<table>
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<th>Investments in Securities</th>
<th>Coupon %</th>
<th>Maturity</th>
<th>Shares/Par</th>
<th>Value ($)</th>
<th>% of Net Assets</th>
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<tr>
<td>ABB</td>
<td>3.4</td>
<td>11/30/23</td>
<td>1,281,000</td>
<td>1,309,555</td>
<td>0.031%</td>
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<td>Abbott Laboratories</td>
<td>4.75</td>
<td>11/30/36</td>
<td>2,460,000</td>
<td>2,769,247</td>
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<tr>
<td>AbbVie</td>
<td>3.6</td>
<td>5/14/25</td>
<td>1,630,000</td>
<td>1,632,505</td>
<td>0.039%</td>
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<td>3.2</td>
<td>5/14/26</td>
<td>420,000</td>
<td>407,172</td>
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<td>AbbVie</td>
<td>4.5</td>
<td>5/14/35</td>
<td>1,300,000</td>
<td>1,855,263</td>
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<td>44,601</td>
<td>3,565,404</td>
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<td>AerCap Ireland Capital DAC / AerCap Global Aviation Trust</td>
<td>3.5</td>
<td>5/26/22</td>
<td>560,000</td>
<td>559,300</td>
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<td>7/3/23</td>
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<td>1,966,881</td>
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<td>Air Liquide</td>
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<td>3/1/21</td>
<td>980,000</td>
<td>970,290</td>
<td>0.023%</td>
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<td>3.63</td>
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<td>1/15/27</td>
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<td>5/9/35</td>
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<td>1,179,580</td>
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<td>Allergan</td>
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<td>5/5/21</td>
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<td>610,290</td>
<td>0.015%</td>
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<tr>
<td>Amgen</td>
<td>5.75</td>
<td>3/15/40</td>
<td>325,000</td>
<td>371,122</td>
<td>0.009%</td>
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<tr>
<td>Amgen</td>
<td>11,096</td>
<td>2,108,018</td>
<td></td>
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<td>0.026%</td>
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<td>11/5/21</td>
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<td>Amazon.com</td>
<td>2.8</td>
<td>8/22/24</td>
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<td>10,986</td>
<td>2,108,018</td>
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<td>24,423</td>
<td>2,308,509</td>
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<td>Name</td>
<td>Quantity</td>
<td>Capitalization</td>
<td>Market Value</td>
<td>Return</td>
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<tr>
<td>Analog Devices</td>
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<td>1,465,000</td>
<td>1,464,033</td>
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<td>Analog Devices</td>
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<tr>
<td>Anthem</td>
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<td>695,000</td>
<td>691,727</td>
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<td>Anthem</td>
<td>4.65</td>
<td>915,000</td>
<td>947,137</td>
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<tr>
<td>Anthem</td>
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<tr>
<td>Antofagasta</td>
<td>328,688</td>
<td>4,137,728</td>
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<td>ANZ New Zealand Int'l Ltd/London</td>
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<td>1,965,000</td>
<td>1,957,541</td>
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<td>2,087,001</td>
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<td>Appalachian Power</td>
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<td>2,387,544</td>
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<td>3,995,000</td>
<td>4,032,289</td>
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<td>Appliv</td>
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<td>745,000</td>
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<td>APT Pipelines</td>
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<td>3,196,164</td>
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<td>501,300</td>
<td>5,191,588</td>
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<td>2,786,446</td>
<td>2,767,484</td>
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<td>2,519,670</td>
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<td>ASML Holding</td>
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<td>5,517,866</td>
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<td>1,500,000</td>
<td>1,548,339</td>
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<td>Atmos Energy</td>
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<td>AutoZone</td>
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<td>634,417</td>
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<tr>
<td>AutoZone</td>
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<td>Avery Dennison</td>
<td>10,200</td>
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<td>Aviva</td>
<td>805,407</td>
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<td>AXA</td>
<td>372,471</td>
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<td>AXA Equitable Holdings</td>
<td>3.9</td>
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<td>AXA Equitable Holdings</td>
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<td>1,435,458</td>
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<td>1,240,393</td>
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<td>2,000,000</td>
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<tr>
<td>Ball</td>
<td></td>
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<tr>
<td>Bank of America</td>
<td>6.11</td>
<td>900,000</td>
<td>1,066,494</td>
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<td>833,915</td>
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<td>1,800,990</td>
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<td>109,517</td>
<td>868,136</td>
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<td>1,503,636</td>
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<td>1,850,000</td>
<td>1,851,178</td>
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<td>Becton Dickinson And</td>
<td>16,563</td>
<td>1,155,102</td>
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<td>Becton Dickinson And</td>
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<td>3,000,000</td>
<td>2,886,995</td>
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<td>Becton, Dickinson &amp; Company</td>
<td>102,277</td>
<td>25,541,635</td>
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<td>Beijing Enterprises Holdings</td>
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<td>Berkshire Hathaway</td>
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<td>6,358,771</td>
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<td>Berkshire Hathaway Energy</td>
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<td>1,350,000</td>
<td>1,550,017</td>
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<td>Bermuda Government International Bond</td>
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Beijing Enterprises Holdings

