11-01-2041	4.000%	11/1/2041	1,746,922	1,803,151	1,925,918
FHLMC Gold Q12117	3.500%	10/1/2042	3,949,599	3,976,136	4,296,460
FHLMC Gold Q19134 4 06-01-2043	4.000%	6/1/2043	51,304	53,084	56,711
FHLMC Gold Q19615 4 07-01-2043	4.000%	7/1/2043	326,154	338,461	366,288
FHLMC Gold Q20332	3.500%	7/1/2043	3,362,625	3,371,557	3,654,383
FHLMC Gold Q45560	3.000%	1/1/2047	707,500	707,721	764,206
FHLMC Gold U91027	3.500%	2/1/2043	22,880	24,269	25,014
FHLMC Goldpool	4.500%	4/1/2049	312,181	340,473	343,029
FHLMC Mbs 01/11/44	4.000%	11/1/2044	1,681,048	1,753,543	1,837,674
FHLMC Multiclass	1.500%	10/25/2030	3,000,000	3,089,829	3,082,580
FHLMC Multiclass	3.542%	3/25/2034	7,890,000	9,539,999	9,642,266
FHLMC Multiclass	3.000%	6/15/2040	29,619	29,096	30,574
FHLMC Multiclass 144A Var T	4.750%	7/25/2058	2,910,000	2,647,936	3,001,054
FHLMC Multiclass Federal Home Loan Mtg Corp	1.498%	3/25/2029	174,862	178,052	174,862
FHLMC Multiclass Freddie Mac	3.089%	11/25/2027	200,000	201,988	216,757
FHLMC Multiclass Ser-18-1 CI-M Var 05-25-2057	4.750%	5/25/2057	2,580,000	2,544,914	2,637,473
FHLMC Multiclass Stacr 2017-Dna3 M2	2.648%	3/25/2030	1,140,000	1,148,550	1,155,572
FHLMC Multiclass Tranche	3.771%	12/25/2028	1,000,000	1,029,918	1,194,313
FHLMC Multiclass Tranche 00341	3.019%	6/25/2027	6,100,000	6,429,029	6,819,637
FHLMC Multiclass Tranche 00504	1.312%	7/25/2026	4,198,315	315,338	253,123
FHLMC Umbs 30Y	2.500%	6/1/2050	360,034	374,548	379,860
FHLMC Umbs 30Y	3.000%	7/1/2050	1,643,204	1,761,566	1,751,007
FHLMC Umbs 30Y	3.000%	9/1/2050	687,455	737,510	732,556
FNMA	6.500%	1/1/2022	1,922	1,937	1,927
FNMA	2.410%	4/1/2022	4,525,581	4,569,847	4,599,861
FNMA	5.000%	4/1/2022	77,586	76,313	81,353
FNMA	6.000%	4/1/2024	49,775	51,984	50,405
FNMA	1.625%	1/7/2025	3,020,000	3,010,366	3,182,380
FNMA	0.500%	6/17/2025	6,090,000	6,077,394	6,122,305
FNMA	3.480%	9/1/2025	3,500,000	3,572,188	3,753,907
FNMA	3.500%	10/1/2025	149,740	157,858	158,906
FNMA	3.500%	12/1/2025	6,996	7,375	7,425

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	5.330%	4/1/2026	4,191,051	4,371,463	4,950,293
FNMA	2.125%	4/24/2026	41,500,000	39,842,598	45,214,181
FNMA	1.875%	9/24/2026	2,000,000	1,917,340	2,162,500
FNMA	2.680%	12/1/2026	7,500,000	7,421,484	7,993,572
FNMA	3.050%	1/1/2027	10,133,000	10,112,417	11,331,528
FNMA	2.232%	2/25/2027	435,511	436,889	464,385
FNMA	3.320%	4/1/2027	3,710,000	3,728,550	4,203,722
FNMA	3.061%	5/25/2027	200,000	219,711	224,561
FNMA	2.898%	6/25/2027	199,381	203,493	220,339
FNMA	3.000%	9/1/2027	288,388	298,032	303,032
FNMA	2.500%	9/1/2027	1,504,412	1,564,118	1,572,388
FNMA	2.500%	10/1/2027	565,465	569,176	589,911
FNMA	2.890%	1/1/2028	9,845,565	9,773,261	10,956,378
FNMA	3.250%	2/1/2028	1,224,162	1,224,162	1,392,566
FNMA	3.000%	5/1/2028	104,561	108,040	109,928
FNMA	3.000%	5/1/2028	48,051	49,658	50,516
FNMA	3.500%	7/1/2028	217,652	229,359	233,621
FNMA	3.650%	9/1/2028	10,000,000	9,800,000	11,310,934
FNMA	3.273%	2/25/2029	890,000	903,334	1,029,587
FNMA	3.500%	3/1/2029	17,423	18,367	18,695
FNMA	2.937%	4/25/2029	6,300,000	6,425,509	7,112,364
FNMA	3.500%	5/1/2029	5,570	5,872	5,976
FNMA	3.500%	5/1/2029	6,558	6,914	7,036
FNMA	3.160%	5/1/2029	195,979	197,411	222,023
FNMA	6.250%	5/15/2029	15,600,000	19,938,620	22,250,519
FNMA	3.500%	7/1/2029	19,175	20,215	20,627
FNMA	1.398%	7/25/2029	1,523,584	1,523,108	1,489,451
FNMA	3.500%	8/1/2029	651,867	687,211	697,747
FNMA	2.522%	8/25/2029	9,500,000	9,689,554	10,495,570
FNMA	2.560%	9/25/2029	1,762,356	1,798,659	1,933,133
FNMA	3.000%	10/1/2029	579,314	598,640	608,812
FNMA	3.000%	10/1/2029	33,522	34,643	35,604
FNMA	3.000%	10/1/2029	43,779	45,243	45,921
FNMA	3.000%	10/1/2029	50,469	52,157	53,046
FNMA	3.000%	10/1/2029	97,155	100,403	101,924
FNMA	3.000%	10/1/2029	200,386	207,087	210,594
FNMA	3.000%	11/1/2029	914,234	944,806	960,884
FNMA	3.000%	11/1/2029	340,941	352,342	358,427
FNMA	2.680%	2/1/2030	12,200,000	13,025,406	13,118,536
FNMA	2.260%	4/1/2030	690,861	715,581	750,549
FNMA	2.140%	4/1/2030	200,000	204,125	215,560
FNMA	1.323%	5/25/2030	10,050,000	10,250,725	10,182,830
FNMA	1.700%	6/1/2030	10,000,000	10,521,875	10,223,528
FNMA	0.000%	11/15/2030	17,700,000	12,789,666	15,530,764
FNMA	4.000%	2/1/2031	266,924	286,679	287,575

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	3.610%	2/25/2031	510,000	528,229	608,858
FNMA	4.000%	4/1/2031	90,215	96,432	97,196
FNMA	2.500%	10/1/2031	800,644	823,913	836,195
FNMA	2.720%	10/25/2031	199,933	201,229	215,762
FNMA	4.500%	12/1/2031	37,722	40,657	41,695
FNMA	1.950%	4/1/2032	100,000	103,801	104,945
FNMA	3.000%	4/1/2033	1,215,356	1,204,911	1,291,695
FNMA	6.000%	4/1/2033	71,104	81,236	85,096
FNMA	5.500%	7/1/2033	397,253	401,226	462,513
FNMA	4.000%	10/1/2033	2,372,052	2,420,605	2,520,894
FNMA	4.000%	11/1/2033	6,479,352	6,672,721	6,885,992
FNMA	6.000%	2/1/2034	11,601	13,254	13,881
FNMA	3.500%	2/1/2034	2,779,237	2,870,865	2,943,744
FNMA	3.000%	7/1/2034	887,674	904,076	930,616
FNMA	3.720%	8/1/2034	6,073,176	6,334,133	6,954,792
FNMA	3.500%	9/1/2034	102,800	108,004	111,119
FNMA	4.500%	2/1/2035	2,896,479	3,158,972	3,201,905
FNMA	5.500%	4/25/2035	992,013	1,098,457	1,156,458
FNMA	5.500%	5/1/2035	90,859	91,753	103,570
FNMA	2.500%	5/1/2035	215,884	226,257	225,119
FNMA	2.500%	5/1/2035	217,502	227,953	226,806
FNMA	3.500%	5/1/2035	3,293,995	3,438,108	3,551,216
FNMA	2.500%	7/1/2035	710,625	748,488	741,082
FNMA	2.000%	8/1/2035	912,766	948,991	954,149
FNMA	2.000%	9/1/2035	1,086,857	1,132,879	1,136,499
FNMA	5.000%	10/1/2035	176,479	190,707	203,806
FNMA	2.000%	10/1/2035	7,302,580	7,599,247	7,634,851
FNMA	6.000%	11/1/2035	129,241	147,658	155,140
FNMA	5.500%	12/1/2035	145,969	143,220	171,596
FNMA	5.500%	1/1/2036	196,106	192,168	230,455
FNMA	6.500%	4/1/2036	14,214	14,400	16,267
FNMA	5.000%	5/1/2036	172,669	167,475	200,558
FNMA	5.500%	5/1/2036	38,967	38,461	43,522
FNMA	5.500%	9/1/2036	864	836	1,000
FNMA	6.000%	12/1/2036	170,548	171,534	203,761
FNMA	3.000%	12/1/2036	298,665	316,725	315,764
FNMA	5.500%	4/1/2037	7,849	7,597	8,842
FNMA	5.000%	4/1/2037	359,693	391,558	412,527
FNMA	3.000%	5/1/2037	7,088,101	7,239,831	7,465,123
FNMA	5.500%	6/1/2037	184,805	178,510	217,225
FNMA	6.000%	8/1/2037	162,129	185,233	194,837
FNMA	6.000%	8/1/2037	39,743	39,401	46,988
FNMA	6.000%	8/1/2037	88,095	89,344	99,775
FNMA	6.000%	8/1/2037	11,867	13,558	14,261
FNMA	7.000%	10/1/2037	2,753	3,196	2,934

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	2.500%	10/25/2037	96,191	98,656	102,256
FNMA	7.000%	11/1/2037	9,527	11,063	10,793
FNMA	7.000%	12/1/2037	9,246	10,737	11,224
FNMA	7.000%	2/1/2038	1,478	1,716	1,531
FNMA	7.000%	2/1/2038	3,297	3,828	3,787
FNMA	5.000%	3/1/2038	324,827	307,063	377,697
FNMA	5.500%	3/1/2038	304,515	298,187	357,995
FNMA	3.500%	7/1/2038	3,981,166	3,956,906	4,216,014
FNMA	4.500%	8/1/2038	71,913	76,992	80,743
FNMA	4.500%	8/1/2038	26,505,452	28,162,043	28,882,216
FNMA	7.000%	11/1/2038	23,856	27,703	28,391
FNMA	7.000%	11/1/2038	8,831	10,255	9,826
FNMA	7.000%	11/1/2038	2,764	3,210	2,981
FNMA	6.000%	12/1/2038	65,718	67,586	76,051
FNMA	7.000%	2/1/2039	176,097	203,393	203,662
FNMA	4.000%	3/1/2039	16,519,362	17,384,048	17,610,473
FNMA	5.000%	4/1/2039	145,965	158,144	169,734
FNMA	6.500%	6/25/2039	36,673	42,861	40,145
FNMA	4.500%	7/1/2039	3,042	3,304	3,296
FNMA	4.500%	1/1/2040	6,950	7,519	7,719
FNMA	5.000%	6/1/2040	118,111	130,103	136,676
FNMA	2.000%	9/1/2040	976,236	1,011,244	1,015,215
FNMA	4.500%	9/1/2040	1,529	1,654	1,699
FNMA	2.000%	11/1/2040	1,349,005	1,393,480	1,401,460
FNMA	4.500%	11/1/2040	34,808	37,658	37,717
FNMA	2.000%	12/1/2040	922,085	960,553	959,355
FNMA	2.000%	12/1/2040	11,960,982	12,374,010	12,426,076
FNMA	4.500%	2/1/2041	1,349,590	1,397,880	1,513,795
FNMA	4.500%	6/1/2041	28,503	30,837	31,491
FNMA	6.000%	7/1/2041	259,220	312,685	314,879
FNMA	4.500%	10/1/2041	206,056	220,408	228,314
FNMA	4.500%	11/1/2041	481,707	510,836	540,082
FNMA	5.500%	4/25/2042	724,103	834,868	836,130
FNMA	4.000%	7/1/2042	475,721	523,218	524,406
FNMA	3.500%	7/1/2042	401,937	421,531	432,178
FNMA	6.500%	7/25/2042	1,582,279	1,911,344	1,906,354
FNMA	3.000%	8/1/2042	1,720,239	1,783,673	1,828,883
FNMA	3.000%	9/1/2042	560,392	587,887	611,306
FNMA	4.500%	9/1/2042	5,792	6,266	6,381
FNMA	4.000%	9/1/2042	29,800	33,175	32,850
FNMA	3.000%	9/1/2042	3,320,957	3,481,037	3,622,711
FNMA	3.500%	9/1/2042	384,579	403,327	413,598
FNMA	4.500%	9/1/2042	25,397	27,682	28,208
FNMA	4.000%	10/1/2042	3,000,522	3,149,142	3,307,614
FNMA	4.000%	10/1/2042	117,792	128,577	129,197

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.000%	11/1/2042	604,464	650,177	662,508
FNMA	4.000%	12/1/2042	292,486	318,810	322,421
FNMA	4.000%	12/1/2042	24,226	26,921	26,705
FNMA	4.000%	12/1/2042	3,529,114	3,703,915	3,890,301
FNMA	4.000%	1/1/2043	35,867	40,087	39,537
FNMA	3.500%	3/1/2043	1,050,976	1,073,145	1,141,803
FNMA	3.000%	3/1/2043	2,656,798	2,664,685	2,885,914
FNMA	3.500%	5/1/2043	7,488,649	7,563,828	8,080,304
FNMA	4.000%	6/1/2043	158,205	164,459	177,618
FNMA	4.000%	6/1/2043	164,691	170,918	182,001
FNMA	4.000%	6/1/2043	36,308	37,635	40,765
FNMA	4.000%	6/1/2043	70,246	72,705	77,631
FNMA	4.000%	6/1/2043	35,560	36,966	39,925
FNMA	4.000%	6/1/2043	36,425	37,756	40,896
FNMA	4.000%	6/1/2043	90,617	94,100	102,449
FNMA	4.000%	6/1/2043	120,461	125,110	133,891
FNMA	4.000%	6/1/2043	150,699	156,656	169,198
FNMA	4.000%	6/1/2043	43,619	45,214	48,974
FNMA	4.000%	6/1/2043	35,629	36,977	39,612
FNMA	4.000%	6/1/2043	32,666	33,820	36,004
FNMA	4.000%	6/1/2043	348,097	360,389	381,547
FNMA	3.000%	7/1/2043	3,804,791	3,704,469	4,047,942
FNMA	4.000%	7/1/2043	613,386	636,579	677,872
FNMA	4.000%	7/1/2043	49,673	51,551	54,895
FNMA	4.000%	7/1/2043	338,676	351,218	373,287
FNMA	4.000%	8/1/2043	182,557	188,604	200,319
FNMA	3.000%	8/1/2043	6,082,577	6,010,346	6,454,007
FNMA	4.000%	8/1/2043	211,904	218,924	232,521
FNMA	4.000%	9/1/2043	2,315,922	2,467,543	2,524,566
FNMA	4.500%	9/1/2043	69,757	75,469	77,163
FNMA	4.500%	9/1/2043	342,411	370,448	385,196
FNMA	3.500%	9/1/2043	751,589	749,475	821,111
FNMA	4.500%	9/1/2043	530,398	578,424	592,790
FNMA	4.500%	10/1/2043	4,006	4,351	4,433
FNMA	4.500%	11/1/2043	6,746	7,327	7,310
FNMA	4.500%	11/1/2043	238,157	256,540	267,722
FNMA	4.500%	11/1/2043	2,871	3,106	3,222
FNMA	4.500%	11/1/2043	320,994	349,884	358,792
FNMA	4.500%	12/1/2043	89,080	96,764	99,970
FNMA	4.500%	12/1/2043	399,932	436,051	446,962
FNMA	4.500%	1/1/2044	8,099	8,796	9,035
FNMA	2.500%	2/25/2044	280,477	281,002	287,643
FNMA	4.500%	3/1/2044	44,974	49,021	49,827
FNMA	4.500%	5/1/2044	133,411	144,907	148,009
FNMA	4.500%	5/1/2044	49,907	54,025	56,020

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.500%	6/1/2044	122,001	132,514	135,036
FNMA	4.000%	9/1/2044	5,358,092	5,720,599	5,839,956
FNMA	3.000%	9/1/2044	4,152,006	4,169,684	4,391,038
FNMA	4.500%	10/1/2044	1,446,811	1,586,519	1,617,517
FNMA	4.500%	1/1/2045	39,736	44,592	45,613
FNMA	3.000%	2/1/2045	6,204,128	6,277,560	6,544,551
FNMA	4.000%	2/1/2045	554,683	588,484	607,552
FNMA	3.500%	2/1/2045	136,320	139,196	148,101
FNMA	3.500%	4/1/2045	2,890,091	2,968,665	3,126,616
FNMA	3.500%	4/1/2045	240,611	259,108	257,737
FNMA	3.500%	6/1/2045	496,835	529,983	543,174
FNMA	3.000%	6/1/2045	3,794,560	3,767,880	3,999,768
FNMA	4.000%	9/1/2045	40,355	43,149	44,474
FNMA	3.500%	11/1/2045	2,139,801	2,238,767	2,285,926
FNMA	3.500%	12/1/2045	771,465	808,451	829,496
FNMA	3.500%	12/1/2045	97,116	100,500	105,042
FNMA	3.500%	1/1/2046	103,282	106,396	112,916
FNMA	3.500%	1/1/2046	139,098	143,075	151,031
FNMA	4.000%	1/1/2046	1,147,704	1,227,909	1,237,108
FNMA	4.000%	2/1/2046	6,870,413	7,240,771	7,434,639
FNMA	3.500%	6/1/2046	533,736	545,078	574,823
FNMA	3.000%	7/1/2046	442,955	435,480	478,355
FNMA	3.000%	7/1/2046	9,113,033	9,476,130	9,587,068
FNMA	3.000%	10/1/2046	9,724,539	10,001,460	10,235,983
FNMA	3.000%	11/1/2046	1,536,801	1,582,784	1,616,590
FNMA	3.000%	11/1/2046	52,469	51,346	55,218
FNMA	5.000%	11/1/2046	1,426,941	1,560,828	1,640,921
FNMA	3.500%	12/1/2046	198,767	212,432	212,080
FNMA	3.500%	12/1/2046	1,330,747	1,358,818	1,434,145
FNMA	3.000%	1/1/2047	449,885	448,602	485,674
FNMA	3.000%	1/1/2047	11,729,301	11,576,301	12,325,247
FNMA	3.000%	1/1/2047	1,306,952	1,303,327	1,409,268
FNMA	3.000%	2/1/2047	1,542,240	1,539,529	1,671,979
FNMA	3.000%	2/1/2047	820,302	842,732	862,424
FNMA	4.000%	2/1/2047	693,938	711,070	751,291
FNMA	3.500%	2/1/2047	3,090,884	3,123,242	3,284,158
FNMA	3.000%	3/25/2047	407,723	412,437	427,572
FNMA	4.000%	4/1/2047	89,146	95,626	96,578
FNMA	4.000%	4/1/2047	13,134,968	13,880,311	14,152,442
FNMA	3.000%	4/1/2047	1,103,384	1,070,455	1,195,121
FNMA	4.000%	5/1/2047	322,696	342,058	350,771
FNMA	3.500%	5/1/2047	3,037,742	3,246,587	3,238,273
FNMA	4.000%	6/1/2047	7,423,148	7,839,540	7,999,713
FNMA	4.000%	7/1/2047	510,745	513,538	552,750
FNMA	4.000%	8/1/2047	2,270,340	2,387,189	2,442,578

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.000%	8/1/2047	586,080	589,102	639,346
FNMA	4.500%	8/1/2047	170,071	184,048	184,878
FNMA	4.000%	8/1/2047	1,356,256	1,452,889	1,460,752
FNMA	3.500%	9/1/2047	2,456,057	2,532,425	2,683,575
FNMA	3.000%	9/1/2047	1,096,735	1,078,228	1,182,948
FNMA	4.000%	10/1/2047	226,591	242,878	243,346
FNMA	4.000%	10/1/2047	6,970,369	7,253,835	7,477,800
FNMA	4.500%	11/1/2047	876,433	948,602	952,734
FNMA	3.500%	11/1/2047	3,876,675	3,925,134	4,115,203
FNMA	4.000%	11/1/2047	1,247,480	1,305,469	1,339,790
FNMA	3.500%	12/1/2047	1,184,208	1,174,401	1,257,241
FNMA	4.000%	12/1/2047	79,784	85,593	85,588
FNMA	3.000%	12/1/2047	1,838,082	1,835,497	1,927,041
FNMA	4.000%	1/1/2048	55,531	59,783	59,432
FNMA	3.500%	1/1/2048	1,396,703	1,522,843	1,517,820
FNMA	4.000%	1/1/2048	460,653	494,626	493,459
FNMA	3.500%	2/1/2048	719,906	750,840	761,246
FNMA	4.000%	2/1/2048	71,083	77,636	76,842
FNMA	4.000%	4/1/2048	330,652	354,366	354,276
FNMA	3.500%	4/1/2048	5,356,174	5,399,693	5,685,204
FNMA	4.000%	4/1/2048	6,492,011	6,646,196	7,032,686
FNMA	4.500%	4/1/2048	223,262	242,529	243,229
FNMA	3.500%	4/1/2048	165,955	179,879	179,626
FNMA	4.500%	5/1/2048	564,153	614,133	616,421
FNMA	4.000%	5/1/2048	11,434,237	11,628,976	12,235,812
FNMA	4.500%	5/1/2048	57,468	62,532	63,053
FNMA	4.500%	5/1/2048	240,764	265,744	264,011
FNMA	4.500%	6/1/2048	468,817	514,233	518,909
FNMA	4.500%	6/1/2048	5,533,596	5,687,006	6,013,464
FNMA	4.000%	6/1/2048	3,407,315	3,463,215	3,653,462
FNMA	3.500%	7/1/2048	823,361	828,250	873,618
FNMA	4.500%	7/1/2048	653,896	714,280	725,513
FNMA	4.500%	8/1/2048	1,061,157	1,163,128	1,166,095
FNMA	4.500%	8/1/2048	25,870	27,867	27,999
FNMA	3.500%	8/1/2048	1,339,407	1,431,909	1,429,390
FNMA	4.500%	9/1/2048	302,192	325,895	327,768
FNMA	4.000%	9/1/2048	91,554	97,720	100,283
FNMA	4.500%	10/1/2048	161,972	177,208	177,713
FNMA	4.500%	10/1/2048	118,893	131,767	131,725
FNMA	4.500%	10/1/2048	789,447	862,348	872,456
FNMA	5.000%	10/1/2048	297,960	312,976	329,890
FNMA	3.000%	11/1/2048	636,218	654,260	669,050
FNMA	4.500%	11/1/2048	539,637	591,577	597,687
FNMA	5.000%	11/1/2048	277,842	290,687	307,312
FNMA	3.500%	11/1/2048	1,493,673	1,593,563	1,589,488

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	4.000%	11/1/2048	309,061	337,359	336,628
FNMA	3.500%	11/1/2048	901,379	953,771	952,610
FNMA	3.500%	11/1/2048	4,233,779	4,525,182	4,533,868
FNMA	4.000%	11/1/2048	473,116	506,086	507,345
FNMA	4.500%	11/1/2048	6,767,394	7,023,286	7,411,533
FNMA	4.500%	12/1/2048	663,186	727,432	729,777
FNMA	5.000%	12/1/2048	1,133,684	1,214,105	1,253,048
FNMA	4.500%	1/1/2049	295,436	321,749	324,048
FNMA	4.500%	1/1/2049	7,175,588	7,435,704	7,779,097
FNMA	4.500%	2/1/2049	165,775	180,850	183,110
FNMA	4.500%	2/1/2049	183,194	200,140	200,936
FNMA	3.500%	2/1/2049	134,711	135,763	146,230
FNMA	4.500%	4/1/2049	114,186	124,177	123,853
FNMA	4.000%	5/1/2049	228,506	247,286	247,534
FNMA	4.500%	5/1/2049	1,166,928	1,247,337	1,287,233
FNMA	4.000%	5/1/2049	77,854	84,873	84,514
FNMA	3.500%	6/1/2049	3,467,305	3,571,053	3,662,914
FNMA	4.000%	6/1/2049	1,063,562	1,102,448	1,136,866
FNMA	3.000%	7/1/2049	2,871,713	2,913,891	3,068,322
FNMA	4.500%	7/1/2049	235,573	257,474	256,522
FNMA	3.500%	7/1/2049	2,447,450	2,553,187	2,638,679
FNMA	4.500%	7/1/2049	107,600	117,990	117,168
FNMA	4.500%	7/1/2049	83,978	92,139	92,338
FNMA	4.500%	8/1/2049	240,392	262,741	261,769
FNMA	5.000%	8/1/2049	3,367,963	3,611,088	3,718,524
FNMA	3.000%	9/1/2049	1,919,600	1,959,792	2,051,272
FNMA	3.000%	9/1/2049	76,981	78,978	81,932
FNMA	3.000%	9/1/2049	81,489	83,959	88,132
FNMA	4.500%	9/1/2049	159,018	173,727	172,539
FNMA	4.500%	9/1/2049	846,876	938,180	931,076
FNMA	4.500%	10/1/2049	408,102	444,448	440,977
FNMA	3.000%	11/1/2049	657,591	680,607	701,222
FNMA	4.500%	11/1/2049	425,100	461,632	463,214
FNMA	4.000%	12/1/2049	486,723	530,756	533,817
FNMA	4.000%	12/1/2049	656,312	691,692	701,010
FNMA	3.000%	12/1/2049	1,112,847	1,135,104	1,192,472
FNMA	3.000%	1/1/2050	141,333	143,442	150,329
FNMA	3.000%	1/1/2050	150,345	155,372	160,523
FNMA	3.500%	2/1/2050	84,956	88,779	89,763
FNMA	3.500%	2/1/2050	1,387,875	1,480,906	1,472,877
FNMA	3.000%	2/1/2050	2,855,551	2,979,589	3,097,576
FNMA	3.000%	2/1/2050	486,460	512,227	519,486
FNMA	3.500%	2/1/2050	395,139	423,478	424,005
FNMA	4.500%	3/1/2050	538,366	594,054	599,017
FNMA	4.500%	3/1/2050	222,637	241,422	242,569

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
FNMA	5.000%	3/1/2050	526,526	587,570	582,423
FNMA	3.500%	4/1/2050	1,486,516	1,586,159	1,569,974
FNMA	2.500%	4/1/2050	14,813,230	14,858,364	15,628,939
FNMA	2.500%	5/1/2050	46,228	48,568	48,773
FNMA	4.500%	5/1/2050	501,541	542,762	544,801
FNMA	2.500%	6/1/2050	315,924	331,473	333,320
FNMA	3.000%	6/1/2050	841,690	892,323	899,441
FNMA	3.000%	6/1/2050	1,265,547	1,342,666	1,352,379
FNMA	3.000%	6/1/2050	11,224,028	11,836,088	11,768,253
FNMA	2.500%	6/1/2050	1,099,999	1,154,483	1,160,572
FNMA	3.000%	7/1/2050	99,150	106,370	105,655
FNMA	2.500%	7/1/2050	11,729,509	12,155,620	12,375,409
FNMA	2.000%	7/25/2050	505,021	502,208	511,385
FNMA	3.500%	8/1/2050	757,839	820,094	827,178
FNMA	2.500%	8/25/2050	685,813	87,380	99,790
FNMA	2.500%	10/25/2050	294,687	40,013	41,885
FNMA	2.000%	12/1/2050	528,698	548,772	549,256
FNMA	2.000%	1/15/2051	5,600,000	5,789,883	5,817,219
FNMA	2.500%	1/15/2051	14,100,000	14,790,276	14,863,383
FNMA	4.000%	2/1/2056	3,225,170	3,373,326	3,634,584
FNMA	4.500%	4/1/2056	752,778	818,352	861,274
FNMA	5.500%	9/1/2056	1,253,403	1,419,577	1,485,564
FNMA	3.500%	3/1/2057	4,385,777	4,547,218	4,845,985
FNMA	4.000%	6/1/2057	507,702	517,976	565,668
FNMA	4.500%	9/1/2057	1,262,913	1,324,579	1,444,578
FNMA	4.500%	8/1/2058	552,244	629,904	631,400
FNMA	5.000%		1,700,000	1,877,703	1,881,355
Freddie Mac	1.500%	10/1/2035	543,187	553,796	559,104
Freddie Mac	2.000%	10/1/2050	4,954,461	5,119,352	5,147,111
Freddie Mac Stacr Remic	1.648%	6/25/2050	91,983	91,983	92,056
Freddie Mac Stacr Remic Tr	0.977%	12/25/2050	1,525,000	1,525,000	1,525,240
Fresno Calif Wtr Sys Rev	6.750%	6/1/2040	310,000	447,044	477,902
GNMA	5.000%	11/15/2033	97,386	96,899	110,217
GNMA	5.500%	12/15/2033	57,937	58,788	64,495
GNMA	5.500%	1/15/2034	30,095	30,537	34,694
GNMA	5.500%	3/15/2034	415,805	421,912	481,258
GNMA	5.500%	3/15/2034	110,692	112,317	123,421
GNMA	4.500%	12/20/2034	66,877	64,557	74,550
GNMA	6.000%	10/15/2036	54,081	55,044	62,953
GNMA	3.400%	1/15/2037	5,817,651	6,107,904	6,098,837
GNMA	5.000%	2/20/2037	337,887	327,486	385,517
GNMA	5.000%	3/20/2037	360,270	348,842	410,753
GNMA	6.000%	11/15/2037	22,995	25,388	27,592
GNMA	6.000%	5/20/2038	13,139	14,699	15,243
GNMA	5.500%	6/15/2038	9,662	9,928	10,725

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA	6.000%	7/20/2038	451,687	505,324	524,059
GNMA	6.500%	8/15/2038	148,290	152,878	179,888
GNMA	6.000%	12/15/2038	363,643	379,779	423,037
GNMA	6.000%	1/15/2039	88,140	97,725	103,411
GNMA	5.500%	2/15/2039	149,535	155,470	172,310
GNMA	3.000%	9/16/2039	100,553	103,031	105,307
GNMA	5.000%	7/20/2040	70,810	75,680	80,973
GNMA	2.163%	9/16/2040	596,008	585,531	601,996
GNMA	4.000%	10/15/2040	1,415,271	1,455,739	1,545,492
GNMA	5.000%	11/20/2040	9,077	9,755	10,408
GNMA	4.000%	12/15/2040	1,091,439	1,120,430	1,181,251
GNMA	4.000%	2/15/2041	1,062,051	1,059,562	1,144,600
GNMA	4.500%	4/20/2041	1,613,888	1,776,789	1,797,998
GNMA	3.000%	4/20/2041	150,495	156,185	153,730
GNMA	6.000%	6/20/2041	136,966	153,231	156,885
GNMA	6.000%	11/20/2041	324,060	362,542	375,244
GNMA	3.000%	9/15/2042	125,644	125,840	135,127
GNMA	3.000%	9/15/2042	847,400	841,707	891,898
GNMA	3.000%	10/15/2042	74,637	76,293	78,560
GNMA	3.000%	10/15/2042	385,675	395,799	405,950
GNMA	3.000%	11/15/2042	342,086	351,066	360,063
GNMA	3.500%	11/20/2042	268,143	279,029	280,217
GNMA	4.000%	2/20/2043	33,042	34,684	35,745
GNMA	2.381%	12/16/2043	1,413,798	1,445,568	1,449,440
GNMA	3.000%	1/20/2044	213,296	215,162	227,457
GNMA	4.000%	6/15/2044	30,146	32,148	35,181
GNMA	3.500%	6/20/2044	99,766	98,800	108,569
GNMA	3.000%	3/20/2045	429,473	456,348	457,219
GNMA	3.500%	3/20/2045	67,992	69,256	73,401
GNMA	3.500%	4/15/2045	238,934	250,732	274,511
GNMA	4.000%	5/15/2045	180,357	193,376	210,487
GNMA	1.750%	12/16/2045	2,318,200	2,347,902	2,358,452
GNMA	3.000%	1/20/2046	72,468	76,725	77,218
GNMA	2.890%	3/16/2046	6,857,215	6,919,359	7,037,010
GNMA	2.637%	3/16/2046	117,776	118,788	123,200
GNMA	3.116%	3/16/2046	59,473	62,753	62,538
GNMA	2.750%	7/16/2046	997,478	980,178	1,020,918
GNMA	3.500%	7/20/2046	480,488	492,800	502,049
GNMA	3.000%	8/20/2046	544,229	579,348	579,959
GNMA	3.500%	9/20/2046	117,332	121,971	126,468
GNMA	2.200%	10/16/2046	20,765	20,781	20,781
GNMA	3.000%	11/20/2046	262,755	272,279	280,021
GNMA	4.000%	1/20/2047	2,424,919	2,568,216	2,628,216
GNMA	3.000%	2/20/2047	93,187	98,574	99,201
GNMA	3.000%	4/20/2047	46,648	49,330	49,700

