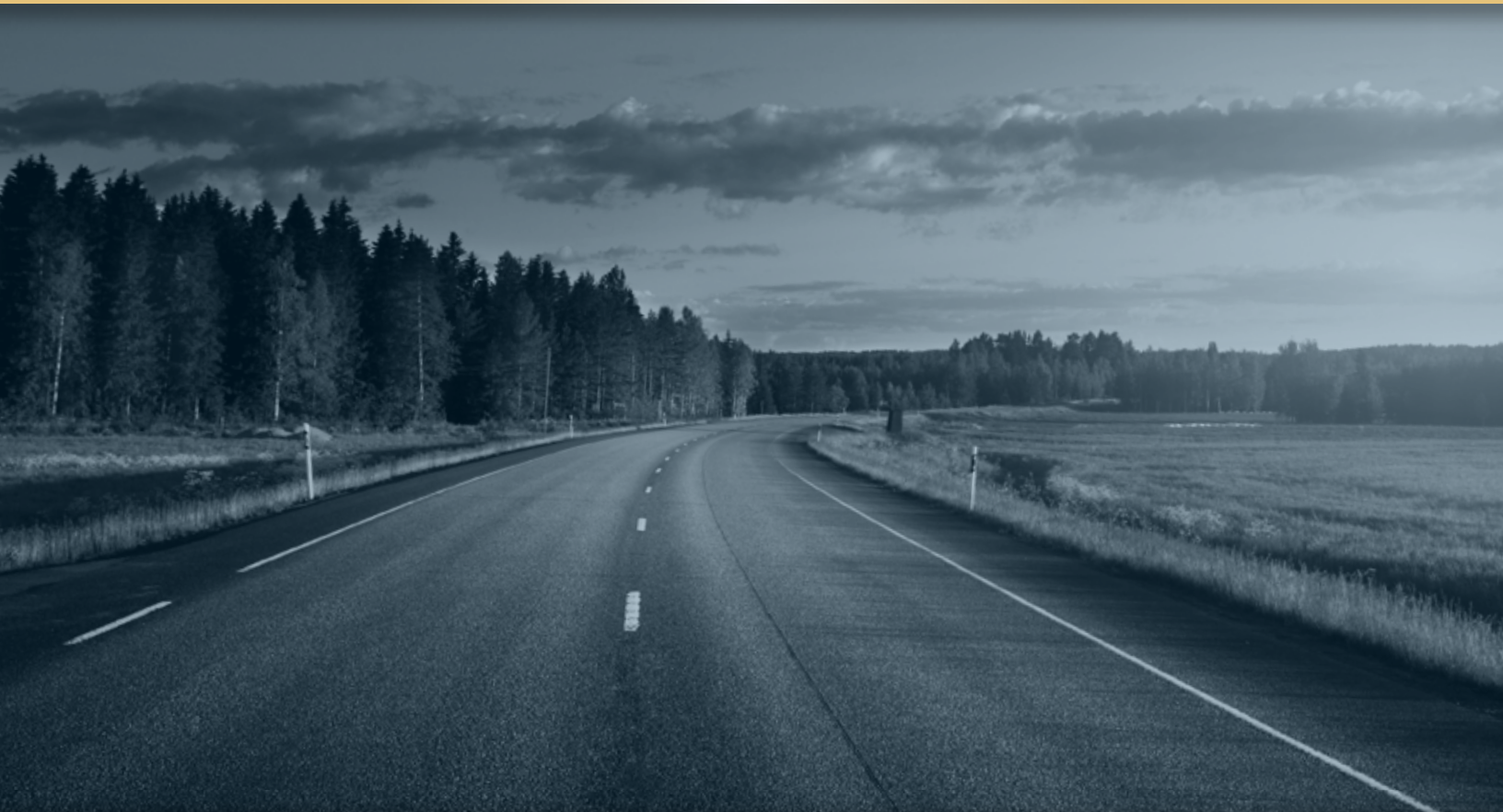




# 2016 DETAILED LIST OF INVESTMENTS

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FOR THE YEAR ENDED DECEMBER 31, 2016



• LOCALLY FUNDED, FINANCIALLY SOUND •

# FOR THE YEAR ENDED DECEMBER 31, 2016

## PREPARED BY

The Finance Department of the  
Illinois Municipal Retirement Fund

## OAK BROOK OFFICE

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

## SPRINGFIELD REGIONAL COUNSELING CENTER

3000 Professional Drive, Suite 101, Springfield, IL 62703

## CONTACT IMRF

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Louis W. Kosiba  
*Executive Director*

# IMRF MISSION STATEMENT

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

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
\$ Gen Corp New	4.15%	11/01/2025	\$440,000	\$482,742	\$452,721
1011778 B C Unlimited Liab Co / Newred Fin Term Ln B	0.00%	12/10/2021	1,234,224	1,238,852	1,243,481
1st Cash Finl	6.75%	04/01/2021	1,399,000	1,419,402	1,444,468
1st Un Corp Bd Step Up	7.57%	08/01/2026	150,000	192,450	186,460
21st Centy Fox	4.50%	02/15/2021	90,000	90,159	96,223
21st Centy Fox	3.70%	10/15/2025	120,000	119,713	121,458
21st Centy Fox	6.40%	12/15/2035	102,000	128,673	121,854
21st Centy Fox	6.65%	11/15/2037	3,060,000	4,086,000	3,765,498
21st Centy Fox	6.75%	01/09/2038	30,000	34,829	35,396
21st Centy Fox	6.90%	08/15/2039	30,000	36,583	37,673
21st Centy Fox	4.95%	10/15/2045	705,000	728,071	724,529
21st Centy Fox Amer	5.40%	10/01/2043	550,000	645,210	592,239
Aaf Hlg/ Fin Aaf Hlg/ Fin	12.00%	07/01/2019	2,209,954	2,182,189	2,281,778
ABB Fin USA	2.88%	05/08/2022	3,845,000	3,840,155	3,884,327
ABB Fin USA	4.38%	05/08/2042	90,000	84,908	94,424
Abbott Labs	2.35%	11/22/2019	5,000,000	4,995,100	5,005,895
Abbott Labs	2.90%	11/30/2021	740,000	737,617	737,891
Abbott Labs	3.75%	11/30/2026	915,000	908,192	908,678
Abbott Labs	4.75%	11/30/2036	460,000	457,056	467,646
Abbott Labs	4.90%	11/30/2046	995,000	987,421	1,021,203
Abbvie	3.20%	11/06/2022	200,000	199,567	200,132
Abbvie	3.60%	05/14/2025	610,000	608,932	604,198
Abbvie	4.30%	05/14/2036	170,000	170,481	161,995
Abbvie	4.40%	11/06/2042	411,000	404,310	386,647
Abbvie Fixed	4.70%	05/14/2045	140,000	139,933	137,358
Academy Ltd Term Loan	0.00%	06/16/2022	1,637,989	1,631,846	1,511,045
Acadia Healthcare	5.63%	02/15/2023	1,035,000	1,039,325	1,035,000
Acadia Healthcare	6.50%	03/01/2024	925,000	936,669	945,812
Access Midstream	4.88%	05/15/2023	4,135,000	4,184,275	4,212,192
Access Midstream	4.88%	03/15/2024	310,000	310,676	313,033
Ace Ina Hldgs	2.30%	11/03/2020	200,000	199,888	199,954
Ace Ina Hldgs	3.15%	03/15/2025	675,000	678,902	672,580
Ace Ina Hldgs	3.35%	05/03/2026	130,000	129,751	131,678
Ace Ina Hldgs	4.35%	11/03/2045	760,000	772,707	802,790
Actavis Fdg Scs	3.00%	03/12/2020	1,420,000	1,443,060	1,439,685
Actavis Fdg Scs	3.45%	03/15/2022	780,000	782,672	791,707
Actavis Fdg Scs	4.75%	03/15/2045	150,000	154,198	147,260
Actavis Funding Scs Fixed	3.80%	03/15/2025	2,030,000	2,074,867	2,032,391
ADT Corp	3.50%	07/15/2022	4,300,000	3,773,250	4,095,750
Advance Auto Pts	4.50%	12/01/2023	500,000	528,185	517,020

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
AEP Inds	8.25%	04/15/2019	\$799,000	\$805,819	\$814,980
AES Corp	4.88%	05/15/2023	340,000	340,000	335,818
Aetna	2.75%	11/15/2022	185,000	180,813	181,743
Aetna New	2.40%	06/15/2021	560,000	559,944	557,464
Aetna New	2.80%	06/15/2023	760,000	772,859	748,607
Aetna New	3.50%	11/15/2024	105,000	104,323	106,528
Aetna New	3.20%	06/15/2026	1,120,000	1,121,672	1,107,981
Aetna New	4.38%	06/15/2046	160,000	157,806	160,664
Air Lease Corp	3.38%	06/01/2021	180,000	178,306	182,494
Air Lease Corp	3.00%	09/15/2023	330,000	326,889	315,277
Air Medical Group Holdings Term Loanb	0.00%	04/01/2022	879,835	866,882	875,435
Aircastle Ltd	5.13%	03/15/2021	628,000	644,280	668,820
Ak Stl Corp	7.63%	05/15/2020	1,500,000	1,498,125	1,530,000
Alcoa Nederland	7.00%	09/30/2026	655,000	661,044	717,225
Aleris Intl	6.00%	06/01/2020	7,630	-	15,194
Aleris Intl	7.88%	11/01/2020	2,055,000	1,912,775	2,060,138
Allegheny Technologies	5.95%	01/15/2021	225,000	226,658	217,688
Allegheny Technologies	7.88%	08/15/2023	1,220,000	1,151,645	1,195,600
Allegion Plc	5.88%	09/15/2023	180,000	180,000	190,800
Allegion US Hldg	5.75%	10/01/2021	2,040,000	2,108,962	2,131,800
Allegy	9.38%	06/01/2019	525,000	559,688	561,750
Allegy Ludlum Corp	6.95%	12/15/2025	620,000	492,125	558,000
Allied Specialty	8.50%	11/01/2019	2,330,000	2,350,134	2,394,075
Ally Auto Receivables	2.10%	03/16/2020	500,000	504,766	503,028
Ally Auto Receivables	2.35%	06/15/2020	250,000	252,344	251,734
Ally Auto Receivables Tr 2014 3 CI C	2.14%	07/15/2020	100,000	100,293	100,339
Ally Finl	5.50%	02/15/2017	850,000	862,750	853,188
Ally Finl	3.60%	05/21/2018	1,240,000	1,233,019	1,249,300
Ally Finl	3.25%	11/05/2018	410,000	409,418	410,512
Ally Finl	4.25%	04/15/2021	6,150,000	6,228,461	6,207,656
Ally Finl	5.13%	09/30/2024	250,000	258,750	254,375
Ally Finl	5.75%	11/20/2025	1,000,000	983,888	997,500
Ally Finl Gtd	6.25%	12/01/2017	11,900,000	12,220,562	12,346,250
Ally Master Owner	1.60%	10/15/2019	200,000	199,996	200,309
Altitude Invts 12	2.45%	12/09/2025	4,249,267	4,299,575	4,253,720
Altria Group	9.25%	08/06/2019	330,000	423,460	389,391
Altria Group	4.75%	05/05/2021	1,360,000	1,358,119	1,482,125
Altria Group	2.85%	08/09/2022	2,085,000	2,078,602	2,087,554
Altria Group	4.00%	01/31/2024	70,000	76,042	73,963
Altria Group	5.38%	01/31/2044	256,000	277,299	295,711
Altria Group Bnds	2.63%	09/16/2026	200,000	199,180	189,396

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Amag	7.88%	09/01/2023	\$1,535,000	\$1,486,665	\$1,535,000
Amazon	3.80%	12/05/2024	110,000	121,610	115,591
Amazon	4.80%	12/05/2034	9,806,000	9,824,028	10,793,072
Amazon	4.95%	12/05/2044	148,000	173,062	168,801
AMC Networks	4.75%	12/15/2022	2,780,000	2,771,650	2,797,375
AMC Networks	5.00%	04/01/2024	1,840,000	1,833,100	1,849,200
American Airlines	3.58%	07/15/2029	299,265	302,986	299,265
American Airlines Term Loan B	0.00%	06/27/2020	1,145,500	1,143,352	1,150,512
American Airls 2015 1 Pass Thru Trs	3.38%	05/01/2027	1,003,565	1,003,565	988,511
American Express Co	1.51%	05/22/2018	2,685,000	2,687,768	2,690,547
American Express Cr Corp	2.01%	09/14/2020	10,195,000	10,372,566	10,364,839
American Express Credit	2.38%	05/26/2020	375,000	375,039	374,790
American Express Credit	1.67%	05/26/2020	2,410,000	2,426,315	2,423,038
American Express Credit	2.60%	09/14/2020	4,400,000	4,538,732	4,436,780
American General Corp	6.63%	02/15/2029	505,000	612,782	616,267
American International Group Bnds	3.75%	07/10/2025	1,330,000	1,325,385	1,338,584
Americredit	1.07%	01/08/2019	846,254	846,208	846,057
Americredit	2.86%	12/09/2019	1,245,000	1,244,958	1,260,478
Americredit	2.18%	06/08/2020	200,000	201,781	201,248
Americredit	1.70%	07/08/2020	610,000	609,886	611,845
Americredit	1.81%	10/08/2020	2,440,000	2,439,639	2,445,427
Americredit	2.88%	07/08/2021	525,000	524,902	530,653
Americredit	1.83%	12/08/2021	350,000	349,960	346,645
Americredit Automobile Receivables	1.87%	12/09/2019	200,000	199,973	200,393
Amerigas Fin Corp / Amerigas Fin LLC Gtd	7.00%	05/20/2022	1,117,000	1,179,825	1,175,642
Amerigas Partners	5.63%	05/20/2024	1,530,000	1,530,000	1,564,425
Amerigas Partners	5.50%	05/20/2025	625,000	625,975	631,250
Amerigas Partners	5.88%	08/20/2026	1,115,000	1,115,000	1,131,725
Ameriprise Finl	4.00%	10/15/2023	3,490,000	3,815,128	3,660,151
Ameriquest Mtg	1.52%	09/25/2033	936,806	881,078	869,538
Amern Airlines	3.70%	10/01/2026	924,351	942,889	915,107
Amern Airls 2015	4.00%	09/22/2027	244,088	245,308	247,749
Amern Airls Pass	3.20%	06/15/2028	130,000	130,000	126,425
Amern Cr Accep	1.43%	08/12/2019	59,347	59,342	59,347
Amern Eqty Invt	6.63%	07/15/2021	2,610,000	2,723,900	2,720,925
Amern Express Co	2.65%	12/02/2022	6,662,000	6,035,137	6,559,512
Amern Express Co	8.15%	03/19/2038	250,000	249,082	349,956
Amern Express Cr	1.26%	01/15/2020	870,000	874,078	870,551
Amern Express Cr Corp Medium Term	1.21%	06/05/2017	2,500,000	2,493,570	2,501,948
Amern Honda Fin	2.25%	08/15/2019	161,000	162,592	162,568
Amern Intl Group	6.40%	12/15/2020	17,300,000	20,156,867	19,697,503

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Amern Intl Group	4.88%	06/01/2022	\$100,000	\$115,086	\$109,278
Amern Intl Group	4.50%	07/16/2044	345,000	352,769	340,196
Amern Rlty Cap	3.75%	12/15/2020	2,845,000	2,847,351	2,845,000
Amern Tower Corp	3.30%	02/15/2021	450,000	450,844	455,126
Amern Tower Corp	4.40%	02/15/2026	450,000	452,478	459,834
Amern Tower Corp Fixed	4.00%	06/01/2025	164,000	162,734	164,419
Amgen	2.20%	05/22/2019	10,000,000	10,105,700	10,077,190
Amgen	4.40%	05/01/2045	100,000	107,892	95,855
Amphenol Corp New	3.13%	09/15/2021	270,000	269,960	274,177
Amphenol Corp New	4.00%	02/01/2022	770,000	789,567	805,756
Anadarko Pete Corp	4.85%	03/15/2021	560,000	566,160	600,453
Anadarko Pete Corp	5.55%	03/15/2026	375,000	378,499	419,722
Anadarko Pete Corp	6.45%	09/15/2036	110,000	126,501	130,918
Anadarko Pete Corp	6.60%	03/15/2046	250,000	312,062	308,340
Analog Devices	3.50%	12/05/2026	200,000	199,182	198,149
Analog Devices	5.30%	12/15/2045	75,000	74,665	82,473
Anixter	5.13%	10/01/2021	825,000	827,100	858,000
ANR Pipeline Co	7.38%	02/15/2024	485,000	451,320	586,423
AOL Time Warner	7.63%	04/15/2031	525,000	683,618	712,002
Apache Corp	3.25%	04/15/2022	190,000	189,356	192,985
Apache Corp	6.00%	01/15/2037	147,000	146,386	169,073
Apache Corp	5.10%	09/01/2040	1,528,000	1,505,714	1,598,565
Apache Corp	5.25%	02/01/2042	50,000	40,236	53,317
Appalachian Pwr Co	5.95%	05/15/2033	275,000	329,827	318,170
Apple	2.40%	05/03/2023	2,500,000	2,477,625	2,434,295
Apple	3.45%	05/06/2024	345,000	344,710	355,363
Apple	3.25%	02/23/2026	4,207,000	4,329,673	4,209,234
Apple	2.45%	08/04/2026	1,515,000	1,510,864	1,421,899
Apple	4.50%	02/23/2036	1,750,000	1,741,775	1,868,883
Apple	3.85%	05/04/2043	325,000	297,690	310,779
Apple	3.45%	02/09/2045	235,000	232,916	207,422
Apple	4.38%	05/13/2045	465,000	465,399	477,705
Apple	4.65%	02/23/2046	130,000	138,908	140,380
Apple	3.85%	08/04/2046	355,000	352,328	340,140
Apple Frns	1.13%	05/03/2018	8,000,000	8,016,480	8,018,128
Arch Cap Fin LLC	4.01%	12/15/2026	115,000	115,355	116,655
Argent Secs 2004 W5 Asset Bkd Ctf Clav 2	1.80%	04/25/2034	733,463	636,279	676,277
Arrow Electrs	4.50%	03/01/2023	400,000	415,054	407,604
Arrow Electrs Fixed	4.00%	04/01/2025	200,000	198,062	194,864
Asbury Automotive	6.00%	12/15/2024	2,315,000	2,345,200	2,367,088

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Asset Backed Fdg Corp 2003 Cb4 Asset Bkdctf CI Af 1	4.00%	03/25/2031	\$5,087,105	\$4,929,524	\$4,955,939
Ast Backed Secs	1.51%	12/15/2033	1,104,343	894,518	1,040,546
AT Home Corp Bd In Default	0.52%	12/28/2018	109,697	-	5
AT Home Corp In Default Sub	4.75%	12/31/2040	3,819,543	969,934	382
AT&T	5.50%	02/01/2018	795,000	915,320	825,999
AT&T	2.45%	06/30/2020	820,000	803,690	814,286
AT&T	4.45%	05/15/2021	20,000	22,436	21,152
AT&T	3.88%	08/15/2021	70,000	72,390	72,271
AT&T	3.00%	02/15/2022	5,180,000	5,096,606	5,129,438
AT&T	3.00%	06/30/2022	5,045,000	4,993,908	4,952,222
AT&T	0.00%	11/27/2022	2,000,000	1,512,500	1,597,170
AT&T	2.63%	12/01/2022	720,000	692,338	690,350
AT&T	4.45%	04/01/2024	531,000	561,944	553,534
AT&T	3.95%	01/15/2025	150,000	148,824	150,260
AT&T	3.40%	05/15/2025	340,000	345,706	327,700
AT&T	4.50%	05/15/2035	530,000	558,636	512,068
AT&T	6.30%	01/15/2038	510,000	636,898	579,635
AT&T	5.35%	09/01/2040	96,000	104,492	98,592
AT&T	5.15%	03/15/2042	6,000,000	5,821,920	5,977,032
AT&T	4.80%	06/15/2044	430,000	433,204	406,313
AT&T	4.35%	06/15/2045	4,300,000	4,364,457	3,831,438
AT&T	4.50%	03/09/2048	2,779,000	2,528,884	2,497,134
AT&T Broadband	9.45%	11/15/2022	1,611,000	2,250,815	2,180,493
ATD Fin Corp	10.25%	03/01/2022	1,420,000	1,402,400	1,362,249
Atmos Energy Corp	6.35%	06/15/2017	635,000	709,254	649,477
Autodesk	3.60%	12/15/2022	110,000	110,906	110,239
Autodesk Fixed	4.38%	06/15/2025	260,000	260,641	267,087
Autonation	4.50%	10/01/2025	400,000	403,867	404,673
AV Homes	8.50%	07/01/2019	1,720,000	1,720,000	1,775,900
Avis Budget Car	3.68%	12/01/2017	1,440,000	1,443,600	1,440,000
Avis Budget Car Rent LLC	5.50%	04/01/2023	2,385,000	2,347,503	2,343,262
Avnet	4.63%	04/15/2026	440,000	438,648	428,706
B& G Foods	4.63%	06/01/2021	1,160,000	1,132,920	1,183,200
Baker Hughes	3.20%	08/15/2021	235,000	234,424	240,032
Bamll Coml Mtg	3.49%	04/14/2033	1,720,000	1,771,502	1,724,315
Bank Amer Corp	5.42%	03/15/2017	960,000	944,034	966,956
Bank Amer Corp	3.88%	03/22/2017	240,000	239,299	241,359
Bank Amer Corp	5.75%	12/01/2017	90,000	100,511	93,226
Bank Amer Corp	5.65%	05/01/2018	400,000	451,676	419,105
Bank Amer Corp	1.95%	05/12/2018	325,000	325,455	325,456
Bank Amer Corp	1.87%	04/01/2019	4,000,000	4,000,000	4,018,820



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Bank Amer Corp	5.70%	01/24/2022	\$7,240,000	\$8,345,273	\$8,132,243
Bank Amer Corp	2.06%	10/21/2022	12,876,000	12,986,644	13,098,935
Bank Amer Corp	3.30%	01/11/2023	470,000	483,469	471,570
Bank Amer Corp	4.10%	07/24/2023	320,000	348,886	334,272
Bank Amer Corp	4.00%	01/22/2025	2,830,000	2,809,796	2,833,554
Bank Amer Corp	3.88%	08/01/2025	1,885,000	1,884,340	1,916,726
Bank Amer Corp	4.45%	03/03/2026	1,188,000	1,227,553	1,224,279
Bank Amer Corp	3.50%	04/19/2026	890,000	888,514	878,138
Bank Amer Corp	4.25%	10/22/2026	680,000	702,637	688,232
Bank Amer Corp	4.18%	11/25/2027	770,000	770,000	770,492
Bank Amer Corp	5.00%	01/21/2044	1,760,000	1,804,237	1,927,364
Bank Amer Corp	4.88%	04/01/2044	90,000	90,578	97,656
Bank Amer Corp	6.50%	10/29/2049	625,000	658,331	653,125
Bank Amer Corp	6.30%	12/29/2049	860,000	916,975	898,700
Bank Amer Corp Bds 4	4.00%	04/01/2024	410,000	439,512	422,849
Bank Amer Corp Corp Bd	4.13%	01/22/2024	580,000	587,660	602,766
Bank Amer Corp Mtn	6.00%	09/01/2017	2,000,000	2,115,760	2,057,958
Bank New York Mellon Corp Tranche # Tr 00006	1.94%	10/30/2023	9,853,000	9,881,813	10,005,524
Bank Of Amer Corp	5.00%	05/13/2021	3,045,000	3,088,289	3,316,121
Bank Of Amer Corp	6.10%	12/29/2049	627,000	627,000	630,448
Bank Of Amer Corp Mtn	2.00%	01/11/2018	422,000	425,057	422,971
Bank Of America Corp	2.60%	01/15/2019	830,000	848,418	837,095
Bank Of America Corp	2.25%	04/21/2020	820,000	818,270	815,219
Bank Of America Corp Frns	2.07%	03/22/2018	4,400,000	4,488,000	4,429,616
Bank Of America Corporation	2.50%	10/21/2022	690,000	690,000	667,318
Bank Of New York Mellon Corp	4.63%	12/29/2049	995,000	964,081	912,733
Bankamerica Manufactured Hsg Cont Tr Sr/ Sub	6.90%	04/10/2028	228,236	298,715	229,976
Baxalta	2.88%	06/23/2020	240,000	237,272	239,940
Baxalta	4.00%	06/23/2025	264,000	261,174	264,771
Baxalta	5.25%	06/23/2045	100,000	98,922	106,742
BB& T Brh Bkg & Tr	3.63%	09/16/2025	250,000	261,652	254,175
BB& T Brh Bkg & Tr	3.80%	10/30/2026	5,095,000	5,195,563	5,235,790
BB& T Corp Sub Medium Term	3.95%	03/22/2022	1,180,000	1,254,362	1,236,164
Bbccre Tr 2015 Gtp	4.71%	08/10/2033	3,130,000	2,496,973	2,683,161
BCD Acqstn	9.63%	09/15/2023	1,845,000	1,865,888	1,974,150
Bear Stearns Alt A	3.16%	08/25/2034	1,192,099	1,196,186	1,212,970
Becton Dickinson	2.67%	12/15/2019	88,000	88,000	89,286
Becton Dickinson	3.88%	05/15/2024	400,000	396,656	411,908
Becton Dickinson	3.73%	12/15/2024	67,000	67,000	68,516
Becton Dickinson	7.00%	08/01/2027	390,000	504,250	488,292

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Bed Bath & Beyond	5.16%	08/01/2044	\$450,000	\$448,610	\$409,537
Berkshire Hathaway	2.20%	03/15/2021	5,000,000	5,052,000	4,989,600
Berkshire Hathaway	2.75%	03/15/2023	760,000	760,102	757,147
Berkshire Hathaway	3.13%	03/15/2026	6,105,000	6,353,121	6,065,348
Berkshire Hathaway	4.50%	02/01/2045	190,000	190,724	197,110
Berry Plastics Corporation Term H Loan	0.00%	10/01/2022	430,656	429,927	434,209
Best Buy	5.00%	08/01/2018	280,000	298,522	292,849
Biogen	3.63%	09/15/2022	180,000	193,172	184,764
Biogen	4.05%	09/15/2025	275,000	276,938	283,130
Biogen	5.20%	09/15/2045	70,000	84,041	74,910
Bk New York Fixed	3.00%	02/24/2025	365,000	364,219	358,929
Bk New York Mellon	2.80%	05/04/2026	70,000	69,752	67,411
Bk New York Mellon	3.00%	10/30/2028	130,000	129,857	123,608
Bk New York Mellon	4.95%	12/29/2049	1,258,000	1,263,360	1,264,290
Blue Cube Spinco	9.75%	10/15/2023	2,240,000	2,262,744	2,665,600
Blue Cube Spinco	10.00%	10/15/2025	1,879,000	1,979,629	2,268,892
BMC East LLC	5.50%	10/01/2024	490,000	490,000	488,775
Bnsf Ry Co 2006 2	5.63%	04/01/2024	1,847,858	2,097,712	2,043,770
Boeing Co Fixed	3.50%	03/01/2045	35,000	33,700	32,493
Borgwarner	3.38%	03/15/2025	250,000	249,495	245,732
BP Cap Mkts Amer	4.20%	06/15/2018	250,000	268,622	258,505
Braskem America Finance	7.13%	07/22/2041	1,000,000	989,688	1,007,500
Brinker Intl	3.88%	05/15/2023	267,000	259,658	252,649
Brinker Intl	5.00%	10/01/2024	1,295,000	1,306,619	1,291,762
Bruce Mansfield	6.85%	06/01/2034	2,551,398	2,687,812	765,420
Brunswick Corp	4.63%	05/15/2021	2,485,000	2,544,995	2,512,956
Bscms 2007 T28	5.74%	09/11/2042	1,112,124	741,995	1,131,133
Bstn Pptys Ltd	3.85%	02/01/2023	690,000	725,755	707,981
Bstn Scientific	3.85%	05/15/2025	220,000	219,692	220,433
Bunge Ltd Fin Corp	3.25%	08/15/2026	80,000	79,926	76,822
Burl Northn Santa	7.16%	01/02/2020	522,856	600,412	564,872
Burl Northn Santa	6.15%	05/01/2037	35,000	44,851	44,702
Burl Northn Santa	4.38%	09/01/2042	120,000	125,844	124,706
Burl Northn Santa	4.45%	03/15/2043	685,000	698,559	717,881
Burl Northn Santa Fe Ry Co Pass Thru Tr	7.57%	01/02/2021	935,250	1,111,705	1,013,186
Burlington Northn Santa	4.55%	09/01/2044	82,000	83,108	87,186
CA Inst Tech	4.32%	08/01/2045	150,000	150,000	157,683
CA Rep Auto	3.32%	08/17/2020	885,000	899,692	899,878
CA Res Corp	5.00%	01/15/2020	3,695,000	2,587,454	3,039,138
CA Wtr Svc Co	5.50%	12/01/2040	3,000,000	3,434,880	3,383,190
Cabelas Cr Card	2.25%	07/17/2023	770,000	774,656	768,680

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Cablevision Sys	7.75%	04/15/2018	\$1,570,000	\$1,573,040	\$1,656,350
Cablevision Sys	5.88%	09/15/2022	835,000	770,288	814,125
Cal Dive I Title XI US Govt Gtd Shipping Bd	4.93%	02/01/2027	1,508,066	1,517,431	1,602,758
Callon Pete Co	6.13%	10/01/2024	820,000	826,856	844,600
Calumet Specialty	11.50%	01/15/2021	2,210,000	2,171,833	2,524,925
Calumet Specialty	6.50%	04/15/2021	768,000	756,950	650,880
Calumet Specialty	7.63%	01/15/2022	1,833,000	1,790,094	1,553,468
Cantor Fitzgerald	7.88%	10/15/2019	535,000	589,358	592,436
Cantor Fitzgerald	6.50%	06/17/2022	200,000	200,000	213,563
Cap 1 Finl Corp	3.50%	06/15/2023	340,000	346,377	341,287
Cap 1 Finl Corp	3.20%	02/05/2025	297,000	295,702	287,863
Cap 1 Finl Corp	4.20%	10/29/2025	1,418,000	1,422,476	1,422,716
Cap 1 Finl Corp	3.75%	07/28/2026	470,000	468,332	455,616
Cap 1 Multi Asset	1.39%	01/15/2021	410,000	409,941	409,808
Cap 1 Multi Asset	1.45%	08/16/2021	3,700,000	3,700,578	3,692,267
Cap Auto	1.94%	01/21/2020	6,550,000	6,570,391	6,583,189
Cap Auto	3.14%	02/20/2020	460,000	468,751	466,824
Cap Auto	1.83%	03/20/2020	750,000	749,839	751,199
Capital Auto Receivables Asset Tr 2014 1cl B	2.22%	01/22/2019	100,000	100,680	100,525
Capital Auto Receivables Asset Tr 2014 2cl D	2.81%	08/20/2019	950,000	963,645	958,627
Capital Auto Receivables Asset Trust / Ally	2.42%	06/21/2021	655,000	654,900	646,321
Capital One Finl Corp	2.45%	04/24/2019	755,000	758,270	759,781
Care Cap Ppty Lp	5.13%	08/15/2026	80,000	80,000	77,929
Carmax Auto Owner	1.61%	11/16/2020	685,000	684,834	685,126
Carmax Auto Owner	1.90%	04/15/2022	895,000	894,741	876,731
Carmax Auto Owner Tr 2014 2 Asset Backednt CI C	2.08%	01/15/2020	700,000	705,113	700,712
Carmx Ser 2013 2 CI C	2.15%	05/15/2019	700,000	707,438	703,341
Carolina Pwr & Lt	6.30%	04/01/2038	4,300,000	4,474,748	5,550,345
Carrizo Oil & Gas	6.25%	04/15/2023	455,000	456,818	466,375
Catholic Health Initiati	4.35%	11/01/2042	150,000	133,527	133,238
CBRE Services Bnds	5.00%	03/15/2023	1,660,000	1,641,413	1,712,439
CBRE Svcs	5.25%	03/15/2025	1,940,000	1,995,538	2,000,450
CBS Corp	4.00%	01/15/2026	350,000	344,775	355,965
CBS Corp New	2.90%	01/15/2027	205,000	201,618	190,158
CBS Outdoor Amers	5.25%	02/15/2022	805,000	806,470	835,188
CBS Outdoor Amers	5.63%	02/15/2024	595,000	626,161	620,288
CCO Hldgs LLC	5.25%	09/30/2022	275,000	287,375	284,625
CCO Hldgs LLC	5.13%	02/15/2023	1,720,000	1,679,296	1,767,300

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
CCO Hldgs LLC	5.75%	01/15/2024	\$1,540,000	\$1,569,538	\$1,609,300
CCO Hldgs LLC	5.88%	04/01/2024	1,095,000	1,095,000	1,168,912
CCO Hldgs LLC	5.38%	05/01/2025	905,000	905,000	932,150
Cd Commercial Mortgage Trust - CMO	2.93%	08/10/2049	300,000	308,995	287,705
CDK Global Fixed	5.00%	10/15/2024	450,000	448,747	436,500
Celgene Corp	3.55%	08/15/2022	450,000	448,780	461,516
Celgene Corp	3.88%	08/15/2025	1,240,000	1,231,443	1,257,744
Celgene Corp	5.00%	08/15/2045	260,000	259,717	270,330
Centene Corp	5.63%	02/15/2021	1,095,000	1,095,000	1,151,283
Centene Corp	4.75%	05/15/2022	240,000	244,200	242,400
Centene Corp	6.13%	02/15/2024	1,370,000	1,382,712	1,443,638
Centene Corp	4.75%	01/15/2025	890,000	890,000	868,862
Century Cmnty	6.88%	05/15/2022	1,695,000	1,685,483	1,737,375
Centurylink	6.75%	12/01/2023	457,000	428,438	467,282
Centurylink	5.63%	04/01/2025	520,000	520,000	494,000
Centurylink	7.60%	09/15/2039	5,500,000	5,550,875	4,798,750
Centurylink	7.65%	03/15/2042	7,000,000	6,993,350	6,125,000
CF Inds	3.45%	06/01/2023	5,778,000	5,436,538	5,194,422
CF Inds	5.38%	03/15/2044	355,000	340,182	292,985
Cfcre 2016 C6 Mtg	3.50%	11/10/2049	300,000	308,996	295,176
Cg Ccre Coml Mtg	1.65%	06/15/2031	880,734	880,734	880,315
Charter	3.58%	07/23/2020	535,000	536,387	545,826
Charter	4.46%	07/23/2022	5,275,000	5,459,288	5,512,539
Charter	4.91%	07/23/2025	8,475,000	8,941,185	8,932,057
Charter	6.38%	10/23/2035	805,000	805,000	919,175
Charter	6.48%	10/23/2045	1,130,000	1,180,821	1,306,369
Charter	6.83%	10/23/2055	170,000	170,000	199,295
Charter Commun Operating LLC (aka CCO Safari Llc) Term I 1 Loan 1 15 2024	0.00%	01/15/2024	1,151,300	1,153,211	1,158,856
Chase Issuance Tr	1.15%	01/15/2019	3,465,000	3,464,373	3,465,010
Chase Issuance Tr	1.58%	08/16/2021	690,000	689,157	685,493
Ches Energy Corp	6.13%	02/15/2021	200,000	194,226	195,000
Ches Midstream	6.13%	07/15/2022	2,054,000	2,064,354	2,118,561
Chevron Corp New	1.08%	11/15/2017	3,981,000	3,975,307	3,981,557
Chevron Corp New	2.95%	05/16/2026	1,140,000	1,140,000	1,121,386
Choice Hotels Intl	5.75%	07/01/2022	1,726,000	1,850,223	1,842,505
CHS / Cmnty Hlth	6.88%	02/01/2022	408,000	355,256	283,560
Churchill Downs	5.38%	12/15/2021	1,950,000	1,969,785	2,023,125
Cisco Sys	1.27%	06/15/2018	5,000,000	4,997,300	5,010,955
Cisco Sys	2.20%	02/28/2021	784,000	782,229	782,310
Cisco Sys	1.85%	09/20/2021	131,000	126,948	127,852
Cisco Sys	2.20%	09/20/2023	165,000	158,451	158,722

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Cisco Sys	2.50%	09/20/2026	\$140,000	\$132,388	\$133,155
Cisco Sys Frn Bnds	1.34%	09/20/2019	6,000,000	6,000,000	6,014,820
Cit Group	5.00%	08/01/2023	660,000	653,605	681,450
Citibank Cr Card	2.19%	11/20/2023	960,000	959,916	951,414
Citibank Cr Card Issuance Tr	2.88%	01/23/2023	1,905,000	1,926,134	1,954,151
Citigroup	1.35%	03/10/2017	5,000,000	5,001,150	5,001,050
Citigroup	1.55%	08/14/2017	400,000	399,440	400,279
Citigroup	2.05%	12/07/2018	534,000	536,403	533,940
Citigroup	2.02%	12/08/2021	4,420,000	4,425,972	4,436,995
Citigroup	2.90%	12/08/2021	890,000	888,478	887,599
Citigroup	4.05%	07/30/2022	545,000	562,015	564,066
Citigroup	3.50%	05/15/2023	16,000,000	15,812,905	15,948,352
Citigroup	2.36%	09/01/2023	6,770,000	6,769,422	6,904,608
Citigroup	4.40%	06/10/2025	17,190,000	17,870,164	17,586,230
Citigroup	5.50%	09/13/2025	640,000	640,433	703,367
Citigroup	3.70%	01/12/2026	565,000	574,283	562,091
Citigroup	3.40%	05/01/2026	945,000	943,091	918,220
Citigroup	4.30%	11/20/2026	200,000	202,634	201,826
Citigroup	4.45%	09/29/2027	8,945,000	9,367,996	9,086,742
Citigroup	6.63%	06/15/2032	200,000	237,992	242,619
Citigroup	8.13%	07/15/2039	810,000	1,259,583	1,203,607
Citigroup	6.68%	09/13/2043	365,000	434,473	462,640
Citigroup	5.30%	05/06/2044	54,000	58,443	58,167
Citigroup	4.65%	07/30/2045	818,000	820,092	862,211
Citigroup	4.75%	05/18/2046	100,000	100,475	100,115
Citigroup	5.35%	12/31/2049	640,000	640,000	603,200
Citigroup	5.95%	12/31/2049	1,694,000	1,692,950	1,673,164
Citigroup Coml Mtg	2.90%	05/10/2047	200,000	207,156	204,041
Citigroup Coml Mtg	3.57%	02/10/2048	1,160,000	1,194,784	1,156,407
Citigroup Coml Mtg Tr 2006 C5 Mtg Pass thru Ctf Cl A J	5.48%	10/15/2049	1,747,760	1,742,055	1,634,311
Citigroup Dep Shs	5.95%	07/29/2049	660,000	660,000	669,075
Citigroup Frn	1.58%	04/27/2018	10,000,000	10,000,000	10,041,310
Citigroup Global Sub	1.48%	08/25/2036	3,500,000	3,504,935	2,781,849
Citigroup Var Rt	6.30%	12/29/2049	950,000	948,950	941,925
Citizens Bk Medium	2.55%	05/13/2021	250,000	249,768	248,465
Citizens Finl	2.38%	07/28/2021	40,000	39,979	39,226
Citizens Finl	5.16%	06/29/2023	650,000	676,429	674,376
Cleco Katrina	4.41%	03/01/2020	27,087	27,416	27,193
Clev Elec Illum Co	7.88%	11/01/2017	650,000	780,344	683,662
Cloud Peak Energy	12.00%	11/01/2021	1,215,000	1,237,262	1,263,600
CMO Bamll Coml Mtg Secs Tr	4.70%	12/15/2031	3,230,000	3,112,172	3,072,160

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
CMO Banc Amer Coml Mtg Tr 2007 2 Mtg Passthru Ctf Cl A M	5.71%	04/10/2049	\$1,195,000	\$1,197,320	\$1,198,421
CMO Bear Stearns Alt A Tr 2004 12 Mtg Passthru Ctf I A 3	1.46%	01/25/2035	1,109,751	1,022,532	1,087,120
CMO Bear Stearns Coml Mtg Secs Mtg Pass Thru Ctf Cl A 1a	5.65%	06/11/2050	1,288,430	1,444,250	1,312,098
CMO Bear Stearns Coml Mtg Secs Tr 2007 Pwr15 Cl A 1a	5.32%	02/11/2044	1,154,593	1,277,540	1,155,975
CMO Cd 2006 Cd2 Mtg Tr Coml Mtg Passthru Ctf A J	5.46%	01/15/2046	745,467	683,000	574,009
CMO Cd 2006 Cd3 Mtg Tr Mtg Passthru Ctf Cl A J	5.69%	10/15/2048	320,000	313,212	173,600
CMO Citigroup Coml Mtg Tr 2007 C6 Cl A 4flt Rt	5.71%	12/10/2049	10,599,000	10,842,676	10,690,893
CMO Citigroup Coml Mtg Tr 2008 C7 A Ja Var Rt	6.13%	12/10/2049	300,000	288,605	201,000
CMO Citigroup Coml Mtg Tr 2013 Gc15 Cl C	5.11%	09/10/2046	150,000	146,285	158,221
CMO Cobalt Cmb Coml Mtg Tr 2007 C3 Mtg Passthru Ctf Cl A M 5 15 46	5.76%	05/15/2046	585,000	644,277	592,730
CMO Comm	3.83%	07/15/2047	1,090,000	1,140,540	1,145,031
CMO Comm 2007 C9 Mtg Tr Cl A 4	5.79%	12/10/2049	1,536,581	1,589,389	1,549,004
CMO Comm 2012 Cr1 Mtg Tr Ctf Cl B	4.61%	05/15/2045	790,000	846,332	845,171
CMO Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl B	4.76%	10/10/2046	860,000	933,262	924,611
CMO Comm 2014 Ccre20 Mtg	3.94%	11/10/2047	949,000	982,290	981,323
CMO Comm 2015 Lc19 Mtg Tr Mtg Pass Thru Ctf Cl C Var	4.26%	02/10/2048	1,050,000	1,079,447	1,050,734
CMO Comm Mtg Tr	2.82%	10/15/2045	100,000	102,191	101,234
CMO Cr Suisse Coml Mtg	5.37%	12/15/2039	1,046,020	975,828	998,907
CMO Csmc 2016 Nxsr Coml Mtg Tr Coml Mtg Passthru Ctf Cl A	3.79%	12/15/2049	735,000	757,044	755,809
CMO Cwalt 2004 J5 Mtg Passthru Ctf Cl 1 A	6.19%	07/25/2034	1,953	2,014	1,963
CMO Cwalt 2005 14 Alt Ln Tr Mtg Passthru	1.01%	05/25/2035	147,300	147,300	104,876
CMO Cwmb	1.36%	05/25/2035	457,768	457,768	383,753
CMO GE Coml Mtg Corp	5.68%	12/10/2049	1,880,000	1,278,400	1,177,959
CMO Greenwich Capital Coml Fdg Corp	5.74%	12/10/2049	219,755	254,237	222,899
CMO GS Mtg Secs Tr 2007 Gg10 Mtg Pass Thru Ctf Cl A	5.79%	08/10/2045	5,156,635	5,477,067	5,188,745
CMO GS Mtg Secs Tr 2012 Gcj7 Mtg Partn Secs Cl B	4.74%	05/10/2045	600,000	637,500	639,767
CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru Ctf Cl B	5.16%	11/10/2046	340,000	350,177	373,573
CMO GS Mtg Secs Tr 2013 Gcj16 Coml Mtg Passthru Ctf Cl C	5.32%	11/10/2046	555,000	555,760	584,295
CMO Gsrpm Mtg Ln Tr 2007 1 Mtg Passthru Ctf Cl A Var 144a	1.16%	10/25/2046	226,133	149,460	188,424

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
CMO J P Morgan Chase Coml Mtg Secs	4.12%	05/15/2045	\$465,000	\$481,221	\$490,258
CMO J P Morgan Chase Coml Mtg Secs 2007 L Mtg Passthru Ctf Cl A J 1 15 49	5.50%	01/15/2049	2,150,000	1,142,188	817,823
CMO J P Morgan Chase Coml Mtg Secs Corp 2004 Ln2 Mtg Cl A 2	5.11%	07/15/2041	7,347	7,570	7,332
CMO J P Morgan Chase Coml Mtg Secs Tr 2006 L Cl A J Var Rt	5.41%	05/15/2047	1,520,000	1,094,400	1,064,152
CMO J P Morgan Chase Coml Mtg Secs Tr 2006 L Ctf Cl A Js Var	5.39%	05/15/2047	1,240,000	1,137,700	861,924
CMO J P Morgan Chase Coml Mtg Secs Tr 2007 C	5.79%	02/12/2051	575,138	614,065	583,960
CMO J P Morgan Chase Coml Mtg Secs Tr 2007 C Mtg Passthru	5.44%	06/12/2047	119,900	126,302	119,816
CMO J P Morgan Chase Coml Mtg Secs Tr 2007 Cibc18 Cl A 1a	5.43%	06/12/2047	371,236	411,796	371,101
CMO J P Morgan Chase Coml Mtg Secs Tr 2007 Cibc18 Cl A J	5.50%	06/12/2047	1,850,000	1,849,044	1,519,312
CMO J P Morgan Chase Coml Mtg Secs Tr 2013 C Cl B	3.67%	12/15/2047	150,000	153,311	152,067
CMO JP Morgan Chase Commercial Mortgage Se 2007 C1 Cl A Sb	5.86%	02/15/2051	8,299	8,983	8,308
CMO Jpmbb Coml Mtg Secs Tr 2013 C17 Comlmtg Passthru Ctf Cl B	4.89%	01/15/2047	190,000	193,458	206,337
CMO Jpmcc Coml Mtg Secs Tr 2016 Jp4 Comlmtg Passthru Ctf Cl B	4.05%	12/15/2049	400,000	411,998	410,781
CMO Lb Coml Mtg Tr 2007 C3 Cl Am	5.92%	07/15/2044	595,000	504,262	603,272
CMO Lb UBS Coml Mtg Tr 2006 C6 Coml Mtg Passthru Ctf Cl A J	5.45%	09/15/2039	507,587	546,022	455,457
CMO Lb UBS Coml Mtg Tr 2007 C7 Mtg Pass Thru Ctf Cl A M	6.16%	09/15/2045	1,020,000	1,171,406	1,053,099
CMO Mastr Seasoned Sec Tr 2005 1 Mtg Passthru Ctf Cl 4 A 2 10 25 32	2.89%	10/25/2032	164,129	144,564	162,863
CMO Merrill Lynch Mtg Invs For Future Is 2003 A1 Var	2.96%	12/25/2032	59,643	58,665	44,057
CMO MI Cfc Coml Mtg Tr 2007 5 Coml Mtg Passthru Cl Aj Var Rt	5.45%	08/12/2048	3,110,000	2,770,147	2,657,327
CMO Morgan Stanley	4.15%	02/15/2046	150,000	154,500	146,821
CMO Morgan Stanley Bk Amer Merrill Lynchtr Cl B	3.77%	02/15/2046	200,000	200,469	203,929
CMO Morgan Stanley Cap I Tr 2006 Hq9 Vara J	5.79%	07/12/2044	6,892	7,415	6,888
CMO Morgan Stanley Cap I Tr 2006 Iq12	5.40%	12/15/2043	1,147,730	1,032,957	879,506
CMO Morgan Stanley Cap I Tr 2008 Top29 Coml Mtg Passthru Ctf Cl A 4 1 11 43	6.28%	01/11/2043	1,288,059	1,463,902	1,334,491
CMO Morgan Stanley Mtg Ln Tr 2004 6ar Mtg Pthru Ctf Cl 2 A 1 Var 8 25 34 Reg	3.37%	08/25/2034	583,925	580,219	576,287
CMO Mortgageit Tr 2005 2 Mtg Bkd	1.28%	05/25/2035	178,947	141,080	174,680
CMO Mortgageit Tr 2005 3 Mtg Bkd	1.06%	08/25/2035	787,898	677,996	741,629
CMO Nationstar Hecm Ln Tr Tr 2015 2	2.88%	11/25/2025	926,030	926,320	926,401

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
CMO Rali	6.00%	03/25/2037	\$1,022,570	\$441,577	\$889,912
CMO Regal Tr IV	2.20%	09/29/2031	65,097	64,506	64,011
CMO Resdntl Accredit Lns Mtg Pass Th2002 Qs16 CI A 1	5.75%	10/25/2017	2,276	2,404	2,289
CMO SBA Gtd Dev Partn Ctf 2004 20 L Partn Ctf	4.87%	12/01/2024	146,531	146,790	154,738
CMO Ser 12 Cr4 CI A3	2.85%	10/15/2045	4,800,000	4,919,950	4,851,288
CMO Ser 2012 C5 CI	3.18%	08/15/2045	1,020,000	1,055,443	1,049,423
CMO Small Business Admin Gtd Dev 2010 20i CI 1	3.21%	09/01/2030	990,886	1,034,782	1,019,443
CMO Small Business Admin Gtd Dev Partn Ctf 2004 20 G Partn Ctf	5.19%	07/01/2024	1,113,462	1,165,437	1,183,632
CMO Structured Adj Rate Mtg Ln Tr 2004 20 CI 2 A1 Adj	3.22%	01/25/2035	62,997	37,010	59,553
CMO Structured Ast Secs Corp 2004 9xs Mtg CI A	1.13%	07/25/2034	282,395	237,389	271,584
CMO Tranche	2.50%	09/25/2026	750,000	757,500	712,228
CMO Wamu Mtg Pass Through Ctfs 2005 Ar19cl A 1a	1.03%	12/25/2045	272,489	210,328	258,059
CMO Wamu Mtg Pass Thru Ctfs 2005 Ar19 Mtg Passthru Ctf CI A 1a2 12 25 45	1.05%	12/25/2045	449,982	449,982	419,300
CMO Wamu Mtg Pass Thru Ctfs 2005 Ar8 CI 1 A 1a	1.03%	07/25/2045	802,928	802,928	759,337
CMO Wells Fargo Coml Mtg Tr	1.89%	12/15/2048	335,176	335,174	334,649
CMO Wells Fargo Coml Mtg Tr	3.81%	11/15/2049	270,000	278,100	261,234
CMO Wells Fargo Coml Mtg Tr 2016 C37	3.79%	12/15/2049	875,000	901,210	907,672
CMO Wells Fargo Commercial Mtg Tst Sr 2013 Lc12 CI B Var Rt	4.30%	07/15/2046	30,000	31,153	31,742
CMO Wfrbs Coml Mtg Tr 2013 C11 Coml Passthru Ctf CI B	3.71%	03/15/2045	300,000	312,938	302,889
CMO Wfrbs Coml Mtg Tr 2013 C13 CI A Sb	2.65%	05/15/2045	430,000	442,875	434,724
CMO Wfrbs Coml Mtg Tr 2014 C19 Coml Mtg Passthru Ctf CI B	4.72%	03/15/2047	1,060,000	1,141,790	1,131,302
CMO Wfrbs Coml Mtg Tr 2014 C20 Mtg Thru Ctf CI A S	4.18%	05/15/2047	520,000	550,306	547,871
CMO Wfrbs Coml Mtg Tr 2014 C24 Mtg Pass Thru Ctf CI A S	3.93%	11/15/2047	250,000	266,729	253,002
Cmo1 Cd 2007 Cd4 Coml Mtg Tr Citigroup CI A J	5.40%	12/11/2049	54,970	42,119	47,549
Cna Finl Corp	7.35%	11/15/2019	2,000,000	2,299,760	2,268,246
Cna Finl Corp	5.88%	08/15/2020	1,150,000	1,264,724	1,270,395
CNH Equip Tr	2.19%	07/17/2023	715,000	714,788	711,180
CNH Indl Cap LLC	4.38%	11/06/2020	725,000	724,732	744,031
CNH Indl Cap LLC	3.88%	10/15/2021	4,945,000	4,917,357	4,864,644
Cogent	5.63%	04/15/2021	2,270,000	2,239,815	2,292,700
Columbia / HCA	7.69%	06/15/2025	1,570,000	1,745,490	1,707,375
Columbia / HCA	7.50%	11/15/2095	840,000	369,600	804,300



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Columbia / HCA Healthcare Corp Medium Term Book Entry # Tr 15	7.58%	09/15/2025	\$885,000	\$957,075	\$953,588
Columbia Pipeln	5.80%	06/01/2045	500,000	556,954	574,984
Columbia/ HCA Healthcare Corp	8.36%	04/15/2024	95,000	96,900	107,825
Comcast Corp New	6.50%	01/15/2017	330,000	330,394	330,464
Comcast Corp New	5.15%	03/01/2020	7,000,000	8,050,870	7,641,018
Comcast Corp New	3.15%	03/01/2026	731,000	758,812	721,258
Comcast Corp New	2.35%	01/15/2027	380,000	348,088	350,295
Comcast Corp New	5.65%	06/15/2035	190,000	193,865	227,078
Comcast Corp New	3.20%	07/15/2036	160,000	154,867	143,916
Comcast Corp New	6.45%	03/15/2037	265,000	328,397	342,153
Comcast Corp New	6.95%	08/15/2037	440,000	545,171	600,121
Comcast Corp New	6.55%	07/01/2039	740,000	891,345	965,380
Comcast Corp New	4.75%	03/01/2044	695,000	743,602	745,405
Comcast Corp New	4.60%	08/15/2045	797,000	817,391	835,470
Comcast Corp New	3.40%	07/15/2046	920,000	830,419	803,447
Coml Metals Co	4.88%	05/15/2023	359,000	328,267	360,795
Comm 2012 Ccre5	3.77%	12/10/2045	400,000	409,438	410,204
Comm 2013 Ccre12	4.30%	10/10/2046	190,000	195,687	201,508
Comm 2013 Ccre12 Mtg Tr Mtg Pass Thru Ctf Cl C Var Rate	5.08%	10/10/2046	90,000	91,644	93,092
Comm 2014 Ubs5 Mtg Tr	4.61%	09/10/2047	730,000	743,830	725,501
Comm 2015 Ccre22 Fixed	2.86%	03/10/2048	115,000	118,639	117,130
Comm Ser 2014 Cr21 Cl C Var Rt	4.42%	12/10/2047	1,140,000	1,137,837	1,131,826
Comstock Res	10.00%	03/15/2020	4,270,000	3,456,650	4,376,750
Comstock Res Secd Pik	7.75%	04/01/2019	2,179,000	1,961,980	1,895,730
Comstock Res Secd Pik	9.50%	06/15/2020	1,616,146	639,046	1,406,047
Comwlth Edison Co	3.40%	09/01/2021	260,000	276,754	269,801
Comwlth Edison Co	5.90%	03/15/2036	4,447,000	4,251,883	5,463,024
Comwlth Edison Co	3.65%	06/15/2046	370,000	391,889	347,712
Concho Res	6.50%	01/15/2022	1,924,000	1,924,000	1,990,763
Concho Res	4.38%	01/15/2025	250,000	250,000	249,502
Conocophillips	5.75%	02/01/2019	795,000	841,692	854,121
Conocophillips	6.00%	01/15/2020	620,000	615,331	684,690
Conocophillips Co	4.95%	03/15/2026	245,000	271,832	270,480
Cons Edison Co N Y	5.30%	03/01/2035	880,000	876,999	1,010,783
Consol Energy	5.88%	04/15/2022	3,885,000	3,441,212	3,807,300
Consol Energy	8.00%	04/01/2023	723,000	532,940	741,979
Constellation	4.25%	05/01/2023	175,000	186,812	181,456
Continental Airls Pass Thru Tr 2007 1a	5.98%	04/19/2022	1,539,076	1,539,076	1,700,679
Contl Airls Pass	7.71%	04/02/2021	2,446,438	2,617,077	2,642,153
Contl Airls Pass	6.90%	04/19/2022	392,436	415,230	410,723

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Contl Res	5.00%	09/15/2022	\$3,786,000	\$3,608,101	\$3,821,551
Contl Res	4.50%	04/15/2023	400,000	362,000	392,000
Contl Res	4.90%	06/01/2044	3,935,000	3,647,654	3,364,425
Cooper Standard	5.63%	11/15/2026	810,000	806,188	800,888
Corning	6.63%	05/15/2019	250,000	300,465	275,793
Corrections Corp	4.63%	05/01/2023	473,000	450,545	465,905
Cr Accep	7.38%	03/15/2023	1,296,000	1,267,188	1,331,640
Cr Accep Auto Ln	2.29%	04/15/2022	2,060,000	2,059,872	2,065,447
Cr Accep Auto Ln	2.67%	09/15/2022	2,365,000	2,364,577	2,374,521
Cr Accep Auto Ln	3.04%	08/15/2023	750,000	757,119	754,190
Cr Accep Auto Ln	2.42%	11/15/2023	1,550,000	1,549,640	1,548,270
Cr Accep Auto Ln	3.76%	02/15/2024	1,390,000	1,389,983	1,379,628
Cr Accep Corp Mich	6.13%	02/15/2021	430,000	433,075	434,300
Crown Castle Intl	4.88%	04/15/2022	1,218,000	1,192,513	1,296,926
Crown Castle Intl	5.25%	01/15/2023	4,835,000	4,906,266	5,203,669
Csail Ser 2015 C1 Cl B	4.04%	04/15/2050	180,000	185,400	185,418
CSC Hldgs	7.88%	02/15/2018	282,000	319,725	297,510
CSC Hldgs	7.63%	07/15/2018	60,000	69,450	64,050
CSX Corp	3.70%	11/01/2023	5,394,000	5,604,891	5,597,958
CSX Corp	2.60%	11/01/2026	5,000,000	4,654,400	4,680,575
CSX Transn	6.25%	01/15/2023	427,734	506,330	492,963
CTP Transn Prods	8.25%	12/15/2019	1,975,000	1,936,988	1,703,438
CVS Caremark Corp	6.04%	12/10/2028	6,240,762	6,501,534	6,996,500
CVS Caremark Corp	5.30%	12/05/2043	150,000	162,196	169,963
CVS Health Corp	2.75%	12/01/2022	1,870,000	1,867,401	1,842,184
CVS Health Corp	5.13%	07/20/2045	2,035,000	2,162,007	2,267,900
CVS Health Corp Bnds	1.90%	07/20/2018	70,000	69,951	70,269
CVS Pass Thru Tr	5.88%	01/10/2028	275,158	273,274	303,641
Cwheq Home Equity Ln Tr 2007 A Mtg Passthru Ctf Cl A	0.82%	04/15/2037	5,057,003	4,574,059	4,433,181
Dcp Midstream LLC	9.75%	03/15/2019	400,000	442,333	448,000
Deere & Co	6.55%	10/01/2028	175,000	224,250	220,266
Deere John Cap	2.80%	03/06/2023	540,000	536,425	540,015
Deere John Cap Corp	2.25%	04/17/2019	320,000	320,513	323,444
Deere John Cap Corp	1.70%	01/15/2020	150,000	141,948	148,279
Default Dummy - Not In Use Newpage Corp	0.00%	12/31/2014	664,069	379,847	-
Default Pvtpl Mut Fd Fee Tr Xii	9.55%	12/31/2040	2,245,344	550,109	449
Dell	5.65%	04/15/2018	87,000	90,915	90,350
Delphi Automotive	4.40%	10/01/2046	40,000	39,782	36,752
Delphi Finl Group	7.88%	01/31/2020	4,672,000	5,362,661	5,248,758
Delta Air Lines	6.82%	02/10/2024	326,989	326,989	376,038

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Delta Air Lines	3.63%	07/30/2027	\$1,682,736	\$1,701,667	\$1,737,425
Devon Energy Corp	5.85%	12/15/2025	660,000	660,625	749,850
Devon Energy Corp	5.60%	07/15/2041	720,000	722,585	741,597
Devon Energy Corp	5.00%	06/15/2045	860,000	850,693	844,808
Devon Fing Corp U	7.88%	09/30/2031	300,000	435,357	380,653
Diamond 1 Fin Corp	3.48%	06/01/2019	1,770,000	1,773,754	1,806,827
Diamond 1 Fin Corp	4.42%	06/15/2021	1,180,000	1,186,343	1,220,999
Diamond 1 Fin Corp	5.45%	06/15/2023	200,000	199,914	212,148
Diamond 1 Fin Corp	7.13%	06/15/2024	1,050,000	1,065,000	1,165,687
Diamond 1 Fin Corp	8.10%	07/15/2036	80,000	79,942	95,167
Diamond Offshore	5.70%	10/15/2039	200,000	175,245	157,000
Diebold	8.50%	04/15/2024	250,000	249,479	266,875
Digital Rlty Tr Lp	4.75%	10/01/2025	500,000	500,000	518,958
Discover Bk Fixed	2.60%	11/13/2018	505,000	504,687	509,379
Discover Bk New	3.10%	06/04/2020	380,000	379,913	384,555
Discover Bk New	3.45%	07/27/2026	340,000	344,471	328,308
Discover Card	1.90%	10/17/2022	480,000	479,855	477,965
Discover Finl Svcs	3.75%	03/04/2025	115,000	114,867	112,431
Discovery	5.05%	06/01/2020	9,000	9,535	9,660
Discovery	4.90%	03/11/2026	315,000	314,578	331,701
Discovery	4.88%	04/01/2043	308,000	259,378	284,621
Discovery Fixed	3.45%	03/15/2025	418,000	407,049	399,000
Dish Dbs Corp	6.75%	06/01/2021	140,000	151,025	151,900
Dish Dbs Corp	5.88%	07/15/2022	315,000	319,338	331,538
Dish Dbs Corp	5.88%	11/15/2024	271,000	260,219	278,859
Disney Walt Co	3.00%	07/30/2046	215,000	206,856	182,849
Disney Walt Co New	3.15%	09/17/2025	240,000	251,719	243,419
Disney Walt Co New	1.85%	07/30/2026	490,000	459,890	441,144
Dollar Tree	5.75%	03/01/2023	1,470,000	1,508,903	1,556,465
Dollar Tree Term B 3 Loan	0.00%	07/06/2022	179,995	180,895	181,270
Dominion Gas Hldgs	3.60%	12/15/2024	280,000	278,015	283,439
Dominion Gas Hldgs	4.60%	12/15/2044	3,302,000	3,357,471	3,285,388
Dominion Res	5.25%	08/01/2033	458,000	496,383	493,899
Dominion Res	5.95%	06/15/2035	365,000	446,326	421,774
Donnelley Finl	8.25%	10/15/2024	1,055,000	1,055,000	1,073,462
Dow Chem Co	4.13%	11/15/2021	465,000	491,961	491,332
Dow Chemical Co	4.38%	11/15/2042	54,000	56,631	52,419
Dr Auto	2.76%	07/15/2021	2,990,000	2,979,447	3,009,049
Dt Auto Owner Tr	2.02%	08/17/2020	780,000	779,955	777,021
DTE Energy Co	3.30%	06/15/2022	750,000	767,550	762,932
DTE Energy Co	2.85%	10/01/2026	790,000	789,186	733,913

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Duke Energy Corp	3.55%	09/15/2021	\$200,000	\$208,660	\$207,028
Duke Energy Corp	2.65%	09/01/2026	715,000	714,935	667,330
Duke Energy Corp	4.80%	12/15/2045	225,000	224,244	237,818
Duke Energy Corp	3.75%	09/01/2046	185,000	184,896	166,538
Duke Energy Fla	2.54%	09/01/2029	5,510,000	5,509,780	5,201,798
Duke Rlty Ltd Fixed	3.75%	12/01/2024	45,000	44,458	45,588
Duke Univ	4.08%	10/01/2048	212,000	212,000	217,058
E Trade Finl Corp	5.38%	11/15/2022	1,225,000	1,225,600	1,296,313
E Trade Finl Corp	4.63%	09/15/2023	1,050,000	1,056,875	1,071,000
Earthlink	7.38%	06/01/2020	353,000	367,685	372,415
Eastman Chem Co	3.80%	03/15/2025	710,000	739,748	716,027
Eaton Corp Ohio	1.50%	11/02/2017	210,000	209,771	210,175
Eaton Corp Ohio	2.75%	11/02/2022	1,831,000	1,823,586	1,813,485
Eaton Corp Ohio	4.15%	11/02/2042	1,030,000	1,001,006	1,006,798
Ebay	4.00%	07/15/2042	7,500,000	6,303,540	6,260,198
Ecolab	4.35%	12/08/2021	240,000	239,846	259,358
El Paso Corp	7.00%	06/15/2017	1,475,000	1,673,240	1,509,221
El Paso Energy Corp Medium Term	7.80%	08/01/2031	1,399,000	1,349,269	1,729,580
El Paso Pipeline Part Op 5 10 1 2021	5.00%	10/01/2021	240,000	259,032	255,539
El Paso Pipeln	7.50%	11/15/2040	2,000,000	1,986,800	2,391,508
Electr Arts	4.80%	03/01/2026	480,000	478,411	508,250
Embarq Corp	7.99%	06/01/2036	500,000	499,965	468,750
Emdeon	6.00%	02/15/2021	1,515,000	1,517,375	1,583,175
Enbridge Energy	5.88%	10/15/2025	73,000	73,283	81,389
Enbridge Energy	7.38%	10/15/2045	45,000	46,287	55,816
Encore Cr Receivables Tr 2005 3	1.49%	10/25/2035	1,761,950	1,693,675	1,754,991
Endo Ltd / Endo Step Cpn	6.50%	02/01/2025	200,000	196,500	167,500
Endo Ltd / Endo Step Cpn	6.00%	02/01/2025	1,025,000	1,026,712	858,438
Energizer Hldgs	4.70%	05/19/2021	1,220,000	1,236,775	1,284,155
Energizer Hldgs	4.70%	05/24/2022	1,795,000	1,837,400	1,848,850
Energizer Spinco	5.50%	06/15/2025	400,000	406,000	401,000
Energy Future Holdings	6.50%	11/15/2024	1,760,000	963,912	228,800
Energy Future Holdings	6.55%	11/15/2034	3,405,000	1,595,257	442,650
Energy Future Holdings Corp	5.55%	12/31/2049	205,000	138,912	26,650
Energy Transfer	4.05%	03/15/2025	1,109,000	1,118,337	1,097,808
Energy Transfer	4.75%	01/15/2026	318,000	303,918	328,762
Energy Transfer	5.15%	02/01/2043	5,000,000	4,534,650	4,659,310
Energy Transfer	5.15%	03/15/2045	260,000	240,638	249,361
Enlink Midstream	4.15%	06/01/2025	770,000	564,988	747,411
Enpro Inds	5.88%	09/15/2022	1,145,000	1,152,985	1,176,488
Ensco Plc	4.70%	03/15/2021	280,000	255,904	269,338

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Ensco Plc	5.20%	03/15/2025	\$5,000,000	\$2,425,000	\$4,318,350
Ensco Plc	5.75%	10/01/2044	10,275,000	7,894,079	7,449,375
Entergy Ark	2.30%	08/01/2021	399,261	406,576	401,981
Entergy Corp New	4.00%	07/15/2022	440,000	439,380	460,098
Entergy Corp New	2.95%	09/01/2026	270,000	269,392	252,569
Entergy La LLC	5.00%	07/15/2044	325,000	331,113	323,368
Entergy La LLC 1st Mtg Bd	4.44%	01/15/2026	5,065,000	5,088,390	5,369,680
Entergy Tex	5.15%	06/01/2045	2,370,000	2,365,639	2,449,544
Enterprise Fleet	1.74%	02/22/2022	3,400,000	3,408,766	3,390,375
Enterprise Prods	6.30%	09/15/2017	1,010,000	932,856	1,041,673
Enterprise Prods	3.95%	02/15/2027	300,000	301,296	307,318
Enterprise Prods	6.13%	10/15/2039	320,000	363,857	363,750
Enterprise Prods	5.10%	02/15/2045	161,000	170,676	169,798
Enterprise Prods Fixed	4.90%	05/15/2046	50,000	49,818	51,325
EOG Res	4.15%	01/15/2026	377,000	402,795	394,529
EOG Res Fixed	3.90%	04/01/2035	105,000	104,550	99,438
Ep Energy LLC (fka Everest Acquisition Llc) Term Loan	0.00%	06/30/2021	1,000,000	990,000	1,043,750
Epr Pptys	5.25%	07/15/2023	3,000,000	2,986,380	3,118,035
Epr Pptys	4.50%	04/01/2025	3,000,000	2,989,140	2,963,544
Epr Pptys	4.75%	12/15/2026	165,000	162,408	163,388
Equifax	6.30%	07/01/2017	760,000	803,882	777,191
Equinix	4.88%	04/01/2020	830,000	830,000	854,900
Equinix	5.38%	01/01/2022	1,020,000	1,020,000	1,071,000
Equinix	5.38%	04/01/2023	1,310,000	1,314,581	1,359,125
Equinix	5.75%	01/01/2025	755,000	779,886	788,975
Equinix	5.88%	01/15/2026	2,125,000	2,140,638	2,236,562
Equitable Res	5.15%	03/01/2018	650,000	697,184	670,078
Ethiopian Leasing	1.51%	10/03/2024	350,000	336,875	339,696
Ethiopian Leasing	2.65%	05/12/2026	771,292	771,292	778,141
Evolution Escr	7.50%	03/15/2022	248,000	179,180	231,260
Exelon Corp	2.45%	04/15/2021	15,000	14,996	14,820
Exelon Corp	3.40%	04/15/2026	35,000	34,979	34,341
Exelon Corp	5.63%	06/15/2035	302,000	318,372	334,168
Exelon Corp	4.95%	06/15/2035	97,000	106,790	102,908
Exelon Generation	5.60%	06/15/2042	70,000	75,800	64,810
Exeter Automobile	2.84%	03/16/2020	310,000	311,199	311,313
Exeter Automobile	2.84%	08/16/2021	800,000	799,856	796,848
Exide Technologies	11.00%	04/30/2020	3,348,459	3,038,626	2,611,798
Exide Technologies	7.00%	04/30/2025	4,758,407	3,852,311	2,474,372
Exxon Mobil Corp	1.54%	02/28/2018	10,000,000	10,000,000	10,062,280
Exxon Mobil Corp	2.40%	03/06/2022	5,100,000	5,117,131	5,073,914

