

**State Universities Retirement System
of the State of Illinois
(A Component Unit of the State of Illinois)**
Compliance Examination
For the Year Ended June 30, 2020
Performed as Special Assistant Auditors for
the Auditor General, State of Illinois

**State Universities Retirement System
of the State of Illinois**
Compliance Examination
For the Year Ended June 30, 2020

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**State Universities Retirement System
of the State of Illinois
Compliance Examination
For the Year Ended June 30, 2020**

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Other Reports Issued under a Separate Cover

The System’s financial statements as of and for the year ended June 30, 2020, which includes the Independent Auditor’s Report, Management Discussion and Analysis, Basic Financial Statements and Notes to the Financial Statements, Required Supplementary Information Other than Management Discussion and Analysis, Supplementary Information, and the Independent Auditor’s Report on Internal Control over Financial Reporting and on Compliance and Other Matters Based on an Audit of the Financial Statements performed in accordance with *Government Auditing Standards* have been issued under a separate cover.

State Universities Retirement System of the State of Illinois

For the Year Ended June 30, 2020

System Officials

| | |
|----------------------------|---------------------|
| Executive Director | Mr. Martin Noven |
| Chief Financial Officer | Ms. Tara Myers |
| Chief Investment Officer | Mr. Doug Wesley |
| General Counsel | Ms. Bianca Green |
| Director of Internal Audit | Ms. Jacqueline Hohn |

Board Officers

| | |
|------------------|---------------------|
| Chairperson | Mr. John Atkinson |
| Vice Chairperson | Mr. Colin Van Meter |
| Treasurer | Mr. John Lyons |

Board Members

| | |
|-------------------|--------------------------|
| Board of Trustees | Mr. Aaron Ammons |
| | Mr. Richard Figueroa |
| | Ms. Jamie-Clare Flaherty |
| | Mr. J. Fred Giertz |
| | Mr. Scott Hendrie |
| | Mr. Steven Rock |
| | Mr. Antonio Vasquez |
| | Mr. Mitchell Vogel |

System Office Location

1901 Fox Drive
Champaign, Illinois 61820

MANAGEMENT ASSERTION LETTER

January 26, 2021

BKD, LLP
Certified Public Accountant
225 North Water Street, Suite 400
Decatur, IL 62523

Ladies and Gentlemen:

We are responsible for the identification of, and compliance with, all aspects of laws, regulations, contracts, or grant agreements that could have a material effect on the operations of the State Universities Retirement System. We are responsible for and we have established and maintained an effective system of internal controls over compliance requirements. We have performed an evaluation of the State Universities Retirement System's compliance with the following specified requirements during the year ended June 30, 2020. Based on this evaluation, we assert that during the year ended June 30, 2020 the State Universities Retirement System has materially complied with the specified requirements listed below.

- A. The State Universities Retirement System has obligated, expended, received, and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The State Universities Retirement System has obligated, expended, received, and used public funds of the State in accordance with any limitations, restrictions, conditions, or mandatory directions imposed by law upon such obligation, expenditure, receipt, or use.
- C. The State Universities Retirement System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the State Universities Retirement System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate, and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the State Universities Retirement System on behalf of the State or held in trust by the State Universities Retirement System have been properly and legally administered, and the accounting and recordkeeping relating thereto is proper, accurate, and in accordance with law.

Yours truly,

State Universities Retirement System

SIGNED ORIGINAL ON FILE

Martin Noven, Executive Director

SIGNED ORIGINAL ON FILE

Tara Myers, Chief Financial Officer

SIGNED ORIGINAL ON FILE

Bianca Green, General Counsel

Compliance Report

**State Universities Retirement System
of the State of Illinois
Compliance Report Summary
For the Year Ended June 30, 2020**

The compliance testing performed during this examination was conducted in accordance with *Government Auditing Standards* and the Illinois State Auditing Act.

Accountant's Reports

The Independent Accountant's Report on State Compliance, on Internal Control Over Compliance, and on Supplementary Information for State Compliance Purposes does not contain scope limitations or disclaimers, but does contain a modified opinion on compliance.

Summary of Findings

| Number of | Current Report | Prior Report |
|---------------------------------------------------|----------------|--------------|
| Findings | 1 | — |
| Repeated findings | — | — |
| Prior recommendations implemented or not repeated | — | — |

Schedule of Findings

| Item No. | Page | Last Reported | Description | Finding Type |
|------------------------------------|------|---------------|----------------------------------------------|------------------------|
| Findings (State Compliance) | | | | |
| 2020-001 | 10 | 2020 | Noncompliance with the Illinois Pension Code | Material Noncompliance |

Exit Conference

The System waived a formal exit conference in a correspondence from Jackie Hohn, Chief Internal Auditor, on January 20, 2021. The response to the recommendation was provided by Jackie Hohn, Chief Internal Auditor, in correspondence dated January 25, 2021.

**Independent Accountant’s Report on State Compliance,
on Internal Control over Compliance, and on Supplementary
Information for State Compliance Purposes**

Honorable Frank J. Mautino
Auditor General
State of Illinois

and

The Board of Trustees
State Universities Retirement System of Illinois
Champaign, Illinois

Compliance

As Special Assistant Auditors for the Auditor General, we have examined compliance by the State of Illinois, State Universities Retirement System (System) with the specified requirements listed below, as more fully described in the *Audit Guide for Financial Audits and Compliance Attestation Engagements of Illinois State Agencies (Audit Guide)* as adopted by the Auditor General, during the year ended June 30, 2020. Management of the System is responsible for compliance with the specified requirements. Our responsibility is to express an opinion on the System’s compliance with the specified requirements based on our examination.

The specified requirements are:

- A. The System has obligated, expended, received and used public funds of the State in accordance with the purpose for which such funds have been appropriated or otherwise authorized by law.
- B. The System has obligated, expended, received and used public funds of the State in accordance with any limitations, restrictions, conditions or mandatory directions imposed by law upon such obligation, expenditure, receipt or use.
- C. The System has complied, in all material respects, with applicable laws and regulations, including the State uniform accounting system, in its financial and fiscal operations.
- D. State revenues and receipts collected by the System are in accordance with applicable laws and regulations and the accounting and recordkeeping of such revenues and receipts is fair, accurate and in accordance with law.
- E. Money or negotiable securities or similar assets handled by the System on behalf of the State or held in trust by the System have been properly and legally administered and the accounting and recordkeeping relating thereto is proper, accurate and in accordance with law.

Our examination was conducted in accordance with attestation standards established by the American Institute of Certified Public Accountants, the standards applicable to attestation engagements contained in *Government Auditing Standards* issued by the Comptroller General of the United States; the Illinois State Auditing Act (Act), and the *Audit Guide*. Those standards, the Act, and the *Audit Guide* require that we plan and perform the examination to obtain reasonable assurance about whether the System complied with the specified requirements in all material respects. An examination involves performing procedures to obtain evidence about whether the System complied with the specified requirements. The nature, timing and extent of the procedures selected depend on our judgment, including an assessment of the risks of material noncompliance with the specified requirements, whether due to fraud or error. We believe that the evidence we obtained is sufficient and appropriate to provide a reasonable basis for our opinion.

Our examination does not provide a legal determination on the System's compliance with the specified requirements.

Our examination disclosed material noncompliance with the following specified requirements applicable to the System during the year ended June 30, 2020. As described in the accompanying Schedule of Findings as item 2020-001, the System had not complied, in all material respects, with applicable laws and regulations.

In our opinion, except for the material deviation from the specified requirements described in the preceding paragraph, the System complied with the specified requirements during the year ended June 30, 2020, in all material respects.

The System's response to the compliance finding identified in our examination is described in the accompanying Schedule of Findings. The System's response was not subjected to the procedures applied in the examination and, accordingly, we express no opinion on the response.

The purpose of this report is solely to describe the scope of our testing and the results of that testing in accordance with the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

Internal Control Over Compliance

Management of the System is responsible for establishing and maintaining effective internal control over compliance with the specified requirements (internal control). In planning and performing our examination, we considered the System's internal control to determine the examination procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the System's compliance with the specified requirements and to test and report on the System's internal control in accordance with the *Audit Guide*, but not for the purpose of expressing an opinion on the effectiveness of the System's internal control. Accordingly, we do not express an opinion on the effectiveness of the System's internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, noncompliance with the specified requirements on a timely basis. A *material weakness* is a deficiency, or combination of deficiencies, in internal control, such that there is a reasonable possibility that material noncompliance with the specified requirements will not be prevented,

or detected and corrected, on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our examination, we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

As required by the *Audit Guide*, immaterial findings excluded from this report have been reported in a separate letter.

The purpose of this report is solely to describe the scope of our testing of internal control and the results of that testing based on the requirements of the *Audit Guide*. Accordingly, this report is not suitable for any other purpose.

Supplementary Information for State Compliance Purposes

As Special Assistant Auditors for the Auditor General, we have audited the financial statements of the System as of and for the year ended June 30, 2020 (not presented herein), and have issued our report thereon dated December 11, 2020, which contained an unmodified opinion on those financial statements. Our audit was conducted for the purpose of forming an opinion on the basic financial statements that collectively comprise the System's basic financial statements. We have not performed any procedures with respect to the audited financial statements subsequent to December 11, 2020. The accompanying supplementary information for the year ended June 30, 2020 in Schedules 1 through 14 and the Investment Listing (Schedule 15), is presented for purposes of additional analysis and is not a required part of the basic financial statements of the System. Such information is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the basic financial statements. The accompanying supplementary information for the year ended June 30, 2020, in Schedules 1 through 14 and the Investment Listing (Schedule 15), has been subjected to the auditing procedures applied in the audit of the basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the accompanying supplementary information for the year ended June 30, 2020, in Schedules 1 through 14 and the Investment Listing (Schedule 15), is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2020.

We have also previously audited, in accordance with auditing standards generally accepted in the United States of America, the System's basic financial statements as of and for the year ended June 30, 2019, and have issued our report thereon dated December 11, 2019, which contained an unmodified opinion on those financial statements. The accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 12 is the responsibility of System management and was derived from and relates directly to the underlying accounting and other records used to prepare the June 30, 2019 financial statements. The accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 12, has been subjected to the auditing procedures applied in the audit of the June 30, 2019 basic financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the basic financial statements or to the basic financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the

accompanying supplementary information for the year ended June 30, 2019 in Schedules 1 through 12, is fairly stated in all material respects in relation to the basic financial statements as a whole for the year ended June 30, 2019.

The accompanying supplementary information in the Analysis of Operations Section is presented for the purposes of additional analysis and is not a required part of the basic financial statements. Such information has not been subjected to the auditing procedures applied in the audit of the basic financial statements, and accordingly, we do not express an opinion or provide any assurance on it.

SIGNED ORIGINAL ON FILE

Decatur, Illinois

January 26, 2021, except for our report on Supplementary Information for State Compliance Purposes, as to which the date is December 11, 2020.

**Independent Auditor’s Report on Internal Control over
Financial Reporting and on Compliance and Other Matters
Based on an Audit of the Financial Statements Performed
in Accordance With *Government Auditing Standards***

The Honorable Frank J. Mautino
Auditor General
State of Illinois
and
The Board of Trustees
State Universities Retirement System of the State of Illinois

As Special Assistant Auditors for the Auditor General, we have audited, in accordance with the auditing standards generally accepted in the United States of America and the standards applicable to financial audits contained in *Government Auditing Standards* issued by the Comptroller General of the United States, the financial statements of the State Universities Retirement System of the State of Illinois (System), a component unit of the State of Illinois, as of and for the year ended June 30, 2020, and the related notes to the financial statements, which collectively comprise the System’s basic financial statements, and have issued our report thereon dated December 11, 2020.

Compliance and Other Matters

As part of obtaining reasonable assurance about whether the System’s financial statements are free from material misstatement, we performed tests of its compliance with certain provisions of laws, regulations, contracts, and grant agreements, noncompliance with which could have a direct and material effect on the determination of financial statement amounts. However, providing an opinion on compliance with those provisions was not an objective of our audit and, accordingly, we do not express such an opinion. The results of our tests disclosed no instances of noncompliance or other matters that are required to be reported under *Government Auditing Standards*.

Internal Control Over Financial Reporting

Management of the System is responsible for establishing and maintaining effective internal control over financial reporting (internal control).

In planning and performing our audit of the financial statements, we considered the System’s internal control to determine the audit procedures that are appropriate in the circumstances for the purpose of expressing our opinion on the financial statements, but not for the purpose of expressing an opinion on the effectiveness of the System’s internal control. Accordingly, we do not express an opinion on the effectiveness of the System’s internal control.

A *deficiency in internal control* exists when the design or operation of a control does not allow management or employees, in the normal course of performing their assigned functions, to prevent, or detect and correct, misstatement on a timely basis. A *material weakness* is a deficiency, or a combination of deficiencies, in internal control such that there is a reasonable possibility that a material misstatement of the System's financial statements will not be prevented, or detected and corrected on a timely basis. A *significant deficiency* is a deficiency, or a combination of deficiencies, in internal control that is less severe than a material weakness, yet important enough to merit attention by those charged with governance.

Our consideration of internal control was for the limited purpose described in the first paragraph of this section and was not designed to identify all deficiencies in internal control that might be material weaknesses or significant deficiencies. Given these limitations, during our audit we did not identify any deficiencies in internal control that we consider to be material weaknesses. However, material weaknesses may exist that have not been identified.

Purpose of this Report

The purpose of this report is solely to describe the scope of our testing of internal control and compliance and the results of that testing, and not to provide an opinion on the effectiveness of the System's internal control or on compliance. This report is an integral part of an audit performed in accordance with *Government Auditing Standards* in considering the System's internal control and compliance. Accordingly, this communication is not suitable for any other purpose.

SIGNED ORIGINAL ON FILE

Decatur, Illinois
December 11, 2020

State Universities Retirement System of the State of Illinois

Schedule of Findings Current Findings – State Compliance

June 30, 2020

2020-001. Finding – Noncompliance with the Illinois Pension Code

The State Universities Retirement System (System) has not adopted administrative rules regarding the determination of whether any person is an employee under § 15-107 of the Illinois Pension Code (Code) (40 ILCS 5/15-107).

During testing, we noted Public Act 99-0897, which was effective on January 1, 2017, amended the Code to require the System adopt administrative rules regarding the determination of whether any person is an employee under § 15-107. Further, we noted the proper conclusion of whether a person is an “employee” under § 15-107 determines whether that person will participate in either the System’s defined benefit pension plan or self-managed plan (now known as the Retirement Savings Plan).

The Code (40 ILCS 5/15-107(k)) requires the System’s Board of Trustees to promulgate rules with respect to determining whether any person is an employee within the meaning of § 15-107.

System officials indicated they began the process to create said rules in 2017 but have not formally adopted said rules due to delays caused in large part by (1) the time needed to research the various interpretations of “employee” used by the System’s employers and carefully draft several iterations of the proposed rule, (2) time lost when one of the Legal Department staff members and one of the System’s three staff attorneys unexpectedly separated, and (3) other competing time-sensitive priorities of the System’s legal staff, including, but not limited to, work performed in advance of and after the selection of a recordkeeper and investment services for the § 401(a) and § 457(b) plans and work performed in advance of, and after, the passage of Public Acts 100-0023, 100-0587, 100-0624, and 100-769.

Failure to adopt administrative rules determining whether any person is an employee within the meaning of § 15-107 delayed congruence among the System’s employers in determining whether new persons are eligible to participate in either the System’s defined benefit pension plan or self-managed plan (now, Retirement Savings Plan). (Finding Code 2020-001)

Recommendation

We recommend the System’s Board of Trustees promulgate rules with respect to determining whether any person is an employee within the meaning of § 15-107.

System Response

The System agrees with the finding that currently there is not a Joint Committee on Administrative Rules (JCAR) rule in place that defines an employee in accordance with the Code. Staff of the System began working on gathering information from employers and drafting the rule in late 2016. Due to the complicated nature of the rule, each employer having a different policy, and competing priorities, drafting the definition has taken several years. Currently there is a draft that has been circulated for employer comment and staff are currently working to have a final draft rule in place by the end of 2021.

**Supplementary Information
for State Compliance Purposes**

Fiscal Schedules and Analysis

**State Universities Retirement System
of the State of Illinois**
Summary Schedule of Appropriations and Expenditures
Expenditure Authority for Fiscal Year 2020
For the Years Ended June 30, 2020 and 2019

| | Appropriations 2020 | Expenditures 2020 | Appropriations 2019 | Expenditures 2019 |
|--------------------------------------------------------------------------------------------------------------------|-------------------------------|-------------------------------|-------------------------------|-------------------------------|
| Appropriations made to the State Universities Retirement System from the State General Revenue Fund (0001): | | | | |
| 40 ILCS 15/1.1(b) continuing appropriation Public Act # 101-0007 Public Act # 100-587 | \$1,639,692,000 | \$1,639,692,000 | \$1,440,154,000 | \$1,440,154,000 |
| 40 ILCS 15/1.4 continuing appropriation Public Act # 101-0007 Public Act # 100-587 | 4,431,113 | 4,431,113 * | 4,390,811 | 4,390,811 * |
| State Universities Retirement System from the State Pension Fund (0054): | | | | |
| Public Act # 101-0007 Public Act # 100-587 | <u>215,000,000</u> | <u>215,000,000</u> | <u>215,000,000</u> | <u>215,000,000</u> |
| Total appropriations | <u>\$1,859,123,113</u> | <u>\$1,859,123,113</u> | <u>\$1,659,544,811</u> | <u>\$1,659,544,811</u> |

* Transferred to the Community College Health Insurance Security Fund as the State's contribution for community college benefit recipient's health benefits.

Note: PA 88-0593 is the legislation that gave SURS continuing appropriation authority. Vouchers are submitted under this statute when the State does not appropriate an amount equal to the certified amount. This allows SURS to bill the State for the payments required.

**State Universities Retirement System
of the State of Illinois**
**Comparative Schedules of Revenues and Expenses
For the Years Ended June 30, 2020 and 2019**

| | 2020 | 2019 | 2020 from 2019 | |
|------------------------------------------------------------------|-----------------------|-----------------------|-------------------------|----------------|
| | | | Amount | Percent |
| Revenues | | | | |
| Contributions: | | | | |
| Members | \$ 378,095,400 | \$ 368,588,213 | \$ 9,507,187 | 2.6% |
| Federal, trust fund, other State of Illinois: | 62,347,188 | 58,133,608 | 4,213,580 | 7.2% |
| General Revenue Fund | 1,639,692,000 | 1,440,154,000 | 199,538,000 | 13.9% |
| Pension Fund | <u>215,000,000</u> | <u>215,000,000</u> | <u>—</u> | <u>0.0%</u> |
| | <u>2,295,134,588</u> | <u>2,081,875,821</u> | <u>213,258,767</u> | <u>10.2%</u> |
| Investment income: | | | | |
| Interest | 191,342,519 | 155,798,932 | 35,543,587 | 22.8% |
| Dividends | 200,038,867 | 237,287,406 | (37,248,539) | (15.7)% |
| Net appreciation in fair value of investments | 437,310,669 | 958,763,679 | (521,453,010) | (54.4)% |
| Securities lending | <u>5,597,401</u> | <u>5,191,144</u> | <u>406,257</u> | <u>7.89%</u> |
| | <u>834,289,456</u> | <u>1,357,041,161</u> | <u>(522,751,705)</u> | <u>(38.5)%</u> |
| Less investment expense | | | | |
| Asset management expense | 67,967,190 | 64,109,736 | 3,857,454 | 6.0% |
| Securities lending expense | <u>504,180</u> | <u>468,824</u> | <u>35,356</u> | <u>7.5%</u> |
| Net investment income | <u>765,818,086</u> | <u>1,292,462,601</u> | <u>(526,644,515)</u> | <u>(40.7)%</u> |
| Total | <u>3,060,952,674</u> | <u>3,374,338,422</u> | <u>(313,385,748)</u> | <u>(9.3)%</u> |
| Expenses | | | | |
| Benefits: | | | | |
| Retirement | 2,515,333,192 | 2,397,664,079 | 117,669,113 | 4.9% |
| Portable Lump Sum Refund – ER match | 8,968,907 | 9,669,566 | (700,659) | (7.2)% |
| Disability and DRA | 22,712,313 | 23,081,090 | (368,777) | (1.6)% |
| Survivors | 185,412,944 | 174,497,186 | 10,915,758 | 6.3% |
| Death | 4,357,549 | 5,213,471 | (855,922) | (16.4)% |
| Reversionary | 4,138,234 | 3,907,351 | 230,883 | 5.9% |
| Beneficiary | <u>3,197,535</u> | <u>3,164,116</u> | <u>33,419</u> | <u>1.1%</u> |
| | <u>2,744,120,674</u> | <u>2,617,196,859</u> | <u>126,923,815</u> | <u>(4.8)%</u> |
| Refunds of contributions | 104,409,976 | 115,051,659 | (10,641,683) | (9.2)% |
| Administrative expenses | <u>19,234,313</u> | <u>16,662,874</u> | <u>2,571,439</u> | <u>15.4%</u> |
| Total | <u>2,867,764,963</u> | <u>2,748,911,392</u> | <u>118,853,571</u> | <u>4.3%</u> |
| Excess (Deficiency) of Revenues over (under) Expenses | <u>\$ 193,187,711</u> | <u>\$ 625,427,030</u> | <u>\$ (432,239,319)</u> | <u>(69.1)%</u> |

Note: See analysis on page 30.

**State Universities Retirement System
of the State of Illinois**
Schedule of Administrative Expenses
For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 | Variance | |
|----------------------------------------------------|----------------------|----------------------|---------------------|----------------|
| | | | Amount | Percent |
| Defined Benefit Plan | | | | |
| Personnel Services: | | | | |
| Salary and wages | \$ 9,590,891 | \$ 8,258,578 | \$ 1,332,313 | 16.1% |
| Retirement contributions | 1,143,873 | 953,693 | 190,180 | 19.9% |
| Insurance and payroll taxes | <u>2,588,201</u> | <u>2,522,758</u> | <u>65,443</u> | <u>2.6%</u> |
| | <u>13,322,965</u> | <u>11,735,029</u> | <u>1,587,936</u> | <u>13.5%</u> |
| Professional Services: | | | | |
| Computer services | 1,826,155 | 976,790 | 849,365 | 87.0% |
| Medical consultation | 4,126 | 4,422 | (296) | (6.7)% |
| Technical and actuarial | 680,461 | 977,335 | (296,874) | (30.4)% |
| Legal services | <u>288,490</u> | <u>220,495</u> | <u>67,995</u> | <u>30.8%</u> |
| | <u>2,799,232</u> | <u>2,179,042</u> | <u>620,190</u> | <u>28.5%</u> |
| Communications: | | | | |
| Postage | 152,641 | 151,547 | 1,094 | 0.7% |
| Printing and copying | 52,561 | 45,765 | 6,796 | 14.8% |
| Telephone | <u>194,016</u> | <u>131,253</u> | <u>62,763</u> | <u>47.8%</u> |
| | <u>399,218</u> | <u>328,565</u> | <u>70,653</u> | <u>21.5%</u> |
| Other Services: | | | | |
| Equipment repairs, rental and maintenance | 88,380 | 56,144 | 32,236 | 57.4% |
| Building operations, maintenance and office rental | 265,350 | 341,138 | (75,788) | (22.2)% |
| Surety bonds and insurance | 470,152 | 401,732 | 68,420 | 17.0% |
| Memberships and subscriptions | 85,896 | 78,160 | 7,736 | 9.9% |
| Transportation, travel and conferences | 86,985 | 150,733 | (63,748) | (42.3)% |
| Education | 39,431 | 38,402 | 1,029 | 2.7% |
| EDP supplies and equipment | 98,094 | 83,452 | 14,642 | 17.5% |
| Office supplies | <u>43,550</u> | <u>49,426</u> | <u>(5,876)</u> | <u>(11.9)%</u> |
| | <u>1,177,838</u> | <u>1,199,187</u> | <u>(21,349)</u> | <u>(1.8)%</u> |
| Depreciation and amortization | <u>770,022</u> | <u>641,766</u> | <u>128,256</u> | <u>20.0%</u> |
| Total administrative expenses-defined benefit plan | <u>\$ 18,469,275</u> | <u>\$ 16,083,589</u> | <u>\$ 2,385,686</u> | <u>14.8%</u> |

**State Universities Retirement System
of the State of Illinois**
Schedule of Administrative Expenses (Continued)
For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 | Variance | |
|-----------------------------------------------------|----------------------|----------------------|---------------------|--------------|
| | | | Amount | Percent |
| Self-Managed Plan | | | | |
| Salary and wages | \$ 268,279 | \$ 288,693 | \$ (20,414) | (7.1)% |
| Retirement contributions | 34,428 | 35,971 | (1,543) | (4.3)% |
| Insurance and payroll taxes | 75,994 | 91,465 | (15,471) | (16.9)% |
| Technical and actuarial | 374,987 | 152,839 | 222,148 | 145.3% |
| Postage | 6,491 | 7,168 | (677) | (9.4)% |
| Membership and subscriptions | 600 | 600 | — | 0.0% |
| Transportation, travel and conferences | 2,737 | 1,287 | 1,450 | 112.7% |
| Printing and copying | <u>1,522</u> | <u>1,262</u> | <u>260</u> | <u>20.6%</u> |
| Total administrative expenses- self-managed plan | <u>765,038</u> | <u>579,285</u> | <u>185,753</u> | <u>32.1%</u> |
| Total Administrative Expenses | <u>\$ 19,234,313</u> | <u>\$ 16,662,874</u> | <u>\$ 2,571,439</u> | <u>15.4%</u> |

Note: See analysis on pages 30 and 31.