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA	3.500%	4/20/2047	6,214,185	6,460,262	6,666,387
GNMA	4.000%	6/20/2047	1,095,935	1,150,515	1,182,776
GNMA	3.000%	9/20/2047	19,865	19,399	21,052
GNMA	4.000%	9/20/2047	2,046,963	2,119,247	2,206,503
GNMA	3.500%	10/20/2047	781,027	813,458	840,307
GNMA	3.500%	10/20/2047	495,372	515,941	542,590
GNMA	2.758%	11/16/2047	518,674	533,282	548,610
GNMA	3.000%	11/20/2047	38,315	38,718	40,634
GNMA	3.500%	11/20/2047	93,070	94,075	99,682
GNMA	4.000%	11/20/2047	1,524,873	1,586,464	1,646,688
GNMA	4.000%	12/20/2047	487,299	503,060	525,624
GNMA	3.500%	2/20/2048	469,126	485,692	503,365
GNMA	4.000%	2/20/2048	574,435	601,002	617,280
GNMA	4.000%	3/20/2048	497,957	518,886	536,476
GNMA	4.000%	4/20/2048	705,149	734,567	756,787
GNMA	3.500%	6/15/2048	123,023	121,716	131,784
GNMA	2.772%	6/16/2048	303,741	315,891	318,681
GNMA	4.500%	6/20/2048	75,020	78,526	81,180
GNMA	3.250%	7/16/2048	5,986,517	5,841,999	6,257,888
GNMA	4.500%	8/20/2048	1,387,744	1,505,106	1,503,912
GNMA	4.500%	9/20/2048	265,123	277,199	286,900
GNMA	5.000%	10/20/2048	64,325	69,913	70,343
GNMA	4.500%	12/20/2048	333,736	358,766	361,158
GNMA	4.500%	1/20/2049	405,185	425,701	438,472
GNMA	5.000%	1/20/2049	2,395,743	2,556,400	2,619,901
GNMA	2.500%	2/15/2049	3,200,000	3,374,508	3,381,000
GNMA	3.500%	2/20/2049	164,008	169,808	174,634
GNMA	4.500%	3/20/2049	1,353,593	1,407,397	1,464,659
GNMA	4.500%	4/20/2049	121,959	127,628	131,876
GNMA	3.000%	7/20/2049	696,410	702,939	722,370
GNMA	2.750%	8/16/2049	304,875	309,258	308,893
GNMA	4.000%	10/20/2049	192,973	203,089	208,697
GNMA	3.000%	10/20/2049	340,434	344,370	350,048
GNMA	4.000%	11/20/2049	1,683,866	1,770,164	1,830,119
GNMA	4.000%	1/20/2050	97,620	103,447	106,783
GNMA	3.000%	1/20/2050	93,979	97,063	98,382
GNMA	3.500%	2/20/2050	189,746	200,064	202,513
GNMA	4.000%	2/20/2050	191,268	202,685	208,343
GNMA	4.000%	3/15/2050	94,208	100,932	100,014
GNMA	4.000%	3/20/2050	95,806	102,643	105,235
GNMA	3.000%	3/20/2050	1,240,234	1,298,315	1,298,946
GNMA	4.000%	4/20/2050	777,406	832,888	846,389
GNMA	3.500%	5/15/2050	392,853	419,064	418,395
GNMA	2.678%	5/16/2050	1,041,872	1,096,540	1,060,080
GNMA	3.000%	5/20/2050	835,517	873,507	874,230

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
GNMA	4.000%	7/20/2050	666,470	714,269	710,985
GNMA	2.500%	8/20/2050	297,764	40,570	41,169
GNMA	2.500%	8/20/2050	397,030	53,351	53,669
GNMA	3.000%	9/20/2050	1,084,911	1,144,581	1,141,707
GNMA	2.500%	9/20/2050	296,515	40,493	40,744
GNMA	3.000%	10/20/2050	1,288,523	1,362,953	1,363,242
GNMA	2.500%	10/20/2050	297,630	41,157	42,613
GNMA	3.000%	12/20/2050	1,590,602	1,690,760	1,691,447
GNMA	2.500%	12/20/2050	200,000	212,906	215,634
GNMA	2.500%	1/15/2051	1,900,000	1,993,708	2,011,328
GNMA	3.000%	1/15/2051	100,000	104,312	104,570
GNMA	2.000%	10/16/2051	83,772	81,782	85,971
GNMA	2.600%	1/16/2052	5,565,479	5,552,435	5,868,965
GNMA	3.228%	6/16/2054	136,479	148,762	142,855
GNMA	3.100%	11/16/2054	6,050,950	6,002,023	6,389,603
GNMA	2.600%	11/16/2055	7,770,110	7,892,733	8,113,601
GNMA	2.850%	11/16/2055	3,656,624	3,738,906	3,769,417
GNMA	2.900%	10/16/2056	10,745,211	10,229,867	11,386,456
GNMA	0.698%	7/16/2058	1,459,497	94,639	72,153
GNMA	0.590%	2/20/2061	2,277,640	2,269,036	2,279,769
GNMA	0.640%	3/20/2061	449,017	449,017	449,882
GNMA	3.890%	11/20/2062	140,561	157,833	141,350
GNMA	4.272%	4/20/2063	166,833	185,171	171,888
GNMA	0.640%	7/20/2067	5,141,929	5,145,893	5,152,637
GNMA	1.302%	5/20/2070	1,000,760	1,032,495	1,047,986
GNMA	0.652%	7/20/2070	99,080	99,219	99,506
GNMA	0.602%	7/20/2070	297,546	297,081	298,113
GNMA	0.602%	7/20/2070	188,155	187,861	188,480
GNMA	4.500%		3,800,000	4,079,062	4,068,969
Government National Mortgage Assoc	2.000%	1/15/2051	7,600,000	7,902,206	7,947,641
Government National Mortgage Assoc	2.000%	2/15/2051	1,400,000	1,455,344	1,461,688
Government Natl Mtg Assn Remic	2.697%	6/16/2051	719,783	760,571	728,264
Grand Parkway Transn Corp Tex Sys Toll R	3.236%	10/1/2052	425,000	425,000	444,469
Grand River Dam Auth Okla Rev	4.365%	6/1/2034	650,000	695,500	712,439
Great Lakes Wtr Auth Mich Sew Disp Sys Rev	3.056%	7/1/2039	410,000	439,737	437,040
Harris Cnty Tex Cultural Ed Facs	0.000%	11/15/2024	250,000	250,000	253,810
HawaII St	2.145%	8/1/2036	8,050,000	8,178,639	8,151,913
Helios Leasing I Llc Secd	1.480%	12/4/2024	239,058	222,324	243,812
Henrico Cnty Va Wtr & Swr Rev	1.660%	5/1/2033	725,000	725,000	740,972
Henrico Cnty Va Wtr & Swr Rev	1.760%	5/1/2034	725,000	725,000	742,755
Hlth Care Auth For Baptist Ala Taxable-Ser A	5.500%	11/15/2043	500,000	483,750	670,890
I/O CMO Federal Home Ln Mtg Var Rt	0.957%	5/25/2026	1,516,782	87,260	69,384
I/O Fannie Mae	2.109%	8/25/2055	340,474	21,067	15,326
I/O Fed Home Ln Mtg Corp	3.500%	10/15/2027	1,115,444	178,645	76,175
I/O Federal Home Ln Mtg Corp	6.041%	5/15/2039	141,709	34,364	5,140

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
I/O Federal Home Ln Mtg Corp	2.328%	4/15/2041	284,507	19,353	17,188
I/O Federal National Mortgage Assn Remic	6.502%	3/25/2042	506,042	101,344	99,419
I/O Federal Natl Mtg Assn GTD Remic Pass Thr Tr	0.000%	3/25/2042	36,146	33,435	34,449
I/O FHLMC Multiclass	1.478%	10/25/2021	623,665	66,447	3,210
I/O FHLMC Multiclass	1.690%	3/25/2030	3,600,000	500,344	486,477
I/O FHLMC Multiclass	3.500%	10/15/2032	363,017	68,973	37,399
I/O FHLMC Multiclass	1.331%	7/25/2035	679,835	98,630	103,350
I/O FHLMC Multiclass	5.871%	5/15/2038	94,504	10,868	15,651
I/O FHLMC Multiclass	6.071%	1/15/2040	261,708	40,467	56,598
I/O FHLMC Multiclass	5.791%	10/15/2041	222,761	44,817	40,028
I/O FHLMC Multiclass	5.841%	8/15/2042	1,100,556	253,300	202,318
I/O FHLMC Multiclass	6.091%	9/15/2042	218,629	40,729	29,906
I/O FHLMC Multiclass	5.791%	2/15/2044	407,472	94,610	78,587
I/O FHLMC Multiclass	5.841%	5/15/2044	264,333	60,942	55,252
I/O FHLMC Multiclass Federal Home Ln Mtg Corp Sr K094 CI X1	1.016%	6/25/2029	1,997,432	147,456	132,420
I/O FHLMC Multiclass Federal Home Ln Mtg-corp Sr K094 CI Xam	1.148%	6/25/2029	4,850,000	488,565	401,100
I/O FHLMC Multiclass FHLMC #90-0121	2.528%	2/15/2038	19,843	1,502	1,167
I/O FHLMC Multiclass Sr 5013 CI In	2.500%	9/25/2050	396,748	47,672	59,341
I/O FHLMC Multiclass Sr K	1.203%	6/25/2027	1,576,829	106,400	88,367
I/O FHLMC Multiclass Tranche 00201	0.886%	9/25/2029	2,055,816	152,463	139,215
I/O FNMA	3.000%	4/25/2027	474,252	51,278	25,689
I/O FNMA	4.000%	9/25/2027	26,242	2,546	1,381
I/O FNMA	3.000%	9/25/2027	406,271	57,894	23,083
I/O FNMA	3.000%	4/25/2032	379,464	43,876	11,680
I/O FNMA	1.468%	9/25/2034	1,297,052	143,486	138,091
I/O FNMA	5.000%	1/25/2038	54,426	11,933	7,809
I/O FNMA	6.000%	1/25/2038	129,654	23,297	24,569
I/O FNMA	6.000%	7/25/2038	96,194	17,195	17,766
I/O FNMA	5.000%	1/25/2039	61,411	13,261	10,448
I/O FNMA	5.000%	1/25/2039	33,654	7,246	4,579
I/O FNMA	5.500%	1/25/2039	28,946	5,834	4,179
I/O FNMA	4.500%	11/25/2039	136,901	17,113	21,257
I/O FNMA	3.500%	12/25/2039	367,283	56,151	9,329
I/O FNMA	6.332%	4/25/2040	393,757	67,923	90,839
I/O FNMA	6.502%	2/25/2041	43,993	10,338	2,416
I/O FNMA	6.002%	9/25/2041	979,547	181,828	140,524
I/O FNMA	4.000%	11/25/2041	532,745	124,394	72,280
I/O FNMA	4.000%	4/25/2042	386,862	72,375	56,566
I/O FNMA	6.452%	7/25/2042	107,513	23,115	21,723
I/O FNMA	6.002%	12/25/2042	190,743	56,984	38,049
I/O FNMA	6.002%	12/25/2042	324,986	87,746	64,815
I/O FNMA	2.304%	8/25/2044	629,652	47,519	39,572
I/O FNMA	6.002%	8/25/2045	194,967	50,204	45,804

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
I/O FNMA	2.500%	8/25/2050	394,635	50,193	49,361
I/O FNMA	2.500%	12/25/2050	2,086,441	258,197	263,822
I/O GNMA	4.000%	10/16/2026	86,721	10,569	5,775
I/O GNMA	6.098%	4/20/2037	322,851	69,009	61,950
I/O GNMA	6.498%	1/20/2040	33,874	6,426	2,798
I/O GNMA	6.328%	4/20/2040	30,161	5,486	6,314
I/O GNMA	5.898%	3/20/2042	299,276	64,344	76,203
I/O GNMA	5.947%	8/16/2042	266,786	59,860	58,802
I/O GNMA	3.500%	5/20/2043	635,780	134,685	92,907
I/O GNMA	5.997%	6/16/2043	315,727	58,113	37,284
I/O GNMA	6.048%	8/20/2044	748,866	176,217	168,504
I/O GNMA	4.000%	4/16/2045	271,490	62,867	39,563
I/O GNMA	3.500%	4/20/2050	769,541	132,145	111,273
I/O GNMA	3.500%	4/20/2050	288,361	50,148	46,934
I/O GNMA	2.500%	10/20/2050	1,195,326	168,093	170,390
I/O GNMA	0.641%	6/16/2054	11,598,768	626,152	158,857
I/O GNMA	0.484%	11/16/2055	8,469,420	673,107	264,187
I/O GNMA	1.755%	10/20/2062	1,162,563	81,743	56,474
I/OGNMA	2.500%	10/20/2050	199,030	27,398	28,532
Illinois St	6.875%	7/1/2025	250,000	288,724	290,540
Illinois St	7.100%	7/1/2035	215,000	237,414	258,565
Indianapolis Ind Loc Pub IMPT Bd Bk	6.116%	1/15/2040	200,000	285,588	291,822
Israel St U S Govt GTD Nts Zero CPN	0.000%	5/15/2022	315,000	230,602	312,967
Israel(State Of) Aid-Israel	5.500%	9/18/2033	5,947,000	6,854,668	8,711,778
Lee Mem Health Sys Fla Hosp Rev	7.281%	4/1/2027	105,000	130,879	131,148
Long Island Pwr Auth N Y Elec Sys Rev	5.850%	5/1/2041	65,000	78,631	95,451
Los Angeles Calif Cmnty College Dist	6.680%	8/1/2036	100,000	146,634	157,581
Los Angeles Calif Dept Arpts Arpt Rev	7.053%	5/15/2040	265,000	389,571	420,370
Los Angeles Calif Dept Wtr & Pwr Rev	6.574%	7/1/2045	100,000	170,125	175,117
Los Angeles Calif Dept Wtr & Pwr Wtrwks Rev	6.008%	7/1/2039	170,000	234,522	241,687
Los Angeles Calif Uni Sch Dist	5.750%	7/1/2034	4,725,000	6,019,746	6,666,030
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.488%	8/1/2033	605,000	810,458	856,995
Los Angeles Cnty Calif Pub Wks Fing Auth-lease Rev	7.618%	8/1/2040	640,000	977,714	1,086,746
Mansfield Tex Indpt Sch Dist	5.000%	2/15/2030	500,000	645,015	663,475
Massachusetts St Port Auth Spl Facs Rev	6.202%	7/1/2031	90,000	105,659	103,797
Mercedes Tex Indpt Sch Dist	4.700%	8/15/2032	885,000	962,473	985,784
Metropolitan Transn Auth N Y Dedicated Tax Fd	7.336%	11/15/2039	750,000	1,093,250	1,199,992
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	7.462%	10/1/2046	75,000	108,120	132,984
Milwaukee Cnty Wis	6.840%	12/1/2028	9,605	11,831	12,467
Missouri Jt Mun Elec Util Commn Pwr Projrev	6.890%	1/1/2042	15,000	19,931	22,688
Missouri St Health & Edl Facs Auth Edl Facs Rev	3.229%	5/15/2050	450,000	450,000	525,411

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Missouri St Hwys & Transn Commn St Rd Rev	5.445%	5/1/2033	350,000	465,211	462,448
Mn St Hsg Fin Agy Homeownership Fin	3.000%	10/1/2047	5,087,117	5,087,117	5,239,069
N.J Econ Dev Auth St Pension Fdg Rev	7.425%	2/15/2029	525,000	652,057	676,678
New Jersey St Tpk Auth Tpk Rev	7.102%	1/1/2041	180,000	295,643	293,922
New York N Y	5.968%	3/1/2036	1,520,000	2,058,773	2,172,810
New York N Y City Mun Wtr Fin Auth Wtr &Swr Sys Rev	5.952%	6/15/2042	150,000	243,381	235,788
New York N Y City Transitional Fin Auth Rev	2.940%	8/1/2023	735,000	753,985	779,681
New York N Y City Transitional Fin Auth Rev	5.400%	2/1/2027	500,000	614,665	622,725
New York N Y City Transitional Fin Auth Rev	3.960%	8/1/2032	300,000	344,562	343,650
New York N Y City Transitional Fin Auth Rev	5.932%	11/1/2036	740,000	815,268	742,871
New York N Y City Transitional Fin Auth Rev	5.508%	8/1/2037	275,000	373,184	377,902
New York N Y City Transitional Fin Auth Rev	5.572%	11/1/2038	200,000	273,790	272,102
New York St Dorm Auth Revs Non St -	4.946%	8/1/2048	200,000	223,032	225,602
New York St Dorm Auth Revs Non St Supported	4.850%	7/1/2048	600,000	693,062	693,588
New York St Dorm Auth St Pers Income Taxrev	5.000%	3/15/2024	450,000	507,231	513,774
New York St Dorm Auth St Pers Income Taxrev	5.500%	3/15/2030	300,000	361,217	367,803
New York St Dorm Auth St Pers Income Taxrev	3.057%	2/15/2034	1,045,000	1,045,000	1,186,577
New York St Urban Dev Corp Rev	5.838%	3/15/2040	250,000	314,808	341,912
Newport Beach Calif Ctfs Partn	7.168%	7/1/2040	400,000	549,072	636,044
Nma	4.000%	6/1/2043	36,940	38,291	41,475
Ohio St Wtr Dev Auth Rev	4.817%	12/1/2030	275,000	338,836	339,430
Oklahoma Dev Fin Auth Health Sys Rev	5.450%	8/15/2028	750,000	815,925	870,922
Or Sch Brds Assn Taxable-Pension-Ser B	5.550%	6/30/2028	195,000	225,825	238,832
Or Sch Brds Assn Taxable-Pension-Ser B	5.680%	6/30/2028	110,000	125,355	137,504
Orange Cnty Calif Loc Transn Auth SAles Tax Rev	6.908%	2/15/2041	180,000	270,346	270,931
Overseas Private Inv Cor	3.420%	7/15/2038	10,425,000	10,430,942	12,469,788
Overseas Private Invt Corp U S Govt GTD Ctfs Partn	3.170%	10/5/2034	9,011,002	8,766,443	10,386,592
P/O FNMA	0.000%	3/25/2042	18,073	16,717	17,211
Pennsylvania St Univ	2.465%	9/1/2033	600,000	600,000	635,334
Phil Pa Auth For Indl Dev Pension Ret Sys-Ser A	6.350%	4/15/2028	380,000	431,452	476,493
Port Auth N Y & N J	5.647%	11/1/2040	230,000	301,713	329,864
Port Auth N Y & N J	5.310%	8/1/2046	550,000	616,628	617,199
PVTPL FHLMC Multiclass 20-Dna1	2.448%	1/25/2050	1,170,000	1,148,794	1,148,410
PVTPL FNMA	1.648%	8/25/2050	897,401	897,401	899,149
PVTPL Freddie Mac Stacr	0.898%	2/25/2050	205,474	205,474	205,671
PVTPL Freddie Mac Stacr Remic Sr 20-Dnas CI M1 144A 10-25-2050	1.382%	10/25/2050	100,000	100,000	100,195
Resolution Fdg Corp Fed Book Entry Prin Strips Generic Prin Pmt 01-15-2030	0.000%	1/15/2030	4,750,000	4,279,608	4,224,845
Resolution Fdg Corp Fed Book Entry Prin Strips Generic Prin Pmt 04-15-2030	0.000%	4/15/2030	4,675,000	4,198,197	4,153,778

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Riverside Calif Elec Rev	7.605%	10/1/2040	360,000	574,070	607,237
San Antonio Tex Elec & Gas Rev	5.718%	2/1/2041	425,000	609,127	630,266
San Diego Calif Pub Facs Fing Auth Leaserev	4.080%	10/15/2033	240,000	261,208	273,458
San Diego Cnty Calif Regl Arprt Auth Spl Facs Rev	5.594%	7/1/2043	275,000	314,320	290,986
San Francisco Calif City & Cnty Ctfs Partn	6.362%	11/1/2029	225,000	265,364	283,516
San Francisco Calif Cy & Cnty Pub Utils Com-mn Wtr Rev 6 11-01-2040	6.000%	11/1/2040	250,000	368,228	356,075
San Jose Calif Arprt Rev	6.450%	3/1/2032	120,000	136,376	120,960
Small Business Admin GTD De Part Ctf Partctf	3.620%	9/1/2033	6,130,044	6,383,268	6,739,149
Small Business	3.548%	9/10/2028	1,156,319	1,156,319	1,260,209
Small Business	2.780%	1/1/2036	3,483,875	3,483,875	3,668,946
Small Business Adm GTD Dev Partn Ctf	4.770%	4/1/2024	113,437	114,465	118,440
Small Business Admin	2.845%	3/10/2027	8,678,573	8,722,274	9,218,216
Small Business Admin	3.540%	12/1/2038	11,308,823	11,381,740	12,485,625
Small Business Admin	3.420%	3/1/2044	540,022	540,022	596,062
Small Business Admin GTD	2.980%	4/1/2039	416,873	416,873	455,206
Small Business Admin GTD Dev Partn	1.980%	5/1/2024	1,145,277	1,145,277	1,171,804
Small Business Admin GTD Dev Partn	5.870%	7/1/2028	1,127,890	1,222,636	1,238,951
Small Business Admin GTD Dev Partn	3.380%	11/1/2033	394,038	411,400	426,220
Small Business Admin GTD Dev Partn	3.540%	7/1/2038	5,341,815	5,361,823	5,925,399
Small Business Admin GTD Dev Partn	3.260%	2/1/2039	5,286,702	5,327,839	5,790,543
Small Business Admin GTD Dev Partn	2.690%	7/1/2044	391,398	391,398	422,742
Small Business Admin GTD Dev Partn Ctf	4.070%	6/1/2023	12,604	13,265	13,055
Small Business Admin GTD Dev Partn Ctf	4.890%	12/1/2023	69,646	72,725	73,014
Small Business Admin GTD Dev Partn Ctf	6.070%	7/1/2026	98,599	103,560	105,454
Small Business Admin GTD Dev Partn Ctf	5.510%	11/1/2027	1,033,143	1,098,918	1,138,533
Small Business Admin GTD Dev Partn Ctf	5.290%	12/1/2027	571,458	604,362	616,725
Small Business Admin GTD Dev Partn Ctf	2.630%	2/1/2032	152,133	152,133	158,631
Small Business Admin GTD Dev Partn Ctf	3.650%	9/1/2043	6,193,097	6,193,097	6,805,207
Small Business Admin GTD Dev Partn Ctf	2.220%	10/1/2044	625,354	625,354	660,141
Small Business Admin GTD Dev Partn Ctf	1.770%	4/1/2045	5,499,828	5,499,828	5,642,895
Small Business Admin GTD Dev Partn Ctf 2004-20 F Partn Ctf	5.520%	6/1/2024	201,232	207,841	213,179
Small Business Admin GTD Dev Partn Ctf 2004-20 I Partn Ctf .0001 09-01-2024 Reg	4.990%	9/1/2024	463,005	506,406	484,881
Small Business Admin GTD Dev Partn Ctf 2004-20K Partn Ctf	4.880%	11/1/2024	224,147	221,934	237,049
Small Business Admin GTD Dev Partn Ctf 2006-20E Partn Ctf	5.870%	5/1/2026	327,413	338,998	348,767
Small Business Admin GTD Dev Partn Ctf 2006-20J Partn Ctf	5.370%	10/1/2026	140,079	144,498	150,600
Small Business Admin GTD Dev Partn Ctf 2009-20A Partn Ctf	5.720%	1/1/2029	314,767	325,586	347,346
Small Business Admin GTD Dev Partn Ctf 2009-20F Partn Ctf	4.950%	6/1/2029	984,202	1,039,431	1,059,452
Small Business Admin GTD Dev Partn Ctf Partn Ctf	2.810%	12/1/2036	10,073,688	10,099,280	10,743,115

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Small Business Admin GTD Dev Partn Part-nctf	1.340%	6/1/2045	7,137,747	7,137,747	7,215,668
Small Business Admin GTD Partn Ctfs	2.518%	9/10/2027	15,313,294	14,927,588	16,094,285
Small Business Admin GTD Partn Ctfs GTD	2.351%	3/10/2023	2,358,360	2,349,490	2,422,777
Small Business Admin GTD Partn Ctfs Srs 2020-10A CI 1	2.078%	3/10/2030	672,186	672,186	690,870
Small Business Admin Partn Certs	5.110%	8/1/2025	453,562	486,687	481,184
Small Business Admin Sr 19-10B CI 1	2.283%	9/10/2029	1,325,000	1,325,000	1,380,184
Small Business Administration	3.870%	11/1/2038	9,407,000	9,620,902	10,593,121
Small Business Administration Particip 2002-20F 1	5.800%	6/1/2022	30,641	31,328	31,571
Small Business Administration Particip 2003-20E 1	4.640%	5/1/2023	10,265	11,060	10,657
Sonoma Cnty Calif Pension Oblig	6.000%	12/1/2029	280,000	321,131	340,379
Tacoma Wash Elec Sys Rev	5.791%	1/1/2032	450,000	621,250	617,238
Tenn Valley Authority	2.875%	2/1/2027	9,360,000	9,471,199	10,547,890
Tennessee Vy Auth 2011 Global Pwr Bd Sera	3.875%	2/15/2021	2,040,000	2,024,251	2,048,727
Tennessee Vy Auth Tennessee Valley Authority	4.650%	6/15/2035	9,232,000	9,597,527	12,827,804
Texas A & M Univ Perm Univ Fd	3.100%	7/1/2049	3,200,000	3,134,944	3,397,664
Texas St	4.108%	10/1/2035	500,000	500,000	558,540
Texas Transn Commn St Hwy Fd Rev	5.178%	4/1/2030	400,000	511,412	515,816
Totem Ocean Trailer Express2002-1 Bd Fin Oblig	6.365%	4/15/2028	3,434,000	4,137,970	4,078,887
Tsy Infl Ix N/B	0.144%	1/15/2022	4,600,000	4,818,073	5,386,467
Tsy Infl Ix N/B	1.056%	2/15/2048	3,050,000	3,533,956	4,481,141
Tsy Infl Ix N/B Treas Bonds	0.829%	2/15/2045	1,090,000	1,484,926	1,553,611
Tx St Dept Hsg & Cmnty Affairs Resdntl Mtg Rev	2.875%	7/1/2041	1,645,000	1,643,071	1,682,490
Umbs Tba 15Yr	1.500%	1/15/2036	8,700,000	8,907,610	8,951,484
United States Gov Natl Treas Bd Strippedprin Pmt	0.000%	5/15/2040	16,226,000	7,234,834	12,360,376
United States Of Amer Treas Bd	2.375%	5/15/2027	195,502,000	208,660,038	218,068,735
United States Of Amer Treas Bonds 0.75	0.864%	2/15/2042	1,860,000	2,036,290	2,727,074
United States Of Amer Treas Bonds Dtd 05/15/2016	2.500%	5/15/2046	9,265,000	11,034,036	11,068,418
United States Of Amer Treas Notes	0.250%	9/30/2025	230,000	229,614	229,129
United States Of Amer Treas Notes	0.250%	10/31/2025	1,240,000	1,231,853	1,234,672
United States Of Amer Treas Notes	0.375%	11/30/2025	230,000	229,427	230,323
United States T-Bond	2.875%	5/15/2049	480,000	546,938	619,725
United States Treas	1.625%	11/15/2022	8,655,000	8,584,148	8,896,055
United States Treas	2.250%	2/15/2027	26,000,000	27,431,764	28,739,141
United States Treas Bd Stripped Prin Pmt 05-15-2045	0.000%	5/15/2045	19,501,000	8,479,445	13,153,853
United States Treas Bds	1.500%	8/15/2026	1,720,000	1,663,133	1,821,252
United States Treas Bds	1.125%	5/15/2040	18,500,000	18,695,117	17,563,438
United States Treas Bds	1.375%	11/15/2040	6,650,000	6,568,578	6,575,188
United States Treas Bds	2.527%	2/15/2041	830,000	1,485,332	1,547,162



U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
United States Treas Bds	3.625%	8/15/2043	10,160,000	11,924,109	14,348,619
United States Treas Bds	3.625%	2/15/2044	1,430,000	2,170,698	2,024,958
United States Treas Bds	1.536%	2/15/2044	3,340,000	3,769,001	5,371,390
United States Treas Bds	3.125%	8/15/2044	5,650,000	7,180,120	7,451,600
United States Treas Bds	3.000%	2/15/2047	10,000,000	12,333,338	13,075,781
United States Treas Bds	3.000%	5/15/2047	3,880,000	4,010,342	5,081,133
United States Treas Bds	2.250%	8/15/2049	1,930,000	1,940,100	2,208,719
United States Treas Bds	1.250%	5/15/2050	28,505,000	26,893,534	25,859,380
United States Treas Bds	1.375%	8/15/2050	12,660,000	11,843,268	11,856,881
United States Treas Bds	1.625%	11/15/2050	4,870,000	4,815,661	4,851,738
United States Treas Bds 00202	4.750%	2/15/2037	39,190,000	53,192,812	59,741,787
United States Treas Bds Dtd	3.125%	5/15/2048	30,000	30,300	40,270
United States Treas Bds Dtd 00209	3.500%	2/15/2039	10,000,000	13,588,281	13,579,297
United States Treas Bds Dtd 00247	2.500%	2/15/2046	27,483,100	26,775,618	32,833,716
United States Treas Bds Dtd 00271	1.125%	8/15/2040	25,270,000	24,553,122	23,923,583
United States Treas Bds Dtd 08/15/2020	1.375%	8/15/2050	21,500,000	20,895,469	20,136,094
United States Treas Bds Tsy Infl Ix N/B	1.099%	2/15/2046	2,290,000	2,510,792	3,430,445
United States Treas Bills	0.000%	1/14/2021	755,000	754,608	754,991
United States Treas Bills	0.000%	4/29/2021	4,640,000	4,637,420	4,638,740
United States Treas Bills 01-28-2021	0.000%	1/28/2021	5,290,000	5,286,832	5,289,797
United States Treas Bonds	1.035%	2/15/2049	1,380,000	1,485,854	2,009,714
United States Treas Infl Index Nts	0.528%	1/15/2028	27,000,000	29,484,800	32,313,801
United States Treas Infl Indexed Nts	0.142%	7/15/2022	8,975,000	9,631,552	10,476,104
United States Treas Nts	0.204%	4/30/2022	40,800,000	40,833,334	40,832,255
United States Treas Nts	0.125%	4/30/2022	20,000,000	20,003,125	20,004,688
United States Treas Nts	0.250%	4/15/2023	6,248,000	6,258,413	6,263,376
United States Treas Nts	2.875%	10/31/2023	19,285,000	20,367,521	20,760,755
United States Treas Nts	0.500%	3/31/2025	220,000	221,048	222,028
United States Treas Nts	0.375%	4/30/2025	180,000	180,227	180,654
United States Treas Nts	0.250%	5/31/2025	6,230,000	6,222,555	6,218,075
United States Treas Nts	1.625%	5/15/2026	4,350,000	4,053,316	4,631,730
United States Treas Nts	1.125%	2/28/2027	585,000	605,292	606,640
United States Treas Nts	0.500%	5/31/2027	1,575,000	1,578,270	1,569,463
United States Treas Nts	2.875%	5/15/2028	102,025,000	112,008,530	118,205,527
United States Treas Nts	2.625%	2/15/2029	61,700,000	67,735,911	70,829,672
United States Treas Nts Dtd 604	2.375%	8/15/2024	78,835,000	80,208,568	84,966,269
United States Treas Nts Dtd 683	1.625%	2/15/2026	48,120,000	46,254,599	51,180,131
United States Treas Nts Dtd 823	2.375%	4/15/2021	2,585,000	2,623,007	2,601,560
United States Treas Nts Infl Idx	0.655%	4/15/2023	5,800,000	5,812,587	6,401,532
United States Treasury	2.250%	11/15/2027	1,725,000	1,914,144	1,915,424
United Sts Treas	0.625%	12/31/2027	960,000	957,574	958,950
United Sts Treas Nts	0.125%	8/15/2023	25,000,000	24,971,289	24,986,328
United Sts Treas Nts	0.250%	11/15/2023	120,000	120,122	120,338
United Sts Treas Nts	0.250%	8/31/2025	60,000,000	59,941,406	59,805,469

FIXED INCOME

U.S. Securities					
Government & Government Agency Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
United Sts Treas Nts	0.500%	8/31/2027	3,320,000	3,322,533	3,299,769
United Sts Treas Nts	0.625%	11/30/2027	330,000	329,369	329,948
United Sts Treas Nts Dtd	0.875%	11/15/2030	6,770,000	6,748,168	6,747,786
Univ Calif Regts Med Ctr Pooled Rev	6.458%	5/15/2029	350,000	428,242	443,345
Univ Calif Regts Med Ctr Pooled Rev	6.398%	5/15/2031	475,000	593,049	638,448
Univ Calif Regts Med Ctr Pooled Rev	6.548%	5/15/2048	1,200,000	1,639,387	1,947,588
University Calif Revs	3.349%	7/1/2029	540,000	540,000	622,696
University Calif Revs	6.296%	5/15/2050	325,000	417,110	425,207
University N C Chapel Hill Rev	2.479%	12/1/2025	4,900,000	4,915,533	5,319,734
University Tex Perm Univ Fd	5.262%	7/1/2039	125,000	177,744	180,451
Us Treas Bd Stripped Prin Pmt 05-15-2043Reg	0.000%	5/15/2043	19,644,000	7,757,462	13,867,069
Us Treas Nts Infl Idx Dtd 04-15-2017	0.134%	4/15/2022	13,300,000	13,424,955	14,538,072
Us Treasury	2.560%	2/15/2040	3,240,000	5,392,489	6,043,400
Us Treasury N/B	2.375%	5/15/2029	48,750,000	53,259,023	55,095,117
Us Treasury N/B	1.500%	2/15/2030	130,490,000	140,329,314	138,049,245
Us Treasury N/B	2.000%	2/15/2050	10,310,000	11,886,996	11,197,627
Ut Tran Auth SAles Tx Rev	5.937%	6/15/2039	500,000	702,745	724,260
Utah St Brd Regt Rev Taxable-Hosp-Univ Utah-B	6.241%	8/1/2030	150,000	197,040	191,990
Utd States Treas	0.250%	6/15/2023	1,515,000	1,518,443	1,518,906
Utd States Treas	1.125%	2/28/2025	2,030,000	2,101,050	2,101,605
Vessel MGMT Svcsu S Gov GTD Ship Fing Oblig	5.125%	4/16/2035	3,070,000	3,321,344	3,690,229
Vessel MGMT Svcsus Govt GTD Ship Fing	5.850%	5/1/2027	121,000	142,619	137,947
Virginia St Pub Bldg Auth Pub Facs Rev	5.900%	8/1/2030	150,000	183,069	197,919
Wa Biomedical Resh Facs 3 Wash L Amer	6.516%	7/1/2042	120,000	152,028	184,072
Washington St	5.140%	8/1/2040	200,000	288,968	280,790
Wi Treasury Sec	0.125%	5/31/2022	2,005,000	2,004,309	2,005,392
Wi Treasury Sec	3.375%	11/15/2048	310,000	341,285	435,417
Wisconsin St Gen Fd Annual Appropriationrev	3.154%	5/1/2027	7,770,000	7,624,864	8,796,495
Total Government & Government Agency Securities			\$2,984,603,576	\$3,018,982,476	\$3,170,256,730

U.S. Securities					
Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CF Blackrock US	0.000%		\$ 22,596,527	\$1,413,779,825	\$1,867,344,078
CF Wa Opportunistic Us \$ High Yield Sec Port Llc	0.000%		549,192	17,973,602	21,845,216
CF Wa Floating Rate High Income Fund Llc	0.000%		2,416,668	51,724,022	55,003,368
Mfb Nt Collective Aggregate Bond Index Fund	0.000%		3,095,754	1,142,014,166	1,946,269,369
Total Fixed Income Funds			\$28,658,141	\$2,625,491,615	\$3,890,462,031