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Exxon Mobil Corp	2.73%	03/01/2023	\$440,000	\$439,305	\$441,497
Exxon Mobil Corp	3.04%	03/01/2026	780,000	780,521	778,943
Exxon Mobil Corp	4.11%	03/01/2046	240,000	242,907	245,826
Fed Ex Corp Pass Thru Tr 1998 1 B	6.84%	01/15/2019	2,979,405	3,396,829	3,085,770
Fed Express Corp	6.72%	01/15/2022	2,007,605	2,313,784	2,218,403
Fedex Corp	4.10%	02/01/2045	286,000	260,859	267,793
Fedex Corp	4.55%	04/01/2046	200,000	199,844	201,542
Felcor Lodging Ltd Partnership	5.63%	03/01/2023	1,905,000	1,964,806	1,943,100
Fid Natl	5.00%	10/15/2025	187,000	199,740	203,668
Fid Natl	3.00%	08/15/2026	185,000	182,948	173,702
Fifth 3rd Bancorp	2.88%	07/27/2020	685,000	686,603	692,535
Fifth Third Bk Cincinnati Ohio	2.15%	08/20/2018	206,000	209,016	207,302
Firstenergy Corp	2.75%	03/15/2018	270,000	269,973	272,453
Firstenergy Corp	4.25%	03/15/2023	1,120,000	1,098,231	1,157,850
Firstenergy Corp	7.38%	11/15/2031	5,335,000	5,859,415	6,876,271
Firstenergy Oh	1.73%	01/15/2022	100,000	98,250	99,827
Fl Pwr & Lt Co	5.95%	02/01/2038	1,050,000	1,044,288	1,345,783
Florida Pwr Corp	5.90%	03/01/2033	500,000	471,080	578,535
Florida Pwr Corp	6.40%	06/15/2038	980,000	1,173,289	1,292,150
Flowers Foods	3.50%	10/01/2026	325,000	323,287	309,361
FMC Technologies	3.45%	10/01/2022	6,300,000	6,025,824	6,302,715
Fnbc 1993 A Pass	8.08%	01/05/2018	30,001	32,476	30,365
Ford Cr Auto Owner	1.97%	04/15/2020	150,000	149,967	150,754
Ford Cr Auto Owner	2.26%	11/15/2025	920,000	924,700	927,853
Ford Cr Floorplan	2.14%	09/15/2019	250,000	252,734	250,848
Ford Cr Floorplan	1.77%	08/15/2020	1,945,000	1,944,974	1,947,847
Ford Cr Floorplan	1.75%	07/15/2021	200,000	199,974	197,853
Ford Hldgs	9.38%	03/01/2020	115,000	69,575	136,081
Ford Hldgs	9.30%	03/01/2030	760,000	854,244	1,032,671
Ford Mtr Co	7.50%	08/01/2026	400,000	505,556	482,460
Ford Mtr Co	4.35%	12/08/2026	415,000	412,636	419,357
Ford Mtr Co	4.75%	01/15/2043	570,000	555,945	541,162
Ford Mtr Co	5.29%	12/08/2046	365,000	365,000	369,741
Ford Mtr Cr Co LLC	6.63%	08/15/2017	110,000	124,025	113,348
Ford Mtr Cr Co LLC	1.72%	12/06/2017	1,245,000	1,245,000	1,244,059
Ford Mtr Cr Co LLC	1.82%	01/09/2018	7,500,000	7,500,000	7,522,058
Ford Mtr Cr Co LLC	2.38%	01/16/2018	75,000	76,268	75,335
Ford Mtr Cr Co LLC	2.94%	01/08/2019	820,000	820,000	829,358
Ford Mtr Cr Co LLC	1.81%	11/04/2019	5,000,000	5,000,000	5,015,100
Ford Mtr Cr Co LLC	8.13%	01/15/2020	590,000	707,164	680,377
Ford Mtr Cr Co LLC	3.20%	01/15/2021	1,705,000	1,703,755	1,707,488

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Ford Mtr Cr Co LLC	3.10%	05/04/2023	\$400,000	\$400,000	\$386,288
Ford Mtr Cr Co LLC	4.38%	08/06/2023	5,350,000	5,186,236	5,521,200
Ford Mtr Cr Co LLC	4.13%	08/04/2025	200,000	202,794	200,240
Ford Mtr Cr Co LLC	4.39%	01/08/2026	24,750,000	24,882,884	25,083,506
Forum Energy Technologies	6.25%	10/01/2021	2,699,000	2,653,852	2,699,000
Freeport Mcmoran	3.88%	03/15/2023	18,000,000	15,684,500	16,515,000
Freeport Mcmoran Copper & Gold	3.55%	03/01/2022	330,000	327,477	306,900
Fresb 2016 Sb14	2.59%	03/25/2026	371,321	372,116	360,775
Fresh Mkt	9.75%	05/01/2023	1,100,000	1,086,919	940,500
Frontier	10.50%	09/15/2022	2,505,000	2,511,606	2,633,506
Frontier	6.88%	01/15/2025	300,000	300,000	254,250
Frontier	11.00%	09/15/2025	636,000	645,051	656,670
Frontier Communications	9.00%	08/15/2031	5,000,000	4,930,000	4,262,500
Gap	5.95%	04/12/2021	13,300,000	14,283,750	13,996,122
Gates Global LLC	6.00%	07/15/2022	2,250,000	1,753,250	2,200,500
Gatx Corp	4.85%	06/01/2021	2,600,000	2,772,250	2,804,792
Gatx Corp	3.25%	03/30/2025	3,022,000	2,851,541	2,903,940
GCI	6.88%	04/15/2025	284,000	289,685	288,260
GE Cap Cr Card	1.83%	08/17/2020	420,000	427,448	421,140
GE Cap Cr Card Master	1.76%	09/15/2022	1,575,000	1,551,975	1,563,726
GE Cap Intl Fdg Co	2.34%	11/15/2020	14,741,000	13,301,503	14,733,969
GE Cap Intl Fdg Co	3.37%	11/15/2025	4,134,000	4,521,769	4,202,525
Gen Cable Corp	5.75%	10/01/2022	2,915,000	2,705,694	2,827,550
Gen Dynamics Corp	2.13%	08/15/2026	3,275,000	3,264,919	3,025,406
Gen Elec Cap Corp	6.00%	08/07/2019	975,000	973,908	1,077,243
Gen Elec Cap Corp	5.30%	02/11/2021	471,000	533,461	522,366
Gen Elec Cap Corp	1.96%	03/15/2023	10,480,000	10,709,722	10,616,492
Gen Elec Cap Corp Medium Term	4.65%	10/17/2021	140,000	154,654	153,572
Gen Elec Cap Corp Medium Term	1.26%	05/05/2026	2,055,000	1,940,719	1,988,254
Gen Elec Cap Corp Medium Term	6.88%	01/10/2039	1,433,000	1,519,794	2,020,447
Gen Motors Finl Co	3.20%	07/06/2021	651,000	649,809	645,569
Gen Motors Finl Fixed	3.45%	04/10/2022	1,200,000	1,195,046	1,186,722
Gen Mtrs Finl Co	3.00%	09/25/2017	130,000	130,000	131,221
Gen Mtrs Finl Co	3.25%	05/15/2018	80,000	80,000	81,048
Gen Mtrs Finl Co	6.75%	06/01/2018	1,360,000	1,399,076	1,443,707
Gen Mtrs Finl Co	3.10%	01/15/2019	2,075,000	2,054,872	2,097,022
Gen Mtrs Finl Co	4.25%	05/15/2023	110,000	110,000	111,321
Gen Mtrs Finl Co	4.00%	01/15/2025	5,000,000	4,973,900	4,878,205
General Elec Cap Corp	3.45%	05/15/2024	1,564,000	1,616,222	1,607,683
General Elec Cap Corp Medium Term	4.38%	09/16/2020	50,000	54,614	53,743
General Elec Co	3.38%	03/11/2024	4,700,000	4,828,263	4,830,796

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
General Elec Co	4.50%	03/11/2044	\$590,000	\$583,287	\$633,350
General Elec Co	5.00%	12/29/2049	506,000	-	525,076
General Motors Financial Co	3.50%	07/10/2019	1,100,000	1,100,000	1,120,080
General Mtrs Co	6.60%	04/01/2036	575,000	661,106	657,229
General Mtrs Co	6.25%	10/02/2043	1,270,000	1,407,864	1,403,958
Genesis Energy L P	5.75%	02/15/2021	620,000	615,025	626,200
Genesis Energy L P	6.75%	08/01/2022	2,375,000	2,232,928	2,467,625
Genesis Energy L P	6.00%	05/15/2023	160,000	146,386	162,800
Genesis Energy L P	5.63%	06/15/2024	250,000	221,250	245,625
Genon Escrow Corp	9.50%	10/15/2018	2,610,000	2,294,054	1,844,944
Genworth Finl	7.70%	06/15/2020	1,500,000	1,335,000	1,450,800
Geo Group	5.13%	04/01/2023	528,000	514,190	506,880
Geo Group New	6.00%	04/15/2026	10,000	8,980	9,825
Georgia Pac Corp	7.75%	11/15/2029	181,000	254,658	243,605
Georgia Pac Corp	8.88%	05/15/2031	160,000	250,525	237,066
Gilead Sciences	2.50%	09/01/2023	45,000	44,841	43,394
Gilead Sciences	3.65%	03/01/2026	1,430,000	1,425,670	1,449,930
Gilead Sciences	2.95%	03/01/2027	220,000	214,166	210,553
Gilead Sciences	4.80%	04/01/2044	265,000	282,882	275,167
Gilead Sciences	4.75%	03/01/2046	730,000	744,070	755,310
Gilead Sciences	4.15%	03/01/2047	255,000	253,172	242,200
Glp Cap L P / Glp	5.38%	04/15/2026	705,000	706,350	735,244
GM Finl Automobile	1.53%	09/20/2018	345,000	344,950	345,466
GM Finl Automobile	2.42%	07/22/2019	250,000	249,930	251,186
GM Finl Automobile	3.24%	03/20/2020	500,000	512,539	506,396
GM Finl Automobile	2.08%	03/20/2020	175,000	174,966	173,864
GNMA 2013 125 Remic Cl Ab	1.37%	11/16/2041	4,414,789	4,357,003	4,329,570
GNMA 2013 159 Cl A	1.79%	08/16/2038	2,181,504	2,158,156	2,167,898
GNMA Remic	4.57%	07/16/2044	519,173	554,623	542,409
GNMA Ser 2013 55 Cl Ac	1.65%	08/16/2048	4,724,365	4,764,900	4,593,165
Goldman Sachs	6.15%	04/01/2018	970,000	976,912	1,020,358
Goldman Sachs	2.90%	07/19/2018	40,000	40,230	40,552
Goldman Sachs	1.90%	10/23/2019	1,500,000	1,500,000	1,512,136
Goldman Sachs	2.30%	12/13/2019	240,000	240,026	239,728
Goldman Sachs	2.60%	04/23/2020	554,000	552,735	554,581
Goldman Sachs	2.04%	04/23/2020	8,000,000	8,088,640	8,076,448
Goldman Sachs	6.00%	06/15/2020	290,000	334,311	321,593
Goldman Sachs	2.24%	04/23/2021	11,803,000	11,902,572	11,959,154
Goldman Sachs	2.63%	04/25/2021	190,000	189,876	188,620
Goldman Sachs	5.25%	07/27/2021	845,000	917,063	926,112
Goldman Sachs	2.35%	11/15/2021	60,000	59,938	58,294



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Goldman Sachs	4.00%	03/03/2024	\$1,160,000	\$1,155,743	\$1,203,406
Goldman Sachs	3.85%	07/08/2024	6,870,000	7,137,382	7,012,834
Goldman Sachs	3.75%	05/22/2025	1,105,000	1,100,528	1,107,874
Goldman Sachs	4.25%	10/21/2025	15,790,000	15,966,894	16,040,129
Goldman Sachs	3.75%	02/25/2026	235,000	234,457	235,690
Goldman Sachs	3.50%	11/16/2026	1,415,000	1,404,260	1,382,434
Goldman Sachs	6.75%	10/01/2037	840,000	951,221	1,037,271
Goldman Sachs	6.25%	02/01/2041	1,910,000	1,912,357	2,367,573
Goldman Sachs	5.15%	05/22/2045	2,015,000	2,037,454	2,119,095
Goldman Sachs	4.75%	10/21/2045	760,000	753,038	802,289
Goldman Sachs	5.38%	12/29/2049	160,000	159,700	161,600
Goldman Sachs Cap II Gtd Fixed To	4.00%	06/01/2043	5,000	4,511	4,080
Goldman Sachs Group	2.38%	01/22/2018	3,320,000	3,318,606	3,339,737
Goldman Sachs Group	2.09%	04/30/2018	1,130,000	1,130,000	1,139,842
Goldman Sachs Group	7.50%	02/15/2019	3,505,000	3,948,334	3,885,576
Goldman Sachs Group	2.55%	10/23/2019	518,000	517,270	521,803
Goldman Sachs Group 6 45 05 01	6.45%	05/01/2036	50,000	59,650	59,589
Goldman Sachs Group Frn	2.64%	10/28/2027	3,300,000	3,300,000	3,364,004
Goldman Sachs Group Medium Term	2.01%	11/15/2018	11,850,000	12,051,362	11,962,646
Goldman Sachs Group Var Rt	2.54%	11/29/2023	26,800,000	27,107,915	27,630,988
Golondrina Leasing	1.82%	05/03/2025	681,507	657,927	666,214
Goodyear Tire	5.13%	11/15/2023	1,190,000	1,191,800	1,225,700
Government Natl Mtg Assn Remic	2.70%	06/16/2051	3,533,683	3,733,929	3,551,737
Grain Spectrum Fdg	3.29%	10/10/2019	472,636	472,636	470,939
Great Lakes Dredge	7.38%	02/01/2019	3,625,000	3,677,570	3,588,750
Greatbatch Ltd	9.13%	11/01/2023	179,000	181,238	178,552
Green Tree Finl Corp 1996 5 B1 8 1	8.10%	07/15/2026	7,129	2,895	159
Greenpoint Cr LLC	4.03%	03/13/2032	350,000	293,460	314,818
Greenpoint Cr LLC 2001 2 Mtg Hsg Passthru Ctf Cl I A 2	4.04%	02/20/2032	75,000	62,903	67,729
Greenpoint Manred Hsg Cont Tr	7.27%	06/15/2029	1,147,326	993,871	1,141,758
Greenpoint Manufactured Hsg Cont Tr	4.07%	02/20/2030	175,000	141,750	152,250
Greenpoint Manufactured Hsg Contract Tr	3.82%	06/19/2029	100,000	81,000	87,000
Grinding Media	7.38%	12/15/2023	1,850,000	1,894,806	1,943,610
Group 1 Automotive	5.00%	06/01/2022	1,775,000	1,791,141	1,752,812
Group 1 Automotive	5.25%	12/15/2023	585,000	585,000	579,150
GS Mtg Backed Secs	2.48%	07/25/2044	1,815,342	1,793,622	1,800,475
GS Mtg Secs Corp	1.13%	06/25/2035	626,359	352,529	621,114
GS Mtg Secs Corp	0.83%	03/25/2036	49,632	49,632	29,172
GS Mtg Secs Corp Var Rt	9.20%	02/15/2033	1,240,000	1,240,000	1,258,689
GS Mtg Secs Tr	3.48%	01/10/2045	268,984	281,134	281,505
Gscrc Coml Mtg Tr	3.45%	08/15/2032	1,100,000	1,098,281	1,104,898

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
GTE Corp	6.94%	04/15/2028	\$100,000	\$111,015	\$124,673
H & E Equip Svcs	7.00%	09/01/2022	1,170,000	1,180,953	1,231,425
Halliburton Co	3.80%	11/15/2025	905,000	906,661	919,387
Halliburton Co	4.85%	11/15/2035	100,000	102,426	105,463
Halliburton Co	5.00%	11/15/2045	413,000	441,432	445,398
Hanesbrands	4.63%	05/15/2024	1,205,000	1,206,500	1,168,850
Harley Davidson	1.34%	01/15/2021	425,000	424,969	423,112
Harman Intl Inds	4.15%	05/15/2025	500,000	485,830	516,215
Harris Corp	2.70%	04/27/2020	100,000	100,000	99,890
Harris Corp	4.85%	04/27/2035	380,000	381,695	399,243
Harris Corp	5.05%	04/27/2045	511,000	519,214	539,523
Hartford Finl Svcs Group Jr Sub	8.13%	06/15/2038	1,580,000	1,867,062	1,692,180
Hartford Finl Svcs Grp	5.13%	04/15/2022	245,000	276,948	271,750
Hawaiian Airls 2013 1b Pass Thru Tr	4.95%	01/15/2022	525,430	483,859	521,490
HCA	8.00%	10/01/2018	696,000	818,412	758,640
HCA	7.50%	02/15/2022	215,000	215,000	244,025
HCA	5.88%	03/15/2022	455,000	469,788	490,262
HCA	5.00%	03/15/2024	2,245,000	2,294,430	2,309,544
HCA	5.38%	02/01/2025	1,500,000	1,512,656	1,503,750
HCA	5.25%	04/15/2025	150,000	154,875	156,562
HCA	5.88%	02/15/2026	3,000,000	3,002,475	3,090,000
HCA	5.25%	06/15/2026	1,040,000	1,091,146	1,075,100
HCA	4.50%	02/15/2027	50,000	50,000	49,125
HCA	7.50%	11/06/2033	20,000	19,941	21,200
HCP	3.88%	08/15/2024	400,000	398,520	399,800
HCP	3.40%	02/01/2025	5,080,000	4,782,718	4,860,661
Healthsouth Corp	5.75%	11/01/2024	925,000	953,062	936,562
Healthsouth Corp	5.75%	09/15/2025	472,000	481,440	469,640
Hecla Mng Co	6.88%	05/01/2021	2,608,000	2,564,696	2,666,680
Hertz Veh Fing II	2.73%	03/25/2021	2,800,000	2,799,814	2,779,832
Hess Corp	5.80%	04/01/2047	170,000	175,227	176,429
Hewlett Packard Enterprise Co	3.60%	10/15/2020	655,000	654,817	666,341
Hewlett Packard Enterprise Co	4.90%	10/15/2025	2,890,000	2,961,297	2,973,272
Hewlett Packard Step Cpn	2.85%	10/05/2018	580,000	579,258	585,609
Hewlett Packard Step Cpn	6.35%	10/15/2045	100,000	99,932	101,010
Hexion U S Fin	8.88%	02/01/2018	873,000	794,182	868,635
Hiland Partners Lp	5.50%	05/15/2022	200,000	182,500	208,919
Hill Rom Hldgs	5.75%	09/01/2023	565,000	569,695	583,362
Hilton Worldwide Fin LLC	5.63%	10/15/2021	2,680,000	2,692,340	2,768,440
Hilton Worldwide Holdings Term Loan due 10 26 2023 Beo	0.00%	10/25/2023	691,179	690,197	698,215
Hilton Worldwide Term Ln B	0.00%	10/26/2020	50,836	50,764	51,253

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Hlth Care REIT	4.50%	01/15/2024	\$755,000	\$789,116	\$797,716
Hollyfrontier Corp	5.88%	04/01/2026	665,000	665,652	679,571
Home Depot	3.50%	09/15/2056	185,000	181,479	161,940
Honeywell Intl	2.50%	11/01/2026	460,000	454,899	435,408
Honor Automobile	2.94%	11/15/2019	720,000	719,986	720,040
Horizon Pharma	6.63%	05/01/2023	338,000	310,115	321,945
HSBC Fin Corp	6.68%	01/15/2021	1,330,000	1,536,313	1,494,975
HSBC USA	1.30%	06/23/2017	5,000,000	5,000,000	4,997,625
HSBC USA New	1.70%	03/05/2018	101,000	101,067	100,943
HSBC USA New	2.35%	03/05/2020	1,300,000	1,298,726	1,289,834
HSBC USA New	2.75%	08/07/2020	445,000	444,608	445,883
Hughes Satellite	6.50%	06/15/2019	779,000	779,000	847,162
Hughes Satellite	7.63%	06/15/2021	2,940,000	3,165,124	3,226,650
Hughes Satellite	5.25%	08/01/2026	1,050,000	1,050,000	1,029,000
Hughes Satellite	6.63%	08/01/2026	1,645,000	1,635,638	1,653,225
Hyundai Auto	2.55%	11/15/2021	600,000	606,984	605,354
Hyundai Cap Amer	2.50%	03/18/2019	85,000	84,941	85,227
I/O CMO Comm Mortgage Trust	0.96%	08/10/2048	34,919,839	2,411,922	2,097,425
I/O CMO Comm Mtg Tr	2.01%	05/15/2045	10,559,674	1,073,704	769,621
I/O CMO Core Indl Tr 2015 West Coml Mtg Passthru Ctf 144a	0.93%	02/10/2037	18,420,000	1,464,396	1,164,402
I/O CMO Federal Home Ln Mtg Corp Var Rt	1.50%	11/25/2019	21,291,683	1,196,826	637,367
I/O CMO GS Mtg Secs Tr 2013 Gc10 Cl X A	1.59%	02/10/2046	6,673,733	818,571	483,232
I/O CMO Wfrbs Coml Mtg Tr 2012 C7 Passthru Ctf Cl X A 144a	1.50%	06/15/2045	6,804,205	727,261	410,906
I/O Wfrbs Coml Mtg Tr Var Rt	1.23%	03/15/2047	4,091,470	343,213	235,648
Iasis Cap LLC / Iasis Cap Corp	8.38%	05/15/2019	159,000	162,975	138,330
Ilfc E Capital Tr II Bd 144a	4.92%	12/21/2065	460,000	458,456	404,800
IMC Global	7.38%	08/01/2018	190,000	229,476	202,576
Impac Cmb Tr 2007 A Coll Ast Backed Bd Cl M 1 144a	1.16%	05/25/2037	2,536,851	2,290,453	2,357,612
In Mich Pwr Co	4.55%	03/15/2046	690,000	741,447	715,649
Ingles Mkts	5.75%	06/15/2023	430,000	429,706	441,825
Ingram Micro Step Cpn	5.45%	12/15/2024	400,000	398,900	376,395
Intel Corp	3.70%	07/29/2025	150,000	149,776	158,213
Intel Corp	4.90%	07/29/2045	140,000	144,266	156,616
Intel Corp	4.10%	05/19/2046	2,500,000	2,485,900	2,477,942
Intl Business	2.88%	11/09/2022	470,000	468,050	473,033
Intl Lease Fin	4.63%	04/15/2021	660,000	684,750	683,925
Intl Paper Co	3.00%	02/15/2027	2,915,000	2,904,040	2,750,122
Intl Paper Co	8.70%	06/15/2038	815,000	810,990	1,178,616

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Istar	4.00%	11/01/2017	\$630,000	\$637,088	\$633,150
J P Morgan Chase & Co	2.30%	08/15/2021	80,000	80,000	78,518
J P Morgan Chase & Co Medium Term	1.70%	03/01/2018	1,885,000	1,884,510	1,884,828
J P Morgan Mtg Tr	2.88%	05/25/2045	6,442,406	6,433,347	6,403,630
Jabil Circuit	8.25%	03/15/2018	1,130,000	1,367,300	1,210,309
Jack Oh Fin LLC	6.75%	11/15/2021	1,235,000	1,235,000	1,250,438
Jcp& L Transition	6.16%	06/05/2019	147,966	170,607	149,908
Jefferies Group	6.25%	01/15/2036	2,500,000	2,515,750	2,549,648
Jefferies Group	6.50%	01/20/2043	2,000,000	1,901,980	2,057,980
Jgwpt Xxxii LLC 144a	3.61%	01/17/2073	1,553,896	1,562,636	1,475,864
Johnson & Johnson	3.70%	03/01/2046	80,000	79,469	78,829
Jones Energy Hldgs LLC / Jones Energy Fin Corp	6.75%	04/01/2022	525,000	532,293	500,062
JP Morgan Chase	1.84%	03/22/2019	3,460,000	3,495,853	3,483,843
JP Morgan Chase	2.20%	10/22/2019	900,000	898,092	903,614
JP Morgan Chase	2.75%	06/23/2020	850,000	848,538	857,687
JP Morgan Chase	2.09%	10/29/2020	5,000,000	5,097,500	5,090,505
JP Morgan Chase	2.41%	03/01/2021	12,990,000	13,417,653	13,389,962
JP Morgan Chase	4.35%	08/15/2021	130,000	132,905	139,073
JP Morgan Chase	4.50%	01/24/2022	415,000	438,744	447,549
JP Morgan Chase	3.25%	09/23/2022	160,000	162,294	161,806
JP Morgan Chase	2.70%	05/18/2023	455,000	453,790	445,167
JP Morgan Chase	3.63%	05/13/2024	430,000	427,893	437,390
JP Morgan Chase	3.90%	07/15/2025	810,000	855,545	832,906
JP Morgan Chase	3.20%	06/15/2026	410,000	422,111	401,289
JP Morgan Chase	2.95%	10/01/2026	1,830,000	1,835,195	1,746,713
JP Morgan Chase	4.13%	12/15/2026	175,000	174,556	178,615
JP Morgan Chase	4.95%	06/01/2045	760,000	757,738	810,395
JP Morgan Chase	7.90%	04/29/2049	3,750,000	3,747,750	3,883,125
JP Morgan Chase	6.10%	10/29/2049	600,000	600,000	607,125
JP Morgan Chase	5.30%	12/29/2049	450,000	461,812	459,252
JP Morgan Chase & Co	1.78%	01/25/2018	5,360,000	5,420,064	5,395,028
JP Morgan Chase & Co	1.84%	01/23/2020	5,000,000	5,053,950	5,055,090
JP Morgan Chase & Co	2.05%	06/07/2021	11,000,000	11,093,043	11,164,340
JP Morgan Chase & Co	3.88%	09/10/2024	495,000	491,764	500,859
JP Morgan Chase & Co	4.25%	10/01/2027	2,028,000	2,073,635	2,083,624
JP Morgan Chase & Co	6.40%	05/15/2038	7,700,000	8,503,649	9,977,537
JP Morgan Chase & Co	5.63%	08/16/2043	295,000	314,573	338,523
JP Morgan Chase & Fixed	2.25%	01/23/2020	431,000	426,856	429,985
Jpmbb Coml Mtg	4.42%	11/15/2045	790,000	832,636	846,446
Jpmbb Coml Mtg	4.20%	09/15/2047	640,000	685,100	675,917
Jpmbb Coml Mtg	3.49%	01/15/2048	150,000	157,770	153,971

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Jpmbb Coml Mtg	3.82%	07/15/2048	\$750,000	\$772,496	\$781,757
Jpmbb Coml Mtg	3.77%	12/15/2048	360,000	399,488	374,076
Jpmbb Coml Mtg Secs Tr 2014 C24 Cl As	3.91%	11/15/2047	1,130,000	1,163,892	1,171,470
Juniper Networks	4.35%	06/15/2025	50,000	52,118	50,419
Juniper Networks	5.95%	03/15/2041	1,500,000	1,480,350	1,534,288
Kaiser Alum Corp	5.88%	05/15/2024	44,000	45,760	45,540
Kansas City Southn	3.13%	06/01/2026	5,675,000	5,708,847	5,404,910
Kehe Distrs LLC	7.63%	08/15/2021	1,465,000	1,493,438	1,457,675
Kemet Corp	10.50%	05/01/2018	1,986,000	1,992,552	1,983,518
Kerr Mcgee Corp	6.95%	07/01/2024	487,000	542,600	574,559
Kerr Mcgee Corp	7.88%	09/15/2031	1,300,000	1,462,911	1,664,677
Keycorp Medium Term	2.90%	09/15/2020	250,000	249,955	252,963
Keycorp Medium Term	5.10%	03/24/2021	550,000	632,121	601,444
Keycorp Student Ln Tr 2004 A Asset Backed	1.13%	10/27/2042	791,261	688,397	731,668
Keysight	4.55%	10/30/2024	500,000	499,830	494,985
KFC Hldg Co	5.00%	06/01/2024	1,745,000	1,767,950	1,782,081
Kinder Morgan	3.50%	03/01/2021	210,000	213,141	213,200
Kinder Morgan	4.25%	09/01/2024	425,000	406,594	434,029
Kinder Morgan	4.30%	06/01/2025	3,175,000	2,948,790	3,268,875
Kinder Morgan	6.55%	09/15/2040	20,000	23,199	21,993
Kinder Morgan	5.40%	09/01/2044	370,000	357,978	368,794
Kinder Morgan	5.05%	02/15/2046	245,000	230,320	242,527
Kinder Morgan Energy Partners	5.00%	08/15/2042	270,000	229,709	258,044
Kindred Healthcare	8.00%	01/15/2020	285,000	284,950	283,575
Kla Tencor Corp	4.65%	11/01/2024	19,000	20,569	20,114
KLX	5.88%	12/01/2022	2,745,000	2,730,912	2,827,350
Kohls Corp	4.25%	07/17/2025	400,000	397,278	402,283
Koppers Pa	7.88%	12/01/2019	1,135,000	1,124,887	1,150,606
Kraft Foods Group	3.50%	06/06/2022	800,000	792,800	813,577
Kraft Heinz Foods	1.60%	06/30/2017	135,000	135,246	135,108
Kraft Heinz Foods	2.00%	07/02/2018	7,500,000	7,570,050	7,501,688
Kraft Heinz Foods	3.00%	06/01/2026	230,000	216,607	215,933
Kraft Heinz Foods	4.38%	06/01/2046	270,000	289,024	254,064
Kroger Co	6.15%	01/15/2020	90,000	91,592	99,632
Kroger Co	2.95%	11/01/2021	75,000	74,299	75,466
Kroger Co	3.88%	10/15/2046	2,250,000	2,249,168	2,048,335
L Brands	5.63%	10/15/2023	453,000	481,462	488,108
L Brands	6.75%	07/01/2036	2,150,000	2,148,500	2,176,875
L3 Technologies	3.85%	12/15/2026	450,000	447,700	447,306
Lab Corp Amer	3.75%	08/23/2022	1,500,000	1,541,790	1,539,262
Lab Corp Amer	3.60%	02/01/2025	150,000	149,775	149,343

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Ladder Cap Fin	7.38%	10/01/2017	\$1,075,000	\$1,090,775	\$1,075,000
Ladder Cap Fin	5.88%	08/01/2021	1,855,000	1,764,131	1,762,250
Lam Resh Corp	2.80%	06/15/2021	92,000	92,621	91,504
Lam Resh Corp	3.80%	03/15/2025	79,000	79,155	79,086
Lamar Media Corp	5.88%	02/01/2022	140,000	140,000	144,200
Lamar Media Corp	5.38%	01/15/2024	1,445,000	1,453,388	1,495,575
Lamar Media Corp	5.75%	02/01/2026	600,000	600,000	631,500
Lamb Weston Hldgs	4.63%	11/01/2024	595,000	595,000	596,488
Lamb Weston Hldgs	4.88%	11/01/2026	440,000	440,000	435,325
Landrys	6.75%	10/15/2024	1,000,000	1,023,750	1,015,000
Lear Corp	5.25%	01/15/2025	500,000	538,875	525,625
Lennar Corp	4.75%	05/30/2025	675,000	673,875	658,125
Leucadia Natl Corp	6.63%	10/23/2043	3,000,000	3,120,150	2,927,991
Level 3	5.75%	12/01/2022	605,000	617,100	621,638
Level 3 Fing	5.38%	05/01/2025	670,000	670,000	683,400
Levi Strauss & Co	5.00%	05/01/2025	320,000	320,800	320,000
Lg& E & Ku Energy LLC	3.75%	11/15/2020	665,000	704,046	691,642
Limited Brands	8.50%	06/15/2019	350,000	368,375	402,500
Limited Brands	6.63%	04/01/2021	2,310,000	2,497,125	2,592,975
Limited Brands	5.63%	02/15/2022	46,000	48,990	49,105
Limited Brands	6.95%	03/01/2033	9,000,000	8,657,500	9,000,000
Lincoln Natl Corp	6.25%	02/15/2020	65,000	72,355	71,787
Lincoln Natl Corp	3.63%	12/12/2026	295,000	294,652	294,313
Lockheed Martin	3.10%	01/15/2023	90,000	90,334	90,984
Lockheed Martin	3.55%	01/15/2026	1,285,000	1,323,290	1,312,900
Lockheed Martin	4.50%	05/15/2036	394,000	422,727	418,893
Lockheed Martin	4.70%	05/15/2046	471,000	485,023	512,319
Louisiana Pac Corp	4.88%	09/15/2024	43,000	41,764	41,710
Lowes Cos	2.50%	04/15/2026	150,000	149,316	142,450
Lowes Cos	4.25%	09/15/2044	43,000	42,884	43,612
Lowes Cos	3.70%	04/15/2046	146,000	145,188	136,283
Lstar Coml Mtg Tr	2.73%	04/20/2048	3,078,211	3,078,155	3,078,057
Lyondellbasell	5.00%	04/15/2019	630,000	630,000	665,691
M& T Bk Auto	2.16%	03/15/2019	550,000	553,266	550,527
Ma Inst Tech	4.68%	07/01/2114	290,000	290,000	291,925
Ma Mut Life Ins Co	7.63%	11/15/2023	465,000	592,047	552,194
Magellan Midstream	5.15%	10/15/2043	540,000	547,558	561,251
Mallinckrodt Intl	4.75%	04/15/2023	5,470,000	4,987,512	4,758,900
Manitowoc	9.50%	02/15/2024	44,000	50,050	50,710
Marathon Pete Corp	4.75%	09/15/2044	360,000	356,718	319,143
Mariposa Borrower Sr Cash Pay	8.00%	10/15/2021	1,250,000	1,018,750	928,125

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Marsh & McLennan	3.50%	03/10/2025	\$22,000	\$22,852	\$22,150
Marsh & McLennan Fixed	3.75%	03/14/2026	64,000	65,137	65,200
Masco Corp	4.45%	04/01/2025	186,000	188,325	188,790
Mastec	4.88%	03/15/2023	470,000	402,332	459,425
Matador Res Co	6.88%	04/15/2023	645,000	680,475	677,250
Match Group	6.75%	12/15/2022	3,690,000	3,539,092	3,892,950
Match Group	6.38%	06/01/2024	295,000	295,000	311,225
May Dept Stores Co	8.50%	06/01/2019	625,000	700,250	685,569
May Dept Stores Co	6.70%	09/15/2028	4,250,000	4,742,784	4,611,594
Mcdonalds Corp	3.70%	01/30/2026	630,000	627,959	641,401
Mcdonalds Corp Fixed	4.60%	05/26/2045	140,000	139,955	144,558
Mcdonalds Corp Medium Term	5.35%	03/01/2018	450,000	449,964	468,958
Medtronic	2.50%	03/15/2020	520,000	538,606	525,819
Medtronic	1.76%	03/15/2020	8,000,000	8,116,880	8,078,944
Medtronic	3.13%	03/15/2022	140,000	139,572	143,039
Medtronic	3.63%	03/15/2024	200,000	208,856	208,130
Medtronic	3.50%	03/15/2025	751,000	768,535	773,315
Medtronic	4.38%	03/15/2035	270,000	299,319	285,641
Mens Wearhouse	7.00%	07/01/2022	4,621,000	4,442,391	4,528,580
Mercedes Benz	1.28%	05/15/2020	2,117,000	2,117,000	2,123,766
Mercedes Benz Auto	1.52%	03/15/2019	525,000	524,924	525,904
Merck & Co	2.35%	02/10/2022	2,500,000	2,541,650	2,482,478
Merck & Co Fl Rt Bnds	1.26%	02/10/2020	10,000,000	10,054,050	10,052,030
Merck & Co New Fixed	2.75%	02/10/2025	360,000	359,406	353,470
Meritage Homes	7.00%	04/01/2022	280,000	280,000	303,100
Meritor	6.75%	06/15/2021	970,000	812,600	991,825
Meritor	6.25%	02/15/2024	680,000	552,475	666,400
Merrill Lynch & Co	6.88%	11/15/2018	1,750,000	1,910,685	1,902,833
Merrill Lynch & Co	7.75%	05/14/2038	170,000	231,022	234,057
Merrill Lynch & Co Medium Term	6.40%	08/28/2017	200,000	217,344	206,133
Merrill Lynch & Co Medium Term	6.88%	04/25/2018	149,000	162,493	158,374
Merrill Lynch & Co Sub	5.70%	05/02/2017	570,000	627,484	577,767
Merrill Lynch Mtg	5.83%	06/12/2050	1,366,190	1,473,670	1,378,880
Metlife	4.75%	02/08/2021	570,000	569,858	619,850
Metlife	4.37%	09/15/2023	415,000	433,443	446,582
Metlife	6.40%	12/15/2036	385,000	418,206	415,800
Metlife	5.88%	02/06/2041	180,000	177,451	218,655
Metlife	4.05%	03/01/2045	105,000	99,637	100,690
Metlife	4.60%	05/13/2046	330,000	329,965	347,402
Metropcs Wireless	6.63%	11/15/2020	480,000	492,000	490,800
MGIC Invt Corp Wis	5.75%	08/15/2023	1,480,000	1,505,800	1,542,900

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
MGM Resorts Intl	7.75%	03/15/2022	\$127,000	\$138,940	\$146,050
MGM Resorts Intl	6.00%	03/15/2023	1,250,000	1,340,625	1,350,000
MGM Resorts Intl	4.63%	09/01/2026	43,000	43,000	41,388
Micron Tech	5.88%	02/15/2022	1,140,000	977,550	1,188,450
Micron Technology	5.50%	02/01/2025	2,580,000	2,397,094	2,567,100
Microsoft Corp	1.55%	08/08/2021	260,000	259,727	252,177
Microsoft Corp	2.65%	11/03/2022	625,000	624,800	628,636
Microsoft Corp	2.00%	08/08/2023	335,000	333,998	320,194
Microsoft Corp	3.13%	11/03/2025	1,815,000	1,814,528	1,835,272
Microsoft Corp	2.40%	08/08/2026	5,675,000	5,651,248	5,361,155
Microsoft Corp	4.20%	11/03/2035	7,000,000	6,980,260	7,366,135
Microsoft Corp	3.45%	08/08/2036	40,000	39,834	38,014
Microsoft Corp	4.45%	11/03/2045	470,000	490,144	500,747
Microsoft Corp	3.70%	08/08/2046	1,610,000	1,605,774	1,515,759
Microsoft Corp	3.95%	08/08/2056	260,000	253,513	245,565
Mid State Tr XI	4.86%	07/15/2038	143,120	138,827	151,832
Midamerican Energy	6.50%	09/15/2037	230,000	306,268	299,386
Midamerican Energy	5.15%	11/15/2043	250,000	261,131	280,695
Midcontinent	6.70%	09/15/2019	5,725,000	5,982,781	6,011,250
Mirant	10.06%	12/30/2028	974,294	996,216	830,586
Mobile Mini	5.88%	07/01/2024	150,000	155,250	155,250
Molex Electr	3.90%	04/15/2025	750,000	743,340	737,776
Molina Healthcare	5.38%	11/15/2022	1,395,000	1,403,754	1,415,925
Molson Coors	3.50%	05/01/2022	120,000	120,259	123,525
Molson Coors	3.00%	07/15/2026	120,000	119,814	113,437
Molson Coors	4.20%	07/15/2046	615,000	574,195	573,380
Monsanto Co New	3.38%	07/15/2024	416,000	409,700	414,194
Monsanto Co New	4.40%	07/15/2044	90,000	83,696	86,985
Morgan Stanley	4.75%	03/22/2017	210,000	209,622	211,582
Morgan Stanley	1.60%	01/05/2018	5,000,000	5,000,000	5,019,300
Morgan Stanley	2.20%	12/07/2018	285,000	284,781	286,049
Morgan Stanley	2.65%	01/27/2020	335,000	334,705	336,578
Morgan Stanley	2.80%	06/16/2020	1,660,000	1,658,008	1,673,585
Morgan Stanley	5.75%	01/25/2021	2,745,000	2,876,279	3,045,786
Morgan Stanley	2.50%	04/21/2021	145,000	144,513	143,424
Morgan Stanley	4.88%	11/01/2022	15,400,000	15,739,083	16,504,781
Morgan Stanley	3.75%	02/25/2023	935,000	923,120	960,380
Morgan Stanley	2.28%	10/24/2023	15,445,000	15,492,870	15,616,609
Morgan Stanley	3.88%	04/29/2024	4,655,000	4,831,017	4,774,028
Morgan Stanley	4.00%	07/23/2025	1,150,000	1,191,891	1,178,770
Morgan Stanley	5.00%	11/24/2025	1,880,000	1,961,572	2,008,380



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Morgan Stanley	3.88%	01/27/2026	\$2,780,000	\$2,996,062	\$2,808,095
Morgan Stanley	3.13%	07/27/2026	485,000	483,857	463,357
Morgan Stanley	3.95%	04/23/2027	315,000	317,333	311,821
Morgan Stanley	6.38%	07/24/2042	17,955,000	23,286,411	23,075,173
Morgan Stanley	5.45%	12/29/2049	750,000	737,812	742,500
Morgan Stanley Baml Trust	3.05%	04/15/2048	595,000	600,942	589,802
Morgan Stanley Bk	3.21%	02/15/2046	135,000	139,042	135,708
Morgan Stanley Bk	4.46%	08/15/2047	600,000	640,523	624,958
Morgan Stanley Bk	3.10%	12/15/2047	110,000	114,366	112,831
Morgan Stanley Bk	3.33%	12/15/2047	470,000	484,079	482,076
Morgan Stanley Cap	3.47%	08/11/2029	2,215,000	2,281,346	2,295,770
Morgan Stanley Cap	5.66%	04/15/2049	900,296	978,721	906,710
Morgan Stanley Cap	3.05%	11/15/2049	430,000	442,885	424,401
Morgan Stanley Cap	6.09%	12/12/2049	2,393,000	2,297,280	2,192,790
Morgan Stanley Fixed	1.88%	01/05/2018	405,000	407,637	405,603
Morgan Stanley Fixed	3.70%	10/23/2024	80,000	79,861	80,953
Morgan Stanley Global Medium Term	6.63%	04/01/2018	1,760,000	1,566,400	1,861,249
Motorola Solutions	4.00%	09/01/2024	79,000	77,646	79,092
Motorola Solutions	5.50%	09/01/2044	5,000,000	5,017,683	4,780,190
MP Environmental	5.23%	07/15/2019	2,468,225	2,468,225	2,568,435
MPH Acqstn Hldgs	7.13%	06/01/2024	3,095,000	3,130,800	3,257,797
Mplx Lp	5.50%	02/15/2023	2,120,000	2,000,086	2,205,559
Mplx Lp	4.50%	07/15/2023	355,000	364,704	360,544
Mplx Lp	4.88%	12/01/2024	1,865,000	1,611,869	1,920,379
Mplx Lp	4.88%	06/01/2025	3,065,000	2,939,414	3,151,271
Mpt Oper	5.25%	08/01/2026	185,000	185,000	181,300
Mpt Oper Partnership L P / Mpt Fin Corp	6.38%	02/15/2022	1,326,000	1,352,520	1,374,068
Murphy Oil Corp	6.88%	08/15/2024	767,000	786,525	816,855
Murphy Oil Corp Step Cpn	4.70%	12/01/2022	117,000	98,426	113,161
Murphy Oil USA	6.00%	08/15/2023	1,495,000	1,557,921	1,558,538
Mylan	5.40%	11/29/2043	210,000	229,270	196,655
N Shore Long Is	6.15%	11/01/2043	715,000	868,217	887,853
N W Airs Pass	7.69%	04/01/2017	643,315	668,243	652,160
Nabors Ind	4.63%	09/15/2021	107,000	98,312	108,768
National City Corp	6.88%	05/15/2019	55,000	55,539	60,538
Nationstar Mtg LLC	7.88%	10/01/2020	1,175,000	1,185,586	1,216,125
Nationstar Mtg LLC / Nationstar Cap Corp	9.63%	05/01/2019	270,000	278,325	282,488
Natl Collegiate	1.04%	04/25/2029	132,766	127,535	132,193
Natl Collegiate	1.11%	03/25/2033	13,470,000	8,637,638	11,015,214
Natl Finl Partners	9.00%	07/15/2021	1,100,000	1,120,653	1,160,500
Natl Rural Utils	10.38%	11/01/2018	3,585,000	4,771,112	4,134,319

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Natl Rural Utils	3.05%	02/15/2022	\$769,000	\$799,682	\$786,040
Natl Semiconductor	6.60%	06/15/2017	100,000	104,441	102,485
Navios Maritime	8.13%	11/15/2021	360,000	343,440	306,000
Navios Maritime	7.38%	01/15/2022	365,000	249,650	219,000
Navistar Intl Corp	8.25%	11/01/2021	1,080,000	1,077,300	1,090,800
Nbcuniversal Enterprise Gtd	1.57%	04/15/2018	9,000,000	9,073,971	9,055,359
Nbcuniversal Media	5.15%	04/30/2020	135,000	148,326	147,626
Nbcuniversal Media	4.45%	01/15/2043	300,000	302,082	306,560
Nbd Bk N A Det Mich	8.25%	11/01/2024	380,000	487,453	486,137
NBTY Bnds 144a	7.63%	05/15/2021	2,890,000	2,896,250	2,991,150
NCR Corp New	6.38%	12/15/2023	1,500,000	1,545,042	1,612,500
Ncua Gtd	1.00%	12/07/2020	275,214	275,214	274,611
Neiman Marcus Group Neiman Marcus Group Other Term Ln	0.00%	10/25/2020	1,148,193	1,128,100	997,885
Netapp	3.25%	12/15/2022	200,000	200,720	198,090
Netflix	5.38%	02/01/2021	120,000	125,700	129,000
Netflix	5.50%	02/15/2022	1,800,000	1,824,969	1,939,500
Netflix	5.75%	03/01/2024	1,765,000	1,870,262	1,888,550
Neustar	4.50%	01/15/2023	3,290,000	3,096,981	3,364,025
Nevada Pwr Co	6.50%	08/01/2018	4,395,000	5,110,814	4,725,908
New Enterprise Stone & Lime Co	11.00%	09/01/2018	1,730,000	1,665,629	1,725,675
Newell Brands	3.15%	04/01/2021	300,000	300,558	305,309
Newell Brands	3.85%	04/01/2023	896,000	932,654	929,427
Newell Brands	4.20%	04/01/2026	480,000	508,484	501,014
Newfield Expl Co	5.75%	01/30/2022	500,000	530,250	526,875
Newfield Expl Co	5.63%	07/01/2024	1,415,000	1,439,344	1,475,138
Nielsen Fin LLC / Nielsen Fin Co	4.50%	10/01/2020	1,415,000	1,413,851	1,439,762
Noble Energy	8.25%	03/01/2019	1,280,000	1,273,971	1,437,830
Noble Energy	5.25%	11/15/2043	270,000	269,219	275,026
Noble Energy	5.05%	11/15/2044	2,970,000	2,774,885	2,978,756
Norfolk Southn	2.90%	06/15/2026	165,000	158,879	158,779
Norfolk Southn Corp	2.90%	02/15/2023	5,659,000	5,691,596	5,624,135
Northeastern Univ Bd	5.28%	03/01/2032	215,000	219,659	231,013
Northern Tr Corp	4.60%	12/29/2049	530,000	530,000	504,162
Northrop Grumman	3.25%	08/01/2023	610,000	626,593	621,867
Northrop Grumman Corp	3.85%	04/15/2045	315,000	285,103	298,816
Novastar Mtg Fdg	1.32%	02/25/2034	2,193,638	2,045,567	2,027,237
Nustar Logistics L	4.80%	09/01/2020	2,500,000	2,487,500	2,506,250
Nustar Logistics L	6.75%	02/01/2021	1,160,000	1,102,050	1,252,800
Nustar Logistics L Step Cpn	8.15%	04/15/2018	3,585,000	4,014,829	3,826,988
Nvidia Corp	2.20%	09/16/2021	275,000	274,456	268,428
Nvidia Corp	3.20%	09/16/2026	635,000	633,903	610,526

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Oasis Pete	6.88%	03/15/2022	\$920,000	\$931,050	\$943,000
Oasis Pete New	6.88%	01/15/2023	123,000	119,573	126,075
Occidental Pete	3.13%	02/15/2022	450,000	442,230	459,946
Occidental Pete	3.40%	04/15/2026	460,000	458,951	463,470
Occidental Pete	3.00%	02/15/2027	350,000	348,949	338,651
Occidental Pete	4.63%	06/15/2045	260,000	258,385	270,532
Occidental Pete	4.40%	04/15/2046	140,000	138,705	142,469
Occidental Pete	4.10%	02/15/2047	510,000	509,014	496,761
Ohio Pwr Co	6.60%	02/15/2033	358,000	462,556	440,103
Old Rep Intl Corp	3.88%	08/26/2026	165,000	164,701	156,950
Olin Corp	5.50%	08/15/2022	100,000	103,250	103,000
Omega Healthcare	4.38%	08/01/2023	100,000	99,739	99,020
Omega Healthcare	5.88%	03/15/2024	750,000	795,825	773,705
Optimas Oe	8.63%	06/01/2021	805,000	774,654	635,950
Option One Mtg Ln Tr 2003 1 Cl A 2	1.60%	02/25/2033	87,277	78,604	83,763
Oracle Corp	1.20%	10/15/2017	960,000	958,339	960,228
Oracle Corp	2.40%	09/15/2023	4,000,000	4,021,840	3,875,204
Oracle Corp	3.40%	07/08/2024	207,000	208,696	210,914
Oracle Corp	2.65%	07/15/2026	300,000	298,872	284,763
Oracle Corp	4.30%	07/08/2034	1,425,000	1,530,526	1,473,427
Oracle Corp	4.50%	07/08/2044	220,000	219,641	224,618
Oracle Corp	4.00%	07/15/2046	660,000	665,477	631,287
Oracle Corp	4.38%	05/15/2055	780,000	776,482	775,804
Orbital Atk	5.25%	10/01/2021	315,000	322,875	327,167
Orbital Atk	5.50%	10/01/2023	1,495,000	1,526,500	1,539,850
Origen Manufactured Hsg Contract Tr 2006 A Cl A2	2.38%	10/15/2037	2,284,921	1,462,350	2,068,889
Overseas Pvt Invt Zero Cpn	0.00%	11/13/2019	1,360,000	1,360,000	1,425,457
Owens Corning New	7.00%	12/01/2036	2,000,000	1,960,460	2,371,308
Pac Gas & Elec Co	8.25%	10/15/2018	230,000	309,152	255,330
Pac Gas & Elec Co	6.05%	03/01/2034	1,450,000	1,827,378	1,814,629
Pac Gas & Elec Co	5.80%	03/01/2037	380,000	376,565	463,589
Pacific Bell	7.13%	03/15/2026	5,160,000	6,697,009	6,264,090
Pacificorp	5.75%	04/01/2037	565,000	724,460	692,163
Pacificorp	4.10%	02/01/2042	790,000	812,649	793,353
Packaging Corp	3.65%	09/15/2024	275,000	273,210	276,129
Parsley Energy LLC	6.25%	06/01/2024	314,000	319,420	330,422
Party Cy Holdings (party Cy Corporation) 2016 Replacement	0.00%	08/19/2022	1,059,119	1,061,767	1,064,911
PDC Energy	7.75%	10/15/2022	2,065,000	2,158,685	2,199,225
Penske Automotive	5.75%	10/01/2022	1,060,000	1,060,000	1,091,800
Penske Automotive	5.50%	05/15/2026	585,000	585,000	577,688

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Penta Aircraft	2.65%	11/25/2025	\$600,991	\$607,963	\$606,845
Pepco Hldgs LLC	7.45%	08/15/2032	620,000	810,477	754,918
Pepsico	2.38%	10/06/2026	470,000	469,915	444,936
Pepsico	3.45%	10/06/2046	180,000	178,535	163,978
Perrigo Fin Plc	4.90%	12/15/2044	3,000,000	2,852,880	2,755,545
Perrigo Fin Unltd	3.50%	03/15/2021	200,000	199,816	202,086
Perrigo Fin Unltd	4.38%	03/15/2026	200,000	199,502	200,204
Petsmart Term Loan B	0.00%	03/11/2022	1,197,839	1,200,834	1,201,514
Pfizer	3.40%	05/15/2024	130,000	132,002	134,372
Pfizer	7.20%	03/15/2039	1,000,000	999,420	1,444,487
Pfizer	4.40%	05/15/2044	400,000	411,736	422,502
Pfizer	4.13%	12/15/2046	455,000	454,208	462,854
Philip Morris Intl	2.90%	11/15/2021	910,000	897,770	922,205
Philip Morris Intl	2.50%	08/22/2022	420,000	415,262	410,955
Philip Morris Intl	4.50%	03/20/2042	150,000	146,332	153,064
Philip Morris Intl	4.25%	11/10/2044	190,000	187,771	187,608
Phillips 66	4.90%	10/01/2046	660,000	659,148	633,789
Pinnacle Foods Fin	4.88%	05/01/2021	500,000	487,500	515,000
Pioneer Nat Res Co	6.88%	05/01/2018	1,345,000	1,634,424	1,427,895
Pk Oh Inds Oh	8.13%	04/01/2021	100,000	102,250	103,250
Plains All Amern	3.65%	06/01/2022	405,000	418,114	407,235
Plains All Amern	3.60%	11/01/2024	55,000	53,291	52,663
Plains All Amern	4.50%	12/15/2026	80,000	79,773	81,156
PNC Fdg Corp	3.30%	03/08/2022	290,000	280,420	298,130
PNC Pfd Fdg Tr II	2.19%	03/29/2049	800,000	760,400	772,000
Poinsettia Fin Ltd	6.63%	06/17/2031	400,000	400,000	402,496
Polyone Corp	5.25%	03/15/2023	500,000	500,000	507,500
PPL Cap Fdg	3.10%	05/15/2026	340,000	339,565	325,271
PPL Energy Sup LLC	6.50%	05/01/2018	1,000,000	975,000	1,032,500
President	3.30%	07/15/2056	175,000	173,702	153,901
President & Fellows Harvard College	3.15%	07/15/2046	91,000	90,845	81,418
Prestige Auto	2.98%	11/16/2020	200,000	199,952	202,092
Prestige Auto	2.19%	11/15/2022	600,000	599,897	595,127
Prestige Brands	6.38%	03/01/2024	1,100,000	1,164,206	1,155,000
Priceline Group	3.60%	06/01/2026	320,000	322,019	316,481
Pride Intl	8.50%	06/15/2019	330,000	324,575	367,950
Prin Finl Group	3.13%	05/15/2023	100,000	100,834	99,454
Prin Finl Group	3.10%	11/15/2026	71,000	70,896	68,625
Prin Finl Group	4.63%	09/15/2042	25,000	27,241	25,893
Prin Finl Group	4.30%	11/15/2046	185,000	184,782	181,258
Prologis L P	4.25%	08/15/2023	260,000	269,602	276,005

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Prologis L P	3.75%	11/01/2025	\$690,000	\$689,133	\$707,024
Protective Life	7.38%	10/15/2019	630,000	726,222	713,554
Provident Fdg	6.75%	06/15/2021	670,000	670,000	673,350
Prudential Financial	2.30%	08/15/2018	100,000	101,131	100,837
Prudential Finl	8.88%	06/15/2038	675,000	810,362	729,000
Prudential Finl Dtd 06 21 2010	5.38%	06/21/2020	980,000	974,022	1,073,446
Prudential Finl Med Trm	6.63%	12/01/2037	845,000	1,069,114	1,074,203
PTC	6.00%	05/15/2024	2,445,000	2,485,850	2,579,475
Pub Svc Co N Mex	7.95%	05/15/2018	1,495,000	1,489,600	1,613,930
Pub Svc Elec Gas Co Secd Medium Term Tranche # Tr 00015	5.70%	12/01/2036	700,000	697,033	862,460
Puget Energy New	6.50%	12/15/2020	4,175,000	4,809,099	4,706,849
Puget Energy New	6.00%	09/01/2021	125,000	135,046	139,992
Puget Energy New	5.63%	07/15/2022	850,000	914,571	941,230
Pultegroup	5.50%	03/01/2026	2,435,000	2,511,350	2,416,738
Pvtpl 1211 Ave Of The Amers Tr 2015 1211 Cl A 1a2	3.90%	08/10/2035	1,480,000	1,524,391	1,549,920
Pvtpl Abs American Homes 4 Rent	1.74%	06/17/2031	2,071,121	2,041,915	2,063,775
Pvtpl ACI Worldwide	6.38%	08/15/2020	4,130,000	4,320,375	4,248,738
Pvtpl Activision Blizzard	6.13%	09/15/2023	300,000	315,691	328,233
Pvtpl Adient Global Hldgs Ltd	4.88%	08/15/2026	1,945,000	1,958,075	1,906,100
Pvtpl Ahern Rentals	7.38%	05/15/2023	328,000	272,852	275,520
Pvtpl Aig Sunamerica Global Fing X	6.90%	03/15/2032	445,000	588,379	567,719
Pvtpl Air 2 US Enhanced Equip	8.03%	10/01/2020	127,781	113,857	134,170
Pvtpl Alcoa Nederland Hldg B V	6.75%	09/30/2024	1,095,000	1,111,625	1,188,075
Pvtpl Aleris Intl	9.50%	04/01/2021	1,260,000	1,277,231	1,351,350
Pvtpl Altice US Fin I Corp	5.38%	07/15/2023	1,635,000	1,630,106	1,696,312
Pvtpl American Tower Tr I 144a	3.07%	03/15/2048	5,165,000	5,208,585	5,119,135
Pvtpl Amgen	4.56%	06/15/2048	2,850,000	2,920,102	2,756,680
Pvtpl Amgen	4.66%	06/15/2051	310,000	287,804	297,943
Pvtpl Amsted Inds Bnds 144a	5.00%	03/15/2022	1,660,000	1,670,375	1,660,000
Pvtpl Antero Midstream Partners Lp/ Antero 144a	5.38%	09/15/2024	650,000	650,000	656,500
Pvtpl Aramark Svcs	5.13%	01/15/2024	1,250,000	1,284,375	1,289,062
Pvtpl Argos Merger Sub	7.13%	03/15/2023	650,000	661,875	663,000
Pvtpl Ashton Woods USA LLC / Ashton Woods Fin Co	6.88%	02/15/2021	2,405,000	2,298,546	2,314,812
Pvtpl Aviation Cap Group Corp	2.88%	09/17/2018	650,000	647,094	658,125
Pvtpl Aviation Cap Group Corp	4.88%	10/01/2025	300,000	299,387	318,000
Pvtpl Avis Budget Car Rent LLC	6.38%	04/01/2024	1,355,000	1,348,100	1,353,306
Pvtpl Belden Bnds	5.50%	09/01/2022	3,928,000	3,961,320	4,045,840
Pvtpl Blueline Rent Fin Corp 7 Snr	7.00%	02/01/2019	1,070,000	1,054,979	1,043,250

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Bnsf Ry Co 2015 1 Pass Thru Tr Passthru Ctf	3.44%	06/16/2028	\$283,074	\$283,074	\$282,241
Pvtpl Boise Cascade Co	5.63%	09/01/2024	261,000	261,000	259,042
Pvtpl Builders Firstsource Sr Secd	5.63%	09/01/2024	294,000	299,000	295,470
Pvtpl C& S Group Enterprises LLC Gtd	5.38%	07/15/2022	2,975,000	2,916,207	2,870,875
Pvtpl California Res Corp	8.00%	12/15/2022	1,195,000	881,410	1,063,550
Pvtpl Calpine Corp	6.00%	01/15/2022	1,400,000	1,412,487	1,463,000
Pvtpl Calpine Corp	5.88%	01/15/2024	2,140,000	2,174,868	2,230,950
Pvtpl Cantor Coml Real Estate Co L P / Cc R E Fin Corp	7.75%	02/15/2018	1,710,000	1,767,246	1,710,000
Pvtpl Carlson Travel	9.50%	12/15/2024	2,420,000	2,446,331	2,531,925
Pvtpl Carlson Travel 144a	6.75%	12/15/2023	3,465,000	3,493,687	3,603,600
Pvtpl Carlyle Hldgs II Fin L L C	5.63%	03/30/2043	3,765,000	4,246,205	3,725,245
Pvtpl CBS Radio	7.25%	11/01/2024	311,000	312,018	326,550
Pvtpl CCO Hldgs LLC / CCO Hldgs Cap Corp 144a	5.13%	05/01/2023	1,660,000	1,660,000	1,709,800
Pvtpl CCO Hldgs Llc/ CCO Hldgs Cap Corp	5.75%	02/15/2026	1,190,000	1,190,000	1,231,650
Pvtpl CCO Hldgs Llc/ CCO Hldgs Cap Corp	5.88%	05/01/2027	1,050,000	1,034,150	1,089,375
Pvtpl Cfcrc Mtg Tr 2015 Rum Cl A Coml Mtg	2.40%	07/15/2030	1,940,000	1,940,000	1,941,698
Pvtpl CFG Hldgs Ltd / CFG Fin LLC	11.50%	11/15/2019	1,750,000	1,752,669	1,771,875
Pvtpl Cheniere Corpus Christi Hldgs	5.88%	03/31/2025	1,295,000	1,295,000	1,321,301
Pvtpl Cimpress N V	7.00%	04/01/2022	2,345,000	2,350,529	2,391,900
Pvtpl Cit Group New	5.00%	05/15/2018	784,000	795,760	793,800
Pvtpl Cleaver Brooks	8.75%	12/15/2019	338,000	326,055	351,942
Pvtpl Cli Fdg V LLC	3.38%	10/18/2029	921,471	920,117	885,905
Pvtpl CMO Bamll Db 2012 OSI Tr Coml Mtg Passthru Ctf Cl B	4.83%	04/13/2029	735,000	756,870	739,784
Pvtpl CMO Cgrbs Coml Mtg Tr 2013 Vno5th Coml Mtg Passthru	3.37%	03/13/2035	1,425,000	1,442,812	1,457,919
Pvtpl CMO Chase Mtg Tr	3.75%	12/25/2045	2,994,267	3,116,025	2,968,741
Pvtpl CMO Citigroup Coml Mtg Tr 2015 Gc29	3.11%	04/10/2048	1,400,000	1,151,276	965,873
Pvtpl CMO Comm 2013 Wwp Mtg T0 Cl A 2 144a	3.42%	03/10/2031	208,000	219,538	213,632
Pvtpl CMO Comm 2015 Lc19 Mtg Tr Mtg Pass Thru Ctf Cl E	4.41%	02/10/2048	1,610,000	1,219,072	979,300
Pvtpl CMO Credit Suisse Mortgage Trust	3.95%	09/15/2037	640,000	664,843	653,101
Pvtpl CMO Csmc Tr 2015 Deal Coml Mtg Passthru Ctf Cl A 144a	2.02%	04/15/2029	2,100,000	2,097,375	2,102,675
Pvtpl CMO Csmc Tr 2015 Town Coml Mtg Cl F 144a Var Rt	5.20%	03/15/2017	3,350,000	3,282,945	3,273,231
Pvtpl CMO Cwmbms 2004 R1 Performing Ln Remic Tr 1a F Var Rt	1.16%	11/25/2034	723,782	597,573	602,106
Pvtpl CMO Cwmbms Reperforming Ln	1.18%	11/25/2034	613,721	504,976	532,038

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl CMO Dbccre 2014 Arcp Mtg Tr Pass Thru Ctf Cl C 144a Var Rt1 10 34 Beo	4.93%	01/10/2034	\$900,000	\$930,368	\$875,875
Pvtpl CMO Dbrr	1.64%	12/18/2049	117,040	116,860	117,078
Pvtpl CMO Dbrr 2011 C32 Tr Reremic Ctf 144a	5.20%	06/17/2049	777,566	840,257	780,426
Pvtpl CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf Cl A 2 144a	4.53%	11/10/2046	912,713	916,428	938,185
Pvtpl CMO Dbubs 2011 Lc1 Mtg Tr Mtg Passthru Ctf Cl C 144a Var Rt	5.68%	11/10/2046	890,000	998,330	982,208
Pvtpl CMO Fdic 2011 R1 Tr Ctf Cl A 144a	2.67%	07/25/2026	102,830	102,828	104,028
Pvtpl CMO Fremf 2012 K706 Mtg Tr Mlti Fammtg Passthru Cl B 144a	4.02%	11/25/2044	2,657,000	2,741,277	2,736,040
Pvtpl CMO GS Mortgage Securities Trust	3.95%	02/15/2033	850,000	850,000	858,554
Pvtpl CMO GS Mtg Secs Corp Tr 2012 Shop Coml Mtg Ctf Cl A 144a	2.93%	06/05/2031	1,950,000	2,029,920	1,977,360
Pvtpl CMO J P M Chase Coml Mtg Pass Thru Ctf	3.91%	05/05/2030	1,395,832	1,447,684	1,450,234
Pvtpl CMO J P Morgan Chase Coml	3.39%	09/05/2032	600,000	618,000	613,033
Pvtpl CMO J P Morgan Chase Coml	5.44%	01/15/2049	2,820,000	1,498,125	1,072,708
Pvtpl CMO La Hipotecaria Panamanian Mtg 2007 1 Tr Ctf 144a Var Rt 12 23 36 Beo	4.00%	12/23/2036	3,410,448	3,407,250	3,325,186
Pvtpl CMO Lb UBS Coml Mtg Tr 2007 C6	6.11%	07/15/2040	505,000	485,116	511,712
Pvtpl CMO Mastr Specialized Ln Tr	7.00%	08/25/2034	66,052	66,114	66,385
Pvtpl CMO MI Cfc Coml Mtg Tr 2007 5 Cl Ajfl	5.45%	08/12/2048	100,000	88,500	85,491
Pvtpl CMO Motel 6 Trust	3.30%	02/05/2030	1,000,000	1,009,492	1,003,419
Pvtpl CMO Mtg Repurchase Agmt Fing Tr	1.74%	05/10/2019	670,000	670,000	668,544
Pvtpl CMO Rbssp Resecuritization Tr 2010 1 Resecurtization Tr Ctf 08 26 35	3.15%	08/26/2035	1,284,661	1,306,139	1,287,126
Pvtpl CMO Ready Cap Mtg Tr 2016 3 Cl A 144a	2.94%	11/20/2038	550,000	550,000	546,843
Pvtpl CMO Sfave Coml Mtg Ctf Cl A 2b Var Rt	4.14%	01/05/2043	1,220,000	1,268,665	1,211,749
Pvtpl CMO Tru Tr Coml Mtg Pass	2.45%	11/15/2030	598,751	598,751	597,136
Pvtpl Cogent Communications Group	5.38%	03/01/2022	605,000	607,269	624,662
Pvtpl Commscope Technologies Fin LLC	6.00%	06/15/2025	80,000	80,000	84,800
Pvtpl Compass Investors	7.75%	01/15/2021	1,900,000	1,902,169	1,938,000
Pvtpl Compass Minerals Intl	4.88%	07/15/2024	207,000	202,601	195,615
Pvtpl Conduent Fin/ Xerox Business Svcs L	10.50%	12/15/2024	355,000	350,286	379,850
Pvtpl Conns Receivables Fdg LLC	3.73%	10/15/2018	1,180,330	1,180,277	1,183,245
Pvtpl Core Indl Tr	3.04%	02/10/2034	100,000	102,869	102,030
Pvtpl Cox Communications New	3.35%	09/15/2026	100,000	99,831	95,494
Pvtpl Cox Communications New	4.70%	12/15/2042	280,000	289,110	243,473
Pvtpl Cps Auto Receivables Tr	2.48%	09/15/2020	245,000	244,976	245,374
Pvtpl Cronos Containers Program I	3.08%	04/18/2028	570,000	540,966	552,779