**State Universities Retirement System
of the State of Illinois**
**Schedule of Changes in Property
For the Year Ended June 30, 2020**

| | <u>Balance at June 30, 2019</u> | <u>Additions/ Transfers In</u> | <u>Deletions/ Transfers Out</u> | <u>Balance at June 30, 2020</u> |
|-------------------------------------------|-------------------------------------|------------------------------------|-------------------------------------|-------------------------------------|
| Assets | | | | |
| Land and land improvements | \$ 533,609 | \$ 1,851 | \$ — | \$ 535,460 |
| Office building | 8,363,517 | 3,826,626 | — | 12,190,143 |
| Information system equipment and software | 16,409,081 | 612,177 | 337,043 | 16,684,215 |
| Furniture and fixtures | 907,937 | 276,275 | 128,976 | 1,055,236 |
| Construction in progress | <u>3,725,866</u> | <u>903,055</u> | <u>4,197,119</u> | <u>431,802</u> |
| Total capital assets | <u>29,940,010</u> | <u>5,619,984</u> | <u>4,663,138</u> | <u>30,896,856</u> |
| Allowance for Depreciation | | | | |
| Land improvements | 3,170 | 231 | — | 3,401 |
| Office building | 4,172,868 | 442,297 | — | 4,615,165 |
| Information system equipment and software | 15,154,553 | 273,413 | 276,412 | 15,151,554 |
| Furniture and fixtures | <u>813,209</u> | <u>54,079</u> | <u>128,976</u> | <u>738,312</u> |
| Total allowance for depreciation | <u>20,143,800</u> | <u>770,020</u> | <u>405,388</u> | <u>20,508,432</u> |
| Net Capital Assets | <u>\$ 9,796,210</u> | <u>\$ 4,849,964</u> | <u>\$ 4,257,750</u> | <u>\$ 10,388,424</u> |

Note: These balances were obtained from System records and have been reconciled to the System's quarterly *Agency Report of State Property* reports submitted to the Office of State Comptroller for the year ended June 30, 2020.

State Universities Retirement System of the State of Illinois

Schedule of Investment Portfolio

For the Years Ended June 30, 2020 and 2019

| | 2020 | | | |
|-----------------------------------|-------------------------|----------------------------|-------------------------|----------------------------|
| | Cost | | Fair Value | |
| | Amount | Percentage of Portfolio | Amount | Percentage of Portfolio |
| Equities | | | | |
| Common stocks | | | | |
| U.S. equities | \$ 5,196,788,428 | 31.3% | \$ 6,588,888,194 | 31.0% |
| Non-U.S. equities | 1,950,874,870 | 11.8% | 2,126,427,682 | 10.0% |
| Commingled funds | — | 0.0% | — | 0.0% |
| Preferred stock | <u>1,118,307</u> | <u>0.0%</u> | <u>1,181,848</u> | <u>0.0%</u> |
| Total equities | <u>7,148,781,605</u> | <u>43.1%</u> | <u>8,716,497,725</u> | <u>41.0%</u> |
| Fixed Income | | | | |
| Government obligations | | | | |
| Government agencies | 182,164,949 | 1.1% | 183,570,200 | 0.9% |
| U.S. government | 1,839,625,424 | 11.1% | 2,021,241,014 | 9.5% |
| Corporate obligations | 975,203,003 | 5.9% | 991,351,747 | 4.7% |
| Miscellaneous | | | | |
| Asset backed | 131,504,575 | 0.8% | 130,030,797 | 0.6% |
| Short-term investments* | 112,851,670 | 0.7% | 85,397,449 | 0.4% |
| Commingled funds | 510,739,991 | 3.1% | 468,936,428 | 2.2% |
| Mortgage backed | 697,721,996 | 4.2% | 714,572,038 | 3.3% |
| Municipal bonds | 47,858,252 | 0.3% | 48,433,746 | 0.2% |
| Non-U.S. bonds | 757,620,864 | 4.6% | 741,401,512 | 3.5% |
| Options | (61,132) | 0.0% | (49,715) | 0.0% |
| Swaps | <u>5,772,350</u> | <u>0.0%</u> | <u>2,169,022</u> | <u>0.0%</u> |
| Total fixed income | <u>5,261,001,942</u> | <u>31.8%</u> | <u>5,387,054,238</u> | <u>25.3%</u> |
| Cash and Cash Equivalents* | 120,323,178 | 0.7% | 120,323,178 | 0.6% |
| Real Estate | 1,083,175,847 | 6.5% | 1,132,349,076 | 5.3% |
| Hedge Funds | 2,887,548,474 | 17.4% | 2,910,196,814 | 13.7% |
| Commodities | 82,500,000 | 0.5% | 118,500,269 | 0.6% |
| Self-Managed Plan Funds | <u>—</u> | <u>0.0%</u> | <u>2,884,738,092</u> | <u>13.5%</u> |
| Total Investments | <u>\$16,583,331,046</u> | <u>100.0%</u> | <u>\$21,269,659,392</u> | <u>100.0%</u> |

*Does not include commercial paper and short term bills and notes with maturities less than 90 days. These securities are reported in Cash instead of in Investments.

Schedule 5

| | 2019 | | | |
|-----------------------------------|-------------------------|----------------------------|-------------------------|----------------------------|
| | Cost | | Fair Value | |
| | Amount | Percentage of Portfolio | Amount | Percentage of Portfolio |
| Equities | | | | |
| Common stocks | | | | |
| U.S. equities | \$ 6,645,335,961 | 41.1% | \$ 8,418,014,245 | 39.0% |
| Non-U.S. equities | 2,789,958,838 | 17.2% | 3,352,805,363 | 15.5% |
| Commingled funds | 82,003,951 | 0.5% | 152,781,728 | 0.7% |
| Preferred stock | <u>1,100,140</u> | <u>0.0%</u> | <u>1,160,953</u> | <u>0.0%</u> |
| Total equities | <u>9,518,398,890</u> | <u>58.8%</u> | <u>11,924,762,289</u> | <u>55.2%</u> |
| Fixed Income | | | | |
| Government obligations | | | | |
| Government agencies | 81,395,017 | 0.5% | 82,666,407 | 0.4% |
| U.S. government | 1,563,340,511 | 9.6% | 1,635,425,572 | 7.7% |
| Corporate obligations | 681,125,279 | 4.2% | 701,036,437 | 3.2% |
| Miscellaneous | | | | |
| Asset backed | 133,545,123 | 0.8% | 138,669,914 | 0.6% |
| Short-term investments* | (9,465,296) | (0.1)% | (16,536,336) | (0.1)% |
| Commingled funds | 1,053,138,834 | 6.5% | 1,130,192,719 | 5.2% |
| Mortgage backed | 752,260,502 | 4.6% | 761,014,593 | 3.5% |
| Municipal bonds | 22,735,858 | 0.1% | 24,252,877 | 0.1% |
| Non-U.S. bonds | 375,052,677 | 2.3% | 377,792,176 | 1.7% |
| Options | (762,116) | 0.0% | 309,247 | 0.0% |
| Swaps | <u>10,214,828</u> | <u>0.1%</u> | <u>3,303,129</u> | <u>0.0%</u> |
| Total fixed income | <u>4,662,581,217</u> | <u>28.6%</u> | <u>4,838,126,735</u> | <u>22.3%</u> |
| Cash and Cash Equivalents* | 42,015,852 | 0.3% | 42,021,692 | 0.2% |
| Real Estate | 1,059,154,553 | 6.5% | 1,195,261,337 | 5.5% |
| Hedge Funds | 617,000,000 | 3.8% | 687,291,975 | 3.2% |
| Commodities | 327,948,509 | 2.0% | 352,460,283 | 1.6% |
| Self-Managed Plan Funds | <u>—</u> | <u>0.0%</u> | <u>2,592,580,384</u> | <u>12.0%</u> |
| Total Investments | <u>\$16,227,099,021</u> | <u>100.0%</u> | <u>\$21,632,504,695</u> | <u>100.0%</u> |

*Does not include commercial paper and short term bills and notes with maturities less than 90 days. These securities are reported in Cash instead of in Investments.

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 |
|-----------------------------------------|--------------|--------------|
| Investment Manager | | |
| Adams Street Partners | \$ 6,338,526 | \$ 5,726,967 |
| Alinda Capital Partners | 117,227 | 202,057 |
| AQR Capital Management | 722,613 | 389,838 |
| Aksia TorreyCove Partners | 572,917 | — |
| ARP Investments | 329,312 | — |
| Aspect Capital | 367,890 | — |
| Ativo Capital Management | 762,789 | 778,271 |
| Basis Investment Group | 451,234 | 696,788 |
| Bivium Capital Partners | 443,081 | — |
| BlackRock Institutional Trust Company | 1,447,923 | 1,622,806 |
| Blackstone Property Partners | 1,584,065 | — |
| Blue Vista Capital Management | 464,827 | 415,772 |
| Brookfield Asset Management | 941,147 | 1,078,021 |
| Campbell & Company | 271,242 | — |
| Carlyle Property Partners | 956,202 | 236,484 |
| CastleArk Management | 363,171 | 746,868 |
| Channing Capital Management | 465,232 | 495,672 |
| Credit Suisse Asset Management | 105,139 | — |
| Colchester Global Investors | 734,302 | 702,562 |
| Crow Holdings | 589,784 | 715,198 |
| Denali Advisors | 232,140 | 240,563 |
| Dune Capital Management | 2,068,218 | 1,369,813 |
| EARNEST Partners | 1,473,724 | 708,461 |
| Fairview Capital Partners | 375,000 | 373,481 |
| Fidelity Institutional Asset Management | 369,511 | 978,875 |
| Franklin Templeton Real Estate Advisors | 442,583 | 475,830 |
| Garcia Hamilton & Associates | 500,968 | 444,677 |
| Gladius Capital Management | 1,351,470 | 2,172,763 |
| GlobeFlex Capital | 987,423 | 916,192 |
| Heitman Capital Management | 1,641,575 | 1,616,806 |
| Invesco | 477,882 | 1,467,812 |
| JP Morgan Asset Management | 1,977,271 | 1,918,478 |
| KKR Prisma | 88,829 | 1,269,503 |
| LM Capital Group | 417,886 | 286,519 |
| Lombard Odier Asset Management | 242,920 | — |
| LongTail Alpha | 190,437 | — |
| Long Wharf RE Partners | 643,974 | — |
| Macquarie Capital | 1,448,825 | 1,487,387 |
| Matarin Capital Management | 610,750 | 659,792 |
| Mesirow Financial Investment Management | 838,743 | 1,221,185 |
| Mondrian Investment Partners | 1,395,156 | 1,324,814 |
| Muller and Monroe Asset Management | 821,196 | 1,055,299 |

State Universities Retirement System of the State of Illinois

Schedule of Investment Expenses

For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 |
|---------------------------------------------------------|--------------|--------------|
| Investment Manager (Continued) | | |
| Neuberger Berman | \$ 3,360,483 | \$ 1,398,098 |
| Northern Trust Asset Management | 619,865 | 514,842 |
| Oaktree Capital Management | 207,363 | 157,404 |
| Pacific Alternative Asset Management Company | 281,133 | 1,811,710 |
| Pacific Investment Management Company | 5,125,616 | 4,741,627 |
| Pantheon Ventures | 3,319,004 | 3,166,384 |
| Parametric Clifton | 384,390 | 422,896 |
| Piedmont Investment Advisors | 573,788 | 1,043,783 |
| Progress Investment Management Company | 2,002,484 | 2,377,489 |
| Prudential Fixed Income | 1,339,683 | 1,227,509 |
| Pugh Capital Management | 415,677 | 251,173 |
| Ramirez Asset Management | 245,032 | — |
| RhumbLine Advisers | 189,704 | 155,054 |
| Smith Graham & Company | 25,999 | 176,642 |
| State Street Global Advisors | 12,410 | 77,992 |
| StepStone Real Estate | 207,487 | 288,751 |
| Strategic Global Advisors | 1,067,276 | 1,088,569 |
| T. Rowe Price | 3,378,284 | 3,377,875 |
| TCW Metropolitan West Asset Management | 135,719 | 889,327 |
| UBS Realty Investors | 427,255 | 1,048,099 |
| Wellington Management Company | 3,230,093 | 2,575,935 |
| Xpionance | 753,326 | — |
| | 63,927,175 | 60,586,713 |
| Master Trustee & Custodian | | |
| The Northern Trust Company | 1,075,000 | 1,075,000 |
| Investment Consultant, Measurement & Counsel | | |
| Aksia TorreyCove Partners | 277,846 | — |
| Callan LLC | 305,250 | 225,000 |
| Faegre Drinker Biddle & Realth | 25,427 | — |
| Ice Miller, LLP | 141,743 | 35,111 |
| K&L Gates | 56,280 | — |
| Mayer Brown, LLP | 3,445 | 2,102 |
| Meketa Investment Group | 496,333 | 526,583 |
| Morgan, Lewis & Bockius LLP | 33,395 | — |
| NEPC | — | 15,000 |
| Squire Patton Boggs | 20,012 | 59,211 |
| Total Consultant, Measurement & Counsel fees | 1,359,731 | 863,007 |

**State Universities Retirement System
of the State of Illinois**

Schedule of Investment Expenses

For the Years Ended June 30, 2020 and 2019

| | <u>2020</u> | <u>2019</u> |
|-------------------------------------------|--------------------------|--------------------------|
| Investment Administrative Expenses | | |
| Personnel | \$ 1,472,597 | \$ 1,432,724 |
| Resources and travel | 65,732 | 77,205 |
| Performance measurement and database | <u>66,955</u> | <u>75,087</u> |
| | <u>1,605,284</u> | <u>1,585,016</u> |
| Total Investment Expenses | <u>\$ 67,967,190</u> | <u>\$ 64,109,736</u> |

Investment expenses include fees paid to the System's master trustee, various investment managers and their investment consultant and investment brokerage firms. Fees are negotiated based primarily on market values and the manager's portfolio performance. A graduated scale is used for most managers based upon various increments per million dollars of market value. Investment expenses also include administrative expenses relating to the operation of the Investment Division of the System.

**State Universities Retirement System
of the State of Illinois**
Selected Account Balances
For the Years Ended June 30, 2020 and 2019

| | Defined Benefit | Self-Managed | Totals | |
|---------------------------------------------------------------------------------------------------------|--------------------------|-------------------------|--------------------------|--------------------------|
| | Plan | Plan | 2020 | 2019 |
| Assets | | | | |
| Cash and short-term investments | \$ 1,266,766,677 | \$ — | \$ 1,266,766,677 | \$ 819,413,471 |
| Receivables | | | | |
| Members | 11,158,593 | 4,559,763 | 15,718,356 | 17,067,516 |
| State of Illinois | 116,889,698 | 2,074,606 | 118,964,304 | 152,988,640 |
| Federal, trust funds, and other | 6,687,733 | 28,535 | 6,716,268 | 6,983,445 |
| Pending investment sales | 1,952,064,461 | — | 1,952,064,461 | 360,501,773 |
| Interest and dividends | <u>47,440,102</u> | <u>—</u> | <u>47,440,102</u> | <u>47,226,953</u> |
| Total receivables | <u>2,134,240,587</u> | <u>6,662,904</u> | <u>2,140,903,491</u> | <u>584,768,327</u> |
| Prepaid expenses | <u>133,923</u> | <u>—</u> | <u>133,923</u> | <u>147,246</u> |
| Investments, at fair value | | | | |
| Equity investments | 6,684,436,960 | 48,304,182 | 6,732,741,142 | 10,512,849,950 |
| Fixed income investments | 5,467,304,396 | 40,073,020 | 5,507,377,416 | 4,880,148,427 |
| Real estate investments | 1,124,007,562 | 8,341,514 | 1,132,349,076 | 1,195,261,337 |
| Alternative investments | 4,977,446,278 | 35,007,388 | 5,012,453,666 | 2,451,664,597 |
| Mutual fund and variable annuities | <u>—</u> | <u>2,884,738,092</u> | <u>2,884,738,092</u> | <u>2,592,580,384</u> |
| Total investments | <u>18,253,195,196</u> | <u>3,016,464,196</u> | <u>21,269,659,392</u> | <u>21,632,504,695</u> |
| Securities lending collateral | <u>1,381,940,165</u> | <u>—</u> | <u>1,381,940,165</u> | <u>878,205,520</u> |
| Capital assets, at cost, net of accumulated depreciation of \$20,508,432 and \$20,143,800, respectively | <u>10,388,424</u> | <u>—</u> | <u>10,388,424</u> | <u>9,796,210</u> |
| Total assets | <u>23,046,664,972</u> | <u>3,023,127,100</u> | <u>26,069,792,072</u> | <u>23,924,835,469</u> |
| Liabilities | | | | |
| Benefits payable | 12,718,437 | — | 12,718,437 | 10,467,190 |
| Refunds payable | 3,601,916 | — | 3,601,916 | 5,200,177 |
| Securities lending collateral | 1,381,486,080 | — | 1,381,486,080 | 876,550,517 |
| Payable to brokers for unsettled trades | 2,013,885,643 | — | 2,013,885,643 | 483,348,912 |
| Reverse repurchase agreements | 512,000 | — | 512,000 | 85,456,713 |
| Administrative expenses payable | <u>17,445,290</u> | <u>—</u> | <u>17,445,290</u> | <u>16,856,965</u> |
| Total liabilities | <u>3,429,649,366</u> | <u>—</u> | <u>3,429,649,366</u> | <u>1,477,880,474</u> |
| Plan Net Position | <u>\$ 19,617,015,606</u> | <u>\$ 3,023,127,100</u> | <u>\$ 22,640,142,706</u> | <u>\$ 22,446,954,995</u> |

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2020 and 2019

Rate of Return

Schedule 8

Performance of SURS' Defined Benefit Plan investment portfolio resulted in a market rate of return, net of investment management fees, of 2.6% and 6.0% for fiscal years 2020 and 2019, respectively.

Revenues and Expenses

Schedule 9

SURS defined benefit plan is financed by employee member contributions, employer contributions (State appropriations and contributions from trust and federal funds) and investment earnings. All cash received from these sources is deposited with the Northern Trust Company, which acts as the System's Master Trustee. SURS Self-Managed Plan is financed by employee and employer contributions and investment earnings; the assets are held by the two Service Providers approved by SURS Board of Trustees: Fidelity and TIAA.

Approximately 99.3% of the total expenses for fiscal year 2020 and approximately 99.4% for fiscal year 2019 are related to benefits and refunds to members. Benefits include retirement, disability, and survivor payments. Details of benefit recipients, benefit expenses, and summaries of new benefit payments and of average benefit payments can be found in the SURS Comprehensive Annual Financial Report (CAFR) for the year ended June 30, 2020.

Employer Contributions

Schedule 10

Contributions received from federal grants, trust funds, and other such sources were \$58.1 million and \$62.3 million for the periods ending June 30, 2019 and 2020, respectively. The amount varies from year to year, depending on the level of federal and grant funding obtained by the universities and community colleges, as well as the normal cost rate established by the actuary.

Investment Income

Schedule 11

Investment income decreased from \$1.357 billion in fiscal year 2019 to \$834.3 billion in fiscal year 2020. The DB plan investment returns for these years were 6.0% and 2.6%, respectively, net of fees. In general, the System's investment strategy has been to maintain the investment allocation as stated by the Board of Trustees. The portfolio policy allocation as of June 30, 2020 consists of 44.0% global equity, 14.0% credit fixed income, 5.0% core real estate, 6.0% options strategies, 8.0% private equity, 3.0% non-core real assets, 6.0% treasury inflation protected securities, 8.0% core fixed income, 2.1% systematic trend following, 1.8% alternative risk premia, and 2.1% long duration. A more detailed explanation of the System's investment portfolio and performance can be obtained from the 2020 CAFR.

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2020 and 2019

Member Contributions

Schedule 12

Employee contributions are established by the Illinois Pension Code as 8% of earnings for both the defined benefit and self-managed plans. Police officers and fire fighters contribute 9.5% of earnings for the defined benefit plan and 8% for the Self-Managed Plan. Employee contributions are collected through payroll deductions and are submitted by the participating employers directly to the System for credit to each participant's accumulated contributions account for those in the defined benefit plan, or to be transmitted daily to the Service Providers for the members in the Self-Managed Plan. The number of members having contributions credited to their accounts at June 30, 2020 and 2019 are as follows:

| | 2020 | 2019 |
|-----------------------------------------------|-------------|-------------|
| Current Members – Defined Benefit Plan | | |
| Active members (currently contributing) | 63,206 | 62,589 |
| Inactive members (not currently contributing) | 83,744 | 83,044 |
| Total Current Members – Defined Benefit Plan | 146,950 | 145,633 |
| Current Members – Self-Managed Plan | | |
| Active members (currently contributing) | 13,129 | 12,531 |
| Inactive members (not currently contributing) | 10,280 | 10,033 |
| Total | 23,409 | 22,564 |

Member payrolls totaled \$3.51 billion and \$3.64 billion for the fiscal years ended June 30, 2019 and 2020, respectively.

Self-Managed Plan Investments

Schedule 13

The SMP participants have the ability to invest their account balances in more than 30 mutual funds and variable annuities. These investment options are offered by two providers: Fidelity Investments and Teachers Insurance and Annuity Association. As of June 30, 2020, the SMP had investments of \$3,016,464,196. A detailed schedule (unaudited) of the investment options and balances at June 30, 2020, is located in the Investment Section of The Comprehensive Annual Financial Report.

State Universities Retirement System of the State of Illinois

For the Years Ended June 30, 2020 and 2019

Future Funding and Benefit Calculations

Schedule 14

Public Act 88-0593 was signed into law by Governor Edgar on August 22, 1994. This Act, which took effect on July 1, 1995, provides for a 15-year phase-in to a 35-year plan that requires the State to make continuing appropriations to meet the normal actuarially-determined cost of the System, plus amortize the unfunded liability. A significant difference between the 1989 and 1994 funding legislation is that the latter takes the form of a continuing appropriation. This legislative change removes the pension funding from the General Assembly's annual budget negotiations and requires that the actuarially determined annual funding become an automatic contribution. Ultimately, this funding plan is scheduled to increase the State's pension funding from its current level of 42.2% to 90% by fiscal year 2045.

Analysis of Operations

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

System's Functions and Planning Program

The State Universities Retirement System (System) is the administrator of a cost-sharing, multiple-employer public employee retirement system established July 21, 1941 to provide retirement annuities and other benefits for staff members and employees of the state universities, certain affiliated organizations, and certain other state educational and scientific agencies and for survivors, dependents, and other beneficiaries of such employees. The System is included in the State of Illinois' financial reports as a pension trust fund. SURS is governed by Chapter 40, Act 5, Article 15 of the Illinois Compiled Statutes. These statutes assign the authority to establish and amend the benefit provisions of the Plan to the State Legislature. Operation of the System and the direction of its policies are the responsibility of the Board of Trustees of the System. It is also these statutes that define the scope of SURS' reporting entity. There are no statutory provisions for termination of the System. The Illinois Constitution provides that the pension obligation of the State shall be an enforceable contractual relationship, the benefits of which shall not be diminished or impaired.

As of June 30, 2020, the System's defined benefit plan had 146,950 active and inactive participants and 69,172 annuity benefit recipients, while the Self-Managed Plan had 23,409 active and inactive participants and 1,007 annuity benefit recipients.

As of June 30, 2020, management of the System is vested in an eleven-member Board of Trustees; five of which are appointed by the Governor, and six of which are elected members of whom four are active-elected members and two are annuitant-elected members. The term of office of a trustee is six years.

The administration of the detailed affairs of the System is vested in the Executive Director. General policy relating to the administration of the System is stated in the minutes of the Board meetings. The System's official office is located at 1901 Fox Drive, Champaign, Illinois.

Program planning activities of the System are under the direct supervision of the Executive Director and involve coordination between the governing Board and other administrative staff of the System. Periodic status reviews are performed by the Executive Director and his administrative staff to determine the progress made toward accomplishing established goals and objectives. The status of and achievement of these goals and objectives are monitored quarterly by the Board of Directors.

Major Initiatives

In March of 2020, SURS closed to the public and most of the staff began working from home to protect their health. Our staff has risen to the work challenges caused by the coronavirus outbreak and will continue to change and adapt when necessary. As we have adopted new working conditions, our members have seen the same excellent service, delivery of benefits and fiduciary responsibility they have come to expect. Benefit checks are going out on time, our call center is fully operational and retirement counselors are conducting appointments remotely.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2020 and 2019

Although we are coping with the COVID-19 pandemic, we continue to move forward with major initiatives and changes at SURS.

- The following changes occurred to SURS Board of Trustees in fiscal year 2020.
 - In August 2019, Mitchell Vogel, SURS annuitant and former board member, was selected to fill a vacancy on the SURS Board of Trustees by the elected SURS trustees. The vacancy was created when elected annuitant board member John Engstrom resigned after the June 2019 board meeting.
 - In March 2020, Gov. Pritzker appointed Scott Hendrie to the board. Trustee Hendrie's term will expire in June 2021.
- SURS staff worked diligently to complete IT, administration and member service projects.
 - Several new software packages were implemented to assist the administrative support teams.
 - Sage Intacct – a cloud-based financial management and services software
 - ADP – cloud-based human capital management solution
 - Agiloft - software for contract lifecycle management that will be used for legal and compliance
 - A pension administration system assessment was done by the consulting firm Linea. This was the first step of many as SURS moves forward with the replacement of the pension administration system.
 - Renovations to the Champaign headquarters began. The call center and the counselor offices are being restructured to make more room for the growing staff. Just under 6,000 sq. ft. are being renovated.
 - New security and life safety tool updates, such as perimeter and interior monitoring of the main office, were completed.
 - Work continued on the redesign of the Self-Managed Plan (SMP) and implementation of a new supplemental plan. On Sept. 1, 2020, we launched the redesigned SMP, renamed the SURS Retirement Savings Plan (RSP). The new SURS Deferred Compensation Plan (DCP) will be rolled out in 2021.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

System Funding Progress

The actuarial accrued liability of SURS at June 30, 2020 amounted to \$47.6 billion. The actuarial value of assets is \$20.1 billion, resulting in an unfunded liability of \$27.5 billion.