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Argentina					
Argentina Rep	0.125%	7/9/2035	\$ 2,646,794	\$1,224,142	\$ 966,080
Argentina Rep	0.125%	7/9/2041	5,200,000	2,327,052	1,963,000
Argentina Rep Amortizing Step Up	0.125%	7/9/2030	3,250,804	1,674,197	1,316,576
Argentina Rep Bd	1.000%	7/9/2029	341,637	186,192	148,188
Provincia De Buenos Aires	0.000%	6/15/2027	420,000	413,834	171,154
PVTPL Provincia De Buenos Aire	0.000%	2/15/2023	500,000	497,905	202,500
Australia					
BHP Billiton Fin	5.000%	9/30/2043	600,000	599,910	882,556
Glencore Fdg Llc	4.000%	3/27/2027	1,750,000	1,750,053	1,979,569
PVTPL Mineral Res Ltd	8.125%	5/1/2027	2,717,000	2,779,716	3,005,681
PVTPL1 Glencore Fdg Llc GTD	4.125%	5/30/2023	30,000	30,872	32,444
Queensland Tsy Cp	3.500%	8/21/2030	16,000,000	14,019,763	15,039,767
Bahrain					
Bahrain (Kingdom)	6.750%	9/20/2029	990,000	1,096,920	1,140,342
Bahrain (Kingdom) Snr 12/10/2028 200000	7.000%	10/12/2028	1,215,000	1,157,309	1,410,369
Bahrain KgdM Acting Thru Ministry Tranche # Tr 00770	6.250%	11/14/2024	455,000	455,000	501,008
Barbados					
Global Sc Fin VII Srl Asset Backed	2.170%	10/17/2040	10,225,887	10,262,636	10,326,119
Belgium					
Anheuser Busch Inbev Worldwide	4.150%	1/23/2025	290,000	289,710	330,220
Anheuser-Busch	4.000%	4/13/2028	260,000	257,962	306,529
Anheuser-Busch	3.500%	6/1/2030	210,000	209,559	243,256
Anheuser-Busch	4.350%	6/1/2040	590,000	589,628	723,902
Anheuser-Busch	4.500%	6/1/2050	1,110,000	1,109,156	1,401,108
Anheuser-Busch Cos Llc Corp	3.650%	2/1/2026	1,250,000	1,270,201	1,412,962
Anheuser-Busch Cos Llc Corp	4.700%	2/1/2036	210,000	199,653	266,760
Anheuser-Busch Cos Llc Corp	4.900%	2/1/2046	1,860,000	1,961,050	2,418,429
Anheuser-Busch Inbev Worldwide	4.750%	1/23/2029	480,000	480,562	592,750
Bermuda					
PVTPL Teekay Corp Teekay Corp	9.250%	11/15/2022	900,000	900,000	918,000
Brazil					
Arcos Dorados	5.875%	4/4/2027	725,000	741,312	763,070
Atento Luxco 1	6.125%	8/10/2022	1,035,000	1,038,105	1,018,192
Brazil Federative Rep Bd	4.625%	1/13/2028	790,000	731,422	884,808
Brazil Federative Rep Global Bd	4.250%	1/7/2025	12,000,000	13,044,000	13,164,000
Brazil Federative Rep Global Bd 5 T Bond 01-27-2045	5.000%	1/27/2045	1,650,000	1,365,443	1,831,500
Brazil(Fed Rep Of) GTD Snr 01/01/2021 Br	10.00%	1/1/2021	41,486	12,447,615	8,375,393
Brazil(Fed Rep Of) GTD Snr 01/01/23 Br'F'	10.00%	1/1/2023	6,689	1,878,850	1,484,001
Brf SA	4.875%	1/24/2030	790,000	725,812	857,158
Embraer Neth Fin B	5.400%	2/1/2027	14,000,000	14,493,412	14,875,140
Hidrovias Intl Fin	5.950%	1/24/2025	1,090,000	1,037,680	1,144,511
Nbm Us HLDGS	7.000%	5/14/2026	1,415,000	1,466,535	1,540,595
Petrobras Global	7.375%	1/17/2027	450,000	459,750	556,916
Petrobras Global	5.750%	2/1/2029	250,000	245,130	291,500

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Petrobras Global Fin B V	6.900%	3/19/2049	370,000	370,000	468,975
Petrobras Global Fin B V Global	5.093%	1/15/2030	14,150,000	12,755,460	15,812,625
Petrobras Global Finance	5.299%	1/27/2025	5,168,000	4,969,197	5,839,892
Petrobras Intl Fin	6.750%	1/27/2041	1,050,000	1,001,584	1,304,636
PVTPL Aegea Fin	5.750%	10/10/2024	1,060,000	1,060,000	1,107,711
PVTPL Cosan Ltd	5.500%	9/20/2029	1,200,000	1,199,844	1,315,512
PVTPL Rede D Or Fin	4.500%	1/22/2030	1,115,000	1,115,000	1,162,388
PVTPL Unigel Luxembourg	8.750%	10/1/2026	6,000,000	5,910,000	6,450,060
Secretaria Tesouro GTD 01/01/2029 Brl 'F'	10.000%	1/1/2029	3,970	1,209,672	957,160
Secretaria Tesouro GTD 01/01/31 Brl1000'F'	10.000%	1/1/2031	10,400	3,132,315	2,529,792
Secretaria Tesouro GTD Snr 01/01/27 Brl'F'	10.000%	1/1/2027	12,519	3,581,639	2,962,490
Suzano Austria	5.000%	1/15/2030	9,000,000	9,810,925	10,220,670
Suzano Austria Gmbh	3.750%	1/15/2031	1,160,000	1,202,816	1,230,760
Burkina Faso					
PVTPL Iamgold Corp	5.750%	10/15/2028	1,750,000	1,750,000	1,776,250
Canada					
Bank Montreal Medium Term Sr Nts	1.850%	5/1/2025	960,000	959,270	1,007,833
Bank Montreal Que	3.803%	12/15/2032	7,085,000	6,895,637	8,030,788
Bank Nova Scotia B C	1.300%	6/11/2025	520,000	518,846	533,547
Barrick Gold Corp	5.250%	4/1/2042	110,000	115,550	151,726
Barrick N Amer Fin	5.700%	5/30/2041	590,000	655,352	853,652
Canadian Imperial Bk Comm Toronto Brh	0.950%	6/23/2023	510,000	509,714	516,743
Element Fleet MGMT	3.850%	6/15/2025	3,200,000	3,199,520	3,410,761
Fairfax Finl HLDGS	8.300%	4/15/2026	485,000	417,425	612,386
Kinross Gold Corp	5.950%	3/15/2024	250,000	286,988	284,448
Manulife Finl Corp	4.061%	2/24/2032	845,000	791,402	923,928
Montreal(City Of)	4.250%	12/1/2032	9,275,000	8,970,858	9,349,258
PVTPL 1011778 B C Unlimited Liab Co	3.500%	2/15/2029	850,000	850,000	848,938
PVTPL 1011778 B C Unlimited Liability	4.000%	10/15/2030	2,400,000	2,400,000	2,432,232
PVTPL Bausch Health Cos	7.000%	1/15/2028	1,000,000	1,000,000	1,099,200
PVTPL Bausch Health Cosf	7.250%	5/30/2029	1,000,000	1,000,000	1,124,110
PVTPL Brookfield Resdntl Pptyssr Nt144A	6.375%	5/15/2025	310,000	310,000	318,912
PVTPL Brookfield Residential Pptys	6.250%	9/15/2027	1,280,000	1,280,456	1,361,600
PVTPL Cascades Inc/Cascades USAsr	5.375%	1/15/2028	1,400,000	1,434,812	1,487,938
PVTPL Cascadescascades USA	5.125%	1/15/2026	775,000	775,000	818,594
PVTPL First Quantum Minerals Ltd	7.250%	4/1/2023	2,235,000	2,197,167	2,303,559
PVTPL Nova Chemicals Corp Sr	5.250%	6/1/2027	800,000	642,000	852,416
PVTPL Open Text Corp	3.875%	2/15/2028	1,310,000	1,309,750	1,362,400
PVTPL Open Text Corp Bd 144A	5.875%	6/1/2026	1,485,000	1,554,915	1,542,544
PVTPL Open Text HLDGS	4.125%	2/15/2030	1,060,000	1,065,125	1,127,628
PVTPL Parkland Fuel Corp	5.875%	7/15/2027	740,000	740,000	800,110
PVTPL Ritchie Bros Auctioneers 144A	5.375%	1/15/2025	800,000	818,125	823,400
PVTPL Rockpoint Gas Storage Cda Ltd	7.000%	3/31/2023	1,400,000	1,383,798	1,386,000
PVTPL Videotron Ltd Videotron Ltee	5.375%	6/15/2024	1,810,000	1,841,754	1,995,525

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Quebecor Media	5.750%	1/15/2023	3,615,000	3,664,388	3,904,200
Royal Bk Cda Global Medium Term Sr Bk Nt	1.150%	6/10/2025	510,000	508,225	521,155
Royal Bk Of Canada	1.600%	4/17/2023	820,000	819,475	843,247
Teck Resources Ltd	6.000%	8/15/2040	30,000	30,870	37,588
Toronto Dominion Bk	0.450%	9/11/2023	7,950,000	7,940,782	7,972,840
Toronto Dominion Bk Sr Medium Term Bk	1.150%	6/12/2025	490,000	489,976	500,343
Toronto Dominion Bk Sr Medium Term Bk Nt	0.750%	6/12/2023	970,000	969,282	980,270
Valeant Pharmaceuticals Intlcds GTDsr Secd	7.000%	3/15/2024	2,065,000	2,119,050	2,124,369
Videotron Ltd	5.125%	4/15/2027	1,220,000	1,220,831	1,294,725
Videotron Ltee	5.000%	7/15/2022	1,310,000	1,345,453	1,377,151
Cayman Islands					
Msn 41079 & 41084	1.631%	12/14/2024	314,600	302,960	321,812
Chile					
Celulosa Arauco Y	3.875%	11/2/2027	12,500,000	12,578,125	13,781,250
Chile(Rep Of)	4.500%	3/1/2026	1,590,000,000	2,103,066	2,601,625
Chile(Rep Of)	4.700%	9/1/2030	2,430,000,000	3,768,227	4,073,884
Chile(Rep Of)	2.800%	10/1/2033	895,000,000	1,115,183	1,226,862
Chile(Rep Of) Snr 01/03/35 Clp'Btp-20'	5.000%	3/1/2035	1,275,000,000	1,962,835	2,211,345
Enel Chile SA	4.875%	6/12/2028	1,395,000	1,378,595	1,642,612
Latam Air 2015-1 Ptt A	4.200%	8/15/2029	2,601,578	2,073,707	2,406,460
PVTPL Inversiones Cmpc SA Corp	3.850%	1/13/2030	485,000	484,200	543,200
China					
Alibaba Group HLDG	3.400%	12/6/2027	825,000	820,017	923,589
Alibaba Group HLDG	4.200%	12/6/2047	620,000	618,952	780,590
CNOOC Fin 2015 U S	3.500%	5/5/2025	1,050,000	1,052,258	1,130,406
Myriad Intl HLDGS	4.850%	7/6/2027	890,000	890,000	1,023,180
PVTPL Eagle Inter Global HLDG B V/Ruyi Us Fi	7.500%	5/1/2025	2,550,000	2,518,958	2,244,000
PVTPL Nexteer Automotive Group Ltd Sr	5.875%	11/15/2021	1,250,000	1,288,500	1,251,447
PVTPL Prosus N V	4.027%	8/3/2050	300,000	320,250	314,344
PVTPL Sinopec Grp Overseas Dev (2017)	3.625%	4/12/2027	1,000,000	993,530	1,096,740
PVTPL State Grid Overseas Invt 2016 Ltd GTD	3.500%	5/4/2027	940,000	935,685	1,043,524
Colombia					
Colombia(Rep Of) GTD Snr 28/04/2028 Cop	6.000%	4/28/2028	6,760,000,000	2,101,583	2,117,007
Ecopetrol	5.875%	5/28/2045	1,030,000	1,042,875	1,246,815
Empresas Public Me	7.625%	9/10/2024	3,720,000,000	1,003,286	1,144,263
Empresas Publicas	8.375%	11/8/2027	5,750,000,000	1,635,196	1,781,903
Millicom Intl Cell	6.625%	10/15/2026	800,000	764,000	856,000
Ministerio Hac Bds 30/06/2032 Cop1000	7.000%	6/30/2032	881,000,000	268,606	284,530
PVTPL Banco De Bogota	4.375%	8/3/2027	1,000,000	985,120	1,101,260
PVTPL Empresas Publicas De Me	7.625%	9/10/2024	1,720,000,000	890,504	529,068
PVTPL Millicom Intl Cellular	6.250%	3/25/2029	720,000	720,000	810,000
PVTPL Millicom Intl Cellular	4.500%	4/27/2031	375,000	375,000	405,000
Titulos De Tbond	7.750%	9/18/2030	5,069,600,000	2,113,725	1,742,370

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Congo, The Democratic Republic Of					
PVTPL Hta Group Ltd	7.000%	12/18/2025	1,640,000	1,679,740	1,763,000
Cote d'Ivoire					
Cote D'Ivoire	6.125%	6/15/2033	650,000	677,950	734,174
Czech Republic					
Czech(Rep Of) Snr 26/06/26 Czk10000'95	1.000%	6/26/2026	30,800,000	1,314,691	1,445,126
Denmark					
PVTPL Danske Bk A/S	3.001%	9/20/2022	440,000	440,000	446,959
PVTPL Danske Bk A/S	5.375%	1/12/2024	940,000	947,351	1,060,470
PVTPL Danske Bk A/S	3.244%	12/20/2025	230,000	230,000	246,121
PVTPL Danske Bk A/S Medium Term Nts Bookentry Tranche	5.000%	1/12/2022	1,160,000	1,171,301	1,210,992
Dominican Republic					
Dominican Republic Snr 19/07/2028 150000	6.000%	7/19/2028	685,000	749,732	819,438
PVTPL Dominican Rep	4.500%	1/30/2030	550,000	547,470	596,068
Ecuador					
Ecuador(Rep Of) Snr 31/07/2030 1000	0.000%	7/31/2030	195,448	148,974	93,449
Ecuador(Rep Of) Var Snr	0.500%	7/31/2040	417,040	379,130	212,273
Ecuador(Rep Of) Var Snr 31/07/2035	0.500%	7/31/2035	1,562,671	1,530,364	852,437
Ecuador(Rep Of) Var Snr 31/07/30 1	0.500%	7/31/2030	895,440	1,016,121	575,432
Egypt					
Arab Rep Egypt Global Medium Term Nts Bo	8.700%	3/1/2049	200,000	200,000	230,500
Arab Rep Egypt Green Bd 144A	5.250%	10/6/2025	1,300,000	1,300,000	1,380,860
Arab Republic Of Egypt	5.875%	6/11/2025	200,000	198,500	217,593
Egypt(Arab Rep Of)	8.500%	1/31/2047	400,000	406,740	454,650
PVTPL Arab Rep Egypt Global	5.577%	2/21/2023	710,000	710,000	749,050
El Salvador					
El Salvador(Republic Of)	6.375%	1/18/2027	173,000	180,785	163,270
PVTPL CMO La Hipotecaria El Salvadorian	3.497%	10/25/2041	587,656	583,984	595,991
Finland					
Nordea Bk Ag	4.875%	5/13/2021	1,650,000	1,641,882	1,675,383
France					
Arcelormittal	3.600%	7/16/2024	570,000	582,070	615,114
Arcelormittal	4.550%	3/11/2026	260,000	263,665	292,122
Arcelormittal Step CPN	7.250%	10/15/2039	270,000	213,300	378,842
Pvt PI BNP Paribas Sr Non Pfd	4.705%	1/10/2025	1,090,000	1,089,894	1,211,458
PVTPL Altice France S.A. Sr Secd	7.375%	5/1/2026	1,980,000	1,908,959	2,083,950
PVTPL BNP Paribas	3.375%	1/9/2025	300,000	279,123	328,304
PVTPL BNP Paribas	2.219%	6/9/2026	650,000	650,000	680,311
PVTPL BNP Paribas	4.625%	3/13/2027	480,000	476,232	558,932
PVTPL BNP Paribas	4.375%	3/1/2033	250,000	236,287	286,445
PVTPL BNP Paribas Sr Non Pfd Med	4.400%	8/14/2028	1,580,000	1,571,516	1,872,410
PVTPL Credit Agricole	4.000%	1/10/2033	440,000	438,459	492,130
PVTPL Danone	2.589%	11/2/2023	1,090,000	1,090,000	1,146,957

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Georgia					
Jsc Bk Of Georgia Snr 26/07/2023 200000	6.000%	7/26/2023	200,000	203,250	212,500
PVTPL Joint	6.000%	7/26/2023	880,000	873,814	921,800
Germany					
Iho Verwaltungs GmbH 144	6.000%	5/15/2027	2,032,000	2,053,745	2,153,920
Iho Verwaltungs GmbH 144A	6.375%	5/15/2029	2,667,000	2,679,612	2,933,700
Mercer Intl	6.500%	2/1/2024	1,580,000	1,604,119	1,601,725
Mercer Intl	7.375%	1/15/2025	1,600,000	1,608,625	1,665,024
Mercer Intl	5.500%	1/15/2026	500,000	478,649	509,062
PVPTL Bayer Us Fin II Llc	4.625%	6/25/2038	255,000	306,311	309,929
PVTPL Bayer Us Fin II Llc	4.250%	12/15/2025	2,900,000	2,894,519	3,314,933
PVTPL Schaeffler Verwaltung Zwei GmbH	4.750%	9/15/2026	1,760,000	1,680,741	1,823,800
PVTPL Vertical Holdco GmbH Sr	7.625%	7/15/2028	425,000	429,725	463,250
PVTPL Vertical Us Newco	5.250%	7/15/2027	745,000	745,000	789,700
Ghana					
Ghana Rep	7.625%	5/16/2029	515,000	515,000	546,623
Ghana Rep Medium Term Nts Book Entry 144	7.875%	2/11/2035	275,000	272,140	282,562
Republic Of Ghana	7.625%	5/16/2029	690,000	626,175	735,550
Eletson HLDGS	0.000%	1/15/2022	350,818	296,637	119,717
Guatemala					
PVTPL Central Amer Bottling Corp	5.750%	1/31/2027	5,780,000	5,922,903	6,141,308
Hong Kong					
Sands China Ltd	5.125%	8/8/2025	550,000	549,522	617,243
Hungary					
Hungary(Rep Of) Snr 21/08/2030 Huf10000	3.000%	8/21/2030	316,700,000	1,116,956	1,160,070
Hungary(Rep Of) Snr 27/10/2027 Huf10000	3.000%	10/27/2027	309,000,000	1,089,706	1,143,133
India					
Abja Invt Co Pte	5.950%	7/31/2024	9,000,000	9,427,500	9,672,885
PVTPL Export-Import Bk India	3.250%	1/15/2030	995,000	990,453	1,062,588
Reliance Inds Ltd	1.870%	1/15/2026	683,158	683,158	704,411
Indonesia					
Indonesia (Republic Of)	3.500%	1/11/2028	760,000	756,778	850,896
Indonesia Government	8.375%	3/15/2024	30,393,000,000	2,597,058	2,383,221
Indonesia Government	9.000%	3/15/2029	28,370,000,000	2,537,992	2,413,974
Indonesia Government	8.250%	5/15/2036	45,050,000,000	3,294,071	3,737,850
Indonesia Rep	5.875%	1/15/2024	1,533,000	1,600,679	1,760,375
Indonesia Rep Medium Term	3.750%	4/25/2022	310,000	290,935	322,394
Indonesia Rep T Bd	3.700%	10/30/2049	1,160,000	1,149,606	1,266,012
Indonesia(Rep Of)	3.375%	4/15/2023	330,000	330,825	349,824
Indonesia(Rep Of)	8.375%	9/15/2026	23,624,000,000	1,864,370	1,927,931
Indonesia(Rep Of)	6.125%	5/15/2028	1,100,000,000	73,320	79,529
Indonesia(Rep Of)	8.250%	5/15/2029	72,486,000,000	5,490,702	5,954,140
Indonesia(Rep Of)	7.500%	8/15/2032	3,585,000,000	283,223	278,333
Indonesia(Rep Of)	7.500%	6/15/2035	33,250,000,000	1,885,872	2,632,785

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Indonesia(Rep Of) Snr 15/05/27 Idr1000000	7.000%	5/15/2027	15,590,000,000	1,051,202	1,197,618
Indonesia(Rep Of) Snr 15/09/24 Idr1000000	10.00%	9/15/2024	3,383,000,000	316,386	279,794
Indonesia(Republic Of)	4.625%	4/15/2043	380,000	400,496	457,630
Pertamina Pt	5.625%	5/20/2043	415,000	445,502	510,479
PerUSAhaan	5.450%	5/21/2028	540,000	537,943	645,975
PerUSAhaan	3.000%	6/30/2030	550,000	545,303	569,403
PerUSAhaan	4.000%	6/30/2050	500,000	491,415	513,148
PVTPL Indonesia Asahan Alumini Sr	4.750%	5/15/2025	6,000,000	6,052,500	6,621,000
PVTPL PerUSAhaan Penerbit Sbsn Indonesia III 144A	4.400%	3/1/2028	1,300,000	1,302,717	1,520,753
PVTPL Pt Adaro Indonesia	4.250%	10/31/2024	1,100,000	1,086,800	1,131,625
PVTPL Pt Indonesia Asahan Aluminium Per-sero Sr	5.450%	5/15/2030	6,000,000	6,691,500	7,225,461
Rep Of Indonesia	3.750%	4/25/2022	1,190,000	1,213,800	1,237,576
Republic Of Indonesia	5.125%	1/15/2045	200,000	224,250	257,566
Republic Of Indonesia	4.350%	1/11/2048	860,000	852,828	1,023,602
Ireland					
Aercap Ireland Cap	3.150%	2/15/2024	570,000	566,175	597,510
Aercap Ireland Cap Designated	4.450%	4/3/2026	10,000,000	10,046,330	11,220,599
Aercap Ireland Capital Dac	4.625%	10/15/2027	4,000,000	4,480,760	4,529,605
Cimpress NV	7.000%	6/15/2026	2,250,000	2,263,750	2,365,312
Premier Aircraft	3.576%	2/6/2022	31,137	33,363	31,652
PVTPL Park Aerospace HLDGS	5.250%	8/15/2022	20,000	20,495	20,990
Smurfit Cap Fdg	7.500%	11/20/2025	3,635,000	3,479,900	4,502,856
Israel					
Icl Group Ltd	6.375%	5/31/2038	2,520,000	2,520,000	3,339,000
Leviathan Bond Ltd	5.750%	6/30/2023	860,000	863,750	920,200
State Of Israel	2.750%	7/3/2030	500,000	500,000	551,270
State Of Israel	3.875%	7/3/2050	270,000	270,000	324,053
Teva	2.200%	7/21/2021	1,160,000	1,086,899	1,157,100
Teva	3.650%	11/10/2021	10,000	9,725	10,125
Teva	3.650%	11/10/2021	280,000	271,932	283,500
Teva	2.950%	12/18/2022	310,000	291,775	309,225
Teva	2.800%	7/21/2023	690,000	621,614	683,169
Teva	3.150%	10/1/2026	100,000	90,751	96,126
Teva Pharmaceutical Fin Neth III B Corp	7.125%	1/31/2025	630,000	630,000	696,339
Teva Pharmaceutical Indst Ltd	4.100%	10/1/2046	4,750,000	4,090,096	4,227,500
Italy					
Intesa SANpaolo S	3.375%	1/12/2023	790,000	793,961	827,174
Italy(Rep Of)	2.300%	10/15/2021	12,690,000	14,810,599	15,876,083
PVTPL F-Brasile S P A/F-Brasile Us Llc	7.375%	8/15/2026	1,500,000	1,487,838	1,455,000
PVTPL Intesa SANpaolo S P A 144A Bd	5.017%	6/26/2024	340,000	315,690	371,986
PVTPL Intesa SANpaolo S P A Rcpts Cl X 144A	3.125%	7/14/2022	1,840,000	1,848,141	1,905,412
PVTPL Intesa SANpaolo S P A Rcpts Cl X 144A	5.710%	1/15/2026	200,000	214,836	228,918

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
PVTPL Unicredit SpA	6.572%	1/14/2022	1,390,000	1,415,704	1,464,806
Telecom Italia Cap	6.375%	11/15/2033	390,000	479,700	479,700
Japan					
Japan Fin Organization For Municipalities	4.000%	1/13/2021	2,400,000	2,380,080	2,401,994
Japan(Govt Of) I/L Snr 10/03/2026	0.101%	3/10/2026	496,900,000	5,031,170	4,893,759
Mitsubishi UFJ Finl Group	2.193%	2/25/2025	875,000	875,700	924,346
Mizuho Finl Group	2.953%	2/28/2022	2,500,000	2,500,000	2,574,820
Nissan Mtr Ltd	4.345%	9/17/2027	1,330,000	1,330,000	1,469,022
Nomura Amer Fin Llc Sr GTD	4.888%	12/31/2033	85,000	48,450	74,593
PVTPL Nissan Mtr Ltd	3.043%	9/15/2023	600,000	600,000	627,357
PVTPL Nissan Mtr Ltd	3.522%	9/17/2025	1,220,000	1,220,000	1,306,281
PVTPL Nissan Mtr Ltd	4.810%	9/17/2030	4,100,000	4,112,833	4,616,668
Kazakhstan					
PVTPL Kazmunaigaz Fin Sub Bv GTD Global Medium	4.750%	4/24/2025	270,000	270,000	307,800
PVTPL Kazmunaigaz Fin Sub Bv GTD Global Medium	6.375%	10/24/2048	320,000	316,816	459,616
PVTPL Kaztransgas Jsc GTD	4.375%	9/26/2027	1,330,000	1,327,327	1,529,434
PVTPL Tengizchevroil Fin Co Intl Ltd 144A	3.250%	8/15/2030	535,000	529,482	565,914
Tengizchevroil Fin GTD Snr Sec	4.000%	8/15/2026	1,580,000	1,545,656	1,754,426
Kenya					
Kenya (Rep Of)	7.250%	2/28/2028	600,000	663,000	674,647
Kenya (Republic Of)	6.875%	6/24/2024	2,030,000	1,934,785	2,228,960
Equate	4.250%	11/3/2026	3,210,000	3,181,586	3,575,202
Kuwait					
Kuwait St	3.500%	3/20/2027	1,280,000	1,276,136	1,456,000
Luxembourg					
PVTPL Ard Finance SA	6.500%	6/30/2027	1,000,000	1,003,929	1,067,500
Macau					
PVTPL MGMChina HLDGS Ltd	5.875%	5/15/2026	340,000	340,000	359,360
Sands China Ltd	4.600%	8/8/2023	760,000	763,249	807,112
Sands China Ltd	4.375%	6/18/2030	270,000	268,866	300,232
Malaysia					
Malaysia (Govt Of)	3.900%	11/30/2026	6,880,000	1,549,932	1,859,569
Malaysia (Govt Of)	3.885%	8/15/2029	4,360,000	1,085,083	1,192,949
Malaysia (Govt Of)	3.828%	7/5/2034	4,400,000	1,132,934	1,165,592
Malaysia (Govt Of)	4.893%	6/8/2038	4,090,000	1,110,760	1,200,345
Petronas Cap Ltd	3.500%	3/18/2025	450,000	436,657	498,091
Mexico					
Axtel SAb De CV	6.375%	11/14/2024	580,000	558,250	601,750
Banco SAntander	4.125%	11/9/2022	14,000,000	14,204,845	14,770,000
Fomento Economico Mexicano	3.500%	1/16/2050	3,000,000	2,940,930	3,338,384
Infraestructura Energetica Nova SAb	4.875%	1/14/2048	1,370,000	1,327,425	1,525,838
Metalsa SA De CV	4.900%	4/24/2023	1,020,000	1,008,780	1,067,185
Mexichem SAb De CV	5.875%	9/17/2044	3,500,000	3,465,000	4,353,160
Mexico(United Mexican States)	10.000%	12/5/2024	288,900	2,735,313	1,735,647

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Mexico(United Mexican States)	7.750%	11/13/2042	666,400	2,914,700	3,855,257
Mexico(Utd Mex St)	5.750%	3/5/2026	26,400	124,542	138,592
Mexico(Utd Mex St)	7.500%	6/3/2027	426,000	1,864,456	2,434,799
Mexico(Utd Mex St)	8.500%	5/31/2029	2,419,700	12,085,573	14,814,143
Mexico(Utd Mex St)	8.500%	11/18/2038	993,800	5,453,701	6,188,488
Mexico(Utd Mex St) GTD Snr 07/11/47 Mxn100	8.000%	11/7/2047	1,332,700	7,242,216	7,900,154
Orbia Advance Corp	5.875%	9/17/2044	550,000	489,445	684,068
Orbia Advance Corp SAb De CV	5.875%	9/17/2044	750,000	743,625	932,820
Pemex Proj Fdg Master Tr GTD Bd	6.625%	6/15/2035	350,000	323,750	346,500
Petroleos	2.000%	12/20/2022	72,000	72,000	73,361
Petroleos	4.500%	1/23/2026	3,000,000	2,055,000	2,989,470
Petroleos Mexicano	7.190%	9/12/2024	491,600	3,932,916	2,229,847
Petroleos Mexicano	7.470%	11/12/2026	307,600	1,080,962	1,289,573
Petroleos Mexicanos	5.350%	2/12/2028	895,000	818,478	885,379
Petroleos Mexicanos	6.375%	1/23/2045	900,000	899,467	824,850
Petroleos Mexicanos	5.625%	1/23/2046	645,000	475,688	554,700
Petroleos Mexicanos GTD	6.875%	8/4/2026	660,000	658,779	721,050
Petroleos Mexicanos GTD	7.690%	1/23/2050	680,000	585,820	685,610
PVPTL Grupo Cementos De Chihuahua	5.250%	6/23/2024	5,400,000	5,616,000	5,589,054
PVPTL Mexichem SAb De CV	4.000%	10/4/2027	13,000,000	13,060,800	14,378,000
PVTPL Axtel	6.375%	11/14/2024	1,000,000	999,900	1,037,500
PVTPL Mexichem SAb De CV Sr	6.750%	9/19/2042	1,500,000	1,401,094	2,017,500
United Mexican States	4.500%	4/22/2029	1,113,000	1,181,583	1,306,662
Mongolia					
Mongolia Govt	5.125%	4/7/2026	1,600,000	1,614,000	1,712,108
Morocco					
Ocp	4.500%	10/22/2025	4,250,000	4,069,375	4,623,856
Office Cherifien Des	6.875%	4/25/2044	835,000	921,060	1,096,522
Multi-National Agencies Region					
African	3.994%	9/21/2029	1,450,000	1,450,000	1,551,500
Intl Finance Corp	6.300%	11/25/2024	69,000,000	1,048,652	973,890
PVTPL Arab Pete Invts	4.125%	9/18/2023	1,790,000	1,786,957	1,932,795
PVTPL Banque Ouest Africaine De Deve	4.700%	10/22/2031	1,620,000	1,620,000	1,749,341
PVTPL Central American Bank	2.000%	5/6/2025	945,000	944,868	991,116
Netherlands					
ABN Amro Bk N V	4.750%	7/28/2025	400,000	398,928	460,340
Aercap Ireland Cap	4.625%	7/1/2022	1,660,000	1,689,050	1,746,773
Aercap Ireland Cap	3.650%	7/21/2027	990,000	950,935	1,075,806
Ahold Lease	8.620%	1/2/2025	292,290	358,534	331,749
Cooperatieve	4.375%	8/4/2025	250,000	244,855	285,319
Cooperatieve Rabobank Ua	4.625%	12/1/2023	1,570,000	1,564,093	1,749,846
PVTPL Constellium Nv Sr	6.625%	3/1/2025	1,400,000	1,369,500	1,429,750
PVTPL Nxp B V/Nxp Fdg Lic/Nxp USA	2.700%	5/1/2025	310,000	311,461	333,653
PVTPL Veon HLDGS B V	3.375%	11/25/2027	825,000	825,000	847,778

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Rabobank Nederland	1.339%	6/24/2026	610,000	610,000	622,896
Shell International Fin	4.550%	8/12/2043	310,000	325,258	411,867
Shell International Fin	4.375%	5/11/2045	420,000	419,164	553,405
Shell Intl Fin B V	2.875%	5/10/2026	1,210,000	1,205,292	1,338,212
Shell Intl Fin B V	4.000%	5/10/2046	230,000	241,309	289,666
Nigeria					
Nigeria Fed Rep 144A	6.500%	11/28/2027	590,000	597,134	635,005
Nigeria Fed Rep Of	6.500%	11/28/2027	660,000	629,970	712,816
Nigeria Fed Rep Tranche	7.143%	2/23/2030	420,000	420,000	452,550
Oman					
Oman Gov Int Bond	6.000%	8/1/2029	960,000	806,400	993,264
Pakistan					
Pakistan(Rep Of)	6.875%	12/5/2027	620,000	671,150	649,407
Panama					
Panama Rep Global Bd	2.252%	9/29/2032	410,000	409,180	422,300
Republic Of Panama	4.500%	4/1/2056	570,000	570,000	733,875
Peru					
&&&Bonos De Tesoreria	5.350%	8/12/2040	4,185,000	1,234,731	1,204,897
&&&Bonos De Tesoreria 144A	5.940%	2/12/2029	2,310,000	697,719	798,010
&&&Peru(Rep Of)	6.150%	8/12/2032	3,400,000	1,048,364	1,144,102
Nexa Res	6.500%	1/18/2028	9,000,000	9,180,000	10,608,750
Orazul Energy	5.625%	4/28/2027	1,000,000	992,000	1,053,760
Peru Rep	5.625%	11/18/2050	660,000	742,037	1,037,850
Peru Rep Bd	6.550%	3/14/2037	240,000	309,240	364,202
PVTPL Orazul Energy Egenor S En C Por A	5.625%	4/28/2027	500,000	500,000	526,880
Southn Copper Corp	5.250%	11/8/2042	2,890,000	2,929,015	3,874,229
Qatar					
PVTPL Qatar St	4.500%	4/23/2028	1,150,000	1,139,650	1,392,938
PVTPL State Of Qatar State Of Qatar	4.000%	3/14/2029	920,000	916,771	1,090,200
State Of Qatar 144A	4.817%	3/14/2049	2,310,000	2,310,000	3,151,718
Russian Federation					
PVTPL Lukoil Lukoil Securities Bv	3.875%	5/6/2030	1,125,000	1,125,000	1,215,709
PVTPL Mmc Fin Designated Activity Co	2.550%	9/11/2025	1,125,000	1,125,000	1,148,031
Russia Govt Bd - Ofz	7.050%	1/19/2028	1,082,273,000	15,237,924	15,811,571
Russian Federation	7.700%	3/23/2033	239,616,000	3,628,503	3,651,205
Russian Federation Ministry Finance	8.150%	2/3/2027	445,350,000	6,770,429	6,848,608
Russian Federation Snr 16/08/2023 Rub1000	7.000%	8/16/2023	352,425,000	4,885,028	5,024,759
Vnesheconombank Dr	5.942%	11/21/2023	975,000	1,092,000	1,085,939
Vnesheconombank(Veb Fin	6.025%	7/5/2022	550,000	535,810	588,687
Saudi Arabia					
Saudi Arabian Oil	3.500%	4/16/2029	880,000	929,500	978,134
Saudi Arabian Oil Co Global Medium Tranche # Tr 00776	1.625%	11/24/2025	620,000	619,795	635,330