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Cronos Containers Program I Ltd 2014 2 Abs	3.27%	11/18/2029	\$1,125,879	\$1,113,953	\$1,089,067
Pvtpl Crown Castle Towers 2010 3 Sr Secdrev	6.11%	01/15/2040	6,725,000	7,316,917	7,286,275
Pvtpl Crown Castle Towers Llc/ C 2020 Srrev	4.88%	08/15/2020	450,000	501,030	479,192
Pvtpl CSC Hldgs LLC	5.50%	04/15/2027	200,000	200,000	202,500
Pvtpl Dana Fing Luxembourg	6.50%	06/01/2026	458,000	456,211	478,610
Pvtpl Db Master Fin LLC	3.26%	02/20/2045	501,075	494,342	501,732
Pvtpl Diamond 1 Fin Corp/ Diamond 2 Bnds 144a	8.35%	07/15/2046	3,375,000	3,505,876	4,155,597
Pvtpl Diamond 1 Fin Corp/ Diamond 2 Fin Corp 1st Lien	6.02%	06/15/2026	846,000	887,517	916,468
Pvtpl Diamondback Energy	4.75%	11/01/2024	160,000	160,000	156,800
Pvtpl Dish Network Corp	3.38%	08/15/2026	1,975,000	2,036,870	2,247,797
Pvtpl Dominos Pizza Master Iss LI 2012 1	5.22%	01/25/2042	902,100	938,677	920,109
Pvtpl Drawbridge Spl Opportunities Fd Lp/ Dra	5.00%	08/01/2021	1,255,000	1,240,865	1,207,938
Pvtpl Drive Auto Receivables Tr 2015 A	2.28%	06/17/2019	764,821	764,806	765,899
Pvtpl Drive Auto Receivables Tr 2016 B	2.56%	06/15/2020	950,000	949,967	955,596
Pvtpl Drive Auto Receivables Trust	3.17%	05/15/2020	380,000	379,975	383,350
Pvtpl Drivetime Automotive Group	8.00%	06/01/2021	2,755,000	2,669,538	2,668,906
Pvtpl Dt Auto Owner Tr 2016 2 Ast Backednt CI B 144a	2.92%	05/15/2020	500,000	501,393	504,192
Pvtpl Dynegy New	8.00%	01/15/2025	111,000	104,325	104,062
Pvtpl Eagle I Ltd	2.57%	12/15/2039	125,000	125,625	124,219
Pvtpl Endo Fin LLC / Endo Finco	5.38%	01/15/2023	685,000	680,788	580,538
Pvtpl Endo Fin LLC / Endo Finco Sr 144a	5.75%	01/15/2022	290,000	288,025	255,925
Pvtpl Endo Ltd/ Endo Fin Llc/ Endo Finco 144a	6.00%	07/15/2023	810,000	810,000	709,762
Pvtpl Erac USA Fin LLC Gtd	3.30%	10/15/2022	300,000	299,778	300,619
Pvtpl Erac USA Fin LLC Gtd	3.80%	11/01/2025	200,000	199,622	201,401
Pvtpl Fid & Gty Life Hldgs	6.38%	04/01/2021	1,685,000	1,737,960	1,676,575
Pvtpl First Data Corp	5.38%	08/15/2023	155,000	155,388	160,812
Pvtpl First Data Corp Bnds 144a	7.00%	12/01/2023	850,000	838,852	905,250
Pvtpl First Data Corp New	5.00%	01/15/2024	1,250,000	1,253,125	1,256,650
Pvtpl First Invs Auto Owner Tr	2.20%	06/15/2020	150,000	150,369	150,159
Pvtpl Firstfed Corp	8.11%	05/15/2024	239,149	307,905	190,376
Pvtpl Firstfed Corp Firstfed Cor 1996 1 B	8.06%	10/15/2022	12,691	17,133	5,081
Pvtpl Fishers Lane Assocs LLC	3.67%	08/05/2030	5,150,000	5,150,000	5,140,215
Pvtpl FI E Coast Hldgs Corp / Fla E Bd	9.75%	05/01/2020	2,725,000	2,378,125	2,799,938
Pvtpl Flagship Cr Auto Tr 2016 3	2.43%	06/15/2021	955,000	954,912	946,373
Pvtpl Flexi Van Leasing	7.88%	08/15/2018	940,000	935,187	855,400
Pvtpl Florida East Coast Hldgs	6.75%	05/01/2019	4,985,000	5,071,567	5,159,475



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Fmr LLC	4.95%	02/01/2033	\$660,000	\$744,053	\$683,556
Pvtpl Ford Cr Auto Owner Tr 2013 D	1.72%	07/15/2019	490,000	488,961	491,578
Pvtpl Forest Labs	4.38%	02/01/2019	1,390,000	1,476,788	1,444,402
Pvtpl Forest Labs	4.88%	02/15/2021	3,000,000	2,988,750	3,222,858
Pvtpl Forest Labs	5.00%	12/15/2021	1,595,000	1,750,512	1,724,487
Pvtpl Freeport Mcmoran	6.50%	11/15/2020	2,495,000	1,781,594	2,563,612
Pvtpl Freeport Mcmoran	6.75%	02/01/2022	2,500,000	1,592,587	2,568,750
Pvtpl Freeport Mcmoran	6.88%	02/15/2023	3,880,000	2,728,346	4,074,000
Pvtpl Gahr Coml Mtg Trust	3.38%	12/15/2019	2,325,000	2,267,045	2,312,050
Pvtpl Gamestop Corp New	5.50%	10/01/2019	1,200,000	1,208,511	1,228,500
Pvtpl Gamestop Corp New	6.75%	03/15/2021	266,000	273,980	267,995
Pvtpl Gcp Applied Technologies	9.50%	02/01/2023	1,055,000	1,079,562	1,210,612
Pvtpl Georgia Pac LLC	3.60%	03/01/2025	321,000	336,760	324,665
Pvtpl Gtp Cellular Sites LLC 2012 2 Cellular Site Rev CI A	4.34%	03/15/2019	352,459	352,459	327,522
Pvtpl Guitar Ctr	6.50%	04/15/2019	625,000	569,727	567,188
Pvtpl Gulfport Energy Corp	6.00%	10/15/2024	1,285,000	1,296,931	1,307,488
Pvtpl Gulfport Energy Corp	6.38%	05/15/2025	810,000	810,000	820,287
Pvtpl Halcon Res Corp	8.63%	02/01/2020	2,600,000	2,100,478	2,704,000
Pvtpl Hancock John Mut Life Ins Co Surplus	7.38%	02/15/2024	185,000	238,343	218,632
Pvtpl Hanesbrands	4.88%	05/15/2026	710,000	710,000	694,025
Pvtpl Hd Supply Bnds 144a	5.75%	04/15/2024	363,000	372,075	383,219
Pvtpl Heinz H J Co	4.88%	02/15/2025	1,566,000	1,605,866	1,689,363
Pvtpl Hilton Domestic Oper Co	4.25%	09/01/2024	920,000	920,000	892,400
Pvtpl Holly Energy Partners L P/ Holly Energy	6.00%	08/01/2024	590,000	599,330	615,075
Pvtpl Hologic	5.25%	07/15/2022	815,000	817,519	857,788
Pvtpl Howard Hughes Corp	6.88%	10/01/2021	1,780,000	1,841,770	1,875,764
Pvtpl Hyundai Auto Lease Securitization Tr 201	1.42%	11/15/2018	411,433	411,349	411,997
Pvtpl Hyundai Cap Amer	2.13%	10/02/2017	230,000	229,685	230,434
Pvtpl Hyundai Cap Amer	2.40%	10/30/2018	400,000	399,952	401,669
Pvtpl Hyundai Cap Amer Medium Term	3.00%	10/30/2020	654,000	653,608	654,056
Pvtpl IHS Markit Ltd	5.00%	11/01/2022	3,935,000	3,968,236	4,082,562
Pvtpl IMS Health	5.00%	10/15/2026	1,675,000	1,697,950	1,679,188
Pvtpl Inventiv Group Hldgs/ Inventiv Heal	7.50%	10/01/2024	370,000	370,000	387,538
Pvtpl Itc Hldgs Corp	5.50%	01/15/2020	785,000	859,926	836,936
Pvtpl J P Morgan Chase Coml Mtg Secs Tr 2012 C CI A 4f	2.07%	06/15/2045	2,170,000	2,211,027	2,250,487
Pvtpl Jaguar Hldg Co Ii/ Pharmaceutical	6.38%	08/01/2023	585,000	622,544	625,950
Pvtpl Jbg / Rockville NCI Campus LLC	3.90%	07/15/2023	3,830,860	4,026,228	3,897,823
Pvtpl JDA Escr LLC / JDA Bd Fin Srnt144a	7.38%	10/15/2024	310,000	310,000	321,625

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Jefferies Fin Llc/ Jfin	7.38%	04/01/2020	\$1,650,000	\$1,625,250	\$1,650,000
Pvtpl Jgwpt XXVI LLC	3.84%	10/15/2059	4,082,794	4,197,028	4,008,100
Pvtpl Jll/ Delta Dutch Newco B V	7.50%	02/01/2022	1,355,000	1,374,550	1,432,912
Pvtpl Kcg Hldgs	6.88%	03/15/2020	1,625,000	1,538,332	1,625,000
Pvtpl KFC Hldg Co/ Pizza Hut Hldgs LLC 144a	5.25%	06/01/2026	1,445,000	1,453,088	1,466,675
Pvtpl Kkr Group Fin Co II LLC	5.50%	02/01/2043	110,000	112,008	110,411
Pvtpl Kkr Group Fin Co III LLC	5.13%	06/01/2044	1,500,000	1,515,930	1,416,244
Pvtpl Kodiak Cdo I Ltd / Kodiak Cdo	2.38%	08/07/2037	370,174	364,236	37
Pvtpl Land O Lakes	6.00%	11/15/2022	2,545,000	2,668,685	2,774,050
Pvtpl Land O Lakes Cap Tr I Cap Secs 144a	7.45%	03/15/2028	820,000	913,100	885,600
Pvtpl Liberty Mut	7.88%	10/15/2026	400,000	512,956	484,549
Pvtpl Liberty Mut Group	6.50%	03/15/2035	4,425,000	4,741,697	5,287,132
Pvtpl Lifepoint Health	5.38%	05/01/2024	125,000	125,156	122,438
Pvtpl Lumbermens Mut Cas Co Surp	8.30%	12/01/2037	615,000	170,662	62
Pvtpl Metlife Cap Tr IV Metlife Capital Tr IV	7.88%	12/15/2067	600,000	594,474	723,300
Pvtpl MGM Growth Pptys Oper Prtn	4.50%	09/01/2026	920,000	920,000	883,200
Pvtpl Mgp Escr Issuer Llc/ Mgp Escr Co Is	5.63%	05/01/2024	3,345,000	3,411,585	3,503,888
Pvtpl Micron Technology	7.50%	09/15/2023	4,065,000	4,203,636	4,501,988
Pvtpl Micron Technology	5.63%	01/15/2026	690,000	550,500	683,962
Pvtpl Midcontinent Fixed	6.88%	08/15/2023	1,460,000	1,505,200	1,554,900
Pvtpl Mmaf Equip Fin LLC 2011 A Ast Backed	3.04%	08/15/2028	97,163	97,133	97,746
Pvtpl Mohegan Tribal Gaming Auth	7.88%	10/15/2024	1,500,000	1,528,125	1,530,000
Pvtpl Mondelez Intl Hldgs Neth B V	2.00%	10/28/2021	200,000	198,752	191,608
Pvtpl Morgan Stanley Cap I Tr 2014 MP CI B	3.69%	08/11/2029	890,000	920,595	906,708
Pvtpl MSCI	5.25%	11/15/2024	1,465,000	1,479,512	1,538,250
Pvtpl MSCI	5.75%	08/15/2025	1,395,000	1,398,325	1,482,188
Pvtpl MSCI	4.75%	08/01/2026	610,000	610,200	606,950
Pvtpl Mylan N V	3.15%	06/15/2021	765,000	774,312	750,761
Pvtpl Mylan N V	3.95%	06/15/2026	770,000	781,168	720,603
Pvtpl Mylan N V	5.25%	06/15/2046	330,000	366,729	304,357
Pvtpl N W Fla Timber Fin LLC N W Fl	4.75%	03/04/2029	405,000	398,856	354,375
Pvtpl Nai Entertainment Hlding 5	5.00%	08/01/2018	940,000	940,000	952,690
Pvtpl Nationwide Finl Svcs	5.30%	11/18/2044	1,950,000	1,968,534	2,030,632
Pvtpl Navient Private Ed Ln Tr	2.45%	10/17/2044	1,525,000	1,487,409	1,447,509
Pvtpl Navient Private Ed Ln Tr 2015 A CI A 1 144a	1.20%	12/15/2021	365,618	365,618	365,664
Pvtpl Navient Pvt Ed Ln Pvt Ed Ln Backednt A 2a 144a	3.91%	12/15/2045	1,630,000	1,629,241	1,692,008
Pvtpl Navient Pvt Ed Ln Tr 2015 B	1.30%	05/15/2023	8,698	8,686	8,697

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Nbcuniversal Enterprise	5.25%	12/31/2049	\$1,015,000	\$1,024,944	\$1,065,750
Pvtpl Ncl Corp Ltd	4.63%	11/15/2020	360,000	360,000	366,300
Pvtpl New Eng Mut Life Ins Co Surp	7.88%	02/15/2024	470,000	594,426	568,531
Pvtpl Nexteer Automotive Group Ltd	5.88%	11/15/2021	850,000	870,500	881,875
Pvtpl Nextgear Floorplan Master Owner Tr 2014 1 CI B	2.61%	10/15/2019	1,760,000	1,759,521	1,758,043
Pvtpl Nextgear Floorplan Master Owner Trust	2.45%	07/15/2019	1,670,000	1,670,000	1,670,730
Pvtpl Novelis Corp	6.25%	08/15/2024	1,330,000	1,330,000	1,409,800
Pvtpl Novelis Corp	5.88%	09/30/2026	1,295,000	1,299,556	1,307,950
Pvtpl Ocwen Ln	8.38%	11/15/2022	720,000	727,862	731,160
Pvtpl Odebrecht Fin Ltd	5.25%	06/27/2029	1,520,000	1,491,424	874,000
Pvtpl Ohio Natl Finl Svcs	6.38%	04/30/2020	510,000	600,715	560,752
Pvtpl Onemain Finl Hldgs	6.75%	12/15/2019	530,000	530,000	552,525
Pvtpl Onemain Finl Hldgs	7.25%	12/15/2021	935,000	935,000	974,738
Pvtpl Onemain Finl Issuance Tr 2015 1 CI A	3.19%	03/18/2026	3,755,000	3,767,909	3,781,649
Pvtpl Orion 2006 1 Ltd / Orion 2006 1 LLC CI D 144a Var Rt	4.16%	09/10/2046	266,903	263,514	27
Pvtpl Parsley Energy Llc/ Finan 144a	5.38%	01/15/2025	22,000	22,000	22,075
Pvtpl Pbf Hldg Co Llc/ Pbf Fin Corp	7.00%	11/15/2023	360,000	345,200	358,200
Pvtpl PDC Energy	6.13%	09/15/2024	679,000	686,038	694,278
Pvtpl Penske Truck Leasing Co L P/ Ptl Fin Co	3.40%	11/15/2026	355,000	354,712	339,654
Pvtpl Pershing Rd Dev Co LLC IRS Fac Ls	1.33%	09/01/2026	926,459	850,639	843,078
Pvtpl Petroquest Energy 2nd Lien Sr Secd Pik	10.00%	02/15/2021	3,650,000	3,659,764	2,555,000
Pvtpl Pfs Fing Corp 2016 B Asset Backed	1.87%	10/15/2021	370,000	369,993	366,300
Pvtpl Pheaa Stud Ln Tr	1.35%	08/25/2040	2,939,263	2,939,263	2,855,438
Pvtpl Pnk Entmt	5.63%	05/01/2024	250,000	251,250	250,625
Pvtpl President & Fellows Harvard Cg Taxable Bd 2008d 144a	6.50%	01/15/2039	650,000	901,507	922,667
Pvtpl Prestige Auto Receivables Tr 2014 1 Automobile Receivables	2.91%	07/15/2021	1,655,000	1,654,443	1,640,995
Pvtpl Prestige Auto Receivables Tr 2015 1 Automobile Receivables Bkd	2.40%	04/15/2021	400,000	400,328	396,799
Pvtpl Prime Sec One Ms 1st Priority	4.88%	07/15/2032	1,500,000	1,267,500	1,230,000
Pvtpl Prime Sec Svcs Borrower Llc/ Prime Fin	9.25%	05/15/2023	1,250,000	1,285,000	1,360,938
Pvtpl Quicken Loans	5.75%	05/01/2025	260,000	260,000	252,850
Pvtpl Quorum Health Corp	11.63%	04/15/2023	995,000	976,710	833,312
Pvtpl Radio Sys Corp Sr Secd 2nd Lien	8.38%	11/01/2019	2,795,000	3,056,681	2,913,788
Pvtpl Range Resources Corp	5.75%	06/01/2021	1,225,000	1,247,412	1,283,188
Pvtpl Range Resources Corp	5.88%	07/01/2022	930,000	940,088	967,200
Pvtpl Range Resources Corp	5.00%	03/15/2023	2,520,000	2,472,388	2,494,800

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Realogy Group Llc/ Realogy Co Issuer Co	4.88%	06/01/2023	\$840,000	\$826,937	\$810,600
Pvtpl Rialto Hldgs LLC	7.00%	12/01/2018	2,397,000	2,427,350	2,426,962
Pvtpl Rockies Express Pipeline	6.00%	01/15/2019	925,000	957,375	971,250
Pvtpl Rockies Express Pipeline LLC	6.85%	07/15/2018	1,725,000	1,809,094	1,822,031
Pvtpl RSP Permian	5.25%	01/15/2025	560,000	560,000	562,800
Pvtpl S& P Global	2.95%	01/22/2027	80,000	79,326	74,800
Pvtpl Sabine Pass Liquefaction LLC	5.88%	06/30/2026	1,150,000	1,150,000	1,239,125
Pvtpl Sable Intl Finance Ltd	6.88%	08/01/2022	300,000	310,125	312,000
Pvtpl Sawgrass Merg Sub	8.75%	12/15/2020	269,000	214,618	227,305
Pvtpl SBA Tower Tr Sr 14 1a CI C Step Up	2.90%	10/15/2044	200,000	199,400	201,518
Pvtpl Schlumberger Hldgs Corp	4.00%	12/21/2025	450,000	449,708	471,596
Pvtpl Scholar Fdg 2013 A CI A Var Rt	1.41%	01/30/2045	738,665	735,159	705,575
Pvtpl Scottrade Finl Svcs	6.13%	07/11/2021	785,000	845,139	887,546
Pvtpl Scotts Miracle Gro Co	5.25%	12/15/2026	266,000	266,885	266,000
Pvtpl Sierra Timeshare 2012 1 Receivables CI A	2.84%	11/20/2028	38,785	39,370	38,803
Pvtpl Sirius Xm Radio	5.38%	04/15/2025	1,500,000	1,561,500	1,492,500
Pvtpl Sirius Xm Radio	5.38%	07/15/2026	75,000	75,000	73,312
Pvtpl SLM Student Ln Edc Repackaging Tr 2013 M	3.50%	10/28/2029	1,879,576	1,844,268	1,836,094
Pvtpl Smb Private Ed Ln	1.40%	02/15/2023	1,206,348	1,204,526	1,207,752
Pvtpl Smb Private Education Loan Trust	3.50%	09/15/2043	1,460,000	1,341,619	1,406,580
Pvtpl Social Professional Loan Program LLC	2.51%	08/25/2033	1,603,561	1,594,757	1,601,839
Pvtpl Sofi Professional Ln Program	2.49%	01/25/2036	1,190,000	1,187,625	1,180,634
Pvtpl Sofi Professional Ln Program 2015 D LLC CI A 2 1	2.72%	10/27/2036	1,635,448	1,627,157	1,638,018
Pvtpl Sofi Professional Ln Program 2016 C LLC	1.48%	05/26/2031	1,327,048	1,326,530	1,324,503
Pvtpl Sonic Cap Llc/ Sonic Inds Llc/ Sri Rea	4.47%	05/20/2046	422,521	422,521	417,330
Pvtpl Sothebys	5.25%	10/01/2022	300,000	291,750	294,750
Pvtpl Springleaf Fdg Tr 2014 A	2.41%	12/15/2022	336,350	336,844	336,474
Pvtpl Sprint Nextel Corp	9.00%	11/15/2018	3,425,000	3,762,771	3,776,062
Pvtpl Sprint Nextel Corp	7.00%	03/01/2020	1,990,000	2,263,662	2,159,150
Pvtpl Steel Dynamics	5.00%	12/15/2026	70,000	70,000	69,738
Pvtpl Sterigenics Nordion Hldgs	6.50%	05/15/2023	375,000	375,000	381,562
Pvtpl Stone Energy Corp	0.00%	12/31/2040	1,530,000	1,323,362	910,350
Pvtpl Structured Ast Secs Corp Mtg Ln Tr2006 Ars1 CI A1 Var Rt	0.98%	02/25/2036	3,897,801	2,045,808	247,117
Pvtpl Suttonpark Structured Settlements	4.92%	11/15/2058	2,635,954	2,632,809	2,892,936
Pvtpl Taco Bell Fdg LLC 2016 1 Sr Secd	3.83%	05/25/2046	418,950	418,950	420,469
Pvtpl Tal Advantage V LLC	3.55%	11/20/2038	449,583	432,057	436,360

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Pvtpl Targa Resources Partners Lp	5.13%	02/01/2025	\$22,000	\$22,000	\$21,835
Pvtpl Taylor Morrison Cmnty / Monarch Cmnty	5.25%	04/15/2021	490,000	479,547	502,250
Pvtpl Teachers Ins	4.90%	09/15/2044	410,000	456,472	443,520
Pvtpl Team Health 144a	7.25%	12/15/2023	1,925,000	2,029,481	2,189,688
Pvtpl Tegna Bnds 144a	5.50%	09/15/2024	150,000	152,560	151,500
Pvtpl Tenet Healthcare Corp	7.50%	01/01/2022	615,000	615,000	641,138
Pvtpl Tesoro Corp	4.75%	12/15/2023	615,000	615,000	619,228
Pvtpl Tesoro Corp Tesoro Corp	5.13%	12/15/2026	150,000	150,000	151,710
Pvtpl Textainer Marine Containers Ltd	3.90%	09/20/2038	354,375	365,505	350,770
Pvtpl Towd Pt Mtg Tr	2.75%	05/25/2055	6,760,803	6,772,719	6,777,198
Pvtpl Ttx Co Medium Term	4.40%	05/01/2021	3,000,000	3,310,590	3,117,030
Pvtpl Verizon Owner Tr 2016 2 Ast Backedctf Cl A 144a	1.68%	05/20/2021	5,050,000	5,049,476	5,029,654
Pvtpl Verizon Owner Tr 2016 2 Ast Backedctf Cl B 144a	2.15%	05/20/2021	940,000	939,780	932,964
Pvtpl Wachovia Bk Coml Mtg	5.70%	06/15/2049	2,240,000	2,406,250	2,260,796
Pvtpl Waterford Gaming L L C/ Waterford Gamin	8.63%	12/31/2040	82,698	82,698	16,540
Pvtpl Wea Fin LLC	4.75%	09/17/2044	1,930,000	2,133,017	1,907,739
Pvtpl Wells Enterprises	6.75%	02/01/2020	1,364,000	1,402,608	1,408,330
Pvtpl West Corp	5.38%	07/15/2022	1,405,000	1,334,212	1,357,581
Pvtpl Western Dig Corp	10.50%	04/01/2024	1,041,000	1,066,952	1,230,982
Pvtpl Westlake Chem Corp	4.63%	02/15/2021	1,128,000	1,033,952	1,167,480
Pvtpl Wex	4.75%	02/01/2023	940,000	886,309	917,675
Pvtpl Wise Metals Grp LLC / Wise Alloys Fin	8.75%	12/15/2018	4,350,000	4,312,454	4,524,000
Pvtpl Wolverine World Wide	5.00%	09/01/2026	837,000	842,138	805,612
Pvtpl Wrigley Wm Jr Co	2.40%	10/21/2018	930,000	939,346	938,321
Pvtpl Wrigley Wm Jr Co	2.90%	10/21/2019	835,000	845,087	849,581
Pvtpl Xerium Technologies	9.50%	08/15/2021	178,000	181,560	177,555
Pvtpl1 Nielsen Fin LLC 144a	5.00%	04/15/2022	3,685,000	3,701,846	3,754,094
QEP Res	6.88%	03/01/2021	480,000	508,461	510,000
Qorvo	7.00%	12/01/2025	606,000	631,955	671,145
Quad / Graphics	7.00%	05/01/2022	1,250,000	1,215,625	1,218,750
Qualcomm	3.45%	05/20/2025	265,000	264,046	269,644
Qualcomm	4.80%	05/20/2045	253,000	246,769	270,363
Quest Diagnostics	3.50%	03/30/2025	750,000	741,675	741,077
Quintiles	4.88%	05/15/2023	1,055,000	1,058,308	1,070,825
QVC	5.95%	03/15/2043	5,000,000	4,386,760	4,499,385
Radian Group	5.50%	06/01/2019	80,000	82,700	83,600
Radian Group	7.00%	03/15/2021	153,000	153,000	170,212
Realogy Group LLC	0.00%	07/20/2022	657,720	613,324	668,408

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Realtyome Corp	4.65%	08/01/2023	\$650,000	\$691,632	\$696,885
Regency Energy	6.50%	07/15/2021	33,000	33,005	34,082
Regency Energy	5.88%	03/01/2022	510,000	520,364	561,030
Regions Bk Birmingham Ala Medium Term1 Sutranch # Sb 00002	7.50%	05/15/2018	73,000	82,190	78,207
Reliant Energy Mid Atlc Pwr Hldgs LI	9.68%	07/02/2026	2,500,000	2,308,456	1,612,500
Rensselaer Poly	5.60%	09/01/2020	65,000	68,052	71,044
Republic Svcs	5.50%	09/15/2019	3,260,000	3,721,732	3,547,679
Republic Svcs	5.00%	03/01/2020	595,000	657,365	642,292
Republic Svcs	2.90%	07/01/2026	215,000	214,538	206,110
Resdntl Ast Mtg	1.71%	08/25/2033	1,060,502	657,240	969,656
Resolute Fst Prods	5.88%	05/15/2023	269,000	202,422	242,100
Revlon Cnsmr Prods	5.75%	02/15/2021	340,000	346,800	341,700
Revlon Cnsmr Prods	6.25%	08/01/2024	355,000	351,232	363,875
Rex Energy Corp Step Cpn	1.00%	10/01/2020	8,720,000	4,410,854	4,534,400
Reynolds Amern	8.13%	06/23/2019	320,000	405,494	365,068
Reynolds Amern Fixed	4.45%	06/12/2025	815,000	860,080	860,486
Reynolds Amern Fixed	5.85%	08/15/2045	2,340,000	2,549,069	2,770,855
RLI Corp	4.88%	09/15/2023	250,000	249,285	256,368
Rock Tenn Co	3.50%	03/01/2020	340,000	338,471	348,583
Rock Tenn Co	4.90%	03/01/2022	116,000	127,674	125,922
Rock Tenn Co	4.00%	03/01/2023	400,000	405,687	413,052
Rowan Cos	4.88%	06/01/2022	2,000,000	1,640,000	1,890,000
Rowan Cos	5.40%	12/01/2042	2,000,000	1,005,000	1,510,000
RRI Energy	7.88%	06/15/2017	4,935,000	4,490,222	3,516,188
S Carolina Elec	6.05%	01/15/2038	1,175,000	1,410,681	1,452,904
S Carolina Elec	4.60%	06/15/2043	4,140,000	4,080,384	4,351,380
Sabine Pass Liquefaction	6.25%	03/15/2022	315,000	301,838	344,925
Safina Ltd	1.55%	01/15/2022	539,224	534,209	532,728
Santander Dr Auto	1.45%	05/15/2019	44,688	44,680	44,691
Santander Dr Auto	3.78%	10/15/2019	1,420,000	1,419,782	1,446,490
Santander Dr Auto	1.62%	03/16/2020	2,860,000	2,859,555	2,863,612
Santander Dr Auto	2.36%	04/15/2020	2,043,298	2,054,423	2,051,935
Santander Dr Auto	2.91%	04/15/2020	225,000	228,656	227,774
Santander Dr Auto	2.46%	06/15/2020	700,000	704,457	705,392
Santander Dr Auto	2.60%	11/16/2020	1,895,000	1,894,437	1,910,287
Santander Dr Auto	2.08%	02/16/2021	365,000	365,079	365,261
Santander Dr Auto	2.57%	04/15/2021	465,000	466,217	469,104
Santander Dr Auto Fixed	1.12%	12/17/2018	364,922	364,909	364,933
Santander Drive Auto Receivables Trust	1.89%	06/15/2021	300,000	299,935	298,344
Santander Hldgs	2.70%	05/24/2019	480,000	479,904	479,635
Santander Hldgs	2.65%	04/17/2020	200,000	199,202	198,226

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Santander Hldgs Fixed	4.50%	07/17/2025	\$370,000	\$369,852	\$367,686
Schlumberger Hldgs Corp 144a	3.00%	12/21/2020	630,000	628,576	643,326
Schwab Charles	4.63%	12/31/2049	830,000	796,800	780,200
Scientific Games Fixed	10.00%	12/01/2022	274,000	245,230	272,630
Scripps Networks	3.90%	11/15/2024	400,000	395,164	406,492
Seagate Hdd Cayman	4.88%	06/01/2027	1,197,000	1,031,023	1,078,781
Seagate Hdd Cayman	5.75%	12/01/2034	500,000	512,605	426,250
Seagate Hdd Cayman Fixed	4.75%	06/01/2023	5,000,000	5,012,500	4,956,250
Seagate Hdd Cayman Fixed	4.75%	01/01/2025	125,000	105,938	119,087
Sequoia Mtg Tr	3.50%	05/25/2045	586,737	600,306	591,826
Sesi L L C	6.38%	05/01/2019	210,000	209,475	210,000
Shire Acquisitions	1.90%	09/23/2019	1,470,000	1,468,809	1,451,363
Shire Acquisitions	2.40%	09/23/2021	6,035,000	6,028,482	5,829,732
Shire Acquisitions	2.88%	09/23/2023	660,000	659,914	627,295
Shire Acquisitions	3.20%	09/23/2026	420,000	419,500	392,421
Sierra Auto	2.85%	01/18/2022	472,377	472,368	475,634
Simon Ppty Group L	2.50%	07/15/2021	5,000	4,996	5,005
Simon Ppty Group L	4.25%	11/30/2046	185,000	183,849	181,841
Sinclair T V	5.88%	03/15/2026	266,000	267,330	266,665
Slc Student Ln Tr 2008 1 Asset Backed	2.56%	12/15/2032	2,579,003	2,574,167	2,612,244
SLM Corp Medium	3.61%	12/15/2020	120,000	108,300	107,400
SLM Corp Medium Term	7.25%	01/25/2022	13,380,000	14,834,208	14,166,075
SLM Pvt Cr Stud Ln Tr 2006 A Stud Ln Bkdnt CI A 5	1.25%	06/15/2039	3,000,000	2,655,000	2,732,622
SLM Student Ln Tr 2007 2 CI	0.94%	07/25/2022	3,990,000	3,719,428	3,773,630
Sm Energy Co	6.50%	01/01/2023	1,625,000	1,679,638	1,651,406
Sm Energy Co	6.75%	09/15/2026	107,000	107,669	110,210
Small Business Admin Gtd De Part Ctf Partctf	3.62%	09/01/2033	8,424,597	8,868,773	8,850,334
Small Business	5.68%	06/01/2028	547,309	592,462	599,878
Small Business	4.43%	05/01/2029	2,814,976	3,006,133	2,995,585
Small Business	4.38%	01/01/2030	4,203,578	4,445,756	4,483,204
Small Business	4.11%	05/01/2030	2,151,902	2,231,926	2,287,493
Small Business	2.51%	03/01/2032	396,343	393,707	394,140
Small Business Admin	4.05%	12/01/2029	3,554,851	3,883,817	3,769,955
Small Business Admin Gtd Dev	2.20%	09/01/2032	452,472	449,801	442,961
Small Business Admin Gtd Dev Partn	1.98%	05/01/2024	3,272,284	3,272,284	3,279,614
Small Business Admin Gtd Dev Partn	3.38%	11/01/2033	741,980	774,674	765,588
Small Business Admin Gtd Dev Partn	3.21%	03/01/2034	7,824,521	8,081,498	8,005,416
Small Business Admin Gtd Dev Partn	2.51%	04/01/2035	301,082	301,082	297,027
Small Business Admin Gtd Dev Partn	2.82%	08/01/2035	4,798,239	4,807,985	4,801,554
Small Business Admin Gtd Dev Partn	2.82%	09/01/2035	9,313,238	9,494,467	9,309,885

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Small Business Admin Gtd Dev Partn 2016 20i Cl 1	2.81%	12/01/2036	\$5,714,000	\$5,714,000	\$5,697,127
Small Business Admin Gtd Dev Partn Ctf	4.07%	06/01/2023	59,689	62,823	62,085
Small Business Admin Gtd Dev Partn Ctf	4.86%	01/01/2025	308,815	319,307	324,811
Small Business Admin Gtd Dev Partn Ctf	6.22%	12/01/2028	1,510,291	1,670,707	1,678,825
Small Business Admin Gtd Dev Partn Ctf	2.63%	02/01/2032	300,268	300,268	298,802
Small Business Admin Gtd Dev Partn Ctf	2.37%	08/01/2032	5,023,446	4,873,201	4,960,366
Small Business Admin Gtd Dev Partn Ctf	3.00%	05/01/2034	6,938,995	7,035,761	7,009,620
Small Business Admin Gtd Dev Partn Ctf 2004 20k Partn Ctf	4.88%	11/01/2024	575,254	564,927	605,806
Small Business Admin Gtd Dev Partn Ctf 2005 20g	4.75%	07/01/2025	445,764	436,381	471,832
Small Business Admin Gtd Dev Partn Ctf 2005 20i	4.76%	09/01/2025	373,669	373,592	396,078
Small Business Admin Gtd Dev Partn Ctf 2006 20e Partn Ctf	5.87%	05/01/2026	1,201,862	1,244,390	1,325,266
Small Business Admin Gtd Dev Partn Ctf 2007 20e Partn	5.31%	05/01/2027	1,764,693	1,914,692	1,905,662
Small Business Admin Gtd Dev Partn Ctf 2008 20a Partn Ctf	5.17%	01/01/2028	5,239,490	5,659,786	5,695,671
Small Business Admin Gtd Dev Partn Ctf 2008 20e Partn Ctf	5.49%	05/01/2028	1,579,574	1,673,294	1,727,154
Small Business Admin Gtd Dev Partn Ctf 2008 20g Partn Ctf	5.87%	07/01/2028	2,485,050	2,672,857	2,754,802
Small Business Admin Gtd Dev Partn Ctf 2008 20k Partn Ctf	6.77%	11/01/2028	1,201,057	1,302,915	1,351,273
Small Business Admin Gtd Dev Partn Ctf 2009 20a Partn Ctf	5.72%	01/01/2029	928,979	960,911	1,020,298
Small Business Admin Gtd Dev Partn Ctf 2012 20e Cl 1	2.38%	05/01/2032	509,562	505,066	503,416
Small Business Admin Gtd Partn Ctfs	3.64%	09/10/2023	1,051,457	1,109,518	1,093,084
Small Business Admin Gtd Partn Ctfs Gtd	2.35%	03/10/2023	7,187,349	7,160,318	7,209,414
Small Business Administration	2.21%	02/01/2033	287,711	272,876	281,096
Smb Pvt Ed Ln Tr	1.40%	05/15/2023	575,164	575,164	575,508
Smucker J M Co	3.50%	10/15/2021	605,000	626,876	628,910
Sonat	7.00%	02/01/2018	475,000	521,812	494,200
Southern Co	2.95%	07/01/2023	1,500,000	1,498,725	1,480,635
Southern Pwr Co	2.38%	06/01/2020	710,000	708,391	704,591
Southn Cal Edison	1.85%	02/01/2022	216,071	216,195	212,555
Southn Co Gas Cap	2.45%	10/01/2023	160,000	159,875	153,455
Southn Nat Gas Co	8.00%	03/01/2032	283,000	309,353	354,328
Southwestn Energy	4.10%	03/15/2022	180,000	112,050	170,064
Southwestn Energy Step Cpn	6.70%	01/23/2025	70,000	49,700	71,575
Southwestn Pub Svc	3.30%	06/15/2024	600,000	601,788	607,482
Spcl1 Amern Airls Pass	5.25%	01/31/2021	4,220,707	4,285,096	4,495,053
Spectrum Brands	6.63%	11/15/2022	2,565,000	2,722,625	2,725,312



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Spectrum Brands	5.75%	07/15/2025	\$804,000	\$832,286	\$834,150
Speedway Fixed	5.13%	02/01/2023	250,000	252,500	249,375
Speedy Cash Inter	10.75%	05/15/2018	635,000	644,380	608,012
Spirit Aerosystems	5.25%	03/15/2022	780,000	824,388	814,921
Spirit Aerosystems	3.85%	06/15/2026	100,000	99,924	98,656
Springleaf Fin	8.25%	12/15/2020	1,600,000	1,600,000	1,740,000
Sprint Cap Corp	6.88%	11/15/2028	1,355,000	1,171,035	1,338,062
Sprint Cap Corp	8.75%	03/15/2032	550,000	549,359	605,000
Sprint Corp	9.25%	04/15/2022	305,000	290,775	341,600
Sprint Corp	7.13%	06/15/2024	1,050,000	920,898	1,081,500
Sprint Corporation	7.88%	09/15/2023	3,941,000	3,863,738	4,207,018
Sprint Spectrum Co	3.36%	09/20/2021	2,865,000	2,886,410	2,870,358
St Jude Med	4.75%	04/15/2043	48,000	51,521	46,982
St Str Corp	3.70%	11/20/2023	5,050,000	5,221,195	5,257,409
Starbucks Corp	3.85%	10/01/2023	8,000,000	8,779,190	8,535,776
Starwood Pty Tr	5.00%	12/15/2021	709,000	709,000	718,501
State Str Corp	5.25%	12/29/2049	1,197,000	1,238,299	1,223,932
State Str Corp Step Cpn	4.96%	03/15/2018	1,450,000	1,486,622	1,498,025
State Street Corporation Bnds	2.55%	08/18/2020	395,000	394,099	398,985
Steel Dynamics	6.38%	08/15/2022	210,000	229,425	218,925
Stifel Finl Corp	4.25%	07/18/2024	5,350,000	5,400,450	5,313,256
Stone Energy Corp	7.50%	11/15/2022	6,154,000	5,571,787	3,692,400
Structured Asset Secs Corp	3.16%	08/25/2034	1,090,869	1,035,644	1,089,776
Structured Ast	1.31%	09/25/2034	3,191,028	2,903,835	2,892,392
Structured Ast Secs Corp	1.79%	07/25/2032	277,926	217,507	273,024
Stryker Corp	3.50%	03/15/2026	260,000	273,978	262,454
Summit Matls LLC	8.50%	04/15/2022	870,000	870,000	961,350
Summit Matls LLC	6.13%	07/15/2023	2,135,000	2,128,662	2,191,022
Summit Midstream Hldgs LLC / Summit Mids	7.50%	07/01/2021	1,635,000	1,686,562	1,716,750
Sunoco Logistics	5.30%	04/01/2044	570,000	508,757	550,330
Sunoco Logistics	5.35%	05/15/2045	132,000	114,626	127,467
Sunoco Lp / Sunoco	6.38%	04/01/2023	275,000	284,625	278,438
Suntrust Bank	3.30%	05/15/2026	715,000	735,199	690,114
Suntrust Bks	6.00%	09/11/2017	730,000	789,181	751,852
Synchrony Cr Card	2.04%	03/15/2022	425,000	424,911	426,779
Synchrony Finl	4.25%	08/15/2024	400,000	398,371	407,179
Synchrony Finl	4.50%	07/23/2025	145,000	144,469	148,939
T Mobile USA	6.46%	04/28/2019	755,000	770,100	768,212
T Mobile USA	6.25%	04/01/2021	295,000	304,588	306,800
T Mobile USA	6.13%	01/15/2022	1,735,000	1,778,496	1,830,425
T Mobile USA	6.73%	04/28/2022	1,750,000	1,732,500	1,828,750

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
T Mobile USA	6.63%	04/01/2023	\$2,355,000	\$2,398,503	\$2,496,300
T Mobile USA	6.50%	01/15/2024	2,985,000	3,053,312	3,201,412
T Mobile USA	6.00%	04/15/2024	800,000	800,000	843,000
T Mobile USA	6.38%	03/01/2025	1,260,000	1,261,394	1,346,625
T Mobile USA	6.50%	01/15/2026	1,365,000	1,365,000	1,475,906
T Mobile USA 6	6.00%	03/01/2023	1,500,000	1,575,000	1,584,375
TCI Communications	7.88%	02/15/2026	2,000	2,326	2,685
TCI Communications	7.13%	02/15/2028	320,000	317,606	423,211
Teachers Ins	6.85%	12/16/2039	1,126,000	1,169,980	1,461,237
Tenet Healthcare	8.00%	08/01/2020	3,135,000	3,208,288	3,096,126
Tenet Healthcare	4.50%	04/01/2021	140,000	141,050	138,600
Tenet Healthcare	6.75%	06/15/2023	1,630,000	1,500,144	1,438,475
Tenet Healthcare Corp	8.13%	04/01/2022	1,409,000	1,400,631	1,329,392
Tengizchevroil Fin	4.00%	08/15/2026	950,000	947,530	891,290
Tenneco	5.00%	07/15/2026	675,000	675,000	662,344
Tesoro Logistics	6.13%	10/15/2021	465,000	466,162	488,250
Tesoro Logistics	6.25%	10/15/2022	585,000	609,862	620,100
Tesoro Logistics	6.38%	05/01/2024	179,000	180,036	191,530
Tesoro Logistics	5.25%	01/15/2025	88,000	88,000	89,870
Texaco Cap	8.00%	08/01/2032	420,000	629,076	583,573
Thermo Fisher	3.00%	04/15/2023	475,000	472,682	466,862
Thermo Fisher	2.95%	09/19/2026	185,000	182,756	174,686
Time Warner	4.88%	03/15/2020	600,000	667,239	640,480
Time Warner	3.88%	01/15/2026	781,000	834,928	781,841
Time Warner	6.25%	03/29/2041	60,000	62,432	70,007
Time Warner Cable	8.75%	02/14/2019	90,000	97,009	101,425
Time Warner Cable	8.25%	04/01/2019	700,000	721,514	786,590
Time Warner Cable	4.13%	02/15/2021	570,000	587,588	589,290
Time Warner Cable	6.55%	05/01/2037	1,170,000	1,185,833	1,324,501
Time Warner Cable	7.30%	07/01/2038	390,000	498,490	479,755
Time Warner Cable	5.88%	11/15/2040	530,000	566,057	565,216
Time Warner Cable	5.50%	09/01/2041	60,000	59,496	60,997
Time Warner Entmt	8.38%	07/15/2033	140,000	190,831	183,430
Time Warner Fixed	3.60%	07/15/2025	1,101,000	1,115,592	1,094,834
Time Warner New	4.70%	01/15/2021	340,000	339,637	363,418
Time Warner New	4.75%	03/29/2021	260,000	265,954	278,538
Titan Intl	6.88%	10/01/2020	699,000	702,574	684,146
TJX Cos New	2.25%	09/15/2026	140,000	135,827	128,938
Toll Bros Fin Corp	4.88%	11/15/2025	1,205,000	1,218,338	1,183,912
Toll Bros Fin Corp Gtd	4.38%	04/15/2023	1,250,000	1,290,625	1,246,875
Torchmark Corp	3.80%	09/15/2022	2,660,000	2,673,364	2,718,382

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Tote Shipholdings	3.40%	10/16/2040	\$1,296,000	\$1,296,000	\$1,241,276
Towd Pt Mtg Tr	3.50%	04/25/2055	6,311,591	6,431,127	6,434,863
Toyota Mtr Cr Corp	1.50%	02/13/2020	200,000	200,000	194,666
Toyota Mtr Cr Corp Medium Term	2.13%	07/18/2019	105,000	105,633	105,456
Toyota Mtr Cr Corp Tranche # Tr 00077	1.40%	05/20/2019	53,000	52,394	52,399
Trac Intermodal	11.00%	08/15/2019	262,000	269,654	277,065
Transdigm	5.50%	10/15/2020	790,000	790,000	809,750
Transdigm	6.00%	07/15/2022	1,485,000	1,489,342	1,544,400
Transdigm	6.50%	07/15/2024	1,247,000	1,252,730	1,304,674
Transdigm	6.38%	06/15/2026	490,000	490,000	503,230
Transocean Step Cpn	9.10%	12/15/2041	500,000	303,250	452,500
Trcntntl Gas Pipe	7.85%	02/01/2026	730,000	736,204	920,505
Treehouse Foods	6.00%	02/15/2024	500,000	525,000	525,000
Tribune Media Co	5.88%	07/15/2022	277,000	277,695	281,501
Trimble	4.75%	12/01/2024	300,000	300,220	303,802
Triumph Group	4.88%	04/01/2021	226,000	207,355	211,988
Tyson Foods	7.00%	05/01/2018	110,000	130,708	116,184
Tyson Foods	5.15%	08/15/2044	190,000	197,390	197,006
U S Bancorp Medium	2.38%	07/22/2026	230,000	228,316	212,926
U S Bancorp Medium Term Sub	2.95%	07/15/2022	1,410,000	1,415,665	1,418,357
U S Bk Natl Assn Cincinnati Ohio Var Rt	1.37%	10/28/2019	8,500,000	8,540,205	8,530,685
Un Carbide	7.88%	04/01/2023	500,000	634,910	602,815
Un Pac Rr Co	6.63%	01/27/2022	72,740	82,832	79,944
Un Pac Rr Co	3.23%	05/14/2026	4,987,519	4,987,519	4,919,789
Un Pac Rr Co	5.08%	01/02/2029	3,137,391	3,361,487	3,426,216
Un Pac Rr Co Pass Thru Tr Passthu Ctf 2000 1 8 01 10 21 07 10 2003	8.00%	01/10/2021	228,826	272,907	243,593
Union Pac Corp	3.38%	02/01/2035	355,000	345,034	335,739
Union Pac Corp	3.88%	02/01/2055	196,000	177,939	180,034
Union Pac Rr Co 2015 1 Pass Thru Tr	2.69%	05/12/2027	789,913	789,913	759,201
United Rentals North Am	4.63%	07/15/2023	880,000	880,000	897,600
United Rentals North Amer	5.50%	07/15/2025	1,350,000	1,348,657	1,377,000
Unitedhealth Group	6.00%	02/15/2018	1,420,000	1,349,552	1,488,886
Unitedhealth Group	2.70%	07/15/2020	180,000	179,892	182,708
Unitedhealth Group	3.35%	07/15/2022	120,000	119,852	123,637
Unitedhealth Group	4.63%	07/15/2035	328,000	329,752	357,533
Unitedhealth Group	4.25%	03/15/2043	114,000	115,139	116,339
Unitedhealth Group	4.75%	07/15/2045	55,000	54,774	60,589
Univision Communications Term Loan C	0.00%	03/01/2020	1,537,971	1,426,468	1,544,166
Unum Group	4.00%	03/15/2024	6,000,000	6,217,500	6,024,402
Unum Group	3.88%	11/05/2025	2,702,000	2,681,917	2,640,789
US Airways Group	8.00%	04/01/2021	404,070	449,023	448,518

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
US Awys Group	6.13%	06/01/2018	\$305,000	\$319,950	\$317,581
US Bancorp	3.10%	04/27/2026	90,000	89,931	87,620
Usb Cap IX Normalome Tr Secs	3.50%	12/31/2049	7,296,000	5,565,475	5,991,840
Utd Airls 2014 2 Fixed	3.75%	03/03/2028	1,955,320	1,991,982	1,965,096
Utd Airls Pass	9.75%	01/15/2017	37,417	37,417	37,536
Utd Rentals N Amer	5.50%	05/15/2027	300,000	303,000	297,750
Utd STS Stl Corp	8.38%	07/01/2021	250,000	250,000	276,382
Utd Technologies	4.50%	06/01/2042	310,000	307,112	331,825
Utd Technologies Step Cpn	1.78%	05/04/2018	1,352,000	1,355,239	1,352,295
Va Elec & Pwr Co	3.15%	01/15/2026	25,000	24,998	24,820
Va Elec & Pwr Co	6.00%	05/15/2037	270,000	352,814	334,083
Va Elec & Pwr Co	6.35%	11/30/2037	25,000	34,148	32,199
Valero Energy	4.38%	12/15/2026	40,000	39,984	40,358
Valero Energy Corp	3.40%	09/15/2026	535,000	528,956	512,537
Valero Energy Corp	6.63%	06/15/2037	70,000	85,821	81,925
Valmont Inds	5.25%	10/01/2054	650,000	641,420	569,398
Ventas Realty Lp	3.50%	02/01/2025	680,000	682,026	669,478
Ventas Rlty Ltd	3.13%	06/15/2023	510,000	507,101	500,649
Vereit Oper	4.88%	06/01/2026	495,000	495,000	501,361
Verisign	5.25%	04/01/2025	1,145,000	1,157,425	1,173,625
Verizon	2.63%	08/15/2026	4,000,000	3,994,360	3,682,208
Verizon	7.35%	04/01/2039	553,000	720,897	713,588
Verizon	3.85%	11/01/2042	380,000	324,447	329,284
Verizon	4.86%	08/21/2046	1,785,000	1,882,708	1,808,730
Verizon	5.01%	08/21/2054	390,000	406,111	387,957
Verizon	4.67%	03/15/2055	245,000	209,620	230,082
Verizon Communications	4.50%	09/15/2020	1,125,000	1,188,489	1,203,877
Verizon Communications	5.15%	09/15/2023	3,026,000	3,252,648	3,345,978
Verizon Communications	6.40%	09/15/2033	13,800,000	16,916,350	16,649,893
Verizon Communications	4.40%	11/01/2034	2,789,000	2,780,701	2,752,704
Verizon Communications	6.00%	04/01/2041	452,000	547,829	519,157
Verizon Communications	6.55%	09/15/2043	445,000	574,487	555,795
Verizon Communications	4.52%	09/15/2048	430,000	446,215	412,332
Verizon Fixed	3.00%	11/01/2021	450,000	464,158	453,281
Viacom New	4.25%	09/01/2023	120,000	118,238	120,095
Viacom New	3.88%	04/01/2024	90,000	84,211	87,347
Viacom New	3.45%	10/04/2026	60,000	59,689	55,452
Viacom New	4.85%	12/15/2034	340,000	329,678	303,100
Viacom New	4.38%	03/15/2043	5,250,000	4,092,205	4,181,914
Virgin Media Investment Holdings Ltd Term Loan I	0.00%	01/31/2025	402,403	401,397	403,912
Virginia Elec & Pwr Co	4.00%	01/15/2043	335,000	340,258	330,944

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Visa	2.80%	12/14/2022	\$595,000	\$605,095	\$598,334
Visa	3.15%	12/14/2025	1,100,000	1,095,974	1,104,825
Visa	4.15%	12/14/2035	858,000	870,608	898,311
Visa	4.30%	12/14/2045	733,000	751,437	773,692
Vista Outdoor	5.88%	10/01/2023	1,515,000	1,515,000	1,586,023
Visual Edge	6.00%	12/31/2018	975	975	975
Vndo 2012 Gave Mtg Tr	3.00%	11/15/2030	225,000	220,139	227,074
Voya Finl	4.80%	06/15/2046	2,000,000	2,015,740	1,944,092
Vulcan Matls Co	7.50%	06/15/2021	915,000	1,004,725	1,077,412
Vulcan Matls Co	7.15%	11/30/2037	760,000	868,300	908,200
W P Carey	4.25%	10/01/2026	160,000	159,978	155,339
Wachovia Cap Tr III Fxd Fltg Rate Bd	5.57%	12/31/2049	1,540,000	1,460,262	1,511,202
Wachovia Corp New	5.50%	08/01/2035	68,000	77,085	75,293
Wal Mart Stores	6.50%	08/15/2037	108,000	152,134	146,362
Wal Mart Stores	6.20%	04/15/2038	130,000	130,714	171,365
Wal Mart Stores	4.00%	04/11/2043	135,000	142,657	135,617
Wal Mart Stores	4.30%	04/22/2044	132,000	147,653	139,296
Walgreens Boots	3.45%	06/01/2026	1,650,000	1,678,044	1,619,642
Walgreens Boots	4.65%	06/01/2046	240,000	251,400	243,545
Walgreens Boots Fixed	4.80%	11/18/2044	240,000	218,770	246,674
Waste Mgmt	3.50%	05/15/2024	300,000	299,244	309,312
Waste Mgmt	7.38%	05/15/2029	280,000	350,392	365,567
Waterjet Hldgs	7.63%	02/01/2020	270,000	274,050	276,075
WCI Cmnty	6.88%	08/15/2021	495,000	493,192	520,988
Weekley Homes LLC	6.00%	02/01/2023	1,615,000	1,604,078	1,437,350
Wells Fargo & Co	2.60%	07/22/2020	390,000	389,782	392,254
Wells Fargo & Co	2.55%	12/07/2020	170,000	169,818	170,194
Wells Fargo & Co	2.28%	03/04/2021	2,270,000	2,324,312	2,318,735
Wells Fargo & Co	2.10%	07/26/2021	220,000	219,793	214,072
Wells Fargo & Co	1.91%	07/26/2021	4,600,000	4,629,992	4,638,102
Wells Fargo & Co	4.48%	01/16/2024	90,000	99,719	94,739
Wells Fargo & Co	4.10%	06/03/2026	7,780,000	8,223,383	7,882,610
Wells Fargo & Co	3.00%	10/23/2026	1,955,000	1,952,979	1,861,936
Wells Fargo & Co	5.38%	11/02/2043	605,000	627,048	667,708
Wells Fargo & Co	5.61%	01/15/2044	1,159,000	1,023,305	1,313,195
Wells Fargo & Co	3.90%	05/01/2045	107,000	106,643	101,490
Wells Fargo & Co	4.90%	11/17/2045	2,885,000	3,137,115	2,963,244
Wells Fargo & Co	4.40%	06/14/2046	1,290,000	1,313,895	1,234,600
Wells Fargo & Co	4.75%	12/07/2046	900,000	898,370	913,370
Wells Fargo & Co	7.98%	03/29/2049	2,350,000	2,454,820	2,455,750
Wells Fargo & Co	5.90%	12/29/2049	650,000	657,000	653,250

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Corporate Bonds					
Wells Fargo & Co	5.88%	12/29/2049	\$680,000	\$737,861	\$713,932
Wells Fargo & Co New	2.12%	10/31/2023	11,215,000	11,248,981	11,353,427
Wells Fargo & Co New Medium Term	1.40%	09/08/2017	6,000,000	5,994,000	5,992,938
Wells Fargo & Co New Medium Term	1.50%	01/16/2018	410,000	409,262	409,509
Wells Fargo & Co New Medium Term	1.51%	04/23/2018	1,445,000	1,445,000	1,450,484
Wells Fargo & Co New Medium Term	3.55%	09/29/2025	1,035,000	1,061,744	1,033,285
Wells Fargo & Co New Medium Term	4.30%	07/22/2027	7,420,000	7,771,689	7,632,019
Wells Fargo & Co New Medium Term	4.65%	11/04/2044	100,000	101,096	98,423
Wells Fargo & Co Tranche # Sr 00129	3.45%	02/13/2023	390,000	392,155	391,404
Wells Fargo & Company	4.60%	04/01/2021	130,000	139,615	139,690
Wells Fargo Bank Natl Association Tranche # Sb	6.00%	11/15/2017	1,220,000	1,348,785	1,266,106
Wells Fargo Coml	3.81%	12/15/2047	1,430,000	1,472,823	1,460,869
Wells Fargo Coml	3.79%	12/15/2047	250,000	257,497	259,981
Wells Fargo Coml	3.85%	05/15/2048	2,450,000	2,347,789	2,304,054
Wells Fargo Coml	3.18%	07/15/2048	355,000	365,646	347,749
Wells Fargo Coml	3.49%	11/15/2048	410,000	442,255	422,529
Wells Fargo Coml	4.32%	12/15/2049	1,060,000	1,091,775	1,093,379
Wells Fargo Coml	1.47%	04/15/2050	11,301	11,294	11,255
Wells Fargo Coml	1.77%	03/15/2059	266,232	266,226	265,347
Wells Fargo Coml Mtg Tr	3.41%	05/15/2048	930,000	957,850	930,704
Wells Fargo Coml Var Rt	3.55%	08/15/2050	175,000	190,025	180,385
Wesco Distr	5.38%	12/15/2021	1,655,000	1,653,006	1,708,788
Westgate Resorts	2.15%	12/20/2026	0	-	-
Westlake Chem Corp	5.00%	08/15/2046	490,000	484,639	483,999
Westn Refng	7.50%	02/15/2023	225,000	230,062	243,000
Westvaco Corp	8.20%	01/15/2030	380,000	520,562	496,081
Westvaco Corp	7.95%	02/15/2031	115,000	156,915	151,342
Weyerhaeuser Co	4.63%	09/15/2023	645,000	669,730	692,570
Wfrbs Coml Mtg Tr 2012 C9 Cl B	3.84%	11/15/2045	1,020,000	1,049,042	1,044,900
Whiting Pete Corp	5.75%	03/15/2021	178,000	168,210	177,260
Whole Foods Mkt	5.20%	12/03/2025	955,000	956,208	1,011,178
Wi Elec Pwr Co	5.70%	12/01/2036	490,000	489,623	597,464
Wi Energy Corp	3.55%	06/15/2025	565,000	573,992	575,809
William Carter Co	5.25%	08/15/2021	1,614,000	1,641,039	1,672,508
Williams Cos	7.88%	09/01/2021	851,000	956,665	972,268
Windstream Corp	7.75%	10/15/2020	50,000	51,750	51,400
Windstream Corp	7.50%	06/01/2022	179,000	165,575	175,420
Woodside Homes Co	6.75%	12/15/2021	1,965,000	1,856,288	1,896,225
World Finl Network	1.76%	05/17/2021	2,525,000	2,524,936	2,530,512
World Finl Network	1.61%	12/15/2021	2,550,000	2,549,929	2,554,646
World Finl Network	2.23%	08/15/2022	1,260,000	1,280,770	1,271,460

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
U.S. Securities					
Corporate Bonds					
World Finl Network	3.14%	01/17/2023	\$1,160,000	\$1,188,135	\$1,191,522
World Finl Network Cr Card Master	3.09%	04/17/2023	1,065,000	1,064,488	1,082,735
World Omni	1.45%	08/15/2019	665,000	664,917	663,133
World Omni Auto	1.72%	08/17/2020	200,000	200,859	200,116
WPX Energy	7.50%	08/01/2020	1,940,000	1,979,350	2,085,500
WPX Energy	6.00%	01/15/2022	1,923,000	1,945,322	1,971,075
Xpo Logistics	6.50%	06/15/2022	2,715,000	2,816,812	2,850,750
Xpo Logistics Term Loan B 2 First Lien	0.00%	10/30/2021	288,832	289,915	292,352
Zebra Technologies	7.25%	10/15/2022	1,830,000	1,844,400	1,990,125
Ziff Davis Media	0.00%	12/31/2040	218,332	2,143,068	-
Zoetis	1.88%	02/01/2018	960,000	959,942	959,997
Zoetis	3.25%	02/01/2023	7,000,000	6,673,590	6,984,698
Zoetis	4.50%	11/13/2025	400,000	399,076	424,059
<b>Total Corporate Bonds</b>			<b>\$2,895,197,474</b>	<b>\$2,801,670,781</b>	<b>\$2,811,125,960</b>

U.S. Securities					
Escrow Holdings					
Cb Quebecor Prtg	0%		\$40,000	\$-	\$588
Esc Cb Lehman Bros Sub	0%	07/19/2017	370,000	342,302	1,935
Esc GCB Lehman Brth Hld D12/ 21/ 07	0.0675%	12/28/2017	4,065,000	789,415	21,260
Esc Lehman Broth Hld D05/ 17/ 07	0%		1,325,000	968,776	-
Escrow GCB Lear Corp D11/ 24/ 06	0.0875%		770,000	-	7,700
GCB 144a Quebecor F D12/ 18/ 06	0%		3,230,000	-	47,481
<b>Total Escrow Holdings</b>			<b>\$9,800,000</b>	<b>\$2,100,493</b>	<b>\$78,964</b>

U.S. Securities					
Government & Government Agency Securities					
Al Econ Settlement Auth BP Settlement Rev	3.16%	09/15/2025	\$5,500,000	\$5,565,175	\$5,530,745
Alaska St Intl Arpts Revs	6.28%	10/01/2035	30,000	32,962	32,395
American Mun Pwr Ohio Rev	6.62%	02/15/2023	160,000	201,718	191,677
American Mun Pwr Ohio Rev	7.33%	02/15/2028	300,000	381,000	385,161
American Mun Pwr Ohio Rev	7.83%	02/15/2041	635,000	879,978	898,036
Ann Arbor Mich	5.75%	05/01/2027	15,000	16,448	16,108
Baraga Cnty Mich Mem Hosp Rev	6.50%	09/20/2036	4,650,000	4,746,038	5,118,116
Bay Area Toll Auth Calif Toll Brdg Rev	6.91%	10/01/2050	35,000	48,362	49,130
Bexar Cnty Tex Hosp Dist	6.90%	02/15/2039	30,000	34,294	32,880
Boldini Ltd US Govt Gtd Expt Ship Fing Oblig 2016	3.85%	01/19/2036	4,914,000	4,914,000	4,913,754
Bowling Green St Univ Ohio Gen Rcpts	6.73%	06/01/2039	20,000	22,504	22,448
Brentwood Calif Infrastructure Fing Authlease Rev	7.65%	10/01/2039	15,000	17,389	16,908

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
California Health Facs Fing Auth Rev	5.00%	08/15/2052	\$305,000	\$317,935	\$328,461
California Infrastructure & Economic Devbk Rev	6.49%	05/15/2049	100,000	124,090	124,667
California St	7.70%	11/01/2030	1,020,000	1,242,936	1,218,441
California St	7.95%	03/01/2036	1,175,000	1,423,434	1,369,686
California St	7.60%	11/01/2040	645,000	1,065,811	970,635
California St	5.00%	09/01/2042	600,000	632,898	661,782
California St Pub Wks Brd Lease Rev	5.79%	12/01/2021	35,000	39,724	38,000
California St Pub Wks Brd Lease Rev	8.00%	03/01/2035	90,000	106,668	100,780
California State	7.55%	04/01/2039	1,400,000	2,057,660	2,079,014
Calleguas Las Virgenes Cal Pub Fing Authwtr Rev	5.94%	07/01/2040	75,000	100,027	89,851
Chesapeake Va	5.36%	12/01/2030	470,000	536,726	519,900
Chicago Ill	6.05%	01/01/2029	500,000	483,750	493,135
Chicago Ill Brd Ed	6.52%	12/01/2040	205,000	172,456	146,249
Chicago Ill O Hare Intl Arpt Rev	6.12%	01/01/2026	10,000	11,681	11,542
Chicago Ill O Hare Intl Arpt Rev	6.84%	01/01/2038	660,000	734,460	740,223
Chicago Ill Tran Auth Sales Tax Rcpts Rev	5.47%	12/01/2023	1,280,000	1,407,486	1,422,515
Clark Cnty Nev Arpt Rev	6.88%	07/01/2042	50,000	57,146	55,932
Dallas Cnty Tex Hosp Dist	6.17%	08/15/2034	20,000	22,079	21,907
Dallas Fort Worth Tex Intl Arpt Rev	5.00%	11/01/2045	905,000	929,535	966,024
Dallas Tex Area Rapid Tran Sales Tax Rev	6.00%	12/01/2044	5,210,000	6,932,478	6,796,549
Dot Headqrtrs II Lease Backed Mtg Fimtgser 2004 CI A 1 A Step Up	6.00%	12/07/2021	1,390,000	1,603,697	1,628,510
Dot Headquarters II Lease Backed Mtg Fin Tr CI A 2 144a Step Up	5.59%	12/07/2021	3,032,342	3,190,449	3,306,557
East Baton Rouge La Sew Commn Rev	6.09%	02/01/2045	900,000	1,006,515	995,058
FDIC Gtd	3.25%	04/25/2038	397,770	410,698	400,509
Federal Farm Cr Bks Cons Systemwide	0.76%	04/16/2018	4,600,000	4,592,650	4,603,818
Federal Farm Cr Bks Cons Systemwide Bds Var Rt	0.76%	05/17/2018	22,850,000	22,837,330	22,846,870
Federal Farm Cr Bks Tranche Frn 5855	0.92%	03/26/2018	3,255,000	3,255,378	3,261,259
Federal Home Ln Bks	2.88%	06/14/2024	4,935,000	5,085,419	5,073,032
Federal Home Ln Bks Cons Bd	1.25%	04/28/2021	400,000	399,800	396,128
Federal Home Ln Bks Cons Bnds Step Up	1.50%	08/16/2024	250,000	249,500	239,200
Federal Home Ln Bks Step Up	1.50%	12/12/2024	400,000	400,400	398,336
Federal Home Ln Mtg Corp	5.50%	08/01/2018	1,193	1,221	1,216
Federal Home Ln Mtg Corp	5.50%	11/01/2018	35,717	36,554	36,054
Federal Home Ln Mtg Corp	5.50%	05/01/2019	11,811	12,088	12,097
Federal Home Ln Mtg Corp	5.50%	07/01/2019	8,621	8,824	8,896
Federal Home Ln Mtg Corp	1.25%	08/01/2019	6,825,000	6,795,857	6,796,901
Federal Home Ln Mtg Corp	5.50%	12/01/2019	11,732	12,007	12,118
Federal Home Ln Mtg Corp	5.50%	04/01/2020	127,825	130,821	132,552
Federal Home Ln Mtg Corp	5.50%	04/01/2020	25,689	26,291	26,614