Becton, Dickinson & Company

Barriers Dryrock Issuance Trust

Berkshire Hathaway Energy

Bermuda Government International Bond
<table>
<thead>
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<th>Company Name</th>
<th>Date</th>
<th>Value</th>
<th>Change</th>
<th>% Change</th>
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<td>Bermuda Government International Bond</td>
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<td>644,000</td>
<td>684,327</td>
<td>0.016%</td>
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<tr>
<td>BP</td>
<td>4/8/24</td>
<td>232,799</td>
<td>5,816,547</td>
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<td>BioGen</td>
<td>3/15/22</td>
<td>1,095,000</td>
<td>1,112,558</td>
<td>0.027%</td>
</tr>
<tr>
<td>BioGen</td>
<td>4/7/20</td>
<td>4,701</td>
<td>1,111,222</td>
<td>0.027%</td>
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<tr>
<td>BioMark Pharmaceuticals</td>
<td>3/15/22</td>
<td>5,924</td>
<td>526,229</td>
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<td>BMW</td>
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<td>BMW US Capital</td>
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<td>10/20/20</td>
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<td>727,221</td>
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<td>Boardwalk Pipeline</td>
<td>12/15/22</td>
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<td>Boeing</td>
<td>3/15/22</td>
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<td>1,546,600</td>
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<td>Boston Properties</td>
<td>2/1/26</td>
<td>1,165,000</td>
<td>1,169,756</td>
<td>0.008%</td>
</tr>
<tr>
<td>Boston Properties</td>
<td>5/15/21</td>
<td>375,000</td>
<td>384,087</td>
<td>0.009%</td>
</tr>
<tr>
<td>Boston Scientific</td>
<td>3/15/22</td>
<td>625,000</td>
<td>626,879</td>
<td>0.001%</td>
</tr>
<tr>
<td>BP ADR</td>
<td>8/19/19</td>
<td>690,000</td>
<td>676,655</td>
<td>0.016%</td>
</tr>
<tr>
<td>BP Capital Markets</td>
<td>10/22/23</td>
<td>1,700,000</td>
<td>1,811,117</td>
<td>0.043%</td>
</tr>
<tr>
<td>BPce</td>
<td>3/15/25</td>
<td>1,000,000</td>
<td>1,007,183</td>
<td>0.004%</td>
</tr>
<tr>
<td>BPce</td>
<td>5/22/22</td>
<td>425,000</td>
<td>410,268</td>
<td>0.150%</td>
</tr>
<tr>
<td>Boco</td>
<td>9/12/23</td>
<td>1,350,000</td>
<td>1,375,794</td>
<td>0.033%</td>
</tr>
<tr>
<td>Breukem Netherlands Finance BV</td>
<td>1/10/23</td>
<td>1,030,000</td>
<td>1,012,243</td>
<td>0.009%</td>
</tr>
<tr>
<td>Brimor Operating Partnership</td>
<td>3/15/27</td>
<td>565,000</td>
<td>553,949</td>
<td>0.013%</td>
</tr>
<tr>
<td>Brimor Operating Partnership</td>
<td>6/15/26</td>
<td>1,220,000</td>
<td>1,217,190</td>
<td>0.009%</td>
</tr>
<tr>
<td>Brimor Operating Partnership</td>
<td>8/15/22</td>
<td>865,000</td>
<td>876,998</td>
<td>0.021%</td>
</tr>
<tr>
<td>Broadcom</td>
<td>7/15/22</td>
<td>2,675,000</td>
<td>2,665,294</td>
<td>0.004%</td>
</tr>
<tr>
<td>Brookfield Asset Management</td>
<td>5/15/22</td>
<td>6,503</td>
<td>3,033,365</td>
<td>0.001%</td>
</tr>
<tr>
<td>Burlington Northern Santa Fe</td>
<td>5/15/21</td>
<td>650,000</td>
<td>824,836</td>
<td>0.020%</td>
</tr>
<tr>
<td>Burlington Northern Santa Fe</td>
<td>9/11/21</td>
<td>1,400,000</td>
<td>1,493,453</td>
<td>0.038%</td>
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<tr>
<td>Burlington Stores</td>
<td>5/15/21</td>
<td>2,000</td>
<td>313,360</td>
<td>0.007%</td>
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<tr>
<td>BIX Trust 2018-GW</td>
<td>5/15/25</td>
<td>1,390,000</td>
<td>1,378,537</td>
<td>0.003%</td>
</tr>
<tr>
<td>Cabot Oil &amp; Gas</td>
<td>12/15/22</td>
<td>560,000</td>
<td>565,884</td>
<td>0.009%</td>
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<tr>
<td>Camden Property Trust</td>
<td>5/15/19</td>
<td>200,000</td>
<td>205,054</td>
<td>0.009%</td>
</tr>
<tr>
<td>Canadian Pacific Railway</td>
<td>7/15/22</td>
<td>10,602</td>
<td>2,037,998</td>
<td>0.015%</td>
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<tr>
<td>Capital One Financial</td>
<td>4/8/21</td>
<td>2,730,000</td>
<td>2,764,180</td>
<td>0.006%</td>
</tr>
<tr>
<td>Capital One Financial</td>
<td>4/8/21</td>
<td>12,093</td>
<td>987,877</td>
<td>0.004%</td>
</tr>
<tr>
<td>CanMax Auto Owner Trust 2017-4</td>
<td>10/17/22</td>
<td>515,000</td>
<td>515,351</td>
<td>0.002%</td>
</tr>
<tr>
<td>CanMax Auto Owner Trust 2018-2</td>
<td>11/17/21</td>
<td>1,185,000</td>
<td>1,192,200</td>
<td>0.002%</td>
</tr>
<tr>
<td>Carpenter Technology</td>
<td>5/15/21</td>
<td>790,000</td>
<td>820,128</td>
<td>0.019%</td>
</tr>
<tr>
<td>Celanese</td>
<td>12/15/22</td>
<td>1,030,000</td>
<td>994,733</td>
<td>0.024%</td>
</tr>
<tr>
<td>Centene</td>
<td>7/15/22</td>
<td>7,068</td>
<td>3,751,409</td>
<td>0.095%</td>
</tr>
<tr>
<td>Central Japan Railway</td>
<td>10/25/22</td>
<td>2,375,000</td>
<td>2,363,125</td>
<td>0.006%</td>
</tr>
<tr>
<td>CF Industries</td>
<td>3/1/21</td>
<td>3,470,000</td>
<td>3,559,575</td>
<td>0.046%</td>
</tr>
<tr>
<td>Challenge Ltd/Australia</td>
<td>12/15/22</td>
<td>11,576,156</td>
<td>19,576,136</td>
<td>0.467%</td>
</tr>
<tr>
<td>Name</td>
<td>10/1/29</td>
<td>31,667</td>
<td>31,731</td>
<td>0.001%</td>
</tr>
<tr>
<td>-------------------------------------------</td>
<td>---------</td>
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<td>----------</td>
<td>--------</td>
</tr>
<tr>
<td>Detroit City School District</td>
<td>6.65</td>
<td>2,000,000</td>
<td>2,480,860</td>
<td>0.059%</td>
</tr>
<tr>
<td>Diages</td>
<td>4.95</td>
<td>31,667</td>
<td>31,731</td>
<td>0.001%</td>
</tr>
<tr>
<td>Direct Line Insurance</td>
<td>1,327,431</td>
<td>6,106,509</td>
<td>0.146%</td>
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<tr>
<td>Discover Financial Services</td>
<td>3.75</td>
<td>590,000</td>
<td>587,785</td>
<td>0.014%</td>
</tr>
<tr>
<td>Discover Financial Services</td>
<td>10.25</td>
<td>400,000</td>
<td>408,251</td>
<td>0.010%</td>
</tr>
<tr>
<td>DISH Network</td>
<td>11,900</td>
<td>377,111</td>
<td>0.009%</td>
<td></td>
</tr>
<tr>
<td>DNB</td>
<td>460,207</td>
<td>8,476,922</td>
<td>0.202%</td>
<td></td>
</tr>
<tr>
<td>Dollar General</td>
<td>59,193</td>
<td>7,061,725</td>
<td>0.169%</td>
<td></td>
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<tr>
<td>Dollar Tree</td>
<td>64,526</td>
<td>6,777,811</td>
<td>0.162%</td>
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<tr>
<td>Domain Energy</td>
<td>2.58</td>
<td>940,000</td>
<td>938,596</td>
<td>0.015%</td>
</tr>
<tr>
<td>Domain Energy</td>
<td>2.75</td>
<td>600,000</td>
<td>637,564</td>
<td>0.005%</td>
</tr>
<tr>
<td>Domino's Pizza</td>
<td>3,024</td>
<td>780,494</td>
<td>0.059%</td>
<td></td>
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<tr>
<td>DowDuPont</td>
<td>165,597</td>
<td>8,827,976</td>
<td>0.211%</td>
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<tr>
<td>DRIVEN BRANDS FUNDING</td>
<td>4.74</td>
<td>625,275</td>
<td>637,312</td>
<td>0.015%</td>
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<tr>
<td>Duke Energy</td>
<td>2.65</td>
<td>640,000</td>
<td>693,110</td>
<td>0.015%</td>
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<tr>
<td>Duke Energy</td>
<td>3.75</td>
<td>500,000</td>
<td>468,225</td>
<td>0.011%</td>
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<tr>
<td>Duke Energy</td>
<td>68,212</td>
<td>6,139,080</td>
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<tr>
<td>Ds Technology</td>
<td>2.88</td>
<td>920,000</td>
<td>919,544</td>
<td>0.022%</td>
</tr>
<tr>
<td>Eaton Vance</td>
<td>3.63</td>
<td>750,000</td>
<td>771,740</td>
<td>0.018%</td>
</tr>
<tr>
<td>Elianco Animal Health</td>
<td>3.91</td>
<td>370,000</td>
<td>375,980</td>
<td>0.009%</td>
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<tr>
<td>Elianco Animal Health</td>
<td>150,272</td>
<td>4,819,223</td>
<td>0.155%</td>
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<tr>
<td>Eliana Hpo Timeshare Issuer 2017</td>
<td>2.69</td>
<td>593,237</td>
<td>589,633</td>
<td>0.054%</td>
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<tr>
<td>Electric Power development</td>
<td>164,000</td>
<td>3,999,203</td>
<td>0.096%</td>
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<tr>
<td>Electronic Arts</td>
<td>58,539</td>
<td>3,949,219</td>
<td>0.142%</td>
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<tr>
<td>Elaka</td>
<td>315,446</td>
<td>3,920,183</td>
<td>0.094%</td>
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<tr>
<td>Element Fleet Management</td>
<td>768,733</td>
<td>4,860,848</td>
<td>0.116%</td>
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<tr>
<td>Eli Lilly</td>
<td>129,482</td>
<td>16,861,584</td>
<td>0.401%</td>
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<tr>
<td>Enbridge</td>
<td>4</td>
<td>690,000</td>
<td>714,552</td>
<td>0.017%</td>
</tr>
<tr>
<td>Enbridge</td>
<td>6</td>
<td>1,135,000</td>
<td>1,126,488</td>
<td>0.027%</td>
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<td>Enbridge</td>
<td>4.25</td>
<td>590,000</td>
<td>612,196</td>
<td>0.015%</td>
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<tr>
<td>Enbridge Energy Partners</td>