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Senegal					
PVPTL Senegal Rep	6.750%	3/13/2048	960,000	960,000	1,056,353
Republic Of Senegal	6.250%	7/30/2024	500,000	506,000	552,344
Senegal(Rep Of)	6.250%	5/23/2033	740,000	686,143	832,837
South Africa					
Anglo Amern Cap	4.750%	4/10/2027	620,000	631,089	731,380
Anglo Amern Cap	4.000%	9/11/2027	490,000	470,588	562,667
PVTPL Anglo Amern Cap Plc GTD	3.625%	9/11/2024	200,000	199,890	217,573
Rep Of South Africa	8.750%	2/28/2048	35,585,000	2,302,329	1,995,993
Sasol Fing USA Llc	5.875%	3/27/2024	1,150,000	1,073,812	1,220,725
South Africa(Republic Of)	6.250%	3/31/2036	33,465,000	2,396,152	1,571,108
Sth Africa(Rep Of)	10.500%	12/21/2026	24,375,000	2,017,447	1,965,203
Sth Africa(Rep Of) Snr 28/02/2031 Zar1000	7.000%	2/28/2031	135,205,000	7,905,535	7,894,379
Spain					
Banco SAntander	2.746%	5/28/2025	1,400,000	1,412,652	1,494,535
Banco SAntander SA	1.784%	4/11/2022	3,000,000	3,000,000	3,034,014
Banco SAntander SA	3.848%	4/12/2023	600,000	599,900	644,471
Banco SAntander SA Frns	1.344%	4/12/2023	400,000	400,000	404,015
Telefonica Emisiones	5.213%	3/8/2047	280,000	296,450	358,907
Sweden					
Millicom Intl Cell	6.250%	3/25/2029	600,000	555,000	675,000
PVTPL Stena Intl	6.125%	2/1/2025	2,810,000	2,822,876	2,774,875
Swedbank Ab Medium	1.300%	6/2/2023	630,000	629,263	642,165
Switzerland					
Cr Suisse Group Ag	2.593%	9/11/2025	650,000	650,000	683,978
Cr SuisseAGNew York Brh Medium Tranche# Sb 00771	2.950%	4/9/2025	550,000	550,517	603,345
PVTPL Credit Suisse GroupAGSr Call	4.194%	4/1/2031	510,000	510,000	600,257
PVTPL Syngenta Fin N V GTD Sr	3.933%	4/23/2021	760,000	760,000	765,101
PVTPL Ubs Group Fdg SwitzAGConv Corp	7.000%	12/31/2049	1,690,000	1,690,000	1,852,662
PVTPL Ubs Group Fdg SwitzAGSr	4.253%	3/23/2028	600,000	615,340	702,460
PVTPL Ubs Group Funding	4.125%	9/24/2025	360,000	359,327	412,221
PVTPL Ubs Group Funding (Switzerland)	3.491%	5/23/2023	1,560,000	1,560,928	1,623,372
PVTPL UbsAGLondon Brh	1.750%	4/21/2022	910,000	908,808	926,191
Swiss Re Fin Luxembourg	5.000%	4/2/2049	800,000	807,000	931,213
Ubs Group Fdg Switz Ag	2.859%	8/15/2023	200,000	206,222	207,334
Taiwan					
PVTPL Tsmc Global Ltd	0.750%	9/28/2025	370,000	369,656	368,535
PVTPL Tsmc Global Ltd	1.000%	9/28/2027	320,000	318,730	316,899
Thailand					
PVTPL Ptt Treas Ctr Co Ltd Med Term Nts Book E	3.700%	7/16/2070	900,000	900,000	933,345
Thailand(Kingdom)	2.125%	12/17/2026	52,515,000	1,545,713	1,896,356
Thailand(Kingdom)	2.875%	12/17/2028	16,670,000	575,357	634,308
Thailand(Kingdom)	4.875%	6/22/2029	80,170,000	3,116,265	3,472,698
Thailand(Kingdom)	3.650%	6/20/2031	59,000,000	1,926,134	2,437,597

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
Thailand(Kingdom)	3.400%	6/17/2036	30,600,000	942,564	1,276,935
Tunisia					
Tunisia Aid Us	6.530%	5/15/2028	1,057,268	1,193,088	1,346,895
Turkey					
PVTPL Turk Telekomunikasyon A S	6.875%	2/28/2025	620,000	616,255	683,519
Republic Of Turkey	4.250%	3/13/2025	900,000	885,375	901,616
Republic Of Turkey Tnote	7.250%	12/23/2023	740,000	731,986	808,154
Turkcell Iletisim	5.800%	4/11/2028	460,000	449,783	488,057
Turkey Rep Bd	4.875%	4/16/2043	675,000	525,825	589,950
Turkey Rep Sr	5.600%	11/14/2024	660,000	662,640	690,690
Turkey Rep T-Bond	6.875%	3/17/2036	555,000	489,732	604,062
Turkey(Rep Of) Snr 24/02/2027 Try100	11.000%	2/24/2027	3,880,000	1,127,388	489,144
Ukraine					
Metinvest Bv	8.500%	4/23/2026	1,050,000	1,068,375	1,183,875
PVTPL MHP Lux	6.950%	4/3/2026	620,000	620,000	678,900
PVTPL MHP Lux	6.250%	9/19/2029	1,060,000	1,060,000	1,081,200
Ukraine(Rep Of)	7.750%	9/1/2027	1,050,000	1,079,820	1,194,207
Ukraine(Rep Of) Frn 31/05/2040 'Regs	0.000%	5/31/2040	905,000	900,475	935,675
United Arab Emirates					
DP World Plc	6.850%	7/2/2037	1,680,000	1,785,813	2,310,000
Dubai Dof Sukuk	2.763%	9/9/2030	2,175,000	2,175,000	2,203,471
Emirate Of Abu Dhabi	3.875%	4/16/2050	1,750,000	1,682,380	2,133,250
PVPTL Abu Dhabi Govt Int'L	2.500%	10/11/2022	1,150,000	1,146,194	1,190,595
PVTPL Abu Dhabi Crude Oil Pipeline Llc Sr Secd Bd	4.600%	11/2/2047	1,000,000	1,018,960	1,241,900
PVTPL DP World Ltd Global Medium Term Nts Book	5.625%	9/25/2048	1,020,000	1,006,779	1,298,664
United Kingdom					
Ashtead Cap	5.250%	8/1/2026	500,000	500,000	529,375
B A T Cap Corp	3.557%	8/15/2027	2,420,000	2,430,198	2,694,619
Bae Sys Plc	3.400%	4/15/2030	4,000,000	4,039,860	4,531,500
Barclays Bk Plc	1.700%	5/12/2022	390,000	389,680	396,897
Barclays Bk Plc Med Term Nts Book Entry Tranche	1.112%	3/29/2021	2,900,000	2,900,000	2,898,550
Barclays Plc	4.972%	5/16/2029	440,000	439,820	527,829
Barclays Plc	5.088%	6/20/2030	1,720,000	1,738,846	2,063,284
Barclays Plc	7.875%	12/31/2049	725,000	765,781	762,156
Bat Cap Corp	4.540%	8/15/2047	830,000	830,000	921,675
BP Cap MKTS P L C	3.561%	11/1/2021	40,000	40,000	41,065
BP Cap MKTS P L C	3.535%	11/4/2024	100,000	99,710	110,664
BP Cap MKTS P L C	3.506%	3/17/2025	3,500,000	3,580,725	3,903,122
BP Cap MKTS Plc	3.506%	3/17/2025	580,000	581,887	646,803
Connect Finco SArl/Connect US Finco L	6.750%	10/1/2026	3,490,000	3,509,250	3,759,428
HSBC HLDGS Plc	1.867%	5/25/2021	2,500,000	2,500,000	2,515,586
HSBC HLDGS Plc	4.250%	8/18/2025	660,000	654,588	749,874
HSBC HLDGS Plc	4.300%	3/8/2026	1,960,000	2,078,290	2,258,223

FIXED INCOME

International Securities					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
HSBC HLDGS Plc	1.645%	4/18/2026	5,000,000	5,051,650	5,113,808
HSBC HLDGS Plc	4.292%	9/12/2026	685,000	769,748	780,681
HSBC HLDGS Plc	3.973%	5/22/2030	500,000	500,000	577,375
HSBC HLDGS Plc	6.500%	5/2/2036	400,000	513,148	579,316
HSBC Holdings Plc	4.250%	3/14/2024	740,000	735,116	816,474
Lloyds Bkg Group	4.582%	12/10/2025	233,000	202,347	266,490
Lloyds Bkg Group	4.375%	3/22/2028	400,000	399,957	476,058
Lloyds Bkg Group Plc	3.900%	3/12/2024	680,000	678,994	747,452
Lloyds Bkg Group Plc	4.550%	8/16/2028	400,000	398,792	482,360
Natwest Group Plc	4.269%	3/22/2025	680,000	680,000	752,278
Natwest Group Plc Sr Gbl Coco	4.519%	6/25/2024	200,000	200,000	218,362
Nmg Finco Plc	5.750%	8/1/2022	2,309,000	2,275,297	2,239,730
Nvent Finance	4.550%	4/15/2028	410,000	420,232	445,323
PVTPL Ashtead Cap	4.000%	5/1/2028	1,800,000	1,796,250	1,911,852
PVTPL Ashtead Cap	4.250%	11/1/2029	975,000	981,188	1,067,469
PVTPL BAE Sys Plc	3.000%	9/15/2050	1,500,000	1,478,055	1,565,132
PVTPL Glencore Fdg Llc	4.125%	3/12/2024	410,000	411,502	451,161
PVTPL Glencore Fdg Llc GTD	4.625%	4/29/2024	3,910,000	3,025,925	4,366,616
PVTPL Jaguar Ld Rover Automotive Plc	5.875%	1/15/2028	750,000	752,850	755,700
PVTPL Merlin Entertainments Pl	5.750%	6/15/2026	2,600,000	2,631,162	2,729,220
PVTPL Motion Bondco Designated Activity Co	6.625%	11/15/2027	850,000	821,250	882,938
PVTPL Rolls-Royce Plc GTD	5.750%	10/15/2027	800,000	803,750	886,000
Reynolds Amern	5.850%	8/15/2045	380,000	405,128	485,925
Royal Bk Scotland Group Plc	6.000%	12/19/2023	1,170,000	1,164,602	1,337,151
Royal Bk Scotland Group Plc	4.892%	5/18/2029	230,000	230,393	276,402
Shell Intl Fin B V	2.750%	4/6/2030	460,000	459,719	508,914
Shell Intl Fin B V	3.250%	4/6/2050	880,000	860,490	997,854
Standard Chartered Plc Fxd Rate	6.000%	12/31/2049	390,000	389,969	416,812
Virgin Media Secd Fin Plc	5.500%	5/15/2029	570,000	570,000	617,738
Vodafone Group Plc	4.375%	5/30/2028	710,000	704,440	850,337
Uruguay					
Republica Oriental	8.500%	3/15/2028	10,155,000	355,867	251,045
Total International Securities			\$291,372,228,389	\$751,723,697	\$802,751,514

International Fixed Income Funds					
Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Fair Value
CF Barings Global (Babson) Cap Global Inv	0.00%		\$5,827,247	\$575,000,000	\$562,562,404
Total International Fixed Income Funds			\$291,378,055,636	\$1,326,723,697	\$1,362,458,567
Total Fixed Income Funds			\$297,764,275,703	\$10,373,215,308	\$12,055,301,447

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
10X GenomicCSCI A Cl A	9,481	\$ 976,729	\$ 1,342,510
1Life Healthcarecom	9,161	301,506	399,878
1St Ctzns Bancsharesn C Cl A	600	285,833	344,562
1St Indl Rlty Trcom	9,090	376,895	382,962
2Ucom	2,449	144,137	97,984
3M Co Com	97,712	18,093,020	17,079,080
5Th 3Rd Bancorp Com	433,731	7,796,970	11,957,964
Abbott Lab Com	411,427	32,090,046	45,047,142
Abbvie Inc	610,688	47,637,471	65,435,219
Abiomedcom	17,184	5,479,991	5,571,053
ABM Indscom	164,400	4,959,226	6,220,896
Acadia Healthcare Cocom	149,466	4,908,384	7,512,161
Acadia Pharmaceuticalscom	270,365	12,018,880	14,453,713
Acceleron Pharmacom	109,274	11,659,007	13,980,516
Accenture Plc Shs Cl A New	200,370	33,932,156	52,338,648
Activision Blizzard Inc	241,707	19,647,911	22,442,495
Acuity Brandscom	48,811	5,726,763	5,910,524
Adaptive Biotechnologies Corp	334,481	11,369,278	19,777,862
Adobe Syscom	427,961	55,696,389	214,031,855
ADT Inc	65,612	613,195	515,054
Adtalem Global Edcom	282,697	9,395,489	9,597,563
Advance Auto Ptscom	23,006	3,500,180	3,623,675
Advanced Energy Indscom	77,967	4,427,550	7,560,460
Advanced Micro Devicescom	386,788	14,955,726	35,472,327
Aecom	107,412	3,985,686	5,346,969
AES Corp Com	160,342	2,622,082	3,768,037
AFLACcom	304,999	9,274,455	13,563,306
AGCo Corp Com	107,313	5,153,688	11,062,897
Agilent Technologiescom	113,109	10,328,997	13,402,285
Agios Pharmaceuticalscom	573	29,383	24,828
Agnc Invt Corp Com	34,813	516,240	543,083
Air Prod & Chemcom	45,535	9,721,859	12,441,073
Airbnbcl A	284,536	19,348,448	41,769,885
Akamai Technologies Inc	70,148	5,934,341	7,364,839
Akero TherapeutiCSCom	28,374	946,840	732,049
Alaska Air Groupcom	43,472	2,202,929	2,260,544
Albany Intl Corp New Cl A	79,829	2,375,783	5,861,045
Albemarle Corp Com	23,563	3,177,968	3,476,014
Albertsons Coscl A Cl A	1,228	16,050	21,588
Alexandria Real Estate Equitiescom	14,178	2,196,819	2,526,803
Alexion Pharmaceuticalscom	160,701	17,146,420	25,107,924
Align Technologycom	233,399	58,608,840	124,723,758
Alleghany Corp	5,646	3,413,748	3,408,434
Allegheny Technologiescom	507,939	8,727,678	8,518,137
Allegiant Travel Co Com	36,550	4,671,547	6,916,722

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Allegion Plc Common Stock	26,088	2,569,944	3,036,121
Alliant Energy Corp Com	261,964	11,819,774	13,499,005
Allison Transmission Holding	143,071	6,339,643	6,170,652
Allstate Corp Com	263,026	16,001,249	28,914,448
Ally Finlcom	24,760	672,259	882,942
Alnylam Pharmaceuticalscom	73,452	5,081,716	9,546,556
Alphabetcap	114,848	90,375,946	201,199,914
Alphabetcapital Stock 0.001 Cl A	93,998	83,816,891	164,744,655
Alteryx Inc	8,278	985,344	1,008,178
Altice USAcl A Cl A	30,694	725,907	1,162,382
Altra Industrial Motion Corp	97,983	4,219,235	5,431,198
Altria Groupcom	455,480	22,489,576	18,674,680
Amazon	196,841	243,980,440	641,097,358
Ambarellashs	153,825	9,033,409	14,124,212
Amcors Plc	187,258	2,028,874	2,204,027
Amdocs Ord	169,337	10,357,230	12,011,073
Amedisyscom	9,228	2,115,916	2,706,849
Amer Elec Pwr Cocom	142,376	10,614,523	11,855,650
Amer Finl Groupoh	64,100	1,873,292	5,616,442
Amerco Com	869	342,241	394,491
Ameren Corp Com	131,368	10,211,527	10,254,586
American Airlines Inc	51,980	1,492,548	819,725
American Express Co	260,035	20,109,901	31,440,832
American Homes 4 Rent Common Stock	17,750	505,889	532,500
American International Groupcom	73,320	5,016,016	2,775,895
American Tower Corp	254,939	40,953,213	57,223,608
American Well Corp	3,442	92,968	87,186
American Wtr Wks Conew Com	158,901	16,675,672	24,386,536
Americold Rlty Tr Com	11,562	405,164	431,609
Ameriprise Finlcom	93,065	6,959,386	18,085,321
Ameris Bancorp Com	184,910	2,845,225	7,039,524
Amerisourcebergen Corp Com	32,085	2,842,724	3,136,630
Amern Woodmark Corp Com	18,812	1,280,839	1,765,506
Ameteknew Com	36,739	3,285,767	4,443,215
Amgencom	232,814	36,114,953	53,528,595
Amn Healthcare SvCSCCom	83,497	4,595,198	5,698,670
Amphenol Corp New Cl A	70,142	6,710,983	9,172,469
Analog Devicescom	59,752	6,574,615	8,827,163
Anaplancom	63,593	3,941,071	4,569,157
Angi Homeservices Inc	38,730	463,468	511,042
Ani Pharmaceuticalscom	80,878	4,399,826	2,348,697
Annaly Cap MGMTcom	584,200	5,564,307	4,936,490
Ansyscom	27,846	5,354,658	10,130,375
Anthemcom	42,362	10,015,639	13,602,015
Aon Plc	74,467	10,034,395	15,732,643

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Apache Corp Com	607,164	31,447,078	8,615,657
Apartment Investment Reverse Split Apartment Invst 2M19Ak3 12-01-2020	1	41	27
Apollo Global MGMT Inc	8,677	400,189	424,999
Appfolio Inc	5,082	795,255	914,963
Appian Corp Cl A Cl A	3,109	313,146	503,938
Apple Inc	5,201,989	387,712,338	690,251,920
Applied Materialscom	498,225	26,534,321	42,996,818
Aprea TherapeutiCSCom	11,557	354,453	56,860
Aptargroupcom	3,395	414,739	464,742
Aptiv Plc	45,711	5,286,344	5,955,686
Aramark Com	34,865	1,046,742	1,341,605
Archer-Daniels-Midland Co Com	57,287	2,180,173	2,887,838
Ares Management Lp	18,513	764,176	871,037
Argo Group International Holdings	183,627	8,317,401	8,024,500
Arista Networkscom	17,091	4,706,494	4,966,132
Armstrong World Indsnew	1,735	130,674	129,067
Array Technologiescom	456	19,157	19,672
Arrow Electrcom	102,144	7,838,541	9,938,611
Artisan Partners Asset MGMTcl A Cl A	140,469	3,920,728	7,071,209
Aspen Technologycom	14,973	1,800,841	1,950,233
Assurantcom	7,820	771,544	1,065,240
Assured Guaranty Ltd Common Stk	114,200	3,246,499	3,596,158
Astec Indscom	81,200	3,625,700	4,699,856
AT&Tcom	1,554,042	52,777,336	44,694,248
Athene Holding Ltd	9,421	363,748	406,422
Atlantic Un Bankshares Corp Com	191,491	4,292,311	6,307,714
Atmos Energy Corp Com	40,118	3,878,719	3,828,461
Autodeskcom	84,466	14,114,855	25,790,848
Automatic Data Processingcom	100,368	12,733,122	17,684,842
Autonationcom	25,690	1,537,024	1,792,905
Autozonecom	8,115	7,741,135	9,619,846
Avalaracom	12,621	1,446,453	2,081,077
Avalonbay Cmnty Reit	22,486	4,249,135	3,607,429
Avangridcom	16,219	732,801	737,154
Avanos Medcom	8,579	302,845	393,605
Avantorcom	51,336	900,962	1,445,108
Avery Dennison Corp Com	14,431	1,547,661	2,238,392
Avient Corporation	224,422	6,818,760	9,039,718
Axis Capital Holdings Ltd	32,633	1,283,155	1,644,377
Axon Enterprisecom	10,217	1,002,451	1,251,889
Azek Cocl A Cl A	974	34,489	37,450
Baker Hughes Co	1,120,131	29,859,539	23,354,731
Ball Corp Com	87,156	4,907,608	8,121,196
Banc Califcom	519,200	9,470,631	7,637,432

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Bank New York Mellon Corp	1,273,296	49,700,539	54,038,682
Bank Of America Corp	2,788,730	54,844,368	84,526,406
Banner Corp	151,251	6,834,284	7,046,784
Baxter Intlcom	161,395	12,281,992	12,950,335
Becton Dickinson & Co Com	29,282	7,283,476	7,326,942
Beldencom	213,934	9,394,244	8,963,835
Benchmark Electrscom	229,506	5,991,504	6,198,957
Berkeley Ltscom	632	49,494	56,507
Berkley W R Corp Com	16,715	1,122,716	1,110,210
Berkshire Hathaway Inc-CI B	184,153	33,069,274	42,699,556
Berry Global Group Inc	155,998	7,152,605	8,765,528
Best Buy Inc	214,073	18,438,096	21,362,345
Beyond Meat Inc	6,384	904,082	798,000
Big Lotscom	85,400	2,822,776	3,666,222
Bigcommerce HLDGS Inc	1,057	77,575	67,807
Bill	11,732	1,188,955	1,601,418
Bio Rad Labscl A	5,402	2,788,558	3,149,042
Biogencommon Stock	79,529	20,768,849	19,473,471
Biohaven Pharmaceutical HLDG Co Ltd Com	4,175	327,621	357,839
Biomarin Pharmaceutical Inc	164,448	13,183,017	14,420,445
Bio-Techne Corp Com	5,892	1,331,247	1,871,005
Bjs Whsl Club HLDGScom	27,461	1,141,573	1,023,746
Black Knight Inc	25,174	1,740,103	2,224,123
Blacklinecom	67,642	6,970,906	9,022,090
Blackrock Inc	30,281	17,387,243	21,848,953
Blackstone Group Inc	58,405	3,642,531	3,785,228
Block H & Rcom	44,185	732,398	700,774
Bluebird Biocom	60,235	2,949,234	2,606,368
Blueprint Medicines Corp Com	2,990	309,756	335,328
Boeing Co Com	45,161	13,100,252	9,667,164
Bok Finl Corp	4,600	292,150	315,008
Booking HLDGScom	23,298	39,092,634	51,890,936
Boot Barn HLDGScom	42,893	1,063,723	1,859,840
Booz Allen Hamilton HLDG Corp CI A	27,478	1,975,346	2,395,532
Borg Warnercom	428,526	15,762,927	16,558,245
Boston Beercl A CI A	2,826	2,259,493	2,809,864
Boston Scientific Corp Com	134,700	5,361,790	4,842,465
Boyd Gaming Corp Com	176,259	4,239,301	7,565,036
Brandywine Rlty Tr	450,571	7,274,681	5,366,301
Bridgebio Pharmacom	6,657	292,053	473,379
Bright Horizons Fa	6,134	817,598	1,061,121
Brighthouse Finlcom	124,972	5,477,696	4,524,611
Brinker Intlcom	122,787	4,809,747	6,946,061
Bristol Myers Squibb Co Com	1,153,875	62,303,951	71,574,866
Brixmor Ppty Groupcom	158,035	2,478,254	2,615,479



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Broadcomcom	112,297	26,999,324	49,169,241
Broadridge Finl Solutions Inc	31,283	3,913,172	4,792,556
Brookfield Ppty Reit Inc	3,696	62,626	55,218
Brookfield Renewable Corp Class A Subordinate Voting Shares Wi	32,329	1,501,873	1,883,811
Brown & Browncom	11,819	530,847	560,339
Brown Forman Corp Cl A Cl A	11,281	729,741	828,815
Brown-Formancl B Non-Vtg Com	56,951	3,402,379	4,523,618
Bruker Corp	10,620	481,890	574,861
Brunswick Corp Com	5,015	343,307	382,344
Bstn Pptys Inc	15,890	1,778,257	1,502,082
Builders Firstsource Inc	255,585	8,230,650	10,430,424
Bunge Ltd	5,566	304,771	365,018
Burford Cap Di	90,894	1,322,041	883,400
Burlington Storescom	9,525	1,773,640	2,491,264
Bwx Technologiescom	14,396	842,989	867,791
C H Robinson Worldwide Inc	27,776	2,426,891	2,607,333
Cable Onecom	958	1,442,907	2,134,156
Cabot Corp Com	69,658	2,809,519	3,126,251
Cabot Oil & Gas Corp Com	224,643	4,054,904	3,657,188
Caci Intlcl A Cl A	10,607	2,543,745	2,644,643
Cactuscl A Cl A	135,266	3,636,142	3,526,385
Cadence Bancorporation Cl A Cl A	63,463	508,681	1,042,062
Cadence Design Syscom	129,800	10,368,937	17,708,614
Caesars Entmtnew Com	436,011	19,974,902	32,382,537
California Res Corp	6,966	4,468,926	164,328
Camden Ppty Tr	12,212	1,113,713	1,220,223
Campbell Soup Co Com	43,201	2,066,016	2,088,768
Capital One Finl Corp Com	709,731	42,215,780	70,156,909
Cara TherapeutiCSCom	173,175	3,031,987	2,620,138
Cardinal Hlth Inc	166,051	10,185,003	8,893,692
CardlytiCSCom	20,273	2,052,938	2,894,376
Carlisle Companiescom	9,370	1,205,847	1,463,407
Carlyle Groupcom	1,236	30,579	38,860
Carmaxcom	19,573	1,904,710	1,848,866
Carnival Corp	671,182	15,695,198	14,537,802
Carpenter Technology Corp Com	243,224	6,472,844	7,082,683
Carrier Global Corporation	540,222	11,715,069	20,377,174
Carterformerly Carter HLDGSto 09/13/2003 Com	13,697	1,176,541	1,288,477
Carvana Co Cl A Cl A	8,059	984,456	1,930,453
Caseys Gen Storescom	5,815	1,030,338	1,038,675
Catalentcom	38,228	3,372,833	3,978,388
Catchmark Timber Trcl A Cl A	567,643	6,419,380	5,313,138
Caterpillarcom	97,082	14,036,214	17,670,866
Cbizcom	313,517	2,965,141	8,342,687

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Cboe Global Markets Inc	21,116	2,037,948	1,966,322
Cbre Groupcl A Cl A	106,850	6,434,746	6,701,632
CDK Globalcom	22,175	1,048,122	1,149,330
Cdw Corp Com	63,809	7,659,477	8,409,388
Celanese Corp	207,548	11,774,739	26,968,787
Cent Garden & Pet Co Cl A	176,405	4,752,652	6,408,794
Centene Corp	120,324	7,192,054	7,223,050
Centerpoint Energycom	436,883	8,416,222	9,454,148
Century Cmntycom	179,207	4,691,340	7,845,682
Centurylinkname Change Lumen Tech2N1Ma53 01-22-2021	197,962	3,236,656	1,930,130
Ceridian Hcm HLDGcom	13,166	862,031	1,402,969
Cerner Corp Com	138,453	9,368,975	10,865,791
CF Inds HLDGScm	33,314	1,288,477	1,289,585
Change Healthcarecom	18,528	183,099	345,547
Charles Riv Laboratories Intlcom	8,430	1,480,264	2,106,320
Charter Communicationsnew Cl A Cl A	243,208	109,406,354	160,894,252
Cheesecake Factorycom	205,703	6,502,107	7,623,353
Cheggcom	17,272	1,178,891	1,560,180
Chemed Corp New Com	4,038	1,738,291	2,150,679
Cheniere Energy Inc	194,556	11,382,271	11,679,197
Chevron Corp Com	203,007	19,661,677	17,143,941
Chewyclass A	11,676	747,952	1,049,556
Chipotle Mexican Grill Inc	8,712	5,758,965	12,081,018
Choice Hotels Intlcom	3,413	329,946	364,269
Chubb Ltd Ord	82,230	10,384,326	12,656,842
Church & Dwightcom	125,452	9,407,323	10,943,178
Churchill Downscom	1,997	362,134	388,996
Ciena Corp	16,193	746,440	855,800
Cigna Corp New Com	255,450	46,692,923	53,179,581
Cin Fndl Corp Com	59,466	4,585,898	5,195,544
Cintas Corp Com	39,817	9,704,184	14,073,717
Cirrus Logiccom	74,672	4,575,212	6,138,038
Cisco Systems Inc	1,291,005	45,789,087	57,772,474
Cit Groupnew	160,500	6,855,285	5,761,950
Citigroup Inc	666,645	45,453,702	41,105,331
Citizens Finl Groupcom	81,478	2,766,822	2,913,653
Citrix Syscom	74,715	8,906,674	9,720,422
Clean Hbrscom	13,192	793,751	1,003,911
Clearway Energycl A Cl A	19,292	489,612	570,079
Clearway Energycl C Cl C	31,778	866,726	1,014,672
Clorox Co Com	78,738	15,232,588	15,898,777
Cloudflarecom	20,174	891,861	1,533,022
Cmc Matlscom	28,002	2,871,673	4,236,703
CME Group Inc	51,258	8,786,490	9,331,519
CMS Energy Corp Com	243,778	13,056,531	14,872,896



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Coca Cola Co Com	848,458	37,197,121	46,529,437
Cognex Corp Com	22,345	1,271,893	1,793,968
Cognizant Tech Solutions Corp Cl A	480,564	32,494,814	39,382,220
Coherentcom	2,084	270,216	312,642
Colfax Corp	12,430	429,744	475,323
Colgate-Palmolive Co Com	185,493	12,669,810	15,861,506
Columbia Sportswear Co Com	10,599	899,851	926,141
Comcast Corp New-Cl A	2,072,669	62,971,570	108,607,856
Comericacom	20,518	1,104,250	1,146,135
Comm Bancsharescom	5,748	345,955	377,611
Commscope HLDG Cocom	1,430	11,908	19,162
Conagra Brands Inc	284,572	10,051,136	10,318,581
Concentrix Corp	9,537	763,017	941,302
Concho	241,706	17,770,050	14,103,545
Conduentcom	1,337,528	11,496,489	6,420,134
Connectone Bancorpnew Com	417,152	7,719,905	8,255,438
Conocophillips Com	350,221	17,252,769	14,005,338
Cons Edisoncom	49,540	3,412,948	3,580,256
Constellation Brandscl A Cl A	17,521	3,317,079	3,837,975
Cooper Cos Inc	8,209	2,109,648	2,982,494
Cooper Tire & Rubber Co	268,100	7,109,527	10,858,050
Copartcom	66,241	4,991,698	8,429,167
Core Laboratories Nv NI	253,547	10,797,598	6,721,531
Corelogic Inc-W/I	5,318	379,131	411,188
Coresite Rlty Corp	6,591	777,246	825,720
Corningcom	211,884	6,767,341	7,627,824
Corp Office Pptys Tr Com	235,441	6,284,328	6,140,301
Corteva Inc	150,170	5,310,586	5,814,582
Costar Groupcom	115,149	39,879,674	106,429,918
Costco Wholesale Corp New Com	162,816	47,536,300	61,345,812
Coupa Softwarecom	133,509	21,982,122	45,247,535
Cousins Pptys Inc	13,518	406,741	452,853
Covetruscom	271,233	7,935,273	7,795,236
Crane Co Com	92,125	5,503,379	7,154,428
Credit Accep Corp Mich Com	57	23,109	19,730
Creecom	130,055	6,447,171	13,772,824
Crowdstrike HLDGScI A Cl A	11,354	1,215,964	2,405,004
Crown Castle Intl Corp New Com	187,312	22,185,852	29,818,197
Crown HLDGScom	6,557	521,638	657,011
CSG Sys Intlcom	154,986	6,367,684	6,985,219
CSX Corp	118,791	7,159,808	10,780,283
CtII Holdings Inc	864	-	30,240
Cubsmart	10,441	335,299	350,922
Cummins Inc	126,285	22,238,517	28,679,324
Curtiss Wright Corp Com	40,320	4,810,367	4,691,232

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
CVS Health Corp Com	583,222	43,349,894	39,834,063
Cyrusonecom	82,975	6,241,997	6,069,621
D R Hortoncom	125,237	7,957,445	8,631,334
Danacom	860,012	13,111,134	16,787,434
Danaher Corp Com	109,707	14,245,702	24,370,313
Darden Restaurantscom	11,081	1,150,472	1,319,969
Darling Ingredients Inc	136,513	3,017,600	7,874,070
Datadog Inc	20,062	1,724,583	1,974,903
Datto HLDG Corp Com	1,349	37,893	36,423
Davitacom	96,034	8,941,122	11,274,392
Deckers Outdoor Corp Com	8,757	1,785,450	2,511,332
Deere & Co Com	56,394	11,084,399	15,172,806
Dell Technologies	423,200	21,874,111	31,016,328
Delta Air Lines	164,474	7,492,474	6,613,500
Deluxe Corp	384,269	12,344,940	11,220,655
Denali TherapeutiCSCom	35,824	1,499,490	3,000,618
Dentsply Sironacom	88,975	4,635,032	4,658,731
Designer Brands Inc	925,029	13,282,200	7,076,472
Devon Energy Corp New Com	32,554	824,599	514,679
Dexcomcom	130,590	39,042,529	48,281,735
Diamondback Energycom	13,444	1,176,800	650,690
Dicks Sporting Goodsoc-Oc-Com	120,241	4,669,718	6,758,747
Digital Rlty Trcom	87,796	11,635,048	12,248,420
Dillardscl A Com	32,800	2,546,097	2,068,040
Discover Finl Svcs	97,355	4,555,318	8,813,548
Discovery- A	110,805	2,850,635	3,334,122
Discovery Inc	93,150	2,033,688	2,439,598
Dish Network Corp CI A	371,044	13,507,043	11,999,563
Dmc Globalcom	123,554	5,350,440	5,343,710
Docusigncom	25,950	3,153,555	5,768,685
Dolby Laboratoriescl A	17,061	1,192,069	1,657,135
Dollar Gen Corp New Com	113,501	16,096,526	23,869,260
Dollar Tree Inc	90,979	9,061,492	9,829,371
Dominion Energy Inc	151,378	11,777,051	11,383,626
Dominos Pizzacom	15,869	5,800,372	6,085,127
Donaldsoncom	14,091	729,240	787,405
Doordashcl A	247,696	33,385,366	35,358,604
Douglas Emmett Inc	16,273	469,323	474,846
Dover Corp	35,254	3,711,434	4,450,818
Dow Inc	116,099	6,305,532	6,443,494
Dril-Quipcom	166,500	7,175,678	4,931,730
Dropboxcl A CI A	70,140	1,477,900	1,556,407
DTE Energy Co Com	18,916	1,552,805	2,296,592
Duck Creek Technologiescom	9,482	397,097	410,571
Duke Energy Corp New	289,606	24,725,404	26,516,325