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Home Ln Mtg Corp	1.38%	05/01/2020	\$1,365,000	\$1,351,081	\$1,354,416
Federal Home Ln Mtg Corp	5.50%	05/01/2020	8,428	8,626	8,814
Federal Home Ln Mtg Corp	5.50%	05/01/2020	51,818	53,032	53,725
Federal Home Ln Mtg Corp	4.50%	08/01/2020	112,293	120,013	116,618
Federal Home Ln Mtg Corp	3.50%	12/01/2020	829,062	871,684	865,532
Federal Home Ln Mtg Corp	5.00%	12/01/2020	38,374	37,271	40,237
Federal Home Ln Mtg Corp	5.50%	04/01/2023	23,110	23,200	24,784
Federal Home Ln Mtg Corp	4.00%	05/01/2025	647,861	664,564	679,004
Federal Home Ln Mtg Corp	4.00%	06/01/2025	749,124	779,265	788,308
Federal Home Ln Mtg Corp	4.00%	10/01/2025	1,038,003	1,098,986	1,091,917
Federal Home Ln Mtg Corp	3.50%	11/01/2025	5,258,569	5,559,293	5,526,403
Federal Home Ln Mtg Corp	3.50%	11/01/2025	58,142	61,131	60,819
Federal Home Ln Mtg Corp	3.50%	02/01/2026	12,298	12,930	12,841
Federal Home Ln Mtg Corp	4.00%	05/01/2026	4,195,112	4,465,172	4,385,364
Federal Home Ln Mtg Corp	5.00%	06/01/2026	168,526	183,272	178,540
Federal Home Ln Mtg Corp	3.50%	06/01/2026	182,908	189,910	191,118
Federal Home Ln Mtg Corp	4.50%	07/01/2026	6,018,494	6,472,895	6,360,524
Federal Home Ln Mtg Corp	4.50%	09/01/2026	131,427	141,284	138,845
Federal Home Ln Mtg Corp	3.50%	02/01/2027	16,175	17,006	16,900
Federal Home Ln Mtg Corp	3.50%	08/01/2027	15,913	16,731	16,613
Federal Home Ln Mtg Corp	2.50%	12/01/2027	471,886	493,121	473,438
Federal Home Ln Mtg Corp	2.50%	01/01/2028	183,391	188,205	182,637
Federal Home Ln Mtg Corp	3.00%	07/01/2028	5,349,265	5,508,907	5,498,296
Federal Home Ln Mtg Corp	3.50%	09/01/2028	62,826	66,056	65,602
Federal Home Ln Mtg Corp	3.50%	04/01/2029	18,200	19,135	19,000
Federal Home Ln Mtg Corp	3.50%	06/01/2029	70,864	74,507	74,248
Federal Home Ln Mtg Corp	4.50%	08/01/2029	186,385	200,457	200,047
Federal Home Ln Mtg Corp	2.50%	05/01/2030	201,053	203,237	201,707
Federal Home Ln Mtg Corp	3.00%	05/01/2030	388,956	404,271	400,298
Federal Home Ln Mtg Corp	2.50%	05/01/2030	280,201	286,812	281,030
Federal Home Ln Mtg Corp	3.00%	07/01/2030	348,129	362,109	358,027
Federal Home Ln Mtg Corp	3.00%	07/01/2030	40,895	42,633	42,091
Federal Home Ln Mtg Corp	2.50%	07/01/2030	71,045	71,800	71,276
Federal Home Ln Mtg Corp	2.50%	07/01/2030	75,050	75,824	75,284
Federal Home Ln Mtg Corp	2.50%	07/01/2030	15,991	16,243	16,038
Federal Home Ln Mtg Corp	3.00%	08/01/2030	46,510	48,378	47,833
Federal Home Ln Mtg Corp	3.00%	12/01/2030	7,248,385	7,566,068	7,443,511
Federal Home Ln Mtg Corp	4.00%	02/01/2031	286,411	303,954	303,902
Federal Home Ln Mtg Corp	4.00%	08/01/2031	9,319,605	9,996,732	9,890,803
Federal Home Ln Mtg Corp	4.50%	01/01/2032	11,275,057	12,325,032	12,138,613
Federal Home Ln Mtg Corp	3.00%	12/01/2032	522,326	549,829	532,871
Federal Home Ln Mtg Corp	3.50%	08/01/2033	1,316,799	1,407,946	1,365,731

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Home Ln Mtg Corp	4.50%	06/01/2034	\$396,366	\$442,691	\$432,467
Federal Home Ln Mtg Corp	3.50%	08/01/2034	737,877	771,186	763,043
Federal Home Ln Mtg Corp	5.00%	07/01/2035	1,022,775	995,288	1,126,730
Federal Home Ln Mtg Corp	5.00%	07/01/2035	900,887	985,740	989,567
Federal Home Ln Mtg Corp	5.00%	07/01/2035	418,505	453,685	460,072
Federal Home Ln Mtg Corp	5.00%	08/01/2035	1,014,991	1,002,304	1,108,512
Federal Home Ln Mtg Corp	6.00%	09/01/2035	41,351	42,074	46,715
Federal Home Ln Mtg Corp	5.00%	10/01/2035	53,200	50,046	57,912
Federal Home Ln Mtg Corp	4.50%	06/01/2036	15,896,418	17,275,707	17,102,479
Federal Home Ln Mtg Corp	5.50%	01/01/2037	372,081	369,697	415,707
Federal Home Ln Mtg Corp	6.00%	09/01/2037	966,355	966,053	1,095,885
Federal Home Ln Mtg Corp	5.50%	11/01/2037	17,038	17,019	18,989
Federal Home Ln Mtg Corp	6.00%	12/01/2037	137,893	139,649	156,245
Federal Home Ln Mtg Corp	5.00%	02/01/2038	380,051	374,944	413,894
Federal Home Ln Mtg Corp	5.50%	04/01/2038	2,046,231	2,034,961	2,281,830
Federal Home Ln Mtg Corp	6.00%	05/01/2038	45,418	50,230	52,227
Federal Home Ln Mtg Corp	5.50%	10/01/2038	295,469	294,638	329,357
Federal Home Ln Mtg Corp	5.50%	12/01/2038	134,901	144,766	152,173
Federal Home Ln Mtg Corp	6.00%	04/01/2039	319,620	363,368	371,996
Federal Home Ln Mtg Corp	4.50%	07/01/2039	618,473	678,517	668,131
Federal Home Ln Mtg Corp	4.50%	10/01/2039	2,175,486	2,340,007	2,339,537
Federal Home Ln Mtg Corp	4.00%	12/01/2039	4,099,389	4,303,078	4,328,135
Federal Home Ln Mtg Corp	4.50%	12/01/2039	69,178	75,102	74,641
Federal Home Ln Mtg Corp	4.00%	01/01/2040	768,154	828,046	813,215
Federal Home Ln Mtg Corp	5.00%	01/01/2040	2,763,008	2,880,867	3,047,294
Federal Home Ln Mtg Corp	4.00%	08/01/2040	78,171	82,764	82,126
Federal Home Ln Mtg Corp	5.00%	09/01/2040	129,070	142,057	140,597
Federal Home Ln Mtg Corp	4.00%	10/01/2040	65,381	68,921	69,205
Federal Home Ln Mtg Corp	4.00%	11/01/2040	63,945	67,407	67,726
Federal Home Ln Mtg Corp	4.00%	11/01/2040	5,335,635	5,492,369	5,618,531
Federal Home Ln Mtg Corp	4.00%	11/01/2040	60,646	63,930	63,916
Federal Home Ln Mtg Corp	3.50%	12/01/2040	326,432	337,398	336,241
Federal Home Ln Mtg Corp	4.00%	01/01/2041	3,735,858	3,715,217	3,944,319
Federal Home Ln Mtg Corp	4.00%	02/01/2041	3,650,467	3,825,561	3,853,688
Federal Home Ln Mtg Corp	4.00%	03/01/2041	3,058,506	2,975,591	3,228,534
Federal Home Ln Mtg Corp	4.50%	05/01/2041	215,072	233,554	231,460
Federal Home Ln Mtg Corp	5.50%	06/01/2041	1,060,919	1,156,401	1,181,696
Federal Home Ln Mtg Corp	5.00%	06/01/2041	198,895	220,712	217,781
Federal Home Ln Mtg Corp	4.50%	07/01/2041	4,408,844	4,789,796	4,757,504
Federal Home Ln Mtg Corp	5.00%	08/01/2041	211,245	235,340	233,761
Federal Home Ln Mtg Corp	5.00%	10/01/2041	154,588	168,984	168,723
Federal Home Ln Mtg Corp	4.00%	10/01/2041	65,498	69,044	69,348

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Home Ln Mtg Corp	4.00%	10/01/2041	\$123,227	\$129,898	\$130,466
Federal Home Ln Mtg Corp	5.00%	11/01/2041	1,478,362	1,638,672	1,613,026
Federal Home Ln Mtg Corp	5.00%	11/01/2041	278,092	305,553	303,932
Federal Home Ln Mtg Corp	3.50%	12/01/2041	4,246,456	4,326,740	4,373,680
Federal Home Ln Mtg Corp	5.00%	02/01/2042	330,899	368,332	360,394
Federal Home Ln Mtg Corp	4.00%	04/01/2042	197,203	210,823	207,730
Federal Home Ln Mtg Corp	3.50%	04/01/2042	420,926	425,941	433,629
Federal Home Ln Mtg Corp	3.50%	05/01/2042	509,639	535,041	524,966
Federal Home Ln Mtg Corp	3.50%	06/01/2042	375,967	395,823	387,280
Federal Home Ln Mtg Corp	2.04%	07/01/2042	248,169	254,741	259,151
Federal Home Ln Mtg Corp	3.00%	07/01/2042	1,029,815	1,062,871	1,029,393
Federal Home Ln Mtg Corp	3.50%	08/01/2042	71,731	74,835	73,897
Federal Home Ln Mtg Corp	3.50%	09/01/2042	208,995	205,892	215,252
Federal Home Ln Mtg Corp	3.50%	10/01/2042	75,946	78,984	78,237
Federal Home Ln Mtg Corp	3.50%	10/01/2042	104,198	106,949	107,307
Federal Home Ln Mtg Corp	3.50%	10/01/2042	40,436	42,167	41,508
Federal Home Ln Mtg Corp	3.00%	12/01/2042	634,159	658,733	633,899
Federal Home Ln Mtg Corp	3.00%	01/01/2043	378,379	368,092	378,224
Federal Home Ln Mtg Corp	3.50%	02/01/2043	78,817	81,280	81,343
Federal Home Ln Mtg Corp	3.00%	03/01/2043	308,097	299,552	307,970
Federal Home Ln Mtg Corp	3.00%	03/01/2043	543,093	522,324	542,871
Federal Home Ln Mtg Corp	3.00%	05/01/2043	4,785,055	4,778,279	4,777,188
Federal Home Ln Mtg Corp	3.50%	06/01/2043	76,173	78,363	78,426
Federal Home Ln Mtg Corp	3.00%	07/01/2043	11,299,538	10,929,655	11,276,261
Federal Home Ln Mtg Corp	3.50%	07/01/2043	233,924	236,756	241,421
Federal Home Ln Mtg Corp	3.50%	07/01/2043	225,835	228,340	232,572
Federal Home Ln Mtg Corp	3.00%	08/01/2043	1,620,213	1,571,859	1,619,552
Federal Home Ln Mtg Corp	3.00%	09/01/2043	11,446,227	11,262,015	11,413,262
Federal Home Ln Mtg Corp	3.50%	09/01/2043	10,142,385	10,006,097	10,442,397
Federal Home Ln Mtg Corp	4.00%	09/01/2043	70,530	75,180	74,711
Federal Home Ln Mtg Corp	4.00%	11/01/2043	170,383	178,397	180,105
Federal Home Ln Mtg Corp	4.00%	11/01/2043	8,003,344	8,471,752	8,458,414
Federal Home Ln Mtg Corp	3.50%	11/01/2043	5,410,963	5,439,709	5,544,505
Federal Home Ln Mtg Corp	4.00%	11/01/2043	7,225,974	7,659,464	7,612,174
Federal Home Ln Mtg Corp	4.50%	12/01/2043	2,439,284	2,628,805	2,669,743
Federal Home Ln Mtg Corp	4.50%	12/01/2043	542,939	589,895	586,922
Federal Home Ln Mtg Corp	4.00%	12/01/2043	644,096	698,743	681,536
Federal Home Ln Mtg Corp	3.50%	01/01/2044	5,583,672	5,566,659	5,733,984
Federal Home Ln Mtg Corp	3.50%	01/01/2044	35,809	36,693	36,877
Federal Home Ln Mtg Corp	4.50%	02/01/2044	3,226,077	3,476,728	3,531,109
Federal Home Ln Mtg Corp	4.50%	02/01/2044	351,077	381,302	377,176

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Home Ln Mtg Corp	4.00%	04/01/2044	\$144,466	\$155,572	\$152,475
Federal Home Ln Mtg Corp	3.50%	04/01/2044	28,082	28,757	28,900
Federal Home Ln Mtg Corp	3.50%	05/01/2044	21,836	22,362	22,488
Federal Home Ln Mtg Corp	3.50%	05/01/2044	41,502	42,644	42,830
Federal Home Ln Mtg Corp	3.50%	05/01/2044	29,504	30,214	30,382
Federal Home Ln Mtg Corp	3.50%	06/01/2044	36,843	37,753	37,938
Federal Home Ln Mtg Corp	4.50%	07/01/2044	931,821	1,026,313	1,004,933
Federal Home Ln Mtg Corp	3.50%	07/01/2044	35,444	36,419	36,573
Federal Home Ln Mtg Corp	4.00%	08/01/2044	810,196	862,858	858,199
Federal Home Ln Mtg Corp	3.50%	08/01/2044	75,653	77,828	77,904
Federal Home Ln Mtg Corp	4.50%	09/01/2044	6,364,104	6,936,873	6,831,846
Federal Home Ln Mtg Corp	3.50%	09/01/2044	65,746	67,873	67,757
Federal Home Ln Mtg Corp	3.50%	09/01/2044	157,608	162,434	162,311
Federal Home Ln Mtg Corp	4.50%	09/01/2044	794,799	861,053	854,226
Federal Home Ln Mtg Corp	3.50%	11/01/2044	766,820	798,212	787,724
Federal Home Ln Mtg Corp	3.00%	01/01/2045	7,562,975	7,733,732	7,518,073
Federal Home Ln Mtg Corp	3.50%	03/01/2045	3,830,568	4,013,592	3,946,167
Federal Home Ln Mtg Corp	4.00%	07/01/2045	3,856,112	4,046,583	4,052,041
Federal Home Ln Mtg Corp	3.00%	09/01/2045	10,068,167	10,096,484	10,008,332
Federal Home Ln Mtg Corp	4.00%	09/01/2045	2,190,314	2,298,504	2,301,330
Federal Home Ln Mtg Corp	4.00%	10/01/2045	709,564	754,700	745,610
Federal Home Ln Mtg Corp	4.50%	12/01/2045	384,254	421,119	412,581
Federal Home Ln Mtg Corp	3.00%	01/01/2046	18,002,591	18,506,101	17,895,242
Federal Home Ln Mtg Corp	4.00%	01/01/2046	4,519,707	4,752,931	4,749,693
Federal Home Ln Mtg Corp	4.00%	02/01/2046	1,228,485	1,291,877	1,290,975
Federal Home Ln Mtg Corp	3.00%	03/01/2046	4,479,017	4,565,098	4,452,367
Federal Home Ln Mtg Corp	3.50%	04/01/2046	8,199,826	8,549,600	8,403,321
Federal Home Ln Mtg Corp	3.50%	05/01/2046	525,098	549,363	538,135
Federal Home Ln Mtg Corp	3.50%	06/01/2046	535,626	560,588	548,956
Federal Home Ln Mtg Corp	3.00%	08/01/2046	8,524,131	8,822,475	8,473,122
Federal Home Ln Mtg Corp	4.00%	09/01/2046	2,599,442	2,742,310	2,735,632
Federal Home Ln Mtg Corp	3.00%	09/01/2046	273,188	282,109	271,636
Federal Home Ln Mtg Corp	4.00%	10/01/2046	1,581,516	1,668,932	1,663,887
Federal Home Ln Mtg Corp	3.50%	12/01/2046	2,367,774	2,435,108	2,426,826
Federal Home Ln Mtg Corp	3.50%	01/01/2047	4,139,491	4,234,215	4,242,722
Federal Home Ln Mtg Corp Bnds	1.25%	08/15/2019	400,000	400,000	394,580
Federal Home Ln Mtg Corp Bnds	1.45%	08/10/2020	500,000	500,000	492,045
Federal Home Ln Mtg Corp Gold Pool V60840	3.00%	06/01/2030	764,084	793,573	785,975
Federal Home Ln Mtg Corp Gold Pool V60902	2.50%	08/01/2030	231,420	235,036	232,173

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Home Ln Mtg Corp Gold Pool# V80169 3due	3.00%	07/01/2043	\$2,641,771	\$2,551,270	\$2,638,511
Federal Home Ln Mtg Corp Gold Q	4.00%	10/01/2041	132,785	138,386	139,855
Federal Home Ln Mtg Corp Step Up	1.13%	10/29/2020	800,000	799,500	794,760
Federal Home Ln Mtg Corp Step Up	1.20%	10/13/2023	800,000	798,400	777,120
Federal Home Ln Mtg Corp V60586 3	3.00%	08/01/2029	1,592,064	1,671,667	1,637,438
Federal Home Ln Mtg Corp V60886	2.50%	08/01/2030	308,805	313,630	309,810
Federal Home Ln Mtg Corp V60908	3.00%	08/01/2030	469,189	488,323	482,646
Federal Home Ln Mtg Corp V60909	3.00%	08/01/2030	72,683	75,648	74,769
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	03/01/2026	950,081	987,490	994,725
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	12/01/2040	64,796	69,180	68,387
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	12/01/2040	426,283	457,305	449,767
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	01/01/2041	6,225,539	6,548,489	6,549,828
Federal Natl Mtg Assn Gtd Mtg Pool #ah	4.00%	02/01/2041	1,811,013	1,827,709	1,904,425
Federal Natl Mtg Assn Gtd Mtg Pool #ah	5.00%	04/01/2041	135,558	146,223	148,340
Federal Natl Mtg Assn Gtd Mtg Pool #ah	5.00%	04/01/2041	113,409	122,331	124,069
Federal Natl Mtg Assn Gtd Mtg Pool #ah1715	3.50%	04/01/2026	29,105	30,683	30,357
Federal Natl Mtg Assn Gtd Mtg Pool #ah2717	3.50%	01/01/2026	18,008	18,984	18,786
Federal Natl Mtg Assn Gtd Mtg Pool #ah3431	3.50%	01/01/2026	3,999,528	4,168,258	4,172,447
Federal Natl Mtg Assn Gtd Mtg Pool #ah6145	4.50%	03/01/2041	109,786	118,776	118,515
Federal Natl Mtg Assn Gtd Mtg Pool #ah6958 Adj Rt	2.92%	02/01/2041	124,638	130,811	130,304
Federal Natl Mtg Assn Gtd Mtg Pool #ah9924	3.50%	04/01/2026	1,096,130	1,135,865	1,142,464
Federal Natl Mtg Assn Gtd Mtg Pool #ai	4.00%	04/01/2041	46,347	49,331	48,922
Federal Natl Mtg Assn Gtd Mtg Pool #ai	5.00%	05/01/2041	866,776	967,539	947,877
Federal Natl Mtg Assn Gtd Mtg Pool #ai	4.00%	06/01/2041	3,676,864	3,668,821	3,866,259
Federal Natl Mtg Assn Gtd Mtg Pool #ai	4.00%	09/01/2041	103,424	110,890	108,768
Federal Natl Mtg Assn Gtd Mtg Pool #ai1007	4.50%	05/01/2041	242,856	257,655	261,818
Federal Natl Mtg Assn Gtd Mtg Pool #ai7269	3.50%	08/01/2026	896,727	938,201	935,627
Federal Natl Mtg Assn Gtd Mtg Pool #ai8831	4.50%	08/01/2041	172,599	187,270	186,507
Federal Natl Mtg Assn Gtd Mtg Pool #ai9041	4.50%	08/01/2041	59,123	63,687	63,857
Federal Natl Mtg Assn Gtd Mtg Pool #aj	5.00%	09/01/2041	209,073	230,732	233,869
Federal Natl Mtg Assn Gtd Mtg Pool #aj	4.00%	09/01/2041	1,180,840	1,257,226	1,241,937
Federal Natl Mtg Assn Gtd Mtg Pool #aj	4.00%	10/01/2041	355,016	368,440	374,954
Federal Natl Mtg Assn Gtd Mtg Pool #aj	4.00%	12/01/2041	74,988	82,814	79,706
Federal Natl Mtg Assn Gtd Mtg Pool #aj1416	4.50%	09/01/2041	4,743,460	5,124,419	5,123,411

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Natl Mtg Assn Gtd Mtg Pool #aj3120	4.50%	10/01/2041	\$6,657,799	\$7,087,435	\$7,213,865
Federal Natl Mtg Assn Gtd Mtg Pool #aj4060	4.50%	10/01/2041	633,080	677,173	681,137
Federal Natl Mtg Assn Gtd Mtg Pool #ak	3.00%	02/01/2027	304,855	317,430	313,547
Federal Natl Mtg Assn Gtd Mtg Pool #ak	3.00%	04/01/2027	314,969	327,125	323,954
Federal Natl Mtg Assn Gtd Mtg Pool #ak	3.00%	03/01/2042	5,946,525	6,018,069	5,942,374
Federal Natl Mtg Assn Gtd Mtg Pool #ak	4.00%	04/01/2042	281,103	312,376	296,862
Federal Natl Mtg Assn Gtd Mtg Pool #ak	4.00%	04/01/2042	66,746	74,171	70,466
Federal Natl Mtg Assn Gtd Mtg Pool #ak7510	3.50%	04/01/2042	38,537	39,621	39,749
Federal Natl Mtg Assn Gtd Mtg Pool #ak9225	3.50%	06/01/2042	21,081	21,674	21,743
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2026	1,763,542	1,904,350	1,867,909
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2026	1,554,001	1,663,752	1,610,224
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	09/01/2026	628,850	675,105	664,170
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	12/01/2026	419,967	446,412	440,475
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	05/01/2027	1,651,519	1,765,577	1,743,310
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2027	674,193	696,104	693,420
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	06/01/2029	890,893	933,489	915,936
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2029	477,279	488,689	481,867
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	01/01/2030	1,371,188	1,426,572	1,410,034
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	03/01/2030	274,977	285,374	282,877
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	04/01/2030	237,318	246,069	244,041
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	05/01/2030	137,594	143,226	141,544
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	07/01/2030	185,865	193,488	191,168
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	08/01/2030	342,531	356,821	352,311
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	08/01/2030	111,702	117,252	114,813
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	08/01/2030	309,543	322,263	318,303
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	11/01/2033	1,022,671	1,055,503	1,030,905
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	10/01/2036	27,846	28,216	28,209
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	06/01/2039	5,804,705	6,443,267	6,367,645
Federal Natl Mtg Assn Gtd Mtg Pool #al	6.00%	09/01/2039	434,364	496,804	505,088
Federal Natl Mtg Assn Gtd Mtg Pool #al	6.00%	04/01/2040	606,068	669,232	686,371
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	01/01/2041	129,576	137,998	137,541
Federal Natl Mtg Assn Gtd Mtg Pool #al	6.00%	06/01/2041	148,764	164,268	168,718
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	12/01/2041	377,235	421,678	417,116
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	06/01/2042	163,166	174,511	172,229
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	07/01/2042	129,505	138,469	136,247
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	07/01/2042	1,291,051	1,370,570	1,372,284
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	08/01/2042	87,876	93,533	92,472
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	09/01/2042	161,843	172,982	170,831
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	12/01/2042	350,820	387,437	372,887

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	12/01/2042	\$206,110	\$220,925	\$217,601
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	01/01/2043	257,002	274,791	270,764
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	02/01/2043	1,493,803	1,538,617	1,493,377
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	04/01/2043	211,468	219,465	224,183
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	05/01/2043	213,937	215,391	213,876
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	10/01/2043	193,941	207,365	204,759
Federal Natl Mtg Assn Gtd Mtg Pool #al	5.00%	07/01/2044	649,082	722,104	709,576
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	08/01/2044	2,755,195	2,970,660	2,928,634
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	10/01/2045	155,277	168,694	164,941
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	10/01/2045	214,037	231,829	226,792
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	08/01/2046	19,994	20,972	19,957
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2046	274,257	284,627	273,226
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	09/01/2046	368,321	366,882	366,391
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	10/01/2046	771,270	798,988	767,468
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	10/01/2046	608,490	629,217	605,302
Federal Natl Mtg Assn Gtd Mtg Pool #al	4.00%	10/01/2046	13,758	14,945	14,587
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	11/01/2046	797,182	826,205	795,963
Federal Natl Mtg Assn Gtd Mtg Pool #al	3.00%	11/01/2046	134,685	134,475	134,438
Federal Natl Mtg Assn Gtd Mtg Pool #al0024	3.69%	01/01/2021	9,189,378	9,133,380	9,693,415
Federal Natl Mtg Assn Gtd Mtg Pool #al0408	5.50%	10/01/2021	68,212	71,982	69,617
Federal Natl Mtg Assn Gtd Mtg Pool #al0484	5.50%	05/01/2040	1,061,270	1,151,260	1,185,138
Federal Natl Mtg Assn Gtd Mtg Pool #al0533 Adj Rt	3.15%	07/01/2041	345,523	359,398	365,780
Federal Natl Mtg Assn Gtd Mtg Pool #al1472	4.50%	05/01/2039	194,886	213,675	210,719
Federal Natl Mtg Assn Gtd Mtg Pool #al1704	6.50%	05/01/2040	588,265	661,523	668,331
Federal Natl Mtg Assn Gtd Mtg Pool #al2168	3.50%	06/01/2042	62,726	64,422	64,693
Federal Natl Mtg Assn Gtd Mtg Pool #al2301	3.50%	08/01/2042	16,967,020	17,859,083	17,500,972
Federal Natl Mtg Assn Gtd Mtg Pool #al2482	4.50%	09/01/2042	400,304	435,706	431,000
Federal Natl Mtg Assn Gtd Mtg Pool #al2935	3.50%	02/01/2043	280,666	288,055	289,445
Federal Natl Mtg Assn Gtd Mtg Pool #al3484	4.50%	10/01/2042	409,959	435,966	443,342
Federal Natl Mtg Assn Gtd Mtg Pool #al4009	3.50%	07/01/2043	1,777,144	1,760,066	1,835,254
Federal Natl Mtg Assn Gtd Mtg Pool #al4010	3.50%	07/01/2043	592,488	595,913	610,849
Federal Natl Mtg Assn Gtd Mtg Pool #al4014	3.50%	07/01/2043	1,807,005	1,795,712	1,863,249
Federal Natl Mtg Assn Gtd Mtg Pool #al4221	4.50%	09/01/2043	482,618	524,207	519,196

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Federal Natl Mtg Assn Gtd Mtg Pool #al4245	3.50%	09/01/2028	\$2,408,063	\$2,540,507	\$2,526,299
Federal Natl Mtg Assn Gtd Mtg Pool #al4324	6.50%	05/01/2040	886,319	981,459	1,003,135
Federal Natl Mtg Assn Gtd Mtg Pool #al4682	3.50%	12/01/2043	611,985	621,905	632,100
Federal Natl Mtg Assn Gtd Mtg Pool #al4741	4.50%	01/01/2044	537,664	586,054	587,561
Federal Natl Mtg Assn Gtd Mtg Pool #al4922	3.50%	02/01/2029	541,089	572,244	567,532
Federal Natl Mtg Assn Gtd Mtg Pool #al5097	4.50%	09/01/2043	2,482,559	2,673,449	2,675,245
Federal Natl Mtg Assn Gtd Mtg Pool #al5110	4.50%	03/01/2044	20,171	21,909	21,695
Federal Natl Mtg Assn Gtd Mtg Pool #al5231	4.50%	09/01/2042	663,388	722,582	714,362
Federal Natl Mtg Assn Gtd Mtg Pool #al5259	3.50%	05/01/2029	1,050,057	1,106,539	1,095,272
Federal Natl Mtg Assn Gtd Mtg Pool #al5537	4.50%	04/01/2044	270,152	293,368	291,604
Federal Natl Mtg Assn Gtd Mtg Pool #al5540	4.50%	07/01/2044	810,347	888,089	879,161
Federal Natl Mtg Assn Gtd Mtg Pool #al5884	3.50%	08/01/2029	1,629,045	1,739,006	1,708,868
Federal Natl Mtg Assn Gtd Mtg Pool #al6161	3.50%	12/01/2029	2,341,690	2,491,705	2,462,826
Federal Natl Mtg Assn Gtd Mtg Pool #al6260	3.09%	12/01/2024	5,432,234	5,709,787	5,544,247
Federal Natl Mtg Assn Gtd Mtg Pool #al6270	3.50%	10/01/2034	454,065	485,707	474,171
Federal Natl Mtg Assn Gtd Mtg Pool #al6302	4.50%	10/01/2041	1,050,975	1,143,100	1,133,508
Federal Natl Mtg Assn Gtd Mtg Pool #al6469	5.50%	11/01/2025	1,774,825	1,931,787	1,886,462
Federal Natl Mtg Assn Gtd Mtg Pool #al6887	4.50%	04/01/2044	2,740,819	2,962,654	2,956,192
Federal Natl Mtg Assn Gtd Mtg Pool #al7407	4.50%	01/01/2027	6,059,239	6,379,242	6,246,712
Federal Natl Mtg Assn Gtd Mtg Pool #al7660	4.50%	11/01/2045	452,119	502,135	493,326
Federal Natl Mtg Assn Gtd Mtg Pool #al7661	4.50%	10/01/2045	277,757	307,486	301,611
Federal Natl Mtg Assn Gtd Mtg Pool #al7747	4.50%	11/01/2045	81,456	89,098	88,431
Federal Natl Mtg Assn Gtd Mtg Pool #al9405	3.50%	06/01/2044	2,534,806	2,619,167	2,614,551
Ffcb Tranche 00056	0.85%	05/25/2018	46,455,000	46,456,493	46,478,460
FHLB Cons Bd Dtd 06/ 07/ 2016	0.72%	12/07/2017	5,260,000	5,260,484	5,264,844
FHLB Disc	0%	01/27/2017	13,670,000	13,658,346	13,666,541
FHLB Disc	0%	02/16/2017	7,850,000	7,844,273	7,845,204
FHLB Federal Home Loan Bank	0.88%	06/29/2018	3,290,000	3,282,071	3,278,561



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FHLB Fltg Rate 12/ 30/ 2016	0.00%	12/30/2031	\$5,550,000	\$5,480,625	\$5,480,625
FHLB Step Up	1.25%	11/17/2021	200,000	198,660	196,314
FHLB Step Up	1.00%	11/23/2021	300,000	300,000	296,034
FHLB Step Up	1.25%	12/15/2022	200,000	199,680	198,652
FHLB Step Up	1.25%	07/27/2023	200,000	200,000	194,268
FHLMC	5.50%	04/01/2018	9,540	9,763	9,674
FHLMC	5.00%	10/01/2020	34,353	33,360	35,991
FHLMC	6.00%	01/01/2026	269,586	274,851	304,559
FHLMC	5.00%	09/01/2031	2,384,308	2,631,680	2,599,659
FHLMC	2.99%	09/01/2035	193,901	190,628	206,432
FHLMC	2.81%	01/01/2037	744,500	754,010	798,893
FHLMC	3.08%	03/01/2041	103,304	108,743	108,461
FHLMC	3.00%	04/01/2046	18,455,751	18,813,331	18,345,626
FHLMC - Multiclass	6.90%	09/15/2023	27,850	28,581	30,516
FHLMC Dtd 10/ 25/ 2000	6.75%	03/15/2031	710,000	1,039,704	1,000,665
FHLMC Gold	5.50%	09/01/2017	3,468	3,548	3,492
FHLMC Gold	5.00%	06/01/2018	8,428	8,477	8,635
FHLMC Gold	5.50%	12/01/2019	20,424	20,555	21,080
FHLMC Gold	6.00%	04/01/2021	37,272	40,399	38,721
FHLMC Gold	7.50%	01/01/2026	40,990	42,783	47,297
FHLMC Gold	5.00%	06/01/2026	2,045,836	2,192,880	2,176,606
FHLMC Gold	4.00%	02/01/2035	139,629	122,565	146,747
FHLMC Gold	5.00%	12/01/2035	225,351	249,681	246,624
FHLMC Gold	6.00%	10/01/2036	911,282	1,037,152	1,042,468
FHLMC Gold	6.00%	09/01/2037	535,980	541,172	606,365
FHLMC Gold	7.00%	03/01/2039	447,714	528,582	531,904
FHLMC Gold	6.50%	09/01/2039	204,338	226,273	230,795
FHLMC Gold	3.50%	09/01/2042	467,014	498,099	480,991
FHLMC Gold	3.50%	02/01/2044	14,602,167	14,664,910	15,030,156
FHLMC Gold	3.50%	12/01/2044	414,686	438,984	426,940
FHLMC Gold	3.50%	01/01/2045	6,426,217	6,755,561	6,585,073
FHLMC Gold A39012	5.50%	06/01/2035	59,330	56,976	67,832
FHLMC Gold A60048	5.50%	05/01/2037	288,846	285,461	321,316
FHLMC Gold A9 5825	4.00%	12/01/2040	454,127	444,406	478,237
FHLMC Gold C62449 6	6.00%	01/01/2032	10,210	10,370	11,535
FHLMC Gold C91000 6	6.00%	11/01/2026	419,241	424,580	473,629
FHLMC Gold Fgq36494 4	4.00%	09/01/2045	83,528	89,401	87,779
FHLMC Gold J1 7680 3	3.00%	02/01/2022	349,747	362,425	359,117
FHLMC Gold J14198	3.50%	01/01/2026	122,990	127,544	128,404
FHLMC Gold Pol#v80006 3	3.00%	04/01/2043	14,424,730	14,659,131	14,418,844
FHLMC Gold Pool	6.00%	07/01/2028	21,219	21,219	24,308
FHLMC Gold Pool W3 0008	7.64%	05/01/2025	4,546,389	5,376,779	5,374,477

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FHLMC Gold Pool# U	4.00%	04/01/2043	\$568,400	\$587,184	\$602,565
FHLMC Gold Pool# V80355	3.50%	08/01/2043	613,776	619,722	633,448
FHLMC Gold Pool#a9	4.00%	11/01/2040	63,723	67,174	67,496
FHLMC Gold Pool#q17792	3.50%	05/01/2043	1,475,361	1,580,019	1,518,965
FHLMC Gold Pool#u9 0768	3.50%	01/01/2043	75,381	79,957	77,660
FHLMC Gold Q0 0959 Q00959	4.50%	05/01/2041	225,846	245,185	242,424
FHLMC Gold Q00093 4	4.00%	04/01/2041	4,837	5,168	5,106
FHLMC Gold Q01485	4.50%	06/01/2041	260,332	270,989	280,947
FHLMC Gold Q03516	4.50%	09/01/2041	7,946,141	8,373,246	8,546,790
FHLMC Gold Q04338 4	4.00%	11/01/2041	4,069,192	4,200,169	4,296,986
FHLMC Gold Q12117	3.50%	10/01/2042	7,582,191	7,633,134	7,809,202
FHLMC Gold Q16673 3	3.00%	03/01/2043	578,650	596,778	578,412
FHLMC Gold Q17095 3	3.00%	04/01/2043	150,766	154,829	150,704
FHLMC Gold Q19134 4	4.00%	06/01/2043	125,294	129,640	132,201
FHLMC Gold Q19611 4	4.00%	07/01/2043	447,726	465,880	476,453
FHLMC Gold Q19615 4	4.00%	07/01/2043	648,283	672,746	687,011
FHLMC Gold Q20332	3.50%	07/01/2043	6,795,840	6,813,891	6,995,841
FHLMC Gold Q30868	3.50%	01/01/2045	8,613,849	9,064,730	8,827,042
FHLMC Gold Q31128	4.00%	02/01/2045	26,941	28,928	28,488
FHLMC Gold Q31338	4.00%	02/01/2045	62,229	66,818	65,805
FHLMC Gold Q36302	3.50%	09/01/2045	46,278	48,466	47,715
FHLMC Gold Q36972 4	4.00%	10/01/2045	447,876	481,362	473,155
FHLMC Gold Q37738 4	4.00%	12/01/2045	13,166	14,006	13,838
FHLMC Gold Q37955 4	4.00%	12/01/2045	65,902	70,397	69,700
FHLMC Gold Q37957 4	4.00%	12/01/2045	83,727	89,228	88,380
FHLMC Gold Q38076 4	4.00%	01/01/2046	67,297	71,619	70,728
FHLMC Gold Q38422 4	4.00%	01/01/2046	9,715	10,338	10,209
FHLMC Gold Q41087 4	4.00%	06/01/2046	1,337,493	1,412,727	1,405,982
FHLMC Gold Q42019 3	3.00%	07/01/2046	1,532,390	1,592,488	1,523,214
FHLMC Gold Q44853 3	3.00%	12/01/2046	261,261	260,955	259,858
FHLMC Gold Q45064 3	3.00%	12/01/2046	253,383	253,007	251,944
FHLMC Gold Q45080 3	3.00%	12/01/2046	127,518	127,408	126,991
FHLMC Gold Q45083 3	3.00%	12/01/2046	66,684	66,741	66,533
FHLMC Gold Single Family	3.00%		(2,120,000)	(2,141,626)	(2,105,105)
FHLMC Gold Single Family	3.50%		9,549,804	9,775,671	9,778,455
FHLMC Gold Single Family	4.00%		(12,141,053)	(12,620,171)	(12,736,960)
FHLMC Gold Single Family	4.50%		2,061,000	2,221,810	2,212,222
FHLMC Gold Single Family	5.00%		(300,000)	(326,909)	(326,648)
FHLMC Gold Single Family 3 Mat 15 Years Settles January	3.00%		(2,322,000)	(2,382,590)	(2,382,602)
FHLMC Gold Single Family 30 Years Settles Jan	5.50%		700,000	778,531	776,125
FHLMC Gold TBA 15y	2.50%		(1,895,000)	(1,898,331)	(1,898,405)

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FHLMC Gold U90598	3.50%	12/01/2042	\$79,055	\$83,854	\$81,446
FHLMC Gold U90608	3.50%	12/01/2042	42,073	44,627	43,345
FHLMC Gold U90720	3.50%	01/01/2043	62,855	66,671	64,747
FHLMC Gold U90778	3.50%	01/01/2043	78,750	83,530	81,131
FHLMC Gold U90794	3.50%	01/01/2043	92,689	98,316	95,491
FHLMC Gold U90841	3.50%	02/01/2043	88,337	93,700	91,011
FHLMC Gold U90903	3.50%	02/01/2043	178,897	189,757	184,313
FHLMC Gold U90940	3.50%	02/01/2043	87,909	93,245	90,563
FHLMC Gold U91027	3.50%	02/01/2043	83,074	88,117	85,575
FHLMC Gold U95137 4	4.00%	08/01/2043	508,510	522,216	539,111
FHLMC Gold V60696 3	3.00%	01/01/2030	92,124	95,823	94,732
FHLMC Gold V60724 3	3.00%	01/01/2030	129,322	134,515	132,985
FHLMC Gold V60770	2.50%	03/01/2030	184,487	186,533	185,201
FHLMC Gold V60903	2.50%	09/01/2030	226,545	230,191	227,250
FHLMC Gold V60904	2.50%	09/01/2030	467,495	474,873	468,879
FHLMC Gold V60905	2.50%	07/01/2030	21,660	22,002	21,725
FHLMC Gold V82848 3	3.00%	12/01/2046	1,019,572	1,019,014	1,015,361
FHLMC Multiclass	1.60%	01/25/2022	335,465	325,873	333,117
FHLMC Multiclass	3.50%	05/15/2024	104,904	109,034	106,556
FHLMC Multiclass	4.00%	01/15/2026	161,618	171,215	170,201
FHLMC Multiclass	3.00%	02/15/2026	294,484	302,950	300,570
FHLMC Multiclass	6.50%	05/15/2032	137,013	145,715	155,244
FHLMC Multiclass	4.50%	05/15/2035	2,969	2,905	3,036
FHLMC Multiclass	3.50%	10/15/2038	265,269	275,880	268,912
FHLMC Multiclass	4.00%	03/15/2039	14,280	14,691	14,350
FHLMC Multiclass	3.00%	06/15/2040	140,268	137,791	142,422
FHLMC Multiclass	1.15%	05/15/2041	903,500	904,912	903,504
FHLMC Multiclass	4.50%	03/15/2044	814,659	1,000,805	916,799
FHLMC Multiclass	3.50%	07/25/2046	968,332	994,356	977,672
FHLMC Multiclass	1.20%	08/15/2046	1,075,842	1,073,993	1,068,440
FHLMC Multiclass 5	5.00%	11/01/2031	4,945,603	5,501,983	5,391,400
FHLMC Multiclass Federal Home Loan Mtg Corp	1.96%	11/25/2028	1,494,537	1,494,537	1,496,133
FHLMC Multiclass Freddie Mac Fwls 2016 Sc02 2a Mt	3.50%	10/25/2046	1,216,250	1,238,009	1,234,981
FHLMC Multiclass Tranche 00494	2.42%	06/25/2044	918,779	918,558	928,254
FHLMC Multiclass Tranche 00839	2.62%	01/25/2023	700,000	713,508	701,540
FHLMC Multifamily Structured Pass Through Certs	1.64%	10/25/2019	76,306	76,114	76,416
FHLMC Preassign 00074	2.38%	01/13/2022	8,200,000	8,357,487	8,334,537
FHLMC Q45079	3.00%	12/01/2046	110,092	110,101	109,706
FHLMC Ser 3857 Cl Ya 4	4.00%	12/15/2037	55,465	59,060	56,193
FHLMC Step Up	0.88%	08/24/2018	500,000	499,950	499,280

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FHLMC Step Up	1.25%	02/26/2021	\$300,000	\$300,150	\$297,939
FHLMC Step Up	1.25%	05/25/2021	200,000	200,000	197,186
FHLMC Step Up	1.00%	05/25/2021	80,000	80,000	79,542
FHLMC Step Up	1.25%	06/30/2021	350,000	350,000	344,950
FHLMC Step Up	1.50%	06/30/2021	300,000	299,850	294,552
FHLMC Step Up	1.00%	06/30/2023	300,000	299,400	294,519
FHLMC Step Up	1.00%	07/27/2023	300,000	299,925	289,857
FHLMC Step Up	1.50%	07/26/2024	500,000	499,875	480,450
FHLMC Tranche # Tr 00150	1.10%	09/13/2018	700,000	699,950	698,688
FHLMC Tranche # Tr 00235 1	1.00%	05/25/2018	500,000	499,850	498,703
FHLMC Tranche # Tr 00670	1.05%	02/26/2018	400,000	400,000	399,756
FHLMC Tranche # Tr 00677 1	1.00%	07/27/2018	200,000	200,000	198,524
FHLMC Tranche # Tr 00694	1.25%	07/26/2019	300,000	300,000	298,096
Fin Corp Prin Fico Strips	0.00%	05/11/2018	2,265,000	1,657,195	2,225,113
Fing Corp Fed Book Entry Prin Fico	0.00%	04/06/2018	1,420,000	957,401	1,398,075
Fing Corp Fed Book Entry Prin Fico Strips 0 Strp	0.00%	11/02/2018	1,660,000	1,073,729	1,623,746
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	7,070,039	7,070,039	6,913,226
Florida Hsg Fin Corp Rev	2.80%	07/01/2041	171,258	171,258	168,185
Florida St Governmental Util Auth Util Rev	7.08%	10/01/2040	100,000	116,065	115,838
Florida St Tpk Auth Tpk Rev	6.80%	07/01/2039	120,000	137,671	133,622
FNMA	4.50%	06/01/2017	1,537	1,607	1,579
FNMA	5.40%	06/01/2017	352,334	384,925	353,761
FNMA	5.50%	08/01/2017	4,329	4,568	4,343
FNMA	5.50%	10/01/2017	6,749	7,122	6,774
FNMA	5.00%	11/01/2017	5,029	4,888	5,146
FNMA	6.50%	04/01/2018	11,108	12,121	11,171
FNMA	5.00%	05/01/2018	5,208,666	5,368,995	5,330,548
FNMA	4.64%	06/01/2019	2,225,212	2,263,522	2,357,990
FNMA	4.70%	07/01/2019	1,740,610	1,768,487	1,849,486
FNMA	4.93%	08/01/2019	1,549,415	1,630,215	1,657,162
FNMA	4.87%	08/01/2019	1,321,666	1,435,660	1,413,115
FNMA	4.66%	10/01/2019	1,534,807	1,588,765	1,635,413
FNMA	4.50%	12/01/2019	3,691,205	3,940,362	3,921,094
FNMA	4.65%	01/01/2020	1,557,719	1,638,482	1,657,242
FNMA	5.50%	02/01/2020	10,249	10,143	10,553
FNMA	5.50%	03/01/2020	199,042	210,044	202,975
FNMA	4.63%	04/01/2020	4,036,238	4,252,006	4,295,203
FNMA	5.50%	06/01/2020	163,260	172,284	167,833
FNMA	3.59%	09/01/2020	2,611,763	2,495,151	2,741,708
FNMA	3.76%	12/01/2020	2,561,729	2,625,372	2,703,784

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	4.50%	12/01/2020	\$312,470	\$321,893	\$324,161
FNMA	6.00%	02/01/2021	5,812,688	5,896,245	5,856,806
FNMA	6.00%	04/01/2021	1,341,538	1,411,716	1,403,759
FNMA	7.00%	04/01/2021	45,366	46,649	47,693
FNMA	1.55%	07/27/2021	300,000	300,000	290,640
FNMA	3.50%	10/01/2021	439,222	466,336	457,655
FNMA	6.50%	01/01/2022	53,183	53,582	56,024
FNMA	5.00%	04/01/2022	466,885	459,226	489,310
FNMA	6.00%	02/01/2023	2,161,332	2,356,095	2,329,645
FNMA	5.50%	02/01/2023	2,499,638	2,694,141	2,659,557
FNMA	6.00%	11/01/2023	28,221	28,176	32,114
FNMA	6.00%	11/01/2023	101,181	92,817	114,469
FNMA	5.50%	11/01/2023	1,575,387	1,710,771	1,666,997
FNMA	4.50%	12/01/2023	96,905	104,657	99,815
FNMA	5.50%	01/01/2024	2,437,538	2,670,270	2,623,132
FNMA	6.00%	04/01/2024	25,780,831	26,924,856	26,802,784
FNMA	4.00%	04/01/2024	77,217	81,102	81,484
FNMA	4.00%	04/01/2024	228,873	246,002	242,669
FNMA	4.00%	05/01/2024	2,713,760	2,868,105	2,863,533
FNMA	4.50%	09/01/2024	122,025	131,806	129,651
FNMA	2.98%	01/01/2025	6,800,000	7,072,000	6,890,168
FNMA	4.00%	06/01/2025	957,275	995,344	1,010,940
FNMA	3.50%	10/01/2025	565,406	596,062	589,888
FNMA	3.50%	12/01/2025	18,895	19,919	19,776
FNMA	3.50%	01/01/2026	202,811	213,046	211,605
FNMA	5.33%	04/01/2026	4,374,033	4,562,321	5,133,452
FNMA	5.00%	06/01/2026	6,729,379	7,250,905	7,187,044
FNMA	3.50%	08/01/2026	1,875,545	2,000,093	1,957,506
FNMA	4.00%	01/01/2027	4,755,482	5,051,400	5,022,360
FNMA	5.00%	03/01/2027	1,090,901	1,180,048	1,156,813
FNMA	3.00%	09/01/2027	696,313	719,598	715,169
FNMA	2.50%	09/01/2027	3,790,380	3,940,810	3,801,982
FNMA	2.50%	10/01/2027	1,309,557	1,318,151	1,313,578
FNMA	3.00%	05/01/2028	230,909	238,594	237,213
FNMA	3.00%	05/01/2028	135,983	140,530	139,687
FNMA	3.50%	07/01/2028	485,898	512,035	507,045
FNMA	7.00%	08/01/2028	86,949	90,288	98,815
FNMA	7.00%	02/01/2029	69,876	71,733	79,032
FNMA	3.00%	02/01/2029	1,688,932	1,778,920	1,735,327
FNMA	2.50%	03/01/2029	30,098	30,376	30,172
FNMA	3.50%	03/01/2029	876,624	925,386	919,394

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	3.50%	03/01/2029	\$27,375	\$28,860	\$28,546
FNMA	3.00%	04/01/2029	549,996	568,086	565,539
FNMA	3.00%	05/01/2029	412,549	426,375	424,364
FNMA	3.50%	05/01/2029	14,294	15,069	14,907
FNMA	3.50%	05/01/2029	16,707	17,612	17,413
FNMA	2.50%	06/01/2029	611,582	617,221	613,081
FNMA	3.00%	06/01/2029	791,838	820,975	814,255
FNMA	3.50%	07/01/2029	41,090	43,317	43,105
FNMA	3.50%	08/01/2029	2,727,013	2,874,872	2,844,111
FNMA	3.50%	08/01/2029	820,440	873,127	860,715
FNMA	2.50%	09/01/2029	174,374	175,982	174,801
FNMA	3.00%	09/01/2029	504,633	523,163	518,940
FNMA	3.00%	09/01/2029	184,182	191,147	189,468
FNMA	2.50%	09/01/2029	242,873	245,112	243,466
FNMA	3.50%	09/01/2029	1,376,869	1,465,290	1,435,345
FNMA	2.50%	09/01/2029	378,545	382,035	379,473
FNMA	3.50%	09/01/2029	537,991	573,129	564,439
FNMA	3.00%	10/01/2029	1,346,397	1,391,312	1,382,965
FNMA	2.50%	10/01/2029	26,158	26,399	26,230
FNMA	3.00%	10/01/2029	87,791	90,726	90,168
FNMA	2.50%	10/01/2029	409,918	413,697	410,926
FNMA	3.00%	10/01/2029	5,091,320	5,261,574	5,229,193
FNMA	2.50%	10/01/2029	82,536	83,297	82,737
FNMA	2.50%	10/01/2029	203,662	205,540	204,161
FNMA	3.00%	10/01/2029	185,280	191,476	190,297
FNMA	3.50%	10/01/2029	82,061	87,318	86,092
FNMA	3.00%	10/01/2029	138,432	143,061	142,191
FNMA	3.00%	10/01/2029	221,172	228,568	227,162
FNMA	3.00%	10/01/2029	508,114	525,105	521,899
FNMA	2.50%	11/01/2029	399,767	403,453	400,743
FNMA	3.00%	11/01/2029	2,225,761	2,300,190	2,286,035
FNMA	3.00%	11/01/2029	866,012	894,972	889,490
FNMA	2.50%	04/01/2030	192,542	194,784	193,129
FNMA	2.50%	05/01/2030	96,204	97,346	96,553
FNMA	3.00%	07/01/2030	63,996	66,615	65,851
FNMA	3.00%	07/01/2030	198,824	206,777	204,510
FNMA	2.50%	07/01/2030	83,927	84,898	84,179
FNMA	3.00%	07/01/2030	38,729	40,169	39,805
FNMA	2.50%	08/01/2030	143,690	145,262	144,101
FNMA	2.50%	08/01/2030	360,039	365,960	361,022
FNMA	3.00%	08/01/2030	255,831	266,484	263,140
FNMA	3.00%	08/01/2030	259,771	270,446	267,136

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	2.50%	08/01/2030	\$186,344	\$189,467	\$186,903
FNMA	3.50%	08/01/2030	49,623	52,572	52,026
FNMA	3.50%	08/01/2030	203,781	216,653	214,610
FNMA	3.00%	08/01/2030	48,660	50,736	50,073
FNMA	3.00%	08/01/2030	978,163	1,022,486	1,004,648
FNMA	3.00%	08/01/2030	54,836	57,175	56,428
FNMA	3.00%	08/01/2030	23,632	24,640	24,318
FNMA	3.00%	09/01/2030	178,651	185,434	183,762
FNMA	3.00%	09/01/2030	241,733	251,138	248,741
FNMA	2.50%	09/01/2030	173,345	176,196	173,843
FNMA	2.50%	09/01/2030	204,056	207,460	204,668
FNMA	3.00%	09/01/2030	107,849	111,860	110,841
FNMA	2.50%	11/01/2030	198,966	203,559	199,515
FNMA	2.50%	11/01/2030	200,789	205,331	201,283
FNMA	2.50%	11/01/2030	200,478	202,867	201,080
FNMA	2.50%	11/01/2030	176,509	178,598	177,021
FNMA	4.00%	02/01/2031	634,314	681,259	672,842
FNMA	3.00%	03/01/2031	254,287	265,412	261,321
FNMA	4.50%	04/01/2031	7,742,086	8,453,684	8,335,749
FNMA	4.00%	04/01/2031	209,546	223,595	222,287
FNMA	4.50%	05/01/2031	584,286	620,621	629,013
FNMA	2.50%	06/01/2031	204,513	211,823	205,139
FNMA	4.50%	06/01/2031	267,457	284,089	287,999
FNMA	2.50%	07/01/2031	243,145	251,836	243,889
FNMA	2.50%	07/01/2031	377,686	391,186	378,842
FNMA	2.50%	10/01/2031	343,890	356,074	344,898
FNMA	2.50%	10/01/2031	465,977	482,560	467,343
FNMA	2.50%	10/01/2031	590,828	612,038	592,654
FNMA	2.50%	11/01/2031	338,225	349,692	339,270
FNMA	2.50%	11/01/2031	306,615	316,868	307,514
FNMA	2.50%	11/01/2031	256,100	264,943	257,050
FNMA	2.50%	11/01/2031	31,072	32,083	31,188
FNMA	2.50%	11/01/2031	33,645	34,720	33,748
FNMA	2.50%	11/01/2031	63,785	65,783	63,962
FNMA	2.50%	11/01/2031	1,254,755	1,292,790	1,257,851
FNMA	4.50%	11/01/2031	389,178	419,461	419,225
FNMA	4.50%	12/01/2031	447,598	482,427	481,964
FNMA	4.50%	12/01/2031	85,521	92,176	92,256
FNMA	3.50%	04/01/2032	525,635	549,510	546,687
FNMA	2.73%	04/01/2033	35,140	34,991	36,799
FNMA	6.00%	04/01/2033	129,926	148,440	148,839
FNMA	5.50%	05/01/2033	410,478	443,059	459,790

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	2.85%	07/01/2033	\$50,844	\$50,224	\$53,965
FNMA	5.50%	07/01/2033	714,148	721,290	798,939
FNMA	6.00%	02/01/2034	25,125	28,705	28,897
FNMA	5.50%	02/01/2034	372,325	378,608	417,593
FNMA	5.00%	03/01/2034	87,035	86,818	95,589
FNMA	5.00%	04/01/2034	67,073	64,018	73,380
FNMA	5.50%	05/01/2034	409,108	416,204	458,826
FNMA	3.50%	09/01/2034	247,018	259,523	256,318
FNMA	5.50%	11/01/2034	32,670	32,272	36,639
FNMA	4.50%	02/01/2035	10,333,981	11,270,498	11,151,068
FNMA	5.00%	03/01/2035	39,318	40,869	42,817
FNMA	5.00%	03/01/2035	163,422	177,644	178,699
FNMA	2.67%	04/01/2035	46,088	45,512	48,597
FNMA	3.50%	05/01/2035	1,518,759	1,594,222	1,580,481
FNMA	5.50%	05/01/2035	244,863	247,273	272,850
FNMA	3.50%	05/01/2035	7,159,067	7,472,277	7,440,061
FNMA	5.00%	07/01/2035	434,425	479,979	476,684
FNMA	5.00%	08/01/2035	17,784	16,665	19,416
FNMA	4.50%	08/01/2035	163,607	153,280	176,839
FNMA	5.50%	09/01/2035	1,061,441	1,126,206	1,190,555
FNMA	4.50%	09/01/2035	39,537	35,902	42,524
FNMA	4.50%	09/01/2035	320,118	350,230	345,021
FNMA	5.50%	10/01/2035	908,645	1,004,784	1,012,939
FNMA	5.00%	10/01/2035	625,184	681,337	686,718
FNMA	6.00%	11/01/2035	288,378	329,472	331,717
FNMA	5.50%	12/01/2035	169,698	166,186	189,990
FNMA	5.50%	12/01/2035	380,845	373,674	425,153
FNMA	5.50%	01/01/2036	482,416	472,730	540,050
FNMA	5.50%	01/01/2036	132,144	132,980	147,902
FNMA	4.00%	01/01/2036	329,346	354,253	348,751
FNMA	6.00%	03/01/2036	21,759	21,689	23,126
FNMA	5.50%	03/01/2036	44,986	43,737	50,202
FNMA	5.50%	04/01/2036	9,934,223	11,245,851	11,112,024
FNMA	6.50%	04/01/2036	53,142	53,840	61,630
FNMA	5.00%	05/01/2036	440,120	426,882	480,201
FNMA	5.50%	05/01/2036	44,506	43,929	49,428
FNMA	4.00%	06/01/2036	382,881	410,041	407,090
FNMA	5.50%	09/01/2036	2,219	2,148	2,480
FNMA	5.50%	09/01/2036	760,803	815,248	853,282
FNMA	3.00%	11/01/2036	195,269	197,863	197,814
FNMA	3.00%	11/01/2036	81,774	82,860	82,839
FNMA	5.50%	11/01/2036	98,490	110,001	110,402



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	3.00%	12/01/2036	\$231,456	\$231,564	\$234,472
FNMA	3.00%	12/01/2036	994,985	1,012,553	1,007,950
FNMA	3.00%	12/01/2036	191,962	194,511	194,463
FNMA	6.00%	12/01/2036	425,901	428,363	481,834
FNMA	6.50%	12/01/2036	10,578	10,779	11,968
FNMA	5.00%	01/01/2037	214,710	209,192	233,768
FNMA	5.50%	03/01/2037	70,110	67,947	80,417
FNMA	5.50%	04/01/2037	13,086	12,665	14,533
FNMA	6.00%	04/01/2037	92,766	98,419	105,701
FNMA	5.50%	04/01/2037	390,290	430,600	437,925
FNMA	5.00%	04/01/2037	1,015,859	1,105,854	1,108,363
FNMA	5.50%	05/01/2037	55,080	60,450	61,917
FNMA	5.50%	06/01/2037	389,942	376,660	434,965
FNMA	5.50%	08/01/2037	48,781	48,068	54,739
FNMA	6.00%	08/01/2037	337,862	386,008	388,692
FNMA	6.00%	08/01/2037	110,849	109,896	125,407
FNMA	6.00%	08/01/2037	17,056	16,946	18,127
FNMA	6.00%	08/01/2037	276,510	280,431	316,162
FNMA	6.00%	08/01/2037	25,982	29,685	29,889
FNMA	7.00%	10/01/2037	12,422	14,425	13,594
FNMA	5.00%	10/01/2037	138,769	155,270	153,168
FNMA	7.00%	11/01/2037	16,541	19,208	19,184
FNMA	6.00%	11/01/2037	15,788	17,478	17,864
FNMA	7.00%	12/01/2037	13,008	15,105	15,023
FNMA	6.00%	01/01/2038	76,322	84,526	87,713
FNMA	7.00%	02/01/2038	1,803	2,093	1,876
FNMA	5.00%	02/01/2038	22,489	23,354	24,485
FNMA	7.00%	02/01/2038	7,207	8,369	7,939
FNMA	6.00%	03/01/2038	46,558	52,028	53,460
FNMA	5.00%	03/01/2038	857,986	811,065	934,141
FNMA	5.50%	03/01/2038	70,295	77,204	78,818
FNMA	5.50%	03/01/2038	741,256	725,852	827,975
FNMA	5.00%	04/01/2038	25,945	25,645	28,248
FNMA	6.00%	05/01/2038	151,157	168,918	174,206
FNMA	5.50%	06/01/2038	178,824	202,574	200,986
FNMA	5.50%	07/01/2038	75,406	82,758	84,622
FNMA	7.00%	08/01/2038	7,167	8,323	8,018
FNMA	4.50%	08/01/2038	171,238	183,332	184,350
FNMA	6.00%	09/01/2038	44,189	48,083	50,589
FNMA	7.00%	09/01/2038	1,523	1,769	1,573
FNMA	6.00%	10/01/2038	93,109	102,812	105,464
FNMA	7.00%	11/01/2038	54,011	62,720	62,049

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	7.00%	11/01/2038	\$9,930	\$11,531	\$10,522
FNMA	7.00%	11/01/2038	6,153	7,146	6,665
FNMA	6.00%	12/01/2038	177,719	182,773	201,059
FNMA	7.00%	02/01/2039	456,568	527,336	525,772
FNMA	4.50%	04/01/2039	124,799	136,655	134,735
FNMA	5.50%	04/01/2039	230,040	237,336	251,769
FNMA	5.00%	04/01/2039	331,578	359,245	361,045
FNMA	4.50%	05/01/2039	367,459	402,023	397,344
FNMA	6.00%	06/01/2039	85,475	95,545	99,422
FNMA	4.00%	06/01/2039	207,726	224,214	220,250
FNMA	6.00%	07/01/2039	304,665	347,032	346,826
FNMA	6.00%	07/01/2039	71,799	80,269	82,793
FNMA	4.50%	07/01/2039	13,385	14,539	14,436
FNMA	4.00%	08/01/2039	203,210	212,863	209,802
FNMA	6.00%	10/01/2039	508,787	550,165	576,475
FNMA	4.00%	12/01/2039	2,627,924	2,772,460	2,762,858
FNMA	4.50%	01/01/2040	17,268	18,681	18,583
FNMA	4.50%	04/01/2040	69,066	75,865	74,837
FNMA	5.00%	06/01/2040	274,142	303,697	303,253
FNMA	5.00%	06/01/2040	298,178	328,452	325,822
FNMA	4.50%	07/01/2040	107,233	116,650	115,576
FNMA	4.50%	07/01/2040	213,796	231,835	229,949
FNMA	5.00%	07/01/2040	185,780	194,778	202,975
FNMA	4.00%	07/01/2040	292,295	313,566	307,534
FNMA	4.50%	08/01/2040	773,046	835,675	834,712
FNMA	4.50%	08/01/2040	210,919	229,638	227,366
FNMA	4.00%	08/01/2040	7,875	8,409	8,306
FNMA	4.00%	08/01/2040	522,048	560,039	549,878
FNMA	6.00%	09/01/2040	57,454	63,442	65,028
FNMA	4.00%	09/01/2040	4,124,133	4,416,689	4,350,466
FNMA	4.50%	09/01/2040	6,365	6,886	6,855
FNMA	4.00%	10/01/2040	1,300,068	1,418,801	1,376,213
FNMA	4.50%	10/01/2040	3,797,980	3,888,776	4,094,868
FNMA	4.50%	10/01/2040	607,192	662,218	654,310
FNMA	4.00%	10/01/2040	27,612	29,390	29,081
FNMA	4.00%	11/01/2040	1,015,796	1,038,493	1,064,849
FNMA	4.50%	11/01/2040	161,061	174,249	173,544
FNMA	4.00%	11/01/2040	1,260,806	1,300,994	1,330,566
FNMA	4.00%	11/01/2040	676,680	714,320	713,688
FNMA	4.00%	11/01/2040	94,677	101,186	99,679
FNMA	4.00%	12/01/2040	1,111,948	1,094,226	1,166,378
FNMA	4.00%	01/01/2041	1,598,977	1,589,670	1,676,304

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	5.00%	02/01/2041	\$347,732	\$386,091	\$378,999
FNMA	4.00%	02/01/2041	10,217,742	10,719,050	10,786,063
FNMA	4.00%	02/01/2041	7,041,089	7,373,341	7,435,721
FNMA	4.50%	02/01/2041	3,183,746	3,297,665	3,428,958
FNMA	4.50%	03/01/2041	3,577,964	3,648,964	3,875,471
FNMA	4.50%	04/01/2041	2,905,950	2,977,691	3,116,545
FNMA	4.50%	06/01/2041	32,577	35,244	35,095
FNMA	4.50%	07/01/2041	62,693	68,159	67,695
FNMA	4.00%	10/01/2041	72,777	77,485	76,615
FNMA	4.50%	10/01/2041	482,008	515,580	520,743
FNMA	4.50%	11/01/2041	1,038,928	1,101,751	1,120,546
FNMA	4.00%	12/01/2041	220,824	243,872	234,700
FNMA	4.00%	02/01/2042	275,972	293,824	291,470
FNMA	3.50%	04/01/2042	834,365	851,313	860,130
FNMA	4.00%	05/01/2042	141,147	151,027	148,758
FNMA	3.50%	05/01/2042	12,380	12,728	12,720
FNMA	4.00%	05/01/2042	440,453	471,697	465,187
FNMA	3.50%	05/01/2042	5,248,726	5,506,241	5,410,544
FNMA	4.00%	05/01/2042	134,022	139,199	142,445
FNMA	3.50%	06/01/2042	13,245	13,618	13,662
FNMA	3.50%	06/01/2042	63,394	63,760	65,385
FNMA	4.00%	06/01/2042	382,939	404,479	402,871
FNMA	3.50%	07/01/2042	27,875	28,659	28,750
FNMA	2.02%	07/01/2042	287,948	295,462	303,400
FNMA	4.00%	07/01/2042	1,158,348	1,274,002	1,222,479
FNMA	3.50%	07/01/2042	914,319	958,892	942,864
FNMA	3.50%	07/01/2042	2,141,107	2,224,409	2,207,246
FNMA	3.00%	08/01/2042	6,153,301	6,333,092	6,151,578
FNMA	4.00%	08/01/2042	1,841,472	1,989,222	1,941,703
FNMA	3.00%	08/01/2042	3,568,910	3,700,513	3,567,893
FNMA	3.50%	09/01/2042	315,013	324,832	324,791
FNMA	3.00%	09/01/2042	985,906	1,034,277	985,624
FNMA	4.50%	09/01/2042	15,057	16,290	16,248
FNMA	4.00%	09/01/2042	66,874	74,450	70,617
FNMA	4.00%	09/01/2042	71,865	77,030	75,881
FNMA	3.00%	09/01/2042	5,914,046	6,199,122	5,912,361
FNMA	3.50%	09/01/2042	874,042	916,652	902,160
FNMA	4.00%	09/01/2042	793,908	846,628	842,899
FNMA	4.50%	09/01/2042	64,739	70,565	70,739
FNMA	4.00%	10/01/2042	4,966,811	5,212,823	5,245,945
FNMA	3.50%	10/01/2042	7,751,610	8,246,986	7,990,824
FNMA	2.50%	10/01/2042	1,612,885	1,645,771	1,542,923

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	4.00%	10/01/2042	\$284,871	\$310,954	\$302,172
FNMA	3.50%	10/01/2042	81,137	83,850	83,792
FNMA	3.50%	10/01/2042	252,563	260,436	260,415
FNMA	4.00%	11/01/2042	1,359,524	1,462,338	1,441,863
FNMA	4.00%	12/01/2042	665,301	725,178	701,932
FNMA	4.00%	12/01/2042	61,305	68,125	64,689
FNMA	4.00%	12/01/2042	5,926,676	6,220,232	6,252,347
FNMA	3.00%	12/01/2042	1,281,565	1,317,759	1,281,206
FNMA	3.00%	12/01/2042	294,979	287,581	294,896
FNMA	3.00%	12/01/2042	237,055	231,110	236,988
FNMA	4.00%	01/01/2043	71,581	80,003	75,541
FNMA	3.50%	01/01/2043	329,646	340,875	340,206
FNMA	3.00%	01/01/2043	756,092	721,832	755,876
FNMA	3.00%	01/01/2043	767,767	732,977	767,548
FNMA	3.00%	01/01/2043	843,711	805,481	843,471
FNMA	3.00%	01/01/2043	448,190	436,775	448,065
FNMA	3.00%	02/01/2043	267,610	260,982	267,535
FNMA	3.00%	02/01/2043	269,612	262,935	269,536
FNMA	3.00%	03/01/2043	203,108	210,391	203,051
FNMA	3.00%	03/01/2043	120,974	125,227	120,940
FNMA	3.00%	03/01/2043	322,044	333,617	321,954
FNMA	3.00%	03/01/2043	743,177	770,988	742,965
FNMA	3.00%	03/01/2043	3,943,466	3,955,173	3,942,361
FNMA	3.00%	03/01/2043	707,567	733,493	707,365
FNMA	3.00%	03/01/2043	94,359	97,817	94,333
FNMA	3.00%	03/01/2043	246,170	255,190	246,099
FNMA	3.00%	04/01/2043	302,778	313,518	302,694
FNMA	3.00%	04/01/2043	435,182	446,605	435,057
FNMA	3.50%	04/01/2043	688,040	689,975	709,672
FNMA	3.00%	04/01/2043	112,151	116,366	112,119
FNMA	3.00%	04/01/2043	402,605	418,615	402,492
FNMA	3.00%	04/01/2043	152,796	158,937	152,753
FNMA	3.00%	04/01/2043	229,562	237,884	229,495
FNMA	3.00%	04/01/2043	222,080	230,252	222,018
FNMA	3.00%	04/01/2043	658,490	681,898	658,306
FNMA	3.00%	04/01/2043	69,998	72,486	69,978
FNMA	3.00%	04/01/2043	494,258	508,005	491,208
FNMA	3.00%	05/01/2043	774,150	795,197	773,929
FNMA	3.50%	05/01/2043	224,964	226,897	232,350
FNMA	3.00%	05/01/2043	286,418	297,248	286,337
FNMA	3.00%	05/01/2043	445,006	463,432	444,879
FNMA	3.50%	05/01/2043	4,728,843	4,712,588	4,874,728