The actuarial value of assets is used to evaluate funding progress and to set future employer contributions. The actuarial value of assets is based on a smoothed investment income rate. Investment income in excess or shortfall of the expected 6.75% rate on fair value is smoothed over a five-year period with 20% of a year's excess or shortfall being recognized each year beginning with the current year. The use of this actuarial method was implemented as required by Public Act 96-0043, which was signed into law on July 15, 2009.

The projected required contribution rates and amounts are as follows:

| Fiscal Year | Percentage of Payroll | Assumed Payroll (in billions) | Required Contribution (in millions) |
|-------------|-----------------------|----------------------------------|----------------------------------------|
| 2022 | 43.8% | \$ 4.89 | \$ 2,142.0 |
| 2023 | 44.5% | 4.98 | 2,215.4 |
| 2024 | 45.2% | 5.08 | 2,298.6 |
| 2025 | 45.4% | 5.18 | 2,355.0 |
| 2026 | 45.7% | 5.29 | 2,416.9 |

Actuarial Assumptions

The experience review for the years June 30, 2014 to June 30, 2017 was performed February 2018 and the assumptions adopted as of June 30, 2019. Public Act 96-0889 caps Tier 2 members' earnings at \$115,929 in 2020 and future cost of living adjustments at the less of 3% or 0.5% of the increase in the Consumer Price Index. This modification of Tier 2 members' earnings decreases the anticipated amount of future payroll and contributions. The actuarial assumptions and methods used are in accordance with actuarial standards and are set by the Board.

The funding objective is to provide employer and employee contributions sufficient to provide the benefits of SURS when due and to achieve an asset value equal to 90% of the Actuarial Accrued Liability by the end of fiscal year 2045. The financing objective of SURS and the funding process to reach that objective are set out in Section 15-155 of the SURS Article of the Illinois Pension Code.

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Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

The statutory funding policy set out in Section 15-155 of the Illinois Pension Code results in lower near-term contribution requirements than the Actuarially Determined Contribution (ADC). The actuary and SURS recommend funding the ADC. In addition, the actuary does not certify that the funding method in the statute complies with generally accepted actuarial standards for the funding of retirement systems.

The statutory funding policy of this plan does not follow the actuary’s recommendation. Continually funding the plan below the ADC creates the risk that ultimately benefit obligations cannot be met from the trust and will require a greater amount of funding from other state resources.

The funded status of the plan as of June 30, 2020, the most recent valuation date, is as follows (in millions):

| Actuarial Valuation Date | Actuarial Value of Assets* | Actuarial Accrued Liability (AAL) – Projected Unit Credit | Funded Ratio | Unfunded Actuarial Accrued Liability (UAAL) | Covered Payroll | Unfunded Actuarial Accrued Liability as a Percentage of Covered Payroll |
|--------------------------------|----------------------------------|-----------------------------------------------------------------------|-----------------|---------------------------------------------------------|--------------------|----------------------------------------------------------------------------------------|
| 6/30/20 | \$ 20,091.7 | \$ 47,580.5 | 42.2% | \$ 27,488.8 | \$ 3,642.6 | 754.6% |

*If calculated using the market value of assets of \$19,617.0, the funding ratio would be 41.2%.

Locally Held Funds

The System uses a locally held fund, “State Universities Retirement System” (pension trust fund No. 1178), held at the Northern Trust Company in Chicago, Illinois to account for and process all transactions of the System. The Illinois State Treasurer is not the legal custodian of the System’s assets.

Average Number of System Employees

The average number of SURS employees for the last two fiscal years are as follows:

| | <u>2020</u> | <u>2019</u> |
|------------------------------------------|-------------|-------------|
| Administration and human resources | 14 | 13 |
| Investments and accounting | 17 | 15 |
| Member services | 82 | 75 |
| Support services and information systems | 41 | 31 |
| Self-managed plan | <u>3</u> | <u>3</u> |
| Total | <u>157</u> | <u>137</u> |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

Schedule of Investment Commissions For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 |
|----------------------------------------|------------------|------------------|
| Domestic | | |
| Loop Capital Markets | \$ 106,533 | \$ 146,633 |
| Goldman Sachs | 60,679 | 33,459 |
| Penserra Securities | 50,361 | 46,657 |
| Barclays | 39,938 | 46,609 |
| Sturdivant and Company | 32,413 | — |
| Cabrera Capital Markets | 22,911 | — |
| Williams Capital Group | 22,208 | 56,012 |
| Robert W. Baird & Company | 21,746 | 68,227 |
| Siebert Brandford Shank & Company | 21,259 | — |
| Stifel, Nicolaus & Company | 20,061 | 43,233 |
| BNY Mellon | — | 35,871 |
| JP Morgan Chase & Company | — | 33,592 |
| CAPIS (Capital Institutional Services) | — | 33,557 |
| All Others | <u>259,328</u> | <u>495,571</u> |
| Total Domestic Commissions | <u>657,437</u> | <u>1,039,421</u> |
| International | | |
| UBS | 195,351 | 137,745 |
| Loop Capital Markets | 171,618 | 160,762 |
| North South Capital | 144,929 | 159,455 |
| Instinet | 120,395 | 108,131 |
| Fig Group LLC | 118,804 | 155,720 |
| Credit Suisse | 84,566 | 86,826 |
| Penserra Securities | 79,591 | 66,180 |
| ITG (Investment Technology Group) | 61,737 | 108,380 |
| Morgan Stanley | 59,668 | — |
| Macquarie Securities | 57,138 | — |
| Goldman Sachs | — | 77,689 |
| Cabrera Capital Markets | — | 76,685 |
| All Others | <u>406,200</u> | <u>521,493</u> |
| Total International Commissions | <u>1,499,997</u> | <u>1,659,066</u> |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

Schedule of Investment Commissions (Continued) For the Years Ended June 30, 2020 and 2019

| | 2020 | 2019 |
|----------------------------------------|-------------------------|-------------------------|
| Global | | |
| JP Morgan Chase & Company | \$ 72,803 | \$ 64,131 |
| Credit Suisse | 54,443 | 32,511 |
| UBS | 41,362 | 37,409 |
| Morgan Stanley | 41,151 | 88,478 |
| Sanford C. Bernstein | 41,083 | 65,136 |
| Goldman Sachs | 40,087 | 39,538 |
| Jefferies & Company | 36,471 | — |
| Bank of America Securities | 34,134 | 36,172 |
| Cabrera Capital Markets | 32,241 | 33,326 |
| Instinet | 26,592 | |
| Citigroup Global Markets | — | 39,259 |
| CLSA | — | 30,210 |
| All Others | <u>363,694</u> | <u>436,931</u> |
| Total Global Commissions | <u>784,061</u> | <u>903,101</u> |
| Total Commissions | <u>\$ 2,941,495</u> | <u>\$ 3,601,588</u> |
| Fixed Income | | |
| Williams Capital Group | \$ 1,212,171,584 | \$ — |
| Goldman Sachs | 743,365,166 | 591,143,702 |
| Cabrera Capital Markets | 723,301,741 | 349,878,436 |
| JP Morgan Chase & Company | 699,206,511 | 608,957,283 |
| Loop Capital Markets | 644,226,403 | 376,679,296 |
| Citigroup Global Markets | 600,270,550 | 567,124,392 |
| Bank of America Securities | 449,743,563 | 293,944,420 |
| Wells Fargo Advisors | 447,049,238 | — |
| Morgan Stanley | 410,162,689 | 425,614,855 |
| Barclays | 286,563,139 | 274,181,691 |
| CastleOak Securities | — | 1,534,356,147 |
| Nomura | — | 317,603,824 |
| All Others | <u>3,259,366,616</u> | <u>2,754,332,065</u> |
| Total Fixed Income Market Value Traded | <u>9,475,427,200</u> | <u>8,093,816,111</u> |
| Total Market Value Traded | <u>\$ 9,475,427,200</u> | <u>\$ 8,093,816,111</u> |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

Description of Reserves

Participants' Contributions

This reserve accumulates the contributions made by participants plus earned interest. Under the traditional option, participants contribute 8% of their gross earnings; 6.5% of the 8% contributions are designated for retirement annuities, 0.5% for automatic annual increases, and 1% for survivor benefits. Police officers and firefighters contribute 9.5% of earnings; the additional 1.5% is a normal retirement contribution. Under the portable option, the participants contribute the same percent of earnings as above, but there is no contribution for survivor benefits. Instead, 1% of earnings is contributed to fund an enhanced refund which allows for the distribution of member earnings, all interest earned, and a one-to-one match of employer contributions. The refund available under the traditional option is member contributions plus interest at 4.5%.

Interest is credited annually to the participants' accounts based on the balance at the beginning of the academic year. The credited interest rate is determined by the Board of Trustees and was 6.5% for the year ended June 30, 2020. Upon retirement or death, the participants' accumulated contributions are transferred to the appropriate reserve accounts for payment of benefits.

Benefits from Employee and Employer Contributions

This reserve accumulates employer contributions from State Appropriations and federal and trust funds with designated uses of paying retirement and reversionary annuities for benefits in force, death and survivor benefits, disability benefits, variations in actuarial experience, and the administrative costs of the System. The reserve also accumulates participant contributions transferred when the participant retires or dies: the amount of investment income earned but not yet distributed to the participant contribution reserve according to the effective interest rate. The final component of this reserve is the difference between the total net assets of the System and the actuarial requirement to fund the System's benefits. The amount presented in this report is computed using a unit credit actuarial method. Illinois statutes provide that any potential unfunded liability be an obligation of the State of Illinois. The System must annually have an actuarial determination of its liabilities and reserves, and the amount and distribution of the required employer contribution.

Self-Managed Plan

This account holds employee contributions of 8% of earnings, employer contributions of 7.6% of earnings, and the investment gains or losses earned to date. The Board authorized a change in the percentage retained by SURS for disability benefits from 0.3% to 0.25% effective July 1, 2018. This plan is a defined contribution plan with the System acting as sponsor. All contributions are placed with Service Providers approved by the Board of Trustees, with individual investment options offered by these providers chosen by the member.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2020 and 2019

Analysis of Revenues and Expenses (Schedule 2)

The System Statement of Plan Net Position and Statement of Changes in Plan Net Position have been analyzed for fluctuations greater than \$1 million and 20% from the previous year, as follows:

Interest

The category of investment income increased by \$35.5 million or 22.8%, resulting from the System's \$549 million or 11.3% increase in fixed income investments from fiscal year 2019 to fiscal year 2020.

Net appreciation in fair value of investments

Net appreciation of the System's investments decreased by \$521.5 million or 54.4%. Of this amount, a decrease of \$582.5 million was attributable to the defined benefit (DB) plan and an increase of \$61.0 million to the SMP. The DB plan's equity portfolio, at \$89.7 million, was the largest contributor to this year-over-year fluctuation. The DB plan's year-over-year change is reflected in the overall decrease in investment return from 6.0% in fiscal year 19 to 2.6% in fiscal year 20.

Analysis of Administrative Expense (Schedule 3)

Administrative expenses reflect all costs incurred to manage the day-to-day operations of the System. Detail costs relating to benefit and refunds paid to recipients and administrative costs relating to investment expenses have been separated from the Schedule of Administrative Expenses. The total administrative expenses of \$19.2 million are 0.7% of the total expenses of \$2.9 billion for fiscal year 2020. Fluctuations greater than \$50,000 and 20% were analyzed as follows:

Computer services: Defined Benefit

Professional computer services increased by \$849.4 thousand, or 87.0%, from fiscal year 2019 to fiscal year 2020. There were new software systems implemented in the current year that had significant expenses related to them (ADP, Sage, Intacct, and Agiloft). There were also consultants performing the pension system assessment as well as other consultants performing various work for SURS.

Technical and actuarial: Defined Benefit

Technical and actuarial services decreased by \$296.9 thousand, or 30.4%. A portion of the decrease was related to actuarial services required to create the numerous tables needed for the estimator to calculate the accelerated pension benefit buyouts in fiscal year 2019. The remaining decrease is for the Board approved hiring of a third-party to conduct an internal operations review of the System's processes in fiscal year 2019.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2020 and 2019

Legal services: Defined Benefit

Legal services increased by \$68.0 thousand, or 30.8%. Much of the increase is due to Board fiduciary counsel needs in fiscal year 2020.

Telephone: Defined Benefit

Telephone expenses increased by \$62.8 thousand, or 47.8%. There were contract issues with the telephone system provider. The contract expired and while it was being resolved, the System had to pay a larger month-to-month amount. There was also an increase in cost due to the opening of the 1801 Fox Drive building for phone and internet services.

Building operations, maintenance and office rental: Defined Benefit

Building operations and maintenance expenses decreased by \$75.8 thousand, or 22.2%. SURS basically shut down the buildings mid-March due to COVID-19. Since then, there have been very few staff in the buildings which has helped reduce the overall building cost including utilities.

Transportation, travel and conferences: Defined Benefit

Transportation and travel expenses decreased by \$63.7 thousand, or 42.3%. The decrease is due to COVID-19 causing staff to travel less in 2020 compared to 2019.

Technical and actuarial: Self-Managed Plan

Technical and actuarial increased \$222.1 thousand, or 145.3%. The increase is due to the additional cost incurred related to the redesign of the Self-Managed Plan and the implementation of a new supplemental plan (SURS Deferred Compensation Plan).

Schedule of Accounts Receivable

| | 2020 | 2019 |
|-------------------------------------|----------------|----------------|
| Employees: | | |
| Salary deductions (1) | \$ 12,629,708 | \$ 14,106,177 |
| Overpaid benefits (2) | 3,088,648 | 2,961,339 |
| Total employees receivables | 15,718,356 | 17,067,516 |
| Employers: | | |
| State appropriation receivable (3) | 118,964,304 | 152,988,640 |
| Federal, trust funds, and other (4) | 6,386,638 | 6,519,832 |
| SMP forfeiture receivable (5) | 329,630 | 463,613 |
| | 125,680,572 | 159,972,085 |
| Total | \$ 141,398,928 | \$ 177,039,601 |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

- (1) Salary deductions receivable decreased by approximately \$1.5 million or 10.5 percent from fiscal year 2019. These salary deductions are remitted by the employers after each pay period. Most employers pay on a bi-weekly basis, so the size of the final pay periods which must be accrued varies each year.
- (2) Overpaid benefits receivable represent benefits which have been overpaid to a member and are due back to the System. The majority of this receivable relates to disability payments made to members who later received worker's compensation benefits. Thus, some of the disability benefits received from the System must be repaid. The System records the receivable as soon as they are notified by the employer of the worker's compensation payment. If the member does not repay the overpayment prior to retirement or withdrawing from the System, the refund or retirement annuity is reduced by the amount of the overpayment plus interest. Because of this, an aging of the accounts receivable is not available and an allowance for doubtful accounts is not necessary. All other receivable amounts are expected to be collected within one year or less.
- (3) The full amount of state appropriation payments due for fiscal year 2020 were received by the end of July 2020.
- (4) The contributions related to federal, trust and other funds are remitted by the employers with the same procedures used for remittance of the employee contributions. In addition, the timing in which the SMP contributions are remitted on to the providers can result in temporary receivables which vary from year to year based on the status of the transfers at year end.
- (5) This receivable represents member account forfeitures of the employer matching funds due back to the System from the SMP providers. These forfeitures are the employer contributions for members who were not vested at the time of termination. Each month the providers remit back to SURS the forfeitures from the prior month, where they are held as an asset of the SMP to be offset against future employer contributions.

Retirement Benefits

Benefits have increased from \$2.34 billion to \$2.46 billion for the periods ended June 30, 2019 and 2020, respectively, for an increase of \$108.3 million or 4.6%. Approximately 2.0% is due to an increase in the average number of defined benefit plan recipients from 57,890 to 59,060, and 2.6% is due to an increase in the average benefit payment.

Survivors' Benefits

Benefits have increased from \$174.5 million to \$185.4 million for the periods ending June 30, 2019 and 2020, respectively. This increase of \$10.9 million or 6.3% is due to a 2.1% increase in the number of recipients, and an increase in the average monthly benefit of 4.2% reflecting the 3% automatic annual increase and higher average annuity payments related to higher ending salary rates for the deceased member.

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2020 and 2019

Disability Benefits Defined Benefit Plan

Benefits decreased from \$17.3 million to \$16.9 million for the periods ending June 30, 2019 and 2020, respectively. This decrease of \$0.4 million or 2.1% represents a decrease of 2.7% in the number of recipients and a 0.6% increase in average benefits paid, which are dependent upon the level of earnings of the disabled member.

Disability Retirement Allowance Benefits

Benefits decreased from \$4.08 million to \$3.97 million for the periods ended June 30, 2019 and 2020, respectively. This is a decrease of \$113.9 thousand or 2.8%. There was a decrease of 2.1% in the number of recipients and a decrease of 0.7% in the average monthly benefit, from \$895 to \$889.

Benefit Costs

The System's costs to recipients include retirement, disability, survivors, and death benefits. The following is the benefit cost per monthly annuity recipient for the years ended June 30, 2020 and 2019.

Average Monthly Benefit Cost per Recipient-Defined Benefit Plan

| | Number | Amount Paid (in millions) | Average Monthly Benefit |
|----------------------------------------|---------------|--------------------------------------|----------------------------------------|
| <u>Retirement</u> | | | |
| 2020 | 59,060 | \$ 2,456.5 | \$ 3,466.16 |
| 2019 | 57,890 | \$ 2,348.2 | \$ 3,380.29 |
| <u>Survivors</u> | | | |
| 2020 | 9,157 | \$ 185.4 | \$ 1,687.35 |
| 2019 | 8,973 | \$ 174.5 | \$ 1,620.58 |
| <u>Disabilities</u> | | | |
| 2020 | 583 | \$ 16.9 | \$ 2,422.52 |
| 2019 | 599 | \$ 17.3 | \$ 2,408.14 |
| <u>Disability Retirement Allowance</u> | | | |
| 2020 | 372 | \$ 4.0 | \$ 888.68 |
| 2019 | 380 | \$ 4.1 | \$ 894.94 |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

Schedule of Changes in Reserves

| | Defined Benefit Plan | | | Total |
|----------------------------------------------------|---------------------------------------|----------------------------------------------------------------------|------------------------------|-------------------------|
| | Participant's Contribution | Benefits from Employee and Employer Contributions | Self-Managed Plan | |
| Balance, June 30, 2019 | <u>\$ 6,594,083,564</u> | <u>\$13,123,264,397</u> | <u>\$ 2,729,607,034</u> | <u>\$22,446,954,995</u> |
| Revenue: | | | | |
| Contributions | 282,367,290 | 1,838,786,080 | 173,981,218 | 2,295,134,588 |
| Investment income | — | 396,978,787 | — | 396,978,787 |
| Net appreciation in fair value of investments | — | <u>213,670,350</u> | <u>223,640,319</u> | <u>437,310,669</u> |
| Total increases | <u>282,367,290</u> | <u>2,449,435,217</u> | <u>397,621,537</u> | <u>3,129,424,044</u> |
| Expenses: | | | | |
| Benefit payments | — | (2,676,192,703) | (67,927,971) | (2,744,120,674) |
| Refunds | (69,001,514) | — | (35,408,462) | (104,409,976) |
| Administrative and investment expenses | — | (86,940,645) | (765,038) | (87,705,683) |
| Interest credit to reserves, net of forfeits | 382,058,055 | (382,058,055) | — | — |
| Transfers | <u>(538,557,290)</u> | <u>538,557,290</u> | <u>—</u> | <u>—</u> |
| Total decreases | <u>(225,500,749)</u> | <u>(2,606,634,113)</u> | <u>(104,101,471)</u> | <u>(2,936,236,333)</u> |
| Net increase (decrease) | <u>56,866,541</u> | <u>(157,198,896)</u> | <u>293,520,066</u> | <u>193,187,711</u> |
| Balance, June 30, 2020 | <u>\$ 6,650,950,105</u> | <u>\$12,966,065,501</u> | <u>\$ 3,023,127,100</u> | <u>\$22,640,142,706</u> |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited) For the Years Ended June 30, 2020 and 2019

Schedule of Contributions/Deductions and Effect on Investments

Below is a schedule of contributions received by the System's defined benefit plan, expenditures for benefits and operations and the effect of these transactions on the System's investments.

| | 2020 | 2019 |
|------------------------------------------------------------------------------------------|-------------------------|-------------------------|
| Contributions | | |
| Members/participants | \$ 282,367,290 | \$ 280,017,618 |
| State of Illinois | 1,785,817,785 | 1,592,639,155 |
| Federal/trust and other sources | <u>52,968,295</u> | <u>49,415,109</u> |
| Total contributions | <u>2,121,153,370</u> | <u>1,922,071,882</u> |
| Deductions | | |
| Benefits: | | |
| Retirement, reversionary and beneficiary benefits | 2,456,538,261 | 2,348,219,353 |
| Survivor benefits | 185,412,944 | 174,497,186 |
| Disability and DRA benefits | 20,915,042 | 21,390,621 |
| Lump-sum death benefits | 4,357,549 | 5,213,471 |
| Portable lump-sum retirement benefit | 8,968,907 | 9,669,566 |
| Refunds: | | |
| Survivor insurance refunds | 8,726,640 | 8,553,331 |
| Refund due to active participant death | 16,020,905 | 18,107,044 |
| Portable lump sum withdrawal | 6,476,137 | 10,538,219 |
| Withdrawals | 37,777,832 | 43,339,804 |
| Administrative expenses | <u>18,469,275</u> | <u>16,083,589</u> |
| Total deductions | <u>2,763,663,492</u> | <u>2,655,612,184</u> |
| Contributions Available to Invest (Investments Used to Pay Benefits and Expenses) | <u>\$ (642,510,122)</u> | <u>\$ (733,540,302)</u> |

State Universities Retirement System of the State of Illinois

Analysis of Operations (Unaudited)

For the Years Ended June 30, 2020 and 2019

Selected Activity Measures and Service Efforts and Accomplishments

| | 2020 | 2019 |
|--------------------------------|---------|---------|
| Total office counseling visits | | |
| Defined benefit | 4,423 | 5,231 |
| Self-managed Plan | 454 | 520 |
| Total telephone calls | | |
| Defined benefit | 104,052 | 112,122 |
| Self-managed Plan | 4,176 | 4,347 |
| Benefit Payments: | | |
| Number of refunds | 3,460 | 4,158 |
| Number of benefit claims | 4,610 | 4,952 |
| Information Collection: | | |
| Employer payrolls processed | 1,900 | 1,922 |