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Duke Rlty Corp	168,914	6,145,888	6,751,493
Dun & Bradstreet HLDGScom	4,143	111,312	103,161
Dupont De Nemourscommon Stock	67,761	6,470,961	4,818,485
DXC Technology Co Com	207,732	7,205,898	5,349,099
DyIndscom	91,437	6,532,573	6,905,322
Dynatracecom	27,340	931,554	1,183,002
Eagle Matlscom	112,909	8,635,733	11,443,327
Earthstone Energy Inc	379,700	3,272,227	2,023,801
Eastgroup Pptysreit	2,221	299,205	306,631
Eastman Chem Co Com	144,898	11,019,734	14,530,371
Eaton Corp Plc	85,779	8,293,075	10,305,489
Ebay Inc	533,786	21,035,872	26,822,746
Ecolab Inc	42,156	6,400,181	9,120,872
Edgewell Pers Care Co Com	223,672	8,005,364	7,734,578
Edison Intl Com	55,847	3,410,583	3,508,309
Edwards Lifesciences Corp Com	808,946	30,666,212	73,800,144
El Pollo Loco HLDGScom	366,243	4,676,674	6,628,998
Elah HLDGScom	62	4,960	5,084
Elanco Animal Healthcom	57,930	1,710,724	1,776,713
Elastic N V	11,062	996,439	1,616,490
Electr Arts Com	115,425	12,401,547	16,575,030
Eli Lilly & Co Com	286,496	36,250,018	48,371,985
Emcor Groupcom	12,635	1,004,236	1,155,597
Emergent Biosolutionscom	3,612	343,819	323,635
Emerson Electric Co Com	154,411	11,109,906	12,410,012
Empire St Rlty Trcl A Cl A	571,242	8,372,964	5,323,975
Encompass Health Corp	9,710	712,372	802,920
Energizer HLDGSnew Com	4,916	222,633	207,357
Enerpac Tool Group Corp Cl A	242,805	6,305,785	5,489,821
Enersys Com	150,181	10,892,293	12,474,034
Enphase Energycom	16,542	1,062,768	2,902,625
Ensign Group Inc	138,715	2,439,539	10,115,098
Entegriscom	21,630	1,209,038	2,078,643
Entergy Corp New Com	193,217	19,405,394	19,290,785
Enterprise Finl Svcs Corp	158,576	3,891,900	5,542,231
Envista HLDGS Corp Com	12,202	331,644	411,573
EOG Resourcescom	73,663	4,663,664	3,673,574
Epam Sys Inc	17,226	4,525,114	6,172,937
Eqty Lifestyle Pptysreit	124,695	7,761,897	7,900,675
Eqty Resdntl Eff 5/15/02	59,090	3,978,604	3,502,855
Equifaxcom	30,210	3,524,090	5,825,696
Equinix Inc	23,988	12,335,712	17,131,750
Equitrans Midstream Corp Com	4,548	53,107	36,566
Equity Commonwealth 0.01(Bnf Int)	18,262	507,288	498,187
Erie Indty Co Cl A	3,573	672,128	877,529

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Essent Group Ltd	102,100	3,736,608	4,410,720
Essential Utilscm	167,372	7,831,356	7,915,022
Essex Ppty Tr Reit	23,421	5,928,545	5,560,614
Estee Lauder Companiescl A 0.01	81,967	15,430,079	21,818,796
Etsycom	44,096	4,829,635	7,845,119
Euronet Worldwidecom	14,839	1,533,958	2,150,468
Everbridgecom	6,097	826,599	908,880
Everest Re Group Com	78,948	10,677,287	18,480,937
Evergycom	200,740	12,808,714	11,143,077
Eversource Energy Com	81,141	6,421,101	7,019,508
Exact Sciences Corp Com	74,858	8,628,527	9,917,936
Exelixis Inc	79,830	1,614,014	1,602,188
Exelon Corp Com	479,971	16,426,780	20,264,376
Exide Technologies	59,863	266,336	59,863
Exide Technologies New	1,399,229	5,536,913	979,460
Expedia Group Inc	37,921	4,394,851	5,020,740
Expeditors Intl Washcom	89,985	7,262,631	8,558,473
Exponent Inc	5,755	467,125	518,123
Extended Stay Amerpaired Shs Comprised 1	570,100	9,212,006	8,443,181
Extra Space Storagecom	30,120	2,756,290	3,489,703
Exxon Mobil Corp Com	442,151	30,662,251	18,225,464
F5 Networks Inc	44,594	6,922,463	7,845,868
Facebook Inc	1,290,625	184,634,767	352,547,125
Factset Resh Sys Inc	10,191	3,108,717	3,388,508
Fair Isaac Corporation Com	5,588	2,005,253	2,855,692
Fastenal Co Com	220,025	7,854,297	10,743,821
Fastlycl A Cl A	12,883	1,119,508	1,125,588
Federal Rlty Invt Tr	5,858	722,439	498,633
Fedex Corp Com	284,495	48,540,242	73,860,592
Fi	64,370	9,000,518	9,105,780
Fireeyecom	5,305	77,120	122,333
First Amern Finl Corp	10,169	517,975	525,025
First Bancorp N C Com	181,897	5,627,132	6,153,576
First Bancsharesmiss Com	223,729	7,676,643	6,908,752
First Merchants Corp Com	112,487	2,372,636	4,208,139
First Rep Bk SAn Francisco Calif New Com	44,074	5,033,980	6,475,793
First Solarcom	3,868	303,036	382,623
Firstenergy Corp Com	541,164	19,156,708	16,565,030
Fiservcom	206,734	18,199,758	23,538,733
Fiv	14,693	1,809,813	2,562,459
Five Below Inc	46,870	4,070,151	8,201,313
Fleetcor Technologiescom	21,688	5,249,447	5,917,137
Flir Syscom	113,131	4,186,477	4,958,532
Floor & Decor HLDGScI A Cl A	1,015,802	46,752,323	94,317,216
Flowers Foodscom	51,187	1,204,834	1,158,362



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Flowserve Corp Com	11,086	559,315	408,519
FMC Corp	31,499	2,849,444	3,620,180
Foot Lockercom	136,830	7,065,449	5,533,405
Ford Mtr Co	1,249,330	16,804,353	10,981,611
Fortinetcom	70,424	7,297,369	10,460,077
Fortive Corp	33,197	2,001,693	2,351,012
Fortune Brands Home & Seccom	46,812	3,616,984	4,012,725
Four Corners Ppty Trcom	208,245	5,604,000	6,199,454
Fox Corp Cl A Cl A	685,857	22,878,647	19,972,156
Fox Corp Cl B Cl B	212,677	6,722,425	6,142,112
Franks International Nvry5H0	1,469,500	8,090,154	4,026,430
Freeport-MCMOran Inc	233,713	3,455,308	6,081,212
Freshpetcom	3,009	401,642	427,248
Frkln Rescom	42,303	1,362,926	1,057,152
Frontdoorcom	1,488	65,648	74,712
FTI Consultingcom	3,039	330,802	339,517
Fubotvcom	73,394	2,506,646	2,055,032
Gallagher Arthur J & Co Com	29,601	2,126,602	3,661,940
Gaming & Leisure Pptyscom	25,486	1,149,081	1,080,606
Gapcom	403,655	9,135,433	8,149,794
Garmin Ltd Common Stock	57,880	5,893,869	6,925,921
Gartnercom	28,520	3,799,153	4,568,619
Gen Mtrs Co Com	441,394	14,965,329	18,379,646
Generac HLDGS Inc	9,446	1,410,066	2,148,115
General Dynamics Corp Com	89,305	13,419,263	13,290,370
General Electric Co	875,829	18,739,981	9,458,953
General Millscom	84,107	4,419,820	4,945,492
Genon Holdings Class A	12,019	-	1,562,470
Gentex Corp Com	14,876	439,554	504,743
Genuine Parts Co Com	19,562	1,741,202	1,964,612
Gilead Sciences Inc	651,136	47,065,594	37,935,183
Global Blood TherapeutiCSCom	6,031	395,224	261,203
Global Pmtscom	29,696	5,565,594	6,397,112
Globe Lifecom	11,700	1,014,543	1,111,032
Globus Medcl A New	13,662	749,002	891,036
GodaddyCl A Cl A	23,785	1,828,227	1,972,966
Goldman SAchs Groupcom	199,180	29,849,937	52,525,758
Goodyear Tire & Rubber Co Com	275,900	8,931,616	3,010,069
Grace W R & Co	2,055	132,898	112,655
Gracocom	22,128	1,253,658	1,600,961
Graftech Intl Ltd Com	668,400	5,227,234	7,125,144
Grainger W Wcom	26,714	9,883,860	10,908,395
Grand Canyon Ed Inc	5,844	509,512	544,135
Granite Constcom	215,339	7,781,662	5,751,705
Graphic Packaging HLDG Co	42,416	620,657	718,527

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Gray T.V Inc	484,448	8,261,596	8,666,775
Greif Inc.	173,208	6,993,144	8,119,991
Grocery Outlet HLDG Corp Com	1,211,600	42,255,918	47,555,300
Group 1 Automotivecom	95,555	4,858,388	12,531,083
Grubhubcom	797	91,586	59,193
Guardant Healthcom	145,256	13,636,782	18,720,593
Guidewire Software Inc	8,757	862,820	1,127,289
Haemonetics Corp Mass Com	12,482	1,178,269	1,482,238
Halliburton Co Com	515,844	15,093,922	9,749,452
Hanesbrands Inc	308,929	4,501,118	4,504,185
Hanover Ins Groupcom	2,807	304,532	328,194
Harley Davidson	122,000	7,349,679	4,477,400
Harsco Corp Com	705,168	8,831,294	12,678,921
Hartford Finl Svcs Groupcom	369,374	14,476,091	18,091,939
Hasbrocom	10,846	1,079,131	1,014,535
HawaIIan Elec Indscom	8,231	294,986	291,295
HCA HealthHCarecom	144,923	13,883,895	23,834,037
Healthcare Rlty Tr	10,094	294,870	298,782
Healthcare Tr Amercl A New Cl A New	14,624	376,938	402,745
Healthpeak Properties Inc	181,454	5,572,255	5,485,354
Heico Corp New Cl A Cl A	6,513	492,940	762,412
Heico Corp New Com	3,714	328,687	491,734
Helen Troy Ltd	3,315	672,951	736,560
Henry Scheincommon Stock	64,218	4,149,627	4,293,615
Herbalife Nutrition Ltd	24,929	1,207,158	1,197,838
Hershey Company	77,944	10,231,961	11,873,210
Hess Corp	329,272	18,402,004	17,382,269
Hewlett Packard Enterprise Co Com	2,575,803	25,270,052	30,523,266
Hexcel Corp New Com	12,426	525,110	602,537
Highwoods Pptyscom	10,914	401,002	432,522
Hillenbrand Inc	275,491	8,478,870	10,964,542
Hill-Rom HLDGS Inc	44,314	4,800,874	4,341,443
Hilltop HLDGS Inc	167,600	4,128,448	4,610,676
Hilton Worldwide HLDGS Inc	40,134	3,432,350	4,465,309
Hollyfrontier Corp Com	225,860	11,150,523	5,838,481
Hologiccom	111,704	6,484,626	8,135,402
Home Depotcom	284,258	53,038,190	75,504,610
Honeywell Intl Inc	64,239	9,182,671	13,663,635
Horace Mann Educators Corp Com	141,828	5,390,997	5,962,449
Horizon Therapeutics Plc	272,576	16,433,348	19,938,934
Hormel Foods Corp Com	35,373	1,647,916	1,648,736
Host Hotels & Resortsreit	553,590	9,223,641	8,099,022
Houlihan Lokeycl A Cl A	8,533	524,846	573,674
Howmet Aerospace Inc	33,212	696,274	947,870
HPcom	2,511,070	42,160,046	61,747,211



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Hub Groupcl A	139,176	5,924,530	7,933,032
Hubbellcom	4,230	628,335	663,222
Hubspotcom	11,861	3,527,279	4,702,175
Hudson Pacific Propertiescom	14,257	347,009	342,453
Humanacom	60,409	22,707,672	24,784,000
Hunt J B Trans SvCSCom	18,475	2,031,412	2,524,609
Huntington Bancsharescom	112,554	1,325,077	1,421,557
Huntington Ingalls Indscom	51,530	10,287,743	8,784,834
Huntsman Corp	297,935	4,321,333	7,490,086
Iaa Spinco Inc	8,580	445,522	557,528
IAC/Interactivecorp New Com	21,262	2,811,993	4,025,960
ICF Intl Inc	101,510	3,525,478	7,545,238
ICU Medcom	2,447	506,329	524,857
Idacorpcom	47,783	2,223,790	4,588,601
IDEX Corp Com	41,299	7,596,204	8,226,761
IDEXx Labscom	34,956	9,330,964	17,473,456
IHS Markit Ltd Com	87,314	5,147,372	7,843,417
II-Vicom	219,101	9,837,111	16,642,912
Ill Tool Wkscom	83,223	13,308,099	16,967,505
Illuminacom	226,425	46,956,739	83,777,250
Impinjcom	56,531	1,469,035	2,366,953
Incyte Corp Com	105,815	8,824,612	9,203,789
Independent Bk Corp Mass Com	91,142	6,697,785	6,657,012
Ingersoll Randcom	39,131	1,621,553	1,782,808
Ingredioncom	80,821	4,347,025	6,358,188
Inphi Corp Com	8,909	1,078,772	1,429,627
Insmmed Inc	206,935	6,573,101	6,888,866
Inspire Med Syscom	23,177	1,296,512	4,359,362
Insulet Corp	55,768	10,684,598	14,255,974
Integer HLDGS Corp Com	82,722	5,974,763	6,716,199
Integra Lifesciences HLDG Corp	7,209	376,554	468,008
Intel Corp Com	1,072,935	39,092,332	53,453,622
Intercontinental Exchangecom	111,068	7,979,711	12,805,030
Interfacecom	487,678	4,335,244	5,120,619
International Business Machs Corp Com	183,970	28,638,521	23,158,144
International Seawaysinternational Seawayscommon Stock	45,919	969,255	749,857
Interpublic Group Companiescom	88,617	1,794,973	2,084,272
Intl Flavors & Fragrancescom	11,836	1,464,336	1,288,230
Intl Paper Co Com	260,327	12,586,584	12,943,458
Intuit Com	396,727	95,642,844	150,696,751
Intuitive Surgical Inc	32,893	13,956,682	26,909,763
Invesco Ltd	100,254	1,905,502	1,747,427
Invitae Corp Com	6,210	300,206	259,640
Invitation Homescom	187,668	5,420,710	5,573,740
Ionis Pharmaceuticalscom	12,863	614,989	727,274

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Iovance BiotherapeutiCSCom	23,471	731,625	1,089,054
Ipg Photonics Corp Com	6,439	940,620	1,440,984
Iqvia HLDGS Inc	40,481	5,098,517	7,252,981
Irhythm Technologiescom	1,985	437,306	470,862
Iron Mtnnew Com	41,884	1,245,251	1,234,740
J2 Globalcom	36,752	2,837,424	3,590,303
Jabil Inc	38,921	1,354,787	1,655,310
Jack Henry & Assoccom	30,732	4,738,696	4,978,277
Jacobs Engr Groupcom	24,534	2,350,701	2,673,225
Jamf HLDG Corp Com	1,732	57,915	51,821
Jazz Pharmaceuticals Plc	69,380	8,732,113	11,451,169
Jefferies Finl Groupcom	26,239	539,202	645,479
John Bean Technologies Corp	15,007	1,117,149	1,708,847
Johnson & Johnson	485,758	56,531,512	76,448,594
Johnson Ctls Intl Plc	944,059	37,317,827	43,983,709
Jones Lang Lasalle Inc	12,186	1,426,421	1,808,037
JP MORGAN Chase & Co Com	700,601	52,779,977	89,025,369
Juniper Networkscom	702,817	17,767,130	15,820,411
Kaiser Alum Corp	26,292	1,566,755	2,600,279
Kaman Corp Com	114,904	3,185,688	6,564,466
Kar Auction Svcs Inc	467,004	7,491,458	8,690,944
Karyopharm TherapeutiCSCom	1,192,837	19,261,712	18,465,117
KBRcom	203,578	5,864,156	6,296,668
Kellogg Co	40,881	2,778,494	2,544,025
Kemper Corp	86,512	6,210,028	6,646,717
Kennametalcap	176,716	5,457,709	6,404,188
Keurig Dr Peppercom	13,829	402,252	442,528
Keycon Pwr HLDGS Llc Ltd Liability Int 144A	2,700	-	810,000
Keycorp New Com	512,325	9,176,524	8,407,253
Keysight Technologiescom	123,822	13,172,378	16,355,648
Kilroy Rlty Corp Com	7,255	413,421	416,437
Kimberly-Clark Corp Com	112,511	13,909,943	15,169,858
Kimco Rlty Corp Com	36,808	667,723	552,488
Kinder Morgan Inc	881,606	13,413,220	12,051,554
Kite Rlty Group Tr	547,867	11,684,524	8,196,090
Kkr & CoCl A Cl A	9,065	338,586	367,042
Kla Corporation	65,604	10,574,629	16,985,532
Knight-Swift Transn HLDGScl A Classa	71,164	2,474,281	2,976,078
Knoll Inc	470,618	9,141,996	6,908,672
Knowles Corp Com	427,867	6,817,539	7,885,589
Kohls Corp Com	215,185	9,046,670	8,755,878
Kraft Heinz Co Com	442,887	16,319,912	15,350,463
Kratos Defense & Security Solutions Inc	195,138	3,247,563	5,352,635
Kroger Co Com	757,207	20,759,077	24,048,894
Ks Cy Southn	51,614	9,443,083	10,535,966



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Kulicke & Soffa Indscom	257,800	6,886,616	8,200,618
L Brandscom	63,118	2,472,691	2,347,358
L3Harris Technologiescom	32,992	5,696,089	6,236,148
Lab Corp Amer HLDGS	47,706	7,880,449	9,710,556
Lam Resh Corp Com	58,851	18,440,558	27,793,562
Lamar Advert	10,931	733,582	909,678
Lamb Weston HLDGS Inc	27,918	2,095,274	2,198,263
Lancaster Colony Corp Com	2,779	481,837	510,586
Landec Corp Com	259,600	3,390,119	2,816,660
Landstar Syscom	11,747	1,507,215	1,581,851
Lantheus HLDGScom	589,880	7,765,901	7,957,481
Las Vegas SAnds Corp	42,836	2,452,131	2,553,026
Lazard Ltd Cl A	25,328	885,049	1,071,374
Lci Industries Com	66,944	6,541,724	8,681,298
Lear Corp	29,900	1,462,378	4,754,997
Leggett & Plattcom	11,276	487,121	499,527
Leidos HLDGScom	30,738	3,019,854	3,231,179
Lendingtreecom	1,080	368,134	295,693
Lennar Corp Cl A Cl A	186,358	12,119,918	14,206,070
Lennar Corp Cl B Cl B	10,208	612,309	624,730
Lennox Intlcom	3,716	1,040,618	1,018,073
Lesliescom	1,595	36,701	44,261
Levi Strauss & Co New Cl A Cl A	20,771	335,434	417,082
Lhc Groupcom	2,817	571,747	600,922
Liberty Broadband Corp	5,509	818,486	868,108
Liberty Broadband Corp	11,411	1,711,648	1,807,157
Liberty Media Corp	31,399	1,194,615	1,356,123
Liberty Media Corp	36,326	1,379,030	1,580,544
Life Storagecom	3,795	410,544	453,085
Lincoln Elec HLDGScom	10,284	1,022,885	1,195,515
Lincoln Natl Corp Com	77,804	2,702,626	3,914,319
Linde Plc	84,176	14,709,011	22,181,218
Lithia Mtrsc A Cl A	74,745	17,593,017	21,875,619
Littelfusecom	1,351	289,605	344,046
Live Nation Entertainment Inc	26,931	1,597,297	1,978,890
Livent Corp Com	494,706	5,354,336	9,320,261
Lkq Corp	153,534	5,260,350	5,410,538
Lockheed Martin Corp Com	62,498	19,858,589	22,185,540
Loews Corp Com	19,884	737,616	895,178
Louisiana-Pacific Corp Com	144,235	2,874,781	5,361,215
Lowe's Coscom	253,413	27,929,739	40,675,321
Lpl Finl HLDGScom	148,325	12,334,277	15,458,432
Lululemon Athleticacom	43,933	8,181,891	15,290,002
Lumentum HLDGScom	5,118	421,026	485,186
Lyon	200,783	15,310,088	18,403,770

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
M & T Bk Corp Com	10,918	1,296,993	1,389,861
M D C HLDGScom	205,725	4,714,162	9,998,235
Macom Technology Solutions Holdings Inc	470,629	16,793,083	25,903,420
Madison Square Garden Entmt Corp Cl A Cla	58,431	5,134,698	6,137,592
Madison Square Garden Sports Corp	2,158	354,861	397,288
Magnitecom	368,068	11,602,389	11,303,368
Manhattan AssoCSCCom	17,953	1,502,633	1,888,297
Manpowergroup Inc	17,754	1,434,509	1,601,056
Mantech Intl Corp Cl A Cl A	78,289	5,279,864	6,963,024
Marathon Oil Corp Com	67,181	883,501	448,097
Marathon Pete Corp Com	259,073	9,777,177	10,715,259
Markel Corp Holding Co Com	4,960	5,106,929	5,125,168
Marketaxess HLDGS Inc	23,046	9,851,195	13,149,126
Marriott Intlnew	24,929	3,183,282	3,288,634
Marriott Vacations Worldwide Corp Com	60,933	5,332,509	8,361,226
Marsh & McLennan Co'Scom	124,063	10,194,210	14,515,371
Martin Marietta Matlscom	5,300	1,464,647	1,505,041
Marvell Tech Group	46,113	1,857,886	2,192,212
Masco Corp Com	76,172	3,689,024	4,184,128
Masimo Corp	31,079	7,290,205	8,340,982
Masteccom	314,128	15,219,228	21,417,247
MastercarDCI A	264,464	48,261,560	94,397,780
Matador Res Co Com	282,237	3,407,058	3,403,778
Match Groupnew Com	1,201,683	121,431,357	181,682,453
Materion Corp Com	88,600	4,631,303	5,645,592
Mattel Inc	1,137,561	16,260,668	19,850,439
Maxim Integrated Prodscom	171,476	12,672,027	15,201,347
Maximuscom	15,228	1,108,484	1,114,537
Maxlinearcommon Stock	241,697	6,332,187	9,230,408
Mc Cormick & Co Inc	54,573	3,918,726	5,217,179
Mc Donalds Corp Com	114,518	18,582,131	24,573,272
Mcafee Corp Cl A Cl A	2,300	39,514	38,387
Mckesson Corp	68,690	10,930,003	11,946,565
Mdu Res Groupcom	277,766	6,064,941	7,316,356
Medalliacom	153,693	4,605,487	5,105,681
Medical Pptys Tr Inc	18,348	345,315	399,803
Medtronic Plc	274,946	28,140,799	32,207,174
Mercadolibre Inc	10,749	10,011,657	18,006,940
Merck & Conew Com	1,017,215	73,537,396	83,208,187
Mercury Systems Inc	4,560	357,857	401,554
Merit Med Syscom	148,963	7,148,609	8,268,936
Methode Electrscom	268,964	6,610,981	10,295,942
Metlife Inc	1,050,439	38,875,403	49,318,111
Mettler-Toledo Intlcom	10,197	8,354,543	11,621,317
Mgic Invt Corp Wis Com	750,000	6,397,957	9,412,500



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
MGMGrowth Pptys Llc Cl A	17,216	512,911	538,861
MGMResorts International Com	34,890	1,057,484	1,099,384
Microchip Technologycom	315,246	26,216,887	43,538,625
Micron Techcom	116,922	8,016,855	8,790,196
Microsoft Corp Com	2,601,686	244,376,828	578,667,000
Mid-Amer Apt Cmntycom	54,476	6,650,976	6,901,564
Minerals Technologiescom	127,266	8,353,916	7,905,764
Mirati TherapeutiCSCom	54,438	5,197,606	11,956,762
Mks Instrscom	49,102	5,586,780	7,387,396
Mlp Compass Diversified HLDGS	331,746	4,394,979	6,452,460
Mlp Enterprise Prods Partners L P	293,100	7,535,525	5,741,829
Mlp Magellan Midstream Partners Lp	67,700	3,835,880	2,873,188
Mlp Plains All American Pipeline L.P. Unit Ltd Partnership Int	389,100	2,586,553	3,206,184
Mo	42,896	1,147,607	1,530,529
Modernacom	35,294	1,618,010	3,687,164
Mohawk Indscom	14,116	1,722,682	1,989,650
Molina Healthcarecom	6,734	1,088,501	1,432,187
Molson Coors Beverage Company	540,282	31,089,377	24,415,344
Mon	237,811	12,067,570	13,904,809
Mongodbcl A Cl A	7,668	1,451,113	2,753,119
Monolithic Pwr Syscom	7,377	1,471,183	2,701,679
Monster Beverage Corp New Com	192,977	13,883,210	17,846,513
Moodys Corp Com	50,819	10,010,600	14,749,707
Morgan Stanley	480,269	19,369,038	32,912,835
Morningstar Inc	3,932	619,403	910,533
Mosaic Co/The	48,962	1,234,047	1,126,616
Motorola Solutions Inc	29,908	3,738,800	5,086,154
Msa SAFetycom	49,742	3,493,958	7,430,957
Msc Indl Directcl A Com	15,370	1,137,864	1,297,074
MSCIcommon	26,152	5,374,816	11,677,653
Mueller Wtr Prods Inc	351,775	3,294,411	4,354,974
Myr Group Inc	218,323	7,415,691	13,121,212
N V Rcom	1,464	5,854,920	5,972,915
Nanostring Technologiescom	115,264	3,091,602	7,708,856
Nasdaq Inc	47,853	5,313,233	6,352,007
Nateracom	243,113	10,094,004	24,194,606
National Instrs Corp Com	23,815	860,489	1,046,431
National Name Change With Cusip Change Nov 2N1Va53 01-04-2021	390,101	15,103,666	5,356,087
Natl Fuel Gas Co Com	7,591	321,236	312,218
Ncinocom	5,098	399,535	369,146
Ncr Corp Com	151,300	4,470,898	5,684,341
Neenah Enterprises	57,553	3,874	-
Nektar Therapeutics Com	47,264	1,028,596	803,488
Netapp Inc	131,641	8,082,732	8,719,900

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Netflix Inc	573,617	132,254,918	310,171,920
Netgearcom	251,043	7,506,406	10,199,877
Netscout Syscom	200,910	5,125,910	5,508,952
Neurocrine Biosciencescom	34,915	3,729,029	3,346,603
New Fortresscl A Shs	6,693	277,968	358,678
New Reliccom	11,543	771,481	754,912
New York Times Co Cl A	21,195	942,559	1,097,265
Newell Brandscom	55,541	1,329,424	1,179,135
Newmarket Corp Com	1,816	684,763	723,295
Newmont Corporation	207,528	11,424,930	12,428,852
News Corp	225,586	2,383,354	4,053,780
News Corp	30,882	480,474	548,773
Nexstar Media Groupcl A Cl A	13,125	1,284,970	1,433,119
Nextera Energycom	889,934	42,107,646	68,658,408
Nextgen Healthcarecom	326,992	3,415,455	5,964,334
Nielsen Holdings Plc	75,638	1,884,304	1,578,565
Nikecl B	391,759	32,060,856	55,422,146
Nisourcecom	591,386	14,231,899	13,566,395
Nordson Corp Com	7,430	1,196,797	1,493,058
Norfolk Southn Corp Com	126,714	21,087,133	30,108,514
Northern Tr Corp Com	45,157	3,961,849	4,205,923
Northrop Grumman Corp Com	51,965	15,862,490	15,834,775
Northwestern Corp	221,620	13,784,403	12,922,662
Nortonlife Lock Inc	198,476	3,990,527	4,124,331
Norwegian Cruise Line HLDGS Ltd	26,862	887,687	683,101
Novavax Inc	3,587	336,409	399,986
Novocure Ltd	23,133	2,093,074	4,002,934
NRG Energy Inc	327,659	11,164,037	12,303,595
Nuance Communicationscom	423,468	15,704,586	18,670,704
Nucor Corp Com	67,136	3,597,916	3,570,964
Nutanixcl A Cl A	60,408	1,744,275	1,925,203
Nuvasivecom	216,222	11,164,620	12,179,785
Nvent Electric Plc	21,670	441,005	504,694
Nvidia Corp Com	193,954	46,864,729	101,282,779
O Reilly Automotivenew	22,695	7,351,205	10,271,076
Oak Str Healthcom	1,255	62,858	76,756
Occidental Petroleum Corp	1,356,325	61,251,556	23,477,986
Office Pptys Income Tr	63,600	2,178,686	1,444,992
Oge Energy Corp Com	9,371	300,548	298,560
Oktacl A Cl A	15,325	2,094,344	3,896,534
Old Dominion Freight Linecom	45,083	7,127,430	8,799,300
Ollies Bargain Outlet HLDGScom	8,979	744,240	734,213
Omega Healthcare Invsreit	165,300	5,146,956	6,003,696
OmniGroupcom	29,905	2,028,566	1,865,175
On Semiconductor Corp Com	27,047	676,281	885,248

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Onemain HLDGScom	39,780	1,393,324	1,915,805
Oneok Inc	293,097	10,232,822	11,249,063
Onespaworld HLDGS Ltd	986,018	8,391,950	9,998,223
Onto Innovation Inc	146,454	5,013,109	6,963,888
Oracle Corp Com	762,424	37,662,963	49,321,209
Oshkosh Corporation	92,927	3,490,307	7,998,227
Osi Syscom	9,360	730,421	872,539
Otis Worldwide Corp	151,566	9,493,760	10,238,283
Outfront Mediacom	128,900	3,588,378	2,521,284
Owens Corning New	16,170	1,124,990	1,225,039
Oxford Indscom	146,360	6,398,354	9,588,044
Pac Premier Bancorp Com	238,837	6,531,460	7,482,763
Paccarcom	34,632	2,984,632	2,988,049
Pacira Biosciences Inc	97,005	3,920,219	5,804,779
Packaging Corp Amer	45,105	5,401,083	6,220,431
Pagerdutycom	7,064	200,485	294,569
Palo Alto Networks Inc	14,369	3,407,036	5,106,599
Parker-Hannifin Corp Com	19,769	3,839,289	5,385,273
Parsons Corp	12,611	419,312	459,167
Paychexcom	77,295	4,989,851	7,202,348
Paylocity HLDG Corp Com	6,776	869,261	1,395,246
Paypal HLDGScom	366,207	30,622,263	85,765,679
PaySoftwarecom	15,654	4,421,038	7,079,522
PDC Energycom	176,233	3,439,995	3,618,063
Pebblebrook Hotel Tr	187,603	4,092,957	3,526,936
Pegasystemscom	13,244	1,411,093	1,764,895
Peloton Interactive Inc	10,811	1,121,771	1,640,245
Penn Natl Gamingcom	5,317	350,820	459,229
Penske Automotive Group Inc	92,997	4,434,179	5,523,092
Pentair Plc	21,558	933,038	1,144,514
Penumbracom	8,387	1,646,654	1,467,725
Peoples Utd Finlcom	36,158	590,995	467,523
Pepsicom	363,558	39,953,844	53,915,651
Perficient Inc	178,979	7,275,775	8,528,349
Performance Food Group Co Com	16,849	682,184	802,181
Perkinelmercom	37,045	4,375,839	5,315,958
Perrigo Company Limited	39,069	2,254,712	1,747,166
Petroquest Energy Inc	129,004	-	12,900
Pfizercom	1,418,396	43,370,981	52,211,157
Pg& E Corp Com	605,313	6,408,536	7,542,200
Philip Morris Intl	171,493	14,740,935	14,197,905
Phillips 66 Com	216,942	16,018,014	15,172,923
Physicians Rlty Tr Com	657,130	11,375,248	11,696,914
Pilgrims Pride Corp	201,595	4,378,969	3,953,278
Ping Identity HLDG Corp	129,896	3,318,255	3,720,221

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Pinnacle Finl Partnerscom	174,908	8,917,681	11,264,075
Pinnacle W. Cap Corp Com	41,750	3,529,917	3,337,912
Pinterestcl A Cl A	40,815	1,150,999	2,689,708
Pioneer Nat Res Co Com	13,993	1,859,316	1,593,663
Planet Fitnesscl A Cl A	4,814	324,785	373,711
Plug Pwr Inc	20,113	415,153	682,032
Pluralsightcl A Cl A	9,319	206,304	195,326
PNC Financial Services Group	109,056	12,078,545	16,249,344
Polaris Inc	11,028	919,051	1,050,748
Pool Corp	16,575	4,884,924	6,174,188
Popular Inc	9,629	413,498	542,305
Portland General Electric Co	137,773	5,257,402	5,892,551
Post HLDGS Inc	12,121	1,093,487	1,224,342
Ppdcom	26,452	818,862	905,187
Ppg Indcom	61,841	8,120,499	8,918,709
Ppl Corp	76,130	2,203,409	2,146,866
Pra Groupcom	224,585	7,223,614	8,907,041
Pra Health Sciencescom	9,071	947,994	1,137,866
Premiercl A Cl A	9,833	339,205	345,138
Primericacom	5,258	639,989	704,204
Principal Finl Group Inc	30,624	1,374,510	1,519,257
Procter & Gamble Com	569,432	58,408,675	79,230,768
Progress Software Corp Com	182,896	6,262,004	8,265,070
Progressive Corp Oh Com	120,933	8,190,360	11,957,855
Prognycom	165,518	4,489,996	7,016,308
Prologiscom	73,677	6,168,058	7,342,650
Proofpointcom	8,998	1,006,150	1,227,417
Providence Name Chang With Cusip Chang Modvicare 2N1Car3 1-7-2021	65,516	4,345,003	9,082,483
Prudential Finlcom	121,701	7,653,940	9,501,197
PTC TherapeutiCSCom	47,451	2,464,876	2,895,935
PTCcom	15,314	1,412,508	1,831,708
Pub Service Enterprise Groupcom	361,671	18,101,557	21,085,419
Pub Storage Com	32,308	6,511,429	7,460,886
Pulte Group Inc	246,905	7,778,497	10,646,544
Pure Storagecl A Cl A	64,324	1,189,176	1,454,366
Pvh Corp	139,361	10,970,497	13,084,604
Q2 HLDGScom	3,241	339,276	410,084
Qorvocom	75,035	10,499,123	12,476,069
Qts Rlty Tr Inc	116,855	4,747,709	7,230,987
Qualcommcom	472,530	45,054,926	71,985,220
Qualys Inc	7,904	771,291	963,260
Quanex Bldg Prods Corp	366,377	6,606,704	8,122,578
Quanta SvCSCom	296,965	13,074,944	21,387,419
Quanterix Corp Com	662,387	20,473,940	30,800,996