<td>5.5</td>
<td>245,000</td>
<td>275,229</td>
<td>0.007%</td>
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<tr>
<td>Everi Finance International</td>
<td>2.75</td>
<td>1,685,000</td>
<td>1,613,102</td>
<td>0.039%</td>
</tr>
<tr>
<td>Everi</td>
<td>467,079</td>
<td>6,978,936</td>
<td>0.167%</td>
<td></td>
</tr>
<tr>
<td>Eri</td>
<td>4</td>
<td>780,000</td>
<td>799,747</td>
<td>0.019%</td>
</tr>
<tr>
<td>Entrik Midstream Partners</td>
<td>2.7</td>
<td>370,000</td>
<td>369,953</td>
<td>0.009%</td>
</tr>
<tr>
<td>Enthery</td>
<td>109,577</td>
<td>10,478,849</td>
<td>0.250%</td>
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<tr>
<td>Enterprise Fleet Financing</td>
<td>2.13</td>
<td>114,973</td>
<td>114,592</td>
<td>0.003%</td>
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<tr>
<td>EOS Resources</td>
<td>2.63</td>
<td>500,000</td>
<td>496,350</td>
<td>0.012%</td>
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<td>EOS Resources</td>
<td>47,868</td>
<td>4,556,076</td>
<td>0.109%</td>
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<tr>
<td>EON</td>
<td>193,154</td>
<td>2,149,474</td>
<td>0.051%</td>
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<tr>
<td>Equinian</td>
<td>226,765</td>
<td>4,970,708</td>
<td>0.119%</td>
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<tr>
<td>Equity Residential REIT</td>
<td>18,304</td>
<td>1,378,857</td>
<td>0.032%</td>
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<tr>
<td>ESAC USA Finance</td>
<td>3.85</td>
<td>435,000</td>
<td>441,517</td>
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<td>ESAC USA Finance</td>
<td>4.5</td>
<td>500,000</td>
<td>496,864</td>
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<td>Erie Group Bank</td>
<td>51,023</td>
<td>1,875,290</td>
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<tr>
<td>Edatel Communications</td>
<td>188,820</td>
<td>3,306,626</td>
<td>0.079%</td>
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<tr>
<td>Energy</td>
<td>86,369</td>
<td>5,013,720</td>
<td>0.120%</td>
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<tr>
<td>Exxon Energy</td>
<td>16,594</td>
<td>1,177,344</td>
<td>0.028%</td>
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<tr>
<td>Express Scripts Holding</td>
<td>2.6</td>
<td>1,930,000</td>
<td>1,925,104</td>
<td>0.046%</td>
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<td>Express Scripts Holding</td>
<td>3</td>
<td>810,000</td>
<td>805,100</td>
<td>0.019%</td>
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<td>ExxonMobil</td>
<td>125,445</td>
<td>10,135,956</td>
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<tr>
<td>Facebook</td>
<td>316,350</td>
<td>52,795,382</td>
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<tr>
<td>Fannie Mae Connecticut Avenue Securities</td>
<td>3.17</td>
<td>1,125,971</td>
<td>1,125,496</td>
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<td>Fannie Mae Connecticut Avenue Securities</td>
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<td>358,615</td>
<td>359,479</td>
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<td>Fannie Mae Connecticut Avenue Securities</td>
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<td>62,707</td>
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<td>Fannie Mae REMICS</td>
<td>4</td>
<td>1,564,883</td>
<td>1,813,906</td>
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<td>Federal Home Loan Mortgage</td>
<td>6</td>
<td>3,062</td>
<td>3,314</td>
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<tr>
<td>Federal Home Loan Mortgage</td>
<td>4.53</td>
<td>21,704</td>
<td>22,855</td>
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<td>Federal Home Loan Mortgage</td>
<td>4.2</td>
<td>14,086</td>
<td>14,543</td>
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<td>185,627</td>
<td>202,978</td>
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<td>Federal Home Loan Mortgage</td>
<td>4.5</td>
<td>582,786</td>
<td>617,060</td>
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<td>Federal Home Loan Mortgage</td>
<td>4.5</td>
<td>833,962</td>
<td>883,115</td>
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<td>Federal Home Loan Mortgage</td>
<td>4</td>
<td>7,830</td>
<td>8,083</td>
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<td>Federal Home Loan Mortgage</td>
<td>4</td>
<td>5,611</td>
<td>5,825</td>
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<td>Federal Home Loan Mortgage</td>
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<td>37,670</td>
<td>39,899</td>
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<td>Federal Home Loan Mortgage</td>
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<td>871,560</td>
<td>890,264</td>
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<td>Federal Home Loan Mortgage</td>
<td>6</td>
<td>198,791</td>
<td>214,212</td>
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<td>37,031</td>
<td>39,240</td>
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<td>Federal Home Loan Mortgage</td>
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<td>352</td>
<td>389</td>
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<td>Federal Home Loan Mortgage</td>
<td>4</td>
<td>745,886</td>
<td>774,267</td>
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<td>Federal Home Loan Mortgage</td>
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<td>1,824,008</td>
<td>1,846,468</td>
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<tr>
<td>Date</td>
<td>Amount</td>
<td>Description</td>
<td></td>
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<tr>
<td>------------</td>
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<tr>
<td>11/1/36</td>
<td>1,712,211</td>
<td>1,727,481</td>
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<tr>
<td>11/1/36</td>
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<td>450,144</td>
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<tr>
<td>11/1/36</td>
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<td>1,003,709</td>
<td>1,041,096</td>
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<td>570,667</td>
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<tr>
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<td>11/1/45</td>
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<td>5,229,378</td>
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<tr>
<td>11/1/45</td>
<td>685,054</td>
<td>697,091</td>
<td></td>
<td></td>
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<tr>
<td>11/1/45</td>
<td>783,998</td>
<td>782,455</td>
<td></td>
<td></td>
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<tr>
<td>11/1/45</td>
<td>81,660</td>
<td>84,452</td>
<td></td>
<td></td>
</tr>
<tr>
<td>11/1/46</td>
<td>1,617,131</td>
<td>1,611,990</td>
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<tr>
<td>11/1/46</td>
<td>2,512,712</td>
<td>2,505,463</td>
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<td>Government National Mortgage Assn.</td>
<td>8</td>
<td>0.00%</td>
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<td>Government National Mortgage Assn.</td>
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<td>Government National Mortgage Assn.</td>
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<td>Government National Mortgage Assn.</td>
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<td>Government National Mortgage Assn.</td>
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<td>Interest</td>
<td>Balance</td>
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<td>1,433,429</td>
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<tr>
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<td>4,321,913</td>
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<tr>
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<td>1,627</td>
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<td>244</td>
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<tr>
<td>1/20/20</td>
<td>29</td>
<td>29</td>
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<td>0.000%</td>
</tr>
<tr>
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<td>52,762</td>
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<td>292</td>
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<td>2,332,639</td>
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<td>510,494</td>
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<td>861</td>
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<td>1,265</td>
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<td>897</td>
<td>12</td>
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<td>1,619</td>
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<td>1,488</td>
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<td>1,175,656</td>
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<td>114,823</td>
<td>117,633</td>
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<td>269,837</td>
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<td>1,910</td>
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<td>29,687</td>
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<td>230,714</td>