Investment Listing
June 30, 2020

| Asset Category | Share/Par Value | Market Value | Asset Description |
|---------------------------|-----------------|---------------|---------------------------------------------------------------------------------|
| Equity Investments | | | |
| Equities | 14 | 5.56 | #REORG/ACHIEVE LIFE REVERSE SPLIT ACHIEVE LIFE 2J1UAF3 07-31-2020 |
| Equities | 3,946 | 2,500.58 | #REORG/ALTUS MIDSTREAM CO REVERSE SPLIT ALTUS MIDSTREAM 2G19A73 07-01-2020 |
| Equities | 1,230 | 88,646.10 | #REORG/AMERICAN NATIONAL STOCK MERGER AMERICAN NATL GROUP 2G16AP3 07-02-2020 |
| Equities | 3,096 | 2,237.17 | #REORG/ASHFORD HOSPITALITY REVERSE SPLIT ASHFORD HOSPITALITY 2G1WAT3 07-16-2020 |
| Equities | 2,028 | 5,151.12 | #REORG/BBX CAP CORP REVERSE SPLIT BBX CAP CORP 2J1NAH3 07-23-2020 |
| Equities | 46,929 | 569,248.77 | #REORG/CAESARS ENTERTAINMENT CORP CASH MERGER 07-21-2020 |
| Equities | 26,879 | 30,910.85 | #REORG/CALLON PETE REVERSE SPLIT CALLONPETE 2J1DAS3 08-10-2020 |
| Equities | 2,920 | 195,640.00 | #REORG/EL PASO CASH MERGER 07-30-2020 |
| Equities | 35,569 | 1,424,894.14 | #REORG/ELDORADO RESORTS NAME AND CUSIP CHANGE CAESARS ENTMT 2J1SAX3 07-21-2020 |
| Equities | 2,990 | 63,388.00 | #REORG/FORESCOUT TECHNOLOGIES INC CASH MERGER 08-17-2020 |
| Equities | 961 | 24,745.75 | #REORG/FRANKLIN FINL CASH AND STOCK MERGER FB FINL CORP 2C1CA12 08-17-2020 |
| Equities | 0 | - | #REORG/FS KKR CAPITAL CORP REVERSE SPLIT FS KKR CAP CORP 2G17AZ3 06-16-2020 |
| Equities | 329 | 1,980.58 | #REORG/GAIN CAP CASH MERGER 07-31-2020 |
| Equities | 5,121 | 1,656,131.40 | #REORG/IAC / INTERACTIVE MANDATORY EXCHANGE IAC/INTERACTIVE 2G1WAN3 07-01-2020 |
| Equities | 3,997 | 182,023.38 | #REORG/IBERIABANK CORP STOCK MERGER FIRST HORIZON NATL 2007266 07-02-2020 |
| Equities | 1,167 | 64,185.00 | #REORG/INTL NAME CHANGE WITH CUSIP CHANGE STONEX 2G1ZAY3 07-06-2020 |
| Equities | 8,235 | 8,152.65 | #REORG/INTREPID REVERSE SPLIT INTREPID 2L13AP3 08-14-2020 |
| Equities | 165 | 135.30 | #REORG/JAKKS PAC INC REVERSE SPLIT JAKKS PAC INC 2J1GAB3 07-10-2020 |
| Equities | 834 | 1,793.10 | #REORG/KLX ENERGY SVCS REVERSE SPLIT KLX ENERGY SVCS 2J1SA73 07-28-2020 |
| Equities | 6,052 | 301,087.00 | #REORG/LEGG CASH MERGER 08-03-2020 |
| Equities | 3,233 | 346,092.65 | #REORG/MATCH GROUP INC STOCK MERGER MATCH GROUP INC 2G1FA13 07-01-2020 |
| Equities | 3,509 | 5,614.40 | #REORG/MITCHAM INDS INC COM NAME CHANGE MIND TECH INC 2J19AT3 07-31-2020 |
| Equities | 3,165 | 93,367.50 | #REORG/MOBILE MINI INC STOCK MERGER WILLIAMS SCOTSMAN 2L1QA72 07-02-2020 |
| Equities | 5,220 | 7,986.60 | #REORG/NEW AGE NAME CHANGE WITH CUSIP CHANGE NEW AGE 2L1PAE3 08-07-2020 |
| Equities | 6,270 | 4,163.28 | #REORG/OCWEN FINL CORP REVERSE SPLIT OCWEN FINL CORP 2J1YAU3 08-14-2020 |
| Equities | 41,932 | 98,540.20 | #REORG/OFFICE DEPOT INC REVERSE SPLIT THE ODP CORP 2G1JA33 07-01-2020 |
| Equities | 14,695 | 13,078.55 | #REORG/ONCOMED PHARMA PLAN OF REORG ONCOMED 2Y1UA62 04-24-2019 |
| Equities | 6,906 | 3,798.99 | #REORG/ORGANOVO HLDGS REVERSE SPLIT ORGANOVO HLDGS 2L1FAC3 08-19-2020 |
| Equities | 1,291 | 29,008.77 | #REORG/PEOPLES UTAH NAME AND CUSIP CHANGE ALTABANCORP 2G1SAH3 07-01-2020 |
| Equities | 78,952 | 2,070,910.96 | #REORG/POLYONE CORP NAME AND CUSIP CHANGE AVIENT CORP 2G18AE3 07-13-2020 |
| Equities | 4,857 | 87,377.43 | #REORG/PORTOLA PHARMACEUTICALS INC CASH MERGER 07-06-2020 |
| Equities | 4,059 | 12,907.62 | #REORG/RTI SURGICAL NAME AND CUSIP CHANGE SURGALIGN HLDGS 2J16A43 07-23-2020 |
| Equities | 8,891 | 59,302.97 | #REORG/RUBICON PROJ NAME AND CUSIP CHANGE MAGNITE INC 2G14AJ3 07-01-2020 |
| Equities | 472 | 9,298.40 | #REORG/SB ONE STOCK MERGER PROVIDENT 2001233 08-03-2020 |
| Equities | 3,119 | 654.99 | #REORG/SEQUENTIAL REVERSE SPLIT SEQUENTIAL 2J1CAM3 07-27-2020 |
| Equities | 7,279 | - | #REORG/TELIGENT INC CL A DESP SEC EFF 10/7/02 |
| Equities | 6,005 | 110,732.20 | #REORG/TERRAFORM STOCK MERGER BROOKFIELD 2J1TAZ3 08-03-2020 |
| Equities | 1,339 | 4,338.36 | #REORG/THL CR NAME CHANGE WITH CUSIP CHANGE FIRST 2J1TAG3 08-03-2020 |
| Equities | 16,571 | 2,783.93 | #REORG/T-MOBILE WORTHLESS SECURITY 08-07-2020 |
| Equities | 0 | - | #REORG/TPG SPECIALTY NAME AND CUSIP CHANGE SIXTH STR 2G1CA93 06-16-2020 |
| Equities | 3,317 | 40,765.93 | #REORG/WILLIAMS NAME AND CUSIP CHANGE WILLSCOT MOBILE 2G1JA83 07-01-2020 |
| Equities | 2,001 | 40,060.02 | 1 800 FLOWERS COM INC CL A COM STK |
| Equities | 429 | 0.04 | 1 PRICE CLOTHING STORES INC COM NEW STK |
| Equities | 881 | 78,682.11 | 10X GENOMICS INC CL A CL A |
| Equities | 2,397 | 87,059.04 | 1LIFE HEALTHCARE INC COM |
| Equities | 6,354 | 52,611.12 | 1ST COMWLTH FNCL CORP COM LM |
| Equities | 714 | 289,184.28 | 1ST CTZNS BANCSHARES INC N C CL A |
| Equities | 9,593 | 368,754.92 | 1ST INDL RLTY TR INC COM |
| Equities | 11,462 | 407,817.96 | 1ST SOURCE CORP COM |
| Equities | 3,906 | 2,985.75 | 22ND CENTURY GROUP INC COM |
| Equities | 4,541 | 172,376.36 | 2U INC COM |
| Equities | 7,765 | 54,277.35 | 3D SYS CORP DEL COM NEW STK |
| Equities | 444,800 | 4,575,927.00 | 3I GROUP ORD GBP0.738636 |
| Equities | 43,989 | 6,861,844.11 | 3M CO COM |
| Equities | 244,374 | 4,711,530.72 | 5TH 3RD BANCORP COM |
| Equities | 6,670 | 106,720.00 | 8XB INC NEW COM |
| Equities | 3,822 | 6,612.06 | A H BELO CORP COM SER A STK |
| Equities | 3,729 | 25,394.49 | A10 NETWORKS INC COM |
| Equities | 2,669 | 144,900.01 | AAON INC COM PAR \$0.004 COM PAR \$0.004 |
| Equities | 2,241 | 46,321.47 | AAR CORP COM |
| Equities | 4,526 | 205,480.40 | AARON'S INC CLASS A |
| Equities | 174,971 | 15,997,598.53 | ABBOTT LAB COM |
| Equities | 320,087 | 31,426,141.66 | ABBVIE INC COM USD0.01 |
| Equities | 3,101 | 9,039.42 | ABEONA THERAPEUTICS INC COM |
| Equities | 4,830 | 51,391.20 | ABERCROMBIE & FITCH CO CL A |
| Equities | 3,246 | 784,103.76 | ABIOMED INC COM |
| Equities | 8,925 | 323,977.50 | ABM INDS INC COM |
| Equities | 34,330 | 295,583.64 | ABN AMRO BANK N.V. DR EACH REP SHS |
| Equities | 8,812 | 2,056.72 | ABRAXAS PETE CORP COM |
| Equities | 2,881 | 193,574.39 | ACACIA COMMUNICATIONS INC COM |
| Equities | 4,085 | 16,707.65 | ACACIA RESH CORP COM |
| Equities | 5,637 | 141,601.44 | ACADIA HEALTHCARE CO INC COM |
| Equities | 8,621 | 417,859.87 | ACADIA PHARMACEUTICALS INC COM |
| Equities | 6,314 | 81,955.72 | ACADIA RLTY TR COM |
| Equities | 2,327 | 35,277.32 | ACCELERATE DIAGNOSTICS INC COM |
| Equities | 3,140 | 299,147.80 | ACCELERON PHARMA INC COM |
| Equities | 48,283 | 10,367,325.76 | ACCENTURE PLC SHS CL A NEW |
| Equities | 8,797 | 62,458.70 | ACCO BRANDS CORP COM |
| Equities | 6,334 | 12,858.02 | ACCURAY INC DEL COM |
| Equities | 6,460 | 7,816.60 | ACELRX PHARMACEUTICALS INC COM |
| Equities | 754 | 2,586.22 | ACER THERAPEUTICS INC COM |
| Equities | 10,259 | - | ACHILLION PHARMACEUTICALS INC ACHILLION PHARMACE |
| Equities | 8,428 | 227,471.72 | ACI WORLDWIDE INC COM STK |
| Equities | 2,828 | 4,581.36 | ACLARIS THERAPEUTICS INC COM |
| Equities | 20 | 459.60 | ACME LTD CORP COM |
| Equities | 320 | 8,377.60 | ACNB CORP COM |
| Equities | 3,540 | 2,600.48 | ACORDA THERAPEUTICS INC COM |

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|----------|-----------|---------------|-----------------------------------------------------------------------|
| Equities | 149,783 | 11,368,529.70 | ACTIVISION BLIZZARD INC COM STK |
| Equities | 2,893 | 276,975.82 | ACUITY BRANDS INC COM |
| Equities | 2,755 | 95,846.45 | ACUSHNET HLDGS CORP COM |
| Equities | 878 | 2,247.68 | ADAMAS PHARMACEUTICALS INC COM |
| Equities | 156 | 4,176.12 | ADAMS RES & ENERGY INC COM NEW COM NEW |
| Equities | 3,561 | 172,281.18 | ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001 |
| Equities | 600,000 | - | ADATOM.COM INC |
| Equities | 931 | 86,173.36 | ADDUS HOMECARE CORP COM STK |
| Equities | 24,171 | 1,134,127.66 | ADECCO GROUP AG CHF0.1 (REGD) |
| Equities | 10,070 | 2,642,044.22 | ADIDAS AG |
| Equities | 32,291 | 530,218.22 | ADIANT PLC ADIENT PLC LTD COM |
| Equities | 1,945 | 5,698.85 | ADMA BIOLOGICS INC COM |
| Equities | 99,860 | 2,836,667.52 | ADMIRAL GROUP ORD GBP0.001 |
| Equities | 45,187 | 19,670,352.97 | ADOBE SYS INC COM |
| Equities | 88,444 | 19,077,370.80 | ADR ALIBABA GROUP HOLDING LTD SPON ADS EACH REP 8 ORD SHS ADR |
| Equities | 52,300 | 7,735,170.00 | ADR ASCENDIS PHARMA A/S SPONSORED ADR |
| Equities | 42,700 | 778,848.00 | ADR GRIFOLS S A SPONSORED ADR REPSTG 1/2CL B NON VGT NEW |
| Equities | 507,872 | 23,087,861.12 | ADR HDFC BK LTD ADR REPSTG 3 SHS |
| Equities | 267,933 | 9,391,051.65 | ADR HUAZHU GROUP LTD |
| Equities | 17,455 | 1,050,441.90 | ADR JD COM INC SPONSORED ADR REPSTG COM CL A |
| Equities | 11,600 | 4,980,808.00 | ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 |
| Equities | 18,371 | 1,604,523.14 | ADR NOVARTIS AG |
| Equities | 18,885 | 1,236,589.80 | ADR NOVO-NORDISK A S ADR |
| Equities | 15,900 | 1,180,098.00 | ADR PJSC LUKOIL SPONSORED ADR |
| Equities | 16,999 | 517,619.55 | ADR ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG B SHS |
| Equities | 6,806 | 451,510.04 | ADR RYANAIR HLDGS PLC SPONSORED ADR NEW |
| Equities | 72,600 | 7,785,624.00 | ADR SEA LTD ADR |
| Equities | 20,956 | 1,189,672.12 | ADR TAIWAN SEMICONDUCTOR MANUFACTURING SPON ADS EACH REP 5 ORD TWD10 |
| Equities | 104,712 | 7,160,206.56 | ADR TAL ED GROUP ADS REPSTG COM SHS ADR |
| Equities | 45,017 | 582,069.81 | ADR TENARIS S A SPONSORED ADR |
| Equities | 190,435 | 4,936,075.20 | ADR TRIP COM GRP LTD |
| Equities | 387,670 | 1,283,187.70 | ADR WIPRO LTD SPONSORED ADR REPSTG 1 SH SPONSORED ADR REPSTG 1 SH COM |
| Equities | 7,924 | 63,233.52 | ADT INC DEL COM |
| Equities | 4,096 | 127,590.40 | ADTALEM GLOBAL ED INC COM |
| Equities | 5,632 | 61,557.76 | ADTRAN INC COM |
| Equities | 4,896 | 11,309.76 | ADURO BIOTECH INC COM |
| Equities | 5,242 | 746,722.90 | ADVANCE AUTO PTS INC COM |
| Equities | 5,076 | 153,142.92 | ADVANCED DISP SVCS INC DEL COM |
| Equities | 3,934 | 194,339.60 | ADVANCED DRAIN SYS INC DEL COM |
| Equities | 1,377 | 6,678.45 | ADVANCED EMISSIONS SOLUTIONS INC COM STK |
| Equities | 2,571 | 174,288.09 | ADVANCED ENERGY INDS INC COM |
| Equities | 103,200 | 617,714.15 | ADVANCED INFO SERV THB1(NVDR) |
| Equities | 300,905 | 15,830,612.05 | ADVANCED MICRO DEVICES INC COM |
| Equities | 2,753 | 32,320.22 | ADVANSIX INC COM |
| Equities | 1,650 | 3.47 | ADVANTA CORP CL B CL B |
| Equities | 43,900 | 2,490,318.40 | ADVANTEST CORP NPV |
| Equities | 67 | 35.91 | ADVAXIS INC COM PAR \$0.001 |
| Equities | 4,631 | 96,695.28 | ADVERUM BIOTECHNOLOGIES INC COM |
| Equities | 5,889 | 8,568,735.66 | ADYEN NV EUR0.01 |
| Equities | 9,725 | 365,465.50 | AECOM |
| Equities | 2,563 | 40,674.81 | AEGION CORP 10 |
| Equities | 1,079 | 9,980.75 | AEGLEA BIOTHERAPEUTICS INC COM |
| Equities | 1,290 | 2,515.50 | AEHR TEST SYS COM |
| Equities | 601,890 | 1,354,743.27 | AEM HOLDINGS LTD NPV |
| Equities | 19,300 | 2,573,035.64 | AENA SME S.A. EUR10 |
| Equities | 62,212 | 1,916,129.60 | AERCAP HOLDINGS N.V. EUR0.01 |
| Equities | 2,940 | 43,394.40 | AERIE PHARMACEUTICALS INC COM |
| Equities | 5,340 | 211,677.60 | AEROJET ROCKETDYNE HLDGS INC COM |
| Equities | 1,277 | 101,687.51 | AEROVIRONMENT INC COM |
| Equities | 47,722 | 691,491.78 | AES CORP COM |
| Equities | 3,172 | 236,504.32 | AFFILIATED MANAGERS GROUP INC COM STK |
| Equities | 78,677 | 2,834,732.31 | AFLAC INC COM |
| Equities | 2,482 | 7,917.58 | AG MORTGAGE INVESTMENT TRUST INC COM |
| Equities | 4,658 | 258,332.68 | AGCO CORP COM |
| Equities | 50,720 | 1,796,712.99 | AGEAS NPV |
| Equities | 8,307 | 32,646.51 | AGENUS INC COM NEW COM USD0.01 (POST REVSPPLIT) |
| Equities | 346 | 327.56 | AGEX THERAPEUTICS INC COM COMMON STOCK |
| Equities | 73,611 | 6,505,004.07 | AGILENT TECHNOLOGIES INC COM |
| Equities | 3,210 | 57,587.40 | AGILYSYS INC COM STK |
| Equities | 3,938 | 210,604.24 | AGIOS PHARMACEUTICALS INC COM |
| Equities | 117,580 | 1,380,262.83 | AGL ENERGY NPV |
| Equities | 40,565 | 523,288.50 | AGNC INVT CORP COM |
| Equities | 3,371 | 221,508.41 | AGREE RLTY CORP COM |
| Equities | 5,223,670 | 2,102,826.34 | AGRICULTURAL BANK OF CHINA CMN STK |
| Equities | 2,002 | 6,066.06 | AGROFRESH SOLUTIONS INC COM |
| Equities | 506,326 | 4,723,257.33 | AIA GROUP LTD NPV |
| Equities | 106,000 | 133,340.37 | AIB GROUP PLC ORD EURO.625 |
| Equities | 44 | 109.12 | AIM IMMUNOTECH INC COM |
| Equities | 2,960 | 49,461.60 | AIMMUNE THERAPEUTICS INC COM |
| Equities | 1 | - | AIR CHARTER EXPRESS INC COM COM |
| Equities | 63,034 | 1,846,265.86 | AIR LEASE CORP CL A CL A |
| Equities | 8,832 | 1,273,684.48 | AIR LIQUIDE(L') EUR5.50 |
| Equities | 48,841 | 11,793,147.86 | AIR PROD & CHEM INC COM |
| Equities | 145 | 10.88 | AIR T FDG (AIR T FDG) WRT 06-07-2020 |
| Equities | 2 | 44.00 | AIR T FDG 8% ALPHA INC TR PFD SECS 06-07-2049 |
| Equities | 52 | 572.00 | AIR T INC COM |
| Equities | 4,121 | 91,774.67 | AIR TRANS SVCS GROUP INC COM STK |
| Equities | 46,038 | 3,284,465.56 | AIRBUS SE EUR1 |
| Equities | 343 | 3,683.82 | AIRGAIN INC COM |
| Equities | 1,500 | 43,657.60 | AISIN SEIKI CO NPV |
| Equities | 35,776 | 3,831,251.84 | AKAMAI TECHNOLOGIES INC COM STK |

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|----------|-----------|----------------|-------------------------------------------------------------------------|
| Equities | 1,149 | 15,741.30 | AKCEA THERAPEUTICS INC COM |
| Equities | 8,559 | 116,231.22 | AKEBIA THERAPEUTICS INC COM |
| Equities | 2,951 | 24,463.79 | AKOUSTIS TECHNOLOGIES INC COM |
| Equities | 864 | 88,680.96 | ALAMO GROUP INC COM |
| Equities | 26,197 | 1,697,827.57 | ALARM COM HLDGS INC COM |
| Equities | 92,733 | 3,362,498.58 | ALASKA AIR GROUP INC COM |
| Equities | 7,450 | 20,785.50 | ALASKA COMMUNICATIONS SYS GROUP INC COM ISIN US01167P1012 |
| Equities | 2,004 | 117,654.84 | ALBANY INTL CORP NEW CL A |
| Equities | 34,197 | 2,640,350.37 | ALBEMARLE CORP COM |
| Equities | 731 | 19,364.19 | ALBIREO PHARMA INC COM |
| Equities | 22,508 | 1,290,158.56 | ALCON AG COM USD0.04 WI |
| Equities | 94,293 | 5,409,495.52 | ALCON INC |
| Equities | 2,642 | 5,284.00 | ALDER BIOPHARMACEUTICALS INC SHS |
| Equities | 2,575 | 10,737.75 | ALDEYRA THERAPEUTICS INC FORMERLY ALDEXATHERAPEUTICS INC 03/17/2014 COM |
| Equities | 2,906 | 71,022.64 | ALECTOR INC COM |
| Equities | 54,010 | 658,381.90 | ALEXANDER & BALDWIN INC |
| Equities | 209 | 50,348.10 | ALEXANDERS INC COM REIT FUND |
| Equities | 28,461 | 4,617,797.25 | ALEXANDRIA REAL ESTATE EQUITIES INC COM |
| Equities | 19,102 | 2,144,008.48 | ALEXION PHARMACEUTICALS INC COM |
| Equities | 34,832 | 764,186.78 | ALFA LAVAL AB NPV |
| Equities | 231,100 | 6,249,773.88 | ALIBABA GROUP HOLDING LTD |
| Equities | 254 | 7,914.64 | ALICO INC COM |
| Equities | 5,472 | 1,501,735.68 | ALIGN TECHNOLOGY INC COM |
| Equities | 60,500 | 1,890,958.15 | ALIMENTATION COUCH CLASS'B'S/VTG COM NPV |
| Equities | 174 | 1,096.20 | ALIMERA SCIENCES INC COM NEW |
| Equities | 10,329 | 200,434.25 | ALKERMES PLC SHS |
| Equities | 1,594 | 114,544.84 | ALLAKOS INC COM |
| Equities | 1,100 | 538,054.00 | ALLEGHANY CORP DEL COM |
| Equities | 182,918 | 1,863,934.42 | ALLEGHENY TECHNOLOGIES INC COM |
| Equities | 1,374 | 34,885.86 | ALLEGIANCE BANCSHARES INC COM |
| Equities | 877 | 95,777.17 | ALLEGiant TRAVEL CO COM |
| Equities | 3,300 | 337,326.00 | ALLEGION PLC COMMON STOCK |
| Equities | 197 | 311.26 | ALLENA PHARMACEUTICALS COM |
| Equities | 3,675 | 200,691.75 | ALLETE INC COM NEW |
| Equities | 3,588 | 161,890.56 | ALLIANCE DATA SYS CORP COM |
| Equities | 18,108 | 866,286.72 | ALLIANT ENERGY CORP COM |
| Equities | 38,694 | 7,899,138.24 | ALLIANZ SE NPV(REGD)(VINKULIERT) |
| Equities | 282 | 3,321.96 | ALLIED HEALTHCARE PRODS INC COM NEW COM NEW |
| Equities | 685 | 24,180.50 | ALLIED MOTION TECHNOLOGIES INC COM |
| Equities | 47,609 | 1,431,765.52 | ALLIED PROPS REAL TRUST UNITS |
| Equities | 8,852 | 325,576.56 | ALLISON TRANSMISSION HOLDING |
| Equities | 4,973 | 212,943.86 | ALLOGENE THERAPEUTICS INC COM |
| Equities | 13,021 | 88,152.17 | ALLSCRIPTS HEALTHCARE SOLUTIONS INC |
| Equities | 33,758 | 3,274,188.42 | ALLSTATE CORP COM |
| Equities | 52,640 | 1,043,851.20 | ALLY FINL INC COM |
| Equities | 7,476 | 1,107,270.36 | ALNYLAM PHARMACEUTICALS INC COM |
| Equities | 1,107,103 | 837,981.19 | ALPEK SAB DE CV COM CL I SER A |
| Equities | 117 | 1,272.96 | ALPHA & OMEGA SEMICONDUCTOR LTD COM STK |
| Equities | 44,770 | 63,287,319.70 | ALPHABET INC CAP STK USD0.001 CL C |
| Equities | 40,092 | 56,852,460.60 | ALPHABET INC CAPITAL STOCK USD0.001 CL A |
| Equities | 2,986 | 14,034.20 | ALPHATEC HLDGS INC COM NEW COM NEW |
| Equities | 1,709 | 67,932.75 | ALTAIR ENGR INC CL A COM |
| Equities | 2,346 | 385,400.88 | ALTERYX INC COM CL A COM CL A |
| Equities | 13,983 | 315,176.82 | ALTICE USA INC CL A CL A |
| Equities | 584 | 8,608.16 | ALTISOURCE PORTFOLIO COM USD1.00 |
| Equities | 5,241 | 166,978.26 | ALTRA INDUSTRIAL MOTION CORP COM STK USD0.001 |
| Equities | 173,998 | 6,829,421.50 | ALTRIA GROUP INC COM |
| Equities | 32,600 | 266,214.95 | AMADA CO LTD |
| Equities | 205,673 | 10,713,855.90 | AMADEUS IT GROUP EUR0.01 |
| Equities | 2,301 | 17,602.65 | AMAG PHARMACEUTICALS INC COM STK |
| Equities | 605 | 7,647.20 | AMALGAMATED BK NEW YORK COM |
| Equities | 68,792 | 189,784,745.44 | AMAZON COM INC COM |
| Equities | 1,923 | 27,537.36 | AMBAC FINL GROUP INC COM |
| Equities | 2,298 | 105,248.40 | AMBARELLA INC SHS |
| Equities | 4,315 | 18,511.35 | AMC ENTMT HLDGS INC CL A COM CL A COM |
| Equities | 26,804 | 626,945.56 | AMC NETWORKS INC CL A |
| Equities | 1,413,658 | 14,433,448.18 | AMCOR PLC ORD USD0.01 |
| Equities | 2,059 | 2.06 | AMCORE FINL INC COM |
| Equities | 13,000 | 791,440.00 | AMDOCS ORD GBP0.01 |
| Equities | 2,340 | 464,583.60 | AMEDISYS INC COM |
| Equities | 44,702 | 3,560,067.28 | AMER ELEC PWR CO INC COM |
| Equities | 5,641 | 357,977.86 | AMER FINL GROUP INC OH COM STK |
| Equities | 1,115 | 16,769.60 | AMERANT BANCORP INC CL A CL A |
| Equities | 682 | 206,093.58 | AMERCO COM |
| Equities | 36,734 | 2,584,604.24 | AMEREN CORP COM |
| Equities | 1,782 | 49,503.96 | AMERESCO INC |
| Equities | 28,971 | 378,650.97 | AMERICAN AIRLINES INC COM USD1 |
| Equities | 4,176 | 116,259.84 | AMERICAN ASSETS TR INC COM |
| Equities | 6,268 | 47,636.80 | AMERICAN AXLE & MFG HLDGS INC COM |
| Equities | 10,440 | 364,982.40 | AMERICAN CAMPUS CMNTYS INC COM |
| Equities | 11,629 | 126,756.10 | AMERICAN EAGLE OUTFITTERS INC NEW COM |
| Equities | 6,372 | 157,452.12 | AMERICAN EQUITY INVT LIFE HLDG CO COM |
| Equities | 59,988 | 5,710,857.60 | AMERICAN EXPRESS CO |
| Equities | 5,759 | 45,697.67 | AMERICAN FIN TR INC COM CL A COM CL A |
| Equities | 20,628 | 554,893.20 | AMERICAN HOMES 4 RENT COMMON STOCK |
| Equities | 139,890 | 4,361,770.20 | AMERICAN INTERNATIONAL GROUP INC COM |
| Equities | 708 | 17,728.32 | AMERICAN NATL BANKSHARES INC COM |
| Equities | 9,778 | 289,428.80 | AMERICAN PUB ED INC COM STK |
| Equities | 1,607 | 10,477.64 | AMERICAN RENAL ASSOCS HLDGS INC COM |
| Equities | 1,565 | 14,069.35 | AMERICAN RLTY INVS INC COM |
| Equities | 145 | 310.30 | AMERICAN SHARED HOSP SVCS COM |