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	3.50%	05/01/2043	\$6,969,252	\$7,232,777	\$7,181,355
FNMA	3.00%	05/01/2043	327,173	328,962	327,080
FNMA	3.50%	05/01/2043	15,969,044	16,129,358	16,458,495
FNMA	4.00%	06/01/2043	285,291	296,568	302,361
FNMA	4.00%	06/01/2043	354,710	368,122	375,575
FNMA	4.00%	06/01/2043	66,887	69,332	70,908
FNMA	4.00%	06/01/2043	143,556	148,581	152,002
FNMA	4.00%	06/01/2043	78,706	81,818	83,439
FNMA	4.00%	06/01/2043	67,477	69,944	71,534
FNMA	4.00%	06/01/2043	151,960	157,801	161,529
FNMA	3.00%	06/01/2043	106,290	106,190	106,259
FNMA	4.00%	06/01/2043	215,932	224,265	228,803
FNMA	4.00%	06/01/2043	294,166	305,794	311,853
FNMA	4.00%	06/01/2043	83,770	86,833	88,807
FNMA	3.00%	06/01/2043	24,542	24,676	24,535
FNMA	4.00%	06/01/2043	60,654	62,948	64,300
FNMA	4.00%	06/01/2043	60,786	62,932	64,079
FNMA	3.00%	06/01/2043	379,353	381,428	379,245
FNMA	4.00%	06/01/2043	755,676	782,361	798,351
FNMA	3.00%	07/01/2043	7,531,949	7,333,353	7,529,840
FNMA	3.50%	07/01/2043	111,526	112,484	115,187
FNMA	3.50%	07/01/2043	663,303	686,777	685,079
FNMA	3.50%	07/01/2043	283,159	285,482	292,039
FNMA	4.00%	07/01/2043	1,181,242	1,225,908	1,250,738
FNMA	4.00%	07/01/2043	73,385	76,160	77,702
FNMA	4.00%	07/01/2043	649,570	673,624	686,582
FNMA	3.00%	07/01/2043	22,459,331	21,948,328	22,452,930
FNMA	3.50%	07/01/2043	1,037,526	1,072,786	1,069,949
FNMA	3.50%	07/01/2043	665,298	694,301	685,680
FNMA	4.00%	08/01/2043	402,443	415,773	426,903
FNMA	3.50%	08/01/2043	713,349	719,145	735,355
FNMA	3.00%	08/01/2043	11,675,438	11,536,792	11,672,110
FNMA	3.50%	08/01/2043	19,389	19,952	19,996
FNMA	3.50%	08/01/2043	147,463	148,696	152,013
FNMA	3.50%	08/01/2043	162,611	163,970	167,627
FNMA	3.50%	08/01/2043	20,199	20,786	20,832
FNMA	3.50%	08/01/2043	74,524	75,118	76,821
FNMA	3.50%	08/01/2043	79,720	80,399	82,335
FNMA	3.50%	08/01/2043	871,279	919,199	897,896
FNMA	4.00%	08/01/2043	403,982	417,363	428,599
FNMA	4.50%	09/01/2043	413,760	443,757	445,163

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	3.50%	09/01/2043	\$25,542	\$26,232	\$26,339
FNMA	4.00%	09/01/2043	6,245,200	6,654,065	6,567,515
FNMA	4.50%	09/01/2043	226,559	245,109	243,675
FNMA	4.50%	09/01/2043	478,345	517,511	514,924
FNMA	3.50%	09/01/2043	1,397,493	1,393,563	1,441,555
FNMA	4.50%	09/01/2043	1,004,507	1,095,462	1,097,993
FNMA	4.50%	10/01/2043	21,770	23,646	23,415
FNMA	4.50%	10/01/2043	278,591	306,886	300,194
FNMA	3.50%	10/01/2043	31,313	32,193	32,346
FNMA	4.00%	10/01/2043	584,298	613,969	618,579
FNMA	4.50%	10/01/2043	1,041,260	1,150,592	1,140,992
FNMA	4.50%	11/01/2043	13,998	15,205	15,060
FNMA	4.50%	11/01/2043	526,334	566,962	566,167
FNMA	4.50%	11/01/2043	11,405	12,338	12,272
FNMA	4.50%	11/01/2043	649,048	707,463	709,584
FNMA	4.50%	12/01/2043	237,512	257,998	255,456
FNMA	4.50%	12/01/2043	806,835	879,703	882,073
FNMA	3.50%	01/01/2044	113,866	115,485	117,609
FNMA	3.50%	01/01/2044	183,228	185,747	188,944
FNMA	4.50%	01/01/2044	2,460,347	2,635,597	2,646,226
FNMA	4.50%	02/01/2044	357,366	394,387	391,662
FNMA	4.50%	03/01/2044	85,638	93,345	93,626
FNMA	4.00%	03/01/2044	83,100	89,501	88,051
FNMA	4.50%	05/01/2044	463,839	503,808	498,984
FNMA	4.50%	05/01/2044	123,902	134,124	133,296
FNMA	3.50%	06/01/2044	18,323	18,855	18,896
FNMA	3.50%	06/01/2044	38,789	40,098	40,068
FNMA	4.50%	06/01/2044	488,172	530,238	525,054
FNMA	3.50%	06/01/2044	37,662	38,451	38,837
FNMA	4.00%	07/01/2044	3,521,585	3,758,742	3,702,697
FNMA	4.00%	07/01/2044	77,785	83,522	82,163
FNMA	4.00%	09/01/2044	15,697,747	16,759,794	16,507,751
FNMA	4.00%	09/01/2044	7,018,950	7,506,986	7,381,900
FNMA	3.00%	09/01/2044	10,117,217	10,160,294	10,092,328
FNMA	4.00%	10/01/2044	308,451	338,910	327,800
FNMA	3.50%	10/01/2044	253,856	267,660	260,390
FNMA	4.50%	10/01/2044	3,484,088	3,820,520	3,777,444
FNMA	4.00%	12/01/2044	550,249	604,586	584,491
FNMA	4.00%	12/01/2044	22,173	23,978	23,554
FNMA	4.00%	12/01/2044	233,937	252,323	247,816
FNMA	4.00%	12/01/2044	26,301	28,442	27,946
FNMA	4.00%	01/01/2045	463,435	495,441	487,353

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	4.50%	01/01/2045	\$80,586	\$90,433	\$87,862
FNMA	4.00%	01/01/2045	388,186	426,944	412,300
FNMA	4.00%	01/01/2045	271,620	294,199	287,773
FNMA	3.00%	02/01/2045	15,126,368	15,305,403	15,043,385
FNMA	4.00%	02/01/2045	249,313	271,206	264,020
FNMA	3.50%	02/01/2045	3,743,068	3,954,932	3,838,891
FNMA	4.00%	02/01/2045	86,129	92,857	91,082
FNMA	4.00%	02/01/2045	35,179	38,043	37,367
FNMA	3.50%	02/01/2045	631,681	668,496	647,878
FNMA	3.50%	04/01/2045	6,631,170	6,811,455	6,809,814
FNMA	4.00%	05/01/2045	86,151	92,505	90,990
FNMA	4.00%	05/01/2045	157,439	169,837	166,521
FNMA	3.50%	06/01/2045	1,040,994	1,110,448	1,071,141
FNMA	3.00%	06/01/2045	8,465,987	8,406,460	8,419,508
FNMA	4.00%	07/01/2045	341,329	369,062	360,078
FNMA	3.50%	07/01/2045	1,278,345	1,346,857	1,314,291
FNMA	4.00%	07/01/2045	6,941,047	7,390,046	7,301,426
FNMA	3.50%	07/01/2045	11,968,937	12,388,785	12,278,454
FNMA	4.00%	09/01/2045	87,852	93,933	92,518
FNMA	4.00%	10/01/2045	734,569	796,777	778,356
FNMA	4.50%	10/01/2045	388,760	432,131	422,349
FNMA	4.00%	10/01/2045	480,750	523,004	510,682
FNMA	4.00%	10/01/2045	353,778	384,872	375,804
FNMA	4.00%	10/01/2045	41,618	44,470	43,794
FNMA	4.00%	10/01/2045	238,970	255,175	251,370
FNMA	4.00%	10/01/2045	766,744	819,278	806,584
FNMA	4.00%	10/01/2045	65,283	70,583	69,348
FNMA	4.00%	10/01/2045	74,408	80,238	78,843
FNMA	4.00%	10/01/2045	84,022	90,590	88,871
FNMA	4.00%	10/01/2045	83,896	90,218	88,840
FNMA	4.00%	10/01/2045	85,167	91,305	90,212
FNMA	3.50%	11/01/2045	6,870,641	7,188,408	7,047,903
FNMA	4.50%	11/01/2045	356,372	394,570	387,244
FNMA	4.50%	11/01/2045	33,905	37,108	36,722
FNMA	4.50%	11/01/2045	305,539	339,339	333,713
FNMA	4.00%	11/01/2045	96,247	102,950	101,238
FNMA	4.00%	11/01/2045	237,808	255,449	251,092
FNMA	4.00%	11/01/2045	383,469	410,896	406,143
FNMA	3.50%	12/01/2045	1,977,733	2,072,550	2,028,560
FNMA	3.50%	12/01/2045	186,432	192,928	191,638
FNMA	4.00%	12/01/2045	654,394	713,800	693,245
FNMA	4.00%	12/01/2045	104,556	111,446	110,273

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	4.00%	12/01/2045	\$198,550	\$211,689	\$210,948
FNMA	4.00%	12/01/2045	230,026	244,645	243,828
FNMA	3.50%	01/01/2046	8,387,058	8,712,056	8,603,025
FNMA	3.50%	01/01/2046	188,130	193,803	193,528
FNMA	3.50%	01/01/2046	276,695	284,607	284,424
FNMA	4.00%	01/01/2046	162,673	169,942	171,163
FNMA	4.00%	01/01/2046	398,129	424,070	418,784
FNMA	4.00%	01/01/2046	4,313,006	4,614,411	4,537,451
FNMA	4.00%	01/01/2046	263,659	281,910	280,228
FNMA	4.00%	01/01/2046	7,335,224	7,868,237	7,717,778
FNMA	4.00%	02/01/2046	21,768,961	22,942,444	22,904,648
FNMA	4.00%	02/01/2046	415,669	453,502	440,468
FNMA	3.50%	02/01/2046	1,499,813	1,586,053	1,538,643
FNMA	4.00%	02/01/2046	1,130,126	1,213,120	1,189,141
FNMA	3.50%	03/01/2046	632,795	669,626	649,114
FNMA	3.50%	03/01/2046	10,276,110	10,818,489	10,539,918
FNMA	4.00%	03/01/2046	82,932	88,828	87,256
FNMA	3.50%	04/01/2046	1,904,498	1,995,855	1,953,514
FNMA	3.50%	06/01/2046	3,496,995	3,691,515	3,587,287
FNMA	3.00%	06/01/2046	109,033	112,108	108,698
FNMA	3.00%	06/01/2046	13,653	14,002	13,581
FNMA	3.00%	06/01/2046	62,698	64,510	62,583
FNMA	4.00%	06/01/2046	771,524	827,942	811,867
FNMA	3.00%	06/01/2046	821,597	852,663	817,086
FNMA	3.50%	07/01/2046	2,095,039	2,212,558	2,149,259
FNMA	4.00%	07/01/2046	388,685	421,966	409,413
FNMA	3.00%	07/01/2046	19,387,473	20,159,943	19,281,036
FNMA	4.50%	07/01/2046	570,019	629,337	614,376
FNMA	3.50%	07/01/2046	221,858	234,095	227,607
FNMA	3.50%	07/01/2046	184,778	194,970	189,564
FNMA	3.50%	07/01/2046	976,573	999,461	1,003,839
FNMA	3.00%	09/01/2046	181,290	189,930	180,621
FNMA	3.00%	09/01/2046	184,557	193,555	183,991
FNMA	3.00%	09/01/2046	93,904	98,606	93,732
FNMA	3.00%	09/01/2046	24,998	24,897	24,897
FNMA	3.50%	10/01/2046	457,742	471,170	469,826
FNMA	3.00%	10/01/2046	19,789,896	20,353,444	19,681,329
FNMA	3.00%	11/01/2046	2,200,000	2,191,062	2,187,922
FNMA	3.00%	11/01/2046	2,990,988	3,080,484	2,974,580
FNMA	4.00%	11/01/2046	167,677	182,716	177,932
FNMA	4.00%	11/01/2046	292,705	318,500	310,335
FNMA	3.50%	11/01/2046	190,000	193,562	194,921



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA	3.00%	11/01/2046	\$4,299,999	\$4,281,187	\$4,281,187
FNMA	3.00%	11/01/2046	49,344	50,864	49,119
FNMA	3.00%	11/01/2046	36,930	38,057	36,753
FNMA	3.50%	12/01/2046	4,011,314	4,129,460	4,115,207
FNMA	3.00%	12/01/2046	794,599	794,413	791,667
FNMA	3.00%	12/01/2046	499,999	497,968	497,254
FNMA	3.00%	12/01/2046	1,723,608	1,716,605	1,716,605
FNMA	3.00%	12/01/2046	99,991	99,584	99,442
FNMA	3.00%	12/01/2046	39,996	39,834	39,777
FNMA	3.00%	01/01/2047	91,000	91,000	90,721
FNMA	3.00%	01/01/2047	111,406	110,953	110,953
FNMA	3.00%	01/01/2047	3,999,997	3,983,747	3,983,747
FNMA	3.50%	01/01/2047	3,950,431	4,053,437	4,052,747
FNMA .	2.25%	07/01/2042	51,556	53,268	53,921
FNMA 2011 27 Cl Jq 4	4.00%	09/25/2039	211,378	221,154	215,095
FNMA 2011 M1 A2	3.61%	06/25/2021	2,100,072	2,089,571	2,158,294
FNMA 30 Year Pass Throughs	6.00%		179,000	202,801	202,690
FNMA 30 Yr Pass Throughs	5.50%		(1,900,000)	(2,113,453)	(2,112,118)
FNMA Bd	1.25%	11/25/2019	300,000	300,000	296,406
FNMA Cap	0.00%	10/09/2019	7,590,000	4,909,781	7,197,620
FNMA Dtd 11/ 03/ 2000	6.63%	11/15/2030	1,810,000	2,680,990	2,517,866
FNMA Fannie Mae	2.13%	04/24/2026	13,150,000	13,180,130	12,435,837
FNMA Gtd Remic Tr 1993 127 Cl H	6.50%	07/25/2023	61,041	67,383	66,848
FNMA Preassign 00164 5	5.00%	12/25/2032	6,325	6,858	6,334
FNMA Prin Strip	0.00%	02/01/2019	780,000	348,450	754,699
FNMA Prin Strip Prin Pmt On	0.00%	01/15/2030	2,235,000	1,170,321	1,433,641
FNMA Prin Strip Prin Pmt On	0.00%	05/15/2030	1,290,000	667,446	829,544
FNMA Remic	6.50%	02/25/2022	113,399	123,834	124,245
FNMA Remic	2.00%	12/25/2022	134,567	134,882	134,632
FNMA Remic	5.50%	04/25/2042	1,651,204	1,903,787	1,833,015
FNMA Remic Tr	7.00%	03/18/2027	50,344	52,043	54,847
FNMA Remic Tr 1996 G3 Cl Z	7.50%	11/20/2026	19,559	20,427	22,420
FNMA Remic Tr 2005 29 Cl Za	5.50%	04/25/2035	1,547,060	1,740,443	1,707,354
FNMA Remic Tr 2006 106 Cl PC	5.50%	09/25/2035	17,317	17,187	17,362
FNMA Ser 2011 145 Cl KB	3.50%	01/25/2032	52,251	53,198	52,091
FNMA Ser 2012 28 Cl B	6.50%	06/25/2039	198,156	231,595	218,602
FNMA Ser 2013 9 Cl Bc	6.50%	07/25/2042	3,742,385	4,520,684	4,269,687
FNMA Ser 2016 M1 Cl Asq2 Var Rt	2.13%	02/25/2021	400,000	403,993	398,567
FNMA Series 2012 M2 Class A2	2.72%	02/25/2022	300,000	300,270	302,434
FNMA Single Family Mortgage	2.00%		1,400,000	1,363,359	1,363,278
FNMA Single Family Mortgage	2.50%		6,728,000	6,729,616	6,738,644
FNMA Single Family Mortgage	2.50%		1,300,000	1,240,484	1,236,755

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
FNMA Single Family Mortgage	3.00%		\$3,440,000	\$3,533,256	\$3,530,032
FNMA Single Family Mortgage	3.00%		10,985,000	10,837,868	10,912,653
FNMA Single Family Mortgage	3.50%		(10,792,000)	(11,236,947)	(11,243,278)
FNMA Single Family Mortgage	3.50%		4,394,000	4,513,637	4,503,507
FNMA Single Family Mortgage	4.00%		20,023,000	20,946,909	21,050,360
FNMA Single Family Mortgage	4.00%		(1,721,000)	(1,792,567)	(1,806,881)
FNMA Single Family Mortgage	4.50%		(300,000)	(309,000)	(307,805)
FNMA Single Family Mortgage	4.50%		(1,089,000)	(1,175,434)	(1,171,313)
FNMA Single Family Mortgage	4.50%		(1,626,000)	(1,737,223)	(1,746,901)
FNMA Single Family Mortgage	0.00%		(5,500,000)	(6,009,009)	(5,991,562)
FNMA Step Up	1.00%	07/27/2020	300,000	300,000	294,639
FNMA Step Up	1.00%	08/24/2022	300,000	300,000	296,814
FNMA Tranche	2.26%	02/25/2023	445,000	444,978	436,778
FNMA Tranche	2.71%	06/25/2025	240,000	238,572	237,046
FNMA Tranche	1.16%	08/25/2046	2,097,226	2,096,735	2,092,929
FNMA Tranche # Tr 00445	1.20%	06/28/2019	770,000	770,000	762,061
FNMA Tranche 00648	1.35%	10/28/2019	600,000	600,000	595,092
FNMA Tranche 00653	1.25%	05/06/2021	2,634,000	2,620,251	2,559,374
FNMA Tranche 00658	0.94%	03/21/2018	16,995,000	17,020,218	17,030,622
FNMA Tranche 00661 . 75	0.75%	07/27/2018	300,000	298,950	298,191
FNMA Tranche 00679	1.25%	08/17/2021	4,620,000	4,601,289	4,465,091
FNMA Tranche 00689	1.88%	09/24/2026	5,855,000	5,413,416	5,379,135
FNMA Tranche 540	1.88%	09/18/2018	95,000	95,376	96,101
Freddie Mac Gold Pool Q37907	4.00%	12/01/2045	246,707	263,900	259,299
GNMA	3.50%	09/15/2018	18,017	18,963	18,924
GNMA	3.50%	02/20/2026	635,507	672,501	669,055
GNMA	3.50%	03/20/2026	189,226	200,748	198,956
GNMA	3.50%	12/20/2026	208,701	219,262	219,676
GNMA	3.00%	01/20/2027	3,653,376	3,873,720	3,772,056
GNMA	6.00%	12/15/2028	48,332	44,740	54,984
GNMA	6.00%	12/16/2029	77,936	77,851	87,080
GNMA	4.50%	09/15/2033	70,683	78,370	77,090
GNMA	5.00%	11/15/2033	205,602	204,574	226,977
GNMA	5.50%	12/15/2033	141,294	143,369	159,833
GNMA	5.00%	12/15/2033	123,161	136,824	136,120
GNMA	5.50%	01/15/2034	80,490	81,672	90,957
GNMA	5.50%	03/15/2034	728,102	738,796	822,785
GNMA	5.50%	03/15/2034	385,658	391,322	432,843
GNMA	5.00%	05/15/2034	262,644	269,454	290,329
GNMA	4.50%	06/20/2035	275,538	265,291	295,969
GNMA	5.50%	07/20/2035	89,015	99,526	97,957
GNMA	6.00%	10/15/2036	162,139	165,027	186,677

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
GNMA	3.40%	01/15/2037	\$6,412,386	\$6,757,052	\$6,543,134
GNMA	5.00%	03/20/2037	982,888	951,712	1,082,670
GNMA	6.00%	11/15/2037	45,704	50,460	51,812
GNMA	5.50%	04/15/2038	22,123	22,528	24,764
GNMA	5.50%	06/15/2038	27,468	28,223	30,661
GNMA	1.89%	06/16/2038	91,266	91,851	91,140
GNMA	6.50%	08/15/2038	164,528	169,618	187,936
GNMA	6.50%	08/20/2038	11,702	13,179	13,306
GNMA	4.00%	09/20/2038	352,369	359,967	363,641
GNMA	6.50%	11/20/2038	6,626	7,463	7,578
GNMA	6.50%	12/15/2038	19,255	21,696	22,163
GNMA	6.00%	12/15/2038	768,759	802,872	872,433
GNMA	5.00%	01/15/2039	474,054	524,792	523,626
GNMA	6.00%	01/15/2039	169,823	188,291	197,743
GNMA	5.50%	02/15/2039	282,586	293,801	315,849
GNMA	5.00%	04/15/2039	304,754	331,706	336,218
GNMA	5.00%	06/15/2039	51,846	57,727	57,175
GNMA	4.50%	06/15/2039	207,743	211,671	226,340
GNMA	5.50%	08/15/2039	67,090	70,884	74,838
GNMA	5.50%	09/15/2039	97,934	103,932	110,813
GNMA	3.00%	09/16/2039	306,176	313,723	312,066
GNMA	5.00%	10/20/2039	1,249,457	1,380,650	1,384,866
GNMA	4.50%	12/20/2039	23,192	25,242	25,073
GNMA	4.50%	01/15/2040	92,353	101,949	100,043
GNMA	4.50%	01/20/2040	28,272	30,772	30,581
GNMA	4.50%	02/20/2040	22,774	24,788	24,545
GNMA	5.50%	03/15/2040	310,736	355,598	346,697
GNMA	4.50%	04/15/2040	114,997	127,144	124,651
GNMA	5.00%	05/15/2040	139,750	154,991	154,206
GNMA	4.50%	07/15/2040	264,894	292,832	287,148
GNMA	4.50%	08/20/2040	55,204	60,086	59,737
GNMA	4.00%	09/20/2040	24,618	26,284	26,404
GNMA	4.00%	10/15/2040	219,513	235,085	233,811
GNMA	4.00%	10/15/2040	3,941,140	4,053,831	4,196,249
GNMA	4.50%	10/15/2040	521,453	574,983	565,227
GNMA	4.00%	10/20/2040	303,294	321,933	325,296
GNMA	4.00%	11/20/2040	175,071	189,296	187,771
GNMA	5.00%	11/20/2040	21,696	23,316	23,907
GNMA	4.00%	12/15/2040	2,809,190	2,883,809	2,993,389
GNMA	4.00%	12/20/2040	660,014	704,466	707,896
GNMA	4.00%	01/15/2041	369,773	394,906	393,963
GNMA	4.00%	02/15/2041	2,840,693	2,834,035	3,026,531

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
GNMA	4.00%	02/20/2041	\$8,735	\$9,310	\$9,334
GNMA	4.00%	03/15/2041	262,190	279,847	278,233
GNMA	4.50%	04/20/2041	319,723	348,948	344,412
GNMA	5.00%	04/20/2041	81,129	89,052	89,226
GNMA	4.50%	04/20/2041	4,416,168	4,861,925	4,757,176
GNMA	5.00%	05/20/2041	14,806	16,252	16,284
GNMA	5.00%	06/20/2041	212,117	232,831	233,286
GNMA	6.00%	06/20/2041	470,346	526,199	536,859
GNMA	4.50%	06/20/2041	279,175	304,170	300,733
GNMA	4.50%	07/20/2041	1,408,036	1,537,179	1,513,428
GNMA	5.00%	07/20/2041	113,772	124,883	125,126
GNMA	4.50%	07/20/2041	203,091	221,227	218,890
GNMA	4.50%	11/15/2041	369,981	407,268	401,061
GNMA	4.50%	11/20/2041	146,645	159,202	158,316
GNMA	6.00%	11/20/2041	1,060,808	1,186,779	1,200,688
GNMA	3.50%	12/20/2041	1,019,845	1,072,152	1,064,096
GNMA	3.00%	09/15/2042	645,878	667,879	655,490
GNMA	2.00%	12/20/2042	677,012	680,821	673,151
GNMA	2.62%	10/16/2043	142,743	145,520	143,936
GNMA	3.00%	01/20/2044	483,109	487,336	491,225
GNMA	4.00%	04/20/2044	2,724,445	2,894,723	2,895,755
GNMA	4.00%	06/15/2044	45,419	48,435	49,355
GNMA	4.00%	07/20/2044	275,141	292,337	292,441
GNMA	4.00%	08/20/2044	22,548	24,077	24,303
GNMA	4.00%	08/20/2044	21,646	23,114	23,330
GNMA	4.00%	08/20/2044	19,350	20,723	20,819
GNMA	4.00%	08/20/2044	26,605	28,409	28,486
GNMA	4.50%	10/20/2044	416,212	447,753	444,656
GNMA	4.50%	11/20/2044	633,098	681,748	676,364
GNMA	4.00%	01/20/2045	1,451,987	1,682,480	1,541,226
GNMA	3.50%	04/15/2045	290,997	305,365	305,023
GNMA	4.00%	05/15/2045	238,956	256,206	259,707
GNMA	5.00%	05/20/2045	307,573	327,565	326,593
GNMA	4.00%	06/20/2045	579,907	617,148	616,371
GNMA	3.00%	07/20/2045	1,379,292	1,411,795	1,398,558
GNMA	4.00%	09/20/2045	92,395	98,906	99,540
GNMA	4.00%	09/20/2045	568,870	616,157	613,430
GNMA	4.00%	10/20/2046	49,857	53,767	53,190
GNMA	3.50%	10/20/2046	76,745	82,938	80,283
GNMA	3.50%	10/20/2046	72,583	78,101	75,831
GNMA	3.50%	10/20/2046	63,777	68,366	66,534
GNMA	3.50%	10/20/2046	184,914	197,844	192,780

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
GNMA	3.50%	10/20/2046	\$157,554	\$167,783	\$164,121
GNMA	2.00%	10/16/2051	128,548	125,495	124,296
GNMA	2.85%	11/16/2055	4,994,879	5,123,668	5,005,273
GNMA	4.80%	01/20/2061	1,735,253	1,809,970	1,780,753
GNMA	4.35%	03/20/2061	2,295,237	2,385,504	2,364,822
GNMA 2011 H06 Remic Passthu Ctf CI Fa	0.98%	02/20/2061	3,700,722	3,686,742	3,676,564
GNMA 2011 H09 CI Af Var	1.03%	03/20/2061	849,621	849,621	845,711
GNMA 2012 033 Remic CI B	2.89%	03/16/2046	7,850,000	7,921,141	7,792,624
GNMA 2012 053 Remic Passthu Ctf CI Ac	2.38%	12/16/2043	4,952,481	5,063,771	4,893,913
GNMA 2012 130 Remic Passthu Ctf CI Pa 3	3.00%	04/20/2041	703,098	729,679	719,868
GNMA 2012 147 Remic Passthu Secs CI Mx Ad	1.75%	12/16/2045	3,176,547	3,217,246	3,061,962
GNMA 2013 057 Remic Passthu CI A	1.35%	06/16/2037	646,602	641,394	634,876
GNMA 2013 176 Remic Passthu Secs CI Mx Ah	2.25%	03/16/2046	229,519	231,491	227,197
GNMA I & II - Single Issuer Gold Pool# Aa1688	4.47%	11/20/2062	5,251,025	6,005,259	5,499,504
GNMA I Single Family Mortgage	3.00%		1,200,000	1,210,125	1,212,703
GNMA I Single Family Mortgage	3.50%		1,700,000	1,769,328	1,767,665
GNMA I Single Family Mortgage	4.00%		1,481,000	1,573,919	1,572,406
GNMA I Single Family Mortgage	4.50%		800,000	869,250	865,094
GNMA I Single Family Mortgage	5.00%		500,000	549,062	546,095
GNMA II	4.50%	12/20/2034	196,754	189,926	211,853
GNMA II	5.00%	02/20/2037	1,054,015	1,021,571	1,137,166
GNMA II	6.00%	05/20/2038	29,199	32,666	33,049
GNMA II	6.00%	07/20/2038	1,084,372	1,213,141	1,226,596
GNMA II	4.50%	05/20/2040	1,673	1,821	1,802
GNMA II	5.00%	05/20/2040	144,209	149,639	158,862
GNMA II	5.00%	07/20/2040	190,155	203,234	209,357
GNMA II	4.00%	01/20/2041	501,189	534,550	537,517
GNMA II	3.50%	09/20/2042	63,065	66,994	65,860
GNMA II	3.50%	10/20/2042	61,415	63,699	64,137
GNMA II	3.50%	11/20/2042	735,393	765,248	752,115
GNMA II	3.50%	01/20/2043	122,071	128,440	127,481
GNMA II	4.00%	02/20/2043	105,024	110,242	111,600
GNMA II	3.50%	04/20/2043	734,886	763,985	767,187
GNMA II	5.50%	06/20/2043	323,237	364,045	355,648
GNMA II	4.00%	07/20/2043	54,181	57,788	57,820
GNMA II	3.50%	06/20/2045	937,259	977,508	975,344
GNMA II	3.50%	07/20/2045	2,656,500	2,786,033	2,764,439
GNMA II	3.50%	08/20/2045	309,940	327,423	322,521
GNMA II	4.72%	04/20/2061	3,529,121	3,798,783	3,625,786

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
GNMA II	4.70%	05/20/2061	\$3,099,487	\$3,378,067	\$3,201,439
GNMA II	4.86%	06/20/2061	3,418,061	3,719,698	3,521,943
GNMA II	4.55%	04/20/2063	4,100,315	4,620,250	4,345,485
GNMA II Jumbos	3.00%		29,910,000	30,245,760	30,284,473
GNMA II Jumbos	3.50%		24,608,000	25,580,586	25,580,311
GNMA II Jumbos	4.00%		3,108,000	3,301,764	3,300,612
GNMA II Jumbos	4.50%		(667,000)	(714,941)	(711,892)
GNMA Nt 144a	1.33%	02/25/2031	14,798	13,919	14,765
GNMA Remic	3.12%	03/16/2046	108,288	114,261	110,818
GNMA Remic	2.68%	05/16/2050	3,589,030	3,777,350	3,582,764
GNMA Remic	3.23%	06/16/2054	239,406	260,952	252,129
Government Natl Mtg Assn Remic	1.90%	02/16/2053	706,180	719,201	686,473
Grand River Dam Auth Okla Rev	4.36%	06/01/2034	650,000	695,500	683,371
Helios Leasing I LLC	1.48%	12/04/2024	463,771	431,307	448,105
Hlth Care Auth For Baptist Ala Taxable Ser A	5.50%	11/15/2043	500,000	483,750	544,525
Honolulu Hawaii City & Cnty	6.48%	12/01/2035	470,000	545,392	532,816
I/O Fannie Mae	1.78%	08/25/2055	1,050,335	64,990	68,588
I/O Fed Home Ln Mtg Corp	3.50%	10/15/2027	3,125,734	500,606	326,796
I/O Federal Home Ln Mtg Corp	5.50%	05/15/2039	555,869	134,798	75,629
I/O Federal Home Ln Mtg Corp	2.04%	04/15/2041	973,850	70,452	58,376
I/O Federal National Mortgage Assn Remicfltg Rt	5.89%	03/25/2042	1,168,437	234,000	206,195
I/O Federal Natl Mtg Assn Gtd Remic Pass Thr Tr	0.00%	03/25/2042	83,460	77,200	73,072
I/O FHLMC	2.11%	02/15/2038	185,301	14,129	13,560
I/O FHLMC Multiclass	1.71%	10/25/2021	743,311	79,195	44,994
I/O FHLMC Multiclass	3.50%	04/15/2024	41,593	4,887	200
I/O FHLMC Multiclass	3.00%	09/15/2031	1,279,750	168,767	127,885
I/O FHLMC Multiclass	3.50%	10/15/2032	831,377	157,962	110,946
I/O FHLMC Multiclass	5.33%	05/15/2038	398,343	45,809	49,499
I/O FHLMC Multiclass	5.53%	01/15/2040	584,948	90,448	104,514
I/O FHLMC Multiclass	5.25%	10/15/2041	614,024	123,534	102,296
I/O FHLMC Multiclass	5.35%	07/15/2042	128,144	31,876	28,265
I/O FHLMC Multiclass	5.30%	08/15/2042	2,236,351	514,710	434,787
I/O FHLMC Multiclass	5.55%	09/15/2042	306,633	63,257	52,970
I/O FHLMC Multiclass	5.25%	02/15/2044	868,721	201,706	148,524
I/O FHLMC Multiclass	5.30%	05/15/2044	567,855	130,918	103,220
I/O FHLMC Multiclass 3773 CI Ia	3.50%	06/15/2025	172,383	22,410	10,129
I/O FHLMC Multiclass Fhms K006 Ax1 Var Rt	1.18%	01/25/2020	3,847,249	259,840	96,516
I/O FHLMC Multiclass Fhms K008 X1 Var Rt	1.80%	06/25/2020	2,287,896	233,281	93,216
I/O FNMA	3.00%	09/25/2027	1,138,418	162,225	108,377

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
I/O FNMA	5.00%	01/25/2038	\$115,138	\$25,244	\$21,334
I/O FNMA	2.07%	08/25/2044	3,944,695	297,701	272,113
I/O FNMA 407 CI	5.00%	01/25/2039	135,916	29,349	26,318
I/O FNMA 407 CI 23 Var	5.00%	01/25/2039	70,574	15,196	13,643
I/O FNMA 407 CI 27 Var	5.50%	01/25/2039	63,816	12,863	11,355
I/O FNMA FNMA Strip Tr 409 CI C 2 3 04 01 2027	3.00%	04/25/2027	1,360,007	147,051	117,030
I/O FNMA Remic	0.35%	12/27/2022	67,737,812	1,225,363	704,338
I/O FNMA Remic	5.89%	02/25/2041	240,468	56,510	35,093
I/O FNMA Remic 2012 133 CI Cs	5.39%	12/25/2042	669,424	180,744	118,813
I/O FNMA Remic Tr 2010 27 CI As Var Rate	5.72%	04/25/2040	963,783	166,253	198,714
I/O FNMA Remic Tr 2011 90 CI Qi 5	5.00%	05/25/2034	427,433	64,449	34,350
I/O FNMA Remic Tr 2012 118 CI Ci	3.50%	12/25/2039	1,722,101	263,277	222,716
I/O FNMA Remic Tr 2012 139 CI Di	3.00%	12/25/2027	529,112	67,352	51,197
I/O FNMA Remic Tr 2012 75 CI NS Var Rate	5.84%	07/25/2042	285,135	61,304	55,666
I/O FNMA Remic Tr 2013 10 CI Js Var Rate	5.39%	02/25/2043	665,170	164,630	123,744
I/O FNMA Remic Tr 2013 10 CI Sj Var Rate	5.39%	02/25/2043	1,026,386	251,885	225,217
I/O FNMA Remic Tr 2013 126 CI Cs Var Rate	5.39%	09/25/2041	2,461,346	456,887	315,914
I/O FNMA Remic Tr 2013 26 CI Hi	3.00%	04/25/2032	1,183,142	136,801	102,755
I/O FNMA Smbs Tr 000390 CI	6.00%	07/25/2038	240,109	42,919	54,201
I/O FNMA Strip Tr 409 CI	4.00%	11/25/2041	1,206,345	281,678	246,595
I/O FNMA Strip Tr 409 CI C 18 4	4.00%	04/25/2042	885,359	165,636	162,503
I/O FNMA Strip Tr 409 CI C 22	4.50%	11/25/2039	346,667	43,333	69,864
I/O FNMA Stripped Mtg Backed Secs Smbs Tr 407 CI 41	6.00%	01/25/2038	295,647	53,124	62,227
I/O FNMA Tranche	5.39%	12/25/2042	440,263	131,529	101,104
I/O FNMA Tranche	5.39%	08/25/2045	348,499	89,738	87,776
I/O GNMA	5.31%	03/20/2042	622,514	133,840	118,413
I/O GNMA	5.44%	06/16/2043	1,033,656	190,257	138,112
I/O GNMA 2007 017 Remic Passthru Ctf CI Ib	5.51%	04/20/2037	615,452	131,553	103,955
I/O GNMA 2010 085 Remic Passthru Ctf CI Hs Var Rt	5.91%	01/20/2040	137,500	26,082	20,209
I/O GNMA 2010 31 Remic CI GS	5.76%	03/20/2039	143,486	26,119	13,462
I/O GNMA 2011 141 Remic Passthru Secs Clwi 4	4.00%	10/16/2026	281,914	34,358	29,378
I/O GNMA 2011 65 Remic Passthru Ctf CI Io Var Rt 03 16 2023	1.89%	08/16/2040	281,385	26,182	10,320
I/O GNMA 2013 057 Remic Passthru	0.79%	06/16/2054	20,169,330	1,088,829	800,864
I/O GNMA 2013 178 Mtg Pass Thru Ctf CI Io	0.93%	06/16/2055	2,730,011	183,316	110,421

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
I/O GNMA 2013 69 Remic CI Ai	3.50%	05/20/2043	\$1,337,701	\$283,381	\$254,857
I/O GNMA 2015 167 Remic Pass Thru Ctf Cloi	4.00%	04/16/2045	600,893	139,144	123,085
I/O GNMA Gtd Remic Passthru Secs 2010 042 CI BS	5.74%	04/20/2040	79,334	14,429	12,229
I/O GNMA Remic	5.39%	08/16/2042	609,193	136,688	97,556
I/O GNMA Remic	5.46%	08/20/2044	1,597,255	375,854	355,030
I/O GNMA Remic	1.04%	11/16/2055	14,175,599	1,126,605	728,115
Illinois St	7.10%	07/01/2035	215,000	237,414	224,125
Israel St U S Govt Gtd	0.00%	05/15/2022	315,000	230,602	274,526
Israel(state Of) Aid Israel	5.50%	09/18/2033	4,385,000	4,837,842	5,677,716
Kentucky Asset / Liability Commn Gen Fd Rev	3.16%	04/01/2018	247,344	249,328	249,726
La Habra Calif Util Auth Wtr Rev	7.55%	11/01/2040	20,000	23,772	22,685
Las Vegas Valley Nev Wtr Dist	5.00%	06/01/2039	875,000	1,007,519	988,312
Long Island Pwr Auth N Y Elec Sys Rev	5.85%	05/01/2041	45,000	49,944	52,481
Los Angeles Calif Cmnty College Dist	6.75%	08/01/2049	35,000	55,341	50,292
Los Angeles Cnty Calif Pub Wks Fing Authlease Rev	7.62%	08/01/2040	200,000	296,425	283,210
Massachusetts St Sch Bldg Auth Dedicatedsales Tax Rev	5.00%	10/15/2041	385,000	411,434	430,022
Menlo Park Calif Fire Protn Dist Ctfs Partn	7.14%	08/01/2029	185,000	213,784	201,585
Metropoli Govt Nashville & Dvdsn Cnty Tenn Convention	6.73%	07/01/2043	565,000	647,400	730,709
Metropolitan St Louis Mo Swr Dist Wastewtr Sys Rev	5.00%	05/01/2042	385,000	423,681	431,154
Metropolitan Transn Auth N Y Rev	7.13%	11/15/2030	20,000	23,987	23,408
Metropolitan Wash D C Arpts Auth Dulles Toll Rd Rev	5.00%	10/01/2053	430,000	446,959	442,130
Metropolitan Wtr Dist Southn Calif Wtrwks Rev	6.54%	07/01/2039	540,000	611,398	596,738
Metropolitan Wtr Dist Southn Calif Wtrwks Rev	6.95%	07/01/2040	700,000	817,600	806,337
Miami Dade Cnty Fla Spl Oblig	6.74%	04/01/2040	80,000	89,750	89,314
Milwaukee Cnty Wis	6.84%	12/01/2028	10,000	12,319	12,443
Missouri St Hsg Dev Commn Single Family Mtg Rev	2.65%	11/01/2040	2,980,000	2,980,000	2,903,027
Moulton Niguel Calif Wtr Dist Ctfs Partn	6.97%	09/01/2039	40,000	46,163	44,227
N Tex Twy Auth Rev Taxable Sub Lien Serb 2	8.91%	02/01/2030	725,000	873,320	846,249
New Jersey Econ Dev Auth St Pension Fdg Rev	0.00%	02/15/2020	619,000	542,442	564,237
New Jersey Health Care Facs Fing Auth Rev	5.00%	07/01/2044	330,000	365,122	357,882
New Jersey St Transn Tr Fd Auth	6.10%	12/15/2028	180,000	202,155	189,491
New Jersey St Transn Tr Fd Auth	5.00%	06/15/2036	1,695,000	1,806,213	1,697,746



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
New Jersey St Transn Tr Fd Auth	6.88%	12/15/2039	\$845,000	\$940,911	\$894,416
New York N Y	6.27%	03/01/2031	500,000	571,275	556,670
New York N Y	6.25%	06/01/2035	1,780,000	2,030,381	1,978,185
New York N Y City Mun Wtr Fin Auth Wtr & Swr Rev Taxable	6.12%	06/15/2042	500,000	561,750	560,840
New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev	6.45%	06/15/2041	140,000	159,841	158,071
New York N Y City Mun Wtr Fin Auth Wtr & Swr Sys Rev	5.00%	06/15/2047	575,000	607,516	639,204
New York N Y City Transitional Fin Auth Rev	2.94%	08/01/2023	735,000	753,985	738,462
New York N Y City Transitional Fin Auth Rev	2.61%	02/01/2025	6,420,000	6,426,142	6,170,711
New York St Dorm Auth Revs Non St Supported	5.00%	05/01/2019	5,000	5,608	5,393
New York St Dorm Auth Revs Non St Supported	5.00%	05/01/2019	70,000	76,205	73,165
New York St Urban Dev Corp Rev	5.00%	03/15/2024	775,000	908,842	914,531
Nma Pool #at	4.00%	06/01/2043	75,931	78,707	80,496
Northeast Ohio Regl Swr Dist Wastewtr Rev	6.04%	11/15/2040	750,000	850,882	836,220
Northern Ariz Univ Revs	6.59%	08/01/2030	245,000	279,066	271,957
Ny N Y Cy Mun Fin Auth Wtr& Taxable 2nd Gen	6.49%	06/15/2042	105,000	119,602	118,802
Ny N Y Taxable Build Amer Bds F 1	6.65%	12/01/2031	2,115,000	2,480,039	2,412,390
Oregon St	5.76%	06/01/2023	590,000	714,472	664,134
Osceola Cnty Fla Cap Impts Rev	6.95%	10/01/2039	170,000	192,353	188,396
Overseas Private	2.07%	05/15/2021	318,430	318,430	319,638
P/ O FNMA	0.00%	03/25/2042	41,730	38,600	36,526
Palomar Calif Cmnty College Dist	7.19%	08/01/2045	500,000	591,290	577,340
Phil Pa Auth For Indl Dev Pension Ret Sys Ser A	6.35%	04/15/2028	380,000	431,452	427,131
San Antonio Tex Elec & Gas Rev Ref Taxable Sys Jr Lien B	6.31%	02/01/2037	500,000	565,500	558,015
San Clemente Leasing LLC Gtd	3.59%	08/27/2021	239,824	257,245	249,095
San Diego Cnty Calif Regl Arpt Auth Arptrev	6.63%	07/01/2040	565,000	644,558	640,218
San Francisco Calif City & Cnty Ctfs Partn	6.36%	11/01/2029	225,000	265,364	270,074
San Jose Calif Arpt Rev	6.45%	03/01/2032	120,000	136,376	137,119
Small Business	2.78%	01/01/2036	5,401,142	5,401,142	5,391,501
Small Business Adm Gtd Dev Partn Ctf	4.77%	04/01/2024	372,630	375,183	392,200
Small Business Admin Gtd Dev Partn Ctf	5.08%	11/01/2022	192,136	197,871	202,809
Small Business Admin Gtd Dev Partn Ctf	4.89%	12/01/2023	250,475	261,546	264,073
Small Business Admin Gtd Dev Partn Ctf	4.93%	01/01/2024	506,156	501,281	535,300
Small Business Admin Gtd Dev Partn Ctf	4.72%	02/01/2024	409,789	412,519	428,726
Small Business Admin Gtd Dev Partn Ctf	5.17%	08/01/2024	464,458	493,647	491,843

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Small Business Admin Gtd Dev Partn Ctf	4.95%	03/01/2025	\$269,361	\$270,296	\$285,900
Small Business Admin Gtd Dev Partn Ctf	5.35%	02/01/2026	1,161,607	1,258,207	1,247,066
Small Business Admin Gtd Dev Partn Ctf	6.07%	07/01/2026	367,143	385,615	405,313
Small Business Admin Gtd Dev Partn Ctf	5.51%	11/01/2027	1,665,331	1,792,156	1,818,550
Small Business Admin Gtd Dev Partn Ctf	5.29%	12/01/2027	1,717,886	1,816,798	1,854,908
Small Business Admin Gtd Dev Partn Ctf	2.76%	10/01/2031	3,712,035	3,723,263	3,718,420
Small Business Admin Gtd Dev Partn Ctf 2004 20 F Partn Ctf	5.52%	06/01/2024	444,030	456,812	474,171
Small Business Admin Gtd Dev Partn Ctf 2004 20 I Partn Ctf . 0001	4.99%	09/01/2024	1,554,783	1,702,625	1,653,807
Small Business Admin Gtd Dev Partn Ctf 2006 20j Partn Ctf	5.37%	10/01/2026	481,999	497,205	520,097
Small Business Admin Gtd Dev Partn Ctf 2009 20f Partn Ctf	4.95%	06/01/2029	2,908,985	3,072,224	3,147,406
Small Business Admin Gtd Dev Partn Ctf 2012 20a	2.76%	01/01/2032	2,287,139	2,341,329	2,299,444
Small Business Admin Gtd Dev Partn Ctf SBA 04 20c Cl 1	4.34%	03/01/2024	261,896	255,018	271,978
Small Business Admin Gtd Partn Ctf	5.94%	08/10/2018	151,065	164,070	159,799
Small Business Admin Partn Certs	5.11%	08/01/2025	1,532,730	1,644,672	1,635,668
Small Business Administration Particip 2002 20f 1	5.80%	06/01/2022	238,225	243,566	253,819
Small Business Administration Particip 2003 20e 1	4.64%	05/01/2023	57,357	61,802	60,037
Sonoma Cnty Calif Pension Oblig	6.00%	12/01/2029	400,000	458,271	469,144
Tennessee Vy Auth 2011 Global Pwr Bd	3.88%	02/15/2021	2,040,000	2,024,251	2,195,073
Tennessee Vy Auth Global Pwr Bd 2009	5.25%	09/15/2039	660,000	652,621	828,956
Tennessee Vy Auth Tennessee Valley Authority	4.65%	06/15/2035	4,906,000	4,611,411	5,706,434
Texas St	4.11%	10/01/2035	500,000	500,000	513,225
Texas Transn Commn St Hwy Fd Rev	5.18%	04/01/2030	555,000	670,509	655,388
Totem Ocean Trailer Express 2002 1 Bd Fin Oblig	6.36%	04/15/2028	4,728,000	5,697,240	5,401,504
Tsy Infl IX N/ B Treas Bonds	0.77%	02/15/2045	2,600,000	2,323,329	2,511,155
Tx St Dept Hsg & Cmnty Affairs Resdntl Mtg Rev	2.88%	07/01/2041	3,070,000	3,066,564	3,032,086
Ukraine Aid	1.84%	05/16/2019	520,000	520,000	518,688
United States Gov Natl Treas Bd Strippedprin Pmt	0.00%	05/15/2040	13,230,000	5,442,293	6,457,245
United States Of Amer Treas Bonds	2.75%	08/15/2042	52,698,000	51,075,866	49,785,223
United States Of Amer Treas Bonds 0 75	0.80%	02/15/2042	2,310,000	2,526,849	2,339,357
United States Of Amer Treas Bonds Dtd 02/ 15/ 2015	2.50%	02/15/2045	10,010,000	9,905,385	8,916,327
United States Of Amer Treas Bonds Dtd 05/ 15/ 2015	2.13%	05/15/2025	55,505,000	56,566,849	54,412,218
United States Of Amer Treas Bonds Dtd 05/ 15/ 2016	2.50%	05/15/2046	23,400,000	23,398,696	20,794,925

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
United States Of Amer Treas Notes	0.13%	07/15/2026	\$18,900,000	\$18,494,524	\$18,429,474
United States Treas	4.63%	02/15/2017	1,800,000	1,982,559	1,808,824
United States Treas	2.50%	06/30/2017	10,000,000	10,355,469	10,090,620
United States Treas	1.00%	09/15/2017	14,445,000	14,508,203	14,467,563
United States Treas	0.88%	11/15/2017	2,420,000	2,424,348	2,420,094
United States Treas	0.88%	11/30/2017	200,000	199,961	200,016
United States Treas	0.63%	11/30/2017	200,000	199,094	199,531
United States Treas	3.50%	02/15/2018	4,000,000	4,477,500	4,112,188
United States Treas	0.75%	02/28/2018	525,000	524,716	523,769
United States Treas	2.63%	04/30/2018	1,700,000	1,785,376	1,736,059
United States Treas	2.25%	07/31/2018	15,000,000	15,513,281	15,270,120
United States Treas	1.50%	08/31/2018	2,410,000	2,421,026	2,425,062
United States Treas	0.75%	09/30/2018	50,000	49,992	49,662
United States Treas	1.25%	11/30/2018	916,000	922,179	917,324
United States Treas	1.50%	02/28/2019	3,615,000	3,619,660	3,634,770
United States Treas	1.13%	05/31/2019	9,865,000	9,885,865	9,824,928
United States Treas	0.75%	08/15/2019	2,315,000	2,306,051	2,279,370
United States Treas	3.63%	08/15/2019	1,780,000	1,936,191	1,884,297
United States Treas	0.88%	09/15/2019	34,110,000	33,813,103	33,663,637
United States Treas	1.00%	11/15/2019	5,110,000	5,054,273	5,048,522
United States Treas	3.63%	02/15/2020	2,860,000	3,126,360	3,043,332
United States Treas	1.63%	06/30/2020	4,575,000	4,573,586	4,577,146
United States Treas	2.63%	08/15/2020	365,000	377,718	377,404
United States Treas	2.13%	08/31/2020	35,200,000	36,180,288	35,769,254
United States Treas	2.63%	11/15/2020	680,000	722,545	702,844
United States Treas	2.00%	11/30/2020	15,000,000	15,175,781	15,155,280
United States Treas	0.13%	04/15/2021	7,050,000	7,191,410	7,231,020
United States Treas	1.13%	07/31/2021	39,230,000	38,707,706	37,921,326
United States Treas	2.00%	11/15/2021	45,955,000	45,922,799	46,082,433
United States Treas	1.75%	11/30/2021	12,455,000	12,325,101	12,362,073
United States Treas	2.13%	12/31/2021	5,025,000	5,165,965	5,067,989
United States Treas	0.13%	01/15/2022	3,400,000	3,520,246	3,637,120
United States Treas	2.00%	02/15/2022	10,240,000	9,947,798	10,255,995
United States Treas	1.63%	08/15/2022	9,005,000	8,899,286	8,781,982
United States Treas	1.63%	11/15/2022	6,545,000	6,409,414	6,369,614
United States Treas	2.00%	11/30/2022	860,000	879,484	854,188
United States Treas	2.00%	02/15/2023	79,500,000	80,203,772	78,844,761
United States Treas	1.50%	02/28/2023	2,890,000	2,837,619	2,779,593
United States Treas	1.75%	05/15/2023	7,285,000	7,330,870	7,095,473
United States Treas	1.38%	06/30/2023	8,110,000	8,044,478	7,703,867
United States Treas	0.39%	07/15/2023	9,510,000	9,402,039	9,965,919

FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
United States Treas	1.25%	07/31/2023	\$13,090,000	\$13,030,826	\$12,323,005
United States Treas	1.38%	08/31/2023	14,140,000	14,088,321	13,397,099
United States Treas	2.75%	11/15/2023	1,825,000	1,925,719	1,885,168
United States Treas	2.13%	11/30/2023	20,885,000	20,620,264	20,746,303
United States Treas	2.50%	05/15/2024	5,000,000	4,989,062	5,074,805
United States Treas	2.38%	08/15/2024	56,690,000	58,823,515	56,953,495
United States Treas	2.25%	11/15/2024	52,450,000	53,469,288	52,128,324
United States Treas	2.00%	08/15/2025	5,635,000	5,821,846	5,458,467
United States Treas	1.63%	02/15/2026	51,850,000	51,084,984	48,447,344
United States Treas	1.50%	08/15/2026	14,965,000	13,921,051	13,763,715
United States Treas	2.00%	11/15/2026	6,851,000	6,561,978	6,591,676
United States Treas Bds	2.88%	05/15/2043	19,780,000	20,446,737	19,105,462
United States Treas Bds	3.63%	08/15/2043	635,000	800,145	704,180
United States Treas Bds	3.75%	11/15/2043	7,737,500	9,486,856	8,772,692
United States Treas Bds	3.63%	02/15/2044	3,705,000	4,170,920	4,106,615
United States Treas Bds	1.43%	02/15/2044	6,070,000	6,786,789	6,870,150
United States Treas Bds	3.13%	08/15/2044	6,940,000	7,670,362	7,024,036
United States Treas Bds	3.00%	11/15/2044	10,410,000	10,853,842	10,283,539
United States Treas Bds	3.00%	05/15/2045	7,830,000	8,250,168	7,724,170
United States Treas Bds . .	3.13%	11/15/2041	10,495,000	11,628,069	10,651,197
United States Treas Bds 0	4.63%	02/15/2040	950,000	1,056,171	1,214,071
United States Treas Bds 00202	4.75%	02/15/2037	14,410,000	20,498,353	18,754,946
United States Treas Bds 00205	4.38%	02/15/2038	1,500,000	1,483,125	1,863,984
United States Treas Bds 00245	2.88%	08/15/2045	138,145,000	138,690,066	132,937,624
United States Treas Bds Bd	5.25%	11/15/2028	3,645,000	4,760,688	4,640,256
United States Treas Bds Bd	3.75%	08/15/2041	665,000	813,415	748,982
United States Treas Bds Bd	3.13%	02/15/2043	3,190,000	3,294,043	3,232,242
United States Treas Bds Dtd 00219	4.25%	11/15/2040	400,000	523,172	485,625
United States Treas Bds Dtd 00247	2.50%	02/15/2046	21,498,100	21,241,205	19,103,083
United States Treas Bds Dtd 00250	2.25%	08/15/2046	3,112,000	2,787,753	2,616,632
United States Treas Bds Dtd 02/ 15/ 2006	4.50%	02/15/2036	1,600,000	2,042,069	2,024,499
United States Treas Bds Dtd 11/ 15/ 2016	2.88%	11/15/2046	22,181,200	21,302,449	21,415,261
United States Treas Bds Index Linked	2.02%	01/15/2028	5,000,000	5,510,322	6,441,038
United States Treas Bills	0%	03/02/2017	2,620,000	2,614,663	2,617,956
United States Treas Dtd 02/ 15/	2.00%	02/15/2025	6,760,000	7,031,030	6,579,380
United States Treas Infl Indexed	0.13%	04/15/2019	5,250,000	5,361,225	5,483,188
United States Treas Infl Indexed	0.13%	07/15/2022	5,475,000	5,904,335	5,769,228
United States Treas Sec Stripped Int Pmt00841	0.00%	08/15/2035	11,310,000	5,384,210	6,468,675
United States Treasury	1.25%	10/31/2021	5,772,500	5,592,317	5,597,524

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
U.S. Securities					
Government & Government Agency Securities					
Univ Calif Regts Med Ctr Pooled Rev	6.40%	05/15/2031	\$475,000	\$593,049	\$590,406
Univ Calif Regts Med Ctr Pooled Rev	6.55%	05/15/2048	785,000	1,019,704	1,029,998
University Calif Revs	4.86%	05/15/2112	150,000	138,246	145,482
University Calif Revs	4.77%	05/15/2115	258,000	255,305	245,567
University N C Chapel Hill Rev	2.48%	12/01/2025	4,900,000	4,915,533	4,741,926
University N C Sys Pool Rev	6.73%	10/01/2039	45,000	50,199	49,614
University Tex Univ Revs	6.28%	08/15/2041	920,000	1,030,230	1,013,868
US Treas	2.25%	11/30/2017	5,000,000	5,116,406	5,061,330
US Treas	2.39%	01/15/2019	10,000,000	10,783,202	11,895,192
US Treas	2.12%	07/15/2019	10,000,000	10,079,462	12,053,652
US Treas	2.13%	08/15/2021	8,850,000	9,242,646	8,934,004
US Treas Bd Stripped Prin Pmt	0.00%	05/15/2043	20,555,000	7,779,908	8,981,384
US Treasury Dtd 02/ 15/ 2010	2.38%	02/15/2040	1,530,000	2,352,258	2,119,089
US Treasury N/ B	3.00%	11/15/2045	45,720,000	47,645,186	45,094,916
US Tsy Infl IX Treas Bd 0 625	0.65%	01/15/2024	6,500,000	6,750,338	6,851,728
Utd States Treas	2.38%	05/31/2018	10,015,000	10,372,728	10,201,610
Utd States Treas	1.00%	08/15/2018	5,015,000	5,034,756	5,008,340
Utd States Treas	1.00%	09/15/2018	1,625,000	1,624,510	1,621,573
Utd States Treas	1.00%	08/31/2019	6,750,000	6,678,809	6,686,456
Utd States Treas	2.00%	09/30/2020	12,845,000	12,882,895	12,990,508
Utd States Treas	1.13%	02/28/2021	9,650,000	9,591,949	9,389,527
Utd States Treas	2.25%	07/31/2021	7,955,000	8,371,395	8,079,607
Utd States Treas	1.13%	08/31/2021	600,000	598,753	579,727
Utd States Treas	2.13%	09/30/2021	3,205,000	3,286,630	3,233,419
Utd States Treas	1.13%	09/30/2021	320,000	318,050	308,662
Utd States Treas	1.50%	03/31/2023	4,160,000	4,130,245	3,997,173
Utd States Treas	1.38%	09/30/2023	19,242,500	18,594,344	18,222,494
Utd States Treas	1.63%	05/15/2026	2,665,000	2,683,438	2,485,112
Vessel Mgmt Svcs U S Gov Gtd Ship Fing Oblig	5.13%	04/16/2035	3,918,000	4,238,771	4,318,224
Vessel Mgmt Svcs US Govt Gtd Ship Fing	5.85%	05/01/2027	198,000	233,377	225,344
Virginia St Hsg Dev Auth Comwlth Mtg	2.75%	04/25/2042	3,037,620	3,037,620	2,978,994
Wa Biomedical Resh Facs 3 Wash L Amer	6.52%	07/01/2042	120,000	152,028	158,336
West Vy Mission Cmnty College Dist Calif	6.54%	08/01/2035	240,000	272,388	262,675
<b>Total Government &amp; Government Agency Securities</b>			<b>\$3,330,699,478</b>	<b>\$3,248,503,667</b>	<b>\$3,214,724,905</b>

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>U.S. Securities</b>					
<b>Fixed Income Funds</b>					
CF Blackrock US	0.00%		\$20,497,830	\$1,267,542,384	\$1,393,601,514
CF Wa Opportunistic US \$ High Yield Sec Port LLC	0.00%		388,118	11,077,883	12,195,821
CF Western Asset Emerging Markets Local	0.00%		715,540	11,218,175	11,490,137
CF Wa Floating Rate Highome Fund LLC	0.00%		1,115,930	21,684,262	22,488,218
Mfb Nt Collective Aggregate Bond Index Fund - Lending - Tier H	0.00%		2,909,687	1,042,014,166	1,508,847,244
<b>Total Fixed Income Funds</b>			<b>\$25,627,104</b>	<b>\$2,353,536,870</b>	<b>\$2,948,622,934</b>

<b>International Securities</b>					
<b>Argentina</b>					
Argentina Rep Bd	6.88%	04/22/2021	\$660,000	\$660,000	\$702,900
Argentina Rep Bd	7.50%	04/22/2026	440,000	440,000	462,000
Argentina Rep Bd	7.63%	04/22/2046	290,000	277,698	290,000
Argentina Rep Bd 144a	7.13%	07/06/2036	340,000	354,775	323,425
Argentina(rep Of)	27.19%	12/31/2033	1,815,000	680,008	826,700
Argentina(rep Of) Bd	21.90%	03/28/2017	10,800,000	854,445	685,194
Argentina(rep Of) Fr Bds	2.76%	07/22/2021	17,410,000	1,201,303	1,233,277
Rep Of Argentina	18.20%	10/03/2021	7,520,000	514,644	508,461
Rep Of Argentina Argentina	15.50%	10/17/2026	14,500,000	957,354	918,104
Republic Of	16.00%	10/17/2023	21,800,000	1,439,350	1,374,812

<b>Australia</b>					
BHP Billiton Fin	3.25%	11/21/2021	200,000	198,194	206,056
BHP Billiton Fin	2.88%	02/24/2022	110,000	110,422	110,890
BHP Billiton Fin	5.00%	09/30/2043	670,000	669,900	748,363
BHP Billiton Fin USA Ltd	6.50%	04/01/2019	1,790,000	1,784,254	1,964,926
BHP Fin USA Ltd	6.42%	03/01/2026	410,000	472,185	503,443
Pvtpl BHP Billiton Fin USA Ltd	6.75%	10/19/2075	1,220,000	1,223,079	1,369,450
Pvtpl Bluescope Stl Fin Ltd/ Bluescope Fin Am Gtd Sr 144a	6.50%	05/15/2021	2,390,000	2,435,495	2,532,444
Pvtpl Commonwealth Bank Aust Tranche # Tr	5.00%	10/15/2019	340,000	338,123	365,265
Pvtpl Fmg Res Aug 2006 Fixed	9.75%	03/01/2022	535,000	562,759	620,637
Pvtpl Newcrest Fin Pty Ltd Gtd	4.20%	10/01/2022	330,000	344,005	331,825
Pvtpl St Barbara Mines Ltd	8.88%	04/15/2018	748,000	719,315	772,310
Pvtpl Transfield Svcs Ltd	8.38%	05/15/2020	1,940,000	2,003,525	2,051,550
Pvtpl Virgin Australia Hldgs Ltd 2013 1 144a Cl A	5.00%	10/23/2023	380,696	380,696	397,827
Rio Tinto Fin USA	3.75%	09/20/2021	740,000	735,879	777,131
Rio Tinto Fin USA Ltd	9.00%	05/01/2019	210,000	279,945	242,141
Westpac Bkg Corp	1.47%	08/19/2019	3,500,000	3,500,000	3,502,842
Bahrain(kingdom Of)	7.00%	01/26/2026	2,690,000	2,879,430	2,811,572

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Bahrain</b>					
Kingdom Of Bahrain Tbond	7.00%	10/12/2028	\$950,000	\$956,175	\$972,986
<b>Belgium</b>					
Anheuser Busch	5.00%	04/15/2020	440,000	437,276	478,256
Anheuser Busch	3.75%	07/15/2042	285,000	270,416	256,327
Anheuser Busch	2.65%	02/01/2021	960,000	956,995	965,515
Anheuser Busch	3.30%	02/01/2023	2,048,000	2,055,910	2,084,315
Anheuser Busch	4.70%	02/01/2036	920,000	959,168	967,719
Anheuser Busch	4.90%	02/01/2046	3,257,000	3,258,123	3,520,394
Anheuser Busch	3.65%	02/01/2026	21,125,000	21,158,863	21,445,889
Anheuser Busch Gtd	5.38%	01/15/2020	980,000	973,581	1,068,880
Anheuser Busch Inbev Fin	4.63%	02/01/2044	30,000	30,386	31,201
<b>Bermuda</b>					
Pvtpl Ironshore Hldgs US Gtd	8.50%	05/15/2020	945,000	946,895	1,098,103
Textainer Marine	3.27%	10/20/2039	511,517	507,582	486,753
<b>Brazil</b>					
Bahia Sul Hldgs	5.75%	07/14/2026	200,000	192,000	192,750
Banco Nac De Desen Econo	5.75%	09/26/2023	435,000	465,450	438,363
Brazil Federative Rep	2.63%	01/05/2023	415,000	366,120	369,350
Brazil Federative Rep Global Bd 5 T Bond	5.00%	01/27/2045	1,070,000	892,250	867,984
Brazil(fed Rep Of)	10.00%	01/01/2023	16,900	6,690,236	5,137,326
Brazil(fed Rep Of)	10.00%	01/01/2021	32,000	9,543,153	9,942,142
Brazil(fed Rep Of)	10.00%	01/01/2025	10,500	2,404,779	3,156,991
Brazil(federative Republic Of)	10.00%	01/01/2017	14,440	4,254,113	4,649,581
Brf Gmbh	4.35%	09/29/2026	200,000	195,636	184,500
Brf SA	4.75%	05/22/2024	200,000	196,500	194,300
Eldorado Intl Fin	8.63%	06/16/2021	200,000	198,016	171,000
Embraer	5.15%	06/15/2022	10,000,000	10,455,875	10,381,700
Embraer Neth Fin B	5.05%	06/15/2025	500,000	493,688	497,000
Globo Comunicacoes Fixed	4.84%	06/08/2025	935,000	818,938	895,262
GTL Trade Finance	5.89%	04/29/2024	200,000	191,500	199,000
Odebrecht Offshore	6.75%	10/01/2022	336,480	358,772	89,167
Petrobras Global	8.75%	05/23/2026	350,000	360,342	377,562
Petrobras Intl Fin	5.75%	01/20/2020	563,000	566,575	570,038
Petrobras Intl Fin	5.38%	01/27/2021	14,860,000	13,551,269	14,533,080
Petrobras Intl Fin	6.75%	01/27/2041	545,000	461,888	457,800
Pvtpl Cielo	3.75%	11/16/2022	500,000	450,750	466,250
Pvtpl Cosan Fin Ltd Gtd	7.00%	02/01/2017	12,000,000	11,805,000	11,988,000
Pvtpl Cosan Luxembourg	7.00%	01/20/2027	1,100,000	1,095,967	1,097,250
Pvtpl Globo Comunicacoes E Participacoes	4.84%	06/08/2025	500,000	451,000	478,750

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
International Securities					
Brazil					
Pvtpl GTL Trade Fin Gtd Bd 144a	7.25%	04/16/2044	\$4,000,000	\$4,030,000	\$3,735,000
Pvtpl Marfrig Hldgs Europe B V	8.00%	06/08/2023	400,000	408,260	414,040
Pvtpl St Marys Cem Cda Gtd	5.75%	01/28/2027	400,000	392,428	384,000
Qgog Constellation	6.25%	11/09/2019	490,000	492,991	325,850
Vale Overseas Ltd	6.88%	11/21/2036	3,700,000	3,751,966	3,644,500
Vale Overseas Ltd	4.38%	01/11/2022	1,140,000	1,121,475	1,120,050
Vale S A	5.63%	09/11/2042	4,250,000	4,215,915	3,761,250
Votorantim Cimentos SA	7.25%	04/05/2041	300,000	271,500	279,150
British Virgin Islands					
Borets Finance Dac	7.63%	09/26/2018	800,000	744,000	800,000
China Cinda Fin	4.25%	04/23/2025	300,000	299,130	295,332
Canada					
1st Quantum	7.25%	10/15/2019	1,610,000	1,221,206	1,626,100
Agrium	5.25%	01/15/2045	350,000	348,218	364,482
Agrium Rt	4.13%	03/15/2035	170,000	168,487	155,872
Barrick Gold Corp	6.95%	04/01/2019	364,000	359,336	398,164
Barrick Gold Corp	4.10%	05/01/2023	424,000	423,139	434,957
Barrick Na Finance LLC	4.40%	05/30/2021	222,000	228,632	233,290
Bk Nova Scotia B C	2.80%	07/21/2021	5,425,000	5,380,081	5,466,051
Brookfield	6.13%	07/01/2022	1,175,000	1,174,996	1,180,875
Canadian Nat Res Ltd	3.90%	02/01/2025	107,000	104,847	107,316
Cdn Nat Res Ltd	6.25%	03/15/2038	270,000	292,681	307,169
Cdp Finl	4.40%	11/25/2019	2,385,000	2,379,085	2,544,349
Cott Beverages	5.38%	07/01/2022	411,000	417,165	418,192
Detour Gold Corp	5.50%	11/30/2017	4,097,000	4,023,952	4,171,565
Emera US Fin Lp	2.15%	06/15/2019	45,000	44,983	44,926
Enbridge	4.25%	12/01/2026	305,000	303,036	312,287
Enbridge	6.00%	01/15/2077	280,000	280,525	279,300
Enbridge Bnds	3.50%	06/10/2024	90,000	85,904	87,652
Fairfax Finl Hldgs	8.30%	04/15/2026	485,000	417,425	562,149
Magna Intl	3.63%	06/15/2024	750,000	759,705	754,800
Manitoba Prov Cda	2.13%	06/22/2026	430,000	426,315	401,126
Manulife Finl Corp	4.90%	09/17/2020	600,000	650,640	643,646
Ontario Prov Cda Bd	3.20%	05/16/2024	4,140,000	4,523,902	4,253,469
Petro Cda	6.80%	05/15/2038	211,000	228,612	273,619
Potash Corp Sask	4.88%	03/30/2020	210,000	224,112	223,260
Pvtpl Aurico Gold Sr Secd 2nd Lien	7.75%	04/01/2020	4,047,000	3,841,942	4,208,880
Pvtpl Bombardier	7.50%	03/15/2025	350,000	353,938	345,807
Pvtpl Brookfield Resdntl Pptys	6.50%	12/15/2020	2,894,000	2,903,831	2,959,115
Pvtpl Brookfield Resdntl Pptys	6.38%	05/15/2025	310,000	310,000	309,225
Pvtpl Cogeco Cable	4.88%	05/01/2020	1,040,000	1,048,069	1,069,900