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Quest DiagnostiCSCom	67,937	5,198,119	8,096,052
Qui	7,275	1,579,426	1,306,954
Qurate	767,837	7,560,320	8,423,172
Radian Groupcom	274,100	4,070,718	5,550,525
Ralph Lauren Corp Cl A Cl A	13,212	1,246,601	1,370,613
Rapid7Com	135,633	7,104,275	12,228,671
Raymond James Fncl Inc	95,419	8,168,504	9,128,736
Raytheon Technologies Corp	583,944	37,527,424	41,757,835
Realpage Inc	19,192	1,185,361	1,674,310
Realty Income Corp Com	35,112	2,210,522	2,182,913
Reata Pharmaceuticalscl A Cl A	2,229	360,131	275,549
Redfin Corp Com	6,953	342,240	477,184
Regal Beloit Corp Com	101,841	6,379,351	12,507,093
Regency Ctrs Corp Com	73,140	3,619,092	3,334,453
Regeneron Pharmaceuticalscom	45,948	21,304,446	22,197,938
Regions Finl Corp New Com	753,793	8,665,313	12,151,143
Reinsurance Group Amer Inc	4,619	485,463	535,342
Reliance Stl & Alum Co Com	14,856	1,663,423	1,779,006
Renaissance Re HLDGS Ltd Com	3,833	644,425	635,588
Renasant Corp Com	170,765	6,372,576	5,751,365
Repligen Corp	8,631	1,155,792	1,653,959
Republic SvCSCom	24,660	2,025,369	2,374,758
Resmedcom	60,933	8,312,785	12,951,918
Rexnord Corp	190,547	4,686,491	7,524,701
Reynolds Consumer Prodscom	13,481	418,769	404,969
Rh Com	2,228	864,817	997,075
Ringcentralcl A Cl A	11,556	2,222,867	4,379,377
Rli Corp Com	3,001	286,200	312,554
Robert Half Intlcom	37,058	2,175,191	2,315,384
Rocket Coscl A Cl A	4,395	97,491	88,867
Rockwell Automation	43,667	8,512,213	10,952,120
Roku Inc	13,922	1,818,293	4,622,382
Rollinscom	106,401	3,634,099	4,157,068
Roper Technologies , Inc	18,527	5,358,289	7,986,804
Ross Storescom	65,871	6,938,334	8,089,618
Royal Caribbean Group	62,647	6,526,837	4,679,104
Royal Gold Inc	4,865	503,326	517,441
Royalty Pharma Plc	4,707	199,476	235,585
Rpm Intl Inc	22,337	1,743,455	2,027,753
Rush Enterprisescl A Cl A	170,578	3,704,206	7,065,341
S&P Globalcom	84,065	16,026,249	27,634,687
S.W. Airl Co Com	50,235	2,448,399	2,341,453
Sage TherapeutiCSCom	475	51,173	41,092
Salesforce	279,288	36,125,949	62,149,959
Sandy Spring Bancorpcomt-Cmt-Com	173,700	6,775,924	5,591,403

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Santander Consumer USA HLDGScom	17,120	342,952	376,982
Sarepta TherapeutiCSCom	140,630	18,747,711	23,976,009
Sba Communications Corp	103,767	23,868,310	29,275,784
Schlumberger Ltd	793,468	38,554,517	17,321,406
Schneider Natlwis Cl B Cl B	33,627	785,984	696,079
Schwab Charles Corp	1,303,235	35,497,327	69,123,584
Schweitzer-Mauduit Intlcom	88,500	2,964,833	3,558,585
Science Applications Intl Corp New	22,437	1,947,454	2,123,438
Scotts Miracle-Gro Class'A'Com	6,580	800,183	1,310,341
Seacoast Bkg Corp Fla	263,308	5,814,702	7,754,421
Seagate Technology Plc	301,627	10,035,233	18,749,134
Seagencom	20,336	2,574,245	3,561,647
Sealed Air Corp New	24,044	1,071,269	1,100,975
Sei Invts Co Com	11,822	631,205	679,410
Select Med HLDGS Corp Com	52,800	1,053,763	1,460,448
Sempra Energy Inc	82,278	10,255,198	10,483,040
Sensata Technologies B V Holding	115,535	5,848,864	6,093,316
Service Corp Intl Com	19,633	910,843	963,980
Service Pptys Tr	276,100	6,876,980	3,172,389
Servicenow Inc	428,486	61,204,438	235,851,549
Sherwin-Williams Co Com	26,387	13,374,616	19,392,070
Silgan HLDGScom	195,370	5,866,209	7,244,320
Silicon Laboratoriescom	3,990	423,882	508,087
Silk Rd Medcom	232,846	10,167,191	14,664,641
Simmons 1St Natl Corp Cl A \$0.01 Par Cl A \$0.01 Par	367,506	9,945,948	7,934,455
Simon Property Groupcom	59,182	8,266,872	5,047,041
Sirius Xm HLDGScom	202,809	1,242,762	1,291,893
Site Centers Corp	415,966	5,538,536	4,209,576
Siteone Landscape Supplycom	6,001	792,367	951,939
Sitime Corp Com	169,444	13,042,419	18,965,867
Skechers USAcl A Cl A	20,103	654,927	722,502
Skyworks Solutionscom	77,387	9,421,413	11,830,925
SI Green Rlty Reverse Split SI Green Rlty Corp 2N1Ga63 01-21-2021	6,176	699,539	367,966
Slack Technologiescl A	49,939	1,604,706	2,109,423
Sleep Number Corp Com	76,200	3,920,351	6,237,732
Slm Corp Com	9,133	66,936	113,158
Smartsheetcl A Cl A	17,690	897,942	1,225,740
Smiledirectclubcl A Cl A	1,543,683	18,440,359	18,431,575
Smith A O Corp Com	25,481	1,235,984	1,396,868
Smucker J M Co	127,623	14,699,401	14,753,219
Snap-Oncom	48,391	8,153,402	8,281,636
Snapsnap Inc	13,795	465,468	690,716
Snowflakecl A Cl A	116,712	14,005,440	32,842,757
Solaredge Technologiescom	7,920	1,316,252	2,527,430



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Solarwinds Corp Com	15,360	328,706	229,632
Sonoco Prod Co Com	8,108	449,302	480,399
Southern Co	222,299	11,891,158	13,655,828
Sp Plus Corp Com	192,221	4,467,341	5,541,731
Spirecom	106,624	5,713,854	6,828,201
Spirit Realty Capital Inc	30,082	1,092,156	1,208,394
Splunk Inc	21,809	3,194,432	3,705,131
Spotify Technology S A	21,942	4,551,052	6,904,270
Sprouts Fmrs MKTcom	10,177	252,838	204,558
Spx Corp Com	131,207	4,001,979	7,156,030
Spx Flowcom	146,565	6,385,051	8,494,907
Squarecl A Cl A	1,105,351	100,898,465	240,568,592
Ss&C Technologies HLDGScom	29,134	1,856,902	2,119,498
Stag Indlcom	47,236	1,289,528	1,479,432
Stamps	1,504	312,120	295,070
Standard Mtr Prodscom	167,694	7,031,522	6,784,899
Standex Intl Corp Com	81,400	4,754,285	6,310,128
Stanley Black & Deckercom	13,636	1,633,538	2,434,844
Starbucks Corp Com	250,603	17,420,585	26,809,509
Starwood Property Trust Inc	245,500	5,343,299	4,738,150
State Str Corp Com	511,746	28,715,972	37,244,874
Steel DynamICScom	204,786	6,734,175	7,550,460
Stericyclecom	5,068	340,585	351,364
Steris Plc	37,281	6,340,745	7,066,241
Sterling Bancorp	512,275	6,634,377	9,210,704
Stifel Finl Corp Com	151,970	4,611,313	7,668,381
Stoneridgecom	340,674	7,819,947	10,298,575
Store Capital Corporation	9,875	293,110	335,552
Stryker Corp	77,563	12,798,916	19,006,038
Sun Communitiescom	13,708	1,988,010	2,082,931
Sunruncom	5,943	332,362	412,325
Sunstone Hotel Invsnew Com	369,571	2,852,727	4,187,239
Svb Financial Group Common Stock	9,891	2,981,064	3,836,027
Switchcl A Cl A	36,427	571,611	596,310
Synchrony Finl Com	88,377	2,666,455	3,067,566
Syneos Healthcom	15,729	946,478	1,071,617
Synnex Corp	9,710	631,053	790,782
Synopsyscom	77,697	13,475,207	20,142,170
Synovus Finl Corp	243,227	4,679,840	7,873,258
Sysco Corp Com	165,478	11,533,187	12,288,396
T Rowe Price Group Inc	69,877	8,126,791	10,578,679
Take-Two Interactive Software Inc	56,732	8,353,868	11,788,342
Talos Energy Inc	32,701	998,579	269,456
Tandem Diabetes Care Inc	16,355	1,566,754	1,564,846
Tapestry Inc	73,633	1,829,869	2,288,514

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Target Corp	285,025	31,705,716	50,315,463
Te Connectivity Ltd	320,446	19,536,637	38,796,397
Techni Cn	35,952	1,234,749	337,949
Tegnapcom	144,900	1,284,177	2,021,355
Teladoc Health Inc	12,588	2,183,745	2,517,096
Teledyne Technologiescom	14,849	5,298,469	5,820,511
Teleflexcom	10,485	3,308,231	4,315,311
Tempur Sealy Intl Com	14,492	191,156	391,284
Teradata Corp	8,286	284,216	186,186
Teradynecom	116,449	10,684,682	13,961,071
Terminix Global HLDGS Inc	14,273	631,073	728,066
Terreno Rlty Corp	8,005	455,753	468,373
Tesla Inc	232,713	112,557,792	164,218,583
Tetra Technew Com	2,895	309,128	335,183
Texas Instrumentscom	201,223	17,594,571	33,026,731
Textroncom	174,305	8,573,823	8,424,161
Tfs Finl Corp	19,184	310,895	338,214
The ODP Corp Com	69,840	2,384,357	2,046,312
The Trade Desk Inc	5,140	1,637,156	4,117,140
Thermo Fisher Corp	117,977	29,416,669	54,951,327
Thor Inds Inc	8,933	841,897	830,680
Tiffany	9,196	1,205,582	1,208,814
Timken Co Com	21,101	1,262,407	1,632,373
TJX Cos Inc	235,108	14,160,601	16,055,525
T-Mobile Uscom	174,337	20,125,848	23,509,344
Toll Broscom	7,000	320,047	304,290
Topbuild Corp Com	1,796	308,502	330,608
Toro Co Com	20,528	1,508,970	1,946,876
Tractor Supply Co Com	82,511	10,571,250	11,599,396
Tradeweb MKTScI A Cl A	15,585	915,495	973,283
Trane Technologies Plc	86,186	10,395,890	12,510,760
Transdigm Groupcom	9,870	3,745,456	6,108,050
Transunion Com	23,223	1,792,093	2,304,186
Travelers Cos Inc	57,035	6,541,071	8,006,003
Treehouse Foodscom	304,734	13,480,506	12,948,148
Trex Cocom	27,723	1,910,921	2,320,970
Tri Pointe Homes Inc	630,100	8,036,746	10,869,225
Trico Bancshares	156,941	3,439,320	5,536,878
Trimble Inc	5,884	326,673	392,875
Trinity Indcom	75,472	1,693,898	1,991,706
Truist Finl Corp Com	446,305	16,469,752	21,391,399
Turning Pt TherapeutiCSCom	60,875	6,113,799	7,417,619
Tutor Perini Corp Com	538,872	7,980,585	6,978,392
Twiliocl A Cl A	404,950	58,832,390	137,075,575
Twittercom	163,121	8,980,311	8,833,002



U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Tx Cap Bancsharescom	152,952	6,714,649	9,100,644
Tyler Technologies Inc	14,109	4,642,804	6,158,861
Tyson Foodscl A	220,344	6,472,492	14,198,967
U M H Pptys Inc	411,500	6,002,756	6,094,315
Uber Technologies Inc	3,407,665	142,893,824	173,790,915
Ubiquiticom	4,744	923,986	1,321,251
Udr Inc	25,062	998,041	963,133
Ugi Corp New Com	21,860	751,637	764,226
Ulta Beauty Inc	16,079	3,900,321	4,617,246
Ultra Clean HLDGScom	179,814	2,669,910	5,601,206
Ultragenyx Pharmaceuticalcom	2,640	285,160	365,455
Under Armorcl A	80,577	1,188,327	1,383,507
Under Armourcl C Com	566,060	6,460,934	8,422,973
Union Pac Corp Com	169,987	25,390,468	35,394,693
United Airlines Holdings Inc	125,307	6,601,593	5,419,528
United Parcel Svcl B	171,657	22,187,767	28,907,039
United Rentalscom	20,179	3,054,218	4,679,712
United Therapeutics Corp	13,621	1,647,108	2,067,532
Unitedhealth Groupcom	307,504	79,183,890	107,835,503
Unity Softwarecom	2,436	384,352	373,853
Universal Electrscom	139,011	5,118,339	7,292,517
Unum Group	243,879	6,864,880	5,594,584
Unvl Display Corp Com	5,911	882,924	1,358,348
Unvl Health Servicescl B Com	45,639	5,887,769	6,275,362
Upland Softwarecom	129,542	5,773,773	5,944,682
Upworkcom	441,341	9,776,566	15,235,091
Urban Outfitterscom	281,000	6,520,228	7,193,600
Us Bancorp	307,302	15,272,896	14,317,200
Us Foods HLDG Corp Com	58,963	1,642,590	1,964,058
V F Corp Com	129,539	10,948,167	11,063,926
Vail Resortscom	1,490	387,469	415,650
Valero Energy Corp	214,543	7,925,354	12,136,698
Varian Medical Systems Inc	14,968	1,721,630	2,619,550
Veeva Syscl A	18,527	3,061,751	5,043,976
Ventasreit	82,270	4,392,318	4,034,521
Veoneer Inc	784,225	13,277,148	16,703,992
Vereitcom	147,800	6,128,642	5,585,362
Verint Syscom	204,400	8,175,748	13,731,592
Verisigncom	39,174	6,691,384	8,477,254
Verisk Analytics Inc	51,636	6,986,992	10,719,117
Veritex HLDGScom	283,600	7,275,456	7,277,176
Verizon Communications Com	1,142,513	65,660,951	67,122,639
Vertex Pharmaceuticalscom	85,271	14,386,904	20,152,948
Vertiv Holdings Llc	39,595	599,370	739,239
Viacomcbs Inc	190,246	7,874,314	7,088,566

EQUITIES

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Viacombscl A Cl A	8,786	297,952	332,287
Viatis Inc	495,268	7,771,918	9,281,322
Vir Biotechnologycom	10,186	357,010	272,781
Virgin Galactic HLDGScom	19,414	402,318	460,694
Virtu Finlcl A Cl A	28,023	653,979	705,339
Visa Inc	1,500,004	122,064,949	328,095,875
Vistra Corp	475,546	11,798,901	9,349,234
Vmwarecl A	88,259	11,469,954	12,379,207
Vontier Corp	11,464	293,983	382,898
Vornado Rlty Tr Com	13,347	894,019	498,377
Voya Finlcom	166,129	7,190,495	9,770,046
Vroomcom	12,078	514,591	494,836
Vulcan Materials Co Com	19,369	2,454,956	2,872,616
Wabtec Corp Com	22,317	1,636,503	1,633,604
Walgreens Boots Alliancecom	538,334	34,348,392	21,468,760
Walmartcom	327,956	36,794,616	47,274,857
Walt Disney Co	171,400	24,316,858	31,054,252
Warner Music Group Corp Cl A Cl A	2,135,596	57,154,401	81,131,292
Waste MGMT Inc	60,420	5,305,667	7,125,331
Waters Corp Com	29,395	6,101,346	7,272,911
Watscocom	5,376	1,253,777	1,217,933
Wayfaircl A Cl A	12,576	2,549,225	2,839,787
Webster Fncl Corp Waterbury Conn Com	62,366	2,366,797	2,628,727
Wec Energy Groupcom	32,548	2,477,893	2,995,392
Wells Fargo & Co New	2,363,267	86,800,460	71,323,398
Welltower Inc	35,515	2,800,536	2,294,979
Wendys Co Com	33,155	643,012	726,758
Werner Enterprisescom	135,700	5,416,619	5,322,154
Wesco Intlcom	210,069	9,822,188	16,490,416
West Pharmaceutical SvCSCom	37,446	8,452,375	10,608,826
Western Union Co	77,491	1,716,818	1,700,153
Westlake Chem Corp	4,888	348,072	398,861
Westn Digital Corp Com	83,759	4,618,166	4,639,411
Westrock Co Com	247,119	11,101,647	10,757,090
Wexcom	6,890	1,134,616	1,402,322
Weyerhaeuser Co Com	162,743	5,079,194	5,456,773
Whirlpool Corp Com	72,851	7,818,624	13,148,877
Wiley John & Sonscl A	206,552	8,701,298	9,431,164
Williams Cocom	1,104,398	22,392,435	22,143,180
Williams Sonomacom	22,109	1,829,172	2,251,581
Willis Towers Watson Plc	10,970	1,792,200	2,311,160
Winnebago Indscom	127,201	3,815,731	7,624,428
Wintrust Finl Corp Com	91,132	3,776,887	5,567,254
Workdaycl A	23,448	3,970,783	5,618,375
World Wrestling Entmnt	4,939	297,959	237,319
Wyndham Destinations Inc	125,695	4,363,802	5,638,678

U.S. Securities			
Common Stock			
Asset Description	Shares	Cost Value	Fair Value
Wynn Resorts Ltd Com	10,720	1,247,603	1,209,538
Xcel Energycom	214,035	11,056,298	14,269,713
Xerox HLDGS Corp	176,482	5,459,351	4,092,618
Xilinxcom	130,082	14,064,533	18,441,725
Xpo LogistiCCom	11,573	1,128,717	1,379,502
Xylemcom	46,001	3,413,577	4,682,442
Yum Brandscom	111,182	10,858,544	12,069,918
Zebra Technologies Corp Cl A	31,081	9,123,661	11,945,361
Zendeskcom	32,496	2,851,132	4,650,828
Ziff Davis HLDGSoc	1,759	-	18
Zillow Group Inc	3,747	367,540	509,367
Zillow Group Inc	665,830	33,546,179	86,424,734
Zimmer Biomet HLDGScom	28,937	4,238,498	4,458,902
Zions Bancorporation N A	25,405	902,265	1,103,593
Zoetis Inc	730,615	83,724,366	120,916,782
Zoom Video Communicationscl A Cl A	28,272	8,536,534	9,536,711
Zoominfo Technologies Inc	8,194	324,708	395,197
Zscalercom	17,659	2,277,421	3,526,679
Zuoracl A	248,981	3,419,830	3,468,305
Zynga Inc	152,293	1,339,671	1,503,132
Total Common Stock	203,055,971	\$11,290,308,276	\$16,376,789,852

EQUITIES

U.S. Securities			
Convertible & Preferred			
Asset Description	Shares	Cost Value	Fair Value
Qurate Retailcum Red Pfd	18,752	\$ 3,152,711	\$ 1,856,448
Spanish Broadcasting Syspfd	42,666	-	-
Visual Edge Techoc-Pfd	27,122	13,121	13,122
Total Convertible & Preferred Securities	88,540	\$3,165,832	\$1,869,570

U.S. Securities			
Rights & Warrants			
Asset Description	Shares	Cost Value	Fair Value
California Res Corp Wts California Res Co	3,434	\$ -	\$ 13,736
Occidental Pete Corp Wt Exp	156,250	882,812	1,064,062
Total Rights and Warrants	159,684	\$882,812	\$1,077,798

U.S. Securities			
U.S. Stock Funds			
Asset Description	Shares	Cost Value	Fair Value
CF Dfa Small Cap Value Tr	209,325	\$ 175,716,306	\$ 623,763,500
CF Dfa U.S Micro Cap Tr	32,431	76,508,897	319,745,627
CF Pyramis Small Company Commingled Pool5404	162,044	6,476,166	170,371,105
Mfb NT Collective US Marketcap Equity Index Fund - Lending	26,516,173	708,032,872	2,948,174,213
Mfc Ishares Tr Russell 1000 Growth Etf	30,731	6,617,731	7,410,473
Total U.S. Stock Funds	26,950,705	\$973,351,972	\$4,069,464,918

Total U.S. Equities	230,254,900	\$12,267,708,892	\$20,449,202,138
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International Securities			
Asset Description	Shares	Cost Value	Fair Value
Argentina			
Globant SA	18,443	2,049,141	4,013,381
Australia			
ADR BHP Group Ltd Sponsored Adr	147,239	6,636,156	9,620,596
ADR Rio Tinto Plc Sponsored Adr	274,811	16,933,632	20,671,283
APA Group	112,185	867,483	835,377
Aristocrat Leisure	300,583	5,583,980	7,190,291
Atlassian Corporation Plc	340,580	38,513,971	79,651,445
BHP Group Limited	153,576	3,696,786	5,028,249
Bluescope Steel	265,617	3,125,683	3,582,760
Boral Limited	87,679	148,041	334,905
Cochlear Ltd	129,807	18,063,681	18,931,293
Computershare Ltd	148,202	1,051,615	1,668,513
Crown Resorts Limited	1,918	12,358	14,253
CSL Ltd	49,666	6,920,737	10,852,808
Fortescue Metals Grp Ltd	668,275	5,200,561	12,082,251
Goodman Group	303,673	2,248,106	4,431,167
James Hardie Industries Plc	87,967	1,654,207	2,594,364
Nanosonics Ltd	480,848	2,165,872	2,979,502
NextDC Ltd	417,764	3,437,097	3,942,556
Pro Medicus	108,255	2,075,608	2,853,555
Qbe Ins Group	840,502	9,303,377	5,532,331
Rea Group Limited	137,590	9,804,885	15,804,663
Rio Tinto Limited	65,414	4,260,022	5,745,764
South32 Ltd	1,407,235	1,977,981	2,682,155
Sydney Airport Corporation Ltd	526,750	2,428,736	2,605,451
Transurban Group Stapled Units	2,704,863	22,979,978	28,511,255
Wesfarmers Ltd	59,541	1,991,915	2,315,619
Austria			
Erste Group Bank Ag	253,157	8,569,279	7,725,172
Raiffeisen Bk Intl	131,867	2,247,270	2,691,249
Telekom Austria Ag	368,933	1,949,495	2,857,413
Voestalpine Ag	220,637	7,504,936	7,909,840
Belgium			
Anheuser-Busch Inb	90,093	4,205,191	6,284,400
Barco	99,169	1,207,583	2,162,247
Elia Group	41,863	3,851,760	4,994,094
Euronav Euronav S A	144,954	1,535,938	1,159,632
Fagron	78,943	1,922,251	1,835,224
Galapagos Nv	16,976	1,645,363	1,671,649
Kinopolis Group	25,988	918,378	1,104,967
Melexis	53,730	4,694,033	5,252,733
Proximus	58,885	1,096,408	1,167,910
Ucb	29,331	2,609,351	3,031,814
Umicore	14,904	607,837	716,484
Warehouses De Pauw	153,976	3,331,748	5,324,109

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Brazil			
ADR Azul	151,807	2,919,503	3,464,236
ADR Banco Bradesco	1,901,209	9,238,697	10,000,359
ADR Banco SAntander Brasil	29,800	173,553	257,472
ADR Embraer	1,083,181	19,644,589	7,376,463
ADR Itau Unibanco HLDG SA Sponsored Adr	424,325	3,037,887	2,584,139
ADR Petroleo Brasileiro SA Petrobras Sponsored Adr	109,967	985,838	1,216,235
ADR Petroleo Brasileiro SA Petrobras Sponsored Adr	718,490	6,021,833	8,068,643
ADR Vale	381,629	4,262,336	6,396,102
Alpargatas SA	134,125	341,257	1,084,527
Ambev	2,672,200	5,585,775	8,051,274
Ambev SA Com	3,037,100	6,429,872	9,150,709
Arezzo Industria E Comercio	243,800	2,918,176	3,200,162
B3 SA Com	751,700	5,471,801	8,969,690
Bb Seguridade Part Com	147,500	779,834	841,405
Bco Bradesco SA	1,417,300	5,838,148	7,405,476
Bco Bradesco SA Com	55,800	210,180	259,975
Bco Do Brasil SA Com	32,200	197,716	240,530
Braskem S.A.	186,600	769,469	846,745
Camil Alimentos SA Com	1,012,800	2,541,999	2,158,503
Cia De SAnejamento Units (1	768,873	5,574,483	3,848,658
Cielo SA Com	1,367,400	1,771,664	1,053,021
Cpfl Energia SA Com	261,952	1,391,215	1,641,550
Engie Brasil Com	118,300	1,332,814	1,000,751
Hidrovias Brasil Com	196,605	267,699	261,171
Hypera SA	434,300	3,437,302	2,863,728
ItaUSA S.A.	1,425,800	2,716,635	3,219,867
Klabin SA Units (1	580,500	1,992,525	2,958,268
Localiza Rent A Ca Com	273,100	2,201,457	3,625,244
Locaweb Servicos Com	169,900	2,065,821	2,632,138
Lojas Renner SA Com	157,200	1,351,805	1,317,717
M Dias Branco SA I Com	320,400	2,399,245	2,100,963
Magazine Luiza SA Com	883,200	1,510,825	4,242,393
Neoenergia SA Com	1,126,655	5,294,391	3,821,890
Notredame Intermedica Par SA	168,500	1,902,116	2,541,352
Pet Center Comerci Com	268,300	972,729	986,587
Petrobras Distr Com	130,800	878,420	557,276
Petrol Brasileiros	1,660,300	4,011,958	9,058,739
Petrol Brasileiros Com	463,300	2,218,822	2,573,294
Porto Seguro SA Com	209,700	2,194,719	1,978,226
Qualicorp Consultoria E Corret	412,675	2,285,996	2,779,133
Rumo SA Com	1,205,101	4,681,888	4,463,853
Sabesp Cia SAnejamento Com	106,900	905,786	914,604
Stoneco Ltd	21,002	944,805	1,762,488
Suzano SA Com	229,400	1,289,033	2,585,398
Telefonica Brasil Com	28,400	355,033	254,245



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Vale SA Com	154,600	1,277,051	2,602,859
Weg SA Com	323,900	3,115,427	4,722,996
Cambodia			
Nagacorp Ltd	3,342,000	3,947,762	4,379,079
Canada			
Agnico Eagle Mines Ltd Com	38,215	2,461,059	2,687,348
Alamos Goldnew	185,802	1,885,425	1,625,768
Alimentation Couch Class'B'S/Vtg Com	235,512	6,860,805	8,019,239
Bank Of Montreal Com	107,363	7,963,685	8,155,880
Barrick Gold Corp	142,028	3,972,548	3,235,398
Barrick Gold Corp Com	87,540	2,448,048	1,992,669
Bausch Health Comp Com	49,649	906,373	1,032,699
Bcecom	26,210	1,091,290	1,119,788
Bk Of Nova Scotia Com	45,219	2,347,717	2,441,968
Blackberry Ltd	217,482	1,037,153	1,440,776
Blackberry Ltd Com	303,900	1,450,748	2,014,857
Bombardierclass'B'Sub-Vtg	928,000	331,000	349,639
Caecom	41,503	948,123	1,148,988
Cameco Corp Com	574,893	5,031,558	7,703,566
Canaccord Genuity Group Inc	375,200	1,436,397	3,286,681
Canada Goose HLDGS Com	37,000	817,481	1,098,964
Canadian Pacific R Com	22,579	7,503,934	7,825,201
Ccl Industriesclass'B'Non	24,500	1,133,592	1,111,346
Cdn Apartment Prop Trust Units	26,410	985,140	1,036,292
Cdn Natl Railways Com	203,901	18,028,077	22,397,100
Cdn Western Bank Com	127,152	2,822,236	2,856,429
CGI Inc	4,786	317,948	379,578
CGI Inc	17,820	1,152,355	1,412,592
Ci Financial Corp	374,553	4,871,799	4,639,283
Computer Mo	406,300	2,155,404	1,556,314
Constellation Soft	4,793	4,530,542	6,218,560
Descartes Systems Com	204,152	9,577,720	11,930,233
Dollarama Inc	14,300	544,192	582,327
Emeracom	182,132	7,736,106	7,734,177
Enbridgecom	798,797	26,758,414	25,525,138
Enghouse Systems Com	112,480	4,267,490	5,443,008
First Quantum Minerals Ltd Com	234,236	1,477,434	4,201,172
Fortiscom	38,880	1,543,562	1,586,939
Franco Nevada Corp Com	17,791	2,149,981	2,228,763
George Weston Com	18,978	1,372,612	1,416,349
Gildan Activewearcom	8,287	185,351	232,119
Hydro One Ltd Com	336,072	6,869,887	7,557,663
Kinaxiscom	51,594	4,429,708	7,303,345
Kinross Gold Corp Com	290,408	1,907,375	2,129,051
Kinross Gold Corp Com	69,600	497,650	510,864
Kirkland Lake Gold Com	21,270	721,471	878,181

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Lundin Mining Corp Com	94,208	461,804	835,597
Magna Internationalcommon Stock	45,908	2,414,298	3,250,286
Magna Intlcom	204,995	11,199,228	14,499,293
Methanex Corp Com	43,800	532,122	2,010,881
Metrocom	31,400	1,238,957	1,399,937
Natl Bk Of Canada Com	20,730	961,394	1,165,696
North West Covar	58,400	1,262,652	1,487,046
Nutrien Ltd Com	68,605	2,457,087	3,304,017
Nutrien Ltd Com	90,900	2,767,904	4,369,479
Open Text Co Com	54,415	2,178,231	2,470,458
Open Text Corp Com	15,900	685,970	722,814
Pan Amer Silver Com	44,866	1,230,594	1,546,011
Pan Amern Silver Corp Com	162,835	4,809,641	5,619,436
Parkland Corp. Com	131,711	4,225,557	4,175,673
Pembina Pipeline Corporation Common Stock	429,234	12,194,404	10,141,243
Restaurant Brands Intlcom	151,006	6,622,437	9,227,977
Royal Bk Of Canada Com	49,799	3,643,839	4,088,287
Shopifycl A Shopify Inc	2,801	1,388,380	3,170,592
Shopifycom	8,145	4,997,421	9,189,146
Suncor Energycom	86,249	2,456,177	1,445,382
Superior Plus Corp Com	246,601	2,313,521	2,357,614
Tc Energy Corporat Com	150,863	7,158,867	6,128,069
Teck Resources Limited	83,963	1,738,356	1,523,928
Telus Corporation Com	68,050	995,187	1,346,578
Tmx Group Limited Com	9,079	611,729	906,047
Topicus	8,913	22,977	33,667
Toromont Industrie	101,641	5,105,835	7,116,466
West Fraser Timber Com	35,000	730,705	2,246,703
Wheaton Precious M Com	64,200	2,434,487	2,678,863
Chile			
ADR Sociedad Quimica Y Minera De Chile SA Sponsored ADR Repstg	129,848	6,149,880	6,374,238
Enel Americas SA Com	42,426,883	7,374,630	6,927,435
China			
ADR Autohomesponsored ADR Repst CI A	19,880	1,692,260	1,980,446
ADR China Pete & Chem Corp Sponsored Adrrepstg H Shs	71,700	3,514,934	3,197,820
ADR CNOOC Ltd Sponsored ADR Sponsored Adr	49,982	4,981,323	4,580,850
ADR Petrochina Co Ltd Sponsored Adr	14,881	604,786	457,144
ADR Pinduoduosponsored Ads	12,788	1,849,051	2,272,044
ADR Tal Ed Group Ads Repstg	139,122	7,260,267	9,948,614
ADR Tencent Music Entmt Group Ads	114,227	1,955,975	2,197,727
Ak Medical HLDGS L	1,782,000	5,051,433	3,093,395
Alibaba Group Holding Ltd	654,096	12,542,597	19,621,572
A-Living Smart City Services C	890,000	4,037,911	3,948,490
Anhui Conch Cement 'H'CN1	2,262,220	11,055,529	14,164,677
Baiduspons ADR Repr 0.10	85,379	12,960,770	18,462,355



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Bank Of China Ltd H CNY1	3,834,000	1,347,517	1,310,330
Bbmg Corporation 'H'CNY1	759,000	223,806	146,830
Boe Technology GP	504,200	220,069	213,935
Byd Company Ltd 'H'CNY1	301,000	1,787,580	7,888,107
China Citic Bank Corporation Ltd HCNY1	1,754,000	1,116,463	744,232
China Comm Service 'H'CNY1	1,895,168	1,276,549	835,904
China Everbright B 'H'CNY1	982,000	449,996	373,608
China Galaxy Sec	1,309,000	681,311	820,462
China Gas Holdings	480,707	1,510,397	1,909,474
China Life Insurance Co H CNY1	2,553,000	5,959,857	5,630,274
China Medical Sys 0.005	2,040,000	3,570,042	2,278,404
China Meidong Auto	606,000	2,465,144	2,461,874
China Merchants Bk	1,327,500	6,459,153	8,389,058
China Merchants 'H'CNY1	537,200	617,329	803,668
China Mobile Ltd	1,229,000	11,503,270	7,005,784
China National Accord Medicine 'B'CNY1	515,645	2,669,514	1,490,970
China Oilfield Services H CNY1	9,734,000	8,459,810	8,235,269
China Overseas Land & Investmnt	683,000	2,308,335	1,485,118
China Petroleum & Chemical Corp CNY1'H'Shs	6,666,000	4,857,895	2,983,166
China Resources Land	619,473	2,501,405	2,556,554
China Shenhua Energy Co 'H'	243,500	431,981	458,495
China Tower Corp Ltd	16,968,600	2,546,062	2,494,787
China Vanke Co 'H'CNY1	2,022,000	7,347,518	6,975,696
Citic Ltd	401,000	290,147	283,922
CNOOC Ltd	1,287,000	1,325,309	1,191,751
Cosco Shipping Energy Transportation Co., Ltd	972,000	409,299	382,339
Cosco Shipping Holdings Co Ltd	2,775,197	2,510,178	3,328,583
Country Garden Hld	1,304,000	2,370,128	1,802,831
Country Garden Svc 0.0001	771,000	1,935,836	5,215,338
CSPC Pharmaceutical Group Ltd	4,563,200	4,601,528	4,666,866
ENN Energy	1,057,773	10,966,107	15,524,490
Gf Securities Co Ltd H	496,000	753,157	701,092
Great Wall Motor 'H'CNY1	1,667,733	2,312,961	5,721,248
Greatview Aseptic Packaging	1,678,600	831,634	980,682
Guangdong Invest	5,194,540	9,085,680	9,352,229
Guotai Junan Secur CNY1 H	401,400	580,538	584,976
Haitong Securities Co.Ltd	2,123,200	2,543,297	1,897,609
Hengan Intl	306,000	2,337,501	2,166,588
Hollysys Automation Technologies	124,764	2,546,171	1,832,783
Huaxin Cement Co L 'B'CNY1	4,567,979	6,816,039	9,898,810
Jd.Coma Class	198,950	8,084,536	8,775,112
Jiangxi Copper Co 'H'CNY1	442,000	532,517	694,308
Kingboard Laminate	1,567,984	1,598,559	2,560,106
Kingdee Intl Softw	7,500,000	8,844,846	30,565,461
Kingsoft Corp Ltd .0005	1,200,000	2,104,864	7,738,091
Kunlun Energy Co	2,852,803	2,411,069	2,465,070