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|----------|-----------|----------------|------------------------------------------------------------------------|--------------------------|
| Equities | 2,642 | 207,740.46 | AMERICAN STS WTR CO COM | |
| Equities | 1,447 | 11,764.11 | AMERICAN SUPERCONDUCTOR CORP SHS NEW SHSNEW | |
| Equities | 71,316 | 18,438,038.64 | AMERICAN TOWER CORP | |
| Equities | 3,086 | 42,463.36 | AMERICAN VANGUARD CORP COM | |
| Equities | 13,726 | 1,765,987.16 | AMERICAN WTR WKS CO INC NEW COM | |
| Equities | 433 | 38,047.71 | AMERICAS CAR-MART INC COM | |
| Equities | 121,074 | 4,394,986.20 | AMERICOLD RLTY TR COM | |
| Equities | 43,442 | 6,518,037.68 | AMERIPRISE FINL INC COM | |
| Equities | 4,871 | 114,906.89 | AMERIS BANCORP COM | |
| Equities | 1,473 | 90,088.68 | AMERISAFE INC COM | |
| Equities | 3,528 | 10,795.68 | AMERISERV FINL INC COM | |
| Equities | 42,797 | 4,312,653.69 | AMERISOURCEBERGEN CORP COM | |
| Equities | 800 | - | AMERN MED ALERT CORP COM STK | |
| Equities | 241 | 2,578.70 | AMERN RIV BANKSHARES | |
| Equities | 1,369 | 21,575.44 | AMERN SOFTWARE INC CL A | |
| Equities | 16,016 | 1,211,610.40 | AMERN WOODMARK CORP COM | |
| Equities | 470 | 9,277.80 | AMES NATL CORP CDT-COM STK | |
| Equities | 16,753 | 1,497,215.61 | AMETEK INC NEW COM | |
| Equities | 68,787 | 16,224,101.82 | AMGEN INC COM | |
| Equities | 18,263 | 275,406.04 | AMICUS THERAPEUTICS INC COM | |
| Equities | 111,415 | 1,371,518.65 | AMKOR TECHNOLOGY INC COM | |
| Equities | 21,833 | 987,724.92 | AMN HEALTHCARE SVCS INC COM | |
| Equities | 14,850 | 70,686.00 | AMNEAL PHARMACEUTICALS INC COM | |
| Equities | 1,800 | 5,526.00 | AMPCO-PITTSBURG CORP COM | |
| Equities | 2,807 | 63,045.22 | AMPHASTAR PHARMACEUTICALS INC DEL COM | |
| Equities | 31,046 | 2,974,517.26 | AMPHENOL CORP NEW CL A | |
| Equities | 1,277 | 1,570.71 | AMPLIFY ENERGY CORP NEW COM | |
| Equities | 552 | 2,489.52 | AMREP CORP COM STK USD0.10 | |
| Equities | 985 | 4,796.95 | AMTECH SYS INC COM PAR \$0.01 NEW STK | |
| Equities | 2,200 | 172,223.83 | AMUNDI EUR2.5 | |
| Equities | 3,022,000 | 545,877.98 | AMVIG HOLDINGS LIMITED HKD0.01 | |
| Equities | 3,285 | 14,026.95 | AMYRIS INC COM NEW COM NEW | |
| Equities | 26,587 | 3,260,629.68 | ANALOG DEVICES INC COM | |
| Equities | 8,562 | 387,944.22 | ANAPLAN INC COM | |
| Equities | 1,754 | 39,184.36 | ANAPTYSBIO INC COM | |
| Equities | 2,619 | 36,037.44 | ANDERSONS INC COM | |
| Equities | 4,199 | 51,017.85 | ANGI HOMESERVICES INC COM USD0.001 | |
| Equities | 2,820 | 28,679.40 | ANGIODYNAMICS INC COM STK | |
| Equities | 63,005 | 1,455,308.80 | ANGLO AMERICAN USD0.54945 | |
| Equities | 23,805 | 1,172,800.38 | ANHEUSER-BUSCH INB NPV | |
| Equities | 499,200 | 3,362,158.33 | ANHUI CONCH CEMENT 'HCNY1 | |
| Equities | 1,019 | 32,954.46 | ANI PHARMACEUTICALS INC COM | |
| Equities | 993 | 37,465.89 | ANIKA THERAPEUTICS INC COM STK | |
| Equities | 795 | 2,432.70 | ANIXA BIOSCIENCES INC | |
| Equities | 104,064 | 682,659.84 | ANNALY CAP MGMT INC COM | |
| Equities | 24,843 | 7,247,448.39 | ANSYS INC COM | |
| Equities | 105,000 | 926,655.87 | ANTA SPORTS PRODUC HKD0.10 | |
| Equities | 10,517 | 28,921.75 | ANTARES PHARMA INC COM | |
| Equities | 355 | 16,095.70 | ANTERIX INC | |
| Equities | 21,528 | 109,792.80 | ANTERO MIDSTREAM CORPORATION | COM USD1.00 |
| Equities | 127,851 | 324,741.54 | ANTERO RES CORP COM | |
| Equities | 46,428 | 12,209,635.44 | ANTHEM INC COM | |
| Equities | 8,987 | 15,277.90 | ANWORTH MTG AST CORP COM | |
| Equities | 8,313 | 1,601,083.80 | AON PLC | |
| Equities | 27,668 | 373,518.00 | APACHE CORP COM | |
| Equities | 11,694 | 440,162.16 | APARTMENT INVESTMENT & MANAGEMENT COM USD0.01 CLASS A (POST REV SPLIT) | |
| Equities | 4,193 | 136,943.38 | APELLIS PHARMACEUTICALS INC COM | |
| Equities | 25 | 28.00 | APEX GLOBAL BRANDS INC COM NEW COM NEW | |
| Equities | 2,228 | 51,333.12 | APOGEE ENTERPRISES INC COM | |
| Equities | 10,231 | 100,366.11 | APOLLO COML REAL ESTATE FIN INC COM | |
| Equities | 7,108 | 354,831.36 | APOLLO GLOBAL MGMT INC COM USD0.00001 CLASS A | |
| Equities | 4,676 | 44,749.32 | APOLLO INVT CORP COM NEW COM NEW | |
| Equities | 1,927 | 31,795.50 | APOLLO MED HLDGS INC COM NEW COM NEW | |
| Equities | 1,093 | 177,842.03 | APPFOLIO INC COM CL A COM CL A | |
| Equities | 2,150 | 110,187.50 | APPIAN CORP CL A CL A | |
| Equities | 15,892 | 153,516.72 | APPLE HOSPITALITY REIT INC COM NEW COM NEW | |
| Equities | 633,005 | 230,920,224.00 | APPLE INC COM STK | |
| Equities | 151 | 836.54 | APPLIED GENETIC TECHNOLOGIES CORP COM | |
| Equities | 2,684 | 167,454.76 | APPLIED INDL TECHNOLOGIES INC COM | |
| Equities | 239,796 | 14,495,668.20 | APPLIED MATERIALS INC COM | |
| Equities | 1,528 | 16,609.36 | APPLIED OPTOELECTRONICS INC COM | |
| Equities | 544 | 19,665.60 | APPLIED THERAPEUTICS INC COM | |
| Equities | 452 | 17,528.56 | APREA THERAPEUTICS INC COM | |
| Equities | 4,523 | 506,485.54 | APTARGROUP INC COM | |
| Equities | 173 | 1,444.55 | APTEVO THERAPEUTICS INC COM | USD0.001(POST REV SPLIT) |
| Equities | 447 | 1,863.99 | APTINX INC COM | |
| Equities | 15,265 | 1,189,448.80 | APTIV PLC COM USD | |
| Equities | 3 | - | APW LTD APW LTD | |
| Equities | 3,012 | 16,716.60 | APYX MEDICAL CORP | |
| Equities | 1,555 | 2,177.00 | AQUA METALS INC COM | |
| Equities | 314 | 1,011.08 | AQUABOUNTY TECHNOLOGIES INC COM NEW COM NEW | |
| Equities | 17,173 | 387,594.61 | ARAMARK COM | |
| Equities | 680 | 7,915.20 | ARAVIVE INC COM USD0.0001 | |
| Equities | 6,817 | 62,989.08 | ARBOR RLTY TR INC COM | |
| Equities | 415 | 415.00 | ARC DOCUMENT SOLUTIONS INC COM | |
| Equities | 68,382 | 228,944.14 | ARC RESOURCES LTD COM NPV | |
| Equities | 36,310 | 962,578.10 | ARCBEST CORP COM USD0.01 | |
| Equities | 67,988 | 715,499.99 | ARCELORMITTAL NPV | |
| Equities | 63,668 | 1,824,088.20 | ARCH CAPITAL GROUP COM STK | |
| Equities | 1,167 | 33,154.47 | ARCH RES INC DEL CL A CL A | |
| Equities | 40,872 | 1,630,792.80 | ARCHER-DANIELS-MIDLAND CO COM | |

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| | | | |
|----------|-----------|---------------|------------------------------------------------|
| Equities | 9,318 | 60,473.82 | ARCHROCK INC COM |
| Equities | 8,096 | 112,777.28 | ARCONIC CORPORATION COM USD0.01 |
| Equities | 3,704 | 156,308.80 | ARCOSA INC COM |
| Equities | 3,198 | 79,118.52 | ARCUS BIOSCIENCES INC COM |
| Equities | 966 | 29,211.84 | ARCUTIS BIOTHERAPEUTICS INC COM |
| Equities | 26,000 | 335,660.00 | ARDAGH GROUP S A ARDAGH GROUP S A EUR0.01 CL A |
| Equities | 3,784 | 26,185.28 | ARDELYX INC COM |
| Equities | 3,973 | 250,100.35 | ARENA PHARMACEUTICALS INC COM NEW COM NEW |
| Equities | 17,709 | 255,895.05 | ARES CAP CORP COM |
| Equities | 2,205 | 20,109.60 | ARES COML REAL ESTATE CORP COM |
| Equities | 63,818 | 2,533,574.60 | ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER |
| Equities | 1,058 | 50,128.04 | ARGAN INC COM |
| Equities | 2,499 | 87,040.17 | ARGO GROUP INTERNATIONAL HOLDINGS COM STK |
| Equities | 4,441 | 932,743.23 | ARISTA NETWORKS INC COM |
| Equities | 195,900 | 3,439,367.38 | ARISTOCRAT LEISURE NPV |
| Equities | 500 | 6,200.00 | ARK RESTAURANTS CORP COM |
| Equities | 39,854 | 3,811,038.49 | ARKEMA EUR10 |
| Equities | 2,698 | 8,013.06 | ARLINGTON ASSET INVT CORP CL A NEW CL A NEW |
| Equities | 5,632 | 14,530.56 | ARLO TECHNOLOGIES INC COM |
| Equities | 3,996 | 39,760.20 | ARMADA HOFFLER PPTYS INC REIT |
| Equities | 3,307 | 31,052.73 | ARMOUR RESIDENTIAL REIT INC COM NEW COM NEW |
| Equities | 2,221 | 6,640.79 | ARMSTRONG FLOORING INC COM |
| Equities | 3,610 | 281,435.60 | ARMSTRONG WORLD INDS INC NEW COM STK |
| Equities | 77,500 | 443,750.96 | AROUNDTOWN SA EUR0.01 |
| Equities | 35,385 | 2,430,595.65 | ARROW ELECTR INC COM |
| Equities | 1,227 | 36,478.71 | ARROW FINL CORP COM |
| Equities | 7,379 | 318,699.01 | ARROWHEAD PHARMACEUTICALS INC COM |
| Equities | 580 | 21,048.20 | ARTESIAN RES CORP CL A CL A |
| Equities | 3,713 | 120,672.50 | ARTISAN PARTNERS ASSET MGMT INC CL A CL A |
| Equities | 129 | 305.73 | ARTS WAY MFG INC COM |
| Equities | 1,643 | 55,106.22 | ARVINAS INC COM |
| Equities | 87,700 | 3,069,520.32 | ASAHI GROUP HOLDINGS LTD NPV |
| Equities | 14,600 | 118,494.32 | ASAHI KASEI CORP NPV |
| Equities | 1,337 | 103,390.21 | ASBURY AUTOMOTIVE GROUP INC COM |
| Equities | 626 | 913.96 | ASCENA RETAIL GROUP INC COM NEW COM NEW |
| Equities | 3,444 | 229,645.92 | ASGN INCORPORATED COMN STK USD0.01 |
| Equities | 154 | 1,563.10 | ASHFORD INC COM USD0.01 'W' |
| Equities | 4,258 | 294,227.80 | ASHLAND GLOBAL HLDGS INC COM |
| Equities | 342,505 | 11,506,785.73 | ASHTED GROUP ORD GBP0.10 |
| Equities | 1,313,600 | 1,288,100.69 | ASIA CEMENT CHINA HKD0.1 |
| Equities | 13,275 | 2,050,845.28 | ASM INTL NV EUR0.04 |
| Equities | 66,503 | 24,417,091.55 | ASML HOLDING NV EUR0.09 |
| Equities | 736 | 4,842.88 | ASPEN AEROGELS INC COM |
| Equities | 4,897 | 507,378.17 | ASPEN TECHNOLOGY INC COM |
| Equities | 24,577 | 499,762.54 | ASSA ABLOY SER'B'NPV (POST SPLIT) |
| Equities | 76,640 | 1,278,738.01 | ASSECO POLAND SAPLN1 |
| Equities | 1,720 | 40,110.40 | ASSEMBLY BIOSCIENCES INC COM |
| Equities | 1,861 | 1,594.88 | ASSERTIO HLDGS INC COM |
| Equities | 1,753 | 47,839.37 | ASSETMARK FINL HLDGS INC COM |
| Equities | 860 | 31,553.40 | ASSOCIATED CAP GROUP INC CL A CL A |
| Equities | 11,419 | 156,211.92 | ASSOCTD BANC-CORP COM |
| Equities | 13,216 | 1,365,080.64 | ASSURANT INC COM |
| Equities | 7,117 | 173,725.97 | ASSURED GUARANTY LTD COMMON STK |
| Equities | 283 | 3,659.19 | ASTA FDG INC COM |
| Equities | 1,363 | 63,120.53 | ASTEC INDS INC COM |
| Equities | 82,600 | 1,377,751.31 | ASTELLAS PHARMA NPV |
| Equities | 121,493 | 12,641,331.68 | ASTRAZENECA ORD USD0.25 |
| Equities | 1,117 | 11,795.52 | ASTRONICS CORP COM |
| Equities | 280 | 2,228.80 | ASTRONOVA INC COMMON STOCK |
| Equities | 48 | 136.80 | ASTROTECH CORP COM NEW COM NEW |
| Equities | 1,319 | 8,481.17 | ASURE SOFTWARE INC COM |
| Equities | 19,344 | 1,137,120.23 | ASX LTD NPV |
| Equities | 1,533 | 9,949.17 | AT HOME GROUP INC COM |
| Equities | 868,994 | 26,269,688.62 | AT&T INC COM |
| Equities | 4,821 | 70,241.97 | ATARA BIOTHERAPEUTICS INC COM |
| Equities | 46,608 | 1,453,703.52 | ATHENE HOLDING LTD COM USD0.001 CL A |
| Equities | 3,558 | 48,958.08 | ATHENEX INC COM |
| Equities | 4,059 | 11,202.84 | ATHERSYS INC NEW COM |
| Equities | 40,229 | 1,100,263.15 | ATKORE INTL GROUP INC COM |
| Equities | 62 | 101.68 | ATLANTIC AMERN CORP COM |
| Equities | 477 | 5,800.32 | ATLANTIC CAP BANCSHARES INC COM MON STOCK |
| Equities | 4,114 | 8,228.00 | ATLANTIC PWR CORP COM NEW COM NEW |
| Equities | 5,998 | 138,913.68 | ATLANTIC UN BANKSHARES CORP COM |
| Equities | 2,983 | 30,844.22 | ATLANTICUS HLDGS CORP COM |
| Equities | 25,601 | 1,101,611.03 | ATLAS AIR WORLDWIDE HLDGS INC COM NEW STK |
| Equities | 32,300 | 5,822,721.00 | ATLASSIAN CORPORATION PLC COM USD0.1 CL A |
| Equities | 14,111 | 1,405,173.38 | ATMOS ENERGY CORP COM |
| Equities | 1,335 | 80,860.95 | ATN INTL INC COM |
| Equities | 14,685 | 1,251,853.48 | ATOS SE |
| Equities | 2,671 | 120,061.45 | ATRICURE INC COM STK |
| Equities | 95 | 60,515.95 | ATRION CORP COM |
| Equities | 164,008 | 2,104,819.67 | AUST & NZ BANK GRP NPV |
| Equities | 438,870 | 2,854,497.57 | AUTO TRADER GROUP ORD GBP0.01 |
| Equities | 43,270 | 10,349,751.30 | AUTODESK INC COM |
| Equities | 6,073 | 391,769.23 | AUTOLIV INC COM STK |
| Equities | 51,526 | 7,671,706.14 | AUTOMATIC DATA PROCESSING INC COM |
| Equities | 4,057 | 152,462.06 | AUTONATION INC COM |
| Equities | 18 | 23.22 | AUTOWEB INC COM USD0.001 |
| Equities | 4,319 | 4,872,350.28 | AUTOZONE INC COM |
| Equities | 5,478 | 729,067.02 | AVALARA INC COM |
| Equities | 15,316 | 2,368,466.24 | AVALONBAY CMNTYS REIT |

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|----------|-----------|---------------|-------------------------------------------------|
| Equities | 24,069 | 1,010,416.62 | AVANGRID INC COM |
| Equities | 3,436 | 100,984.04 | AVANOS MED INC COM |
| Equities | 23,170 | 393,890.00 | AVANTOR INC COM |
| Equities | 8,327 | 102,921.72 | AVAYA HLDGS CORP COM |
| Equities | 925 | 4,763.75 | AVEO PHARMACEUTICALS INC COM NEW COM NEW |
| Equities | 9,918 | 1,131,544.62 | AVERY DENNISON CORP COM |
| Equities | 531 | 9,690.75 | AVIAT NETWORKS INC COM NEW COM NEW |
| Equities | 4,357 | 28,603.71 | AVID BIOSERVICES INC COMMON STOCK |
| Equities | 1,610 | 11,704.70 | AVID TECHNOLOGY INC COM |
| Equities | 147 | 0.01 | AVINCI MEDIA CORP COM STK |
| Equities | 4,310 | 98,655.90 | AVIS BUDGET GROUP INC COM STK |
| Equities | 20,869 | 759,422.91 | AVISTA CORP COM ISIN # US05379B1070 |
| Equities | 944,800 | 3,193,992.41 | AVIVA ORD GBP0.25 |
| Equities | 7,626 | 212,651.01 | AVNET INC COM |
| Equities | 1,730 | 30,188.50 | AVROBIO INC COM |
| Equities | 4,400 | 14,432.00 | AWARE INC MASS COM |
| Equities | 285,412 | 5,966,271.96 | AXA EUR2.29 |
| Equities | 15,978 | 360,303.90 | AXALTA COATING SYSTEMS LTD COM USD1.00 |
| Equities | 2,384 | 66,394.40 | AXCELIS TECHNOLOGIES INC COM NEW COM NEW |
| Equities | 6,174 | 250,417.44 | AXIS CAPITAL HOLDINGS LTD COM USD0.0125 |
| Equities | 2,680 | 24,763.20 | AXOGEN INC COM USD0.01 |
| Equities | 4,087 | 401,057.31 | AXON ENTERPRISE INC COM |
| Equities | 1,832 | 64,321.52 | AXONICS MODULATION TECHNOLOGIES INC COM |
| Equities | 3,732 | 82,402.56 | AXOS FINL INC COM |
| Equities | 1,813 | 149,173.64 | AXSOME THERAPEUTICS INC. COM |
| Equities | 3,786 | 18,021.36 | AXT INC COM |
| Equities | 281 | 2,818.43 | AYALA PHARMACEUTICALS INC COM USD0.01 |
| Equities | 72,380 | 1,236,475.65 | AZIMUT HLDG S.P.A NPV |
| Equities | 1,544 | 52,990.08 | AZZ INC COM |
| Equities | 4,183 | 101,981.54 | B & G FOODS INC COMMON STOCK |
| Equities | 450 | 9,792.00 | B RILEY FINL INC COM |
| Equities | 786 | 1,792.08 | BABCOCK & WILCOX ENTERPRISES INC COM NEWCOM NEW |
| Equities | 1,900 | 119,548.00 | BADGER METER INC COM |
| Equities | 254,240 | 1,518,547.67 | BAE SYSTEMS ORD GBP0.025 |
| Equities | 207,848 | 3,198,780.72 | BAKER HUGHES CO |
| Equities | 2,165 | 205,371.90 | BALCHEM CORP COM |
| Equities | 48,736 | 3,386,664.64 | BALL CORP COM |
| Equities | 57 | 93.48 | BALLANTYNE STRONG INC COM |
| Equities | 3,419 | 37,027.77 | BANC CALIF INC COM |
| Equities | 1,533 | 62,193.81 | BANCFIRST CORP COM |
| Equities | 187,945 | 459,016.14 | BANCO SANTANDER EURO.50(REGD) |
| Equities | 3,306 | 32,398.80 | BANCORP INC DEL COM STK |
| Equities | 7,687 | 174,802.38 | BANCORPSOUTH BK TUPELO MISS COM |
| Equities | 23,600 | 1,239,664.46 | BANDAI NAMCO HOLDINGS INC |
| Equities | 728 | 92,456.00 | BANDWIDTH INC CL A CL A |
| Equities | 993 | 7,526.94 | BANK COMM HLDGS COM STK |
| Equities | 284 | 18,204.40 | BANK FIRST CORPORATION COM USD0.01 |
| Equities | 934 | 31,130.22 | BANK MARIN BANCORP COM STK |
| Equities | 81,053 | 3,132,698.45 | BANK NEW YORK MELLON CORP COM STK |
| Equities | 1,341,371 | 31,857,561.25 | BANK OF AMERICA CORP |
| Equities | 6,230,000 | 2,306,975.72 | BANK OF CHINA LTD H CNY1 |
| Equities | 24,851 | 583,252.97 | BANK OZK COM |
| Equities | 637 | 12,790.96 | BANK PRINCETON NEW JERSEY COM |
| Equities | 354 | 2,973.60 | BANKFINANCIAL CORP COM |
| Equities | 139,607 | 665,614.33 | BANKINTER SA EURO.30(REGD) |
| Equities | 7,033 | 142,418.25 | BANKUNITED INC |
| Equities | 632 | 10,048.80 | BANKWELL FINL GROUP INC COM |
| Equities | 49,445 | 1,878,910.00 | BANNER CORP COM NEW COM NEW |
| Equities | 1,289 | 28,860.71 | BAR HBR BANKSHARES COM |
| Equities | 601,000 | 849,677.89 | BARCLAYS PLC ORD GBP0.25 |
| Equities | 2,077 | 16,491.38 | BARINGS BDC INC COM |
| Equities | 3,935 | 6,296.00 | BARNES & NOBLE ED INC COM |
| Equities | 3,198 | 126,512.88 | BARNES GROUP INC COM |
| Equities | 151 | 135.79 | BARNWELL INDS INC COM |
| Equities | 15,400 | 94,361.04 | BARRATT DEVELOPMENTS ORD GBP0.10 |
| Equities | 792 | 42,078.96 | BARRETT BUSINESS SVCS INC COM |
| Equities | 70,249 | 1,884,138.01 | BARRICK GOLD CORP COM NPV |
| Equities | 449 | 22.45 | BASIC ENERGY SVCS INC NEW WT EXP |
| Equities | 1,032 | 7,585.20 | BASSETT FURNITURE INDS INC COM STK |
| Equities | 340 | 1,411.00 | BAUDAX BIO INC |
| Equities | 10,750 | 371,150.54 | BAWAG GROUP AG COMMON STOCK |
| Equities | 38,595 | 3,323,029.50 | BAXTER INTL INC COM |
| Equities | 1,231 | 15,892.21 | BAYCOM CORP COM |
| Equities | 52,266 | 3,862,041.39 | BAYER AG NPV (REGD) |
| Equities | 27,930 | 1,782,419.56 | BAYERISCHE MOTOREN WERKE A G COM |
| Equities | 94 | 307.85 | BBQ HLDGS INC COM |
| Equities | 184,200 | 633,893.30 | BBVA(BILB-VIZ-ARG) EURO.49 |
| Equities | 1,451 | 13,465.28 | BCB BANCORP INC COM STK |
| Equities | 45,738 | 2,036,845.72 | BE SEMICONDUCTOR INDUSTRIES NV EURO.01 |
| Equities | 4,695 | 123,807.15 | BEACON ROOFING SUPPLY INC COM |
| Equities | 1,129 | 31,612.00 | BEAM THERAPEUTICS INC COM |
| Equities | 41 | 99.63 | BEASLEY BROADCAST GROUP INC CL A CL A |
| Equities | 52,354 | 527,204.78 | BEAZER HOMES USA INC COM NEW COM NEW |
| Equities | 312,934 | 1,585,311.14 | BEAZLEY PLC (UK) ORD GBP0.05 |
| Equities | 45,569 | 10,903,294.63 | BECTON DICKINSON & CO COM |
| Equities | 7,887 | 83,602.20 | BED BATH & BEYOND INC COM |
| Equities | 1,057 | 11,341.61 | BEL FUSE INC CL B CL B |
| Equities | 2,757 | 89,740.35 | BELDEN INC COM |
| Equities | 59 | 740.45 | BELLEROPHON THERAPEUTICS INC COM NEW COMNEW |
| Equities | 339 | 2,518.77 | BELLICUM PHARMACEUTICALS INC COM NEW COMNEW |
| Equities | 2,925 | 58,324.50 | BELLRING BRANDS INC COM |