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
International Securities					
Canada					
Pvtpl Emera US Fin Lp	3.55%	06/15/2026	\$95,000	\$94,739	\$93,388
Pvtpl Emera US Fin Lp	4.75%	06/15/2046	60,000	59,573	60,507
Pvtpl Evraz Na Cda	7.50%	11/15/2019	1,595,000	1,593,231	1,602,975
Pvtpl First Quantum Minerals Ltd	6.75%	02/15/2020	495,000	495,000	493,762
Pvtpl First Quantum Minerals Ltd	7.00%	02/15/2021	292,000	224,840	290,423
Pvtpl Kissner Hldgs Lp/ Kissner Mlg Co Ltd/	8.38%	12/01/2022	1,115,000	1,117,500	1,126,150
Pvtpl Mattamy Group Corp	6.50%	11/15/2020	2,465,000	2,455,467	2,501,975
Pvtpl New Gold Cda	7.00%	04/15/2020	2,130,000	2,105,444	2,183,250
Pvtpl Nova Chemicals Corp	5.00%	05/01/2025	373,000	382,622	365,424
Pvtpl Open Text Corp Bd 144a	5.88%	06/01/2026	780,000	804,225	822,900
Pvtpl Ritchie Bros Auctioneers 144a	5.38%	01/15/2025	244,000	245,112	248,880
Pvtpl Teck Resources Limited	8.00%	06/01/2021	750,000	766,250	825,000
Pvtpl Valeant Pharmaceuticals	6.13%	04/15/2025	661,000	590,810	496,576
Pvtpl Videotron Ltd / Videotron Ltee	5.38%	06/15/2024	1,175,000	1,177,385	1,205,844
Pvtpl VPII Escr Corp	6.75%	08/15/2018	615,000	570,412	582,712
Pvtpl VPII Escrow Corp 144a	7.50%	07/15/2021	5,905,000	5,829,806	5,004,488
Quebec Prov Cda Province Of Quebec	2.50%	04/20/2026	720,000	717,847	693,016
Quebecor Media	5.75%	01/15/2023	3,360,000	3,397,275	3,486,000
Rogers	6.80%	08/15/2018	120,000	119,932	129,390
Royal Bk Cda Global Medium Term Sr Bk	2.50%	01/19/2021	570,000	569,362	571,394
Telus Corp	2.80%	02/16/2027	270,000	267,810	252,832
Toronto Dominion Bk Sr Medium Term Bk	1.87%	04/07/2021	5,000,000	5,000,000	5,069,190
Videotron Ltee	5.00%	07/15/2022	970,000	987,462	994,250
Xstrata Cda Corp	5.50%	06/15/2017	655,000	671,565	665,505
Xstrata Fin Cda Step Cpn	2.70%	10/25/2017	1,160,000	1,136,267	1,168,874
Cayman Islands					
Amal Ltd	3.46%	08/21/2021	241,701	255,480	250,304
Ctry Garden Hldgs	7.50%	01/10/2023	425,000	420,750	446,140
Gate Cap Cayman 1	1.84%	03/27/2021	584,350	588,808	583,596
Goldentree Ln	2.03%	04/25/2025	1,845,000	1,823,667	1,841,559
Msn 41079 & 41084	1.63%	12/14/2024	610,912	588,309	593,697
Nomad Clo Ltd / Var Rt	2.08%	01/15/2025	1,860,000	1,841,400	1,858,466
Pvtpl Arbor Rlty Coml Real Esate	2.45%	09/15/2025	2,415,000	2,415,000	2,424,728
Pvtpl Cedar Fdg III Clo Ltd / Cedar Fdg III Cl	2.44%	05/20/2026	400,000	401,280	401,361
Pvtpl CMO Resource Cap Corp	1.75%	04/15/2032	205,983	204,181	204,823
Pvtpl CMO Resource Cap Corp Ltd	2.11%	03/15/2032	127,947	127,947	127,947
Pvtpl CMO Strps 2012 1 Ltd Sr 2012 1a Cls A	1.50%	12/25/2044	22,799	22,533	22,731
Pvtpl Community Funding Clo Ltd	5.75%	11/01/2027	2,890,000	2,890,000	2,890,000
Pvtpl Semiconductor Mfg Intl Corp Bd 144a	4.13%	10/07/2019	250,000	247,408	256,642

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Cayman Islands</b>					
Pvtpl Symphony Clo Xv Ltd/ Symphony Clo Xv LI	2.33%	10/17/2026	\$1,000,000	\$1,001,100	\$1,000,127
<b>Chile</b>					
AES Gener	5.00%	07/14/2025	285,000	283,780	282,432
Codelco	4.88%	11/04/2044	235,000	217,016	232,364
Empresa Nacional	5.25%	08/10/2020	10,500,000	10,757,500	11,046,945
Enerasis Americas	4.00%	10/25/2026	200,000	196,728	190,936
Guanay Fin Ltd 6	6.00%	12/15/2020	226,349	233,139	228,612
Latam Pass Thru Tr	4.20%	11/15/2027	647,373	631,272	637,663
Vtr Fin B V	6.88%	01/15/2024	1,450,000	1,441,418	1,497,125
Alibaba Group Hldg	3.60%	11/28/2024	1,075,000	1,066,998	1,064,363
<b>China</b>					
Baidu	4.13%	06/30/2025	250,000	249,575	252,380
Cnooc Nexen Fin 2014 Ulc	4.25%	04/30/2024	820,000	845,278	838,940
Pvtpl Ibcil Fin Co Ltd	3.63%	05/19/2026	400,000	395,500	378,912
Pvtpl Sinopec Group Overseas Dev 2012 Ltd	2.75%	05/17/2017	750,000	747,878	752,395
Pvtpl State Grid Overseas Invt 2016 Ltd Sr Gtd	2.88%	05/18/2026	250,000	247,638	235,684
Tencent Hldgs Ltd	3.80%	02/11/2025	1,700,000	1,739,797	1,722,015
<b>Colombia</b>					
Colombia Rep	5.00%	06/15/2045	240,000	251,976	227,700
Colombia Rep Bd	7.38%	09/18/2037	650,000	775,938	789,750
Colombia Rep Global Bd	4.50%	01/28/2026	910,000	920,306	937,300
Colombia(rep Of)	10.00%	07/24/2024	4,112,500,000	2,788,633	1,620,554
Colombia(rep Of)	7.00%	05/04/2022	2,602,000,000	914,925	883,541
Colombia(rep Of)	5.00%	11/21/2018	2,487,000,000	802,384	815,497
Ecopetrol	5.88%	05/28/2045	3,700,000	3,394,500	3,196,800
Ecopetrol	4.13%	01/16/2025	840,000	760,606	786,660
Ecopetrol	5.38%	06/26/2026	1,540,000	1,569,165	1,532,300
Empresas Publicas	8.38%	02/01/2021	2,732,000,000	1,570,979	896,433
Findeter	7.88%	08/12/2024	3,370,000,000	1,751,095	1,045,524
Pvtpl Colombia Telecomunicaciones	5.38%	09/27/2022	13,200,000	12,791,500	12,837,000
Pvtpl Empresas Publicas De Medellin	7.63%	09/10/2024	1,720,000,000	890,504	530,144
Pvtpl Oleoducto Cent	4.00%	05/07/2021	300,000	292,500	298,500
Titulos De Tbond	7.75%	09/18/2030	7,762,600,000	3,276,470	2,693,826
<b>Cote d'Ivoire</b>					
Cote D'ivoire Step Up	5.75%	12/31/2032	1,475,100	1,342,221	1,363,332
Ivory Coast Tbond	5.38%	07/23/2024	1,515,000	1,433,354	1,464,572

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Ecuador</b>					
Ecuador(rep Of)	10.75%	03/28/2022	\$400,000	\$414,600	\$435,000
<b>France</b>					
Arcelormittal	7.00%	02/25/2022	160,000	164,800	180,400
Arcelormittal SA Step Cpn	8.00%	10/15/2039	6,000,000	5,901,583	6,584,040
Arcelormittal SA Step Cpn	7.75%	10/15/2039	270,000	213,300	296,282
BNP Paribas / BNP US Medium Term	2.38%	09/14/2017	440,000	439,424	442,938
BPCE Medium Term	4.50%	03/15/2025	350,000	345,020	340,994
Credit Agricole	8.38%	12/13/2049	1,450,000	1,450,000	1,590,679
Danone	2.08%	11/02/2021	1,110,000	1,110,000	1,077,918
Pvtpl Air Liquide Fin	2.25%	09/27/2023	200,000	199,498	190,430
Pvtpl BNP Paribas Sub	4.38%	05/12/2026	470,000	476,494	463,232
Pvtpl Credit Agricole	4.38%	03/17/2025	600,000	585,990	588,414
Pvtpl Danone	2.59%	11/02/2023	1,550,000	1,550,000	1,493,521
Pvtpl Danone	2.95%	11/02/2026	2,310,000	2,310,000	2,204,394
Pvtpl Numericable Group	6.00%	05/15/2022	2,990,000	3,017,610	3,068,488
Pvtpl Numericable Sfr	7.38%	05/01/2026	2,755,000	2,759,750	2,823,875
Pvtpl Pernod Ricard SA	4.45%	01/15/2022	1,110,000	1,130,568	1,177,682
Pvtpl Societe Generale	8.00%	09/29/2049	400,000	375,600	400,200
Pvtpl1 Credit Agricole	6.63%	09/29/2049	200,000	194,000	194,912
Societe Generale	7.38%	12/29/2049	455,000	455,000	454,236
<b>Georgia</b>					
Georgian Railway LLC	7.75%	07/11/2022	1,750,000	1,857,975	1,863,502
Pvtpl Joint	6.00%	07/26/2023	880,000	873,814	880,000
<b>Germany</b>					
BMW US Cap LLC	1.50%	04/11/2019	363,000	359,609	359,555
BMW US Cap LLC	1.85%	09/15/2021	225,000	224,398	217,267
Deutsche Bk AG	6.00%	09/01/2017	745,000	764,072	762,627
Deutsche Bk AG	1.40%	02/13/2017	1,130,000	1,128,771	1,129,637
Deutsche Bk AG	1.35%	05/30/2017	70,000	69,636	69,848
Fms Wertmanagement	1.00%	11/21/2017	1,000,000	999,810	997,376
Fresenius Med Care	6.50%	09/15/2018	1,560,000	1,735,500	1,649,700
Kreditanstalt Fur Wiederaufbau Kfw Global	1.50%	02/06/2019	1,179,000	1,176,041	1,178,419
Landwirtschaftliche Rentenbank	1.38%	10/23/2019	820,000	815,539	812,577
Pvtpl Daimler Fin N Amer	2.25%	03/02/2020	500,000	498,850	497,702
Pvtpl Daimler Finance Na LLC	1.50%	07/05/2019	749,000	736,830	736,922
Pvtpl Deutsche Telekom Intl Fin B V	2.48%	09/19/2023	680,000	679,959	649,541
Pvtpl Fresenius Med Care US Fin II	5.63%	07/31/2019	250,000	274,688	266,250
Pvtpl Schaeffler Fin B V	4.75%	05/15/2023	1,960,000	1,960,000	1,989,400
Pvtpl Schaeffler Verwaltung Zwei Gmbh	4.75%	09/15/2026	1,645,000	1,652,128	1,587,425

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Germany</b>					
Pvtpl Unitymedia Kabelbw Gmbh	6.13%	01/15/2025	\$200,000	\$200,000	\$205,500
Schaeffler	4.13%	09/15/2021	875,000	879,735	883,750
Schaeffler Fin B V	4.25%	05/15/2021	1,935,000	1,921,344	1,973,700
Schaeffler Verwaltung Zwei Gmbh 144a	4.50%	09/15/2023	1,650,000	1,659,732	1,612,875
ZF N Amer Cap	4.75%	04/29/2025	1,000,000	935,089	1,017,500
<b>Greece</b>					
Pvtpl Eletson Hldgs / Eletson Fin US	9.63%	01/15/2022	805,000	722,090	587,650
<b>Hong Kong</b>					
Hutch Whampoa Int Fixed	3.63%	10/31/2024	850,000	910,860	849,227
MCE Fin Ltd	5.00%	02/15/2021	900,000	881,820	894,267
Pvtpl Hutchison Whampoa Intl 14 Ltd Gtd	3.63%	10/31/2024	700,000	700,768	699,363
Shimao Property Ho	8.38%	02/10/2022	810,000	876,420	905,273
<b>Hungary</b>					
Hungary Govt Bd	3.25%	10/22/2031	128,110,000	437,919	417,405
Hungary Govt Bd Tbond	5.50%	06/24/2025	643,120,000	2,799,458	2,633,007
Hungary Rep	5.38%	03/25/2024	450,000	504,000	490,500
Hungary(rep Of)	3.00%	06/26/2024	241,540,000	837,606	843,110
Magyar Export Import Ban	4.00%	01/30/2020	410,000	414,612	421,658
<b>India</b>					
Bharti Airtel Intl Neth B V	5.13%	03/11/2023	500,000	521,850	521,122
Delhi Intl Arpt	6.13%	10/31/2026	200,000	200,000	206,208
Reliance Inds Ltd	1.87%	01/15/2026	1,180,000	1,180,000	1,153,071
Reliance Industries Ltd	4.13%	01/28/2025	1,700,000	1,677,084	1,694,329
Vedanta Res Plc Bd Reg S	8.25%	06/07/2021	1,220,000	927,200	1,275,510
<b>Indonesia</b>					
Global	4.75%	01/08/2026	237,000	246,124	244,651
Indonesia Government	8.38%	03/15/2024	22,543,000,000	1,988,617	1,715,928
Indonesia Government	9.00%	03/15/2029	44,660,000,000	4,029,006	3,505,508
Indonesia Government	8.25%	05/15/2036	6,000,000,000	495,310	449,746
Indonesia Rep	5.88%	01/15/2024	1,083,000	1,076,946	1,194,874
Indonesia Rep Medium Term	3.75%	04/25/2022	310,000	290,935	311,160
Indonesia(rep Of)	5.25%	05/15/2018	2,808,000,000	209,401	203,527
Indonesia(rep Of)	7.88%	04/15/2019	15,950,000,000	1,270,846	1,196,324
Indonesia(rep Of)	8.38%	09/15/2026	55,947,000,000	4,415,252	4,279,338
Indonesia(rep Of)	10.00%	09/15/2024	3,383,000,000	316,386	281,480
Indonesia(rep Of) T Bd	5.88%	03/13/2020	300,000	325,875	327,418

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Indonesia</b>					
Indonesia(republic Of)	4.63%	04/15/2043	\$380,000	\$400,496	\$369,481
Majapahit Hldg Bv	7.75%	01/20/2020	1,180,000	1,385,910	1,324,550
Pertamina Pt	4.30%	05/20/2023	131,000	126,022	130,782
Pertamina Pt	6.50%	05/27/2041	770,000	751,712	792,871
Pertamina Pt	4.30%	05/20/2023	469,000	451,904	466,462
Perusahaan Gas Neg	5.13%	05/16/2024	1,730,000	1,656,475	1,781,419
Perusahaan Listrik Negara	5.50%	11/22/2021	820,000	881,500	879,450
<b>Iraq</b>					
Iraq (republic Of) Iraq (rep Of)	5.80%	01/15/2028	3,250,000	2,403,960	2,697,350
<b>Ireland</b>					
James Hardie Intl	5.88%	02/15/2023	1,795,000	1,799,757	1,857,825
MMC Finance Dac	6.63%	10/14/2022	1,240,000	1,240,000	1,385,080
Premier Aircraft	3.58%	02/06/2022	188,000	201,442	195,591
Smurfit Cap Fdg	7.50%	11/20/2025	3,635,000	3,479,900	4,216,600
Vnesheconombank(veb)	6.80%	11/22/2025	700,000	764,750	745,578
<b>Israel</b>					
Israel Elec Corp 144a	5.00%	11/12/2024	2,300,000	2,440,875	2,399,061
Pvtpl Delek & Avner Tamar Bd Ltd	5.08%	12/30/2023	200,000	202,714	205,000
Pvtpl Delek & Avner Tamar Bd Ltd Sr Secdnt 144a	5.41%	12/30/2025	200,000	202,000	202,000
Pvtpl Isr Elec Corp Ltd Medium Term	7.25%	01/15/2019	3,000,000	3,327,750	3,239,670
Teva	2.95%	12/18/2022	450,000	452,972	433,619
Teva	2.20%	07/21/2021	290,000	287,228	277,439
Teva	2.80%	07/21/2023	557,000	556,840	527,251
Teva	3.15%	10/01/2026	3,085,000	3,017,639	2,844,145
Teva Pharmaceutical Indst Ltd	4.10%	10/01/2046	831,000	809,566	712,052
<b>Italy</b>					
Pvtpl Enel Societa / Azioni Cap Secs X Rcpt 144a	8.75%	09/24/2073	300,000	353,250	341,250
Pvtpl Intesa Sanpaolo S P A Rcpts Cl X 144a	5.71%	01/15/2026	640,000	640,000	610,739
Pvtpl Telecom Italia S P A New 144a	5.30%	05/30/2024	10,700,000	10,684,200	10,459,250
Telecom Italia Cap	7.20%	07/18/2036	1,500,000	1,491,600	1,478,610
Telecom Italia Cap	7.00%	06/04/2018	1,250,000	1,365,625	1,331,250
<b>Jamaica</b>					
Digicel Group Ltd	7.13%	04/01/2022	485,000	493,488	376,234
Jamaica Govt	6.75%	04/28/2028	545,000	588,436	596,775
Jamaica Govt Jamaica Govt Sr Unsec Sf	8.00%	03/15/2039	180,000	197,730	198,967

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Japan</b>					
Japan Bk Intl Cooperation	2.00%	11/04/2021	\$195,000	\$194,990	\$190,156
Japan Fin Organization For Municipalities	4.00%	01/13/2021	2,400,000	2,380,080	2,524,414
Japan(govt Of)	0.10%	03/10/2026	496,900,000	5,031,170	4,532,311
Nissan Mtr Accep	2.00%	03/08/2019	140,000	139,530	139,691
Nomura Hldgs	2.75%	03/19/2019	100,000	101,158	100,946
Pvtpl Sompō Japan Ins	5.32%	03/28/2073	400,000	429,600	416,000
Sumitomo Mitsui Fixed	2.06%	07/14/2021	185,000	185,000	178,930
Toyota Mtr Cr Corp Medium Term	1.25%	10/05/2017	1,410,000	1,409,182	1,409,814
<b>Kazakhstan</b>					
Jsc Kazmunaygas	6.38%	04/09/2021	750,000	762,750	815,948
Kazmunaygas Natl	6.38%	04/09/2021	1,200,000	1,236,960	1,300,032
Pvtpl Kazagro Natl Mgmt Hldg Jsc	4.63%	05/24/2023	300,000	270,000	281,076
Republic Of Kazakhstan	4.88%	10/14/2044	400,000	344,000	382,918
<b>Kenya</b>					
Kenya (republic Of)	6.88%	06/24/2024	200,000	190,700	189,788
Export Import Bk Korea Exp Imp Bk Korea Bd	1.75%	05/26/2019	335,000	334,551	333,807
Korea Hsg Fin Corp Covered Bd 144a	2.50%	11/15/2020	500,000	497,445	493,900
<b>Kuwait</b>					
Equate	4.25%	11/03/2026	3,210,000	3,181,586	3,063,239
<b>Lebanon</b>					
Lebanon(rep Of)	6.65%	04/22/2024	500,000	495,500	492,010
Lebanon(rep Of)	6.60%	11/27/2026	800,000	800,800	772,832
<b>Luxembourg</b>					
Alrosa Finance SA	7.75%	11/03/2020	600,000	657,900	679,026
Pvtpl Altice Financing SA	6.63%	02/15/2023	550,000	560,542	565,125
Pvtpl Camelot Fin	7.88%	10/15/2024	680,000	680,000	703,800
Pvtpl Intl Automotive Components Grou	9.13%	06/01/2018	890,000	830,381	867,750
Pvtpl Klabin Fin	5.25%	07/16/2024	200,000	195,100	190,000
Pvtpl Tupy Overseas	6.63%	07/17/2024	300,000	307,650	288,000
Trinseo Matls Oper	6.75%	05/01/2022	565,000	573,800	593,250
Tyco Electronics	3.50%	02/03/2022	3,000,000	3,127,410	3,087,003
<b>Malaysia</b>					
Malaysia Government Tbond	3.95%	09/15/2025	3,700,000	933,016	800,402
Malaysian Government	3.39%	03/15/2017	16,621,000	5,075,349	3,705,075
Petronas Cap Ltd Fixed	3.50%	03/18/2025	450,000	436,657	450,626

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
International Securities					
Mexico					
Amer Movil	5.63%	11/15/2017	\$610,000	\$600,276	\$629,836
Amer Movil Sab De	5.00%	03/30/2020	930,000	984,178	994,501
America Movil Sab	8.46%	12/18/2036	26,200,000	2,046,666	1,119,310
America Movil Sab De Cv	6.00%	06/09/2019	18,670,000	1,255,707	865,246
Banco Santander	4.13%	11/09/2022	14,000,000	14,204,845	13,930,000
Cemex S A B De C V	7.75%	04/16/2026	500,000	503,750	553,750
Cemex Sab De Cv	5.70%	01/11/2025	940,000	883,600	949,400
Comision Fed De Electric	5.75%	02/14/2042	620,000	664,175	578,150
Comision Fed Elect	7.35%	11/25/2025	255,000	1,590,668	1,088,876
Credito Real	7.25%	07/20/2023	200,000	198,652	204,000
Elementia	5.50%	01/15/2025	900,000	922,500	875,250
Metalsa SA De Cv	4.90%	04/24/2023	2,020,000	1,997,780	1,921,525
Mex Bonos De Desarrollo Govt Natl	5.00%	06/15/2017	280,000	1,620,534	1,351,902
Mex Bonos Desarr Fix Rt	5.00%	12/11/2019	218,600	1,190,645	1,007,454
Mexichem Sab De Cv	5.88%	09/17/2044	5,250,000	5,198,625	4,679,062
Mexichem Sab De Cv Fixed	5.88%	09/17/2044	300,000	252,000	267,375
Mexico(united Mexican States)	10.00%	12/05/2024	288,900	2,735,313	1,625,071
Mexico(united Mexican States)	6.50%	06/09/2022	921,450	7,317,704	4,323,185
Mexico(united Mexican States)	25.03%	12/04/2025	72,000	2,420,369	2,185,028
Mexico(utd Mex St)	8.50%	11/18/2038	1,034,500	5,572,254	5,347,285
Mexico(utd Mex St)	8.50%	05/31/2029	121,000	771,617	625,907
Mexico(utd Mex St)	22.25%	11/15/2040	23,000	994,476	641,006
Pemex Proj Fdg Master Tr Gtd Bd	6.63%	06/15/2035	350,000	323,750	344,750
Petroleos	6.00%	03/05/2020	132,000	153,978	139,227
Petroleos	6.50%	06/02/2041	1,080,000	1,183,466	1,011,474
Petroleos	2.00%	12/20/2022	216,000	216,000	215,484
Petroleos	4.63%	09/21/2023	90,000	90,000	87,552
Petroleos	5.50%	01/21/2021	280,000	277,231	288,050
Petroleos	5.50%	06/27/2044	3,860,000	3,347,200	3,212,292
Petroleos	4.88%	01/18/2024	415,000	387,610	402,388
Petroleos	4.50%	01/23/2026	2,500,000	2,331,250	2,277,500
Petroleos	5.38%	03/13/2022	75,000	74,584	76,798
Petroleos Mexicano	7.19%	09/12/2024	491,600	3,932,916	2,034,403
Petroleos Mexicanos	6.38%	01/23/2045	1,500,000	1,488,780	1,365,000
Petroleos Mexicanos 144a	6.50%	03/13/2027	280,000	279,188	288,820
Pvtpl Comision Federal De Electricidad	4.75%	02/23/2027	2,000,000	1,997,520	1,920,000
Pvtpl Elementia	5.50%	01/15/2025	450,000	438,674	437,625
Pvtpl Grupo Posadas	7.88%	06/30/2022	150,000	148,125	148,500
Pvtpl JB Y Compania	3.75%	05/13/2025	150,000	144,614	142,701
Pvtpl Metalsa	4.90%	04/24/2023	250,000	248,438	237,812
Pvtpl Mexichem Sab De Cv	4.88%	09/19/2022	7,200,000	7,387,091	7,506,000
Pvtpl Mexichem Sab De Cv	6.75%	09/19/2042	4,000,000	3,736,250	3,920,000
Pvtpl Mexico City Arpt Tr	4.25%	10/31/2026	700,000	703,500	686,000

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Mexico</b>					
Pvtpl Mexico City Arpt Tr	5.50%	10/31/2046	\$200,000	\$197,262	\$180,000
Pvtpl Petroleos Mexicanos	6.38%	02/04/2021	110,000	110,000	117,150
Pvtpl Petroleos Mexicanos 144a	6.88%	08/04/2026	820,000	818,483	865,100
Pvtpl Sigma Alimentos	5.63%	04/14/2018	9,000,000	8,975,268	9,337,500
Pvtpl Sigma Alimentos	4.13%	05/02/2026	805,000	821,056	764,750
Pvtpl Sixsigma Networks Mexico	8.25%	11/07/2021	200,000	201,500	188,000
Sigma Alimentos SA	4.13%	05/02/2026	200,000	200,000	190,000
Sixsigma Networks Mexico	8.25%	11/07/2021	910,000	882,700	855,400
Tenedora Nemark SA De Cv	5.50%	02/28/2023	1,240,000	1,298,488	1,230,700
United Mexican States	3.60%	01/30/2025	550,000	555,300	530,200
United Mexican STS Medium Term Book	4.13%	01/21/2026	2,115,000	2,213,403	2,098,080
Utd Mexican STS Tranche # Tr 00026	4.75%	03/08/2044	654,000	592,880	594,682
<b>Mongolia</b>					
Mongolia Govt Medium Term	5.13%	12/05/2022	200,000	175,900	170,505
<b>Morocco</b>					
Ocp S A	5.63%	04/25/2024	200,000	208,000	206,799
Office Cherifien Des	6.88%	04/25/2044	835,000	921,060	839,280
<b>Multi-National Agencies Region</b>					
Corporacion Andina De Fomento	2.13%	09/27/2021	265,000	264,499	256,565
International Finance Corp Tranche # Tr 00218 Var Rt	1.14%	12/15/2021	200,000	200,000	199,602
Intl Bk Recon Develop Bd	2.25%	06/24/2021	5,075,000	5,218,369	5,109,008
<b>Netherlands</b>					
ABN Amro Bk N V	4.75%	07/28/2025	400,000	398,928	404,704
Aercap Ireland Cap	4.50%	05/15/2021	365,000	384,164	378,268
Aercap Ireland Cap	5.00%	10/01/2021	1,165,000	1,165,000	1,224,706
Aercap Ireland Cap	4.63%	07/01/2022	1,660,000	1,689,050	1,709,800
Aercap Ireland Cap	4.63%	10/30/2020	4,695,000	4,822,690	4,882,800
Ahold Lease	8.62%	01/02/2025	682,216	836,832	782,288
Altice Fing	7.50%	05/15/2026	770,000	770,000	800,800
Constellium N V	7.88%	04/01/2021	1,000,000	1,017,500	1,075,000
Cooperatieve	3.75%	07/21/2026	710,000	707,657	695,976
Cooperatieve Rabobank U A	5.25%	08/04/2045	830,000	843,667	901,776
Cooperatieve Rabobank Ua	4.63%	12/01/2023	1,570,000	1,564,093	1,651,781
Lyb Intl Fin B V	4.88%	03/15/2044	174,000	168,197	180,192
Pvtpl Carlson Wagonlit Bv	6.88%	06/15/2019	5,300,000	5,485,842	5,482,214
Pvtpl ING Bk N V Sub	5.80%	09/25/2023	1,689,000	1,732,887	1,855,855
Pvtpl Lincoln Fin Ltd	7.38%	04/15/2021	1,660,000	1,716,588	1,767,900
Pvtpl Vimpelcom Hldgs	7.50%	03/01/2022	300,000	301,500	333,390



Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Netherlands</b>					
Pvtpl Vtr Fin B V	6.88%	01/15/2024	\$200,000	\$183,250	\$206,500
Rabobank Nederland NV Var Rate Perpetualdue	11.00%	12/29/2049	1,757,000	2,082,860	2,065,002
Shell Intl Fin B V	4.13%	05/11/2035	648,000	644,050	661,648
Shell Intl Fin B V	2.13%	05/11/2020	250,000	249,470	249,701
Shell Intl Fin B V	4.00%	05/10/2046	1,180,000	1,176,441	1,128,386
Shell Intl Fin B V	1.88%	05/10/2021	705,000	701,212	689,290
Shell Intl Fin B V	2.88%	05/10/2026	1,210,000	1,205,292	1,169,818
Shell Intl Fin B V Gtd	4.38%	03/25/2020	1,000,000	995,280	1,068,257
Waha Aerospace B V Gtd Bd 144a	3.92%	07/28/2020	2,000,000	2,000,000	2,049,180
<b>Nigeria</b>					
Pvtpl Seven Energy Ltd	10.25%	10/11/2021	265,938	246,952	124,326
<b>Norway</b>					
Schlumberger Norge	4.20%	01/15/2021	50,000	57,258	53,029
Statoil Asa	2.75%	11/10/2021	350,000	358,134	353,488
<b>Pakistan</b>					
Islamic Rep Of Pakistan	8.25%	09/30/2025	950,000	1,003,489	1,042,392
Pakistan Govt Bond	8.25%	04/15/2024	510,000	548,209	553,205
<b>Panama</b>					
AES Panama S R L	6.00%	06/25/2022	1,200,000	1,200,000	1,242,000
Panama Rep Global Bd	4.00%	09/22/2024	500,000	496,375	508,750
<b>Peru</b>					
Bonos De Tesoreria Tesoreria	6.35%	08/12/2028	2,280	681,144	670,918
Peru Rep	5.63%	11/18/2050	1,253,000	1,415,025	1,419,022
Peru(rep Of)	7.84%	08/12/2020	3,000	951,004	973,786
Peru(rep Of)	8.20%	08/12/2026	2,700	886,585	909,848
Pvtpl Corporacion Financiera De Desarrollo	4.75%	07/15/2025	760,000	754,094	791,350
Southn Copper Corp	5.25%	11/08/2042	1,550,000	1,454,438	1,420,079
Union Andina De Cementos	5.88%	10/30/2021	870,000	882,225	902,625
<b>Philippines</b>					
Philippines Rep Global Peso	4.95%	01/15/2021	18,000,000	432,705	360,959
<b>Poland</b>					
Poland(rep Of)	5.75%	09/23/2022	4,600,000	1,385,781	1,251,410
Poland(rep Of)	5.50%	10/25/2019	15,290,000	5,583,808	3,975,700
Poland(rep Of)	4.00%	10/25/2023	4,870,000	1,405,111	1,214,788
Poland(rep Of)	2.50%	07/25/2026	7,625,000	1,879,590	1,662,711

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>Portugal</b>					
Cimpor Finl	5.75%	07/17/2024	\$200,000	\$160,000	\$166,020
<b>Romania</b>					
Romania	4.88%	01/22/2024	2,000,000	2,146,330	2,115,360
<b>Russian Federation</b>					
Ahml(ahml Fin Ltd) Bnds	7.75%	02/13/2018	72,600,000	1,885,176	1,163,146
GPN Cap SA	4.38%	09/19/2022	500,000	462,450	494,020
Pvtpl Steel Fdg Ltd Ln Partn	4.50%	06/15/2023	1,110,000	1,110,000	1,103,806
Russia Govt Bd - Ofz	7.05%	01/19/2028	429,115,000	5,652,507	6,452,891
Russian Federation	7.75%	09/16/2026	24,690,000	372,068	391,833
Russian Federation	7.00%	08/16/2023	440,775,000	5,920,725	6,813,000
Russian Federation Ministry Finance	8.15%	02/03/2027	109,720,000	1,655,622	1,796,955
SCF Cap Ltd	5.38%	06/16/2023	900,000	900,000	912,348
Steel Funding Dac	4.50%	06/15/2023	530,000	533,869	528,520
Vnesheconombank Dr	6.90%	07/09/2020	670,000	690,435	723,801
Vnesheconombank(veb Fin	6.03%	07/05/2022	550,000	535,810	574,750
<b>Senegal</b>					
Republic Of Senegal	6.25%	07/30/2024	2,865,000	2,864,845	2,868,338
<b>South Africa</b>					
Anglogold Ashanti Hldgs Plc	5.13%	08/01/2022	460,000	472,650	457,286
Myriad Intl	5.50%	07/21/2025	220,000	231,825	221,597
Pvtpl Sappi Papier Hldng Gmbh Bnds	7.75%	07/15/2017	3,540,000	3,671,181	3,584,250
South Africa Rep Tbond	5.88%	09/16/2025	245,000	263,894	261,403
South Africa(republic Of)	6.25%	03/31/2036	33,465,000	2,396,152	1,748,317
Sth Africa(rep Of)	10.50%	12/21/2026	11,620,000	1,176,392	937,740
<b>Spain</b>					
Grifols Worldwide	5.25%	04/01/2022	1,485,000	1,490,200	1,536,975
Telefonica	5.13%	04/27/2020	220,000	205,147	235,721
Telefonica	4.57%	04/27/2023	7,000,000	7,759,500	7,343,924
Telefonica Emisiones	6.22%	07/03/2017	3,040,000	3,207,670	3,108,224
Telefonica SA	5.88%	07/15/2019	170,000	170,996	184,252
<b>Sri Lanka</b>					
Sri Lanka(republic	6.85%	11/03/2025	1,150,000	1,220,085	1,135,087
<b>Sweden</b>					
Nordea Bk AG	4.88%	05/13/2021	1,650,000	1,641,882	1,772,757
Pvtpl Stadshypotek Ab Publ Medium Term	1.88%	10/02/2019	1,050,000	1,047,364	1,044,604
Pvtpl Stena Ab 144a	7.00%	02/01/2024	220,000	223,850	194,843

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
International Securities					
Sweden					
Pvtpl Tranche # Tr 00015	1.88%	09/17/2018	\$260,000	\$259,277	\$259,872
Switzerland					
Cr Suisse Group	2.75%	03/26/2020	785,000	784,600	778,186
Cr Suisse Group	3.80%	06/09/2023	654,000	656,887	653,279
Cr Suisse Group Fdg Guernsey Ltd	4.88%	05/15/2045	1,460,000	1,449,814	1,498,652
Glencore Fdg LLC Gtd	2.24%	01/15/2019	4,965,000	4,706,125	4,975,774
Pvtpl Swiss RE Treas US Corp	2.88%	12/06/2022	790,000	800,699	779,185
Pvtpl UBS Group Fdg Jersey Ltd	4.13%	09/24/2025	360,000	359,327	366,936
Pvtpl UBS Group Fdg Jersey Ltd	2.65%	02/01/2022	760,000	759,544	738,640
Pvtpl1 Glencore Fdg LLC Gtd	4.13%	05/30/2023	2,640,000	2,414,901	2,656,738
Transocean	3.75%	10/15/2017	1,985,000	2,018,858	2,004,850
Thailand					
Thailand Government Bd	1.28%	03/12/2028	117,300,000	3,528,826	3,134,384
Trinidad and Tobago					
Trinidad	5.25%	11/04/2027	400,000	396,390	388,912
Tunisia					
Tunisia Aid US	6.53%	05/15/2028	1,432,314	1,678,315	1,824,682
Turkey					
Arcelik	5.00%	04/03/2023	1,250,000	1,167,975	1,192,040
Export Credit Bank Of Turkey Tranche # Tr 00002	5.38%	10/24/2023	950,000	948,252	880,888
Pvtpl Akbank T A S/ Ak Finansal Kirlama As M Tranche # Tr	4.00%	01/24/2020	940,000	936,842	910,296
Pvtpl Turk Hava Yollari	4.20%	03/15/2027	253,524	243,637	250,355
Pvtpl Turk Telekomunikasyon A S	4.88%	06/19/2024	200,000	198,000	186,512
Republic Of Turkey	5.75%	03/22/2024	930,000	1,020,941	932,688
Turk Telekomunikas	4.88%	06/19/2024	1,905,000	1,911,600	1,785,995
Turkey Government Bd	10.40%	03/20/2024	7,765,000	3,160,125	2,135,728
Turkey Rep	5.63%	03/30/2021	690,000	728,985	707,526
Turkey(rep Of)	10.50%	01/15/2020	6,845,000	2,939,069	1,953,713
Turkey(rep Of)	6.30%	02/14/2018	1,615,000	717,326	443,051
Turkey(rep Of)	10.60%	02/11/2026	9,620,000	3,442,537	2,663,741
Turkey(rep Of)	8.80%	09/27/2023	2,800,000	1,341,497	711,622
Turkiye	4.75%	04/29/2021	635,000	632,899	606,742
Ukraine					
Ukraine(rep Of)	7.75%	09/01/2019	650,000	630,655	655,551
Ukraine(rep Of)	7.75%	09/01/2023	400,000	378,000	385,000

## FIXED INCOME

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
FIXED INCOME					
International Securities					
United Arab Emirates					
Dp World	6.85%	07/02/2037	\$2,100,000	\$2,232,267	\$2,249,050
Dubai Electricity	7.38%	10/21/2020	5,000,000	5,000,000	5,774,700
Maf Global Sec Ltd	4.75%	05/07/2024	820,000	844,600	848,914
United Kingdom					
Aon Plc	4.75%	05/15/2045	135,000	134,572	136,456
Ashtead Cap	5.63%	10/01/2024	290,000	296,888	303,775
BAE Sys Hldgs	3.85%	12/15/2025	355,000	350,811	362,056
Barclays Plc	4.38%	09/11/2024	460,000	451,701	456,266
Barclays Plc	4.38%	01/12/2026	1,140,000	1,159,314	1,154,617
Barclays Plc	5.20%	05/12/2026	300,000	307,743	304,965
BP Cap Mkts P L C	3.56%	11/01/2021	40,000	40,000	41,755
BP Cap Mkts P L C	3.24%	05/06/2022	670,000	670,000	684,159
BP Cap Mkts P L C	2.24%	09/26/2018	2,345,000	2,366,621	2,362,543
BP Cap Mkts P L C	3.51%	03/17/2025	2,930,000	2,968,375	2,958,011
BP Cap Mkts P L C	3.12%	05/04/2026	280,000	280,959	273,467
BP Cap Mkts P L C	2.11%	09/16/2021	195,000	195,000	191,324
BP Cap Mkts P L C	3.02%	01/16/2027	130,000	130,000	125,458
BP Cap Mkts P L C	3.22%	11/28/2023	870,000	870,000	878,690
Delphi Corp	4.15%	03/15/2024	56,000	60,151	57,721
Diageo Invt Corp	2.88%	05/11/2022	1,450,000	1,444,751	1,458,696
EnSCO Plc	4.50%	10/01/2024	3,500,000	1,837,500	3,001,250
Glaxosmithkline	2.85%	05/08/2022	890,000	883,948	897,149
HSBC Hldgs Plc	6.50%	05/02/2036	400,000	513,148	493,286
HSBC Hldgs Plc	4.25%	08/18/2025	1,110,000	1,100,898	1,120,154
HSBC Hldgs Plc	3.40%	03/08/2021	1,630,000	1,626,284	1,657,513
HSBC Hldgs Plc	4.30%	03/08/2026	710,000	711,528	736,176
HSBC Hldgs Plc	2.59%	05/25/2021	2,500,000	2,500,000	2,553,542
HSBC Hldgs Plc	3.90%	05/25/2026	780,000	777,747	785,327
HSBC Hldgs Plc	4.38%	11/23/2026	880,000	879,498	886,533
HSBC Hldgs Plc Resetting Perp Sub	6.38%	12/29/2049	200,000	200,000	196,750
HSBC Holdings Plc	5.10%	04/05/2021	110,000	125,861	118,878
HSBC Holdings Plc	4.25%	03/14/2024	740,000	735,116	751,933
Lloyds Bkg Group	4.58%	12/10/2025	233,000	202,347	234,126
Lloyds Bkg Group	4.65%	03/24/2026	529,000	527,783	535,820
Petra Diamonds	8.25%	05/31/2020	1,120,000	1,050,162	1,156,400
Pvtpl Algeco Scotsman Global Fin Plc	8.50%	10/15/2018	1,185,000	1,186,949	1,099,088
Pvtpl Ashtead Cap	6.50%	07/15/2022	3,145,000	3,329,151	3,294,388
Pvtpl BAE Sys Hldgs Gtd	3.80%	10/07/2024	250,000	249,258	256,177
Pvtpl Barclays Bk Plc Barclays Bank Plc	6.05%	12/04/2017	490,000	506,713	506,213
Pvtpl Glencore Fdg LLC Gtd	4.63%	04/29/2024	6,110,000	4,585,925	6,247,475
Pvtpl Lloyds Bank Plc	12.00%	12/29/2049	340,000	485,775	453,050
Pvtpl Niagara Mohawk Pwr Corp New	4.28%	10/01/2034	510,000	544,396	519,019

Asset Description	Interest Rate	Maturity Date	Par Value	Cost Value	Market Value
<b>FIXED INCOME</b>					
<b>International Securities</b>					
<b>United Kingdom</b>					
Pvtpl Pearson Fdg 4 Plc Gtd	3.75%	05/08/2022	\$700,000	\$697,603	\$684,713
Pvtpl Santander Uk Group Hldgs Plc	5.63%	09/15/2045	200,000	197,964	196,052
Pvtpl Santander Uk Group Hldgs Plc Sub	4.75%	09/15/2025	200,000	199,448	195,800
Pvtpl Santander Uk Plc Sub	5.00%	11/07/2023	240,000	250,886	244,158
Pvtpl Standard Chartered Plc Sub	3.95%	01/11/2023	640,000	630,912	625,427
Pvtpl Standard Chartered Plc Sub	5.70%	03/26/2044	1,660,000	1,659,914	1,657,913
Pvtpl Tesco Plc 144a	5.50%	11/15/2017	2,500,000	2,596,875	2,565,192
Pvtpl Tullow Oil Plc Gtd	6.25%	04/15/2022	400,000	361,500	372,000
Pvtpl United Business Media Lt	5.75%	11/03/2020	690,000	678,236	725,400
Pvtpl Virgin Media Secd Fin Plc	5.50%	01/15/2025	200,000	200,375	203,000
Pvtpl Virgin Media Secd Fin Plc	5.50%	08/15/2026	520,000	520,000	518,700
Royal Bk Of	9.50%	03/16/2022	210,000	247,275	213,487
Royal Bk Scotland	6.10%	06/10/2023	500,000	499,354	523,355
Royal Bk Scotland	4.80%	04/05/2026	237,000	236,571	237,268
Royal Bk Scotland	8.63%	12/31/2049	1,290,000	1,290,000	1,315,800
Royal Bk Scotland Group Plc	6.00%	12/19/2023	1,170,000	1,164,602	1,215,284
Royal Bk Scotland Grp Plc Perpetual Sub	7.50%	12/29/2049	200,000	202,000	189,500
Santander Uk Group	2.88%	10/16/2020	260,000	259,592	257,658
Santander Uk Group	2.88%	08/05/2021	539,000	538,573	527,064
Shell International Fin	4.38%	05/11/2045	420,000	419,164	425,450
Towd Point Mtg Fdg 144a	1.54%	02/20/2054	1,340,000	1,662,745	1,641,520
Virgin Media Secd Fin Plc	5.25%	01/15/2021	5,470,000	5,677,612	5,770,850
WPP Fin 2010	5.13%	09/07/2042	20,000	18,868	20,006
WPP Fin 2010	3.75%	09/19/2024	300,000	294,260	301,928
<b>Uruguay</b>					
Republica Orient Uruguay	4.50%	08/14/2024	465,000	493,871	484,762
Republica Oriental	4.38%	10/27/2027	635,000	660,120	636,619
<b>Venezuela</b>					
Corporacion Andina De Fomento	2.00%	05/10/2019	190,000	189,983	188,762
Petroleos De Venezuela SA Bd	12.75%	02/17/2022	290,000	172,347	179,075
Venezuela Rep T Bond	7.65%	04/21/2025	780,000	343,200	354,900
Venezuela Republic Bond	9.00%	05/07/2023	260,000	116,740	122,850
Venezuela(republic Of)	9.25%	05/07/2028	820,000	395,732	377,200
Venezuela(republic Of)	7.00%	12/01/2018	350,000	222,250	224,875
<b>International Funds</b>					
CF Babson Cap Global Ln Tranche B Dist Fundnv Clcits B Eursv Inv	0.00%		\$3,074,117	\$300,000,000	\$307,903,523
<b>Total International</b>			<b>\$179,645,569,184</b>	<b>\$1,038,078,345</b>	<b>\$1,031,274,052</b>
<b>Total Fixed Income</b>			<b>\$185,906,893,241</b>	<b>\$9,443,890,156</b>	<b>\$10,005,826,815</b>

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
1st Inld Rlty Tr	371,071	\$7,659,345	\$10,408,542
2u	195,241	4,146,599	5,886,516
3M Co	92,284	13,299,890	16,479,154
5th 3rd Bancorp	482,323	8,656,530	13,008,251
Abbott Lab	284,819	10,986,052	10,939,898
Abbvie	431,818	21,155,813	27,040,443
Abercrombie & Fitch Co Cl A	61,200	2,893,340	734,400
ABM Inds	141,675	3,739,634	5,786,007
Abraxas Pete Corp	351,700	1,800,796	903,869
Acadia Healthcare Co	109,447	4,507,954	3,622,696
Acadia Pharmaceuticals	96,132	3,389,040	2,772,447
Acceleron Pharma	3,819	126,377	97,461
Accenture Plc Shs Cl A New	95,173	8,344,991	11,147,613
Access Natl Corp	44,800	919,313	1,243,648
Acnb Corp	30,000	788,821	937,500
Activision Blizzard	100,755	3,405,117	3,638,263
Actua Corporation	68,247	741,973	955,458
Actuant Corp Cl A New	160,416	4,100,109	4,162,795
Acuity Brands	6,438	1,578,533	1,486,277
Acxiom Corp	180,771	3,265,248	4,844,663
Adient Plc Adient Plc Ltd	34,297	1,359,108	2,009,804
Adobe Sys	847,395	47,650,479	87,239,315
Advance Auto Pts	112,871	8,521,446	19,088,744
Aegon N V Ny Registry Shs Shs ADR	1,149,930	8,395,874	6,359,113
AES Corp	108,076	1,210,466	1,255,843
Aetna	158,902	8,847,040	19,705,437
Affiliated Managers Group	9,090	1,469,209	1,320,777
AFLAC	181,300	10,076,623	12,618,480
Agco Corp	84,000	3,390,942	4,860,240
Agilent Technologies	49,913	2,116,714	2,274,036
Air Prod & Chem	33,813	4,020,990	4,862,986
Akamai Technologies	25,535	1,355,710	1,702,674
Alamo Group	90,757	4,527,563	6,906,608
Alarm Com Hldgs Com	46,800	1,238,814	1,302,444
Alaska Air Group	83,705	6,631,611	7,427,145
Albany Intl Corp New Cl A	139,329	4,146,557	6,450,933
Albemarle Corp	16,570	1,478,528	1,426,346
Aleris Intl	8,829	-	284,183
Alexion Pharmaceuticals	352,040	31,340,171	43,072,094
Alibaba Group Holding Ltd ADR	603,000	49,595,110	52,949,430
Alkermes Plc Shs	61,121	2,825,290	3,397,105
Allegiant Travel Co	45,425	6,411,121	7,558,720

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Allegion Plc	14,797	\$864,192	\$947,008
Allergan Plc	62,270	12,006,229	13,077,323
Allete	64,954	3,168,354	4,169,397
Alliance Data Sys Corp	8,930	2,097,706	2,040,505
Alliant Energy Corp	35,812	1,379,216	1,356,917
Allied Motion Technologies	78,235	1,731,780	1,673,447
Allstate Corp	565,168	34,205,103	41,890,252
Ally Finl	541,434	9,896,293	10,298,075
Almost Family	22,300	998,340	983,430
Alnylam Pharmaceuticals	150,765	7,245,527	5,644,642
Alphabet Cap	163,374	64,945,773	126,095,321
Alphabet Cap	122,023	33,689,748	96,697,126
Altria Group	287,350	12,847,395	19,430,607
Amazon Com Com	201,198	76,463,926	150,872,344
Amber Rd	153,755	1,905,644	1,396,095
Ambev SA ADR	193,900	1,175,919	952,049
Amer Elec Pwr Co	445,834	22,916,159	28,069,709
Amer Finl Group Oh	129,600	2,029,730	11,420,352
Amerco	11,201	1,111,448	4,139,778
Ameren Corp	311,704	14,930,455	16,351,992
American Airlines	209,318	8,197,330	9,773,057
American Eagle Outfitters New	261,000	4,041,719	3,959,370
American Elec Technologies	259,851	1,164,640	402,769
American Express Co	465,754	31,584,171	34,503,056
American International Group	602,343	38,274,741	39,339,021
American Railcar Inds	70,500	2,543,174	3,192,945
American Renal Assocs Hldgs	44,100	1,194,114	938,448
American Tower Corp	62,721	4,547,213	6,628,355
American Wtr Wks Co New	26,235	1,836,514	1,898,365
Ameriprise Finl	291,791	14,919,367	32,371,294
Ameris Bancorp	241,779	3,490,202	10,541,564
Amerisourcebergen Corp	27,777	2,149,362	2,171,884
Amern Software Cl A	89,734	917,315	926,952
Amern Woodmark Corp	20,235	1,368,487	1,522,684
Ametek New	38,396	1,888,285	1,866,046
Amgen	313,014	36,353,373	45,765,777
Amkor Technology	330,006	2,032,883	3,481,563
Amphenol Corp New Cl A	45,459	1,789,353	3,054,845
Anadarko Petro Corp	355,086	19,707,114	24,760,147
Analog Devices	45,446	2,333,770	3,300,289
Ani Pharmaceuticals	15,800	838,875	957,796
Anixter Intl	74,632	5,459,232	6,048,924

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Annaly Cap Mgmt	584,200	\$5,564,307	\$5,824,474
Anthem	212,442	18,085,016	30,542,786
Aon Plc	52,313	4,819,087	5,834,469
Apache Corp	418,509	27,525,191	26,562,766
Apartment Invt & Mgmt Co Cl A	23,141	910,712	1,051,758
Apple	1,206,441	67,024,163	139,729,997
Applied Materials	996,435	26,622,300	32,154,957
Applied Optoelectronics	38,612	641,887	905,065
Aratana Therapeutics	108,300	982,231	777,594
Arcelormittal SA Luxembourg N Y Registry Shs ADR	176,600	1,096,892	1,289,180
Archer Daniels Midland Co	287,251	8,367,375	13,113,008
Arconic	72,737	1,381,675	1,348,544
Arctic Cat	166,675	5,498,992	2,503,458
Argan	22,557	774,676	1,591,396
Argo Group International Holdings	211,256	11,561,558	13,921,770
Argos Therapeutics	64,450	519,073	315,805
Ari Network Svcs	179,000	928,506	968,390
Armada Hoffer Pptys REIT	81,352	916,323	1,185,299
Armstrong World Inds	181,437	7,570,786	7,584,067
Arrow Finl Corp	30,900	896,833	1,251,450
Artisan Partners Asset Mgmt Cl A	171,105	5,107,004	5,090,374
Ascena	289,822	3,340,381	1,793,998
Asml Hldg NV Ny Reg 2012 (post Rev Split) ADR	10,659	1,162,942	1,195,940
Aspen Aerogels	546,611	2,893,999	2,257,503
Assurant	74,862	3,266,473	6,951,685
Astrazeneca Plc ADR	551,900	16,852,306	15,077,908
Astronova	171,213	1,631,220	2,439,785
AT&T	1,982,009	69,341,717	84,294,843
Athenahealth Com Mon Stock	154,000	14,225,860	16,196,180
Autodesk	30,361	1,626,945	2,247,018
Automatic Data Processing	206,345	13,075,021	21,208,139
Autonation	10,886	536,498	529,604
Autozone	4,252	1,842,484	3,358,187
Avalonbay Cmnty REIT	20,242	3,252,274	3,585,870
Avery Dennison Corp	81,781	5,161,607	5,742,662
Avid Technology	187,300	1,073,603	824,120
Axis Capital Holdings Ltd	137,300	5,488,782	8,961,571
AXT	268,300	718,070	1,287,840
Baidu ADR	233,000	25,288,127	38,307,530
Baker Hughes	408,216	21,679,037	26,521,794
Ball Corp	29,022	2,099,450	2,178,682
Ballantyne Strong	335,992	2,102,905	2,687,936



Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Banco Bradesco ADR	1,105,700	\$9,421,626	\$9,630,647
Banco Santander Brasil ADR	110,000	651,157	977,900
Banco Santander Chile New ADR	23,326	520,300	510,140
Bancolumbia ADR	176,318	7,664,409	6,467,344
Bank Marin Bancorp	17,124	869,740	1,194,399
Bank New York Mellon Corp	840,700	25,412,922	39,832,366
Bank Of America Corp	6,193,328	107,445,044	136,872,549
Banner Corp	114,153	5,240,203	6,370,879
Barclays Plc ADR	91,040	977,382	1,001,440
Barracuda Networks	3,457	83,299	74,084
Baxter Intl	81,309	3,298,033	3,605,241
BB& T Corp	643,998	19,558,011	30,280,786
Beacon Roofing Supply	158,093	5,001,218	7,283,345
Becton Dickinson & Co	118,411	19,115,084	19,602,941
Bed Bath & Beyond	25,158	1,393,856	1,022,421
Belden	179,232	7,545,687	13,401,177
Benefitfocus	295,722	10,075,142	8,782,943
Berkshire Hathaway Cl B	315,453	35,881,698	51,412,530
Berry Plastics Group	379,570	16,307,168	18,496,446
Best Buy	43,293	1,705,666	1,847,312
BHP Billiton Ltd ADR	139,400	10,706,395	4,987,732
Big Lots	85,400	2,822,776	4,287,934
Bio Rad Labs Cl A	28,150	579,760	5,131,182
Biogen	136,430	28,895,783	38,688,819
Biomarin Pharmaceutical	348,000	17,379,352	28,828,320
Biospecifics Technologies Corp	19,586	616,820	1,090,940
Blackhawk Network Hldgs	96,434	3,744,562	3,633,151
Blackrock	64,737	17,148,887	24,635,018
Block H & R	36,312	855,533	834,813
Blue Capital Reinsurance Hldgs Ltd	38,909	696,035	717,871
Bluebird Bio	51,481	3,632,239	3,176,378
BMC Stk Hldgs	98,321	1,745,591	1,917,260
BNC Bancorp	154,141	3,259,575	4,917,098
Boeing Co	422,496	58,602,843	65,774,177
Boingo Wireless	125,300	1,131,598	1,527,407
Bojangles	105,721	1,882,559	1,971,697
Boot Barn Hldgs	118,222	2,417,030	1,480,139
Booz Allen Hamilton Hldg Corp Cl A	199,183	4,024,275	7,184,531
Borg Warner	33,221	1,558,012	1,310,236
Boston Private Finl Hldgs	313,600	2,172,801	5,190,080
Boston Scientific Corp	200,598	3,213,094	4,338,935
Bottomline Technologies De	61,816	1,842,621	1,546,636

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
BP P L C ADR	193,549	\$6,406,401	\$7,234,862
Brady Corp Cl A	184,502	5,227,711	6,928,050
Brandywine Rlty Tr	409,971	6,615,491	6,768,621
Brinker Intl	90,100	4,386,836	4,462,653
Bristol Myers Squibb Co	720,106	36,449,238	42,082,995
Brit Amern Tob Plc ADR	46,414	5,036,629	5,229,465
Broadcom Limited	61,038	8,230,175	10,789,687
Brocade Communications Sys	490,800	5,150,060	6,130,092
Brown Forman Cl B Non	28,228	1,153,533	1,268,002
Bryn Mawr Bk Corp	235,215	5,601,321	9,914,312
Bstn Pptys	190,967	23,532,131	24,019,829
Builders Firstsource	85,800	482,012	941,226
Bunge Ltd	114,900	8,890,205	8,300,376
Burlington Stores	40,294	2,366,252	3,414,916
C H Robinson Worldwide	21,941	1,542,221	1,607,398
C R Bard	10,831	1,467,821	2,433,292
CA	51,891	1,551,744	1,648,577
Cabot Corp	69,658	2,809,519	3,520,515
Cabot Oil & Gas Corp	70,978	1,587,343	1,658,046
Callidus Software	246,443	3,255,618	4,140,242
Campbell Soup Co	29,991	1,559,533	1,813,556
Capital One Finl Corp	768,618	43,042,469	67,054,234
Capital Southwest Corp	91,600	1,312,125	1,479,340
Cara Therapeutics	89,410	951,770	830,619
Carbonite	35,600	681,960	583,840
Cardinal Hlth	97,237	6,703,713	6,998,147
Carlisle Companies Com	70,577	7,124,967	7,783,937
Carmax	29,977	1,478,320	1,930,219
Carnival Corp Com Paired	531,370	19,593,952	27,663,122
Carriage	53,850	1,259,602	1,542,264
Carrizo Oil & Gas	171,463	5,580,324	6,404,143
Catchmark Timber Tr Cl A	540,000	6,299,607	6,080,400
Caterpillar	91,455	8,164,003	8,481,537
Cavium	6,498	337,409	405,735
Cbiz	472,443	3,667,969	6,472,469
CBRE Group Cl A	47,292	1,473,764	1,489,225
CBS Corp New Cl B	57,777	3,117,788	3,675,773
Celanese Corp	262,600	13,421,648	20,677,124
Celgene Corp	114,207	8,129,625	13,219,460
Celldex Therapeutics	123,416	2,580,222	436,893
Cemex Sab De Cv ADR	1,113,836	7,475,759	8,944,103
Centene Corp	28,373	1,603,619	1,603,358

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Centerpoint Energy	66,767	\$1,425,715	\$1,645,139
Century Casinos	389,711	2,129,721	3,207,322
Century Cmnty	48,400	888,378	1,016,400
Centurylink	90,663	2,931,066	2,155,966
Cerner Corp	273,370	12,243,375	12,949,537
CF Inds Hldgs	151,953	4,850,080	4,783,480
Charles Riv Laboratories Intl	81,286	4,117,093	6,193,180
Charter Communications New Cl A	166,932	39,355,583	48,063,061
Chase Corp	17,583	591,963	1,469,060
Ches Utils Corp	10,640	456,749	712,348
Chesapeake Energy Corp	117,180	1,196,079	822,604
Chevron Corp	498,742	40,926,058	58,701,933
China Biologic Prods	3,410	309,574	366,643
China Lodging Group Ltd ADR	36,777	1,175,730	1,906,520
Chipotle Mexican Grill	72,507	24,161,496	27,358,341
Chubb Ltd	77,333	7,490,326	10,217,236
Church & Dwight	39,732	1,729,680	1,755,757
Cigna Corporation	305,528	24,916,746	40,754,380
Cimarex Energy Co	14,782	1,820,379	2,008,874
Cin FncI Corp	22,687	1,242,999	1,718,540
Cintas Corp	12,679	792,228	1,465,185
Cisco Systems	4,220,505	102,082,879	127,543,661
Cit Group New	160,500	6,855,285	6,850,140
Citi Trends	33,100	849,655	623,604
Citigroup	1,683,981	102,160,741	100,078,991
Citizens Finl Group	81,279	1,938,777	2,895,971
Citrix Sys	162,724	9,533,161	14,532,880
City Hldg Co	15,611	718,534	1,055,304
City Office REIT	86,912	1,073,009	1,144,631
Civista Bancshares	69,600	974,258	1,352,328
Clorox Co	20,081	2,238,998	2,410,122
CME Group	52,371	4,750,306	6,040,995
CMS Energy Corp	46,244	1,394,779	1,924,675
Cnooc Ltd ADR	5,700	672,605	706,572
Coach	208,769	10,133,132	7,311,090
Coca Cola Co	607,615	23,089,694	25,191,718
Cogent Communications Hldgs	91,655	2,562,944	3,789,934
Cognizant Tech Solutions Corp Cl A	92,777	4,450,924	5,198,295
Colgate Palmolive Co	138,384	7,763,904	9,055,849
Columbia Bkg Sys	113,940	2,539,374	5,090,839
Comcast Corp New Cl A	1,197,073	50,328,464	82,657,891
Comerica	26,764	1,527,160	1,822,896

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Computer Svcs Cmt Com Cmt Com	20,470	\$754,805	\$812,659
Conagra Brands	242,958	9,155,937	9,608,989
Concho Res	92,783	9,086,928	12,303,026
Conmed Corp	117,299	3,133,610	5,181,097
Connectone Bancorp New	317,035	5,846,066	8,227,058
Conocophillips	205,739	8,843,950	10,315,753
Cons Edison	50,702	3,113,862	3,735,723
Constellation Brands Cl A	26,189	1,933,776	4,015,036
Contango Oil & Gas Co	109,200	1,976,433	1,019,928
Cooper Cos	7,433	1,353,930	1,300,255
Core Laboratories NV	115,259	8,716,460	13,835,690
Corium Intl	192,120	2,478,759	780,007
Cornerstone Ondemand	55,886	2,045,153	2,364,537
Corning	1,179,294	19,535,938	28,621,465
Corp Office Pptys Tr	190,272	5,053,574	5,940,292
Costco Wholesale Corp New	176,039	17,070,886	28,185,604
Coty Com Cl A Com Cl A	74,349	1,531,961	1,361,330
Cousins Pptys	472,076	4,083,303	4,017,367
Cowen Group New Cl A New	317,450	4,172,329	4,920,475
Cpi Aerostructures	281,868	2,991,271	2,607,279
Cpi Card Group	240,009	1,348,108	996,037
Credit Suisse Group AG ADR	488,537	12,547,587	6,990,964
CRH Plc ADR	32,784	1,074,268	1,127,114
Crocs	250,871	3,751,283	1,720,975
Cross Ctry Healthcare	49,503	591,007	772,742
Crown Castle Intl Corp New	55,502	4,461,162	4,815,909
Crown Crafts	208,059	1,528,670	1,612,457
CSRA	24,174	638,053	769,700
CSX Corp	144,490	4,659,868	5,191,526
Cui Global	117,000	619,523	810,810
Cumberland Pharmaceuticals	349,476	1,656,689	1,922,118
Cummins	131,422	14,969,355	17,961,445
CVS Health Corp	620,944	49,955,454	48,998,691
Cynosure Cl A	23,242	966,820	1,059,835
D R Horton	368,381	10,331,699	10,067,853
Dana	165,312	2,523,350	3,137,622
Danaher Corp	195,053	12,296,946	15,182,926
Darden Restaurants	18,133	1,369,571	1,318,632
Davita	162,248	9,104,959	10,416,322
Deckers Outdoor Corp	55,232	3,789,104	3,059,300
Deere & Co	45,393	4,246,371	4,677,295
Del Taco Restaurants New	102,576	1,562,505	1,448,373

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Dell Technologies Com Cl V	173,054	\$8,334,042	\$9,512,778
Delphi Automotive Plc	188,497	14,505,857	12,695,273
Delta Air Lines	266,496	12,320,344	13,108,938
Dentsply Sirona	38,345	2,180,798	2,213,657
Devon Energy Corp New	82,622	3,083,973	3,773,347
Dexcom	27,062	1,501,467	1,615,601
DHI Group	144,270	1,116,089	901,688
DHT Holdings Shs New	412,500	3,222,058	1,707,750
Diageo Plc ADR	25,525	2,752,680	2,653,068
Diamond Hill Invt Oh	4,300	784,761	904,634
Digital Rlty Tr	23,419	2,220,629	2,301,151
Dillard's Cl A	32,800	2,546,097	2,056,232
Discover Finl Svcs	666,451	25,569,435	48,044,453
Discovery Communications New	22,405	567,529	614,121
Discovery Communications New	31,139	824,750	833,902
Dish Network Corp Cl A	200,000	7,448,654	11,586,000
Dollar Gen Corp New	198,593	13,585,207	14,709,784
Dollar Tree	34,785	2,174,816	2,684,706
Dominion Res Va New	98,662	6,326,913	7,556,523
Domtar Corp	97,900	4,466,904	3,821,037
Donegal Group Cl A New Cla	50,000	813,183	874,000
Donnelley Finl Solutions	25,637	902,209	589,138
Donnelley R R & Sons Co	68,366	2,320,057	1,115,733
Douglas Dynamics	38,600	780,090	1,298,890
Dover Corp	25,777	1,715,338	1,931,471
Dover Motorsports	344,606	713,593	792,594
Dow Chemical Co	186,330	8,415,960	10,661,803
Dr Pepper Snapple Group	212,468	12,760,942	19,264,474
DSW Cl A Cl A	360,063	8,904,015	8,155,427
DTE Energy Co	29,834	2,030,105	2,938,947
Du Pont E I De Nemours & Co	136,257	2,558,078	10,001,264
Duke Energy Corp New	114,465	7,714,377	8,884,773
Dun & Bradstreet Corp	5,418	629,595	657,312
Dupont Fabros Tech REIT	129,400	3,761,349	5,684,542
Dycom Inds	43,700	3,597,171	3,508,673
E Trade Finl Corp	39,990	1,072,761	1,385,654
Eagle Bancorp Md	80,000	2,645,490	4,876,000
Eagle Matls	15,502	1,269,337	1,527,412
Eastman Chem Co	103,039	4,486,100	7,749,563
Eaton Corp Plc	74,976	4,626,526	5,030,140
Ebay	165,037	4,304,895	4,899,949
Echo Global Logistics	56,379	1,359,972	1,412,294

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>U.S. Securities</b>			
<b>Common Stock</b>			
Ecolab	133,774	\$11,189,518	\$15,680,988
Edgewater Tech	346,268	1,449,547	2,597,010
Edison Intl	54,142	3,170,658	3,897,683
Edwards Lifesciences Corp	311,502	22,765,184	29,187,737
Egalet Corp	125,790	1,419,838	962,294
Eldorado Resorts	63,400	928,108	1,074,630
Electr Arts	44,465	1,753,397	3,502,063
Electro Scientific Inds	594,205	6,893,690	3,517,694
Electromed	157,000	739,212	609,160
Eli Lilly & Co	153,289	10,794,686	11,274,406
Ellie Mae	31,016	2,278,517	2,595,419
Embraer ADR	453,704	12,761,087	8,733,802
EMC Ins Group	33,160	785,467	995,132
Emcore Corp	121,900	703,044	1,060,530
Emerson Electric Co	101,213	5,550,083	5,642,625
Empire St Rlty Tr Cl A	326,900	5,548,347	6,600,111
Endo Intl Ltd	32,828	1,343,914	540,677
Endurance Specialty Holdings Ltd	90,300	5,541,385	8,343,720
Ensco Plc Shs Class A	120,400	6,023,270	1,170,288
Ensign Group	317,452	6,602,113	7,050,609
Entercommunications Corp Cl A	91,708	1,113,769	1,403,132
Entergy Corp New	184,683	12,208,576	13,568,660
Enterprise Finl Svcs Corp	190,835	3,174,039	8,205,905
Entravision Communications Corp Cl A	125,652	741,490	879,564
Envision Healthcare Corp	159,668	11,151,606	10,105,411
EOG Resources	379,142	32,993,624	38,331,256
Eplus	10,700	628,784	1,232,640
Eqt Corp	26,762	1,733,213	1,750,235
Eqty Resdntl Eff 5/ 15/ 02	56,158	3,845,592	3,614,329
Equifax	17,648	1,405,846	2,086,523
Equinix	10,517	2,700,126	3,758,881
Esco Technologies	148,025	3,896,202	8,385,616
Essendant	144,766	4,559,103	3,025,609
Essex Ppty Tr REIT	42,469	9,323,146	9,874,042
Estee Lauder Companies Cl A	34,505	2,606,426	2,639,287
Euronet Worldwide	107,191	7,781,806	7,763,844
Evercore Partners Inc	96,861	3,827,598	6,654,351
Everest RE Group	80,402	7,852,676	17,398,993
Eversource Energy	52,654	2,152,799	2,908,080
Evolent Health Cl A	85,049	1,558,434	1,258,725
Exar Corp	102,600	996,405	1,106,028
Exelon Corp	525,082	17,176,639	18,635,160