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Li Ning Co Ltd	1,616,000	2,620,392	11,108,391
Logan Group Company Limited	2,663,642	3,886,881	4,362,769
Meituan 0.00001	221,800	2,848,034	8,427,076
Netease Inc	975,177	11,446,640	18,563,182
Petrochina Company Limited H CNY1	8,112,000	5,169,587	2,510,856
Picc Property & Ca 'H'CNY1	10,663,343	11,767,349	8,072,612
Ping An Insurance Group H CNY1	2,524,151	23,117,140	30,925,843
S/Baosight Sof 'B'CNY1	247,192	569,943	1,005,330
Shanghai Fosun Pharmaceutical Group CNY1 H	1,612,800	4,973,201	7,706,396
Shanghai Haohai Bi 'H' CNY1	169,700	794,129	1,024,260
Shenzhou Internati	212,000	2,429,325	4,155,871
Shimao Group Holdings Ltd 00813	551,986	2,201,343	1,758,359
Sinopharm Group Co. Ltd. 'H'Shs CNY1	1,589,200	6,733,958	3,865,475
Sunac China HLDGS	535,459	2,482,038	1,978,488
Tencent HLDGS Limited Common Stock	585,349	25,199,503	42,577,150
Tingyi(Cayman Isl) 0.005	2,058,000	2,885,395	3,514,115
Travelsky Technology Cls H CNY1	2,535,000	4,874,650	6,113,673
Venus Medtech CNY1 H	457,500	4,530,735	4,664,183
Wuxi Apptec Co Ltd CNY1 H	434,980	4,183,870	8,515,765
Wuxi Biologics	799,500	5,028,681	10,599,715
Xiabuxiabu 0.000025	1,033,500	1,418,746	2,356,543
Xtep International	6,326,905	2,764,374	3,157,802
Yanzhou Coal Mining Co 'H' CNY1	384,000	495,781	307,047
Yum China HLDGScom	52,089	2,353,491	2,973,761
Zhejiang Express 'H'CNY1	7,394,000	5,583,155	6,246,020
Colombia			
ADR Bancolombia	211,590	8,371,558	8,501,686
Ecopetrol SA	10,576,114	6,278,978	6,941,493
Denmark			
Carlsberg Ser'B'	11,128	1,054,319	1,783,846
Chr. Hansen HLDG	230,482	22,288,254	23,732,050
Coloplast Ser	30,067	3,246,690	4,594,441
Coloplast Ser'B'	13,107	2,033,492	2,002,838
DSV Panalpina A/S	114,951	9,556,584	19,273,448
Genmab A/S Sponsored ADR	16,100	605,513	654,626
Genmab As	24,856	4,680,655	10,063,340
Gn Store Nord	24,333	1,791,990	1,948,720
Matas As	98,136	933,698	1,393,762
Netcompany Group	106,609	4,117,225	10,908,869
Novo-Nordisk As	535,734	27,454,889	37,572,271
Novozymes A/S Series'B'	40,995	2,463,862	2,355,182
Orsted A/S	43,524	2,561,633	8,896,539
Pandora A/S	17,758	1,457,279	1,987,868
Royal Unibrew A/S	62,396	3,626,620	7,247,311
Sim Corp	123,470	14,092,796	18,377,921
Vestas Wind System	7,868	631,648	1,861,755

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Finland			
Elisa Oyj	6,012	321,976	330,063
Fiskars Oyj	36,503	335,925	669,055
Fortum Oyj Eur	56,386	1,273,969	1,359,125
Huhtamaki Oyj Ser'I'	77,122	1,659,493	3,987,765
Kone Corporation	19,012	1,679,804	1,546,001
Metso Outotec.	131,929	1,034,078	1,319,623
Neste Oyj	182,778	5,012,716	13,230,426
Nokia Oyj	1,244,071	6,196,161	4,796,399
Sampo Plc Ser'A'	21,404	702,161	905,349
Tokmanni Group Oyj	338,969	3,793,710	6,735,468
France			
Aeroports De Paris	19,771	2,586,939	2,566,645
Air Liquide(L') Eur	11,667	1,143,354	1,916,440
Airbus Se	134,958	14,690,842	14,825,180
Alstom Eur	28,264	1,296,839	1,611,887
Aperam S.A.	84,038	2,116,504	3,510,435
Arcelormittal	281,197	3,520,395	6,495,826
Arcelormittal Luxembourg N Y Registry Shs New 2017 N Y Registry Shs New 2017	93,868	1,525,555	2,149,577
Beneteau	118,584	1,307,615	1,373,310
BIC	85,586	6,350,115	4,844,290
BNP Paribas	259,968	10,580,220	13,711,005
Capgemini	85,265	10,150,378	13,228,536
Carrefour SA	737,576	15,765,864	12,661,530
CIE De St-Gobain	512,537	19,890,688	23,516,800
Danone	163,776	10,420,127	10,772,866
Dassault Aviation	2,121	1,812,958	2,327,849
Dassault Systemes	115,879	14,220,362	23,557,371
Edenred	27,720	1,130,412	1,574,079
Eiffage	42,042	4,243,146	4,065,856
Engie	1,087,969	18,783,072	16,666,430
Essilorluxottica Eur 0.18	53,494	6,644,800	8,348,477
Eurofins Scientifi	50,280	2,936,134	4,222,124
Eurofins Scientifi Eur0.01(Post Subdivision)	112,510	5,134,251	9,447,717
Euronext Eur	20,367	1,531,709	2,246,542
Getlink Se	169,200	2,658,810	2,935,610
Hermes Intl	4,182	1,619,209	4,500,813
Ipsen SA	90,697	11,695,025	7,535,021
Kering	10,722	4,559,841	7,797,876
L'Oreal	33,131	8,105,963	12,599,035
Lvmh Moet Hennessy Louis Vuitton Se	25,738	9,134,900	16,089,126
Michelin (CGDE)	19,619	2,515,638	2,519,307
Nexans SA	33,573	975,479	2,433,886
Orange	784,250	12,445,885	9,340,446
Orpea Eur	18,009	2,108,270	2,369,855
Pernod Ricard	6,814	1,204,623	1,307,284

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Peugeot SA	54,560	1,398,433	1,493,352
Publicis Groupe SA	322,076	16,499,691	16,062,542
Renault SA	90,460	6,728,347	3,958,000
Renault SA Eur	163,489	4,203,863	7,153,322
Rexel	56,438	679,208	890,461
Safran SA	183,491	17,756,274	26,031,984
Sanofi	337,214	28,826,167	32,471,479
Sanofi Sponsored Adr	525,000	21,033,098	25,509,750
Sartorius Stedim B	11,624	2,403,606	4,141,605
Schneider Electric Eur	35,887	3,973,786	5,194,499
Societe Generale Eur	78,810	1,439,065	1,641,397
Sodexo	68,331	7,115,576	5,787,235
Solutions 30 Se	143,764	1,818,989	1,850,494
Stmicroelectronics Eur	325,563	9,442,290	12,143,036
Teleperformance Societe Europeenne	24,555	4,719,412	8,151,011
Total S.E Eur	70,176	2,747,036	3,030,994
Total Se Eur	190,778	8,836,035	8,239,953
Unibail-Rodamco-Westfield	15,690	1,098,731	1,239,775
Valeo	52,299	1,149,270	2,065,612
Veolia Environneme	47,810	1,452,804	1,170,544
Vinci Eur	113,108	10,113,052	11,259,679
Vivendi SA Eur	41,948	1,058,634	1,353,966
Worldline	71,616	4,668,029	6,931,198
Germany			
Adidas Ag	8,264	2,665,377	3,012,191
ADR Via OptronicsAGSponsored Ads	64,200	963,000	864,132
Allianz Se	88,270	15,847,399	21,676,155
Basf	122,437	8,353,705	9,695,561
Bayer Ag	56,535	3,331,323	3,331,045
Bayerische Motoren Werke A G Com	18,320	1,198,696	1,619,067
Carl Zeiss Meditec	257,201	16,782,934	34,270,645
Commerzbank Ag	257,960	1,479,725	1,662,092
Compugroup Medical Se & Co Kga	60,948	5,465,212	5,861,432
ContinentalAGOrd	261,915	35,432,320	38,856,516
Covestro Ag	153,253	7,969,321	9,465,642
DaimlerAGOrd	40,631	2,312,676	2,872,976
Delivery Hero	222	27,595	34,497
Deutsche Post Ag	177,594	5,762,245	8,800,454
Deutsche Telekom	842,014	13,407,035	15,407,333
E.On Se	144,234	1,564,161	1,599,592
Evonik Industries	104,759	3,275,089	3,419,786
Fraport (Frankfurt Airport Services)	43,165	2,249,476	2,606,926
FreenetAG-	242,913	5,491,151	5,110,633
Fresenius Medical Care	13,412	976,082	1,119,179
Gea Group Ag	28,514	958,716	1,021,530
Gerresheimer Ag	17,673	1,024,213	1,897,488



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Grand City Propert	144,075	2,393,413	3,694,891
Hei	233,647	14,155,483	17,501,500
Hellofresh Se	43,034	2,071,580	3,327,749
HenkelAG& Co KGaA	80,110	6,109,493	7,728,766
Hochtief Ag	14,858	2,469,274	1,446,180
Hypoport Se	3,261	1,941,619	2,054,848
Infineon Technolog Ord	443,193	7,802,083	17,021,818
Jenoptik Ag	67,369	979,407	2,070,625
Kion Group Ag	43,728	2,456,797	3,807,302
Merck KGaA	152,091	16,059,850	26,117,865
Mtu Aero Engines A	84,431	13,819,348	22,045,405
Nemetschek Se Ord	25,581	1,910,017	1,890,498
Orion Engineered Carbons SA Common Stock	491,000	10,504,369	8,415,740
Porsche Auto HI Se Non Vtg	102,201	6,277,259	7,052,709
Prosiebensat.1 Media Se	85,368	1,119,698	1,436,738
Puma Se	88,108	6,064,248	9,948,204
Qiagen Nv	14,357	723,493	758,767
Rational Ag	21,591	13,457,618	20,117,055
Rheinmetall Ag	10,364	1,248,846	1,097,910
Rwe Ag	79,775	2,931,603	3,374,333
Sap Se	168,776	20,480,019	22,141,561
Sap Se-Sponsored Adr	7,680	780,005	1,001,395
SartoriUSAGNon Vtg	4,473	933,612	1,880,502
Schaeffler Ag	216,576	2,083,138	1,811,217
Siemens Ag	32,163	3,629,019	4,624,769
Siemens Energy Ag	8,230	176,507	302,095
Siltronic Ag	48,243	4,779,973	7,561,452
Stabilus S.A.	37,638	1,873,434	2,657,199
Teamviewer Ag	82,329	2,577,378	4,415,156
Telefonica Deutsch	442,555	1,283,588	1,221,056
VolkswagenAGNon Vtg	41,114	6,720,563	7,667,494
VolkswagenAGOrd	5,040	1,000,469	1,048,954
Vonovia Se	213,518	9,390,749	15,612,298
Greece			
Jumbo SA	69,323	1,017,408	1,205,294
Opap(Org Of Footb)	62,220	660,136	833,616
Ote(Hellenic Tlcm) Eur	91,635	1,410,153	1,477,742
Hong Kong			
1St Pacific Co	10,026,000	7,600,196	3,193,797
AIA Group Ltd	1,392,400	9,972,515	17,059,654
Budweiser Brewing Com	1,497,100	4,437,262	4,942,804
CK Hutchison HLDGS	2,077,500	22,407,184	14,495,090
Esr Cayman Limited 0.001	655,000	1,634,456	2,348,382
Goodbaby Intl Holdi Comstok	1,503,300	751,504	203,572
Henderson Land Development	230,186	1,184,565	898,022
Jardine Strategic Holding 0.05(Sing Quote)	7,600	191,415	189,088

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Johnson Elec HLDGS	516,680	1,213,554	1,279,397
Melco Resorts & Entertainment Limited	69,770	1,169,199	1,294,234
Power Assets HLDGS	851,000	5,810,405	4,609,581
Sands China Ltd 0.01	252,400	1,067,155	1,108,381
Sun Hung Kai Prop	78,500	1,320,042	1,012,400
Techtronic Industr	463,900	2,112,808	6,617,015
Value Partners GP	2,517,000	1,845,155	1,327,667
Vtech Holdings Ltd	345,200	3,524,010	2,677,867
Wh Group Limited	5,849,774	4,958,189	4,903,826
Hungary			
Mol Hungarian Oil Huf125(Post Subdivision)	359,907	2,663,193	2,659,050
Richter Gedeon Che Huf100	115,753	2,432,617	2,905,342
India			
ADR HDFC Bk Ltd ADR	159,500	7,739,566	11,525,470
ADR Icici Bk Ltd	783,816	5,433,619	11,647,506
Au Small Finance B Inr10	262,390	3,205,486	3,061,740
Bajaj Auto Ltd Inr10	18,404	744,671	867,476
Genpact Limited	132,108	5,500,879	5,463,987
HCL Technologies Inr2	539,226	3,723,884	6,982,430
HDFC Bank Ltd Inr1	369,117	4,619,404	7,255,794
Hero Motocorp Ltd Inr2	36,601	1,391,075	1,557,862
Hindustan Petrol Inr10	748,529	2,961,662	2,232,244
Housing Devel Fin Inr2	156,682	3,393,832	5,486,631
Info Edge Inr10	52,098	2,752,748	3,392,440
Infosys Limited	69,485	652,975	1,194,228
Infosys Limited ADR	214,947	2,190,517	3,643,352
Ipca Lab Ltd	329,520	6,534,786	9,871,056
Lic Housing Finan Inr 2	88,290	382,239	436,511
Motherson Sumi Sys Inr1	3,206,892	5,904,820	7,250,536
Pidilite Industrie Inr1(Post Subdivision)	72,957	1,145,281	1,762,980
Rec Ltd	776,205	1,164,684	1,422,436
Reliance Inds Inr10	644,709	14,407,489	17,517,238
Reliance Inds Inr10 (Ppd Inr3	19,769	143,335	302,322
Tata Elxsi Inr10	261,697	3,939,119	6,573,271
Tata Steel Ltd Inr10	303,416	2,568,652	2,672,785
Vedanta Ltd Inr1	889,115	1,301,276	1,963,981
Indonesia			
ADR PerUSAhaan Perseroan Persero P T Telekomunikiasi Indonesia Sponsored ADR	56,399	1,050,204	1,326,504
Bank Mandiri (Pers Idr250	2,761,787	1,264,403	1,243,296
Bank Rakyat Indonesia Perser	10,499,100	1,782,303	3,116,103
Bk Central Asia Idr6	4,030,100	4,879,690	9,709,529
Pt XI Axiata Idr100	8,111,600	1,549,550	1,576,133
Ireland			
ADR Ryanair HLDGS Plc Sponsored ADR New	17,879	1,322,188	1,966,332
Anglo Irish Bank Corp	119,267	287,436	-
CRH Plc Equity	150,530	4,336,718	6,292,355

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Flutter Entertainment Plc Ord	91,950	7,863,720	18,777,156
Icon Plc Com	246,350	15,923,237	48,033,323
Kingspan Group Ord	91,050	3,853,261	6,394,603
Israel			
Check Pt Software Technologies Ordils.01	119,523	12,899,503	15,885,802
Cyber-Ark Software Ltd	96,249	11,122,645	15,552,876
Fiverr International Ltd Com	250,816	43,996,626	48,934,202
I.D.I. Insurance IIs	42,781	2,110,963	1,297,101
Icl Group Ltd	97,373	347,439	496,145
Jfrog Ltd Com	1,107	76,283	69,553
Max Stock Ltd Com	458,400	1,607,822	2,034,446
Strauss Group Ltd IIs1(Ser'A')	87,370	2,561,249	2,622,624
Tower Semiconductor Ltd	239,560	5,162,547	6,185,439
Wix.Com Ltd	20,750	2,394,870	5,186,670
Italy			
A2A SpA	7,417,773	11,764,979	11,839,664
ADR ENI S P A Sponsored Adr	49,800	740,535	1,025,880
Amplifon	216,718	5,015,658	9,026,228
Atlantia S.P.A	514,169	11,583,268	9,257,376
Azimut HLDG S.P.A	409,968	4,647,830	8,913,723
Brunello Cucinelli	109,253	3,843,073	4,772,252
CNH Industrial Nv	446,279	4,362,755	5,637,912
Enel SpA	3,539,878	20,712,551	35,845,160
ENI SpA	2,348,374	37,809,411	24,561,423
Exor Nv	18,962	1,470,374	1,536,367
Fiat Chrysler Automobiles Nv	508,168	6,307,215	9,115,133
Infrastrutture Wireless Italia SpA	94,785	1,018,706	1,151,624
Interpump Group	92,234	1,507,227	4,552,487
Intesa SANpaolo	4,150,834	10,496,297	9,713,623
Iren SpA	436,614	1,278,531	1,135,750
Italgas SpA	167,260	1,083,369	1,064,185
Leonardo SpA Eur	1,431,331	9,347,380	10,350,213
Marr SpA	96,820	1,582,666	1,997,305
Moncler SpA	34,935	1,218,590	2,143,220
Poste Italiane SpA	115,130	992,653	1,172,016
Prysmian SpA	384,711	9,452,158	13,688,339
Sanlorenzo SpA Com	112,026	1,988,398	2,261,645
Snam	748,382	3,854,860	4,213,057
Technogym S P A	305,652	1,827,241	3,455,580
Telecom Italia SpA Di Rispl	20,737,269	18,025,751	10,753,114
Tenaris S.A. 1	225,262	1,806,065	1,825,702
Unicredit SpA	118,089	1,125,175	1,105,043
Japan			
A	79,400	2,657,733	2,380,193
Acom Co	222,000	1,060,779	948,249
Aeon Financial Service Co Ltd	150,100	1,427,817	1,796,926

International Securities			
Asset Description	Shares	Cost Value	Fair Value
AGC Inc	36,200	1,182,203	1,262,240
Allegro Microsystems Inc	1,464	37,142	39,030
Amada Co Ltd	227,022	2,029,938	2,491,316
Anicom Holdings	277,600	1,632,699	2,895,784
Asahi Co Ltd	58,836	1,186,227	925,465
Asahi Intecc Co Lt	128,200	1,971,347	4,675,025
Asics Corp	186,100	3,044,979	3,568,967
Astellas Pharma	639,500	9,714,230	9,873,243
Base Inc	69,600	3,885,591	6,579,457
Benefit One Inc	319,000	5,304,586	9,423,701
Benesse Holdings Inc	48,800	1,289,018	951,469
Bengo	32,900	3,682,032	3,263,073
Bridgestone Corp	33,000	1,028,020	1,081,621
Brother Industries	236,390	3,983,211	4,867,695
Bunka Shutter Co	115,900	937,417	1,092,263
Canon Inc	86,900	1,807,277	1,664,857
Capcom Co Ltd	45,200	1,566,303	2,933,217
Central Japan Rlwy	6,300	1,199,253	890,280
Chubu Electric Power Co Inc	533,600	6,895,950	6,424,183
Chugai Pharmacy Co. Ltd	64,400	2,761,797	3,432,546
Coca Cola Bottlers	36,300	626,246	565,710
Cosmos Pharmaceuti	1,400	234,934	226,180
Cyberagent Inc	199,300	7,318,373	13,724,858
Cybernet Systems	177,400	1,466,190	1,630,613
Dai Nippon Printng	192,000	4,660,935	3,449,659
Daibiru Corp	84,600	831,038	1,070,150
Dai-Ichi Life Hold	169,600	2,701,623	2,549,462
Daikin Industries	93,260	11,168,776	20,703,368
Daiwa House Inds	67,873	1,566,392	2,014,266
Daiwa Secs Group Inc	137,300	622,778	625,028
Denso Corp	308,050	10,678,720	18,301,891
Disco Corporation	20,200	4,907,407	6,798,876
Dowa Holdings Co Ltd	34,100	1,102,816	1,233,605
East Japan Railway Co	30,400	2,730,897	2,027,256
Eisai Co	37,000	2,897,605	2,641,910
Eneos Holdings Inc	733,200	2,687,865	2,630,416
En-Japan Inc.	46,600	1,793,785	1,394,683
Fanuc Corp	1,700	305,076	417,570
Fuji Oil Holdings	121,500	2,506,629	3,468,066
Fujifilm Holdings Corp	485,800	21,210,098	25,587,490
GMO Payment Gatewa	66,600	5,600,051	8,927,735
GMOo Payment Gatewa	66,500	5,114,096	8,914,330
Hakuhodo Dy HLDGS	4,100	51,758	56,192
Harmonic Drive Sys	107,200	4,378,806	9,573,190
Hitachi	464,980	13,016,457	18,307,363
Hitachi Zosen Y50	905,400	3,186,535	4,998,576



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Honda Motor Co	894,400	26,977,306	24,927,464
Hoshizaki Corp	16,074	1,240,744	1,474,365
Hosokawa Micron Co	24,000	1,126,467	1,478,425
Hoya Corp	144,100	9,029,234	19,916,771
Idec Corporation	95,400	2,222,193	1,682,633
IDOM Inc	328,700	2,018,767	1,741,478
Ihi Corporation	60,000	1,100,110	1,189,598
Iida Group Ltd	59,700	1,151,874	1,205,044
Inpex Corporation	642,000	4,307,288	3,457,330
Isuzu Motors	257,200	2,804,643	2,441,339
JFE Holdings Inc	17,700	174,068	169,380
Jins Holdings Inc	55,400	3,948,060	3,638,065
Kakaku.Com. Inc	335,900	8,567,918	9,207,196
Kansai Electric Power Co	167,100	1,741,802	1,575,914
Kansai Paint Co	67,100	1,380,199	2,063,466
Kao Corp	50,370	3,619,148	3,888,313
Kawasaki Heavy Ind	109,600	1,628,320	2,467,048
KDDI Corp	417,000	10,876,546	12,383,379
Keyence Corp	48,210	11,542,471	27,082,958
Kintetsu World Exp	79,100	1,326,978	1,875,508
Kirin Holdings Co	56,100	1,069,573	1,322,557
Kobayashi Pharmaceuticals	18,600	1,477,790	2,271,742
Konami Holdings Co	50,000	1,958,848	2,808,853
Konica Minolta Inc	176,000	674,222	671,645
Kose Corporation	6,950	1,108,042	1,184,755
K'S Holdings Corp	438,400	5,790,136	6,097,558
Kyocera Corp	250,800	15,495,917	15,366,950
Lasertec Corp	13,600	1,310,236	1,595,196
M3 Inc	369,400	17,985,716	34,859,453
Macnica Fuji Electronics Holdings, Inc.	79,100	1,432,391	1,551,431
Makita Corp	65,500	2,475,521	3,279,917
Marubeni Corp	401,300	2,592,272	2,666,782
Mazda Motor Corp	201,800	1,190,709	1,352,565
Meiji Holdings Co	17,600	1,222,885	1,237,600
Meitec Corporation	65,200	1,797,955	3,384,881
Mercari Inc	18,100	787,936	802,049
Misumi Group Inc	96,900	2,266,831	3,176,972
Mitsubishi Elec Cp	1,024,100	12,589,155	15,444,077
Mitsubishi Gas Chm	26,300	270,980	603,465
Mitsubishi Hvy Ind	10,800	267,097	330,135
Mitsubishi UFJ Fin	1,895,200	13,421,233	8,372,325
Mitsui Chemicals	25,500	571,371	747,131
Monotaro Co.Ltd	569,800	17,515,796	28,974,284
Morinaga & Co	20,700	766,383	777,917
Morita Holdings Corp	76,500	1,346,091	1,299,637
MS&AD Ins GP HLDGS	504,800	14,691,404	15,357,420

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Nexon Co Ltd	67,800	1,094,511	2,088,275
Ngk Spark Plug Co	37,100	639,026	633,515
Nichiha Corp	106,100	2,906,058	3,339,871
Nihon M&A Center I	98,600	1,963,792	6,589,568
Nihon Parkerizing	114,100	1,487,743	1,181,393
Nihon Unisys	146,400	3,642,040	5,728,665
Nintendo Co Ltd	36,951	14,928,319	23,560,311
Nippon SAnso Holdings Corp	60,700	1,082,197	1,126,458
Nippon Steel Corp	241,400	2,070,298	3,105,034
Nippon Telegraph & Telephone Corp	695,900	15,218,702	17,831,405
Nippon Yusen Kabushiki Kaisha	261,300	3,798,789	6,079,157
Nissan Motor Co Ltd	1,832,400	10,032,435	9,938,922
Nissei Asb Machine	46,500	1,302,363	2,652,768
Nitori Holdings	14,542	2,742,044	3,045,165
Nitto Denko Corp	13,600	710,095	1,215,826
Nomura Holdings	626,500	3,025,503	3,307,109
Nomura Research Institute	170,700	2,368,764	6,109,124
Nomura RI Est Inc	126,000	2,263,407	2,786,169
Nsk Ltd	91,300	636,997	792,337
Obic Co Ltd	3,900	693,123	783,060
Olympus Corp	367,300	6,182,494	8,027,628
Omron Corp	153,630	9,697,583	13,689,728
Ono Pharmaceutical	62,500	1,546,542	1,881,447
Oracle Corp Japan	14,900	1,259,233	1,941,063
Otsuka Holdings Co Ltd	59,500	2,494,373	2,546,089
Paltac Corporation	27,800	1,515,402	1,510,562
Panasonic Corp	199,200	1,821,396	2,296,940
Persol Holdings Co	114,200	1,811,978	2,058,465
Pola Orbis HLDG In	54,081	960,061	1,096,863
Qol Holdings Co Ltd	179,000	2,411,860	1,950,458
Rakus Co Ltd	238,400	4,938,926	5,523,297
Rakuten Inc	785,900	7,318,888	7,566,319
Recruit HLDGS Co L	85,710	3,288,764	3,587,127
Renesas Electronics Corporation	287,400	1,809,868	3,003,580
Ryohin Keikaku Co	58,300	1,263,287	1,188,644
Secom Co	71,500	3,684,354	6,590,784
Sega SAMMY HLDGS I	48,000	565,034	756,414
Seiko Epson Corp	85,200	1,337,639	1,263,414
Sekisui House	63,900	1,281,298	1,299,724
Seria Co Ltd	37,300	1,008,125	1,369,238
Seven & I Holdings	25,700	843,798	910,807
Shift Inc	38,100	4,508,354	5,280,750
Shima Seiki Mfg	78,600	1,153,162	1,329,984
Shin-Etsu Chemical	9,400	798,749	1,642,462
Shinsei Bank	83,100	997,945	1,023,004
Shionogi & Co Ltd	17,140	999,120	935,483



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Ship Healthcare Holdings Inc	97,900	3,069,605	5,442,840
Smc Corp	23,400	9,329,104	14,267,325
Sms Co Ltd	83,400	2,197,209	3,190,760
Sony Corp	129,300	8,951,230	12,880,532
Square Enix Holdings Co Ltd	44,400	1,282,508	2,692,082
Sumitomo Metal Mining Co Ltd	8,100	276,981	359,242
Sumitomo Mitsui Financial Group	28,500	1,081,768	880,023
Sumitomo Mitsui Trust Holdings Inc	243,400	11,504,400	7,489,775
Sumitomo Rubber	171,900	1,585,377	1,476,830
Sushiro Global Hld	193,200	3,278,865	7,391,544
Taisho Holdin	99,600	7,657,451	6,704,635
Takeda Pharmaceutical Co	1,137,392	44,110,650	41,366,720
Technopro HLDGS In	185,300	9,411,457	15,345,198
Terumo Corp	10,900	424,228	455,236
Tis Inc	235,300	2,071,694	4,817,901
Toho Co Ltd	38,100	1,287,106	1,605,259
Tokio Marine Holdings Inc	257,800	7,377,397	13,253,934
Tokyo Electron	32,000	6,342,751	11,901,787
Tokyo Gas Co Ltd	116,400	2,585,272	2,687,758
Topcon Corporation	73,400	652,159	911,413
Trend Micro Inc	26,500	1,570,959	1,524,626
Tsumura & Co	113,300	2,981,078	3,401,908
Unicharm Corp	45,700	1,630,179	2,165,378
Uss Co Ltd	71,880	982,408	1,452,290
West Japan Railway	116,700	6,402,530	6,102,604
Yamaha Corp	58,700	2,613,517	3,451,102
Yamato Holdings	34,000	882,768	866,425
Z Holdings Corp	158,875	793,635	960,836
Zojirushi Corp	54,400	791,187	971,607
Zozo Inc	55,070	1,362,335	1,359,615
Korea, Republic Of			
ADR Posco Sponsored ADR	35,309	1,773,019	2,200,104
Amorepacific Group	12,899	879,337	651,896
Bnk Financial Group Inc	241,862	3,130,273	1,264,638
CJ Corp	12,107	946,983	1,026,470
Daewoo Engineering & Construction	183,499	466,340	842,072
Daewoo Shipbuilding&Marine Engineering	18,482	397,629	466,176
DGB Financial Grou	322,958	3,633,408	2,018,673
Dongbu Insurance Co Ltd	15,406	920,097	620,466
Hana Financial Grp	161,378	4,189,231	5,125,233
Hanwha Solutions Corporation	37,126	784,208	1,637,057
Hyundai Glovis Co	11,504	1,421,103	1,948,574
Hyundai Heavy Industries Holdings Co Ltd	3,788	1,046,289	988,583
Hyundai Marine&Fir	13,137	581,819	275,124
Hyundai Mobis	43,368	9,077,629	10,200,243
Hyundai Motor Co	11,299	800,853	1,997,062

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Hyundai Motor Co 2Nd	8,006	532,564	660,349
Hyundai Steel Co	61,468	1,405,359	2,240,756
Kakao Corp	16,821	2,142,174	6,031,280
KB Financial Group	68,066	2,581,584	2,719,382
Kcc Corp	5,038	640,185	915,958
Kia Motors Corp	33,382	971,609	1,917,552
Koh Young Technolo	33,163	2,810,026	3,205,482
Korea Zinc	1,706	775,592	630,543
KT&G Corporation	82,796	7,121,110	6,333,745
Kumho Petro Chem	12,611	728,791	1,683,324
Lg Chemical	2,515	796,797	1,907,723
Lg Display	198,189	1,187,567	1,672,715
Lg Display Co Ltd	20,088	276,482	343,029
Lg Electronicskrw5000	134,798	8,141,656	16,752,030
Lg Hsehd & Hltcre Common Stock	832	957,840	1,240,762
Lotte Chemical Cor	4,158	830,798	1,056,437
Nh Investment And Securities Co Ltd	298,822	2,371,811	3,108,431
Oci Co Ltd	4,279	92,755	366,332
Pan Ocean Co Ltd	152,691	445,042	705,614
Posco	47,977	12,237,286	12,013,020
Samsung Electronic	954,540	32,366,684	71,175,311
Samsung Electronic Gdr	660	1,101,855	1,204,500
Samsung Electronic Gdr Each Rep 25	2,222	898,153	3,710,740
Samsung Electronic Pfd	154,798	5,177,652	10,488,017
Samsung Fire & Marine Ins.Co.Ltd	10,065	2,348,698	1,737,262
Samsung Sdi	13,713	2,563,230	7,927,611
Samsung Securities	65,909	2,568,244	2,454,220
Shinhan Fin Group	79,838	3,064,797	2,355,526
Silicon Works	76,310	3,613,260	4,088,412
Sk Hynix Inc	107,113	4,829,701	11,684,517
Malaysia			
Top Glove Corp Bhd Myr0.50	279,300	629,695	424,939
Mexico			
ADR Cemex SAb De CV	2,474,437	12,407,966	12,792,839
ADR Controladora Vuela Compania De Aviacion Sponsored Adr	394,261	4,581,554	4,896,722
ADR Fomento Economico Mexicano Sab De CV	93,140	5,392,530	7,057,218
Arca Continental SAb De CV	299,400	1,474,720	1,437,685
Banco Actinver SA CBFi (Fibra Uno Administr)	12,716,422	15,081,405	14,359,464
Coca Coal Femsa SAb De CV	408,331	2,362,252	1,875,304
Fomento Econ Mexic Units (Rep 1'B'& 4'D'Shs)	1,489,696	8,798,504	11,239,914
GPO Aero Cent Nort Ser'B'	1,406,229	8,152,940	9,061,039
GPO Aero Pacifico Com	930,930	8,302,361	10,378,499
GPO Mexico SA Ser'B'Com	7,200	19,566	30,396
Grupo Aeroportuario	11,912	1,914,635	1,964,646
Grupo Financiero Banorte	2,765,375	13,231,817	15,256,715
Industrias Penoles	37,919	302,500	640,905