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|----------|-----------|---------------|-------------------------------------------------------|
| Equities | 41,589 | 898,322.40 | BENCHMARK ELECTRS INC COM |
| Equities | 1,557 | 16,753.32 | BENEFITFOCUS INC COM |
| Equities | 980 | 20,050.80 | BENEFYTT TECHNOLOGIES INC CL A COM |
| Equities | 32,940 | 1,695,182.66 | BERKLEY GP HOLDINGS |
| Equities | 10,771 | 617,070.59 | BERKLEY W R CORP COM |
| Equities | 224,928 | 40,151,897.28 | BERKSHIRE HATHAWAY INC-CL B |
| Equities | 3,112 | 34,294.24 | BERKSHIRE HILLS BANCORP INC COM |
| Equities | 774 | 3,738.42 | BERRY CORPORATION |
| Equities | 9,629 | 426,757.28 | BERRY GLOBAL GROUP INC COM USD0.01 |
| Equities | 44,413 | 3,875,922.51 | BEST BUY INC COM STK |
| Equities | 2,718 | 364,157.64 | BEYOND MEAT INC COM USD0.0001 |
| Equities | 481 | 5,444.92 | BG STAFFING INC COM |
| Equities | 20,592 | 56,422.08 | BGC PARTNERS INC CL A CL A |
| Equities | 854,406 | - | BGP HOLDINGS PLC BENEFICIAL INTEREST SHSNPV |
| Equities | 202,410 | 4,991,849.67 | BHP GROUP LIMITED |
| Equities | 104,688 | 2,140,007.66 | BHP GROUP PLC ORD USD0.50 |
| Equities | 2,469 | 4,789.86 | BIG 5 SPORTING GOODS CORP COM |
| Equities | 30,746 | 1,291,332.00 | BIG LOTS INC COM |
| Equities | 7 | 2,345.00 | BIGLARI HLDGS INC CL A CL A |
| Equities | 96 | 6,622.08 | BIGLARI HLDGS INC CL B CL B |
| Equities | 40,464 | 3,650,257.44 | BILL COM HLDGS INC COM |
| Equities | 10,310 | 4,654,861.90 | BIO RAD LABS INC CL A |
| Equities | 12,255 | 58,395.08 | BIOCRYST PHARMACEUTICALS INC COM |
| Equities | 5,415 | 23,609.40 | BIODELIVERY SCIENCES INTL INC COM |
| Equities | 22,201 | 5,939,877.55 | BIOGEN INC COMMON STOCK |
| Equities | 1,437 | 105,059.07 | BIOHAVEN PHARMACEUTICAL HLDG CO LTD COM NPV |
| Equities | 915 | 423.65 | BIOLASE INC COM USD0.001(POST REV SPLT) |
| Equities | 694 | 11,346.90 | BIOLIFE SOLUTIONS INC COM NEW COM NEW |
| Equities | 11,959 | 1,475,023.06 | BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010 |
| Equities | 7,719 | 1,060,291.48 | BIOMERIEUX NPV |
| Equities | 490 | 30,027.20 | BIOSPECIFICS TECHNOLOGIES CORP COM |
| Equities | 2,777 | 733,322.39 | BIO-TECHNE CORP COM |
| Equities | 2,343 | 105,880.17 | BIOTELEMETRY INC COM |
| Equities | 458 | 24,278.58 | BIOXCEL THERAPEUTICS INC COM |
| Equities | 31,398 | 657,474.12 | BJS RESTAURANTS INC COM |
| Equities | 8,698 | 324,174.46 | BJS WHSL CLUB HLDGS INC COM |
| Equities | 5,561,100 | 11,085,216.84 | BK CENTRAL ASIA IDR62.50 |
| Equities | 4,999 | 306,988.59 | BK HAW CORP COM |
| Equities | 357,000 | 1,785,541.54 | BK LEUMI LE ISRAEL ILS1 |
| Equities | 2,266,078 | 785,235.29 | BK MANDIRI IDR250 |
| Equities | 449 | 18,929.84 | BLACK DIAMOND THERAPEUTICS INC COM |
| Equities | 4,323 | 244,941.18 | BLACK HILLS CORP COM |
| Equities | 58,540 | 4,247,662.40 | BLACK KNIGHT INC COM USD0.0001 WI |
| Equities | 3,148 | 179,687.84 | BLACKBAUD INC COM |
| Equities | 3,378 | 280,069.98 | BLACKLINE INC COM |
| Equities | 10,000 | 10,000.00 | BLACKOUT MEDIA CORP PFD STOCK |
| Equities | 754,701 | 27,696,717.12 | BLACKROCK AM (DE) ISHARES CORE EURO STOXX 50 |
| Equities | 12,780 | 6,953,470.20 | BLACKROCK INC COM STK |
| Equities | 2,250 | 20,565.00 | BLACKROCK TCP CAP CORP COM |
| Equities | 97,255 | 5,510,468.30 | BLACKSTONE GROUP INC |
| Equities | 9,904 | 238,587.36 | BLACKSTONE MTG TR INC COM CL A COM CL A |
| Equities | 14,573 | 208,102.44 | BLOCK H & R INC COM |
| Equities | 202 | 145.44 | BLONDER TONGUE LABORATORIES INC COM |
| Equities | 886 | 9,639.68 | BLOOM ENERGY CORP CL A CL A |
| Equities | 7,540 | 80,376.40 | BLOOMIN BRANDS INC COM |
| Equities | 24,074 | 274,925.08 | BLUCORA INC COM |
| Equities | 671 | 10,058.29 | BLUE BIRD CORP COM |
| Equities | 3,831 | 233,844.24 | BLUEBIRD BIO INC COM |
| Equities | 297 | 1,609.74 | BLUEGREEN VACATIONS CORP COM |
| Equities | 909 | 7,790.13 | BLUELIX HLDGS INC COM NEW COM NEW |
| Equities | 3,593 | 280,254.00 | BLUEPRINT MEDICINES CORP COM |
| Equities | 1,845 | 14,907.60 | BLUEROCK RESIDENTIAL GROWTH REIT INC COMCL A COM CL A |
| Equities | 4,544 | 114,236.16 | BMC STK HLDGS INC COM STK |
| Equities | 80,260 | 3,188,394.04 | BNP PARIBAS EUR2 |
| Equities | 332,000 | 1,055,912.88 | BOC HONG KONG HLDG NPV |
| Equities | 60,560 | 11,100,648.00 | BOEING CO COM |
| Equities | 3,288 | 43,796.16 | BOINGO WIRELESS INC COM STK |
| Equities | 7,338 | 275,982.18 | BOISE CASCADE CO COM |
| Equities | 2,603 | 146,913.32 | BOK FINL CORP COM NEW |
| Equities | 244,636 | 5,566,682.44 | BOLIDEN AK |
| Equities | 1,309 | 19,399.38 | BONANZA CREEK ENERGY INC COM NEW COM NEW |
| Equities | 3,904 | 6,216,495.36 | BOOKING HLDGS INC COM |
| Equities | 1,931 | 41,632.36 | BOOT BARN HLDGS INC COM |
| Equities | 10,117 | 787,001.43 | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK |
| Equities | 15,577 | 549,868.10 | BORG WARNER INC COM |
| Equities | 630 | 338,089.50 | BOSTON BEER INC CL A CL A |
| Equities | 501 | 8,016.00 | BOSTON OMAHA CORP CL A CL A |
| Equities | 5,106 | 35,129.28 | BOSTON PRIVATE FINL HLDGS INC COM |
| Equities | 226,011 | 7,935,246.21 | BOSTON SCIENTIFIC CORP COM |
| Equities | 2,642 | 134,134.34 | BOTTOMLINE TECHNOLOGIES DE INC COM |
| Equities | 11,543 | 394,251.08 | BOUYGUES EUR1 |
| Equities | 11,263 | 233,819.88 | BOX INC CL A CL A |
| Equities | 5,899 | 123,289.10 | BOYD GAMING CORP COM |
| Equities | 868,424 | 3,296,331.89 | BP ORD USD0.25 |
| Equities | 1,100 | 3,663.00 | BP PRUDHOE BAY RTY TR UNITS BEN INT |
| Equities | 3,674 | 172,016.68 | BRADY CORP CL A |
| Equities | 2,415 | 6,906.90 | BRAEMAR HTLS & RES COM USD0.01 |
| Equities | 13,550 | 147,559.50 | BRANDYWINE RLTY TR SH BEN INT NEW REIT |
| Equities | 135,670 | 1,296,755.11 | BRAVIDA HOLDING AB NPV |
| Equities | 60,950 | 188,838.34 | BRAVURA SOLUTIONS NPV |
| Equities | 50,229 | 2,638,515.65 | BRENNTAG AG NPV |

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|----------|---------|---------------|-------------------------------------------------------|---------------|
| Equities | 58 | 57.99 | BRICKELL BIOTECH | I COM USD0.01 |
| Equities | 2,246 | 51,298.64 | BRIDGE BANCORP INC COM STK | |
| Equities | 3,515 | 114,624.15 | BRIDGEBIO PHARMA INC COM | |
| Equities | 356 | 3,649.00 | BRIDGEWATER BANCSHARES INC COM | |
| Equities | 3,347 | 4,384.57 | BRIGGS & STRATTON CORP CAP | |
| Equities | 332 | 4,100.20 | BRIGHAM MINERALS INC CL A CL A | |
| Equities | 4,344 | 509,116.80 | BRIGHT HORIZONS FA COM USD0.001 | |
| Equities | 3,138 | 24,727.44 | BRIGHTCOVE INC | |
| Equities | 24,499 | 681,562.18 | BRIGHTHOUSE FINL INC COM | |
| Equities | 3,097 | 38,588.62 | BRIGHTSPHERE INVT GROUP INC COM | |
| Equities | 2,310 | 25,872.00 | BRIGHTVIEW HLDGS INC COM | |
| Equities | 2,922 | 70,128.00 | BRINKER INTL INC COM | |
| Equities | 3,406 | 155,007.06 | BRINKS CO COM | |
| Equities | 246,509 | 14,494,729.20 | BRISTOL MYERS SQUIBB CO COM | |
| Equities | 850 | 11,845.10 | BRISTOW GROUP INC DEL NEW COM | |
| Equities | 23,132 | 296,552.24 | BRIXMOR PPTY GROUP INC COM | |
| Equities | 48,743 | 15,383,778.23 | BROADCOM INC COM | |
| Equities | 5,312 | 50,304.64 | BROADMARK RLTY CAP INC COM | |
| Equities | 9,006 | 1,136,467.14 | BROADRIDGE FINL SOLUTIONS INC COM STK | |
| Equities | 700 | 2,625.00 | BROADWIND INC COM USD0.001 | |
| Equities | 13,301 | 39,237.95 | BROOKDALE SR LIVING INC COM STK | |
| Equities | 7,047 | 71,033.76 | BROOKLINE BANCORP INC DEL COM BROOKLINE BANCORP INC + | |
| Equities | 4,984 | 220,492.16 | BROOKS AUTOMATION INC COM | |
| Equities | 17,552 | 715,419.52 | BROWN & BROWN INC COM | |
| Equities | 1,992 | 114,679.44 | BROWN FORMAN CORP CL A CL A | |
| Equities | 16,833 | 1,071,588.78 | BROWN-FORMAN INC CL B NON-VTG COM | |
| Equities | 1,135 | 19,601.45 | BRP GROUP INC CL A CL A | |
| Equities | 1,681 | 18,188.42 | BRT APARTMENTS CORP COM USD0.01 | |
| Equities | 5,902 | 240,093.36 | BRUKER CORP | |
| Equities | 35,666 | 2,282,980.66 | BRUNSWICK CORP COM | |
| Equities | 1,563 | 43,232.58 | BRYN MAWR BK CORP COM STK | |
| Equities | 466 | 731.62 | BSQUARE CORP COM NEW | |
| Equities | 22,535 | 2,036,713.30 | BSTN PPTYS INC | |
| Equities | 280,000 | 394,576.51 | BT GROUP ORD GBP0.05 | |
| Equities | 2,375 | 37,240.00 | BUCKLE INC COM | |
| Equities | 3,114 | 6,788.52 | BUILD-A-BEAR WORKSHOP INC COM STK | |
| Equities | 8,352 | 172,886.40 | BUILDERS FIRSTSOURCE INC COM STK | |
| Equities | 10,198 | 419,443.74 | BUNGE LTD | |
| Equities | 81,270 | 1,606,173.32 | BURBERRY GROUP ORD GBP0.0005 | |
| Equities | 5,985 | 1,178,626.05 | BURLINGTON STORES INC COM | |
| Equities | 499 | 7,659.65 | BUSINESS FIRST BANCSHARES INC COM | |
| Equities | 6,692 | 379,034.88 | BWX TECHNOLOGIES INC COM | |
| Equities | 1,632 | 21,379.20 | BYLINE BANCORP INC COM | |
| Equities | 218 | 7,248.50 | C & F FINL CORP CMT-COM | |
| Equities | 9,930 | 785,065.80 | C H ROBINSON WORLDWIDE INC COM NEW COM NEW | |
| Equities | 52,160 | 1,737,000.94 | CA IMMOBILIEN ANLA NPV | |
| Equities | 355 | 630,071.75 | CABLE ONE INC COM | |
| Equities | 4,202 | 155,684.10 | CABOT CORP COM | |
| Equities | 23,850 | 3,328,029.00 | CABOT MICROELECTRONICS CORP COM | |
| Equities | 45,949 | 789,403.82 | CABOT OIL & GAS CORP COM | |
| Equities | 1,853 | 401,878.64 | CACI INTL INC CL A CL A | |
| Equities | 2,639 | 54,442.57 | CACTUS INC CL A CL A | |
| Equities | 9,534 | 84,471.24 | CADENCE BANCORPORATION CL A CL A | |
| Equities | 69,678 | 6,686,300.88 | CADENCE DESIGN SYS INC COM | |
| Equities | 1,892 | 19,222.72 | CADIZ INC COM NEW STK | |
| Equities | 26,821 | 433,625.86 | CAE INC COM NPV | |
| Equities | 1,080 | 17,992.80 | CAI INTL INC COM | |
| Equities | 257,912 | 550,525.20 | CAIXABANK SA EUR1 | |
| Equities | 1,700 | 75,616.00 | CAL MAINE FOODS INC COM NEW STK | |
| Equities | 2,780 | 22,267.80 | CALAMP CORP COM | |
| Equities | 1,152 | 72,472.32 | CALAVO GROWERS INC COM | |
| Equities | 2,617 | 21,825.78 | CALERES INC COM | |
| Equities | 4,940 | 6,026.80 | CALIFORNIA RES CORP COM NEW COM NEW | |
| Equities | 3,303 | 157,553.10 | CALIFORNIA WTR SVC GROUP COM | |
| Equities | 3,250 | 17,160.00 | CALITHERA BIOSCIENCES INC COM | |
| Equities | 3,855 | 57,439.50 | CALIX NETWORKS INC COMMON STOCK | |
| Equities | 6,366 | 111,468.66 | CALLAWAY GOLF CO COM | |
| Equities | 197 | 971.21 | CALYXT INC COM | |
| Equities | 1 | 1.19 | CAMBER ENERGY INC COM PAR \$0.001 2019 NEW | |
| Equities | 278 | 16,468.72 | CAMBRIDGE BANCORP COM | |
| Equities | 1,291 | 44,591.14 | CAMDEN NATL CORP COM | |
| Equities | 7,394 | 674,480.68 | CAMDEN PPTY TR SH BEN INT | |
| Equities | 106,026 | 5,262,070.38 | CAMPBELL SOUP CO COM | |
| Equities | 2,899 | 78,736.84 | CAMPING WORLD HLDGS INC CL A CL A | |
| Equities | 7,247 | 139,649.69 | CANADIAN SOLAR INC COM | |
| Equities | 1,700 | 146,834.07 | CANADIAN TIRE LTD CLASS A CUM NON-VTG COM NPV | |
| Equities | 2,427 | 99,749.70 | CANNAE HLDGS INC COM USD0.0001 | |
| Equities | 2,589 | 114,511.47 | CANTEL MEDICAL CORP COM | |
| Equities | 1,428 | 29,916.60 | CAP CY BK GROUP INC COM | |
| Equities | 3,361 | 384,851.79 | CAPGEMINI EUR8 | |
| Equities | 64,156 | 4,015,524.04 | CAPITAL ONE FINL CORP COM | |
| Equities | 613 | 8,263.24 | CAPITAL SOUTHWEST CORP COM STK | |
| Equities | 1,020 | 724.20 | CAPITAL SR LIVING CORP COM | |
| Equities | 9,439 | 103,923.39 | CAPITOL FED FINL INC COM | |
| Equities | 5,347 | 83,573.61 | CAPRI HOLDINGS LTD COM NPV | |
| Equities | 827 | 9,924.00 | CAPSTAR FINL HLDGS INC COM | |
| Equities | 9,539 | 52,369.11 | CAPSTEAD MTG CORP COM NO PAR COM NO PAR | |
| Equities | 176 | 531.52 | CAPSTONE TURBINE CORP COM USD0.001 (POST REV SPLIT) | |
| Equities | 2,513 | 42,972.30 | CARA THERAPEUTICS INC COM | |
| Equities | 98,562 | 5,143,950.78 | CARDINAL HLTH INC | |
| Equities | 2,273 | 71,713.15 | CARDIOVASCULAR SYS INC DEL COM | |

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|----------|------------|----------------|--------------------------------------------------------|---------------------------------|
| Equities | 1,710 | 119,665.80 | CARDLYTICS INC COM | |
| Equities | 2,893 | 69,374.14 | CARDTRONICS PLC CARDTRONICS PLC | |
| Equities | 2,597 | 92,011.71 | CAREDX INC COM | |
| Equities | 6,992 | 119,982.72 | CARETRUST REIT INC COM | |
| Equities | 2,880 | 73,008.00 | CARGURUS INC CL A CL A | |
| Equities | 4,246 | 508,118.82 | CARLISLE COMPANIES INC COM | |
| Equities | 8,566 | 238,991.40 | CARLYLE GROUP INC COM | |
| Equities | 17,683 | 1,583,512.65 | CARMAX INC COM | |
| Equities | 34,070 | 559,429.40 | CARNIVAL CORP COM PAIRED | |
| Equities | 3,370 | 81,823.60 | CARPENTER TECHNOLOGY CORP COM | |
| Equities | 1,301 | 23,574.12 | CARRIAGE SERVICES INC COM | |
| Equities | 64,540 | 1,434,078.80 | CARRIER GLOBAL CORPORATION COM USD0.01 WI | |
| Equities | 2,575 | 12,463.00 | CARROLS RESTAURANT GROUP INC COM | |
| Equities | 4,949 | 28,506.24 | CARS COM INC COM | |
| Equities | 546 | 4,406.22 | CARTER BK & TR MARTINSVILLE VA COM STK | |
| Equities | 3,294 | 265,825.80 | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM | |
| Equities | 11,367 | 1,366,313.40 | CARVANA CO CL A CL A | |
| Equities | 2,895 | 12,043.20 | CASA SYS INC COM | |
| Equities | 3,148 | 164,073.76 | CASELLA WASTE SYS INC CL A COM STK | |
| Equities | 2,458 | 367,520.16 | CASEYS GEN STORES INC COM | |
| Equities | 4,594 | 11,485.00 | CASI PHARMACEUTICALS INC COM | |
| Equities | 927 | 36,180.81 | CASS INFORMATION SYS INC COM | |
| Equities | 630 | 1,940.40 | CASSAVA SCIENCES INC COM USD0.001 | |
| Equities | 5,915 | 222,936.35 | CASTLE BIOSCIENCES INC COM | |
| Equities | 1,665 | 1,381.95 | CASTLIGHT HEALTH INC CL B CL B | |
| Equities | 10,279 | 753,450.70 | CATALENT INC COM | |
| Equities | 1,371 | 8,047.77 | CATALYST BIOSCIENCES INC COM NEW COM NEW | |
| Equities | 5,271 | 24,352.02 | CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK | |
| Equities | 4,453 | 39,409.05 | CATCHMARK TIMBER TR INC CL A CL A | |
| Equities | 40,605 | 5,136,532.50 | CATERPILLAR INC COM | |
| Equities | 5,560 | 146,228.00 | CATHAY GENERAL BANCORP INC COM | |
| Equities | 1,789 | 14,634.02 | CATO CORP NEW CL A CL A | |
| Equities | 592 | 114,167.20 | CAVCO INDS INC DEL COM STK | |
| Equities | 3,715 | 89,048.55 | CBIZ INC COM | |
| Equities | 8,820 | 2,404.33 | CBL & ASSOC PPTY INC COM | |
| Equities | 8,857 | 826,180.96 | CBOE GLOBAL MARKETS INC | |
| Equities | -205 | (1,927,000.00) | CBOE S&P 500 INDEX CALL OPTION W/STK | \$3125.00 PER SHARE 21-AUG-2020 |
| Equities | -20 | (140,000.00) | CBOE S&P 500 INDEX PUT OPTION W/STK | \$2925.00 PER SHARE 21-AUG-2020 |
| Equities | -61 | (540,460.00) | CBOE S&P 500 INDEX PUT OPTION W/STK | \$3000.00 PER SHARE 21-AUG-2020 |
| Equities | -124 | (1,392,520.00) | CBOE S&P 500 INDEX PUT OPTION W/STK | \$3075.00 PER SHARE 21-AUG-2020 |
| Equities | 186,436 | 8,430,635.92 | CBRE GROUP INC CL A CL A | |
| Equities | 1,512 | 31,752.00 | CBTX INC FORMERLY CBFH INC TO 09/19/2017COM | |
| Equities | 8,894 | 368,389.48 | CDK GLOBAL INC COM | |
| Equities | 68,820 | 2,455,186.34 | CDN APARTMENT PROP TRUST UNITS | |
| Equities | 31,833 | 550,416.41 | CDN NATURAL RESOURCES COMMON STOCK | |
| Equities | 7,300 | 181,160.06 | CDN UTILITIES CLASS'A'COM NON-VTG NPV | |
| Equities | 32,458 | 3,770,970.44 | CDW CORP COM | |
| Equities | 1,861 | 12,263.99 | CECO ENVIRONMENTAL CORP COM | |
| Equities | 8,716 | 8,628.84 | CEDAR REALTY TRUST INC | |
| Equities | 33,332 | 2,877,884.88 | CELANESE CORP DEL COM SER A STK | |
| Equities | 677 | 4,691.61 | CELCUITY INC COM | |
| Equities | 520 | 6,760.00 | CELLEX THERAPEUTICS INC NEW SHS | |
| Equities | 104,292 | 6,353,432.94 | CELLNEX TELECOM SA EURO.25 | |
| Equities | 267 | 3,996.99 | CELLULAR BIOMEDICINE GROUP INC COM NEW COM NEW | |
| Equities | 1,487 | 22,186.04 | CEL-SCI CORP COMN STOCK | |
| Equities | 3,522 | 12,467.88 | CENT EUROPEAN MEDIA ENTERPRISES LTD NEW COM STK | |
| Equities | 33,338 | 1,126,491.02 | CENT GARDEN & PET CO CL A | |
| Equities | 340,479 | 21,637,440.45 | CENTENE CORP DEL COM | |
| Equities | 19,002 | 16,911.78 | CENTENNIAL RESOURCE DEVELOPMENT INC COM USD0.01 | |
| Equities | 37,186 | 694,262.62 | CENTERPOINT ENERGY INC COM | |
| Equities | 419 | 15,079.81 | CENTRAL GARDEN & PET CO COM | |
| Equities | 28,700 | 4,439,940.68 | CENTRAL JAPAN RLWY NPV | |
| Equities | 33,782 | 541,525.46 | CENTRAL PAC FINL CORP COM NEW | |
| Equities | 813 | 12,512.07 | CENTRAL VY CMNTY BANCORP COM STK | |
| Equities | 3,596 | 25,639.48 | CENTURY ALUM CO COM | |
| Equities | 891 | 3,697.65 | CENTURY CASINOS INC COM | |
| Equities | 2,141 | 65,643.06 | CENTURY CMNTYS INC COM | |
| Equities | 73,444 | 736,643.32 | CENTURYLINK INC COM | |
| Equities | 72 | 5,595.84 | CENTY BANCORP INC MASS CL A NON VTG | |
| Equities | 1,372 | 3,567.20 | CERECOR INC COM | |
| Equities | 2,836 | 115,822.24 | CERENCE INC COM | |
| Equities | 9,310 | 738,003.70 | CERIDIAN HCM HLDG INC COM | |
| Equities | 23,344 | 1,600,231.20 | CERNER CORP COM | |
| Equities | 10,430 | 68,838.00 | CERUS CORP COM | |
| Equities | 1,595 | 59,684.90 | CEVA INC COM | |
| Equities | 39,157 | 407,019.48 | CF BLACKROCK SURS EAFE SF MAR 2016 R/S | |
| Equities | 26,085,565 | 283,289,233.73 | CF GLOBEFLEX ACWI EX-U.S. EQUITY CIF | |
| Equities | 24,753 | 696,549.42 | CF INDS HLDGS INC COM | |
| Equities | 38,910 | 2,443,445.16 | CGI INC | |
| Equities | 3,800 | 26.60 | CHAMPION ENTERPRISES INC COM | |
| Equities | 13,582 | 132,560.32 | CHAMPIONX CORPORATION COM USD0.01 WI | |
| Equities | 18,059 | 202,260.80 | CHANGE HEALTHCARE INC COM | |
| Equities | 2,126 | 33,675.84 | CHANNELADVISOR CORP COM | |
| Equities | 1,384 | 897.11 | CHAPARRAL ENERGY INC-NEW CL A COM | |
| Equities | 1,312 | 957.76 | CHARLES & COLVARD LTD COM | |
| Equities | 15,022 | 2,619,085.70 | CHARLES RIV LABORATORIES INTL INC COM | |
| Equities | 2,573 | 124,764.77 | CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 | |
| Equities | 39,596 | 20,195,543.84 | CHARTER COMMUNICATIONS INC NEW CL A CL A | |
| Equities | 442 | 45,305.00 | CHASE CORP COM | |
| Equities | 3,219 | 19,700.28 | CHATHAM LODGING TR COM | |
| Equities | 185,900 | 19,971,237.00 | CHECK PT SOFTWARE TECHNOLOGIES | ORDILS.01 |