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Exide Technologies	59,864	\$266,341	\$-
Exide Technologies New Cmn	22,904	98,483	14,086
Expedia	17,795	1,552,104	2,015,818
Expeditors Intl Wash	28,064	1,288,844	1,486,269
Express Scripts Hldg Co	432,192	33,306,610	29,730,488
Extra Space Storage	18,549	1,598,350	1,432,725
Exxon Mobil Corp	1,738,559	143,305,827	156,922,335
F5 Networks	69,744	9,099,961	10,093,352
Facebook Cl A Cl A	1,118,691	56,928,619	128,705,400
Fastenal Co	42,594	1,770,013	2,001,066
Federal Rlty Invt Tr	11,080	1,672,016	1,574,579
Federal Signal Corp	378,900	4,969,354	5,914,629
Fedex Corp	293,496	36,849,495	54,648,955
Fidelity Natl Information Svcs	48,348	3,090,185	3,657,043
Fiesta Restaurant Group	44,046	1,447,332	1,314,773
Financial Instns	30,826	789,709	1,054,249
Finish Line Cl A	127,601	2,515,427	2,400,175
First Amern Finl Corp	134,192	2,699,482	4,915,453
First Merchants Corp	137,787	2,906,277	5,187,681
First Solar	13,578	596,141	435,718
Firstenergy Corp	520,347	17,850,158	16,115,147
Fiserv	31,965	1,628,252	3,397,240
Five9	56,900	571,960	807,411
Flex Ltd Flex Ltd	966,567	10,769,493	13,889,568
Flexion Therapeutics	66,000	970,021	1,255,320
Flir Sys	110,307	3,208,926	3,992,010
Flowserve Corp	21,622	1,142,525	1,038,937
Fluor Corp New	104,199	4,945,566	5,472,531
Fly Leasing Ltd ADR	79,800	981,644	1,061,340
FMC Corp	20,554	1,133,307	1,162,534
FMC Technologies	678,759	21,756,405	24,116,307
Fonar Corp	61,166	906,493	1,171,329
Foot Locker	20,917	1,348,116	1,482,806
Ford Mtr Co	1,458,755	21,725,293	17,694,698
Formfactor	687,378	5,777,327	7,698,634
Fortinet	64,313	1,827,319	1,937,108
Fortive Corp Com Mon Stock	44,324	1,848,188	2,377,096
Fortune Brands Home & Sec	23,575	1,328,330	1,260,320
Freeport Mcomran	193,576	3,318,739	2,553,267
Frkln Res	57,572	2,413,720	2,278,700
Frontier Communications Corp Com	200,529	1,051,707	677,788
Fuller H B Co	114,425	3,870,468	5,527,872

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Gallagher Arthur J & Co	26,305	\$1,307,301	\$1,366,808
Gamestop Corp New Cl A	112,400	2,499,314	2,839,224
Gap	356,140	6,940,938	7,991,782
Garmin Ltd	16,956	830,661	822,196
Gazprom ADR	1,510,784	9,657,353	7,689,891
Gazprom Pjsc ADR	1,117,718	7,199,398	5,644,476
Gen Mtrs Co	647,292	21,955,859	22,551,653
Generac Hldgs	89,552	3,760,763	3,648,348
General Dynamics Corp	42,171	6,276,909	7,281,245
General Electric Co	1,391,356	42,860,429	43,966,850
General Mills	92,205	4,500,194	5,695,503
General Name Change With Cusip Change Ggp 2e1you2 01 27 2017	86,091	2,332,293	2,150,553
Genpact Limited	43,965	1,121,760	1,070,108
Genuine Parts Co	24,690	2,051,565	2,358,883
Genworth Finl Com Cl A	136,100	4,937,884	518,541
Gilead Sciences	500,251	27,417,112	35,822,974
Glatfelter	243,146	5,032,063	5,808,758
Glaukos Corp	565	19,363	19,380
Glaxosmithkline Plc ADR	53,424	2,292,639	2,057,358
Global Pmts	22,645	1,659,652	1,571,789
Globalscape	199,125	733,844	810,439
Globant SA	54,281	1,454,623	1,810,271
Glycomimetics	150,000	1,311,405	915,000
Goldman Sachs Group	284,717	40,558,480	68,175,486
Golub Capital Bdc	44,799	764,323	823,854
Goodyear Tire & Rubber Co	236,526	7,403,879	7,301,558
GP Strategies Corp	32,475	694,444	928,785
Grainger W W	8,077	1,756,616	1,875,883
Gran Tierra Energy	458,800	1,057,388	1,389,007
Granite Const	139,060	4,894,034	7,648,300
Gray T V Com Cl B	78,981	893,195	856,944
Great Ajax Corp	86,800	1,161,687	1,151,836
Great Southn Bancorp	17,800	730,649	972,770
Greenhill & Co	39,300	1,133,775	1,088,610
Greif	125,200	4,656,570	6,424,012
Group 1 Automotive	107,633	5,208,934	8,388,916
Grupo Financiero Santander Mex ADR	129,700	1,587,654	932,543
GSI Technology	141,426	727,706	876,841
GTT Communications Com	54,381	466,607	1,563,454
Com Cl A	145,091	3,335,923	2,502,820
Hackett Group	150,773	1,899,489	2,662,651



Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Halliburton Co	134,207	\$6,474,648	\$7,259,257
Hanesbrands	58,971	1,624,893	1,272,004
Hanmi Finl Corp	285,681	5,980,913	9,970,267
Hannon Armstrong Sustainable Infrastructure Cap	74,278	1,000,453	1,410,539
Hardinge	95,878	905,715	1,062,328
Harley Davidson	238,051	13,545,193	13,887,895
Harman Intl Inds	10,276	1,115,108	1,142,280
Harris & Harris Group	1,040,930	2,301,301	1,436,483
Harris Corp	80,818	4,281,463	8,281,420
Hartford Finl Svcs Group	254,208	8,838,437	12,113,011
Hasbro	16,549	1,028,879	1,287,347
Haverty Furniture Cos	171,773	3,873,699	4,071,020
Haynes Intl	122,500	4,564,306	5,266,275
HCA Hldgs	233,179	16,212,832	17,259,910
HCP	77,505	2,813,934	2,303,449
Healthcare Rlty Tr	376,298	10,058,121	11,409,355
Healthsouth Corp	78,013	3,570,999	3,217,256
Healthstream	55,795	1,037,828	1,397,665
Heartland Express	284,800	4,803,712	5,798,528
Helmerich & Payne	61,469	3,929,295	4,757,701
Hennessy Advisors	34,981	1,112,852	1,110,647
Henry Schein	13,366	2,034,722	2,027,756
Heritage Finl Corp Wash	342,609	5,275,357	8,822,182
Hershey Company	20,556	1,718,962	2,126,107
Hess Corp	107,463	6,087,790	6,693,870
Hewlett Packard Enterprise Co	2,401,128	38,088,572	55,562,102
Hexcel Corp New	114,395	3,935,844	5,884,479
Highwoods Pptys	302,744	15,597,748	15,442,971
Hillenbrand	155,541	4,109,866	5,964,997
Hingham Instn Svgs Mass	6,554	732,965	1,289,696
Hologic	267,490	10,314,434	10,731,699
Home Depot	179,478	14,441,006	24,064,410
Homestreet	255,624	5,362,257	8,077,718
Hometruster Bancshares	245,789	3,828,994	6,365,935
Honeywell Intl	335,756	23,337,465	38,897,333
Horace Mann Educators Corp	99,391	3,603,824	4,253,935
Hormel Foods Corp	44,780	1,550,696	1,558,792
Hospitality Pptys Tr	266,900	6,636,418	8,471,406
Host Hotels & Resorts REIT	109,021	2,185,164	2,053,956
HP	2,237,098	31,016,142	33,198,534
Humana	21,968	4,187,623	4,482,131
Hunt J B Trans Svcs	12,893	1,128,947	1,251,524

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Huntington Bancshares	179,845	\$2,087,050	\$2,377,551
Huntington Ingalls Inds	81,544	13,486,950	15,019,589
Huntsman Corp	252,167	3,349,436	4,811,346
Huron Consulting Group	41,326	2,511,868	2,093,162
Iberiabank Corp	84,751	4,644,159	7,097,896
ICF Intl	134,950	4,497,387	7,449,240
Icici Bk Ltd ADR	1,232,620	8,735,132	9,232,324
Idacorp	95,325	4,133,021	7,678,429
Ies Hldgs	64,000	994,403	1,225,600
Ill Tool Wks	46,539	4,427,654	5,699,166
Illumina	232,494	42,114,402	29,768,532
Imation Corp Reverse Split Glassbridge Enterprises 2d1ham2 02 22 17	966,423	4,379,863	792,467
Imax Corp	119,176	3,328,623	3,742,126
Impinj	20,100	338,045	710,334
Incyte Corp	209,000	21,722,788	20,956,430
Infosys Limited ADR	24,700	330,927	366,301
Ingersoll Rand Plc	38,064	2,936,227	2,856,323
Ingevity Corp	27,215	1,389,964	1,493,015
Ingredion	58,800	2,314,119	7,347,648
Innophos Hldgs	134,015	5,583,429	7,003,624
Insteel Inds	31,000	881,905	1,104,840
Instructure	83,100	1,473,973	1,624,605
Insulet Corp	52,054	1,765,089	1,961,395
Integrated Device Technology	210,125	2,042,341	4,950,545
Intel Corp	2,091,182	63,447,430	75,847,171
Intercontinental Exchange	87,732	3,884,519	4,949,839
International Business Machs Corp	241,006	35,088,982	40,004,586
International Game Technology Common Stock	64,640	1,861,826	1,649,613
Interpublic Group Companies Com	61,879	1,251,302	1,448,587
Intl Flavors & Fragrances	12,325	1,295,570	1,452,255
Intl Paper Co	246,722	9,030,221	13,091,069
Intra Cellular Therapies	25,621	1,241,045	386,621
Intrawest Resorts Hldgs	42,500	717,981	758,625
Intrexon Corp	158,787	4,873,824	3,858,524
Intuit	135,247	8,255,710	15,500,659
Intuitive Surgical	5,708	2,952,482	3,619,842
Inventure Foods	126,822	1,123,396	1,249,197
Invesco Ltd	192,893	5,151,732	5,852,374
Invuity	39,801	512,976	228,856
Iradimed Corp	68,833	1,175,753	764,046
Iron Mtn New	38,027	1,300,573	1,235,117

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Itron	28,933	\$1,222,854	\$1,818,439
IXYS Corp	510,622	5,003,548	6,076,402
Jack Henry & Assoc	65,277	2,615,890	5,795,292
Jacobs Engr Group	196,866	7,993,830	11,221,362
Jetblue Awys Corp	471,826	8,341,742	10,578,339
John Bean Technologies Corp	63,526	3,867,274	5,460,060
Johnson & Johnson	1,111,988	106,922,620	128,112,137
Johnson Ctls Intl Plc	516,930	20,642,452	21,292,347
JP Morgan Chase & Co	1,477,285	68,270,769	127,474,923
Juniper Networks	352,950	9,115,818	9,974,367
K2m Group Hldgs	51,961	818,013	1,041,298
Kadant	23,705	880,938	1,450,746
Kaiser Alum Corp	72,885	5,601,001	5,662,436
Kaman Corp	126,175	3,498,174	6,173,743
Kar Auction Svcs	207,088	5,372,649	8,826,091
Kellogg Co	39,453	2,446,845	2,908,081
Keycorp New	1,213,727	17,946,962	22,174,792
Kforce	345,983	6,097,253	7,992,207
Kimberly Clark Corp	56,009	5,253,847	6,391,747
Kimco Rlty Corp	62,706	1,560,384	1,577,683
Kinder Morgan	318,761	5,643,835	6,601,540
Kindred Biosciences	416,001	2,306,924	1,768,004
Kingstone Cos	93,803	838,307	1,289,791
Kite Pharma	119,635	6,426,954	5,364,433
Kite Rlty Group Tr	249,067	6,866,288	5,848,093
Kla Tencor Corp	23,053	1,493,168	1,813,810
Knowles Corp	467,500	7,429,903	7,811,925
KOC Hldg A ADR	29,905	622,463	580,755
Kohls Corp	166,189	8,302,334	8,206,413
Kona Grill	90,751	1,403,078	1,138,925
Korea Elec Pwr Corp ADR	13,320	287,731	246,154
Kraft Heinz Co	99,065	7,719,390	8,650,356
Kraton Corporation	106,581	2,604,202	3,035,427
Kroger Co	459,063	11,376,101	15,842,264
Ks Cy Southn	17,857	1,647,835	1,515,166
KT Corp ADR	48,517	655,151	683,605
L 3 Communications Name Change L3 Technologies 2e19a92 01 03 2017	12,184	1,558,629	1,853,308
L Brands	37,745	2,690,038	2,485,131
Lab Corp Amer Hldgs	16,058	2,003,602	2,061,526
Lakeland Finl Corp	25,343	740,766	1,200,244
Lam Resh Corp	73,770	6,753,758	7,799,702

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Lancaster Colony Corp	7,238	\$573,125	\$1,023,381
Landec Corp	84,849	873,692	1,170,916
Landmark Bancorp	35,338	836,779	990,517
Lantheus Hldgs	75,800	765,414	651,880
Laredo Petroleum	212,875	2,230,797	3,010,052
Lear Corp	277,864	16,961,650	36,780,858
Leggett & Platt	20,777	916,732	1,015,580
Leidos Hldgs	84,693	4,030,926	4,331,200
Lendingclub Corp	1,678,033	30,039,109	8,809,673
Lennar Corp Cl A Cl A	32,583	1,414,728	1,398,788
Leucadia Natl Corp	53,681	1,137,334	1,248,083
Level 3 Communications	45,324	2,314,936	2,554,461
Lexington Rlty Tr	415,900	3,406,672	4,491,720
Lgi Homes	43,215	1,222,349	1,241,567
LHC Group	24,400	932,311	1,115,080
Libbey	113,923	1,952,267	2,216,942
Liberty Interactive Corporation QVC Group	300,075	3,132,842	5,995,498
Lincoln Natl Corp	448,325	24,575,760	29,710,498
Line Corp ADR	22,116	879,763	752,165
Linear Tech Corp	35,436	1,684,471	2,209,435
Lionbridge Technologies	179,500	902,529	1,041,100
Lithia Mtrs Cl A Cl A	53,180	4,345,554	5,149,419
Littelfuse	34,323	2,431,625	5,209,202
Livanova Plc	36,332	559,132	1,633,850
Lkq Corp Com Lkq Corp	365,455	9,063,461	11,201,196
Lockheed Martin Corp	37,123	6,870,142	9,278,523
Loews Corp	45,920	1,615,752	2,150,434
Lowe's Cos	685,854	50,431,210	48,777,936
Loxo Oncology	438	14,021	14,066
LSC Communications Com	25,637	1,173,093	760,906
LSI Inds Ohio	82,280	938,447	801,407
Luxoft Hldg	28,789	1,828,736	1,617,942
Lydall	139,681	4,057,817	8,639,270
Lyondellbasell Ind N V Com Cl 'a'	189,882	15,853,338	16,288,078
M & T Bk Corp	25,745	2,974,342	4,027,290
M D C Hldgs	237,081	5,815,797	6,083,498
Macerich Co REIT	19,974	1,480,422	1,414,958
Macom Technology Solutions Holdings	104,852	4,471,882	4,852,551
Macys	165,174	7,964,368	5,914,881
Maiden Holdings Ltd	261,300	2,022,999	4,559,685
Mainsource Finl Group	34,900	754,764	1,200,560
Majestic Holdco LLC Cl A Units Old	35,380	-	35,380

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Malibu Boats Com Cl A	116,600	\$2,544,328	\$2,224,728
Mallinckrodt Plc	18,222	1,264,834	907,820
Marathon Oil Corp	140,636	2,293,681	2,434,409
Marathon Pete Corp	396,038	7,532,855	19,940,513
Marcus & Millichap	27,789	778,156	742,522
Marriott Intl	47,171	3,410,938	3,900,098
Marsh & McLennan Co's	75,995	4,277,320	5,136,502
Marten Trans Ltd	212,410	3,936,855	4,949,153
Martin Marietta Matls	9,350	1,268,718	2,071,306
Masco Corp	50,621	1,346,621	1,600,636
Mastec	351,453	7,192,817	13,443,077
Mastercard Cl A	140,231	7,793,356	14,478,851
Materialise NV ADR	79,061	945,611	606,398
Materion Corp	134,200	3,670,517	5,314,320
Matson	194,900	6,375,489	6,897,511
Mattel	53,073	1,624,885	1,462,161
Matthews Intl Corp Cl A	86,249	3,779,572	6,628,236
Maxim Integrated Prods	275,800	6,613,901	10,637,606
Mb Finl New	155,549	3,969,035	7,346,579
Mc Cormick & Co	17,721	1,262,423	1,653,901
Mc Donalds Corp	128,294	12,316,507	15,615,946
Mcbc Hldgs	78,200	934,280	1,140,156
Mcdermott Intl	1,453,907	7,063,411	10,744,373
Mckesson Corp	37,546	5,186,349	5,273,336
Mead Johnson Nutrition	172,658	11,557,269	12,217,280
Medicines Company Com	64,569	2,294,532	2,191,472
Medidata Solutions	63,826	2,913,393	3,170,237
Medifast	31,000	1,022,272	1,290,530
Mednax	99,950	4,496,927	6,662,667
Medtronic Plc	551,733	41,521,809	39,299,942
Meetme	210,500	807,429	1,037,765
Melco Crown Entertainment Ltd ADR	6,300	101,344	100,170
Mellanox Technologies Ltd	39,300	1,768,639	1,607,370
Mercadolibre	11,812	1,082,306	1,844,326
Merck & Co New	1,176,172	60,079,832	69,241,246
Meredith Corp	102,107	4,149,232	6,039,629
Meritor	207,950	1,726,725	2,582,739
Mesa Labs	8,018	538,969	984,210
Methode Electrs	185,510	3,653,622	7,670,838
Metlife	856,125	35,388,639	46,136,576
Mettler Toledo Intl	3,865	1,551,991	1,617,734
MGIC Invt Corp Wis	730,500	5,355,117	7,443,795

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Michael Kors Holdings Ltd	27,013	\$1,732,875	\$1,161,019
Microchip Technology	31,842	1,417,303	2,042,664
Micron Tech	172,867	3,047,564	3,789,245
Microsemi Corp	210,818	6,123,443	11,377,847
Microsoft Corp	2,225,309	82,173,607	138,280,701
Mid Amer Apt Cmnty	17,552	1,576,741	1,718,692
Mimecast Limited Mimecast Ltd	75,254	742,751	1,347,047
Mitcham Inds	191,281	2,741,712	793,816
Mitsubishi Ufj Finl Group ADR	58,969	298,817	363,249
Mlp Compass Diversified Hldgs	397,298	5,263,413	7,111,634
MMC Norilsk Nickel ADR Each Repr 1/ 10 Share (s	16,890	274,153	283,583
Mobile Telesystems Pjsc ADR	93,659	1,429,543	853,233
Mohawk Inds	9,925	1,860,588	1,981,824
Molina Healthcare	26,789	1,427,142	1,453,571
Molson Coors Brewing Co Cl B	30,581	2,978,098	2,975,837
Mondelez Intl	256,427	11,377,461	11,367,409
Monsanto Co New	67,267	6,598,579	7,077,161
Monster Beverage Corp New	1,183,658	43,746,421	52,483,396
Moodys Corp	24,495	1,374,507	2,309,144
Morgan Stanley	492,329	17,867,408	20,800,900
Mosaic Co/ The	58,096	2,128,847	1,703,956
Motorola Solutions	24,454	1,780,636	2,026,992
MSA Safety	89,887	4,783,960	6,231,866
Mueller Wtr Prods	379,100	3,384,442	5,045,821
Murphy Oil Corp	23,882	792,863	743,447
Mylan NV	76,340	3,254,901	2,912,371
Myr Group	278,685	5,753,304	10,500,851
Myriad Genetics	106,499	2,974,032	1,775,338
Nabors Industries	210,597	4,077,833	3,453,791
Nasdaq	17,976	974,261	1,206,549
Natera	42,166	875,770	493,764
Nathans Famous New	25,780	1,180,454	1,673,122
National Oilwell Varco	713,132	33,623,064	26,699,662
National Presto Inds	9,600	785,812	1,021,440
Natural Health Trends Corp	44,054	1,041,057	1,094,742
Nautilus	123,900	1,674,582	2,292,150
Navient Corp	50,523	638,658	830,093
Navigators Group	55,375	2,489,286	6,520,406
NCI Cl A	72,316	984,823	1,008,808
NCR Corp	329,774	10,604,767	13,375,633
Neenah Enterprises	57,553	3,874	112,228
Neophotonics Corp	88,300	902,178	954,523

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Netapp	382,507	\$13,020,908	\$13,491,022
Netease ADR	17,103	2,851,005	3,682,960
Netflix	433,227	43,079,863	53,633,503
Netscout Sys	207,700	4,896,147	6,542,550
New Relic	47,443	1,568,935	1,340,265
New York Mtg Tr	131,099	847,516	865,253
Newell Brands	74,633	3,196,174	3,332,363
Newfield Exploration	30,971	997,866	1,254,326
Newlink Genetics Corp	89,200	918,813	916,976
Newmont Mining Corp New	78,198	2,475,686	2,664,206
Newpark Res	340,060	2,560,112	2,550,450
News Corp New Cl A	189,786	1,824,349	2,174,948
News Corp New Cl B	19,108	257,414	225,474
Nextera Energy	73,338	7,831,636	8,760,957
Nielsen Holdings Plc	52,317	2,397,133	2,194,698
Nike Cl B	553,819	18,781,420	28,150,620
Nisource	53,245	936,312	1,178,844
Noble Corp Plc	194,800	6,224,987	1,153,216
Noble Energy	67,857	2,862,069	2,582,637
Nordstrom	350,133	19,353,934	16,781,875
Norfolk Southn Corp	48,459	4,518,922	5,236,964
Northern Tr Corp	33,005	2,113,504	2,939,095
Northrop Grumman Corp	41,470	5,043,646	9,645,093
Northwestern Corp	134,250	6,388,662	7,634,798
Novanta Novanta	422,695	4,786,927	8,876,595
Novartis AG ADR	602,591	37,729,167	43,892,728
Novavax	93,690	781,984	118,049
NRG Energy	54,771	990,060	671,492
Nucor Corp	49,333	2,704,305	2,936,300
Nv5 Global	32,218	742,297	1,076,081
Nvidia Corp	79,414	1,902,009	8,476,650
O Reilly Automotive New	13,919	1,792,392	3,875,189
Obalon Therapeutics	86,400	1,301,381	764,640
Occidental Petroleum Corp	120,241	8,710,030	8,564,766
Oil Co Lukoil Pjsc ADR Each Repr 1	102,867	4,549,366	5,770,839
Oil STS Intl	125,137	4,596,669	4,880,343
Omega Flex	22,734	762,152	1,267,648
Omega Protein Corp	52,900	1,059,329	1,325,145
Omnicom Group	36,009	2,642,219	3,064,726
Omnova Solutions	58,665	440,800	586,650
On Semiconductor Corp	380,870	3,600,353	4,859,901
One Liberty Pptys	41,000	999,493	1,029,920

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Oneok	32,257	\$1,663,274	\$1,851,874
Ooma	130,214	1,637,432	1,171,926
Oracle Corp	686,505	23,822,340	26,396,117
Orbcomm	395,631	2,144,247	3,271,868
Orion Energy Sys	558,437	1,727,043	1,211,808
Oshkosh Corporation	132,800	4,682,799	8,580,208
Paccar	54,807	3,336,293	3,502,167
Pacira Pharmaceuticals	20,123	1,127,119	649,973
Packaging Corp Amer	88,700	6,021,706	7,523,534
Palo Alto Networks	216,000	32,680,420	27,010,800
Parexel Intl Corp	5,817	390,120	382,293
Parker Hannifin Corp	20,447	2,687,956	2,862,580
Parkway	59,009	1,289,052	1,312,950
Patterson Cos	13,835	561,200	567,650
Paychex	47,400	2,158,954	2,885,712
Paylocity Hldg Corp	31,189	1,137,959	935,982
Paypal Hldgs	165,330	5,109,847	6,525,575
PC Tel	380,406	2,442,641	2,046,584
Pebblebrook Hotel Tr	229,803	5,013,640	6,836,639
Pendrell Corp Cl A New Com Cl A (post Rev Split)	349,702	5,056,884	2,360,488
Penns Woods Bancorp	17,080	711,934	862,540
Penske Automotive Group	119,100	5,512,933	6,174,144
Pentair Plc	27,705	1,648,446	1,553,419
Peoples Utd Finl	53,210	864,371	1,030,146
Pepsico	460,559	41,002,302	48,188,288
Perceptron	340,886	2,697,956	2,263,483
Perficient	409,400	7,080,472	7,160,406
Perkinelmer	18,187	979,719	948,452
Perrigo Company Limited Com	23,768	2,741,517	1,978,211
Perusahaan Perseroan Persero P T Telekomunikasi Indonesia ADR	65,900	1,041,778	1,921,644
Petmed Express	46,445	819,337	1,071,486
Petroleo Brasileiro SA Petrobras ADR	308,052	2,502,135	3,114,406
Petroquest Energy	52,726	-	174,523
Pfizer	3,255,619	93,279,450	105,742,505
PG& E Corp	471,062	27,035,780	28,626,438
PGT	89,602	958,170	1,025,943
Philip Morris Intl	241,714	19,218,360	22,114,414
Phillips 66	149,640	6,065,141	12,930,392
Pilgrims Pride Corp	204,500	4,680,598	3,883,455
Pinnacle W Cap Corp	18,469	1,032,975	1,441,136
Pioneer Energy Svcs Corp	160,700	1,458,998	1,100,795



Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Pioneer Nat Res Co	25,022	\$3,050,683	\$4,505,712
Pitney Bowes	32,597	690,623	495,148
Pjsc Lukoil ADR	285,911	15,029,969	16,045,325
Pldt ADR	65,600	3,556,705	1,807,280
PNC Financial	265,974	25,620,872	31,108,319
Polyone Corp	189,879	5,216,074	6,083,723
Posco ADR	3,096	156,508	162,695
PPG Ind	41,199	3,597,321	3,904,017
PPL Corp	112,797	3,218,259	3,840,738
Praxair	44,423	4,816,464	5,205,931
Principal Finl Group	44,414	2,045,933	2,569,794
Procter & Gamble	419,884	34,086,056	35,303,847
Progressive Corp Oh	96,459	2,885,897	3,424,294
Prologis	77,892	3,255,373	4,111,919
Prudential Finl	225,210	14,415,110	23,435,353
PTC Therapeutics	351,153	4,834,188	3,831,079
Pub Service Enterprise Group	437,480	14,721,683	19,196,622
Pub Storage	22,953	4,344,307	5,129,996
Pulte Group	47,855	895,436	879,575
PVH Corp	13,117	1,518,778	1,183,678
Pvtpl Deluxe Corp	118,000	2,940,177	8,449,980
Pzena Invnt Mgmt Cl A Shs	120,560	1,100,938	1,339,422
Q2 Hldgs	46,310	824,803	1,336,044
Qorvo	119,789	6,823,919	6,316,474
Qts Rlty Tr Com Cl A	80,475	2,887,707	3,995,584
Qualcomm	490,012	30,423,341	31,948,782
Quanex Bldg Prods Corp	407,149	7,331,529	8,265,125
Quanta Svcs	526,497	13,488,210	18,348,420
Quantenna Communications Com	24,200	392,760	438,746
Quest Diagnostics	103,439	6,761,203	9,506,044
Quidel Corp	105,100	1,272,515	2,251,242
Quintiles IMS Holdings	133,123	8,807,705	10,124,004
Qumu Corp	306,695	2,805,841	729,934
Radian Group	274,100	4,070,718	4,928,318
Ralph Lauren Corp Cl A	9,586	1,174,081	865,808
Range Res Corp	29,854	914,065	1,025,783
Rapid7	57,500	1,075,514	699,775
Raymond James Fncl	70,951	1,125,410	4,914,776
Raytheon Co	70,797	6,564,714	10,053,174
Realnetworks	732,710	5,043,260	3,560,971
Realpage	121,391	2,811,699	3,641,730
Realtyome Corp	39,918	2,116,631	2,294,487

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Reata Pharmaceuticals Cl A	50,000	\$1,049,361	\$1,091,500
Red Hat	26,465	1,298,333	1,844,610
Red Robin Gourmet Burgers	120,800	6,309,637	6,813,120
Regal Beloit Corp	96,875	5,431,083	6,708,594
Regeneron Pharmaceuticals	90,138	18,046,624	33,088,758
Regions Finl Corp New	1,267,756	14,249,586	18,204,976
Reinsurance Group Amer	85,925	7,203,618	10,811,943
Reis	45,375	946,079	1,009,594
Renaissance RE Hldgs Ltd	3,300	331,596	449,526
Renasant Corp	49,288	1,717,436	2,080,939
Rent A Ctr New	86,813	1,101,786	976,646
Rentech	437,305	5,804,339	1,084,516
Republic Svcs	34,091	1,704,866	1,944,892
Resources Connection	56,200	859,260	1,081,850
Retrophin	91,795	1,209,415	1,737,679
Rex Energy Corp	131,925	55,408	62,163
Reynolds American	121,843	3,980,173	6,828,082
Richardson Electrs Ltd	172,400	953,036	1,086,120
Rio Tinto Plc ADR	201,200	14,111,041	7,738,152
Robert Half Intl	21,354	984,778	1,041,648
Roche Hldg Ltd ADR	675,000	16,402,946	19,257,750
Rockwell Automation	18,904	2,198,300	2,540,698
Rockwell Collins	20,099	1,707,568	1,864,383
Rogers Corp	152,138	7,034,994	11,685,720
Roper Technologies	100,182	7,875,151	18,341,321
Rosetta Stone	416,419	4,154,655	3,710,293
Ross Stores	58,428	1,919,044	3,832,877
Royal Caribbean Cruises	26,182	2,162,599	2,147,971
Royal Dutch Shell Plc ADR	4,253	230,578	246,546
Royal Dutch Shell Plc ADR	17,300	863,275	940,755
RPX Corp	89,000	992,089	961,200
RSP Permian	110,712	2,590,195	4,939,969
Rubicon Technology Com Mon	639,192	3,543,824	395,660
Rush Enterprises Cl A	147,500	3,779,202	4,705,250
Ryanair Hldgs Plc ADR	10,493	537,703	873,647
Ryder Sys	9,045	505,900	673,310
S W Airl Co	1,047,983	35,272,511	52,231,473
S W Bancorp Okla	288,700	4,749,883	8,372,300
S& P Global	38,161	3,148,123	4,103,834
Sage Therapeutics	20,132	852,573	1,027,940
Salesforce	1,027,056	22,106,534	70,312,254
Sanofi ADR	909,950	36,418,865	36,798,378

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
SAP Se ADR	5,430	\$420,208	\$469,315
Sasol Ltd ADR	153,443	6,420,271	4,386,935
Sberbank Of Russia ADR	113,073	579,229	1,308,820
Sberbank Russia ADR	22,491	226,669	260,446
Scana Corp New	23,731	1,262,530	1,739,008
Schlumberger Ltd Com Com	875,382	71,651,277	73,488,319
Schulman A	154,522	4,869,823	5,168,761
Schwab Charles Corp	2,330,697	49,113,255	91,992,611
Schweitzer Mauduit Intl	88,500	2,964,833	4,029,405
Sciclone Pharmaceuticals	123,400	1,282,611	1,332,720
Scripps Networks Interactive Cl A	14,060	919,197	1,003,462
Seachange Intl	499,664	3,212,132	1,149,227
Seacoast Bkg Corp Fla	85,103	1,689,129	1,877,372
Seagate Technology Plc	277,088	5,972,059	10,576,449
Sealed Air Corp	30,204	1,193,227	1,369,449
Selective Ins Group	158,975	4,761,346	6,843,874
Sempra Energy	41,515	3,805,524	4,178,070
Semtech Corp	140,991	3,143,593	4,448,266
Sensata Technologies Hldg NV	10,020	454,977	390,279
Sequential Brnds Group New	130,000	1,034,918	608,400
Servicenow	219,000	18,269,313	16,280,460
Sherwin Williams Co	12,380	2,560,858	3,327,001
Shire Plc ADR	6,500	1,291,115	1,107,470
Signature Bk Ny N Y	52,682	4,821,988	7,912,836
Signet Jewelers Ltd	22,560	2,242,208	2,126,506
Silicon Motion Technology Corp ADR	30,899	1,423,457	1,312,590
Simmons 1st Natl Corp Cl A \$0 01 Par	95,300	4,663,156	5,922,895
Simon Property Group	48,204	8,257,234	8,564,405
Skyworks Solutions	27,396	2,575,024	2,045,385
SI Green Rlty Corp	16,790	1,916,732	1,805,764
Smith & Nephew Group P L C ADR	58,900	1,971,001	1,771,712
Smith A O Corp	124,911	2,578,824	5,914,536
Smucker J M Co	19,331	2,305,854	2,475,528
Snap On	9,064	1,368,452	1,552,391
Snyders Lance	133,350	2,855,640	5,112,639
Sony Corp Amern Sh New ADR	38,382	1,125,000	1,075,847
South St Corp	163,759	9,548,994	14,312,537
Southern Co	162,881	7,018,170	8,012,116
Southwestern Energy Co	76,304	1,198,954	825,609
Sp Plus Corp	232,631	4,302,695	6,548,563
Span Amer Med Sys	48,191	900,103	879,004
Spark Energy Cl A Com Cl A Com	40,500	1,063,046	1,227,150

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Spartan Mtrs	171,536	\$957,331	\$1,586,708
Spectra Energy Corp	103,385	4,320,376	4,248,090
Spire	176,137	9,433,355	11,369,643
Spirit Aerosystems Hldgs Cl A	177,927	8,515,296	10,382,040
Splunk	570,000	28,435,241	29,155,500
Sprint Corp	1,850,006	9,325,151	15,577,051
St Jude Cash and	42,090	2,984,819	3,375,197
Stanley Black & Decker	73,748	8,764,099	8,458,158
Staples	107,767	1,498,587	975,291
Starbucks Corp	478,751	23,630,504	26,580,256
Starwood Property Trust	245,500	5,343,299	5,388,725
State Str Corp	254,246	16,683,912	19,759,999
Steel Dynamics	242,518	6,073,886	8,628,790
Steelcase Cl A	333,755	4,368,096	5,974,214
Stericycle	14,104	1,088,253	1,086,572
Steris Plc New Steris Ltd	70,507	5,237,439	4,751,467
Sterling Bancorp	420,375	5,803,074	9,836,775
Sterling Constr	98,209	495,763	830,848
Stifel Finl Corp	123,046	4,435,432	6,146,148
Stk Yards Bancorp	25,050	629,022	1,176,098
Stmicroelectronics N V Shs N Y Registry	200,116	1,593,469	2,271,317
Stonegate Bk Ft Lauderdale Fla	164,242	5,188,623	6,853,819
Stoneridge	32,546	572,335	575,739
Stryker Corp	45,784	4,179,291	5,485,381
Sucampo Pharmaceuticals Cl A	109,000	1,348,185	1,476,950
Sun Tr Banks	324,327	13,309,398	17,789,336
Super Valu	320,500	5,707,076	1,496,735
Swift Transn Co Cl A Cl A	83,011	1,907,523	2,022,148
Symantec Corp	328,286	6,616,022	7,842,753
Synchronoss Technologies	166,907	6,433,733	6,392,538
Synchrony Finl	604,763	20,090,991	21,934,754
Synopsys	180,000	4,683,665	10,594,800
Sysco Corp	313,069	16,497,857	17,334,631
T Rowe Price Group	37,458	2,607,950	2,819,089
Tabula Rasa Healthcare	61,233	739,003	917,270
Tactile Sys Technology	99,582	995,820	1,634,141
Tailored Brands	189,013	3,117,057	4,829,282
Taiwan Semiconductor Mfg Co Ltd ADR	484,244	10,504,269	13,922,015
Target Corp	319,057	18,767,546	23,045,487
TD Ameritrade Hldg Corp	382,548	8,935,346	16,679,093
Te Connectivity Ltd	348,510	14,268,537	24,144,773
Team	27,012	675,300	1,060,221

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Team Health	16,796	\$918,914	\$729,786
Tegna	180,371	2,817,182	3,858,136
Teladoc	69,101	1,661,155	1,140,166
Telefonica Brasil SA ADR	218,599	4,362,811	2,924,855
Telenav	462,165	2,652,960	3,258,263
Teligent New	67,017	612,717	442,982
Tencent Hldgs Ltd ADR	13,429	328,249	325,250
Teradata Corp	309,761	10,065,863	8,416,206
Teradyne	611,423	12,140,094	15,530,144
Ternium ADR	8,660	189,985	209,139
Tesoro Corp	19,402	1,519,830	1,696,705
Tessera Hldg Name Change Xperi Corp 2d1bat2 02 23 2017	307,956	12,199,809	13,611,655
Teva Pharmaceutical Inds ADR	293,277	16,064,665	10,631,291
Texas Instruments	147,303	7,759,574	10,748,700
Textron	44,797	1,862,364	2,175,342
The Priceline Group	84,591	72,602,966	124,015,481
Thermo Fisher Corp	61,097	7,220,185	8,620,787
Tiffany & Co	16,744	1,312,728	1,296,488
Tile Shop Hldgs Com Com	37,168	456,197	726,634
Tim Participacoes SA ADR	237,673	3,981,391	2,804,541
Time Warner	528,657	27,393,968	51,031,260
Tivo Corp	519,634	11,520,893	10,860,351
TJX Cos	96,051	4,878,372	7,216,312
Torchmark Corp	18,360	1,218,086	1,354,234
Total Sys Svcs	24,380	955,191	1,195,351
Tracon Pharmaceuticals	241,536	2,414,698	1,183,526
Tractor Supply Co	20,405	1,590,199	1,546,903
Transcat	78,664	815,867	849,571
Transdigm Group	7,389	1,964,070	1,839,565
Transunion	204,913	5,200,201	6,337,959
Travelers Cos	144,704	8,559,926	17,714,664
Tri Pointe Group	622,800	7,998,965	7,149,744
Trico Bancshares	242,016	5,479,925	8,272,107
Trinity Ind	117,200	3,100,982	3,253,472
Tripadvisor	17,727	937,050	822,001
Triton Intl Ltd Com Cl A	42,900	677,820	677,820
Triumph Group New	205,200	7,600,513	5,437,800
Tutor Perini Corp	124,624	2,983,988	3,489,472
Twenty First Century Fox Cl A	1,532,009	36,382,488	42,957,532
Twenty First Centy Fox Cl B	260,129	7,421,804	7,088,515
Tx Cap Bancshares	157,182	6,682,468	12,323,069
Tyler Technologies	64,951	9,835,737	9,273,054

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>U.S. Securities</b>			
<b>Common Stock</b>			
Tyson Foods Cl A Com (delaware)	542,712	\$24,899,105	\$33,474,476
U S Concrete	111,300	5,461,285	7,290,150
U S Physical Therapy	18,207	680,219	1,278,131
UDR	39,427	1,375,348	1,438,297
Ulta Beauty	8,638	1,762,649	2,202,172
Under Armor Cl A	667,080	15,997,441	19,378,674
Under Armour Cl C	330,301	20,203,373	8,313,676
Union Pac Corp	306,207	23,604,187	31,747,542
United Contl Hldgs	186,841	9,614,749	13,616,972
United Parcel Svc Cl B	312,391	30,354,168	35,812,504
United Rentals	231,314	13,709,647	24,422,132
United Technologies Corp	127,216	12,868,503	13,945,418
United Therapeutics Corp	64,714	8,963,348	9,281,929
Unitedhealth Group	354,494	42,287,702	56,733,220
Unity Bancorp Nj	77,637	846,287	1,218,901
Universal Corp Va	30,700	1,926,308	1,957,125
Universal Ins Hldgs	54,525	798,498	1,548,510
Univest Corp Pa	38,100	771,401	1,177,290
Unum Group	688,651	22,548,278	30,252,438
Unvl Display Corp	86,136	4,671,932	4,849,457
Unvl Health	14,130	1,619,812	1,503,149
Urban Outfitters	13,023	397,972	370,895
US Bancorp	248,771	11,701,206	12,779,366
Utah Med Prods	16,521	840,392	1,201,903
V F Corp	54,836	3,120,670	2,925,501
Valero Energy Corp	622,457	27,695,166	42,526,262
Validus Holding Ltd	120,600	3,624,097	6,634,206
Varian Medical Systems	13,761	1,115,498	1,235,463
Vectrus	40,700	1,109,971	970,695
Ventas REIT	55,015	3,250,201	3,439,538
Veracyte	76,661	991,244	593,356
Vereit	569,800	4,694,204	4,820,508
Verint Sys	207,200	7,369,326	7,303,800
Verisign	13,407	652,726	1,019,870
Verisk Analytics	22,947	1,815,454	1,862,608
Verizon Communications Com	1,415,375	68,201,207	75,552,718
Versar	347,849	978,030	480,032
Vertex Pharmaceuticals	137,449	10,940,370	10,125,868
Viacom New Cl B	269,310	14,242,454	9,452,781
Vical	90,004	2,420,558	207,009
Vince Hldg Corp	147,089	1,001,526	595,710
Virtusa Corp	371,213	9,081,036	9,324,871

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
U.S. Securities			
Common Stock			
Visa Com Cl A	2,094,416	\$40,158,304	\$163,406,336
Vista Outdoor	94,500	3,609,597	3,487,050
Vmware Cl A Com	122,700	6,701,884	9,660,171
Vocera Communications	79,880	1,205,901	1,476,981
Vodafone Group Plc New ADR	26	726	635
Vornado Rlty Tr	27,071	2,434,980	2,825,400
Voya Finl	232,500	9,766,842	9,118,650
Vtv Therapeutics Cl A	148,139	2,037,890	715,511
Vulcan Materials Co	19,497	1,578,117	2,440,050
W Bancorporation	44,310	780,065	1,094,457
Wal Mart Stores	959,986	65,955,372	66,354,232
Walgreens Boots Alliance	142,129	11,819,199	11,762,596
Walt Disney Co	227,043	19,270,708	23,662,421
Washington Tr Bancorp	20,900	813,339	1,171,445
Waste Mgmt	59,920	3,488,849	4,248,927
Waters Corp	12,385	1,463,838	1,664,420
Watsco	69,719	4,505,127	10,326,778
Wayside Technology Group	41,133	702,381	769,187
Weatherford International Ltd	515,000	6,708,444	2,569,850
Webster Fncl Corp Waterbury Conn	81,614	3,150,958	4,430,008
Wec Energy Group	49,414	2,627,542	2,898,131
Wells Fargo & Co	2,783,499	109,158,636	153,398,630
Welltower	53,444	3,639,281	3,577,007
Wesco Aircraft Holdings	200,523	2,884,999	2,997,819
Western Union Co	74,486	1,354,269	1,617,836
Westn Digital Corp	205,088	3,899,783	13,935,730
Westrock Co	41,666	2,219,266	2,115,383
Weyerhaeuser Co	124,129	3,702,705	3,735,042
Whirlpool Corp	63,868	4,795,034	11,609,286
Whiting Pete Corp	509,900	5,124,971	6,128,998
Whole Foods Mkt	504,548	17,946,124	15,519,896
Williams Co	107,723	3,330,039	3,354,494
Willis Towers Watson Plc	69,185	8,077,860	8,459,942
Winmark Corp	13,067	984,223	1,648,402
Winnebago Inds	211,750	4,263,649	6,701,888
Woodward	26,395	1,565,935	1,822,575
Workiva Inc	38,400	674,688	524,160
World Accep Corp S C New	22,847	939,632	1,468,605
Wyndham Worldwide Corp	231,163	17,211,687	17,653,918
Wynn Resorts Ltd	11,692	1,196,541	1,011,475
Xactly Corp	91,800	735,108	1,009,800
Xcel Energy	84,337	2,631,631	3,432,516

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>U.S. Securities</b>			
<b>Common Stock</b>			
Xerium Technologies	122,500	\$874,346	\$688,450
Xerox Corp	790,160	8,258,739	6,898,097
Xilinx	38,167	1,526,422	2,304,142
Xinyuan Real Estate Co Ltd ADR	158,000	792,435	783,680
XI Group Ltd XI Group Ltd	44,630	1,624,943	1,662,914
Xo Group	128,631	1,245,658	2,501,873
Xylem	26,441	1,163,551	1,309,358
Yadkin Finl Corp	292,100	5,522,223	10,007,346
Yahoo	145,694	5,253,801	5,633,987
Yum Brands	51,367	2,570,351	3,253,072
Zayo Group Hldgs	175,000	5,666,725	5,750,500
Zeltiq Aesthetics	26,306	1,002,803	1,144,837
Ziff Davis Hldgs Oc	1,759	-	18
Zimmer Biomet Hldgs	30,854	2,968,909	3,184,133
Zions Bancorp	33,747	1,008,806	1,452,471
Zoetis Com Cl 'a'	292,971	13,775,477	15,682,738
<b>Total Common Stock</b>	<b>231,779,294</b>	<b>\$8,278,679,047</b>	<b>\$10,597,629,604</b>
<b>Convertible &amp; Preferred</b>			
Citigroup Cap XIII	24,250	\$645,002	\$626,135
Itau Unibanco Hldg SA ADR	306,650	3,020,251	3,152,362
Petroleo Brasileiro SA Petrobras ADR	161,013	1,305,083	1,418,525
Surgutneftegaz Jsc ADR	815,610	5,158,325	4,184,079
Vale ADR	69,114	526,776	476,195
Visual Edge Tech Oc Pfd	27,122	13,121	13,122
<b>Total Convertible &amp; Preferred Securities</b>	<b>1,403,759</b>	<b>\$10,668,558</b>	<b>\$9,870,418</b>
<b>Rights &amp; Warrants</b>			
ASG Wt Corp Wt Exp	775	\$-	\$388
Hmh Holdings	116,753	881,126	12
Hmh Holdings Wts	4,761	-	7,142
Pvtpl Neon Communications Pfd Wt Exp12 02 2012	120,645	443,759	-
<b>Total Rights and Warrants</b>	<b>242,934</b>	<b>\$1,324,885</b>	<b>\$7,542</b>
<b>U.S. Stock Funds</b>			
CF Dfa Small Cap Value Tr	324,781	\$272,634,955	\$855,573,915
CF Dfa U S Micro Cap Tr	50,809	119,862,796	377,018,942
CF Pyramis Small Company Commingled Pool5404	1,553,068	62,069,237	1,003,343,754
Mfb Nt Collective US Marketcap Equity Index Fund - Lending	48,129,317	1,232,966,880	2,944,696,020
Mfc Ishares MSCI Russia Capped Etf New	99,599	2,952,824	3,338,558
<b>Total U.S. Stock Funds</b>	<b>50,157,574</b>	<b>\$1,690,486,692</b>	<b>\$5,183,971,189</b>
<b>Total U.S. Equities</b>	<b>283,583,560</b>	<b>\$9,981,159,182</b>	<b>\$15,791,478,753</b>



Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Australia			
Abacus Property Gr	159,700	\$374,733	\$349,229
Aristocrat Leisure	36,501	386,804	409,671
Aurizon Holdings	287,297	959,318	1,050,560
BHP Billiton Ltd	167,336	3,023,955	3,036,470
Bluescope Steel	295,500	1,766,146	1,985,656
Brambles Ltd	78,573	711,103	705,494
Caltex Australia	78,711	1,894,009	1,736,057
Challenger Ltd	282,655	1,921,106	2,300,496
Collins Food Ltd	531,700	1,874,542	2,529,476
Commonwealth Bank Of Australia	13,050	871,523	778,734
Computershare Ltd	148,202	1,051,615	1,337,121
Crown Resorts Limited	2,404	21,783	20,158
Dominos Pizza Ent	17,198	874,590	809,325
Downer Edi Ltd	203,884	922,030	899,081
Duluxgroup Ltd	496,690	2,328,328	2,244,236
Fortescue Metals Grp Ltd	2,638,174	7,717,307	11,251,678
Goodman Group	89,700	426,462	463,106
Harvey Norman Hldg	109,000	365,014	405,684
Healthscope Ltd	198,000	445,227	328,321
James Hardie Industries Plc	86,303	959,411	1,372,949
JB Hi Fi	174,427	3,095,552	3,541,525
Lendlease Group	38,000	466,265	402,281
Macquarie GP Ltd	163,368	9,357,336	10,305,840
Magellan Financial	95,489	1,156,609	1,643,543
Medibank Private L	132,000	304,872	269,539
Newcrest Mining Ltd	72,882	998,562	1,068,671
Orora Ltd	1,294,309	2,387,229	2,802,255
Qantas Airways	247,169	600,781	595,987
Qbe Ins Group	842,599	9,973,592	7,577,764
Rea Group Limited	46,987	1,972,477	1,879,106
Rio Tinto Limited	244,573	9,397,807	10,608,009
Sirtex Medical	77,822	1,267,035	798,492
South32 Ltd	79,000	157,503	157,311
Telstra Corp Ltd	588,100	2,200,210	2,171,800
The Star Entertain	583,764	2,109,420	2,185,377
TPG Telecom Ltd	33,880	282,273	167,312
Vicinity Centres	1,210,552	2,880,392	2,620,917
Westfield Corp	16,656	126,804	113,129
Westpac Bkg Corp	13,630	440,953	321,745
Whitehaven Coal	764,200	1,824,150	1,444,262
Woodside Petroleum	23,230	925,725	524,137

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Austria</b>			
Andritz AG	14,405	\$778,921	\$724,662
Conwert Immobilien Invest Se	395,294	5,270,807	6,737,691
Erste Group Bank AG	538,791	17,699,676	15,812,663
Lenzing AG	3,163	402,253	383,660
Schoeller Bleckman	115,475	7,195,402	9,321,144
Telekom Austria AG	322,900	1,874,118	1,910,647
Voestalpine AG	236,143	8,917,161	9,287,888
<b>Belgium</b>			
Ageas Npv	35,083	1,308,642	1,391,713
Anheuser Busch Inb	17,659	1,302,045	1,872,827
Barco Npv	35,170	2,549,463	2,969,128
Bekaert SA	20,614	876,447	836,765
Etablissements Colruyt	24,188	1,432,683	1,199,205
Gpe Bruxelles Lam	3,948	307,090	331,966
KBC Groep NV	125,130	7,799,608	7,764,434
Ontex Group NV	36,390	945,670	1,084,301
Solvay SA	6,923	789,297	813,081
Umicore	23,054	1,397,876	1,316,723
<b>Bermuda</b>			
James River Group Holdings	107,382	3,582,696	4,461,722
<b>Brazil</b>			
Alpargatas SA Prf	336,600	997,675	1,035,231
Ambev SA	181,900	1,220,194	916,570
Banco Santander(br Units (1 Com & 1 Prf)	97,200	601,730	881,899
BB Seguridade Part	497,800	4,340,703	4,328,430
Bco Bradesco SA Prf	1,664,940	13,835,963	14,834,934
Bco Do Brasil SA	405,500	2,355,472	3,499,707
Bm& Fbovespa SA	252,100	1,283,187	1,278,044
Braskem S A Prf'a'	266,500	1,911,852	2,804,444
CCR SA	291,900	2,167,324	1,431,384
Cesp Companhia Ene Prf	88,800	435,652	368,056
Cia Brasileira Pao De Acucar P Acucar Cbd	20,200	298,465	339,801
Cia Energ Mg Cemig Prf BrI5 00	128,900	306,643	305,349
Cia Paranaense De Prf'b'npv	47,000	387,621	395,096
Cielo SA	225,228	2,070,993	1,930,012
Cvc Brasil Op AG V	162,500	1,058,548	1,183,289
Edp Energias Br	628,547	2,611,177	2,587,805
Engie Brasil	337,500	4,181,976	3,629,367
Estacio Participac	141,900	1,027,262	688,856

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Brazil</b>			
Gerdau SA	88,300	\$238,316	\$214,327
Grendene SA	161,700	1,092,797	873,410
Itau Unibanco Hold Prf	280,010	3,103,478	2,912,200
Itausa Inv Itau SA Prf	192,500	491,824	489,723
Localiza Rent A CA	116,900	978,500	1,229,090
M Dias Branco SA I	42,500	803,887	1,501,805
Petrol Brasileiros	474,900	1,952,125	2,471,750
Petrol Brasileiros Prf	2,860,900	8,067,728	13,070,815
Rumo Logistica	246,100	431,613	464,268
Sabesp Cia Saneame	405,400	3,083,017	3,586,034
Sul America SA Units (1 Com Shs & 2 Prf)	46,100	221,166	254,954
Suzano Papel E Cel Prf'a'npv	659,500	2,233,238	2,877,347
Telefonica Brasil Prf	469,900	5,818,871	6,364,086
Tim Participacoes SA	668,300	980,113	1,607,764
Transmissora Alian Units (1 Com & 2 Prf)	30,100	141,377	191,807
Ultrapar Participa	88,500	1,808,245	1,861,254
Vale SA	62,700	136,266	449,632
<b>Canada</b>			
1st Quantum Minls	209,700	1,463,472	2,087,540
Agnico Eagle Mines	12,208	415,641	513,882
Alimentation Couch Class'b's	53,326	1,754,627	2,420,854
Arc Res Ltd Cda	43,900	780,075	756,518
Badger Daylighting	135,200	2,483,666	3,236,210
Barrick Gold Corp	107,748	1,978,345	1,726,635
Barrick Gold Corp	29,685	524,559	474,366
Biosyent	104,600	686,156	622,255
Blackberry Ltd	36,200	289,318	249,418
Brookfield Asset Limited	13,690	417,152	452,233
Brookfield Asset Mgmt Voting Shs Cl A Voting Shs Cl A	31,113	938,024	1,027,040
CAE	172,200	2,218,029	2,411,481
CAN Pacific Rys	1,600	228,341	228,549
Canaccord Genuity Group	294,900	1,050,305	1,048,934
Canadian Energy Svcs & Technology Corp	340,372	1,705,741	1,944,185
Canadian Imp Bank	8,700	657,674	710,765
CCL Industries 'b'non	2,100	406,671	413,094
Cdn Natl Railways	87,700	5,671,096	5,909,229
Cdn Natural Resources	520,437	15,764,703	16,606,017
Cdn Western Bank	43,800	947,853	990,934
Centerra Gold	304,500	1,835,803	1,428,213
CGI Group 'a'sub	87,183	3,977,382	4,189,309
Ci Financial Corp	17,835	337,240	383,950

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Canada</b>			
Constellation Soft	6,800	\$2,319,978	\$3,093,707
Crescent Point En	132,700	1,731,678	1,805,880
CRH Med Corp CRH Med Corp	216,000	717,767	1,134,000
Descartes Systems	84,610	1,275,092	1,806,334
Dollarama	49,655	2,706,707	3,642,712
Dominion Diamond	180,737	2,524,501	1,753,394
Dorel Industries Class'b'sub	40,360	1,178,080	1,167,718
Enbridge	25,200	1,080,654	1,061,705
Encana Corp	72,500	929,026	852,019
Enerflex Ltd	102,200	1,133,511	1,299,362
Finning Intl	198,449	3,840,039	3,890,402
Genworth Mi Canada	54,690	1,321,800	1,372,705
George Weston	12,300	1,022,739	1,041,838
Goeasy Ltd	59,400	914,171	1,065,981
Goldcorp	100,700	1,640,256	1,372,653
Great West Lifeco	16,780	445,513	440,068
Husky Energy	67,117	821,812	815,283
Indl Alliance Ins	62,900	1,931,407	2,504,180
Intact Finl Corp	26,358	1,924,728	1,888,821
Kinross Gold Corp	283,000	867,903	884,210
Linamar Corp	29,318	1,346,729	1,261,217
Lucara Diamond	1,137,000	3,472,810	2,577,443
Macdonald Dettwile	10,560	702,581	526,720
Magna Intl	201,534	10,556,716	8,761,368
Manulife Finl Corp	160,700	2,172,095	2,865,171
Medicure Medicure	154,200	755,594	1,204,302
Mullen Group Ltd	147,610	2,569,366	2,182,697
Natl Bk Of Canada	35,200	1,225,985	1,431,308
Onex Corp Sub	29,500	1,809,309	2,010,149
Open Text Co	36,400	2,224,993	2,250,690
Pacific Insight Electrs Corp	104,000	1,045,096	707,720
Pembina Pipeline Corporation Common Stock	27,600	836,805	863,574
Peyto Expl & Dev Corp New	72,003	2,005,957	1,783,095
Potash Corp Sask	7,900	147,222	143,090
Power Corp Canada Sub	26,500	571,153	593,807
Power Finl Corp	17,480	448,565	437,440
Prairiesky Royalty	5,188	102,189	123,563
Raging Riv Expl	289,991	2,085,056	2,283,513
Rogers Comms Class'b'com Cad1 62478	7,214	288,480	278,597
Rogers Communications Cl B Non	123,600	4,457,270	4,768,488
Royal Bk Of Canada	8,120	517,510	550,214
Russel Metals	93,800	1,643,175	1,789,198

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Canada</b>			
Seven Generations	27,400	\$646,546	\$639,718
Shawcor Ltd New	39,800	981,232	1,063,668
Silver Wheaton Cor	23,761	486,378	459,610
Suncor Energy	190,317	5,917,820	6,230,130
Teck Resources Limited	47,826	608,411	957,955
Teck Resources Ltd Class'b'sub	115,470	1,470,136	2,313,619
Thomson Reuters	21,000	863,741	919,380
Toronto Dominion	214,351	9,314,948	10,584,485
Tourmaline Oil Cp	13,700	364,704	366,852
Transcontinental Class'a'sub	202,900	2,429,644	3,357,333
Turquoise Hill Res Ltd	239,100	676,487	768,443
Veresen	70,100	650,635	685,292
Vermilion Energy I	13,700	596,915	577,095
West Fraser Timber	15,000	461,246	537,005
Whitecap Resources	253,301	2,222,194	2,296,812
Yamana Gold	216,100	1,039,470	607,507
Yamana Gold	129,700	635,015	364,457
<b>Chile</b>			
Colbun S A	11,883,000	2,958,263	2,337,977
Enel Americas SA	44,019,800	7,942,832	7,155,185
Enel Generacion Ch	1,721,200	1,517,395	1,135,663
Inversiones Aguas	206,391	311,926	297,699
Sm Chile SA B	696,603	196,072	226,635
<b>China</b>			
AAC Technologies Holdings	144,000	356,456	1,308,475
Agricultural Bank Of China Cmn	4,738,000	2,305,686	1,943,319
Anhui Conch Cement 'h'cny1	2,604,600	7,411,760	7,088,352
Bank Of China Ltd 'h'cny1	2,605,000	1,212,948	1,155,814
Bank Of Chongqing Co Ltd	557,500	445,150	472,424
Bank Of Communications Co 'h'	1,607,000	1,201,390	1,162,788
Baoxin Auto Group	100,061	62,916	24,650
Beijing Capital International Airports 'h' Cny1	1,076,000	1,184,396	1,088,053
Beijing Enterprise	420,500	2,625,715	1,987,750
Belle Internationa	3,180,000	3,429,911	1,788,280
Byd Co 'h'cny1	831,000	4,740,284	4,378,395
Chaowei Power Hldg	2,138,000	1,941,618	1,828,281
China Bluechemical Ltd H Shs	956,000	469,117	265,105
China Citic Bk Cor 'h'cny1	325,000	223,175	206,658
China Coal Energy 'h'cny1	1,641,000	889,012	778,894
China Comm	460,000	196,157	293,094

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
China			
China Construction Bank'h'cny1	5,602,700	\$4,197,423	\$4,314,133
China Everbright B 'h'cny1	922,000	447,144	419,786
China High Precisi	852,000	432,424	134,067
China Life Insurance Co 'h' Cny1	4,360,000	9,543,915	11,359,512
China Minsheng Ban 'h'cny1	266,500	271,566	284,953
China Mobile Ltd	1,030,000	10,773,508	10,920,207
China National Accord Medicine 'b'cny1	132,593	814,657	795,064
China Oilfield	352,000	463,776	326,886
China Overseas Land & Investmnt	1,383,900	4,442,895	3,668,076
China Petroleum & Chemical Corp Cny1'h'shs	6,679,000	4,861,670	4,738,010
China Railway Cons 'h'cny1	1,403,000	1,812,927	1,805,968
China Res Pwr Hldg	1,899,137	4,253,170	3,017,789
China Shenhua Energy Co 'h'	984,000	2,260,219	1,852,976
China Taiping Insu	174,000	352,737	359,080
China Telecom Corp Ltd 'h'cny1	2,765,000	1,777,673	1,276,733
China Zhengtong Au	1,818,500	1,066,546	530,083
Chongqing Rural Co Cny1 H Share	856,000	516,475	502,351
Cnooc Ltd	3,326,000	4,345,761	4,161,173
Country Garden Hld	732,000	289,428	409,753
Cspc Pharmaceutical Group Ltd	532,000	548,990	568,151
ENN Energy	304,000	1,772,106	1,250,795
Far East Horizon	643,000	576,256	551,511
Geely Automobile H	3,401,000	1,820,667	3,250,474
Gf Securities Co Ltd H	230,000	494,825	479,986
Greatview Aseptic Packaging	2,522,000	1,170,357	1,294,643
Guangdong Invest	348,500	441,297	460,283
Guangzhou Automobile Group Company Ltd	188,000	183,454	227,448
Haier Electronics	197,000	340,349	309,990
Haitong Securities Co Ltd	399,200	681,717	684,800
Hengan Intl	138,500	1,318,472	1,017,338
Hisense Kelon Elec 'h'cny1	2,221,000	1,874,201	1,813,318
Hollysys Automation Technologies	77,756	1,677,606	1,424,490
Huadian Power International Corporation Limited 'h'cny1	436,000	331,199	197,386
Huaneng Renewables Corp H	4,344,000	1,665,645	1,411,927
Huatai Securities Co Ltd 'h'cny1	105,800	216,396	201,962
Industrial & Commercial Bank China 'h'	10,930,000	6,914,880	6,555,336
Kingboard Chemical	637,000	1,748,385	1,930,764
Kingdee Intl Softw	8,726,000	4,712,942	3,286,396
Kingsoft Corp Ltd	1,418,000	967,013	2,908,005
Lenovo Group Limited	1,750,000	1,157,808	1,060,859
Nine Dragons Paper	2,820,000	2,230,787	2,556,974
Picc Property & CA 'h'cny1	1,526,200	2,729,060	2,377,936

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>China</b>			
Ping An Insurance Group 'h' Cny1	1,150,000	\$6,372,763	\$5,755,080
Shanghai Fosun Cny1 'h'	1,728,200	5,201,332	5,293,945
Shanghai Haohai Bi 'h' Cny1	203,500	944,545	994,776
Shn Expressway 'h'cny1	354,000	318,661	302,718
Sinopec S/ Petroche 'h'cny1	4,349,000	1,796,575	2,355,920
Tencent Hldgs Limited	519,300	5,751,623	12,705,960
Vinda Internationa	494,000	883,979	923,883
Want Want China Ho	982,000	820,132	629,491
Xinyi Solar Hldgs	1,962,000	828,178	637,707
Xtep International	2,629,500	1,376,475	1,105,637
Zhejiang Express 'h'cny1	446,200	497,587	425,876
Zte Corp 'h'cny1	228,200	330,541	396,760
<b>Colombia</b>			
Almacenes Exito Cop10	1,173,188	5,744,252	5,822,952
Ecopetrol SA Com Cop250	588,978	450,878	270,749
Grupo Aval Acciones Y Valores Grupo Pfd Shs	4,231,300	1,780,046	1,712,535
<b>Croatia</b>			
Hrvatski Telekom	5,047	141,703	119,049
<b>Czech Republic</b>			
Cez Czk100	28,281	476,127	474,700
Komerčni Banka Czk100	129,250	4,493,755	4,465,082
Moneta Money Bank Czk1	510,806	1,718,113	1,650,981
<b>Denmark</b>			
A P Moller Maersk	702	956,841	1,062,527
Ambu A/ S	51,070	857,829	2,053,797
Carlsberg	12,598	1,100,285	1,089,216
Dsv Dkk1	50,100	2,167,686	2,232,968
H Lundbeck A/ S	50,230	1,897,898	2,047,092
Nnit A/ S	39,790	979,427	1,151,444
Novo Nordisk As	189,308	7,085,235	6,839,692
Novozymes A/ S	16,739	757,346	578,185
Pandora A/ S	39,484	3,954,015	5,175,255
Royal Unibrew A/ S	42,355	1,471,961	1,637,831
Vestas Wind System	44,156	1,996,634	2,875,021
<b>Finland</b>			
Amer Sports Corp	135,420	2,458,865	3,610,850
Huhtamaki	144,341	3,193,525	5,371,156

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Finland			
Kone Corporation	234,626	\$8,895,121	\$10,534,873
Metso Oyj	14,956	437,538	427,498
Neste Oyj	52,358	1,037,653	2,015,698
Nokia Oyj	1,529,189	7,677,236	7,400,040
Orion Corporation	23,293	674,463	1,038,993
Sampo Plc	39,881	1,237,019	1,791,526
Stora Enso	75,409	681,232	812,079
Tieto Oyj	50,112	1,333,278	1,370,018
Upm Kymmene Corp	242,113	4,678,076	5,960,305
Wartsila	18,379	775,035	827,362
France			
Air Liquide(l')	11,887	1,291,347	1,324,620
Albioma	49,930	1,081,884	871,057
Alten Npv	32,339	1,832,973	2,275,790
Amundi	41,600	1,982,446	2,181,814
Arcelormittal	311,060	2,098,719	2,301,883
Arkema	37,660	3,550,276	3,691,752
Atos Se	49,057	4,479,535	5,187,223
AXA	536,478	12,331,536	13,571,916
Beneteau	76,400	782,972	1,108,015
BIC	46,374	4,959,326	6,317,111
Biomerieux	6,455	903,198	966,114
BNP Paribas	267,473	14,170,699	17,082,193
Bouygues	9,145	327,645	328,387
Cap Gemini	40,367	3,101,781	3,412,554
Carrefour SA	433,123	11,632,475	10,456,987
Christian Dior Se	16,810	3,367,385	3,532,772
CIE De St Gobain	473,154	20,609,731	22,085,863
CNP Assurances	26,190	467,628	486,181
Credit Agricole SA	126,367	1,549,104	1,570,104
Dassault Systemes	46,029	3,542,057	3,514,468
Edenred	14,646	403,312	290,961
Engie Comstk	1,038,467	21,766,445	13,275,315
Essilor Intl	26,799	3,244,048	3,034,381
Eurofins Scientifi Eur0 10	2,716	537,506	1,160,204
Faurecia	46,000	1,840,870	1,787,179
Flamel Technologies Mandatory Exchange Avadel Pharma 2e1hat2 01 03 2017	282,896	3,289,427	2,939,289
Hermes Intl	5,038	1,610,467	2,072,394
Ingenico Group	20,141	2,318,843	1,611,761
Interparfums SA	30,983	936,253	895,413



Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>France</b>			
Ipsen	54,787	\$3,239,068	\$3,969,938
Kering	945	177,512	212,604
Klepierre	16,430	807,738	647,172
Legrand SA	32,894	1,726,076	1,871,792
L'oreal	18,420	3,241,062	3,368,901
Metropole Tv (m6)	95,236	1,886,177	1,774,954
Michelin (cgde)	51,082	5,661,922	5,694,983
Nexans	39,000	1,724,347	2,024,266
Nexity	52,945	2,775,248	2,482,813
Orange	718,459	11,910,972	10,938,765
Pernod Ricard	4,009	465,827	435,323
Peugeot SA	153,890	2,619,296	2,515,078
Plastic Omnium	99,326	3,246,503	3,177,495
Publicis Groupe SA	103,685	6,566,674	7,168,663
Renault SA	92,683	7,931,477	8,261,477
Rubis	39,196	3,000,785	3,238,317
Safran SA	145,463	9,783,575	10,497,482
Sanofi	419,281	34,404,109	34,007,996
Sartorius Stedim B	16,465	1,193,308	1,041,466
Schneider Electric	342,110	21,780,317	23,855,166
Scor Se	5,700	198,229	197,376
Seb SA	14,449	1,389,883	1,962,161
Societe Generale	217,181	11,732,933	10,707,954
Sodexo	106,277	10,839,223	12,240,846
Stmicroelectronics	497,259	3,839,220	5,656,443
Technicolor	110,622	852,524	599,728
Technip	32,724	2,349,048	2,340,505
Teleperformance Societe Europeenne	25,098	1,713,832	2,522,793
Thales SA	83,991	7,069,120	8,161,751
Total	187,909	9,907,157	9,656,158
Ubisoft Entertain	382,800	7,472,594	13,647,030
Valeo	193,677	7,808,460	11,155,775
Vinci	137,542	9,329,847	9,386,186
<b>Germany</b>			
Adidas AG	7,604	1,323,218	1,204,251
Allianz Se	64,482	10,409,532	10,677,945
Aurelius Equity Op	49,857	1,628,019	2,924,871
BASF -	26,078	2,154,532	2,429,034
Bayer AG	1,870	189,348	195,522
Bayerische Motoren Werke A G	47,398	3,017,163	4,436,882
Bechtle AG	7,966	915,246	830,299