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<td>786,352</td>
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<tr>
<td>2/15/35</td>
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<td>1,037,968</td>
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<td>2,322,897</td>
<td>2,433,591</td>
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<tr>
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<td>8,121,994</td>
<td>8,289,282</td>
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<td>2,756,678</td>
<td>2,813,682</td>
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<td>0.000%</td>
</tr>
<tr>
<td>2/15/40</td>
<td>847</td>
<td>849</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/41</td>
<td>2,068</td>
<td>2,080</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/42</td>
<td>158</td>
<td>158</td>
<td>12</td>
<td>0.000%</td>
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<tr>
<td>2/15/43</td>
<td>1,114</td>
<td>1,183</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/44</td>
<td>151</td>
<td>152</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/45</td>
<td>2,235</td>
<td>2,454</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/46</td>
<td>63</td>
<td>63</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/47</td>
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<td>114</td>
<td>12</td>
<td>0.000%</td>
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<tr>
<td>2/15/48</td>
<td>14,325</td>
<td>15,727</td>
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</tr>
<tr>
<td>2/15/49</td>
<td>822</td>
<td>822</td>
<td>12</td>
<td>0.000%</td>
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<td>5,632</td>
<td>6,299</td>
<td>12</td>
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</tr>
<tr>
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<td>158</td>
<td>159</td>
<td>12</td>
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</tr>
<tr>
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<td>89,639</td>
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<td>397,639</td>
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<td>692,578</td>
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<td>1,391,163</td>
<td>1,461,612</td>
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<td>867,000</td>
<td>917,322</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/57</td>
<td>401</td>
<td>402</td>
<td>12</td>
<td>0.000%</td>
</tr>
<tr>
<td>2/15/58</td>
<td>2,012</td>
<td>2,015</td>
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<td>0.000%</td>
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<tr>
<td>2/15/59</td>
<td>170</td>
<td>187</td>
<td>12</td>
<td>0.000%</td>
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<tr>
<td>2/15/60</td>
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<td>1,258</td>
<td>12</td>
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<tr>
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<td>2,138</td>
<td>2,269</td>
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<tr>
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<td>1,021</td>
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<tr>
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<td>19,874</td>
<td>22,337</td>
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<td>Fund Name</td>
<td>Number of Shares</td>
<td>Value</td>
<td>% of Portfolio</td>
<td></td>
</tr>
<tr>
<td>-----------------------------------------------</td>
<td>------------------</td>
<td>---------</td>
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<tr>
<td>Great Portland Estates</td>
<td>239,950</td>
<td>2,333,986</td>
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<tr>
<td>GIS Mortgage Securities Trust 2014-02C4</td>
<td>1.51</td>
<td>175,964</td>
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<td>GIS Mortgage Securities Trust 2015-02C2</td>
<td>3.76</td>
<td>950,000</td>
<td>0.24%</td>
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<tr>
<td>GIS Mortgage Securities Trust 2018-05G</td>
<td>3.99</td>
<td>1,250,000</td>
<td>0.32%</td>
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<tr>
<td>Halliburton</td>
<td>54,300</td>
<td>1,590,990</td>
<td>0.08%</td>
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<tr>
<td>Hamamatsu Photonics KK</td>
<td>62,800</td>
<td>2,436,209</td>
<td>0.08%</td>
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<tr>
<td>Hannes Funding</td>
<td>4.25</td>
<td>500,975</td>
<td>0.19%</td>
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<tr>
<td>Hannes Funding</td>
<td>4.96</td>
<td>1,075,075</td>
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<tr>
<td>Harris</td>
<td>3.83</td>
<td>570,000</td>
<td>0.14%</td>
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<td>Havana</td>
<td>34,360</td>
<td>5,487,636</td>
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<td>HCA-Healthcare</td>
<td>2,524,372</td>
<td>9,045,965</td>
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<tr>
<td>Healthcare Realty Trust</td>
<td>0.015%</td>
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<tr>
<td>Healthcare Realty Trust</td>
<td>2.53%</td>
<td></td>
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<tr>
<td>Heathrow Funding</td>
<td>4.88</td>
<td>935,000</td>
<td>0.23%</td>
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<tr>
<td>Hess</td>
<td>19.798</td>
<td>1,192,434</td>
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<td>Hewlett Packard Enterprise</td>
<td>2.1</td>
<td>1,010,000</td>
<td>0.03%</td>
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<tr>
<td>High Street Funding Trust I</td>
<td>4.11</td>
<td>1,800,000</td>
<td>0.04%</td>
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<tr>
<td>Hilton Worldwide Holdings</td>
<td>52,847</td>
<td>4,392,114</td>
<td>0.10%</td>
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<td>HGF 2019-1 A1-144A</td>
<td>3.45</td>
<td>2,820,000</td>
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<td>Homearc</td>
<td>36.399</td>
<td>1,761,712</td>
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<td>Home Depot</td>
<td>24,577</td>
<td>4,716,081</td>
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<td>Homeward Opportunities Fund I Trust 2018-1</td>
<td>3.77</td>
<td>1,241,927</td>
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<tr>
<td>Honda Motor</td>
<td>40,900</td>
<td>2,466,199</td>
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<td>Honeywell International</td>
<td>90,042</td>
<td>14,027,315</td>
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<tr>
<td>HSBC Bank USA NA/New York NY</td>
<td>5.88</td>
<td>1,134,912</td>
<td>0.07%</td>
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<tr>
<td>HSBC Holdings</td>
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<td>Hubbell</td>
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<td>968,144</td>
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<tr>
<td>Humana</td>
<td>2.63</td>
<td>299,748</td>
<td>0.07%</td>
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<tr>
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<td>3,475,024</td>
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<td>Hyatt Hotels</td>
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<td>275,140</td>
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<tr>
<td>Hydro-Quebec</td>
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<td>2,262,822</td>
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<td>Hyundai Auto Receivables Trust 2018</td>
<td>2.79</td>
<td>935,000</td>
<td>0.22%</td>
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<tr>
<td>Hyundai Capital America</td>
<td>3.45</td>
<td>3,145,000</td>
<td>0.07%</td>
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<td>iC InterActive Corp</td>
<td>13,064</td>
<td>2,742,986</td>
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<td>Bendrix International BV</td>
<td>6.75</td>
<td>1,200,410</td>
<td>0.03%</td>
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<tr>
<td>IH Mart</td>
<td>4,562</td>
<td>249,169</td>
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<td>Illinois State Toll Highway Authority</td>
<td>6.18</td>
<td>470,496</td>
<td>0.01%</td>
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<td>Illinois Tool Works</td>
<td>3.9</td>
<td>1,250,040</td>
<td>0.03%</td>
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<tr>
<td>Illinois Tool Works</td>
<td>14,400</td>
<td>2,066,832</td>
<td>0.04%</td>
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<tr>
<td>Lumina</td>
<td>245</td>
<td>76,119</td>
<td>0.02%</td>
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<tr>
<td>Intely</td>
<td>4,086</td>
<td>351,437</td>
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<tr>
<td>Independence</td>
<td>978,124</td>
<td>3,383,281</td>
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<td>Indonesia Government International Bond</td>
<td>4.88</td>
<td>1,030,590</td>
<td>0.25%</td>
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<td>Infosys ADR</td>
<td>329,600</td>
<td>2,050,525</td>
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<td>JBC Group</td>
<td>3.15</td>
<td>560,721</td>