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|----------|-----------|---------------|-------------------------------------------------------|-------------------|
| Equities | 2,839 | 65,069.88 | CHEESECAKE FACTORY INC COM | |
| Equities | 1,772 | 24,063.76 | CHEFS' WAREHOUSE HOLDINGS IN | |
| Equities | 8,323 | 559,804.98 | CHEGG INC COM | |
| Equities | 1,172 | 528,654.04 | CHEMED CORP NEW COM | |
| Equities | 3,283 | 188,903.82 | CHEMOCENTRYX INC COM STK | |
| Equities | 11,302 | 173,485.70 | CHEMOURS CO COM | |
| Equities | 439 | 11,984.70 | CHEMUNG FINL CORP COM | |
| Equities | 18,293 | 883,917.76 | CHENIERE ENERGY INC COM NEW | |
| Equities | 2,370 | 21,377.40 | CHERRY HILL MTG INVT CORP COM | |
| Equities | 1,369 | 114,996.00 | CHES UTILS CORP COM | |
| Equities | 218 | 1,068.20 | CHESAPEAKE ENERGY CORP COM USD0.01 (POST REV SPLT) | |
| Equities | 203,261 | 18,136,979.03 | CHEVRON CORP COM | |
| Equities | 3,747 | 167,453.43 | CHEWY INC CLASS A | |
| Equities | 200 | 4,160.00 | CHGO RIVET & MACH CO COM | |
| Equities | 9,891 | 13,649.58 | CHICOS FAS INC COM | |
| Equities | 845 | 31,619.90 | CHILDRENS PL INC NEW COM | |
| Equities | 14,323 | 137,644.03 | CHIMERA INVT CORP COM NEW COM NEW | |
| Equities | 4,836 | 14,991.60 | CHIMERIX INC COM | |
| Equities | 5,205,341 | 4,211,044.27 | CHINA CONSTRUCTION BANK | HCONY1 |
| Equities | 3,572,000 | 2,004,812.62 | CHINA LONGYUAN PWR 'H'CONY1 | |
| Equities | 281,000 | 1,292,524.95 | CHINA MERCHANTS BK COM STK | |
| Equities | 200,500 | 1,352,973.05 | CHINA MOBILE LTD NPV | |
| Equities | 633,200 | 1,915,829.40 | CHINA OVERSEAS LAND & INVESTMNT HKD0.10 | |
| Equities | 1,166,000 | 1,427,702.91 | CHINA RES CEMENT HKD0.1 | |
| Equities | 713,080 | 2,700,346.17 | CHINA RESOURCES LAND HKD0.10 | |
| Equities | 1,023,400 | 1,600,372.62 | CHINA SHENHUA ENERGY CO 'H' | |
| Equities | 9,166,000 | 1,620,218.18 | CHINA TOWER CORP LTD | |
| Equities | 902,000 | 487,633.62 | CHINA UNICOM LTD HKD0.10 | |
| Equities | 2,021 | 2,126,819.56 | CHIPOTLE MEXICAN GRILL INC COM STK | |
| Equities | 2,577 | 203,325.30 | CHOICE HOTELS INTL INC COM | |
| Equities | 40,036 | 5,069,358.32 | CHUBB LTD ORD CHF24.15 | |
| Equities | 3,800 | 47,621.08 | CHUBU ELECTRIC POWER CO INC NPV | |
| Equities | 17,866 | 1,381,041.80 | CHURCH & DWIGHT INC COM | |
| Equities | 2,515 | 334,872.25 | CHURCHILL DOWNS INC COM | |
| Equities | 1,155 | 17,186.40 | CHUYS HOLDINGS INC COM USD0.01 | |
| Equities | 112,400 | 1,425,218.79 | CI FINANCIAL CORP COMSTK | |
| Equities | 6 | - | CIBL INC RESTRICTED COM STK | |
| Equities | 11,260 | 609,841.60 | CIENA CORP COM NEW | |
| Equities | 54,309 | 10,191,083.85 | CIGNA CORP NEW COM | |
| Equities | 21 | 226.38 | CIM COML TR CORP COM NEW COM NEW | |
| Equities | 83,183 | 2,286,700.67 | CIMAREX ENERGY CO COM | |
| Equities | 916 | 69,927.44 | CIMPRESS PLC COM | |
| Equities | 11,451 | 733,207.53 | CIN FNCL CORP COM | |
| Equities | 3,993 | 59,296.05 | CINCINNATI BELL INC NEW COM NEW COM NEW | |
| Equities | 7,131 | 82,363.05 | CINEMARK HLDGS INC COM | |
| Equities | 6,843 | 1,822,701.48 | CINTAS CORP COM | |
| Equities | 1,756 | 44,742.88 | CIRCOR INTL INC COM | |
| Equities | 4,086 | 252,433.08 | CIRRUS LOGIC INC COM | |
| Equities | 910,999 | 42,488,993.36 | CISCO SYSTEMS INC | |
| Equities | 7,462 | 154,687.26 | CIT GROUP INC NEW COM NEW COM NEW | |
| Equities | 1,449 | 29,298.78 | CITI TRENDS INC COM ORD USD1 | |
| Equities | 250,384 | 12,794,622.40 | CITIGROUP INC COM NEW COM NEW | |
| Equities | 911 | 18,812.15 | CITIZENS & NORTHN CORP COM | |
| Equities | 32,286 | 814,898.64 | CITIZENS FINL GROUP INC COM | |
| Equities | 4,648 | 27,841.52 | CITIZENS INC CL A | |
| Equities | 35,312 | 5,222,997.92 | CITRIX SYS INC COM | |
| Equities | 1,573 | 102,512.41 | CITY HLDG CO COM | |
| Equities | 1,819 | 18,299.14 | CITY OFFICE REIT INC COM | |
| Equities | 1,416 | 21,806.40 | CIVISTA BANCSHARES INC COM NO PAR COM NOPAR | |
| Equities | 353,500 | 2,107,193.78 | CK ASSET HOLDINGS LTD | |
| Equities | 307,500 | 1,975,820.76 | CK HUTCHISON HLDGS HKD1 | |
| Equities | 2,027 | 23,472.66 | CLARUS CORPORATION COM USD0.0001 | |
| Equities | 11,241 | 24,955.02 | CLEAN ENERGY FUELS CORP COM | |
| Equities | 3,755 | 225,224.90 | CLEAN HBRS INC COM | |
| Equities | 15,300 | 15,912.00 | CLEAR CHANNEL OUTDOOR HOLDINGS INC | COM USD0.01 CL'A' |
| Equities | 540 | 7,538.40 | CLEARFIELD INC COM | |
| Equities | 3,016 | 5,670.08 | CLEARSIDE BIOMEDICAL INC COM USD0.001 | |
| Equities | 1,632 | 58,964.16 | CLEARWATER PAPER CORP COM STK | |
| Equities | 1,372 | 28,770.84 | CLEARWAY ENERGY INC CL A CL A | |
| Equities | 3,077 | 70,955.62 | CLEARWAY ENERGY INC CL C CL C | |
| Equities | 25,558 | 141,080.16 | CLEVELAND CLIFFS USD0.125 | |
| Equities | 1,686 | 13,656.60 | CLIPPER RLTY INC COM | |
| Equities | 9,361 | 2,053,522.57 | CLOROX CO COM | |
| Equities | 19,469 | 247,645.68 | CLOUDERA INC COM | |
| Equities | 2,926 | 105,189.70 | CLOUDFLARE INC COM | |
| Equities | 4,076 | 27,513.00 | CLOVIS ONCOLOGY INC COM | |
| Equities | 30,946 | 5,029,962.84 | CME GROUP INC COM STK | |
| Equities | 20,797 | 1,214,960.74 | CMS ENERGY CORP COM | |
| Equities | 24,352 | 782,916.80 | CNA FNCL CORP COM | |
| Equities | 1,146 | 20,547.78 | CNB FINL CORP PA COM | |
| Equities | 10,524 | 163,858.68 | CNO FINL GROUP INC COM | |
| Equities | 45,280 | 521,276.39 | CNP ASSURANCES EUR1.00 | |
| Equities | 816 | 2,309.28 | CNSMR PORTFOLIO SVCS DEL | |
| Equities | 14,524 | 125,632.60 | CNX RESOURCES CORPORATION COM | |
| Equities | 11,000 | 1,152,250.00 | COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD | |
| Equities | 399,375 | 17,844,075.00 | COCA COLA CO COM | |
| Equities | 3,545 | 812,478.55 | COCA-COLA CONSOLIDATED INC COM | |
| Equities | 23,800 | 898,688.00 | COCA-COLA EUROPEAN PARTNERS PLC ORD | GBP0.01 |
| Equities | 3,429 | 39,090.60 | CODEXIS INC COM | |
| Equities | 972 | 18,808.20 | CO-DIAGNOSTICS INC COM | |
| Equities | 551 | 7,620.33 | CODORUS VY BANCORP INC COM | |

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| | | | |
|----------|---------|---------------|------------------------------------------------------|
| Equities | 18,853 | 95,773.24 | COEUR MNG INC COM NEW COM NEW |
| Equities | 16,739 | 1,294,929.04 | COGENT COMMUNICATIONS HLDGS INC |
| Equities | 103,640 | 6,189,380.80 | COGNEX CORP COM |
| Equities | 56,050 | 3,184,761.00 | COGNIZANT TECH SOLUTIONS CORP CL A |
| Equities | 1,911 | 130,043.55 | COHEN & STEERS INC COM |
| Equities | 14,870 | 1,947,672.60 | COHERENT INC COM |
| Equities | 3,998 | 71,404.28 | COHERUS BIOSCIENCES INC COM |
| Equities | 3,245 | 56,268.30 | COHU INC COM |
| Equities | 163,330 | 1,930,812.97 | COLES GROUP LTD |
| Equities | 6,044 | 168,627.60 | COLFAX CORP COM US .01 |
| Equities | 245,458 | 17,982,253.08 | COLGATE-PALMOLIVE CO COM |
| Equities | 662 | 22,693.36 | COLLECTORS UNIVERSE INC COM NEW STK |
| Equities | 1,925 | 33,687.50 | COLLEGIUM PHARMACEUTICAL INC COM |
| Equities | 8,900 | - | COLONIAL BANCGROUP INC COM |
| Equities | 35,913 | 86,191.20 | COLONY CAP INC NEW CL A COM CL A COM |
| Equities | 6,914 | 48,536.28 | COLONY CREDIT REAL ESTATE INC COM USD0.01 CL A |
| Equities | 4,999 | 141,696.66 | COLUMBIA BKG SYS INC COM |
| Equities | 4,091 | 57,089.91 | COLUMBIA FINL INC COM |
| Equities | 10,607 | 139,375.98 | COLUMBIA PPTY TR INC COM NEW STK |
| Equities | 2,450 | 197,421.00 | COLUMBIA SPORTSWEAR CO COM |
| Equities | 2,493 | 83,390.85 | COLUMBUS MCKINNON CORP N Y COM |
| Equities | 14,151 | 159,057.24 | COM ALCOA CORPORATION COM USD0.01 |
| Equities | 551,622 | 21,502,225.56 | COMCAST CORP NEW-CL A |
| Equities | 10,613 | 404,355.30 | COMERICA INC COM |
| Equities | 2,480 | 101,060.00 | COMFORT SYS USA INC COM |
| Equities | 8,500 | 173,400.00 | COML METALS CO COM |
| Equities | 7,821 | 465,114.87 | COMM BANCSHARES INC COM |
| Equities | 1,909 | 5,517.01 | COMMERCIAL VEH GROUP INC COM |
| Equities | 52,412 | 2,505,066.70 | COMMONWEALTH BANK OF AUSTRALIA NPV |
| Equities | 13,883 | 115,645.39 | COMMSCOPE HLDG CO INC COM |
| Equities | 98 | 496.86 | COMMUNICATIONS SYS INC COM |
| Equities | 3,676 | 209,605.52 | COMMUNITY BK SYS INC COM |
| Equities | 10,836 | 32,616.36 | COMMUNITY HEALTH SYS INC NEW COM |
| Equities | 1,306 | 53,415.40 | COMMUNITY HEALTHCARE TR INC REIT |
| Equities | 1,564 | 51,236.64 | COMMUNITY TR BANCORP INC COM |
| Equities | 2,961 | 114,590.70 | COMMVAULT SYS INC COM STK |
| Equities | 2,121 | 103,398.75 | COMPASS MINERALS INTL INC COM |
| Equities | 1,447 | 32,977.13 | COMPUTER PROGRAMS & SYS INC COM |
| Equities | 96 | 386.88 | COMPUTER TASK GROUP INC COM |
| Equities | 7,600 | 69,331.95 | COMPUTERSHARE LTD NPV |
| Equities | 1,000 | 13,820.00 | COMPX INTL INC CL A |
| Equities | 3,310 | 10,261.00 | COMSCORE INC COM |
| Equities | 4,932 | 21,602.16 | COMSTOCK RES INC COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 1,812 | 30,604.68 | COMTECH TELECOMMUNICATIONS CORP COM NEW COM NEW |
| Equities | 68,080 | 2,394,373.60 | CONAGRA BRANDS INC COM USD5 |
| Equities | 1,996 | 19,860.20 | CONCERT PHARMACEUTICALS INC COM |
| Equities | 21,899 | 1,127,798.50 | CONCHO RES INC COM STK |
| Equities | 17 | 69.70 | CONDOR HOSPITALITY TR INC COM NEW COM NEW |
| Equities | 12,687 | 30,321.93 | CONDUENT INC COM |
| Equities | 3,283 | 2,692.06 | CONFORMIS INC COM |
| Equities | 2,034 | 146,427.66 | CONMED CORP COM |
| Equities | 4,048 | 65,253.76 | CONNECTONE BANCORP INC NEW COM |
| Equities | 2,151 | 21,703.59 | CONNS INC COM |
| Equities | 130,940 | 5,502,098.80 | CONOCOPHILLIPS COM |
| Equities | 24,888 | 1,790,193.84 | CONS EDISON INC COM |
| Equities | 2,315 | 11,737.05 | CONSOL ENERGY INC NEW COM |
| Equities | 34,812 | 235,677.24 | CONSOLIDATED COMMUNICATIONS HLDGS INC COM STK |
| Equities | 12,652 | 2,213,467.40 | CONSTELLATION BRANDS INC CL A CL A |
| Equities | 1,210 | 36,360.50 | CONSTELLATION PHARMACEUTICALS INC COM |
| Equities | 1,509 | 26,799.84 | CONSTRUCTION PARTNERS INC CL A CL A |
| Equities | 1,144 | 3,706.56 | CONTAINER STORE GROUP INC COM |
| Equities | 2,283 | 5,228.07 | CONTANGO OIL & GAS CO COM NEW COM NEW |
| Equities | 133,084 | 13,028,092.72 | CONTINENTAL AG ORD NPV |
| Equities | 124,204 | 2,177,296.12 | CONTINENTAL RES INC COM |
| Equities | 129 | - | CONTRA GTX INC DEL |
| Equities | 4,420 | - | CONTRA ONCOMED PHARMAC |
| Equities | 1,608 | 4,888.32 | CONTURA ENERGY INC COM |
| Equities | 325,921 | 787,696.83 | CONVATEC GROUP PLC ORD GBP0.1 (WI) |
| Equities | 4,331 | 1,228,444.84 | COOPER COS INC COM NEW COM NEW |
| Equities | 11,976 | 330,657.36 | COOPER TIRE & RUBBER CO COM, NO PAR |
| Equities | 707 | 9,367.75 | COOPER-STANDARD HOLDING COM |
| Equities | 22,778 | 1,896,724.06 | COPART INC COM |
| Equities | 1,466 | 12,299.74 | CORBUS PHARMACEUTICALS HLDGS INC COM |
| Equities | 85,506 | 1,438,210.92 | CORCEPT THERAPEUTICS INC OC-COM CORCEPT THERAPEUTICS |
| Equities | 1,478 | 30,032.96 | CORE LABORATORIES NV NLG0.03 |
| Equities | 395 | 1,627.40 | CORE MOLDING TECHNOLOGIES INC COM STK |
| Equities | 7,630 | 71,416.80 | CORECIVIC INC COM |
| Equities | 5,321 | 357,677.62 | CORELOGIC INC-W/I COM STK |
| Equities | 18,558 | 463,114.90 | CORE-MARK HLDG CO INC COM |
| Equities | 891 | 8,152.65 | COREENERGY INFRASTRUCTURE TR INC COM NEW COM NEW |
| Equities | 3,782 | 15,922.22 | COREPOINT LODGING INC COM |
| Equities | 2,471 | 299,139.26 | CORESITE RLTY CORP COM CORESITE REALTY CORP |
| Equities | 1,736 | 10,936.80 | CORMEDIX INC COM NEW COM USD0.001 (POST REV SPLIT) |
| Equities | 5,852 | 35,463.12 | CORNERSTONE BLDG BRANDS INC COM |
| Equities | 3,942 | 152,003.52 | CORNERSTONE ONDEMAND INC COM |
| Equities | 158,283 | 4,099,529.70 | CORNING INC COM |
| Equities | 83,398 | 2,113,305.32 | CORP OFFICE PPTYS TR COM |
| Equities | 230 | 80.50 | CORTELCO SYS PUERTO RICO INC COM |
| Equities | 56,241 | 1,506,696.39 | CORTEVA INC COM USD0.01 WI |
| Equities | 394 | 18,242.20 | CORTEXIME INC COM |
| Equities | 2,000 | 36.00 | CORUS BANKSHARES INC COM |

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|----------|---------|---------------|----------------------------------------------|
| Equities | 579 | 41,045.31 | CORVEL CORP COM |
| Equities | 791 | 2,151.52 | CORVUS PHARMACEUTICALS INC COM |
| Equities | 83,580 | 1,258,714.80 | COSAN LTD COM STK |
| Equities | 3,372 | 2,396,379.24 | COSTAR GROUP INC COM |
| Equities | 38,160 | 11,570,493.60 | COSTCO WHOLESALE CORP NEW COM |
| Equities | 21,212 | 94,817.64 | COTY INC COM CL A COM CL A |
| Equities | 18,687 | 5,177,046.48 | COUPA SOFTWARE INC COM |
| Equities | 11,454 | 341,672.82 | COUSINS PPTY'S INC |
| Equities | 10,819 | 103,754.21 | COVANTA HLDG CORP COM |
| Equities | 988 | 14,256.84 | COVENANT LOGISTICS GROUP INC CL A |
| Equities | 1,900 | 72,235.39 | COVESTRO AG NPV |
| Equities | 8,222 | 147,091.58 | COVETRUS INC COM NPV |
| Equities | 1,692 | 812.16 | COVIA HOLDINGS CORPORATION COM NPV |
| Equities | 1,400 | 101,420.45 | COVIVIO |
| Equities | 18,294 | 296,545.74 | COWEN INC COM USD0.01 CL A |
| Equities | 450 | 1,480.50 | CPI AEROSTRUCTURES INC COM NEW |
| Equities | 10,180 | 402,110.00 | CRA INTL INC COM |
| Equities | 1,649 | 182,890.59 | CRACKER BARREL OLD COUNTRY STORE COM |
| Equities | 593 | 9,126.27 | CRAFT BREW ALLIANCE INC COM |
| Equities | 3,504 | 208,347.84 | CRANE CO COM |
| Equities | 1,226 | 9,673.14 | CRAWFORD & CO CL A COM STK CL A |
| Equities | 1,812 | 12,738.36 | CRAWFORD & CO CL B CL B |
| Equities | 990 | 414,819.90 | CREDIT ACCEP CORP MICH COM |
| Equities | 61,991 | 586,801.13 | CREDIT AGRICOLE SA EUR3 |
| Equities | 107,036 | 1,106,789.86 | CREDIT SUISSE AG CHF0.04(REGD) |
| Equities | 7,218 | 427,233.42 | CREE INC COM |
| Equities | 1,296 | 16,381.44 | CRESCENT CAPITAL BDC INC COM USD0.001 |
| Equities | 15,871 | 539,280.71 | CRH PLC EQUITY |
| Equities | 1,159 | 20,305.68 | CRINETICS PHARMACEUTICALS INC COM |
| Equities | 4,577 | 168,525.14 | CROCS INC COM |
| Equities | 4,100 | 24,624.08 | CRONOS GROUP INC COM NPV |
| Equities | 2,382 | 14,673.12 | CROSS CTRY HEALTHCARE INC COM |
| Equities | 1,895 | 18,533.10 | CROSSFIRST BANKSHARES INC COM |
| Equities | 23,632 | 2,370,053.28 | CROWDSTRIKE HLDGS INC CL A CL A |
| Equities | 34,214 | 5,725,712.90 | CROWN CASTLE INTL CORP NEW COM |
| Equities | 203 | 990.64 | CROWN CRAFTS INC COM |
| Equities | 9,964 | 648,955.32 | CROWN HLDGS INC COM |
| Equities | 2,515 | 48,212.55 | CRYOLIFE INC COM |
| Equities | 2,768 | 83,732.00 | CRYOPORT INC COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 2,565 | 106,165.35 | CSG SYS INTL INC COM |
| Equities | 23,082 | 4,560,991.74 | CSL LTD NPV |
| Equities | 78 | 633.36 | CSP INC COM |
| Equities | 1,115 | 77,057.65 | CSW INDUSTRIALS INC COM |
| Equities | 97,169 | 6,776,566.06 | CSX CORP COM STK |
| Equities | 4,825 | 5,597.00 | CTI BIOPHARMA CORP COM NEW COM NEW |
| Equities | 260 | 10,270.00 | CTO RLTY GROWTH INC. COM |
| Equities | 2,591 | 51,923.64 | CTS CORP COM |
| Equities | 15,044 | 406,037.56 | CUBESMART |
| Equities | 1,975 | 94,859.25 | CUBIC CORP COM |
| Equities | 1,777 | 43,554.27 | CUE BIOPHARMA INC COM |
| Equities | 4,230 | 316,023.30 | CULLEN / FROST BANKERS INC COM |
| Equities | 1,093 | 9,410.73 | CULP INC COM |
| Equities | 74,843 | 12,967,298.18 | CUMMINS INC |
| Equities | 978 | 3,863.10 | CUMULUS MEDIA INC CL A COM 2018 CL A COM2018 |
| Equities | 1,650 | 1,996.50 | CURIS INC COM NEW COM NEW |
| Equities | 550 | 4,493.50 | CURO GROUP HLDGS CORP COM |
| Equities | 3,125 | 279,000.00 | CURTISS WRIGHT CORP COM |
| Equities | 25,830 | 310,476.60 | CUSTOMERS BANCORP INC COM |
| Equities | 1,101 | 13,399.17 | CUTERA INC COM |
| Equities | 9,927 | 186,031.98 | CVB FINL CORP COM |
| Equities | 874 | 17,576.14 | CVR ENERGY INC COM STK |
| Equities | 178,005 | 11,564,984.85 | CVS HEALTH CORP COM |
| Equities | 166 | 383.46 | CYANOTECH CORP COM PAR \$0.02 STK |
| Equities | 546 | 17,586.66 | CYBEROPTICS CORP COM |
| Equities | 1,000 | 5,910.00 | CYCLERION THERAPEUTICS INC |
| Equities | 404,020 | 2,686,214.91 | CYFROWY POLSAT SA PLN0.04 |
| Equities | 34,203 | 2,488,268.25 | CYRUSONE INC COM |
| Equities | 4,463 | 105,192.91 | CYTOKINETICS INC COMMON STOCK |
| Equities | 3,348 | 27,888.84 | CYTOMX THERAPEUTICS INC. COM |
| Equities | 2,335 | 23,116.50 | CYTOSORBENTS CORP COM NEW COM NEW |
| Equities | 154,014 | 8,540,076.30 | D R HORTON INC COM |
| Equities | 58,000 | 1,327,357.83 | DAI NIPPON PRINTNG NPV |
| Equities | 63,600 | 5,191,283.31 | DAIICHI SANKYO COM NPV |
| Equities | 46 | 12,420.00 | DAILY JOURNAL CORP COM |
| Equities | 13,100 | 1,203,206.19 | DAITO TRUST CONST NPV |
| Equities | 66,226 | 14,210,797.61 | DAIWA AM DAIWA ETF NIKKEI 225 |
| Equities | 47,300 | 1,114,488.58 | DAIWA HOUSE INDS NPV |
| Equities | 78,000 | 325,129.54 | DAIWA SECS GROUP INC |
| Equities | 2,905 | 12,636.75 | DAKTRONICS INC COM |
| Equities | 9,224 | 112,440.56 | DANA INC COM |
| Equities | 155,126 | 27,430,930.58 | DANAHER CORP COM |
| Equities | 17,360 | 1,200,289.77 | DANONE EUR0.25 |
| Equities | 55,208 | 4,183,110.16 | DARDEN RESTAURANTS INC COM |
| Equities | 99,314 | 2,445,110.68 | DARLING INGREDIENTS INC COMSTK |
| Equities | 902 | 8,054.86 | DASAN ZHONE SOLUTIONS INC COM NEW COM NEW |
| Equities | 4,194 | 16,482.42 | DASEKE INC COM |
| Equities | 1,160 | 1,068,991.74 | DASSAULT AVIATION EUR8 |
| Equities | 17,518 | 3,022,132.57 | DASSAULT SYSTEMES EUR0.50 |
| Equities | 436 | 1,469.32 | DATA I O CORP COM |
| Equities | 75,220 | 6,540,379.00 | DATADOG INC COM USD0.00001 CL A |
| Equities | 2,182 | 29,086.06 | DAVE & BUSTERS ENTMT INC COM |