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Kimberly Clark De Mexico S.A.B De C.V	955,749	1,476,917	1,630,369
Promotora Y Operadora De Infracom	204,838	2,033,379	1,805,510
Qualitas Controlad	831,880	2,437,665	4,473,043
Netherlands			
Aalberts Nv	24,922	784,228	1,111,786
ABN Amro Bank N.V. Dr Each Rep Shs	217,511	2,135,141	2,134,407
Accell Group	46,246	852,195	1,462,704
ADR Aegon N V Ny Registry Shs Shs	1,295,000	8,758,854	5,115,250
ADR Nn Group Nv Adr	16,336	215,998	352,204
Adyen Nv	9,058	9,793,640	21,112,956
Aegon Nv	1,715,965	12,554,411	6,792,106
Aercap Holdings N.V.	51,163	2,330,130	2,332,010
Arcadis Nv	74,864	1,595,356	2,476,860
ASML Holding Nv	104,060	30,325,444	50,617,107
Be Semiconductor Industries Nv	140,377	5,841,824	8,515,776
Coca-Cola European Partners Plc Ord	35,296	1,429,054	1,758,800
Flow Traders Nv	81,365	2,150,082	2,693,935
Heineken Holding Eur	14,000	1,208,807	1,319,843
Heineken Nv Eur	67,302	5,806,387	7,511,727
IMCD Nv	28,828	2,429,226	3,677,158
Intertrust Nv	159,411	2,960,602	2,707,257
Jde Peets N.V.	27,503	1,115,803	1,243,415
Kon Ahold	190,936	5,108,060	5,398,953
Koninklijke Dsm Nv Eur	10,352	1,159,273	1,783,400
Koninklijke KPN	3,751,705	10,773,586	11,416,322
Koninklijke Philip	81,938	3,501,852	4,389,175
Koninklijke Philips Nv	40,068	1,863,267	2,170,484
Koninklijke Vopak	105,937	5,812,239	5,572,330
Nn Group N.V.	119,383	4,386,934	5,189,905
Pharming Group Nv	984,254	1,339,375	1,531,849
Postnl Nv	750,659	2,347,136	2,562,528
Signify Nv	94,071	2,784,561	3,974,423
Wolters Kluwer	262,586	9,348,088	22,188,088
New Zealand			
A2 Milk Co Ltd	73,883	642,882	642,073
Auckland Intl	1,222,005	4,612,481	6,669,215
Ryman Healthcare	309,632	2,695,987	3,386,383
Norway			
ADR Equinor Asa Sponsored Adr	663,420	12,829,712	10,893,356
Aker BP Asa Nok1	103,407	2,565,323	2,611,157
Dnb Asa Nok10	574,251	6,843,719	11,267,780
Equinor Asa Nok	221,217	3,383,036	3,745,105
Norsk Hydro Asa Nok	3,201,601	14,902,452	14,904,994
Orkla Asa Nok	187,613	1,610,297	1,906,380
Sbanken Asa	127,095	955,768	1,022,763
Telenor Asa	157,982	2,878,355	2,692,094

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Tomra Systems Asa Nok1	197,755	6,199,748	9,760,774
Yara International Nok	66,919	2,340,927	2,782,446
Peru			
ADR Compania De Minas Buenaventura	83,454	717,405	1,017,304
Credicorp Ltd	15,740	2,150,670	2,581,675
Southn Copper Corp	21,650	1,062,717	1,409,848
Poland			
Allegro.Eu SA Pln0.01	135,320	3,139,949	3,076,115
Cyfrowy Polsat SA Pln0.04	5,237	31,927	42,559
Grupa Lotos SA Pln	33,507	488,122	372,750
Kghm Polska Miedz Pln	4,799	165,468	235,700
Pge Polska Grupa Pln	289,261	560,559	504,615
Pkn Orlen SA Pln	25,035	562,525	387,821
Portugal			
EDP Renovaveis SA	256,002	3,110,801	7,141,673
Galp Energia SGPs	253,896	2,942,540	2,719,469
Jeronimo Martins	71,157	1,188,179	1,203,227
Russian Federation			
ADR Pjsc Lukoil Sponsored Adr	63,213	4,859,144	4,321,241
ADR Sberbank Russia Sponsored Adr	135,769	1,546,237	1,968,650
ADR Surgutneftegas Pjsc ADR Each Rep 10 Pfd Rub1 Lvl1	625,610	3,956,670	3,445,610
Gazprom Pjsc Spon Adr-Each Repr 2	498,297	2,406,930	2,787,473
Mmc Norilsk Nickel ADR Each Repr 1/10 Share (S	57,795	1,035,705	1,803,204
Mobile Telesystems Pjsc Adr	423,600	3,844,114	3,791,220
Oil Co Lukoil Pjsc ADR Each Repr 1	29,942	1,821,608	2,042,044
Phosagro Public Joint Stock Company Gdr Each Repr 1/3	72,505	870,923	988,968
Polymetal Intl Plc Shs	69,795	1,586,544	1,607,119
Polyus Pjsc Gdr Ea Rep 0.5Shs Reg S	11,601	722,992	1,169,381
Rosneft Oil Co Gdr Each Repr 1	87,891	297,200	495,705
Sberbank Of Russia Spon Adr	407,510	4,896,030	5,917,045
Surgutneftegas Pjs Adr-Repr 10	236,122	1,901,786	1,090,411
Surgutneftegas Pjs Rub1	8,384,104	4,479,902	4,742,132
Vtb Bank Public Joint Stock Company Gdr(Each Repr 2000 Ords)(Regs)	792,236	847,592	756,189
Yandex N.V.	84,954	3,112,247	5,911,099
Singapore			
ADR Sea Ltd Adr	1,518,950	75,628,355	302,346,998
Aem Holdings Ltd	1,132,913	2,266,099	2,957,326
DBS Group HLDGS	509,140	7,438,040	9,646,174
Sheng Siong Group	1,949,862	2,133,176	2,286,752
Singapore Telecommunications New	3,261,100	8,617,074	5,699,800
Utd Industrial Crp	2,600	2,599	4,564
Utd O/S Bank	832,645	13,102,378	14,231,794
South Africa			
ADR Anglogold Ashanti Ltd	60,237	1,463,527	1,362,561
ADR Gold Fields Ltd New Sponsored Adr	40,148	240,341	372,172
ADR SAsol Ltd Sponsored Adr	177,326	355,442	1,571,108

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Anglo American Platinum Ltd	18,311	1,440,637	1,799,031
Clicks Group Ltd Zar0.01	178,986	2,675,646	3,078,846
Foschini GP (The) Zar0.0125	8,082	31,148	56,293
Mr Price Group	101,383	1,046,972	1,177,841
Northam Platinum Zar0.01	174,669	988,918	2,491,594
Vodacom Group Limi Zar0.01	374,151	2,574,100	3,168,455
Spain			
ACS Actividades Co	139,427	5,173,016	4,631,679
Aena Sme S.A.	68,021	10,378,767	11,834,893
Amadeus It Group	344,074	13,715,591	25,074,269
Banco SAntander	4,743,352	19,430,161	14,729,863
Bankia SA	1,253,811	2,716,149	2,222,912
Cellnex Telecom SA	235,949	13,254,627	14,180,719
Constr Y Aux Ferro	40,729	1,967,356	1,955,983
Enagas SA Eur	55,467	1,380,204	1,219,224
Endesa SA Eur	115,391	2,641,236	3,155,522
Ferrovial SA	169,733	4,017,170	4,693,496
Grifols SA	710,064	15,915,573	20,746,917
Grifols SA Non-Cum	351,702	6,557,987	6,635,612
Iberdrola SA	607,967	7,924,079	8,703,373
Mapfre	1,008,124	1,792,969	1,964,950
Naturgy Energy Group SA	313,652	6,134,254	7,276,259
Repsol SA	1,061,119	13,163,569	10,711,241
Repsol SA Rights	804,657	-	276,360
Repsol SA Rights 11/01/2021	173,711	-	59,661
Siemens Gamesa Renewable Energy	44,507	775,770	1,801,967
Solaria Energia Y	236,750	5,088,725	6,847,928
Telefonica SA	683,243	5,078,113	2,712,762
Sweden			
Addtech Ab Ser'B'	402,154	3,550,260	5,337,537
Arjo Ab Ser'B'	532,172	2,926,736	4,072,671
Atlas Copco Ab Ser'A'	331,147	10,343,036	16,979,623
Atlas Copco Ab Ser'B'	198,855	6,026,960	8,917,851
Beijer Ref Ab Ser'B'	218,987	6,331,974	10,036,676
BiogAIA Ab Ser'B'	29,037	1,793,466	1,898,664
Biotage Ab	152,766	2,317,326	2,585,613
Boliden Ak	32,289	935,818	1,145,687
Bravida Holding Ab	89,770	901,316	1,196,926
Cloetta Ab Ser'B'	308,045	1,097,291	919,722
Dometic Group Ab	275,462	2,058,457	3,654,356
Electrolux Ab Ser'B'	57,731	1,340,262	1,345,115
Ericsson Ser'B'	448,654	3,987,605	5,334,102
Evolution Gaming	166,921	6,973,280	16,967,404
Granges Ab	343,735	3,311,342	4,193,855
Hennes & Mauritz Ser'B'	137,597	2,293,113	2,881,770
Hexagon Ab Ser'B'	194,549	11,271,417	17,762,186

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Industrivarden Ab Ser'A'	1,877	45,386	62,669
Indutrade Ab	568,929	4,947,213	12,206,354
Investment Ab Ser'B'	355,676	7,363,920	8,648,775
Investor Ab Ser'B'	21,490	1,052,325	1,567,943
Lifco Ab Ser'B'	98,565	4,963,758	9,469,383
Lundin Energy Ab	61,490	1,444,283	1,664,432
Mips Mips	120,330	2,816,802	7,545,762
Nibe Industrier Ab Ser'B'	112,024	1,379,805	3,678,866
Nolato Ab Ser'B'	70,375	5,204,899	7,129,576
Nordea Bank ABP	135,384	1,565,977	1,108,123
Nordea Holding ABP	314,949	2,527,075	2,571,094
Sandvik Ab	273,183	4,650,967	6,696,061
Sweco Ab Ser'B'	287,635	3,881,605	5,288,599
Telia Company Ab	2,977,508	16,217,174	12,312,396
Thule Group Ab	114,387	1,480,206	4,284,350
Vitrolife Ab	140,752	3,069,353	3,698,520
Switzerland			
ABB Ltd	535,321	9,465,313	14,964,401
ADC Therapeutics SA Com	116,245	4,052,259	3,721,002
Adecco Group Ag	47,148	2,981,263	3,155,468
ADR ABB Ltd Sponsored Adr	61,800	1,590,674	1,727,928
ADR Credit Suisse GroupAGSponsored Adr	485,808	11,045,084	6,218,342
ADR Novartis Ag	370,696	21,895,923	35,004,823
ADR Roche HLDG Ltd Sponsored Adr	215,000	5,486,754	9,425,600
Alcon Ag	3,200	201,883	211,136
Belimo Holding Ag	664	4,233,116	5,769,014
Bucher Industries	9,594	2,280,408	4,402,202
Clariant Ag	186,993	3,619,065	3,981,230
Credit Suisse AG	1,227,133	18,052,828	15,825,913
Crispr TherapeuticsAGCom	1,464	81,732	224,153
Dksh Holding Ltd	35,189	2,044,432	2,649,276
Flughafen Zurich A	18,200	2,651,768	3,214,005
Galenica Ag	65,296	3,596,912	4,358,237
Givaudan SA	5,518	12,947,161	23,284,281
Julius Baer Gruppe	51,404	2,217,126	2,965,783
Kardex Holding Ag	21,574	2,967,510	4,725,071
Landis & Gyr Group	28,893	1,889,596	2,268,425
Lindt & Spruengli	1,564	5,082,599	15,269,325
Logitech International SA	36,927	536,849	3,588,935
Logitech Intl	75,087	2,980,755	7,298,462
Lonza Group Ag	23,345	4,840,842	15,021,931
Nestle SA	17,140	1,800,789	2,021,626
Novartis Ag	309,911	22,771,465	29,327,513
Partners Group Hlg	18,542	12,472,596	21,815,352
Roche HLDGS Ag	29,765	8,163,720	10,438,543
Roche HLDGSAGGenusscheine	67,108	15,849,799	23,458,761
Schindler-HLDG Ag	9,018	2,200,660	2,434,182



International Securities			
Asset Description	Shares	Cost Value	Fair Value
Siegfried HLDG Ag	10,418	5,426,294	7,678,406
Sig Combibloc Grou	185,026	3,278,097	4,299,377
SikaAG-Ordshr Voting Bo	52,347	7,079,543	14,319,254
Softwareone Hld Ag	245,404	5,446,526	7,273,697
Sonova Holding AG	6,415	1,631,250	1,669,156
Straumann HLDG	6,565	5,413,648	7,660,838
Swatch Group	183,417	11,141,066	9,702,561
Swiss Re AG	88,385	5,844,333	8,333,057
Tecan Group Ag	51,747	18,431,863	25,394,930
Temenos Ag	186,347	27,581,408	26,066,866
Ubs Group AG	988,909	12,570,729	13,950,671
Vat Group Ag	46,513	6,748,779	11,618,384
Zur Rose GP Ag	23,133	5,995,094	7,406,119
Zurich Insurance Group Ag	10,231	1,815,289	4,322,958
Taiwan			
ADR Taiwan Semiconductor Manufacturing Spon Ads Each Rep 5	540,851	25,970,826	58,974,393
Airtac Internation Twd10	339,000	8,252,225	10,858,424
Ase Technology Holding Co Ltd	4,328,431	8,737,459	12,524,074
Ase Technology Holding Co Ltd Adr	207,373	1,104,178	1,211,058
Aspeed Technology Twd10	42,000	1,298,021	2,563,528
Asustek Computer Twd10	832,000	7,128,314	7,417,467
Au Optronics Corp Twd10	8,863,000	3,258,725	4,416,044
Avalue Technology Twd10	697,449	1,702,571	1,377,622
Cathay Finl HLDG Twd10	1,016,300	1,415,736	1,528,175
Cheng Loong Twd10	2,111,028	1,585,340	2,554,451
Cheng Shin Rubber Twd10	3,358,000	5,201,768	5,264,428
Chicony Electroni Twd10	1,206,401	3,070,434	3,701,038
China Airlines Twd10	4,259,000	1,235,674	1,826,498
China Steel Corp Twd10	2,886,000	2,403,303	2,542,120
CTBC Financial Holding Co	6,014,000	4,140,960	4,216,521
Delta Electronic	563,000	3,771,546	5,269,734
Eva Airways Twd10	11,311,000	5,113,035	5,293,603
Evergreen Marine C Twd10	9,846,000	9,461,857	14,261,947
Far Eastern New Century Corp Twd10	2,640,000	2,589,115	2,720,051
Feng Tay Entrprise Twd10	580,040	2,825,778	4,118,371
Fubon Financial HI Twd10	2,541,303	4,131,268	4,228,269
Giant Mfg Co Twd10	739,000	5,806,476	7,232,721
Globalwafers Co Lt Twd10	434,000	4,629,442	10,935,725
Hon Hai Precision Twd10	4,193,698	11,992,975	13,731,234
Innolux Corp Twd10	6,579,000	1,979,003	3,301,441
Inventec Corp Twd10	755,000	533,195	644,886
Ite Techtwd10	757,558	1,302,433	1,836,063
Kindom Development Twd10	2,713,160	2,776,300	3,249,264
King Yuan Electron Twd10	2,188,000	2,146,490	2,705,993
Mediatektwd10	534,000	6,345,702	14,196,669
Merida Industry Twd10	390,000	1,919,362	3,275,678

EQUITIES

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Nan Pao Resins Che Twd10	177,700	916,290	986,590
Nanya Technology C Twd10	1,010,000	2,171,074	3,120,080
Nien Made Enterpri Twd10	159,000	1,356,301	1,844,758
Novatek Microelectronics Corp Twd10	719,700	5,845,971	9,451,537
Pegatron Corp Twd10	627,934	1,412,328	1,504,020
Phison Electronics Twd10	207,000	2,497,964	2,449,552
Pixart Imaging Twd10	360,146	2,069,086	2,460,959
Pou Chen Twd10	6,844,000	7,732,333	7,648,288
Powertech Technolo Twd10	497,000	1,265,709	1,678,600
Qisda Corporation Twd10	1,828,552	1,365,451	1,883,998
Quang Viet Enterpr Twd10	28,300	134,542	108,776
Realtek Semicond Twd10	710,215	6,945,859	9,870,416
Silergy Corp Twd10	118,000	3,694,759	10,121,005
Sitronix Technolog Twd10	474,185	2,477,726	2,742,368
Taiwan Semicon Man Twd10	2,209,830	13,239,178	41,683,034
Tripod Technology Twd10	677,000	2,025,011	2,855,168
Utd Micro Elect Twd10	2,008,000	1,032,793	3,369,535
Voltronic Power Te Twd10	116,552	2,817,465	4,645,820
Wistron Corp Twd10	3,690,027	3,172,977	4,071,138
Thailand			
Airports Of Thb10(Alien MKT)	6,266,300	11,068,414	13,019,932
Carabao Group Pub Company Ltd Alien Market	369,500	1,441,170	1,412,141
Hana Microelectrnc Thb1(Alien MKT)	1,788,500	2,003,793	2,372,926
Kasikornbank Plc Thb10 (Alien MKT)	138,700	784,699	523,134
Supalai Public Co Thb1(Alien MKT)	4,669,892	3,179,620	3,195,353
Turkey			
Aksigorta Try1	1,844,056	1,821,516	2,307,396
Arcelik Try1	644,538	2,135,048	2,636,254
Bim Birlesik Magaz Try1	156,479	1,592,463	1,589,528
Coca Cola Icecek Try1 (C Shares)	178,025	1,316,678	1,576,057
Enerjisa Enerji Try0.01	1,272,847	1,615,866	2,142,390
Ford Otomotiv SAN Try1	207,548	1,880,612	3,518,473
Haci Omer SABanci Try1	1,073,069	2,607,005	1,654,540
KOC HLDG Try1 (B Shares)	715,931	1,403,085	2,034,371
Tofas Otomobil Fab Try1 (E Shares)	878,336	3,532,176	4,008,497
Turk Hava Yollari Try1 (A Shares)	879,041	1,325,458	1,526,864
Turkcell Iletisim Try1	2,633,285	5,168,563	5,704,122
Turkiye Is Bankasi Try1 (C Shares)	1,232,780	979,347	1,161,044
United Arab Emirates			
Aldar Properties Aed1	2,699,811	1,271,715	2,315,289
United Kingdom			
3I Group Ord	481,672	5,669,477	7,624,522
888 Holdings Ord	726,185	2,500,910	2,834,040
Abcam Ord	895,698	14,648,961	18,977,804
Admiral Group Ord	44,791	1,351,380	1,779,258
ADR Astrazeneca Plc Sponsored ADR Unitedkingdom	357,792	13,462,397	17,886,022
ADR BP P L C Sponsored Adr	298,559	5,739,052	6,126,431



International Securities			
Asset Description	Shares	Cost Value	Fair Value
ADR Brit Amern Tob Plc Sponsored	103,431	3,917,642	3,877,628
ADR Glaxosmithkline Plc Sponsored Adr	712,425	27,204,788	26,217,240
ADR Micro Focus Intl Plc Ads	410,054	8,519,434	2,341,408
ADR Royal Dutch Shell Plc Sponsored Adr	156,400	5,611,191	5,495,896
ADR Unilever Plc Sponsored ADR New	15,300	713,312	923,508
ADR Vodafone Group Plc New Sponsored Adrno Par	121,063	1,659,932	1,995,118
Aj Bell Plc Ord	2,047,893	11,924,330	12,135,258
Anglo American 0.54945	160,725	3,249,535	5,326,701
Antofagasta Ord	84,991	1,079,461	1,673,551
Ashtead Group Ord	459,017	14,827,277	21,571,846
Auto Trader Group Ord	177,390	1,056,751	1,445,200
Avast Plc Ord	876,924	3,601,355	6,443,074
Aveva Group Ord	245,633	8,237,375	10,751,293
Aviva Ord	692,864	2,177,475	3,080,003
Bae Systems Ord	2,557,241	18,310,146	17,086,595
Barclays Plc Ord	10,604,453	26,026,069	21,262,378
Beazley Plc (Uk) Ord	636,750	3,471,951	3,173,498
Berkley GP Holdings	18,880	1,052,918	1,223,816
BHP Group Plc	400,831	7,301,084	10,547,383
BHP Group Plc	47,224	2,327,797	2,504,289
Big Yellow Group (Placing) Ord	381,335	4,848,450	5,718,287
Boohoo Group Plc Ord	1,193,523	5,259,206	5,595,998
BP	5,628,349	32,244,295	19,603,477
Bt Group Ord	2,948,338	13,014,444	5,329,980
Coats Group Plc	1,026,973	918,517	944,771
Compass Group Ord	496,489	8,479,995	9,250,350
Croda Intl Ord	66,940	4,555,425	6,035,580
DCC Ord	184,621	8,762,715	13,067,599
Diageo	600,008	13,978,128	23,604,809
Diageo Plc Sponsored ADR New	4,600	753,925	730,526
Diploma Ord	290,403	5,857,104	8,701,504
Direct Line Insurance Plc Ord	592,033	2,070,755	2,581,602
Drax Group Ord	361,419	1,340,462	1,852,657
Entain Plc	647,653	5,758,578	10,034,981
Evraz Plc	580,224	3,186,685	3,740,435
Experian	283,761	7,248,386	10,771,626
Ferguson Plc Ord	59,219	4,286,136	7,191,546
G4S Plc	1,528,175	4,111,067	5,301,727
Gamesys Group Plc Ord	186,137	2,162,523	2,900,616
Glaxosmithkline Ord	1,606,498	34,957,994	29,470,355
Glencore Plc	2,043,451	5,392,928	6,508,379
Greggs Ord	78,205	764,359	1,913,552
Halma Ord	280,724	5,197,825	9,397,687
Hill & Smith Ord	103,041	1,814,608	1,986,012
Imperial Brands Plc	311,890	9,793,654	6,546,421
InchCAPE Ord	297,568	2,599,038	2,617,505
Informa Plc (Gb) Ord	140,058	1,194,727	1,051,073

International Securities			
Asset Description	Shares	Cost Value	Fair Value
Intermed Cap Grp Ord	509,788	7,232,752	12,027,713
Intertek Group Ord	57,297	3,130,103	4,423,634
ITV Ord	709,746	554,246	1,036,160
Jd Sports Fashion Ord	145,338	1,495,475	1,708,560
Johnson Matthey	29,140	917,194	965,948
Kingfisher Ord	6,199,091	23,355,852	22,913,285
Lloyds Banking GP Ord	24,870,280	20,167,063	12,388,300
London Stock Exchange Group Ord	82,011	4,962,697	10,098,413
M&G Plc Ord	264,341	773,845	715,274
Man Group Plc (N)	3,847,889	7,183,186	7,258,624
Marks & Spencer GP Ord	3,161,834	14,411,534	5,890,980
Melrose Indust Plc	1,568,664	1,585,143	3,817,900
Micro Focus International Plc Ord	30,641	751,997	177,633
Mondi Plc	178,793	3,903,011	4,202,477
National Grid Ord	1,186,309	13,866,390	14,027,058
Network Intl HLDGS Ord	788,074	4,562,576	3,518,324
Ocado Group Plc Ord	816,691	21,445,679	25,531,516
Oxford Instruments Ord	88,970	1,377,035	2,422,622
Pennon Group Ord	178,229	2,463,536	2,314,486
Prudential	87,396	1,037,804	1,609,207
Rathbone Brothers Ord	44,660	989,917	940,139
Relx Plc	723,496	9,297,607	17,727,519
Relx Plc Ord	360,941	7,677,604	8,845,837
Renishaw Ord	99,025	4,527,932	7,796,865
Rentokil Initial Ord	942,987	4,324,581	6,568,826
Rio Tinto Ord	75,223	4,387,344	5,624,587
Rolls Royce HLDGS Ord	2,166,011	2,514,659	3,293,922
Rotork Ord	1,483,385	6,396,628	6,448,128
Royal Dutch Shell 'A'Shs	146,107	2,234,758	2,591,979
Royal Dutch Shell 'A'Shs	1,384,195	33,406,028	24,750,736
Royal Dutch Shell 'B'Ord	414,736	6,762,574	7,139,834
Royal Mail Plc Ord	1,294,824	5,852,392	5,977,154
Safestore HLDGS Ord	861,200	7,441,625	9,182,296
Sage Group	259,487	2,441,973	2,064,388
Sainsbury(J) Ord	3,214,495	11,745,606	9,908,592
Segro Plc Ord	573,816	4,117,676	7,432,764
Smith & Nephew	54,307	1,008,086	1,120,948
Softcat Plc Ord	272,440	2,949,156	5,116,939
Spirax-Sarco Engineering Ord	43,165	3,286,093	6,664,547
Spirent Comms Ord	1,091,168	2,883,813	3,937,751
Sse Plc Ord	816,437	13,580,324	16,740,430
Stock Spirits Group Plc Ord	497,256	1,654,513	1,821,661
Tate & Lyle Ord	279,973	2,573,563	2,580,990
Tesco Ord	8,259,415	28,994,875	26,125,542
Trainline Plc Ord	954,184	5,336,306	6,052,054
Unilever Plc Ord	103,663	5,080,790	6,223,558
Unilever Plc Ord	143,857	7,584,705	8,724,245

International Securities			
Asset Description	Shares	Cost Value	Fair Value
United Utilities Group Ord	163,800	2,018,533	2,003,963
Watches Of Switzer Ord	268,900	1,168,098	2,128,247
Weir Group Ord	52,227	1,037,132	1,420,338
Wm Morrison Supermarkets Ord	2,755,670	9,324,566	6,680,532
Wpp Plc Ord	2,406,131	34,108,968	26,312,488
Total International Equities	782,269,016	\$5,117,559,914	\$6,692,071,873

International Funds			
Asset Description	Shares	Cost Value	Fair Value
Emerging Markets Fund Of The Genesis Group Tr Employee - Genesis Category B	964,859	\$ 1,140,922,086	\$ 1,457,611,946
Mfb NT Collective Eafe Index Fund - Lending	3,172,342	1,047,409,820	2,094,370,592
Mfc Etf I Shares MSCI Eafe	63,919	4,446,658	4,663,530
Mfc Ishares Tr MSCI Eafe Small Cap Etf	33,617	1,949,461	2,297,722
Mfc Vaneck Vectors Etf Tr Russia Etf	344,644	7,499,203	8,323,153
Total Int'l Stock Funds	4,579,381	\$ 2,202,227,228	\$ 3,567,266,943
Total International	786,848,397	\$ 7,319,787,142	\$10,259,338,8163
Total Equities	1,017,103,297	\$19,587,496,034	\$30,708,540,954

REAL ESTATE

Commingled Funds		
Asset Description	Cost Value	Fair Value
AEW Core Property Trust (US) Fund	\$ 188,457,333	\$ 230,838,214
Almanac Realty Securities V	5,073,737	99,022
Artemis Mwbe Spruce Program Llc	193,322,351	228,639,342
Barings Core Property Fund Lp	87,919,238	112,819,541
Blackstone Property Partners Europe Lp	129,148,409	158,421,494
Cbre Us Core Partners Lp	164,973,238	212,273,644
CF Security Capital Preferred Growth Llc	75,000,000	56,889,276
Dune Real Estate Fund II, Lp	16,804,530	19,780,354
Franklin Templeton Emerging Manager Real Estate Fund Of Funds Lp	7,765,966	6,570,093
IMRF Main Non-Core Real Estate Fund	1,010,077,648	997,044,964
IMRF Non-Core Real Estate Fund	236,284,909	206,336,570
Invesco Core Real Estate USA	142,097,633	204,127,320
Invesco Real Estate European Fund	62,618,948	60,569,240
JP Morgan Strategic Property Fund	150,000,000	151,040,983
Rockwood Capital Real Estate Partners Fund VIII, Lp	-	-
Total Commingled Funds	\$ 2,469,543,940	\$ 2,645,450,057

Directly Owned		
Asset Description	Cost Value	Fair Value
Buckhead Industrial Properties	\$ 361,091,601	\$ 634,710,265

Timberland		
Asset Description	Cost Value	Fair Value
Forest	\$ 21,347,505	\$ 68,211,213

Farm Land		
Asset Description	Cost Value	Fair Value
Premiere Partners IV / Cozad	\$ 179,633,973	\$ 217,350,363

Total Real Estate	\$ 3,031,617,019	\$ 3,565,721,898
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SHORT TERM

CASH		
Asset Description	Cost Value	Fair Value
Northern Trust London	\$ 9,620,632	\$ 9,620,632
Northern Trust Custom Cash Fund	706,240,960	706,240,960
Total Cash	\$ 715,861,592	\$ 715,861,592

Forex - Purchases		
Asset Description	Cost Value	Fair Value
Australian Dollar	\$ 46,111,213	\$ 47,606,450
Brazilian Real	13,068,518	13,283,208
British Pound Sterling	13,671,060	14,147,663
Canadian Dollar	60,180,295	61,559,951
Chilean Peso	3,830,035	4,080,254
Chinese Yuan Renminbi	15,880,270	16,171,368
Colombian Peso	5,825,293	5,968,212
Czech Koruna	8,736,696	8,843,364
Danish Krone	12,463,627	12,480,136
Euro	57,247,424	58,547,734
Hk Offshore Chinese Yuan Renminbi	120,069,470	124,108,344
Hong Kong Dollar	16,936,799	16,933,733
Hungarian Forint	6,206,921	6,186,085
Indian Rupee	13,801,074	14,071,755
Indonesian Rupiah	19,506,537	20,365,723
Japanese Yen	45,600,260	46,037,017
Malaysian Ringgit	3,240,525	3,289,419
Mexican Peso	12,878,030	13,886,518
New Israeli Shekel	1,812,823	1,841,279
New Romanian Leu	1,653,998	1,672,431
New Taiwan Dollar	1,248,992	1,268,297
New Zealand Dollar	66,419,235	70,627,311
Norwegian Krone	15,990,488	16,409,278
Peruvian Nuevo Sol	515,850	514,333
Philippine Peso	1,122,262	1,143,510
Polish Zloty	23,745,961	23,393,633
Russian Ruble	9,405,254	9,904,138
Saudi Riyal	324,210	324,351
Singapore Dollar	9,835,698	9,939,132
South African Rand	10,704,994	11,357,382
South Korean Won	7,501,379	7,486,552
Swedish Krona	17,223,275	18,080,322
Swiss Franc	38,422,923	38,992,310
Thai Baht	8,505,729	8,593,267
Turkish Lira	19,029,996	20,072,546
United Arab Emirates Dirham	3,584,094	3,584,102
United States Dollar	819,956,016	819,956,016
Total Forex - Purchases	\$ 1,532,257,224	\$ 1,552,727,124

SHORT TERM

Forex - Sales		
Asset Description	Cost Value	Fair Value
Australian Dollar	\$ (29,363,537)	\$ (30,666,216)
Brazilian Real	(51,525,774)	(53,446,504)
British Pound Sterling	(42,184,988)	(43,812,636)
Canadian Dollar	(102,982,329)	(105,835,751)
Chilean Peso	(6,251,521)	(6,763,089)
Chinese Yuan Renminbi	(2,217,724)	(2,227,619)
Colombian Peso	(3,727,825)	(3,882,461)
Danish Krone	(21,413,461)	(21,601,940)
Euro	(165,256,624)	(168,787,826)
Hk Offshore Chinese Yuan Renminbi	(2,716,834)	(2,741,167)
Hong Kong Dollar	(18,503,027)	(18,500,160)
Hungarian Forint	(3,374,749)	(3,351,926)
Indian Rupee	(16,942,445)	(17,194,752)
Indonesian Rupiah	(21,975,113)	(22,348,333)
Japanese Yen	(39,686,073)	(40,418,285)
Mexican Peso	(8,729,470)	(8,763,140)
New Israeli Shekel	(5,308,363)	(5,527,625)
New Taiwan Dollar	(124,469,152)	(125,337,587)
New Zealand Dollar	(6,721,816)	(6,945,554)
Norwegian Krone	(7,942,220)	(8,175,313)
Philippine Peso	(4,446,413)	(4,462,216)
Polish Zloty	(9,405,818)	(9,402,118)
Russian Ruble	(22,091,384)	(22,759,305)
Saudi Riyal	(301,499)	(301,668)
Singapore Dollar	(9,843,041)	(9,988,494)
South African Rand	(4,594,499)	(4,627,207)
South Korean Won	(48,397,899)	(49,975,006)
Swedish Krona	(9,484,350)	(9,732,269)
Swiss Franc	(19,533,915)	(19,642,229)
Thai Baht	(4,563,906)	(4,599,220)
Turkish Lira	(4,459,414)	(4,614,616)
United Arab Emirates Dirham	(1,540,832)	(1,540,798)
United States Dollar	(712,301,205)	(712,301,205)
Total Sales	\$(1,532,257,220)	\$(1,550,274,235)
Net Unrealized Gain/(Loss) Forex	\$ 4	\$ 2,452,889

SHORT TERM

Uncovered Derivative Positions		
Asset Description	Cost Value	Fair Value
Total Uncovered Derivative Positions	\$ 5,399,000	\$ 5,399,000

Options		
Asset Description	Cost Value	Fair Value
Total Options	\$ (253,802)	\$ 19,538

Swaps		
Asset Description	Cost Value	Fair Value
Net Swaps	\$ 1,590,134	\$ 8,314,388

Obligation to Return Cash Collateral Held		
Asset Description	Cost Value	Market Value
Euro	\$ 2,505,025	\$ 2,505,025
Japanese Yen	201,528	201,528
United States Dollar	3,960,812	3,960,812
Fx Variation Margin Payable To Ubswus33 06912-0305	(2,130,000)	(2,130,000)
Otc Der Cash Coll Pay To Barclays	(400,000)	(400,000)
Otc Derivative Cash Coll Pay To Citibank	(1,350,000)	(1,350,000)
Otc Derivative Cash Coll Pay To HSBC	(29,000)	(29,000)
Otc Derivative Cash Collateral Payable To Citibank	(26,940)	(27,234)
Otc Derivative Cash Collateral Payable To Morgan Stanley	(28,000)	(28,000)
Total Obligation to Return Cash Collateral	\$ 2,703,425	\$ 2,703,131

Total Short Term Investments	\$ 725,300,353	\$ 734,750,538
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ALTERNATIVES

Alternative Funds		
Asset Description	Cost Value	Fair Value
Abbott Capital Management IMRF	\$ 474,522,655	\$ 30,065,748
Illinois Private Equity Fund Of Funds, Lp	1,318,075,486	1,814,854,947
Illinois Private Equity International Fund Of Funds, Lp	359,321,225	412,778,833
IMRF Private Credit Fund	187,199,654	167,595,323
IMRF Unlisted Infrastructure Fund	49,435,815	61,168,843
Lincoln Brook Opportunities Fund,Lp	8,024,817	309,734,306
M2 Private Equity Fund-Of-Funds, Lp	11,541,576	3,806,045
Oakbrook Opportunities Fund Lp	31,725,480	35,389,711
Pantheon Ven Cap Investments - IMRF	257,266,822	10,106,786
Prairie State Opportunities Fund, Llc	96,067,020	363,645,662
SMAurora	574,274	177,337
Total Alternative Investments	\$ 2,793,754,824	\$ 3,209,323,541

Total Portfolio	\$36,511,383,538	\$50,273,638,378
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2020



LOCALLY FUNDED, FINANCIALLY SOUND

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