<td>0.01%</td>
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<tr>
<td>JMD Group</td>
<td>646,397</td>
<td>7,832,623</td>
<td>0.18%</td>
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<tr>
<td>Inland Valley development Agency</td>
<td>5.5</td>
<td>695,000</td>
<td>0.01%</td>
<td></td>
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<tr>
<td>Intl</td>
<td>13,809</td>
<td>741,543</td>
<td>0.01%</td>
<td></td>
</tr>
<tr>
<td>Inter-American development Bank</td>
<td>3.88</td>
<td>700,000</td>
<td>0.01%</td>
<td></td>
</tr>
<tr>
<td>Intercontinental Exchange</td>
<td>2.75</td>
<td>965,000</td>
<td>0.02%</td>
<td></td>
</tr>
<tr>
<td>Intercontinental Exchange</td>
<td>1,440,000</td>
<td>1,473,614</td>
<td>0.03%</td>
<td></td>
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<tr>
<td>Intercontinental Exchange</td>
<td>169,433</td>
<td>12,900,629</td>
<td>0.38%</td>
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<tr>
<td>International Paper</td>
<td>4.4</td>
<td>1,150,525</td>
<td>0.26%</td>
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<tr>
<td>International Paper</td>
<td>78,535</td>
<td>3,541,274</td>
<td>0.06%</td>
<td></td>
</tr>
<tr>
<td>Interpublic Group of</td>
<td>4</td>
<td>457,968</td>
<td>0.01%</td>
<td></td>
</tr>
<tr>
<td>Interpublic Group of</td>
<td>1,225,000</td>
<td>1,249,463</td>
<td>0.03%</td>
<td></td>
</tr>
<tr>
<td>Intesa Sanpaolo</td>
<td>3.13</td>
<td>1,875,000</td>
<td>0.04%</td>
<td></td>
</tr>
<tr>
<td>Intesa Sanpaolo</td>
<td>1,875,000</td>
<td>3,874,404</td>
<td>0.09%</td>
<td></td>
</tr>
<tr>
<td>Intuit</td>
<td>54,758</td>
<td>14,314,289</td>
<td>0.34%</td>
<td></td>
</tr>
<tr>
<td>Intuitive Surgical</td>
<td>27,866</td>
<td>15,699,782</td>
<td>0.38%</td>
<td></td>
</tr>
<tr>
<td>Invesco Finance</td>
<td>3.13</td>
<td>480,160</td>
<td>0.11%</td>
<td></td>
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<tr>
<td>JBG SMITH Properties, REIT</td>
<td>7,419</td>
<td>306,776</td>
<td>0.07%</td>
<td></td>
</tr>
<tr>
<td>J.B. Hunt Transport Services</td>
<td>7,873</td>
<td>797,456</td>
<td>0.19%</td>
<td></td>
</tr>
<tr>
<td>Jimmy Johns Funding</td>
<td>3.61</td>
<td>512,466</td>
<td>0.02%</td>
<td></td>
</tr>
<tr>
<td>John Rhino Beverage System</td>
<td>3.39</td>
<td>1,387,000</td>
<td>0.03%</td>
<td></td>
</tr>
<tr>
<td>John diverse Capital</td>
<td>1,037,500</td>
<td>1,249,463</td>
<td>0.03%</td>
<td></td>
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<tr>
<td>Johnson &amp; Johnson</td>
<td>76,260</td>
<td>10,660,385</td>
<td>0.25%</td>
<td></td>
</tr>
<tr>
<td>Johnson Matthey</td>
<td>121,431</td>
<td>5,266,869</td>
<td>0.13%</td>
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<td>JPMIBB Commercial Mortgage Securities Trust 2015-C31</td>
<td>3.8</td>
<td>2,425,000</td>
<td>0.06%</td>
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</tr>
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<td>JPMorgan Chase</td>
<td>4.5</td>
<td>2,090,052</td>
<td>0.05%</td>
<td></td>
</tr>
<tr>
<td>JPMorgan Chase</td>
<td>3.56</td>
<td>1,904,342</td>
<td>0.04%</td>
<td></td>
</tr>
<tr>
<td>Stock Name</td>
<td>Shares</td>
<td>Market Value</td>
<td>% of Portfolio</td>
<td></td>
</tr>
<tr>
<td>----------------------------------</td>
<td>--------</td>
<td>--------------</td>
<td>---------------</td>
<td></td>
</tr>
<tr>
<td>Micron Technology</td>
<td>41</td>
<td>159,400</td>
<td>0.053%</td>
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</tr>
<tr>
<td>Microsoft</td>
<td>2.5</td>
<td>754,816</td>
<td>2.126%</td>
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<tr>
<td>Mo-Atlantic Interstate Transmission</td>
<td>3.54</td>
<td>2,640,000</td>
<td>0.065%</td>
<td></td>
</tr>
<tr>
<td>Mid City Mortgage Loan Trust 2016-1</td>
<td>3.25</td>
<td>61,000</td>
<td>0.037%</td>
<td></td>
</tr>
<tr>
<td>Mid City Mortgage Loan Trust 2018-1</td>
<td>3.25</td>
<td>870,502</td>
<td>0.040%</td>
<td></td>
</tr>
<tr>
<td>Minera Holdings</td>
<td>62</td>
<td>62,600</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Mission Power</td>
<td>2.5</td>
<td>143,000</td>
<td>0.035%</td>
<td></td>
</tr>
<tr>
<td>Mitsubishi Corporation</td>
<td>193</td>
<td>937,359</td>
<td>0.128%</td>
<td></td>
</tr>
<tr>
<td>Mitsubishi Electric</td>
<td>695</td>
<td>8,968,454</td>
<td>0.214%</td>
<td></td>
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<tr>
<td>Mitsubishi UFJ Financial</td>
<td>3.54</td>
<td>3,470,000</td>
<td>0.060%</td>
<td></td>
</tr>
<tr>
<td>Mitsubishi UFJ Lease &amp; Finance</td>
<td>2.21</td>
<td>1,445,000</td>
<td>0.034%</td>
<td></td>
</tr>
<tr>
<td>Miral Equipment Finance Ltc 2017</td>
<td>2.17</td>
<td>1,445,000</td>
<td>0.034%</td>
<td></td>
</tr>
<tr>
<td>Moody's</td>
<td>70</td>
<td>126,763</td>
<td>0.003%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley</td>
<td>4.3</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley</td>
<td>3.97</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley</td>
<td>6.35</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley</td>
<td>4.46</td>
<td>1,670,000</td>
<td>0.041%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley Bank of America Merrill Lynch Trust 2014-C17</td>
<td>4.04</td>
<td>1,417,110</td>
<td>0.034%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24</td>
<td>4.07</td>
<td>2,755,000</td>
<td>0.069%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley Bank of America Merrill Lynch Trust 2015-C27</td>
<td>2.86</td>
<td>495,000</td>
<td>0.012%</td>
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</tr>
<tr>
<td>Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30</td>
<td>3.78</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Morgan Stanley Capital I Trust 2015-MS1</td>
<td>4.25</td>
<td>1,400,000</td>
<td>0.034%</td>
<td></td>
</tr>
<tr>
<td>Motorola Solutions</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>M&amp;T Bank</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Munich Re</td>
<td>70</td>
<td>150,000</td>
<td>0.035%</td>
<td></td>
</tr>
<tr>
<td>Murata Manufacturing</td>
<td>2.15</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>National Bank of Canada</td>
<td>25</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>National Grid</td>
<td>4.61</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>National Rural Utilities Cooperative Finance</td>
<td>2.9</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>National Rural Utilities Cooperative Finance</td>
<td>2.35</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>NAVER</td>
<td>4.67</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>NBCUniversal Enterprise</td>
<td>1.97</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Nestle</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Netflix</td>
<td>4.21</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>New Jersey Turnpike Authority</td>
<td>2.15</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>New York City Translational Finance Authority Future Tax Secured Revenue</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>New York City Water &amp; Sewer System</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>New York Life Global Funding</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>New York Life Global Funding</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>New York State dormitory Authority</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>NextEra Energy</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>NextEra Energy</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Nielsen Holdings</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Nike</td>
<td>4.67</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Nippon Telegraph &amp; Telephone</td>
<td>2.15</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Nisource</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Norfolk Southern</td>
<td>4.37</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Norfolk Southern</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Nordia Electric</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Nucor</td>
<td>4.37</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>NVidia</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>NVR</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>NXP Semiconductors</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Occidental Petroleum</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Occidental Petroleum</td>
<td>3.55</td>
<td>144,000</td>
<td>0.004%</td>
<td></td>
</tr>
<tr>
<td>Norwegian Cruise Line Holdings</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Novartis</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Nexo Nordisk</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Norsel</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Nuix</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Nutrien</td>
<td>2.86</td>
<td>1,440,000</td>
<td>0.036%</td>
<td></td>
</tr>
<tr>
<td>Security</td>
<td>Quantity</td>
<td>Price</td>
<td>Value</td>
<td>% Value</td>
</tr>
<tr>
<td>----------</td>
<td>----------</td>
<td>-------</td>
<td>-------</td>
<td>---------</td>
</tr>
<tr>
<td>REI - SECURITY LENDING COLLATERAL</td>