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Germany			
Carl Zeiss Meditec	137,369	\$4,190,322	\$5,071,148
Continental AG	59,007	13,121,353	11,433,053
Covestro AG	43,591	2,421,326	2,996,820
Daimler AG	161,911	9,630,508	12,077,252
Deutsche Euroshop	9,360	448,470	381,768
Deutsche Lufthansa	252,905	3,305,863	3,273,041
Deutsche Post AG	111,683	3,486,152	3,679,409
Deutsche Telekom	958,468	13,990,713	16,533,991
Draegerwerk Kгаа Non	21,444	1,641,063	1,797,909
E On Se	286,897	2,282,750	2,027,451
Evonik Industries	90,240	3,144,098	2,701,226
Evotec AG	166,841	850,866	1,309,610
Fresenius Medical Care	2,181	176,053	185,068
Fresenius Se& Kгаа	191,461	10,634,134	14,996,323
Gea Group AG	26,646	953,740	1,074,449
Gerresheimer AG	67,605	4,150,504	5,035,656
Grand City Propert	118,740	1,466,721	2,165,417
Hannover Rueck Se	18,850	1,879,498	2,043,873
Heidelbergcement	11,668	855,397	1,090,754
Hella Kгаа Hueck	46,442	1,846,188	1,755,856
Henkel AG & Co Kгаа Non	19,816	2,590,648	2,367,030
Hochtief AG	10,137	1,346,099	1,422,571
Infineon Technolog	245,329	3,805,508	4,272,140
Jenoptik AG	112,020	1,596,378	1,940,665
K + S AG - Reg Shs Shs	28,627	717,802	685,109
Kion Group AG	87,519	5,139,088	4,879,542
Lanxess AG	28,613	1,752,715	1,881,696
Linde AG	14,746	2,447,898	2,427,877
Merck Kгаа	128,842	11,597,858	13,474,098
Mtu Aero Engines A	20,006	2,067,025	2,316,926
Muenchener Rueckve	9,408	1,770,455	1,782,683
Norma Group Se	34,904	1,785,293	1,492,848
Osram Licht AG	13,420	566,701	705,260
Porsche Auto HI Se Non	17,893	941,782	976,470
Qiagen NV Plan Of Reorg Qiagen 2d16as2 01 25 2017	251,217	5,881,056	7,039,100
Rational AG	7,080	1,968,626	3,166,275
Rtl Group	8,639	745,883	635,379
RWE AG	214,959	4,586,133	2,678,791
SAP Se	246,811	18,098,550	21,557,422
Sartorius AG Non	11,298	915,926	840,118
Schaeffler AG	54,387	821,175	806,261
Siemens AG	76,840	8,640,906	9,466,288

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Germany</b>			
Stabilus S A	45,597	\$1,942,270	\$2,454,689
Stada Arzneimittel	32,812	1,825,701	1,702,217
Stratec Biomedical	21,275	1,107,751	1,027,406
Talanx AG	13,430	450,534	450,031
Thyssenkrupp AG	79,386	1,870,034	1,895,701
Tui AG	200,988	3,553,004	2,822,675
Tui AG	17,030	323,599	244,731
Uniper Se	20,565	231,997	284,477
United Internet AG	6,760	266,259	264,491
Volkswagen AG Non	9,744	1,317,896	1,370,502
Wirecard AG	56,878	2,630,641	2,453,076
<b>Greece</b>			
Eurobank Ergasias S A	684,104	506,980	465,405
Natl Bk Of Greece	1,492,879	341,882	390,504
<b>Hong Kong</b>			
1st Pacific Co	9,576,000	8,729,289	6,694,301
AIA Group Ltd	896,400	5,221,352	5,058,267
Ck Hutchison Hldgs	48,168	613,579	546,096
Clp Holdings	215,000	1,782,544	1,975,810
Galaxy Entertainme	408,000	1,976,408	1,778,684
Goodbaby Intl Holdi Comstok	2,957,000	1,245,701	1,414,969
Hang Seng Bank	23,420	398,158	435,888
Hkt Trust and Hkt	1,414,000	1,796,380	1,734,410
Hutchison Tel Hk H	568,000	214,878	183,151
Lifestyle China Group Ltd	187,000	29,724	44,621
Lifestyle Internat	187,000	336,495	241,192
Link Real Estate Investment	454,000	1,638,313	2,951,265
Luk Fook Hldgs	634,000	2,070,666	1,655,908
Man Wah Holdings L	2,653,600	1,622,313	1,796,870
MGM China Hldgs Lt	52,400	70,660	108,677
Orient O/ Seas Intl	1,291,000	7,814,790	5,353,392
PCCW Limited	11,300	8,259	6,121
Power Assets Hldgs	33,000	281,397	290,920
Sands China Ltd	331,600	1,354,953	1,441,339
Sitoy Group Hldgs 144a	974,900	623,176	254,000
SJM Holdings Ltd	219,000	331,267	171,739
Techtronic Industr	807,400	1,075,477	2,895,045
Television Broadct	69,200	252,199	227,598
United Energy GP L	1,872,000	127,639	94,166
Value Partners GP	1,777,000	1,109,334	1,411,855

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Hong Kong</b>			
Vtech Holdings Ltd	274,600	\$3,267,400	\$3,672,832
Wh Group Limited	8,904,500	6,688,000	7,201,101
Wynn Macau Ltd	180,000	329,509	286,490
<b>Hungary</b>			
Gedeon Richter Plc Huf100	78,982	1,572,415	1,674,945
Mol Hungarian Oil Huf1000	26,099	1,682,303	1,839,116
Otp Bank Nyrt Huf100	19,852	445,499	569,461
<b>India</b>			
Axis Bank Ltd Inr2	146,345	810,075	970,207
Bajaj Auto Ltd Inr10	79,146	3,116,338	3,069,517
Bharat Petrol Corp Inr10	742,966	4,412,317	6,956,754
Bk Of India Inr10	108,620	310,283	171,644
Britannia Ltd	18,296	901,614	778,072
Cairn India Ltd Inr10	819,970	3,377,352	2,925,530
Canara Bank Inr10	68,850	310,542	266,696
Crisil Ltd Inr1	30,687	898,548	996,073
Dewan Housing Fin Inr10	621,300	2,167,527	2,230,437
Eicher Motors Inr10	2,909	854,524	934,508
Emami Ltd	84,082	726,132	1,178,845
HCL Technologies Inr2	414,883	5,076,362	5,061,181
HDFC Bank	153,062	1,703,447	2,720,250
Hindalco Inds Inr1	762,329	1,124,360	1,741,552
Hindustan Petrol Inr10	190,000	1,161,208	1,235,406
Hindustan Zinc Inr02	126,100	317,060	474,524
Housing Devel Fin Inr2	97,225	1,497,546	1,808,697
Indiabulls Housing Finance Ltd Cmstk	192,565	1,957,288	1,844,930
Indian Oil Corp Inr10	1,098,000	3,325,835	5,258,655
Indusind Bank Inr10	90,182	1,491,758	1,472,118
Infosys Limited	63,011	845,735	938,248
Jain Irr Systems	932,360	771,898	1,210,268
Jsw Steel Ltd Inr10	15,280	296,783	366,409
Larsen & Toubro Inr2	73,850	1,432,883	1,467,969
Maruti Suzuki Ind Inr5	62,218	3,375,707	4,876,555
Motherson Sumi Sys Inr1	425,233	2,110,173	2,045,341
Oil & Natural Gas	459,939	1,290,411	1,296,734
Reliance Inds Inr10(	90,912	1,442,530	1,449,877
Reliance Infrastru Inr10	24,964	181,474	171,846
Tata Consultancy S Inr1	12,790	540,038	445,784
Tata Motors Ltd Equity	225,826	1,158,676	1,570,501
Tata Steel Ltd Inr10	221,027	1,201,414	1,274,154

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>India</b>			
Union Bk Of India Inr10	121,286	\$309,522	\$219,984
Upl Limited Inr2	273,414	2,653,483	2,606,437
Vedanta Ltd Inr1	421,009	786,043	1,340,815
Voltas Ltd Inr1	153,937	871,317	744,509
Yes Bank Inr10	838,449	6,365,946	14,286,494
<b>Indonesia</b>			
Adaro Energy Tbk Idr100	41,078,000	3,350,063	5,168,099
Bank Rakyat Indonesia Perser	1,852,100	1,418,305	1,604,993
Bk Central Asia Idr62 50	2,645,300	2,732,238	3,043,396
Bk Mandiri Idr500	1,149,500	1,078,182	987,602
Global Mediacom Idr100	3,782,300	414,660	172,656
Indo Tambangray Idr500	325,700	436,347	407,956
Perusahaan Gas	1,009,700	241,076	202,352
Pt Bank Negara Ind Lkd Shs(idr7500 & Idr375)	3,047,100	1,224,139	1,249,599
Pt Indofood Sukses Idr100	8,529,500	4,947,920	5,017,353
Pt Media Nusantara Idr100	1,622,800	227,011	211,395
Tambang Batubara B Idr500	143,900	114,246	133,513
Telekomunikasi	3,534,700	869,419	1,044,209
<b>Ireland</b>			
Anglo Irish Bank Corp	119,267	287,436	-
Ardmore Shipping Corp	149,100	1,480,819	1,103,340
CRH Ord	172,637	5,040,164	6,000,739
Datalex	446,281	1,126,911	1,600,431
Icon Plc	467,911	13,304,144	35,186,907
Kerry Group 'a'ord	5,120	378,774	366,682
Kingspan Group	132,340	2,770,318	3,601,309
Paddy Power Betfair Plc	56,133	3,128,655	6,009,437
Smurfit Kappa Comm Stock	77,000	1,753,320	1,792,533
Total Produce	4,153,657	2,210,925	8,608,802
<b>Israel</b>			
Bk Leumi Le Israel Ils1	396,677	1,292,311	1,634,676
Caesarstone Ltd	63,224	2,226,035	1,811,368
Check Pt Software Technologies	259,279	20,598,513	21,898,704
Cyber Ark Software Ltd Com Ils0 01	17,807	782,857	810,218
Elbit Systems Ltd Ils1	25,636	2,059,085	2,597,804
Kornit Digital Ltd	26,600	278,570	336,490
Mizrahi Tefahot Bank Ltd Ils0 01	61,438	894,311	899,544
Mobileye NV	495,790	26,818,071	18,899,515
Nice Ltd Ils1	10,831	666,176	739,018

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Israel</b>			
Nova Measuring Instruments	83,417	\$905,890	\$1,096,099
Orbotech Ltd Sh	316,366	5,229,547	10,569,788
Shufersal Ltd IIs0 10	304,875	934,622	1,139,920
Silicom Ltd	14,800	547,035	608,132
Taro Pharmaceutical Industries	2,040	289,948	214,751
Teva Pharma Ind IIs0 1	13,130	762,164	471,822
<b>Italy</b>			
Atlantia S P A	16,340	459,637	383,643
Azimut Hldg S P A	553,341	7,388,057	9,256,473
Banca Generali	74,810	1,871,218	1,788,006
Banca Ifis	53,176	1,120,704	1,458,272
Brembo Spa	46,854	1,720,868	2,841,607
Cerved Information	289,191	2,127,544	2,406,641
Diasorin Spa	22,061	1,041,935	1,308,872
Enel Spa	1,672,768	6,950,519	7,389,106
ENI Spa	1,829,415	35,931,443	29,850,531
Exor NV	196,700	8,350,500	8,502,093
Ferrari NV	9,230	396,992	538,364
Fiat Chrysler Automobiles NV	543,339	3,797,279	4,965,797
Ima(ind Macc Auto)	36,575	1,788,265	2,222,063
Interpump Group	272,604	4,149,976	4,471,077
Intesa Sanpaolo	1,725,513	4,215,989	4,415,283
Prada Spa	91,900	249,676	311,740
Prysmian Spa	478,054	11,503,297	12,303,149
Recordati	92,511	1,715,072	2,626,745
Sias	44,700	426,138	381,893
Snam	187,264	715,391	773,080
Technogym S P A	47,241	213,937	220,835
Telecom Italia Spa Di Risp	17,021,275	16,636,432	12,333,841
Tod's Spa	15,200	960,996	990,790
Unicredit Spa	228,347	522,247	658,481
<b>Japan</b>			
ABC Mart	13,600	770,609	771,912
Ain Holdings	700	39,696	46,453
Air Water	27,300	491,091	493,874
Aisan Industry Co	203,500	1,929,196	1,746,504
Aisin Seiki Co	65,300	2,810,711	2,838,522
Ajinomoto Co	83,100	2,002,778	1,677,176
Alps Electric Co	71,300	1,947,967	1,727,559
Amada Holdings Co Ltd	148,900	1,551,042	1,666,005

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Japan			
Anritsu Corp	168,800	\$963,588	\$911,767
Aozora Bank	138,440	456,861	490,211
Asahi Co Ltd	88,136	1,810,823	971,774
Asahi Glass Co	116,000	732,083	791,666
Asahi Group Holdings Ltd	7,100	247,558	224,624
Asahi Intecc Co Lt	17,300	837,401	702,323
Asahi Kasei Corp	492,000	4,354,266	4,300,544
Asics Corp	150,300	2,390,241	3,008,964
Astellas Pharma	186,500	2,012,298	2,595,985
Bandai Namco Holdings	9,400	275,711	259,913
BML	44,300	1,058,039	1,058,171
Bridgestone Corp	404,600	13,856,781	14,618,120
Brother Industries	49,600	854,947	896,870
Bunka Shutter Co	165,200	1,251,136	1,277,579
Canon	495,600	17,892,456	14,000,960
Capcom Co Ltd	55,900	1,036,928	1,318,001
Central Japan Rlwy	24,900	4,012,184	4,105,346
Chugoku Bank	44,400	615,322	638,772
Concordia Finl Group Lt	239,900	1,140,938	1,157,180
Credit Saison Co	50,300	921,978	895,727
Cyberagent	57,500	1,366,280	1,423,758
Dai Nippon Printng	500,000	6,435,972	4,951,344
Daibiru Corp	183,800	1,802,718	1,577,432
Daifuku Co Ltd	132,400	2,182,718	2,829,967
Daiichi Sankyo	478,600	8,694,367	9,813,280
Daiichikoshu Co	30,200	1,075,662	1,196,245
Daikin Industries	91,300	5,907,477	8,403,185
Daito Trust Const	21,380	2,730,952	3,222,535
Daiwa House Inds	178,800	4,416,109	4,899,428
Dena Co Ltd	2,300	31,838	50,364
Denso Corp	323,450	10,804,305	14,040,617
Dentsu	6,900	310,530	325,374
Descente Ltd	132,500	703,002	1,529,086
Don Quijote Holdings Co Ltd	47,800	896,814	1,772,495
Dowa Holdings Co Ltd	514,000	3,530,905	3,939,778
East Japan Railway Co	27,300	2,366,906	2,364,042
Fanuc Corp	40,500	7,341,070	6,880,503
Fuji Electric Holindgs Co Y50	410,000	1,981,919	2,130,235
Fuji Heavy Industries	229,800	7,595,827	9,402,029
Fuji Media Holdings	149,100	1,786,964	2,091,376
Fuji Oil Holdings	90,400	1,351,781	1,779,555
Fujifilm Holdings Corp	23,900	867,877	908,788

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Japan			
Fujitsu General	40,000	\$884,827	\$848,459
Fujitsu Y50	521,000	2,681,712	2,901,269
Glp J REIT REIT	1,882	2,080,533	2,171,880
Hachijuni Bank	117,200	634,961	681,284
Hakuhodo Dy Hldgs	32,100	382,769	396,313
Haseko Corporation	282,740	2,951,766	2,882,307
Hiday Hidaka Corp	64,656	1,021,601	1,546,068
Hitachi	2,017,400	10,280,245	10,931,511
Hitachi Cap Corp	86,000	1,916,853	2,121,336
Hitachi Chemical	156,600	3,557,383	3,924,566
Hitachi High Tech	25,500	978,952	1,030,844
Hitachi Metals	40,000	576,685	543,233
Honda Motor Co	832,200	26,987,416	24,366,297
Hoshizaki Corp	13,200	911,450	1,046,856
Hoya Corp	15,300	573,532	644,217
Ichigo	109,740	474,056	407,403
Idom	183,700	1,110,764	1,014,299
Inaba Denkisangyo	13,240	442,998	456,904
Inpex Corporation	394,200	3,934,956	3,957,716
Isuzu Motors	87,200	1,217,295	1,107,242
Itochu Corp	205,600	2,749,042	2,735,810
Japan Airlines Co	344,600	10,930,133	10,089,673
Japan Post Hold Co	584,700	7,856,237	7,314,076
Japan Tobacco	261,100	5,248,690	8,605,208
JFE Holdings	133,100	2,081,651	2,031,277
Jtekt Corporation	80,200	1,198,566	1,285,840
Jvc Kenwood Corporation	1,031,500	3,039,168	2,821,181
JX Holdings	168,500	717,512	714,682
Kajima Corp	37,000	254,364	256,638
Kakaku Com	70,100	1,305,933	1,162,373
Kaneka Corp	137,000	1,110,891	1,118,224
Kao Corp	82,000	2,425,839	3,895,589
Kawasaki Heavy Ind	96,000	308,485	302,071
Kddi Corp	420,434	10,934,673	10,668,105
Keyence Corp	13,200	7,220,895	9,076,521
Kobayashi Pharmaceuticals	71,500	1,895,342	3,065,118
Kobe Steel Ltd	83,700	918,697	801,585
Komatsu	99,200	2,305,558	2,251,743
Konica Minolta	77,000	633,619	766,468
Kose Corporation	15,400	1,430,574	1,282,068
Kuraray Co	44,700	660,115	672,982
KYB Corporation	245,000	901,934	1,191,023



Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Japan			
Kyowa Exeo Corp	170,800	\$1,708,485	\$2,463,117
Laox Co Ltd	128,700	955,958	790,065
Lion Corp	56,000	934,227	921,850
M3	102,200	1,658,751	2,580,520
Makita Corp	17,700	1,119,308	1,188,245
Mazda Motor Corp	120,400	2,548,074	1,973,720
Meiji Holdings Co	5,000	308,351	392,678
Meitec Corporation	134,200	3,558,233	5,148,926
Miraca Holdings	11,300	498,521	508,638
Misumi Group	129,300	2,435,271	2,132,921
Mitsubishi Chem HI	208,400	1,320,840	1,354,372
Mitsubishi Corp	66,100	1,469,883	1,411,146
Mitsubishi Elec Cp	858,000	10,633,210	11,987,062
Mitsubishi Estate Co Ltd	310,000	4,986,229	6,186,179
Mitsubishi Gas Chm	77,600	1,208,547	1,327,320
Mitsubishi Hvy Ind	231,000	969,541	1,054,834
Mitsubishi Materls	20,500	534,194	630,986
Mitsubishi Motor C	21,100	100,141	120,484
Mitsubishi Tanabe Pharma Corp	328,400	4,792,303	6,456,220
Mitsubishi Ufj Fin	2,783,600	19,585,580	17,188,226
Mitsui & Co Ltd	136,300	1,938,492	1,877,945
Mitsui Chemicals	278,000	1,289,406	1,251,340
Mitsui Mining & Sm	187,487	518,905	475,810
Mixi	11,000	445,837	402,709
Mizuho Financial Group	165,100	239,110	296,978
Ms& Ad Insurance Group Holdings	277,100	7,362,955	8,609,855
Nachi Fujikoshi Co	287,000	1,475,368	1,247,559
Nec Networks and System Integration Corporation	94,200	1,704,394	1,704,944
Nexon Co Ltd	7,600	103,993	110,382
Nhk Spring Co Ltd	50,700	459,283	484,244
Nichias Corp	72,000	685,999	696,326
Nidec Corporation	14,100	1,275,629	1,219,175
Nihon M& A Center I	84,400	1,708,679	2,351,781
Nihon Parkerizing	107,400	1,437,847	1,262,446
Nippon Electric Glass Co Ltd	50,000	250,413	270,931
Nippon Prologis REIT	420	901,412	860,274
Nippon Steel and Sumitomo Metal Corporation	88,200	1,827,303	1,971,427
Nippon Telegraph & Telephone Corp	462,688	12,441,088	19,485,776
Nissan Chemical In	123,800	2,131,180	4,144,888
Nissan Motor Co Ltd	1,270,800	11,916,319	12,807,694
Nitori Holdings	24,900	2,033,510	2,852,180
NS Solutions Corp	79,300	1,517,305	1,430,507

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
Japan			
NTT Docomo	249,700	\$4,950,775	\$5,701,128
Okamoto Industries	60,000	536,650	554,551
Oracle Corp Japan	45,600	2,637,287	2,302,774
Orix Corp	1,148,700	16,170,908	17,963,980
Otsuka Holdings Co Ltd	53,700	1,821,561	2,344,872
Park 24 Co Ltd	96,600	2,992,143	2,625,473
Pola Orbis Hldg In	36,900	3,040,975	3,052,986
Rakuten	380,500	3,414,442	3,736,981
Recruit Hldgs Co L	12,330	499,915	495,801
Relo Group	11,500	1,374,928	1,642,646
Ricoh Co Ltd	132,900	1,168,819	1,125,779
Rohm Co Ltd	28,300	1,452,064	1,632,949
Sapporo Holdings Ltd	171,200	3,781,792	4,418,159
Sbi Hldgs	51,900	656,621	661,682
Scsk Corp	32,100	884,079	1,125,640
Secom Co	158,600	8,157,377	11,623,550
Sega Sammy Hldgs I	50,400	758,346	751,452
Seiko Epson Corp	81,700	1,505,781	1,733,678
Seino Holdings	161,200	1,666,820	1,793,952
Seven & I Holdings	62,400	2,320,947	2,382,366
Shimamura Co	16,000	1,912,720	2,001,458
Shin Etsu Chemical	23,000	1,668,846	1,787,980
Shinko Plantech	196,400	1,829,484	1,429,619
Shionogi & Co Ltd	112,300	4,369,390	5,390,901
SMC Corp	10,000	2,441,723	2,392,507
Softbank Group Corp	84,280	5,428,523	5,610,959
Software	25,524	1,102,218	1,232,050
Sojitz Corporation	1,108,800	2,687,703	2,699,869
Sompo Holdings	68,660	2,201,284	2,331,149
Sony Corp	59,600	1,540,381	1,673,511
Sosei Group Corporation	600	90,316	69,190
Square Enix Holdings Co Ltd	39,900	519,095	1,027,989
Start Today Co Ltd	107,500	1,676,664	1,860,869
Sumitomo Chemical Co Ltd	362,000	1,784,047	1,725,657
Sumitomo Corp	52,400	612,215	617,964
Sumitomo Electric	276,400	3,796,117	3,996,644
Sumitomo Heavy Ind	371,600	1,694,886	2,399,064
Sumitomo Metal Mining Co Ltd	98,000	1,252,403	1,266,224
Sumitomo Mitsui Financial Group	226,200	8,585,281	8,649,651
Sumitomo Mitsui Trust Holdings	246,400	12,356,667	8,836,895
Sumitomo Rubber	379,800	5,268,384	6,043,716
Suruga Bank	160,100	3,458,021	3,581,265

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Japan</b>			
T& D Holdings	198,500	\$2,566,663	\$2,630,272
Taisei Corp	313,000	1,985,335	2,195,173
Taisho Holdin	34,500	2,302,819	2,869,207
Takeda Pharmaceutical Co	583,200	27,618,758	24,176,036
TDK Corp	12,300	665,561	847,876
Technopro Hldgs In	42,200	1,455,304	1,356,797
Teijin Ltd	13,000	223,842	264,046
Temp Holdings Co	173,700	2,322,074	2,700,031
Tis	100,300	2,319,240	2,149,869
Toho Co Ltd	5,400	155,663	153,016
Tohoku Elec Power	15,000	199,802	189,952
Tokio Marine Holdings	734,150	25,045,048	30,188,052
Tokyo Century Corporation	38,200	1,303,789	1,310,070
Tokyo Electron	21,600	1,955,352	2,045,458
Tokyu Const	179,700	1,544,278	1,451,343
Toray Inds	273,000	2,256,768	2,214,709
Toshiba Tec Corp	152,100	730,133	730,278
Towa Pharmaceutical Co Ltd	13,200	525,899	518,335
Toyo Seikan Group Holdings Ltd	19,700	353,436	368,546
Toyoda Gosei	42,400	970,090	993,883
Toyota Industries	9,050	465,317	432,190
Toyota Motor Corp	27,900	1,887,784	1,645,271
Tsugami Corp	179,000	938,690	1,029,785
Tsumura & Co	122,500	2,844,826	3,381,918
Tsuruha Holdings	36,400	2,912,857	3,464,140
UBE Industries	1,013,800	1,709,620	2,129,558
Ushio	88,100	1,003,091	1,126,224
Yamaguchi Financia	34,000	328,959	371,089
Yamaha Motor Co	320,100	5,768,844	7,064,238
Yamato Kogyo Co	15,900	421,757	446,457
Yamazaki Baking	76,900	1,447,405	1,488,749
Zenkoku Hosho Co L	67,000	2,208,208	2,157,028
<b>Kazakhstan</b>			
Kazmunaigas Explor Gdr Each Repr 1/ 6	88,970	1,688,555	684,179
<b>Korea, Republic Of</b>			
Bgf Retail Co Ltd	4,877	441,720	330,302
Bnk Financial Group	238,699	3,307,660	1,715,439
DGB Financial Grou	356,588	4,127,423	2,884,472
Dongbu Insurance	7,714	451,820	399,176
E Mart Co Ltd	3,520	692,234	533,333

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Korea, Republic Of</b>			
Hana Financial Grp	353,457	\$9,094,170	\$9,145,166
Hanwha Chemical Corp	77,285	1,642,137	1,580,510
Hyundai Home Shopping Network Corp	1,022	137,946	94,348
Hyundai Marine& Fir	46,800	1,258,455	1,220,566
Hyundai Mipo Dock	12,153	1,277,543	676,173
Hyundai Mobis	93,226	21,888,796	20,377,268
Hyundai Motor Co	20,957	2,619,052	2,533,302
Hyundai Motor Co 2nd Prf	4,815	471,688	396,267
Hyundai Steel Co	12,933	635,146	610,350
Kangwon Land	40,340	1,527,002	1,194,035
KB Financial Group	57,169	2,032,353	2,025,860
Kiwoom Securities	13,647	763,664	813,532
Korea Elec Power	75,534	3,569,086	2,754,821
Korea Investment Holdings	53,514	1,931,459	1,856,463
LG Chemical	7,984	2,138,393	1,725,306
LG Corp	14,681	833,641	729,309
LG Display	42,382	446,684	544,609
LG Display Co Ltd	75,245	1,852,009	1,959,311
LG Electronics	28,839	1,365,399	1,232,069
Lotte Chemical Co	5,952	1,696,712	1,818,420
Posco	48,869	12,434,635	10,418,751
S 1 Corporation	12,544	1,216,893	910,837
Samsung Card	5,876	229,042	193,142
Samsung Electronic	21,484	26,757,623	32,053,459
Samsung Electronic Gdr Rep 1/ 2 Pfd Unitary	2,283	922,809	1,353,819
Shinhan Fin Group	17,257	670,381	646,530
SK Hynix	238,677	8,221,266	8,833,302
SK Innovation Co Ltd	30,946	3,225,026	3,753,592
SK Networks Co Ltd	83,668	497,809	479,370
SK Telecom	19,325	3,960,852	3,584,037
Woori Bank	24,644	199,785	260,152
<b>Malaysia</b>			
Ambb Holdings Bhd Myr1	2,317,400	4,559,295	2,226,481
Bimb Hldgs Berhad Myr1	291,500	305,523	274,215
Genting Malaysia B Myr0 10	2,134,500	2,686,749	2,179,226
Public Bk Bhd Myr1	59,400	245,331	261,116
Tenaga Nasionl Bhd Myr1	626,700	2,403,523	1,941,848
<b>Mexico</b>			
Arca Continental Sab De Cv	525,926	3,626,916	2,758,868
Deutsche Bank Mex Cbfi (fibra Uno Administr)	2,252,000	5,819,784	3,471,763

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Mexico</b>			
Fomento Econ Mexic Units (rep 1'b'& 4'd'shs)	688,873	\$3,133,026	\$5,272,170
Genera Sab De Cv	1,562,200	3,085,015	2,531,186
Gpo Aero Cent Nort	242,400	1,095,868	1,051,657
Gpo Aero Pacifico	139,734	1,212,973	1,156,316
Gpo Mexico SA	379,909	883,431	1,040,617
Gruma S A B De C V	35,710	448,619	456,049
Grupo Aeroportuario	11,233	1,563,012	1,616,316
Grupo Bimbo Sab De Cv	164,420	431,767	375,186
Grupo Financiero Banorte	1,381,200	7,199,994	6,858,567
Industrias Penoles	27,456	577,633	514,509
Kimberly Clark De Mexico S A B De C V	717,900	1,711,208	1,301,186
Ohl Mex Sab De Cv	239,440	530,523	236,982
Promotora Y Operad	23,000	249,871	146,977
Promotora Y Operadora De Infracom	22,600	248,861	189,760
<b>Netherlands</b>			
Aalberts Inds	108,900	2,222,343	3,540,055
ABN Amro Group NV Dr Each Rep Shs	20,530	366,603	455,817
Accell Group	72,015	1,297,832	1,664,236
Aegon NV	1,982,211	15,975,726	10,930,373
Aercap Holdings N V	44,557	1,744,656	1,854,017
Akzo Nobel NV	57,845	4,045,783	3,623,503
Altice N V	47,769	799,415	948,737
Arcadis NV	141,622	3,238,221	1,991,179
Asml Holding NV	18,234	1,995,865	2,051,126
Asr Nederland NV	84,900	1,779,684	2,023,791
Beter Bed	49,200	1,037,291	877,004
Heineken Holding	6,340	439,816	442,286
Kon Ahold	809,100	10,583,119	17,093,566
Koninklijke Dsm NV	16,101	1,145,291	967,325
Koninklijke Philip	158,557	4,576,981	4,849,902
NN Group N V	63,838	1,926,400	2,167,790
NXP Semiconductors N V	165,727	12,285,454	16,242,903
Randstad Hldgs NV	35,865	1,958,663	1,949,308
Refresco Group N V	176,517	2,848,626	2,686,596
Relx NV	128,326	2,188,069	2,164,276
Wolters Kluwer	302,163	8,082,859	10,969,875
<b>New Zealand</b>			
Ryman Healthcare	46,722	318,943	264,218
Spark New Zealand Ltd	404,515	1,059,706	961,853

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Norway</b>			
Bakkafrost P/ F	12,620	\$275,526	\$502,589
Dnb Asa Nok10	824,394	9,465,970	12,297,384
Gjensidige Forsikr Nok2	89,039	1,596,737	1,417,143
Grieg Seafood Nok4	287,100	1,818,003	2,725,010
Marine Harvest Asa Nok7 50	131,545	2,126,499	2,379,446
Norsk Hydro Asa Nok1 098	1,509,714	11,224,197	7,243,653
Orkla Asa Nok1 25	180,509	1,413,008	1,639,904
Statoil Asa	55,192	906,352	1,015,650
Statoil Asa	470,126	10,179,460	8,575,098
Subsea 7 SA	624,287	7,278,205	7,927,155
Telenor Asa	66,585	1,510,490	997,882
Tomra Systems Asa Nok1	184,650	1,715,159	1,941,381
<b>Peru</b>			
Credicorp Ltd	29,759	3,304,778	4,697,756
<b>Philippines</b>			
Alliance Global GP Php1	2,265,000	1,305,365	582,282
Manila Water Co Php1	477,300	321,012	278,435
Metropolitan Bank Php20	1,140,526	1,644,014	1,665,621
Vista Land & Lifes Php1	9,257,000	951,080	921,743
<b>Poland</b>			
CCC SA Pln0 10	32,950	1,480,390	1,606,730
Kghm Polska Miedz Pln10 00	72,300	1,533,867	1,601,778
Pol Gorn Naft I Ga Pln1 00	962,700	1,835,368	1,298,422
Powszechny Zaklad Ubezpiecze	12,929	98,969	102,861
<b>Portugal</b>			
Galp Energia Sgps	94,472	1,213,265	1,413,953
Jeronimo Martins	286,929	4,418,805	4,460,889
<b>Qatar</b>			
Qatar National Bk Qar10	60,570	2,677,655	2,709,632
<b>Russian Federation</b>			
Gdr Mail Ru Group Ltd	7,784	145,506	142,447
Gdr Sponsored Gdr	25,109	190,131	190,610
Lukoil Pjsc	40,853	1,107,886	2,308,213
Mail Ru Group Ltd Sponsored Gdr Reg S	5,242	89,114	96,191
Rosneft Oil Co Gdr Each Repr 1	343,604	1,277,353	2,233,426
Severstal Pjsc Gdr Each Repr 1	68,628	692,736	1,043,146
Surgutneftegaz Rub1 Prf(usd)	5,860,150	3,227,411	3,078,694

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Singapore</b>			
China Aviation Oil	2,241,900	\$2,557,494	\$2,172,534
Dbz Group Hldgs	700,455	10,031,965	8,407,205
Hyflux	302,000	284,254	107,656
IGG	2,213,000	1,708,046	1,489,957
Japfa Ltd	2,799,000	1,831,099	1,753,371
Sats Ltd	494,000	1,368,745	1,658,407
Sembcorp Marine	241,300	226,831	230,494
Singapore Telecommunications	3,468,100	9,212,821	8,762,072
Uob Kay Hian Holdi	2,827,866	3,568,015	2,485,907
Utd Industrial Crp	2,334,700	2,334,174	4,476,444
Utd O/ S Bank	797,917	11,612,612	11,267,050
Yangzijiang Shipbu	473,100	318,395	266,890
Yanlord Land Group	2,491,800	1,701,682	2,276,719
<b>South Africa</b>			
Anglogold Ashanti Limited Zar0 25	71,016	958,896	792,367
AVI Ltd Zar0 05	622,396	3,729,052	4,158,106
Bid Corp Ltd	56,253	900,712	1,008,440
Bidvest Group Zar0 05	170,659	1,535,816	2,261,934
Famous Brands Ltd Zar0 01	63,600	617,130	727,900
Firststrand Ltd Zar0 01	57,000	249,857	221,623
Gold Fields Ltd Zar0 50	134,510	521,649	428,760
Growthpoint Props	876,537	1,745,358	1,659,491
Impala Platinum Zar0 025	227,821	864,274	712,034
Mondi Ltd	105,418	1,965,765	2,158,390
Mr Price Group	63,476	747,775	740,592
Mtn Group Ltd Zar0 0001	236,670	2,883,565	2,183,594
Nampak Zar0 05	313,711	1,051,257	425,775
Nedbank Group Ltd Zar1	26,220	567,945	456,583
Psg Group Ltd Zar0 01	121,800	1,801,935	1,946,751
Resilient REIT Ltd	60,000	526,825	501,982
Rmb Hldgs Zar0 01	443,265	2,106,016	2,152,307
Sanlam Zar0 01	1,055,821	5,191,892	4,856,391
Sappi Zar1	72,106	315,607	474,291
Sasol Npv	175,683	5,800,565	5,124,676
Spar Group Limited Zar	89,100	1,257,897	1,293,856
Tsogo Sun Holdings Zar0 02	925,600	1,841,674	1,868,121
Woolworths Hldgs	531,928	3,036,403	2,762,525
<b>Spain</b>			
Abertis Infraestr	412,730	6,298,632	5,787,672
Aena SA	36,073	5,033,440	4,932,923
Amadeus It Group	500,934	14,175,670	22,809,306

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Spain</b>			
Atresmedia Corp	98,367	\$1,154,601	\$1,077,989
Banco Santander	45,547	329,534	238,234
Bankinter SA	464,925	3,122,833	3,609,194
Constr Y Aux Ferro	38,530	2,076,472	1,556,493
Gas Natural Sdg	114,571	2,187,815	2,164,312
Grifols SA	251,820	2,256,031	5,014,663
Iberdrola SA	1,831,485	8,228,218	12,042,584
Inditex (ind De Diseno Textil Sa)	134,116	4,538,703	4,587,510
Logista Holdings	97,022	2,175,832	2,251,347
Prosegur Seguridad	125,937	902,152	789,022
Red Electrica Corp	67,099	1,109,229	1,268,600
Repsol SA	729,907	12,706,314	10,331,647
Repsol SA	712,762	-	264,629
Tecnicas Reunidas	32,977	1,038,069	1,355,300
Telefonica SA	1,182,423	14,818,818	10,999,957
<b>Sweden</b>			
Alfa Laval Ab	6	95	100
Assa Abloy	197,461	3,300,307	3,675,523
Atlas Copco Ab	57,040	1,650,187	1,742,355
Atlas Copco Ab	38,980	956,206	1,066,687
Bilia Ab	46,442	1,098,368	1,070,999
Billerudkorsnas Ab	150,917	2,674,466	2,541,697
Boliden Ab	340,502	6,929,529	8,916,785
Bulten Ab	90,549	762,790	887,090
Castellum Ab	136,600	1,764,201	1,878,051
Cloetta Fazer	304,510	1,024,540	962,006
Duni Ab	90,240	764,520	1,241,662
Electrolux Ab	89,657	2,114,392	2,233,382
Ericsson	1,588,222	13,551,953	9,353,178
Fabege Ab	51,592	857,273	845,612
Getinge Ab	433,386	10,140,324	6,969,783
Granges Ab	146,673	1,359,323	1,388,490
Hexagon Ab	31,573	1,281,619	1,131,256
Hexpol	94,220	355,844	874,827
Hufvudstaden Ab	83,273	1,385,137	1,319,044
Husqvarna Ab	202,136	1,539,684	1,576,441
Industrivarden Ab	50,834	930,894	1,008,331
Indutrade Ab	92,616	1,887,928	1,865,655
Intrum Justitia NV	127,161	3,722,926	4,302,808
Investor Ab	233,474	8,145,015	8,750,842
Investor Ab	19,719	657,531	731,057



Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Sweden</b>			
Kinnevik Ab	45,855	\$1,107,762	\$1,101,881
Loomis Ab	45,629	1,380,472	1,361,647
Millicom International Cellular SA Shs Swedish Depository Receipt	21,584	1,073,386	924,934
Netent Ab	262,136	2,113,212	2,028,505
Saab Ab	51,200	1,824,028	1,919,028
Sandvik Ab	142,257	1,396,316	1,764,785
Securitas	54,093	870,311	853,856
Skand Enskilda Bkn	51,020	680,561	536,618
SKF Ab	235,517	4,356,290	4,345,007
Svenska Cellulosa	49,387	1,389,621	1,398,771
Svenska Handelsbanken	34,100	463,491	475,206
Swedbank AG Sek20	473,705	10,483,516	11,487,265
Swedish Match	89,108	2,992,726	2,842,558
Telia Company Ab	2,769,732	15,942,582	11,192,222
Tethys Oil Ab	141,771	1,053,683	1,228,944
Thule Group Ab	270,606	3,643,795	4,244,695
Volvo Ab	142,000	1,773,240	1,675,627
Volvo Ab	66,635	717,212	780,438
<b>Switzerland</b>			
ABB Ltd	882,291	15,136,856	18,646,737
Actelion Ltd	47,009	6,149,086	10,198,735
Adecco Group AG	32,423	2,124,067	2,126,229
Autoneum Hldg AG	20,975	4,672,083	5,515,392
Basilea Pharmaceut	10,530	788,787	757,360
Bobst Group AG	37,588	1,911,393	2,618,419
Bucher Industries	12,390	2,841,584	3,056,814
Cembra Money Bank	37,729	2,560,287	2,754,456
Credit Suisse AG	682,231	14,107,767	9,807,050
Dormakaba Holding	1,769	1,222,670	1,317,590
Dufry AG	1,107	140,126	138,327
Galenica AG	3,205	4,165,838	3,623,304
Geberit AG	4,999	2,012,130	2,007,765
Givaudan SA	3,164	4,412,768	5,809,046
Kuehne& Nagel Intl	2,039	283,349	270,034
Lafargeholcim Ltd	28,558	1,529,155	1,507,489
Lindt & Spruengli	1,713	5,192,777	8,890,712
Logitech International SA	90,707	715,221	2,246,812
Logitech Intl	35,914	557,865	897,541
Lonza Group AG	49,549	6,619,564	8,594,961
Nestle SA	280,769	18,673,905	20,180,229
Novartis AG	194,369	11,648,654	14,171,046

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Switzerland</b>			
Partners Group Hlg	12,267	\$2,887,887	\$5,760,246
Richemont(cie Fin) Dep Rcpt Each 1 Rep 1/ 10(ne	118,269	765,827	784,770
Roche Hldgs AG	34,073	8,632,486	7,978,919
Roche Hldgs AG Genusscheine	88,134	14,875,697	20,170,186
Schindler Hldg AG	10,268	1,435,511	1,797,291
Sika AG	94	365,953	452,450
Straumann Hldg	3,093	981,773	1,209,689
Swatch Group	41,282	14,583,063	12,863,688
Swatch Group	16,214	1,081,469	993,085
Swiss Life Holdings AG	2,700	643,843	765,622
Swiss RE AG	45,772	2,243,588	4,345,942
Syngenta AG	35,348	11,487,188	13,998,691
Temenos Group AG	7,800	437,192	544,124
Transocean Ltd	328,890	5,681,092	4,847,839
UBS Group	653,131	9,942,356	10,249,854
Zurich Insurance Group AG	48,846	9,015,740	13,476,084
<b>Taiwan</b>			
Advanced Semicondt Twd10	7,843,171	7,359,143	8,042,968
Advantech Co Ltd Twd10	131,000	906,675	1,034,457
Asia Cement Corp Twd10	361,000	327,868	295,149
Asustek Computer Twd10	295,000	2,841,331	2,425,610
Au Optronics Corp Twd10	1,644,000	633,182	601,918
Casetek Holdings Twd10	77,000	272,391	205,228
Chang Hwa Commerc Twd10	570,598	289,690	303,632
Cheng Shin Rubber Twd10	103,000	217,441	194,309
Chicony Electroni Twd10	929,617	2,299,465	2,163,309
China Life Ins Twd10	935,000	940,123	929,807
Compal Electronic Twd10	1,111,000	670,619	636,009
Ctbc Financial Holding Co	710,889	459,825	389,314
E Sun Finl Hldgs Twd10	2,961,637	1,692,076	1,686,247
Farglory Land Deve Twd10	249,000	335,475	285,474
Formosa Petrochemi Twd10	277,000	675,831	962,611
Formosa Plastic Twd10	156,000	451,651	431,760
Foxconn Tech Co Twd10	291,890	699,508	772,541
Giant Mfg Co Twd10	290,000	1,178,900	1,646,654
Highwealth Constru Twd10	158,400	192,127	223,133
Hon Hai Precision Twd10	4,172,300	9,636,710	10,900,359
Inventec Corp Twd10	894,000	630,498	613,032
Largan Precision C Twd10	3,970	271,546	466,856
Mediatek Twd10	304,000	3,672,447	2,042,136
Mega Financial Hd Twd10	3,664,627	3,060,576	2,615,235
Novatek Microelectronics Corp Twd10	205,000	747,941	677,418

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Taiwan</b>			
Pchome Online Twd10	123,000	\$1,466,094	\$1,080,052
Pegatron Corp Twd10	238,000	540,825	568,618
Powertech Technolo Twd10	911,000	2,278,546	2,459,183
Quanta Computer Twd10	205,000	425,372	383,552
Ruentex Industries Twd10	148,000	243,816	246,598
Simplo Technology Twd10	77,000	269,947	221,952
Synnex Tech Intl Twd10	223,650	254,655	225,531
Taiwan Business Bk Twd10	1,108,318	305,475	280,269
Taiwan Cement Twd10	267,000	294,647	291,199
Taiwan Fertilizer Twd10	204,000	334,165	254,138
Taiwan Mobile Co Twd10	832,000	2,747,798	2,684,787
Taiwan Semicon Man Twd10	2,443,000	10,359,901	13,757,935
Tripod Technology Twd10	1,250,000	2,868,477	2,823,544
Uni President Ent Twd10	2,000,000	3,327,205	3,313,786
Vanguard Intl Semi Twd10	285,000	469,024	496,975
Wistron Corp Twd10	336,781	192,324	260,718
Wpg Holdings Twd10	1,197,000	1,419,185	1,411,338
Zhen Ding Technolo Twd10	175,000	363,526	346,427
<b>Thailand</b>			
Airports Of Thaila Thb10(alien Mkt)	218,540	2,104,688	2,428,866
Bangkok Bank Thb10(alien Mkt)	79,500	395,822	358,533
Bangkok Bank Thb10(local)	181,800	889,138	809,737
Bangkok Life Assur Thb1 (local)	1,449,000	1,879,563	2,144,539
Banpu Public Company Limited Thb1(alien Mkt)	678,450	378,456	363,755
Bec World Thb1(alien Mkt)	307,500	333,649	142,542
Home Product Cente Thb1(alien Mkt)	4,776,400	1,109,748	1,360,475
Kasikornbank Pcl Thb10 (nvdr)	406,300	2,230,993	2,013,886
Kasikornbank Plc Thb10 (alien Mkt)	121,300	652,505	601,241
Krung Thai Bk Pub Thb5 15 (post Recon	536,700	264,117	265,274
Lpn Development Thb1(alien Mkt)	2,456,200	936,901	829,925
Prukha Hldgs Public Company Ltd Thb1(foreign)	306,100	218,397	192,325
Ptt Explortn & Prd Thb1(foreign)	548,600	1,613,592	1,474,505
Ptt Global Chemical Public Co Ltd Thb10(alien Mkt)	992,700	1,630,890	1,746,418
Ptt Public Company Thb10(alien Mkt)	185,900	1,821,794	1,931,132
Thai Beverage Plc Thb1	244,000	130,189	143,559
Thai Oil Pcl Thb10(alien Mkt)	866,500	1,592,029	1,748,220
Tisco Financial Gr Thb10(alien Mkt)	179,000	278,216	301,162
Tisco Finl Group Nvdr	607,500	929,128	1,022,099
<b>Turkey</b>			
Akbank Try1	3,080,637	10,890,343	6,848,585
Arcelik Try1	171,048	1,100,524	1,030,878

## EQUITIES

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>Turkey</b>			
Emlak Konut Gayrim Try1 (b Shares)	1,821,700	\$1,790,458	\$1,548,466
Eregli Demir Celik Try1 (b Shares)	167,487	167,045	244,736
Haci Omer Sabanci Try1	115,770	382,963	301,142
Soda Sanayii Try1	294,360	332,575	442,678
Turk Telekomunikas Try1 (d Shares)	714,232	2,490,220	1,072,079
Turkcell Iletisim Try1	391,370	2,154,675	1,084,790
Turkiye Garanti Bk Try1	1,594,634	4,527,903	3,454,375
Turkiye Halk Banka Try1	388,886	1,144,862	1,032,578
Turkiye Is Bankasi Try1 (c Shares)	1,396,975	2,238,675	2,057,178
Turkiye Sinai Kalk Try1	2,268,958	1,353,973	909,492
Turkiye Vakiflar Try1 (d Shares)	1,427,797	1,936,041	1,765,669
Yapi Kredi Bankasi Try1	1,300,568	1,787,859	1,268,180
<b>United Arab Emirates</b>			
Dubai Islamic Bk Aed1	1,415,845	2,286,687	2,147,147
Emaar Malls Pjsc	3,108,611	2,531,602	2,217,474
<b>United Kingdom</b>			
3I Group	819,652	6,749,244	7,130,133
Abcam	272,882	2,232,375	2,586,221
Admiral Group	18,740	475,674	423,062
Aggreko	51,234	721,225	581,161
Ashtead Group	151,340	2,474,674	2,954,652
Assocd Brit Foods	6,940	298,393	235,395
Astrazeneca	3,017	190,513	165,428
Auto Trader Group Plc	77,360	372,931	390,963
Aviva Ord	351,000	1,811,376	2,109,581
Babcock Intl Group	103,209	1,390,126	1,215,363
BAE Systems	1,528,078	9,140,388	11,168,522
Barclays Plc	6,044,375	20,560,874	16,688,881
Beazley Plc (uk)	523,841	2,405,985	2,508,226
Bellway	71,739	1,717,623	2,194,833
Berendsen Plc	215,675	2,795,044	2,319,872
BHP Billiton Plc	624,965	9,294,053	10,089,289
Big Yellow Group (placing)	121,489	1,375,064	1,029,058
Bovis Homes Group	54,870	357,372	555,961
BP Ord	4,830,030	33,217,344	30,414,081
British American Tobacco	128,813	7,690,071	7,355,939
BT Group	1,960,490	12,821,315	8,888,077
Bunzl Plc	120,424	2,485,563	3,138,232
Burford Capital Lt	338,700	1,838,215	2,395,996
Carnival Plc	11,206	531,518	571,176

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
United Kingdom			
Centrica	33,607	\$116,097	\$97,214
Cineworld Group	108,294	843,244	756,046
Close Bros Group	38,829	690,456	693,297
Coca Cola Hbc AG	142,548	3,065,464	3,117,668
Compass Group Plc	541,453	8,774,507	10,042,386
Croda Intl	22,726	1,026,300	897,481
DCC Ord	118,588	3,478,869	8,850,609
Dechra Pharma	55,223	668,467	917,778
Devro Ord	226,250	1,010,489	530,476
DFS Furniture Plc	399,930	1,851,166	1,121,774
Diageo	738,070	14,649,866	19,243,119
Direct Line Insurance Plc	151,148	558,473	689,914
Domino's Pizza Group Plc	460,959	1,941,935	2,055,059
Elementis	401,237	1,342,736	1,375,317
Experian	205,042	3,773,595	3,987,889
Fidessa Group	34,918	1,313,659	987,622
Foxtons Group Plc	597,519	2,298,559	753,091
G4s Plc	2,465,803	9,950,361	7,160,143
GKN Ord	231,511	996,132	948,883
Glaxosmithkline	1,764,688	40,370,458	34,059,982
Glencore Plc	1,675,315	3,710,172	5,741,430
Greencore Group	926,536	3,172,497	2,822,115
Greggs	185,100	1,560,330	2,218,572
Gw Pharmaceuticals	181,725	1,382,564	1,650,431
Halma Ord	198,259	2,028,393	2,198,684
Hays Plc	754,617	1,400,969	1,391,204
Hiscox	118,861	1,363,272	1,493,674
Howden Joinery Gr	110,989	788,175	526,357
HSBC Hldgs	2,357,319	23,552,362	19,134,322
IG Group Hldgs	286,897	3,397,806	1,751,606
Imi Ord	61,242	737,045	787,006
Immunodiagnostic S	69,592	636,086	180,582
Imperial Brands Plc	291,210	14,480,966	12,747,106
Inchcape	191,331	2,288,061	1,659,655
Informa Plc (gb)	503,652	4,206,720	4,231,895
Intercontl Hotels	10,913	434,640	490,571
Intermed Cap Grp	307,936	2,898,656	2,663,508
Intertek Group	44,121	1,847,861	1,897,775
ITV Ord	3,759,583	13,117,210	9,588,371
Johnson Matthey	128,305	5,244,088	5,044,745
Jupiter Fund Mgt	423,814	2,876,965	2,323,070
Kingfisher	2,709,299	12,077,486	11,727,151

Asset Description	Shares	Cost Value	Market Value
EQUITIES			
International Securities			
United Kingdom			
Laird Plc	488,500	\$1,408,968	\$923,531
Land Securities GP	105,300	1,742,260	1,387,015
Lloyds Banking GP	14,305,755	14,081,064	11,049,833
Man Group Plc	3,969,411	9,673,793	5,802,381
Marks & Spencer GP	2,272,479	12,317,611	9,827,960
Meggitt	31,563	173,370	178,858
Micro Focus International Plc	172,597	3,136,009	4,647,142
Mondi Plc	80,050	1,584,547	1,647,904
Moneysupermarket C	177,978	832,173	646,780
National Grid	909,693	10,865,473	10,696,575
Oxford Instruments	103,408	1,600,718	935,321
Paypoint	67,349	1,184,549	837,191
Persimmon	113,089	2,682,318	2,481,754
Petrofac	117,280	1,350,050	1,259,329
Playtech Plc	334,047	3,615,138	3,409,440
Provident Financial Group	52,879	1,842,236	1,861,535
Prudential	141,709	1,877,160	2,849,797
Reckitt Benck Grp	37,928	3,627,549	3,227,174
Relx Plc	744,952	7,118,649	13,338,043
Renishaw	25,408	865,248	793,676
Rentokil Initial	1,672,744	4,333,052	4,592,710
Rolls Royce Hldgs	207,313	2,069,967	1,711,191
Rolls Royce Hldgs C Shs Entitlement (jan2017	9,536,398	-	11,784
Royal Dutch Shell 'a'shs	76,150	2,369,970	2,110,075
Royal Dutch Shell 'a'shs	1,350,890	40,496,651	37,024,758
Royal Dutch Shell 'b'ord	7,776	245,109	226,182
RSA Insurance Grp	43,799	344,527	317,145
Sage Group	423,389	3,729,025	3,426,702
Sainsbury(j)	3,145,233	14,818,863	9,688,813
Schroders Non	84,100	2,229,276	2,325,688
Shire Plc	450,032	17,788,205	26,046,881
Sig Ord	556,870	1,712,297	710,115
Sky Plc	24,271	270,626	297,205
Spirax Sarco Engineering	50,612	2,520,334	2,616,620
Ssp Group Plc	454,074	2,119,066	2,172,488
Stallergenes Greer	8,266	630,376	269,404
Standard Chartered Plc Shs	30,012	263,750	246,092
Tate & Lyle	51,842	468,240	453,214
Ted Baker	36,252	1,123,736	1,260,525
Tesco Ord	9,714,641	38,200,695	24,830,058
UBM Plc	740,037	6,093,340	6,689,031
Ultra Electronic Holdings	96,880	2,377,735	2,323,567

Asset Description	Shares	Cost Value	Market Value
<b>EQUITIES</b>			
<b>International Securities</b>			
<b>United Kingdom</b>			
Unilever Plc	375,705	\$13,769,322	\$15,285,097
Vectura Group	1,507,135	2,803,419	2,553,201
Victrex	84,082	2,001,519	2,006,230
Vitec Group Plc	41,501	399,647	332,555
Weir Group	43,957	889,591	1,026,562
Wh Smiths Plc -	55,653	1,338,272	1,071,400
Whitbread	2,132	99,476	99,475
Wm Morrison Supermarkets	6,233,491	21,398,312	17,769,466
Wolseley	165,162	9,491,881	10,126,569
Wood Group (john)	194,188	2,016,184	2,101,948
Worldpay Grp Plc	203,757	800,129	679,534
WPP Plc	477,813	10,626,302	10,721,838
<b>Total International Equities</b>	<b>701,099,429</b>	<b>\$3,623,750,602</b>	<b>\$3,781,377,558</b>
<b>International Funds</b>			
Emerging Markets Fund Of The Genesis Group Trust Employee - Genesis(spoke)	759,246	\$295,274,978	\$608,682,465
Mfb Nt Collective Eafe Index Fund - Lending	4,325,659	1,361,510,940	1,982,765,302
Mfc Ishares MSCI	70,369	3,633,490	3,684,521
Mfc Ishares MSCI Brazil Capped Etf	81,735	2,707,164	2,725,045
Mfc Ishares MSCI Chile Capped Etf	84,983	3,283,988	3,180,064
Mfc Ishares MSCI China Etf	132,591	6,302,298	5,798,204
Mfc Ishares MSCI Indonesia Etf	17,748	442,606	428,259
Mfc Ishares MSCI Mex Capped Etf	15,383	708,834	676,391
Mfc Ishares MSCI Poland Capped Etf	193,595	3,520,575	3,507,787
Mfc Ishares MSCI S Korea Capped Etf	84,140	4,603,894	4,477,931
Mfc Ishares MSCI Taiwan Capped Etf	143,151	4,270,989	4,204,345
Mfc Ishares MSCI Thailand Capped Etf	41,814	3,067,091	3,014,371
Mfc Ishares MSCI Turkey Etf	38,129	1,229,429	1,238,049
Mfc Ishares Tr MSCI Eafe Etf	385,613	22,250,043	22,261,438
Mfc Ishares Tr MSCI Eafe Small Cap Etf	54,600	2,779,364	2,721,264
Mfc Kraneshares Tr Csi China Internet Etf	44,797	1,567,886	1,555,800
Mfc Wisdomtree Tr India Earnings Fd	15,553	312,786	314,171
<b>Total Int'l Stock Funds</b>	<b>6,489,106</b>	<b>\$1,717,466,355</b>	<b>\$2,651,235,407</b>
<b>Total International</b>	<b>707,588,535</b>	<b>\$5,341,216,957</b>	<b>\$6,432,612,965</b>
<b>Total Equities</b>	<b>991,172,095</b>	<b>\$15,322,376,139</b>	<b>\$22,224,091,718</b>

## SHORT TERM INVESTMENTS

Asset Description	Cost Value	Market Value
<b>SHORT TERM INVESTMENTS</b>		
<b>Commercial Paper</b>		
Anz New Zealand Intl Ltd Disc Coml Paper4/ 2 Yrs 1& 2 Cpn 08 07 2017	\$1,291,993	\$1,299,857
Bank Nova Scotia Cpn 08 28 2017	2,507,892	2,522,136
BPCE Disc Coml Paper 4/ 2 Yrs 1& 2 Cpn 08 14 2017	1,517,299	1,527,308
BPCE Disc Coml Paper 4/ 2 Yrs 1& 2 Cpn 09 20 2017	4,242,204	4,267,394
Mitsubishi Ufj Tr & Corp N Y Brh Disc Coml Paper 4/ 2 Yrs 1& 2 Cpn 06 06 2017	1,236,835	1,243,729
Mizuho Bk Ltd New York Cpn 08 16 2017	1,450,045	1,457,199
Pepsico Disc Coml Paper 4/ 2 Yrs 1& 2 01 13 2017	3,498,320	3,499,349
Societe Generale 4/ A2 Disc Coml Paper Yrs 1& 2 Cpn 08 10 2017	1,507,203	1,518,096
Standard Chartered Bk US Cpn 08 03 2017	1,713,900	1,725,217
Sumitomo Mitsui Tr Bk Ltd Ny Brh Disc Coml Paper 4/ 2 Yrs 1& 2 Cpn 07 21 2017	2,618,492	2,646,817
Toronto Dominion Hldgs USA Disc Compaper 4/ 2 Yrs 1& 2 Cpn 08 09 2017	1,339,261	1,345,837
<b>Total Commercial Paper</b>	<b>\$22,923,444</b>	<b>\$23,052,939</b>
<b>CASH</b>		
Northern Trust London	\$9,228,814	\$9,228,814
Northern Trust Custom Cash Fund	619,904,636	619,904,636
<b>Total Cash</b>	<b>\$629,133,450</b>	<b>\$629,133,450</b>
<b>Bank Deposits</b>		
Bank Tokyo Mitsubishi Ufj Ltd N Y Brh Ininstl Dtd 08 17 2016	\$1,530,000	\$1,532,295
Bank Tokyo Mitsubishi Ufj Ltd N Y Brh Ininstl Dtd 08 18 2016	2,330,000	2,333,728
BNP Paribas N Y Brh Instl Ctf Dep Progradtd 08 18 2016	2,310,000	2,312,934
Credit Industriel Et Coml Instl Ctf Dep Dtd 08 19 2016	2,335,000	2,340,441
Credit Suisse Group AG N Y Brh Ctf Dep Dtd 08 29 2016 Var Rt	2,675,000	2,678,852
Credit Suisse Group AG N Y Brh Instl Ctf Dep 08 17 2016 Var Rt	3,690,000	3,695,535
Mizuho Bank Instl Ctf Dep 623 Dtd 08 29 2016 Var Rt	1,665,000	1,668,463
Natixis N Y Brh Instl Ctf Dep Dtd 09 19 2016	2,250,000	2,253,782
Norinchukin Bk New York Brh Ctf Dep 09 23 2016	2,920,000	2,923,635
Norinchukin Bk New York Ctf Dep 08 08 2016	2,480,000	2,482,367
Rabobank Nederland Ny Brh Instl Ctf Dep 691 Dtd 08 19 2016 Var Rt	2,325,000	2,328,208
Skandinaviska Enskilda Banken Ctf Dep 08 22 2016 Var 08 17 2017	3,850,000	3,856,006
Sumitomo Mitsui Bkg Corp Ctf Dep Dtd 09/ 13/ 2016	2,450,000	2,456,219
Sumitomo Mitsui Bkg Corp N Y Brh Instl	3,055,000	3,059,185
Sumitomo Mitsui Tr Bk Ltd Ny Instl Ctf Dep 09 30 2016 Var Rt	4,810,000	4,817,792
Svenska Handelsbanken Ab Ny Brh Instl Ctf 08 30 2016 Var Rt	5,495,000	5,509,629
Swedbank Sparbanken Svenge Ctf Dep 08 22 2016	2,360,000	2,363,689
Toronto Dominion Bank Dtd 08 18 2016	1,520,000	1,522,721
UBS AG Stamford Brh Instl Ctf Dep 08 19 2016 Var 08 18 2017	3,060,000	3,066,151
UBS AG Stamford Brh Instl Ctf Dep 09 12 2016	4,195,000	4,203,439
<b>Total Bank Deposits</b>	<b>\$57,305,000</b>	<b>\$57,405,071</b>



Asset Description	Cost Value	Market Value
<b>SHORT TERM INVESTMENTS</b>		
<b>Forex - Purchases</b>		
Australian Dollar	\$17,846,602	\$17,341,852
Brazilian Real	1,879	1,881
British Pound Sterling	20,911,269	20,526,790
Canadian Dollar	13,716,662	13,444,824
Chilean Peso	941,515	951,111
Colombian Peso	2,956,079	2,929,104
Danish Krone	12,846,364	12,781,940
Euro	36,787,716	35,404,909
Hong Kong Dollar	686,387	687,223
Hungarian Forint	894,567	884,952
Indian Rupee	1,871,382	1,865,119
Indonesian Rupiah	11,102,511	10,972,317
Japanese Yen	9,857,253	9,305,933
Malaysian Ringgit	3,869,162	3,620,688
Mexican Peso	13,038,566	12,730,338
New Israeli Shekel	1,311,617	1,302,289
New Romanian Leu	2,809,098	2,684,922
New Taiwan Dollar	1,923,937	1,865,251
New Zealand Dollar	23,070,662	22,470,166
Peruvian Nuevo Sol	1,902,774	1,944,590
Polish Zloty	4,396,967	4,177,129
Russian Ruble	287,634	297,747
Singapore Dollar	292,764	289,610
South African Rand	2,474,420	2,550,313
Swedish Krona	250,360	257,959
Swiss Franc	7,988,044	7,970,403
Thai Baht	3,637,687	3,552,317
Turkish Lira	1,633,807	1,580,146
United States Dollar	276,174,813	276,174,813
<b>Total Forex - Purchases</b>	<b>\$475,482,498</b>	<b>\$470,566,636</b>

## SHORT TERM INVESTMENTS

Asset Description	Cost Value	Market Value
<b>SHORT TERM INVESTMENTS</b>		
<b>Forex - Sales</b>		
Argentine Peso	\$(3,407,642)	\$(3,371,706)
Australian Dollar	(5,594,227)	(5,471,715)
Brazilian Real	(1,498,171)	(1,572,752)
British Pound Sterling	(23,908,816)	(23,413,028)
Canadian Dollar	(21,435,146)	(21,091,284)
Chilean Peso	(854,581)	(850,196)
Chinese Yuan Renminbi	(18,346,471)	(17,661,790)
Euro	(71,005,959)	(69,816,138)
Hong Kong Dollar	(3,924,687)	(3,957,306)
Hungarian Forint	(2,905,200)	(2,809,392)
Indian Rupee	(3,625,095)	(3,672,251)
Indonesian Rupiah	(3,189,450)	(3,135,280)
Japanese Yen	(53,305,823)	(49,503,819)
Mexican Peso	(9,978,871)	(9,275,084)
New Israeli Shekel	(3,744,703)	(3,718,265)
New Romanian Leu	(1,807,674)	(1,765,173)
New Taiwan Dollar	(5,641,180)	(5,544,008)
New Zealand Dollar	(829,220)	(842,342)
Norwegian Krone	(3,578,197)	(3,511,657)
Philippine Peso	(3,750,876)	(3,660,645)
Polish Zloty	(900,879)	(898,179)
Singapore Dollar	(2,181,925)	(2,183,284)
South Korean Won	(3,864,555)	(3,640,678)
Swedish Krona	(23,025,189)	(23,292,342)
Thai Baht	(3,092,368)	(3,035,677)
Turkish Lira	(777,906)	(690,782)
United States Dollar	(199,307,686)	(199,307,686)
<b>Total Sales</b>	<b>\$(475,482,497)</b>	<b>\$(467,692,459)</b>
<b>Net Unrealized Gain/(Loss) Forex</b>	<b>\$1</b>	<b>\$2,874,177</b>

Asset Description	Cost Value	Market Value
<b>SHORT TERM INVESTMENTS</b>		
Uncovered Derivative Positions		
Total Uncovered Derivative Positions	\$500,000	\$500,000
<b>Options</b>		
Total Options	\$(1,106,438)	\$(552,414)
<b>Swaps</b>		
Net Swaps	\$(128,820)	\$2,915,515
<b>Obligation to Return Cash Collateral Held</b>		
British Pound Sterling	\$(4)	\$(4)
Euro	1,483,482	1,483,482
Japanese Yen	73,491	73,491
United States Dollar	3,897,758	3,897,758
Total Obligation to Return Cash Collateral	\$5,454,727	\$5,454,727
Total Short Term Investments	\$714,081,364	\$720,783,465

Asset Description	Cost Value	Market Value
<b>REAL ESTATE</b>		
<b>Commingled Funds</b>		
AEW Core Property Trust (US ) Fund	\$193,313,302	\$222,514,498
Almanac Realty Securities V	18,837,472	12,109,017
Artemis Mwbe Spruce Program LLC	22,092,251	22,066,611
CBRE US Core Partners Lp	126,948,954	158,669,598
Cornerstone Patriot Fund	107,184,004	144,444,176
Dune Real Estate Fund II Lp	23,219,806	34,307,190
Franklin Templeton Emerging Manager Real Estate Fund Of Funds Lp	31,666,190	40,064,981
IMRF Main Non-Core Real Estate Fund	574,008,135	644,098,393
IMRF Non-Core Real Estate Fund	87,689,278	73,236,106
Invesco Core Real Estate USA	138,383,529	187,728,020
Realty Associates Fund IX Corp	33,040,002	33,040,002
Rockwood Capital Real Estate Partners Fund VIII Lp	1,895,017	5,020,557
Security Capital Preferred Growth LLC	75,000,000	54,486,034
<b>Total Commingled Funds</b>	<b>\$1,433,277,940</b>	<b>\$1,631,785,183</b>
<b>Directly Owned</b>		
Buckhead Industrial Properties	\$266,086,088	\$383,343,375
<b>Total Real Estate</b>	<b>\$1,699,364,028</b>	<b>\$2,015,128,558</b>

Asset Description	Cost Value	Market Value
<b>ALTERNATIVE INVESTMENTS</b>		
<b>Timberland</b>		
Forest	\$24,020,978	\$74,578,652
<b>Farm Land</b>		
Premiere Partners IV / Cozad	\$124,490,265	\$186,051,348
<b>Commingled Funds</b>		
Abbott Capital Management IMRF	\$453,598,057	\$308,156,587
Crescent Capital Highome Fund B Lp	125,000,000	116,138,818
Illinois Private Equity Fund Of Funds, Lp	403,169,343	446,334,512
Illinois Private Equity International Fund Of Funds, Lp	32,673,812	29,878,900
M2 Private Equity Fund Of Funds Lp	14,112,747	10,711,765
Muller & Monroe Fund of Funds	14,979,260	5,368,430
Pantheon Ven Cap Investments - IMRF	225,863,866	198,063,212
SMAurora	17,577,089	23,183,100
<b>Total Comingled Funds</b>	<b>\$1,286,974,174</b>	<b>\$1,137,835,324</b>
<b>Total Alternative Investments</b>	<b>\$1,435,485,417</b>	<b>\$1,398,465,324</b>
<b>Total Portfolio</b>	<b>\$28,615,197,104</b>	<b>\$36,364,295,880</b>



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