<td>5</td>
<td>6/1/21</td>
<td>630,000</td>
<td>655,305</td>
</tr>
<tr>
<td>RELX Capital</td>
<td>3.5</td>
<td>3/16/23</td>
<td>840,000</td>
<td>847,350</td>
</tr>
<tr>
<td>Reneon Electronics</td>
<td>3.07</td>
<td>1,426,671</td>
<td>0.034%</td>
<td></td>
</tr>
<tr>
<td>Republic of Poland Government International Bond</td>
<td>3.25</td>
<td>4/6/26</td>
<td>1,030,000</td>
<td>1,047,622</td>
</tr>
<tr>
<td>Republic of South Africa Government International Bond</td>
<td>5.5</td>
<td>3/9/20</td>
<td>1,405,000</td>
<td>1,429,742</td>
</tr>
<tr>
<td>Republic of South Africa Government International Bond</td>
<td>5.88</td>
<td>9/16/25</td>
<td>495,000</td>
<td>523,321</td>
</tr>
<tr>
<td>Republic Services</td>
<td>3.38</td>
<td>11/15/27</td>
<td>1,045,000</td>
<td>1,051,476</td>
</tr>
<tr>
<td>Republic Services</td>
<td>5.5</td>
<td>9/15/19</td>
<td>400,000</td>
<td>404,165</td>
</tr>
<tr>
<td>Republic Services</td>
<td>37,812</td>
<td>3,035,309</td>
<td>0.073%</td>
<td></td>
</tr>
<tr>
<td>Retail Technologies</td>
<td>4,450</td>
<td>85,841</td>
<td>0.002%</td>
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<tr>
<td>Restaurant Brands International</td>
<td>48,365</td>
<td>3,142,534</td>
<td>0.075%</td>
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</tr>
<tr>
<td>Ric Toto</td>
<td>37,933</td>
<td>2,641,724</td>
<td>0.063%</td>
<td></td>
</tr>
<tr>
<td>Roche</td>
<td>148,500</td>
<td>9,496,575</td>
<td>0.221%</td>
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<tr>
<td>RPM</td>
<td>59,207</td>
<td>16,314,776</td>
<td>0.390%</td>
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<td>Rsa Insurance</td>
<td>384,272</td>
<td>2,542,976</td>
<td>0.061%</td>
<td></td>
</tr>
<tr>
<td>Sabine Pass Liquefaction</td>
<td>4.2</td>
<td>3/15/28</td>
<td>1,335,000</td>
<td>1,346,014</td>
</tr>
<tr>
<td>Salesforce.com</td>
<td>94,260</td>
<td>14,927,956</td>
<td>0.356%</td>
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<tr>
<td>Samsun International</td>
<td>911,400</td>
<td>2,928,353</td>
<td>0.070%</td>
<td></td>
</tr>
<tr>
<td>Samsung Electronics</td>
<td>253,235</td>
<td>9,388,331</td>
<td>0.239%</td>
<td></td>
</tr>
<tr>
<td>Sandi</td>
<td>107,085</td>
<td>9,468,950</td>
<td>0.226%</td>
<td></td>
</tr>
<tr>
<td>Santander Drive Auto Receivables Trust 2018-2</td>
<td>3.03</td>
<td>9/15/22</td>
<td>1,270,000</td>
<td>1,272,233</td>
</tr>
<tr>
<td>Santander UK</td>
<td>3.75</td>
<td>11/15/21</td>
<td>1,360,000</td>
<td>1,386,645</td>
</tr>
<tr>
<td>Santander UK</td>
<td>2.35</td>
<td>9/15/19</td>
<td>1,375,000</td>
<td>1,371,582</td>
</tr>
<tr>
<td>Scentre</td>
<td>1,282,252</td>
<td>3,743,018</td>
<td>0.089%</td>
<td></td>
</tr>
<tr>
<td>Schlumberger</td>
<td>25,670</td>
<td>1,127,156</td>
<td>0.027%</td>
<td></td>
</tr>
<tr>
<td>Sealed Air</td>
<td>20,779</td>
<td>667,051</td>
<td>0.016%</td>
<td></td>
</tr>
<tr>
<td>Seasoned Credit Risk Transfer Trust Series 2016-1</td>
<td>3</td>
<td>9/25/55</td>
<td>530,000</td>
<td>599,529</td>
</tr>
<tr>
<td>Semcorps Industries</td>
<td>541,160</td>
<td>1,020,642</td>
<td>0.024%</td>
<td></td>
</tr>
<tr>
<td>Sempra Energy</td>
<td>10,500</td>
<td>1,111,714</td>
<td>0.027%</td>
<td></td>
</tr>
<tr>
<td>Sempra Energy</td>
<td>2.4</td>
<td>2/1/20</td>
<td>2,485,000</td>
<td>2,472,486</td>
</tr>
<tr>
<td>Sempra Energy</td>
<td>5,577</td>
<td>592,887</td>
<td>0.014%</td>
<td></td>
</tr>
<tr>
<td>Sempra Energy</td>
<td>141,664</td>
<td>17,829,831</td>
<td>0.426%</td>
<td></td>
</tr>
<tr>
<td>Sequoia Mortgage Trust 2018-CH1</td>
<td>3.5</td>
<td>2/25/48</td>
<td>1,222,272</td>
<td>1,534,968</td>
</tr>
<tr>
<td>Sequoia Mortgage Trust 2018-CH2</td>
<td>4</td>
<td>6/25/48</td>
<td>2,637,821</td>
<td>2,683,100</td>
</tr>
<tr>
<td>Semichow</td>
<td>46,741</td>
<td>12,014,169</td>
<td>0.287%</td>
<td></td>
</tr>
<tr>
<td>Senn &amp; Holdings</td>
<td>142,800</td>
<td>5,387,672</td>
<td>0.139%</td>
<td></td>
</tr>
<tr>
<td>Sherwin-Williams</td>
<td>5,074</td>
<td>2,616,133</td>
<td>0.062%</td>
<td></td>
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<tr>
<td>Shire Acquisitions Investments Ireland DAC</td>
<td>2.88</td>
<td>9/23/23</td>
<td>2,870,000</td>
<td>2,823,526</td>
</tr>
<tr>
<td>Siemens</td>
<td>123,144</td>
<td>13,243,271</td>
<td>0.316%</td>
<td></td>
</tr>
<tr>
<td>Siemens Healthcared</td>
<td>78,681</td>
<td>3,293,322</td>
<td>0.079%</td>
<td></td>
</tr>
<tr>
<td>Siemens Timeshare 2014-3 Receivables Funding</td>
<td>2.3</td>
<td>10/9/31</td>
<td>156,875</td>
<td>156,221</td>
</tr>
<tr>
<td>Siemens Timeshare 2015-3 Receivables Funding</td>
<td>2.58</td>
<td>9/9/32</td>
<td>127,131</td>
<td>126,444</td>
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<td>Simon Property Group, REIT</td>
<td>5,430</td>
<td>389,400</td>
<td>0.024%</td>
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<tr>
<td>Sky</td>
<td>2.63</td>
<td>9/16/19</td>
<td>355,000</td>
<td>354,392</td>
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<td>SL Green Realty, REIT</td>
<td>9,789</td>
<td>865,227</td>
<td>0.021%</td>
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<td>SMBX Aviation Capital Finance DAC</td>
<td>4.13</td>
<td>7/15/23</td>
<td>422,000</td>
<td>432,860</td>
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<td>Smb Private Education Loan Trust 2018</td>
<td>3.6</td>
<td>1/15/37</td>
<td>1,230,000</td>
<td>1,253,201</td>
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<tr>
<td>SMC</td>
<td>10,200</td>
<td>3,844,957</td>
<td>0.092%</td>
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<td>SOTSoftBANK GROUP CORP</td>
<td>40,200</td>
<td>3,918,564</td>
<td>0.094%</td>
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<tr>
<td>Solway Finance America</td>
<td>3.4</td>
<td>12/3/20</td>
<td>1,890,000</td>
<td>1,869,479</td>
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<td>Sonic Capital</td>
<td>4.03</td>
<td>2/20/48</td>
<td>254,150</td>
<td>252,879</td>
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<tr>
<td>Sony</td>
<td>72,500</td>
<td>3,061,038</td>
<td>0.073%</td>
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<td>South32</td>
<td>1,135,946</td>
<td>3,016,838</td>
<td>0.072%</td>
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<tr>
<td>South Carolina Public Service Authority</td>
<td>5.78</td>
<td>12/1/14</td>
<td>2,000,000</td>
<td>2,442,660</td>
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<td>Southeast Supply Header</td>
<td>4.25</td>
<td>6/1/24</td>
<td>905,000</td>
<td>911,374</td>
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<td>Southern Company</td>
<td>191,693</td>
<td>9,906,694</td>
<td>0.237%</td>
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<tr>
<td>Southern Copper</td>
<td>8,875</td>
<td>352,160</td>
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<tr>
<td>Southern Power</td>
<td>5.15</td>
<td>9/15/14</td>
<td>1,200,000</td>
<td>1,235,826</td>
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<tr>
<td>Spectra Energy Partners</td>
<td>3.38</td>
<td>10/15/26</td>
<td>480,000</td>
<td>472,564</td>
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<td>Spectra Energy Partners</td>
<td>4.75</td>
<td>3/15/24</td>
<td>1,145,000</td>
<td>1,217,511</td>
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<td>SAP Global</td>
<td>18,615</td>
<td>3,919,388</td>
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<td>Spirit AeroSystems Holdings</td>
<td>41,700</td>
<td>3,816,601</td>
<td>0.091%</td>
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<td>Splunk</td>
<td>37,311</td>
<td>4,648,951</td>
<td>0.111%</td>
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<tr>
<td>SSE</td>
<td>23,614</td>
<td>365,354</td>
<td>0.009%</td>
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<tr>
<td>Company</td>
<td>Shares</td>
<td>Market Value</td>
<td>Value %</td>
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<tr>
<td>---------------------------------------------</td>
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<tr>
<td>Standard Chartered</td>
<td>495,521</td>
<td>3,819,667</td>
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<td>3,700</td>
<td>503,829</td>
<td>0.012%</td>
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<tr>
<td>Stanley Electric</td>
<td>107,900</td>
<td>2,907,649</td>
<td>0.069%</td>
<td></td>
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<tr>
<td>Starbucks</td>
<td>18,793</td>
<td>1,305,000</td>
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<td>Sagenwood Mortgage Residential Trust 2019 IMC1</td>
<td>3.47</td>
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<td>State Grid Overseas Investment 2016</td>
<td>3.75</td>
<td>1,305,000</td>
<td>0.031%</td>
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<td>State Grid Overseas Investment 2016</td>
<td>2.25</td>
<td>2,207,225</td>
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<td>State of California</td>
<td>7.63</td>
<td>3,332,296</td>
<td>0.080%</td>
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</tr>
<tr>
<td>State Street</td>
<td>3.1</td>
<td>268,985</td>
<td>0.006%</td>
<td></td>
</tr>
<tr>
<td>State Street</td>
<td>14.37</td>
<td>399,372</td>
<td>0.022%</td>
<td></td>
</tr>
<tr>
<td>Stanley Electric</td>
<td>107,900</td>
<td>2,907,649</td>
<td>0.069%</td>
<td></td>
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<tr>
<td>Stonecastle</td>
<td>326,634</td>
<td>3,999,083</td>
<td>0.096%</td>
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<td>Stonerbrand</td>
<td>643,612</td>
<td>5,014,072</td>
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<td>Streeterie &amp; Co KGaA</td>
<td>46,731</td>
<td>2,738,760</td>
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<td>Stryker</td>
<td>110,125</td>
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<td>Sumitomo Corporation</td>
<td>3.47</td>
<td>4/25/49</td>
<td></td>
<td></td>
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<tr>
<td>Sumitomo Metal Mining</td>
<td>4/25/49</td>
<td>1,305,000</td>
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<td>Sumitomo Mitsubishi Financial</td>
<td>7/19/23</td>
<td>2,098,681</td>
<td>0.050%</td>
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<tr>
<td>Sun Life Financial</td>
<td>3.1</td>
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<td>0.006%</td>
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<tr>
<td>SunTrust Bank/Atlanta GA</td>
<td>3.5</td>
<td>2,175,890</td>
<td>0.059%</td>
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<tr>
<td>Symantec</td>
<td>113,854</td>
<td>4,091,813</td>
<td>0.098%</td>
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<td>Tencent Financial</td>
<td>2.62</td>
<td>10/15/25</td>
<td>0.022%</td>
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<td>Syngenta Finance</td>
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<td>4/24/20</td>
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<td>Synopsys</td>
<td>81,920</td>
<td>9,433,088</td>
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<td>Taiwan Semiconductor Manufacturing</td>
<td>1,456,969</td>
<td>11,668,947</td>
<td>0.279%</td>
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<td>Tabata Pharmaceutical, ADR</td>
<td>126,353</td>
<td>2,573,811</td>
<td>0.061%</td>
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<td>Take Two Interactive Software</td>
<td>2,000</td>
<td>452,933</td>
<td>0.100%</td>
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<td>Tamsa Electric</td>
<td>6.15</td>
<td>5/15/37</td>
<td>0.029%</td>
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<td>Tarrant County Cultural Education Facilities Finance</td>
<td>4.37</td>
<td>11/15/47</td>
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<td>TD Ameritrade Holding</td>
<td>200,627</td>
<td>1,201,542</td>
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<td>Teachers Insurance &amp; Annuity Association of America</td>
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<td>9/15/44</td>
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<td>Tachpro Holdings</td>
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<td>2,198,669</td>
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<td>Teleflex</td>
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<td>604,320</td>
<td>0.014%</td>
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<td>Telefonica</td>
<td>432,935</td>
<td>3,626,660</td>
<td>0.067%</td>
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<td>Telefonica Deutschland Holding</td>
<td>1,336,633</td>
<td>4,091,813</td>
<td>0.098%</td>
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<td>Telstra</td>
<td>418,239</td>
<td>966,255</td>
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<td>Tencent Holdings</td>
<td>2.99</td>
<td>1/19/23</td>
<td>0.003%</td>
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<td>Tencent Holdings</td>
<td>3.6</td>
<td>1/19/28</td>
<td>0.006%</td>
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<td>Tesla</td>
<td>1,7</td>
<td>7/19/19</td>
<td>0.004%</td>
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<td>89,550</td>
<td>9,498,569</td>
<td>0.227%</td>
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<td>1,390,036</td>
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<td>Thermo Fisher Scientific</td>
<td>193,600</td>
<td>4,808,318</td>
<td>0.115%</td>
<td></td>
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<tr>
<td>Thermo Fisher Scientific</td>
<td>86,355</td>
<td>23,637,091</td>
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<tr>
<td>THK</td>
<td>193,600</td>
<td>4,808,318</td>
<td>0.115%</td>
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<td>Thomson Reuters</td>
<td>3.35</td>
<td>5/15/26</td>
<td>0.003%</td>
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<td>Time Warner Cable</td>
<td>5</td>
<td>2/11/20</td>
<td>0.012%</td>
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</tr>
<tr>
<td>Time Warner Cable</td>
<td>8.25</td>
<td>4/11/19</td>
<td>0.014%</td>
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<tr>
<td>Time Warner Cable</td>
<td>6.55</td>
<td>5/13/37</td>
<td>0.012%</td>
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<tr>
<td>Time Warner Cable</td>
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<td>0.014%</td>
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<tr>
<td>Time Warner Cable</td>
<td>4</td>
<td>9/11/21</td>
<td>0.005%</td>
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<td>TJX</td>
<td>37,470</td>
<td>1,393,779</td>
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<td>0.115%</td>
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<td>3.25</td>
<td>6/11/21</td>
<td>0.009%</td>
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<td>7/19/23</td>
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<td>9/15/31</td>
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<td>Towd Point Mortgage Trust 2015-3</td>
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<td>3/25/54</td>
<td>0.013%</td>
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<td>4/25/55</td>
<td>0.016%</td>
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<td>Towd Point Mortgage Trust 2015-5</td>
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<td>5/25/55</td>
<td>0.020%</td>
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<td>Towd Point Mortgage Trust 2016-1</td>
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<td>2/25/55</td>
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<td>U.S. Treasury Bonds</td>
<td>1.63</td>
<td>11/12/22</td>
<td>715,000</td>
<td>366,454</td>
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<tr>
<td>U.S. Treasury Bonds</td>
<td>2.25</td>
<td>11/12/24</td>
<td>17,385,000</td>
<td>17,360,552</td>
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<td>11/15/26</td>
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<td>11/15/41</td>
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<td>11/15/42</td>
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<td>11/15/44</td>
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<td>11/15/45</td>
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<td>11,634,148</td>
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<td>2/15/21</td>
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<td>2/15/39</td>
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<td>2/15/41</td>
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<td>2/15/43</td>
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<td>2/15/46</td>
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<td>5/15/25</td>
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<td>2,811,600</td>
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<td>8/15/20</td>
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<td>8/15/22</td>
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<td>116,109</td>
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<td>8/15/28</td>
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<td>17,901,089</td>
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<td>8/15/43</td>
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<td>8/15/45</td>
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<td>8/15/46</td>
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<td>U.S. Treasury Bonds</td>
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<td>8/15/47</td>
<td>20,310,000</td>
<td>20,068,819</td>
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<td>5,383,814</td>
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<td>U.S. Treasury Notes</td>
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<td>1/13/24</td>
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<td>15,228,364</td>
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<td>2.75</td>
<td>7/31/23</td>
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<td>35,340,656</td>
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<tr>
<td>U.S. Treasury Notes</td>
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<td>8/31/23</td>
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<td>8,175,000</td>
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<td>5.94</td>
<td>6/15/39</td>
<td>900,000</td>
<td>1,158,813</td>
</tr>
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Valvoline  
11,068  
205,422  
0.005%

Vendee Mortgage Trust 1996-3  
9.79  
3/15/25  
348  
353  
0.000%

Versus, REIT  
37,094  
2,366,968  
0.057%

Veoneer  
53,459  
1,248,015  
0.030%

Verrill Operating Partnership  
3.35  
8/15/27  
1,490,000  
1,484,759  
0.035%

VeriSign  
4,200  
762,552  
0.018%

Verizon Communications  
4.27  
1/15/36  
2,475,000  
2,790,392  
0.067%

Verizon Communications  
5.25  
3/16/37  
2,475,000  
2,790,392  
0.067%

Verizon Communications  
340,885  
20,156,530  
0.481%

Victoria's Secret  
3.63  
3/25/45  
475,000  
519,696  
0.012%

Visteon Corp.  
3.27  
10/15/41  
1,490,000  
1,475,947  
0.031%

Vivendi  
8.79  
2/15/23  
1,490,000  
1,443,575  
0.031%

Vivendi  
199,680  
31,188,019  
0.745%

VMware  
38,276  
6,909,201  
0.165%

Vodafone, ADR  
402,463  
7,316,777  
0.175%

Volkswagen Group of America Finance  
3.63  
3/15/25  
348  
353  
0.000%

Virginia Commonwealth Transportation Board  
5.35  
5/15/35  
690,000  
806,251  
0.019%

Virginia Public Building Authority  
5.9  
8/1/30  
755,000  
935,453  
0.022%

Visa  
2.15  
9/15/22  
2,420,000  
2,393,712  
0.057%

Visa  
199,680  
31,188,019  
0.745%

VIVS, ADR  
50,973  
4,280,242  
0.102%

Wabtec  
4.5  
6/15/47  
590,000  
529,231  
0.013%

Walt Disney  
3.7  
10/15/25  
525,000  
545,390  
0.013%

Walt Disney  
4.1  
9/15/21  
475,000  
491,092  
0.012%

Walt Disney  
33,978  
3,772,582  
0.090%

Waste Connections  
23,925  
2,119,516  
0.051%

WEA Finance LLC / Westfield UK & Europe Finance  
4.5  
6/15/47  
590,000  
529,331  
0.013%

WEF  
15,199  
4,099,930  
0.098%

Wells Fargo  
147,135  
19,963,843  
0.471%

Wendy's Financing  
4.08  
6/15/45  
2,985,000  
2,904,500  
0.070%

West Fraser Timber  
4.35  
10/15/24  
800,000  
789,000  
0.019%

Westpac  
5.25  
3/15/20  
775,000  
791,495  
0.019%

Williams  
5.1  
9/15/45  
1,735,000  
1,786,169  
0.043%

Wills North America  
3.6  
5/15/24  
820,000  
824,783  
0.020%

Wills North America  
4.5  
9/15/28  
1,270,000  
1,421,356  
0.034%

Willis Towers Watson  
79,634  
13,987,712  
0.334%

Willmar International  
3,533,500  
3,749,608  
0.090%

Woodside Finance  
3.7  
3/15/28  
1,187,000  
1,145,529  
0.027%

Workday  
39,882  
7,691,244  
0.184%

Workday  
402,463  
7,316,777  
0.175%

Workday  
3.7  
9/19/24  
1,310,000  
1,267,032  
0.031%

Xilinx  
22,680  
2,875,597  
0.069%

Xylem  
6,100  
482,144  
0.012%

Yahoo! Japan  
639,809  
1,540,207  
0.037%

Yum! Brands  
38,721  
3,864,743  
0.092%

YY, ADR  
50,973  
4,280,242  
0.102%

Zalando  
36,504  
2,481,064  
0.059%

Zimmer Biomet Holdings  
27,700  
3,537,290  
0.084%

Zoetis  
63,504  
2,481,064  
0.059%

Zurich Insurance Group  
21,084  
6,979,575  
0.167%

Miscellaneous Securities  
1,136,564  

Total Investments in Securities  
4,200,456,730  

Futures Contracts

<table>
<thead>
<tr>
<th>Futures Contracts</th>
<th>Contracts</th>
<th>Expiration</th>
<th>Contract Value</th>
<th>Unrealized G/L</th>
<th>% of Net Assets</th>
</tr>
</thead>
<tbody>
<tr>
<td>PVSM 5YR US NOTE FUT JUN 19</td>
<td>314</td>
<td>6/28/2019</td>
<td>36,370,033</td>
<td>213,202</td>
<td>0.869%</td>
</tr>
<tr>
<td>TUMM 2YR US NOTE FUT JUN 19</td>
<td>235</td>
<td>6/26/2019</td>
<td>50,077,031</td>
<td>166,799</td>
<td>1.188%</td>
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<tr>
<td>TWMH 10YR US NOTE FUT JUN 19</td>
<td>43</td>
<td>6/19/2019</td>
<td>5,341,496</td>
<td>(2,046)</td>
<td>0.128%</td>
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<tr>
<td>US88 US LONG BOND FUT JUN 19</td>
<td>(4)</td>
<td>6/19/2019</td>
<td>(6,135,906)</td>
<td>(3,246)</td>
<td>(0.147)%</td>
</tr>
</tbody>
</table>

At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.
<table>
<thead>
<tr>
<th>Total Futures Contracts</th>
<th>374,710</th>
</tr>
</thead>
<tbody>
<tr>
<td>NET ASSETS</td>
<td>4,187,427,071</td>
</tr>
<tr>
<td>NET ASSET VALUE PER SHARE</td>
<td></td>
</tr>
<tr>
<td>Balanced Fund Shares</td>
<td>23.30</td>
</tr>
<tr>
<td>($3,727,226,319 / 159,945,746 Shares Outstanding)</td>
<td></td>
</tr>
<tr>
<td>Balanced Fund - I Class Shares</td>
<td>23.31</td>
</tr>
<tr>
<td>($460,200,793 / 19,745,658 Shares Outstanding)</td>
<td></td>
</tr>
</tbody>
</table>

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.