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|----------|---------|---------------|--------------------------------------------------------------|
| Equities | 6,958 | 550,656.12 | DAVITA INC COM |
| Equities | 1,835 | 2,642.40 | DAWSON GEOPHYSICAL CO NEW COM |
| Equities | 242,200 | 3,611,168.06 | DBS GROUP HLDGS NPV |
| Equities | 2,252 | 134,489.44 | DECIPHERA PHARMACEUTICALS INC COM |
| Equities | 2,045 | 401,617.55 | DECKERS OUTDOOR CORP COM |
| Equities | 47,981 | 7,540,214.15 | DEERE & CO COM |
| Equities | 1,952 | 11,575.36 | DEL TACO RESTAURANTS INC NEW COM USD 0.0001 |
| Equities | 5,475 | 95,319.75 | DELEK US HLDGS INC NEW COM |
| Equities | 49,770 | 5,084,589.15 | DELIVERY HERO SE NPV |
| Equities | 14,125 | 776,027.50 | DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK |
| Equities | 2,418 | 34,359.78 | DELPHI TECHNOLOGIES PLC COM USD0.01 WI |
| Equities | 44,472 | 1,247,439.60 | DELTA AIR LINES INC DEL COM NEW COM NEW |
| Equities | 368 | 4,460.16 | DELTA APPAREL INC COM |
| Equities | 6,165 | 149,069.70 | DENALI THERAPEUTICS INC COM |
| Equities | 19,525 | 5,390.85 | DENBURY RES INC HLDG CO COM NEW |
| Equities | 4,119 | 41,601.90 | DENNYS CORP COM |
| Equities | 122,778 | 5,409,598.68 | DENTSPLY SIRONA INC COM |
| Equities | 159,696 | 5,477,613.72 | DERWENT LONDON ORD GBP0.05 |
| Equities | 3,444 | 23,315.88 | DESIGNER BRANDS INC COM CL A NPV |
| Equities | 2,200 | 1,430.66 | DESTINATION XL GROUP INC COM |
| Equities | 14,244 | 2,576,501.90 | DEUTSCHE BOERSE AG NPV(REGD) |
| Equities | 250,050 | 4,197,208.58 | DEUTSCHE TELEKOM NPV(REGD) |
| Equities | 28,836 | 327,000.24 | DEVON ENERGY CORP NEW COM |
| Equities | 21,103 | 8,555,156.20 | DEXCOM INC COM |
| Equities | 5,782 | 12,142.20 | DHI GROUP INC COM |
| Equities | 85,142 | 2,820,977.04 | DIAGEO ORD PLC |
| Equities | 6,027 | 809,968.53 | DIAGEO PLC SPONSORED ADR NEW |
| Equities | 264 | 30,008.88 | DIAMOND HILL INVT OH |
| Equities | 1,101 | 8,796.99 | DIAMOND S SHIPPING INC COM NPV |
| Equities | 17,309 | 723,862.38 | DIAMONDBACK ENERGY INC COM |
| Equities | 15,329 | 84,769.37 | DIAMONDROCK HOSPITALITY CO COM STK |
| Equities | 71,279 | 13,641,714.69 | DIASORIN SPA EUR1 |
| Equities | 4,513 | 114,630.20 | DICERNA PHARMACEUTICALS INC COM |
| Equities | 4,851 | 200,152.26 | DICKS SPORTING GOODS INC OC-COM OC-COM |
| Equities | 5,672 | 34,372.32 | DIEBOLD NIXDORF INC COM STK |
| Equities | 3,263 | 38,013.95 | DIGI INTL INC COM |
| Equities | 823 | 13,159.77 | DIGIMARC CORP NEW COM STK |
| Equities | 20,652 | 2,934,855.72 | DIGITAL RLTY TR INC COM |
| Equities | 2,781 | 34,957.17 | DIGITAL TURBINE INC COM NEW |
| Equities | 1,357 | 34,997.03 | DILLARDS INC CL A COM |
| Equities | 2,609 | 35,821.57 | DIME CMNTY BANCSHARES INC COM |
| Equities | 972 | 40,921.20 | DINE BRANDS GLOBAL INC |
| Equities | 8,188 | 415,131.60 | DIODES INC COM |
| Equities | 130,941 | 438,452.80 | DIRECT LINE INSURANCE PLC ORD GBP |
| Equities | 23,018 | 1,152,971.62 | DISCOVER FINL SVCS COM STK |
| Equities | 10,369 | 218,785.90 | DISCOVERY INC - A |
| Equities | 11,800 | 227,268.00 | DISCOVERY INC COM USD0.01 SERIES C |
| Equities | 45,700 | 1,577,107.00 | DISH NETWORK CORP CL A COM STK |
| Equities | 17,674 | 78,207.45 | DIVERSIFIED HEALTHCARE TR SHS OF BENEFICIAL INTEREST USD0.01 |
| Equities | 132 | 124.08 | DIXIE GROUP INC CL A CL A |
| Equities | 784 | 21,638.40 | DMC GLOBAL INC COM |
| Equities | 39,051 | 6,724,972.71 | DOCUSIGN INC COM |
| Equities | 4,959 | 326,649.33 | DOLBY LABORATORIES INC CL A COM STK |
| Equities | 59,741 | 11,381,257.91 | DOLLAR GEN CORP NEW COM |
| Equities | 21,242 | 1,968,708.56 | DOLLAR TREE INC COM STK |
| Equities | 63,192 | 2,095,264.85 | DOLLARAMA INC COM STK NPV |
| Equities | 131,002 | 10,634,742.36 | DOMINION ENERGY INC COM STK NPV |
| Equities | 2,783 | 1,028,151.52 | DOMINOS PIZZA INC COM |
| Equities | 593 | 19,076.81 | DOMO INC CL B CL B |
| Equities | 1,875 | 39,581.25 | DOMTAR CORP COM NEW COM NEW |
| Equities | 8,759 | 407,468.68 | DONALDSON INC COM |
| Equities | 867 | 12,328.74 | DONEGAL GROUP INC CL A NEW CLA |
| Equities | 2,368 | 19,891.20 | DONNELLEY FINL SOLUTIONS INC COM |
| Equities | 4,783 | 5,691.77 | DONNELLEY R R & SONS CO COM NEW COM NEW |
| Equities | 2,607 | 20,178.18 | DORIAN LPG LIMITED COM USD0.01 |
| Equities | 2,012 | 134,944.84 | DORMAN PRODS INC COM |
| Equities | 1,502 | 52,750.24 | DOUGLAS DYNAMICS INC COM |
| Equities | 13,246 | 406,122.36 | DOUGLAS EMMETT INC COM REIT |
| Equities | 484 | - | DOVA PHARMACEUTICALS INCCOM |
| Equities | 70,244 | 6,782,760.64 | DOVER CORP COM USD1.00 |
| Equities | 15,500 | 24,025.00 | DOVER MOTORSPORTS INC COM |
| Equities | 56,047 | 2,284,475.72 | DOW INC COM USD0.01 WI |
| Equities | 26,224 | 781,212.96 | DRIL-QUIP INC COM |
| Equities | 5,125 | 9,481.25 | DRIVE SHACK INC COM |
| Equities | 9,068 | 197,410.36 | DROPBOX INC CL A CL A |
| Equities | 3,221 | 51,149.48 | DSP GROUPS INC COM |
| Equities | 13,538 | 1,455,335.00 | DTE ENERGY CO COM |
| Equities | 991 | 34,556.17 | DUCOMMUN INC DEL COM |
| Equities | 312,870 | 24,995,184.30 | DUKE ENERGY CORP NEW COM NEW COM NEW |
| Equities | 28,403 | 1,005,182.17 | DUKE RLTY CORP COM NEW REIT |
| Equities | 441 | 3,250.17 | DULUTH HLDGS INC COM CL B COM CL B |
| Equities | 5,697 | 371,615.31 | DUNKIN BRANDS GROUP INC COM |
| Equities | 366,799 | 19,488,030.87 | DUPONT DE NEMOURS INC COMMON STOCK |
| Equities | 16,600 | 38,512.00 | DURECT CORP COM |
| Equities | 25,000 | 907,224.44 | DWS GROUP SE NPV |
| Equities | 19,909 | 328,498.50 | DXC TECHNOLOGY CO COM |
| Equities | 1,248 | 24,847.68 | DXP ENTERPRISES INC COM NEW STK |
| Equities | 28,141 | 1,150,685.49 | DYCOM INDS INC COM |
| Equities | 11,267 | 457,440.20 | DYNATRACE INC COM |
| Equities | 141 | 124.08 | DYNATRONICS CORP COM NEW COM NEW |
| Equities | 5,170 | 45,857.90 | DYNAVAX TECHNOLOGIES CORP COM NEW COM NEW |

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|----------|-----------|---------------|---------------------------------------------------------------------------|
| Equities | 1,076 | 15,386.80 | DYNEX CAPITAL INC COM |
| Equities | 1,784 | 34,020.88 | E L F BEAUTY INC COM |
| Equities | 31,784 | 1,580,618.32 | E TRADE FINL CORP FORMERLY E TRADE GROUPINC TO 10/01/2003 COM NEW COM NEW |
| Equities | 113,776 | 1,279,791.99 | E.ON SE NPV |
| Equities | 2,356 | 77,159.00 | EAGLE BANCORP INC MD COM |
| Equities | 5,093 | 11,153.67 | EAGLE BULK SHIPPING INC COM STK |
| Equities | 3,045 | 213,819.90 | EAGLE MATLS INC COM |
| Equities | 13,075 | 627,338.50 | EAGLE PHARMACEUTICALS INC COM |
| Equities | 1,483 | 4,211.72 | EARTHSTONE ENERGY INC COM USD0.10 CL A |
| Equities | 10,502 | 380,592.48 | EAST WEST BANCORP INC COM |
| Equities | 6,018 | 139,136.16 | EASTERLY GOVERNMENT PROPERTI COMMON STOCK |
| Equities | 3,022 | 358,439.42 | EASTGROUP PPTYS INC REIT |
| Equities | 39,199 | 2,729,818.36 | EASTMAN CHEM CO COM |
| Equities | 2,642 | 5,891.66 | EASTMAN KODAK CO COM |
| Equities | 414 | 7,398.18 | EASTN CO COM |
| Equities | 41,015 | 3,587,992.20 | EATON CORP PLC COM USD0.50 |
| Equities | 52,564 | 2,028,970.40 | EATON VANCE CORP COM NON VTG |
| Equities | 126,026 | 6,610,063.70 | EBAY INC COM USD0.001 |
| Equities | 1,542 | 34,479.12 | EBIX INC FORMERLY EBIX COM INC TO 01/02/2004 COM NEW COM NEW |
| Equities | 47,877 | 666,037.92 | EBOS GROUP LIMITED NPV |
| Equities | 2,324 | 50,244.88 | ECHO GLOBAL LOGISTICS INC COM |
| Equities | 3,494 | 97,692.24 | ECHOSTAR CORPORATION |
| Equities | 19,412 | 3,862,017.40 | ECOLAB INC COM STK USD1 |
| Equities | 38,900 | 62,548.46 | ECOSYNTHEIX INC COMMON STOCK |
| Equities | 82,160 | 3,592,382.80 | EDENRED EUR2 |
| Equities | 56,000 | 516,379.46 | EDF EURO.5 |
| Equities | 3,712 | 115,665.92 | EDGEWELL PERS CARE CO COM |
| Equities | 75,835 | 4,118,598.85 | EDISON INTL COM |
| Equities | 3,837 | 113,498.46 | EDITAS MEDICINE INC COM |
| Equities | 600,140 | 1,903,991.91 | EDP ENERGIAS BR COM NPV |
| Equities | 332 | 3,193.84 | EDUCATIONAL DEV CORP COM |
| Equities | 111,741 | 7,722,420.51 | EDWARDS LIFESCIENCES CORP COM |
| Equities | 799 | 8,876.89 | EGAIN CORPORATION COM NEW |
| Equities | 1,519 | 149,226.56 | EHEALTH INC COM STK |
| Equities | 649 | 30,937.83 | EIDOS THERAPEUTICS INC COM |
| Equities | 17,680 | 1,616,383.61 | EIFFAGE EUR4 |
| Equities | 1,051 | 10,089.60 | EIGER BIOPHARMACEUTICALS INC COM |
| Equities | 50,900 | 4,031,991.47 | EISAI CO NPV |
| Equities | 66 | 554.40 | EKSO BIONICS HLDGS INC COM PAR \$0.001 COM PAR \$0.001 |
| Equities | 2,011 | 29,682.36 | EL POLLO LOCO HLDGS INC COM |
| Equities | 1,854 | - | ELANCO ANIMAL HEALTH INC |
| Equities | 74,542 | 1,598,925.90 | ELANCO ANIMAL HEALTH INC COM |
| Equities | 1,073 | 98,941.33 | ELASTIC N V COM USD0.01 |
| Equities | 53,092 | 7,010,798.60 | ELECTR ARTS COM |
| Equities | 7,785 | 84,467.25 | ELEMENT SOLUTION INC COM |
| Equities | 1,434 | 2,122.32 | ELEVATE CR INC COM |
| Equities | 103,281 | 16,956,674.58 | ELI LILLY & CO COM |
| Equities | 2,660 | 31,334.80 | ELLINGTON FINL LLC COM NPV |
| Equities | 513 | 5,283.90 | ELLINGTON RESIDENTIAL MTG REIT COM SHS BEN INT COM SHS BEN INT |
| Equities | 427 | 4,504.85 | ELMIRA SAVINGS BANK ELMIRA NY |
| Equities | 1,340 | 4,060.20 | ELOXX PHARMACEUTICALS INC COM |
| Equities | 170 | 134.15 | EMAGIN CORP COM NEW STK |
| Equities | 10,275 | 679,588.50 | EMCOR GROUP INC COM |
| Equities | 3,425 | 10,891.50 | EMCORE CORP COM STK |
| Equities | 1,727 | 5,319.16 | EMERALD HOLDING INC COM USD0.01 |
| Equities | 20,267 | 1,602,714.36 | EMERGENT BIOSOLUTIONS INC COM |
| Equities | 48,798 | 3,026,939.94 | EMERSON ELECTRIC CO COM |
| Equities | 5,300 | 3,551.00 | EMERSON RADIO CORP COM NEW COM NEW |
| Equities | 10,339 | 72,373.00 | EMPIRE ST RLTY TR INC CL A CL A |
| Equities | 2,596 | 78,269.40 | EMPLOYERS HLDGS INC COM |
| Equities | 3,208 | 161,073.68 | ENANTA PHARMACEUTICALS INC COM |
| Equities | 30,000 | 522,300.00 | ENBRIDGE INC 4% CUM RED PFD SHS SER 1 |
| Equities | 22,982 | 699,112.44 | ENBRIDGE INC COM |
| Equities | 7,161 | 443,480.73 | ENCOMPASS HEALTH CORP COM USD0.01 |
| Equities | 1,874 | 64,053.32 | ENCORE CAP GROUP INC COM |
| Equities | 16,607 | 810,753.74 | ENCORE WIRE CORP COM |
| Equities | 15,298 | 52,472.14 | ENDO INTL LTD COM STK |
| Equities | 918 | 738.07 | ENDOLOGIX INC COM USD0.001 |
| Equities | 3,564 | 14,362.92 | ENDURANCE INTL GROUP HLDGS INC COM |
| Equities | 1,795,046 | 15,479,661.65 | ENEL SPA EUR1 |
| Equities | 4,163 | 197,700.87 | ENERGIZER HLDGS INC NEW COM |
| Equities | 1,637 | 4,616.34 | ENERGOUS CORP COM USD0.001 |
| Equities | 2,316 | 17,590.02 | ENERGY RECOVERY INC COM |
| Equities | 3,848 | 67,724.80 | ENERPAC TOOL GROUP CORP CL A COM CL A COM |
| Equities | 3,294 | 212,067.72 | ENERSYS COM |
| Equities | 347,385 | 4,291,820.21 | ENGIE COMSTK |
| Equities | 337 | 347.11 | ENGLOBAL CORP COM |
| Equities | 3,105 | 56,324.70 | ENNIS INC COM |
| Equities | 1,487 | 22,111.69 | ENOVA INTL INC COM |
| Equities | 7,178 | 341,457.46 | ENPHASE ENERGY INC COM |
| Equities | 1,420 | 69,991.80 | ENPRO INDS INC COM |
| Equities | 3,463 | 144,926.55 | ENSIGN GROUP INC COM STK |
| Equities | 1,150 | 175,685.50 | ENSTAR GROUP LIMITED COM |
| Equities | 9,687 | 572,017.35 | ENTEGRIS INC COM |
| Equities | 9,579 | 13,219.02 | ENTERCOM MUNICATIONS CORP CL A CL A |
| Equities | 18,664 | 1,750,869.84 | ENTERGY CORP NEW COM |
| Equities | 878 | 20,913.96 | ENTERPRISE BANCORP INC MASS CDT-COM CDT-COM |
| Equities | 2,204 | 68,588.48 | ENTERPRISE FINL SVCS CORP COM STK |
| Equities | 7,915 | 11,318.45 | ENTRAVISION COMMUNICATIONS CORP CL A CL A |
| Equities | 3,871 | 284,673.34 | ENVESTNET INC COM STK |
| Equities | 400 | - | ENVISION DEV CORP COM ISIN# US29410N1028 |

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| Equities | 46,558 | 981,908.22 | ENVISTA HLDGS CORP COM | |
| Equities | 5,931 | 13,285.44 | ENZO BIOCHEM INC COM | |
| Equities | 65,445 | 3,315,443.70 | EOG RESOURCES INC COM | |
| Equities | 4,140 | 1,043,321.40 | EPAM SYS INC COM STK | |
| Equities | 6,104 | 98,030.24 | EPIZYME INC COM | |
| Equities | 930 | 65,732.40 | EPLUS INC COM | |
| Equities | 5,355 | 177,411.15 | EPR PPTYS COM SH BEN INT COM SH BEN INT | |
| Equities | 36,122 | 429,851.80 | EQT CORP COM | |
| Equities | 14,147 | 883,904.56 | EQTY LIFESTYLE PPTYS INC REIT | |
| Equities | 116,083 | 6,828,002.06 | EQTY RESDNTL EFF 5/15/02 | |
| Equities | 601,100 | 2,541,986.96 | EQUATORIAL ENERGIA COM NPV | |
| Equities | 72,315 | 12,429,502.20 | EQUIFAX INC COM | |
| Equities | 11,078 | 7,780,079.40 | EQUINIX INC COM PAR \$0.001 | |
| Equities | 39,517 | 559,554.49 | EQUINOR ASA NOK2.50 | |
| Equities | 195,133 | 3,764,115.57 | EQUITABLE HLDGS INC COM | |
| Equities | 13,726 | 114,063.06 | EQUITRANS MIDSTREAM CORP COM NPV WI | |
| Equities | 1,422 | 24,799.68 | EQUITY BANCSHARES INC COM CL A COM CL A | |
| Equities | 9,146 | 294,501.20 | EQUITY COMMONWEALTH USD0.01(BNF INT) | |
| Equities | 50,000 | - | EQUITY COMWLTH | |
| Equities | 267,045 | 2,469,621.29 | ERICSSON SER'B'NPV | |
| Equities | 1,393 | 267,316.70 | ERIE INDY CO CL A | |
| Equities | 34,142 | 803,361.02 | ERSTE GROUP BANK AG NPV | |
| Equities | 100 | - | ESC ADEPTUS HEALTH INC ESCROW | |
| Equities | 7,400 | - | ESC ADOLOR CORP COM | |
| Equities | 2,700 | - | ESC CALAMOS ASST MNGMT ESCROW | |
| Equities | 2,100 | - | ESC MOSSIMO, INC. | |
| Equities | 5,292 | 11,483.64 | ESC NII HLDGS INC BE+ ESCROW | |
| Equities | 602 | 8,403.92 | ESCALADE INC COM | |
| Equities | 1,738 | 146,913.14 | ESCO TECHNOLOGIES INC | |
| Equities | 4,400 | - | ESCROW AMBASSADORS GROUP INC ESCROW | |
| Equities | 1,400 | - | ESCROW FOR IGO CORP | |
| Equities | 960 | - | ESCROW NEW YORK REIT INC | |
| Equities | 2,000 | - | ESCROW PENSON WORLDWIDE INC 709ESC107 ESCROW | |
| Equities | 1,600 | - | ESCROW PETROCORP INC | |
| Equities | 1,681 | 86,252.11 | ESPERION THERAPEUTICS INC NEW COM | |
| Equities | 400 | 6,927.92 | ESPEY MFG & ELECTRS CORP COM | |
| Equities | 493 | 8,331.70 | ESQUIRE FINL HLDGS INC COM | |
| Equities | 102,000 | 241,100.84 | ESR CAYMAN LIMITED USD0.001 | |
| Equities | 436 | 6,069.12 | ESSA BANCORP INC COM STK | |
| Equities | 10,269 | 372,456.63 | ESSENT GROUP LTD COM STK | |
| Equities | 6,488 | 96,281.92 | ESSENTIAL PROPERTIES REALTY TR INC USD0.01 | |
| Equities | 16,305 | 688,723.20 | ESSENTIAL UTILS INC COM | |
| Equities | 26,501 | 6,073,234.17 | ESSEX PPTY TR REIT | |
| Equities | 11,240 | 1,442,315.58 | ESSILORLUXOTTICA EUR 0.18 | |
| Equities | 99,260 | 3,207,932.68 | ESSITY AB SER'B'NPV | |
| Equities | 64,301 | 12,132,312.68 | ESTEE LAUDER COMPANIES INC CL A USD0.01 | |
| Equities | 2,052 | 24,275.16 | ETHAN ALLEN INTERIORS INC COM | |
| Equities | 8,771 | 931,743.33 | ETSY INC COM | |
| Equities | -77 | (72,818.31) | EURO STOXX 50 3075 P/OPT 21/08/2020 | |
| Equities | -230 | (273,823.98) | EURO STOXX 50 3150 P/OPT 21/08/2020 | |
| Equities | -459 | (685,649.40) | EURO STOXX 50 3225 P/OPT 21/08/2020 | |
| Equities | -766 | (801,830.29) | EURO STOXX 50 3300 C/OPT 21/08/2020 | |
| Equities | 4,044 | 387,496.08 | EURONET WORLDWIDE INC COM | |
| Equities | 27,019 | 2,708,415.37 | EURONEXT EUR1.60 | |
| Equities | 366 | 8,513.16 | EVANS BANCORP INC COM NEW COM NEW | |
| Equities | 1,624 | 13,917.68 | EVENTBRITE INC COM CL A | |
| Equities | 2,418 | 334,554.48 | EVERBRIDGE INC COM | |
| Equities | 18,877 | 1,112,232.84 | EVERCORE INC | |
| Equities | 2,803 | 577,978.60 | EVEREST RE GROUP COM | |
| Equities | 16,973 | 1,006,329.17 | EVERGY INC COM NPV | |
| Equities | 6,280 | 32,404.80 | EVERI HLDGS INC COM | |
| Equities | 335 | 19,483.60 | EVERQUOTE INC CL A COM CL A COM | |
| Equities | 24,849 | 2,069,176.23 | EVERSOURCE ENERGY COM | |
| Equities | 44,063 | 1,238,170.30 | EVERTEC INC COM | |
| Equities | 446 | 9,682.66 | EVI INDS INC COM | |
| Equities | 1,785 | 40,751.55 | EVO PMTS INC CL A COM CL A COM | |
| Equities | 1,092 | 3,090.36 | EVOFEM BIOSCIENCES INC COM USD0.001 | |
| Equities | 5,126 | 36,497.12 | EVOLENT HEALTH INC CL A CL A | |
| Equities | 672 | 3,561.60 | EVOLUS INC COM | |
| Equities | 2,912 | 8,153.60 | EVOLUTION PETE CORP COM STK | |
| Equities | 129 | 140.61 | EVOLVING SYSTEMS INC COM NEW | |
| Equities | 5,168 | 96,124.80 | EVOQUA WATER TECHNOLOGIES CORP COM | |
| Equities | 415,290 | 1,479,873.64 | EVRAZ PLC ORD US0.5 | |
| Equities | 120,072 | 10,439,059.68 | EXACT SCIENCES CORP COM | |
| Equities | 1,586 | 4,202.90 | EXANTAS CAP CORP COM | |
| Equities | 1,993 | 1,104.52 | EXELA TECHNOLOGIES INC COM | |
| Equities | 22,379 | 531,277.46 | EXELIXIS INC COM STK | |
| Equities | 180,087 | 6,535,357.23 | EXELON CORP COM | |
| Equities | 2,482 | 157,358.80 | EXLSERVICE COM INC COM STK | |
| Equities | 610 | 5,215.50 | EXONE CO COM | |
| Equities | 1,349 | 23,000.45 | EXP WORLD HOLDINGS INC | |
| Equities | 10,217 | 839,837.40 | EXPEDIA GROUP INC COM USD0.001 | |
| Equities | 12,638 | 960,993.52 | EXPEDITORS INTL WASH INC COM | |
| Equities | 204,830 | 7,134,549.31 | EXPERIAN ORD USD0.10 | |
| Equities | 3,554 | 287,625.22 | EXPONENT INC COM STK | |
| Equities | 4,651 | 7,162.54 | EXPRESS INC COM | |
| Equities | 13,881 | 155,328.39 | EXTENDED STAY AMER INC PAIRED SHS COMPRISED 1 COM 1 CL B COM | |
| Equities | 2,826 | 15,232.14 | EXTERRAN CORP COM | |
| Equities | 10,071 | 930,258.27 | EXTRA SPACE STORAGE INC COM | |
| Equities | 7,671 | 33,292.14 | EXTREME NETWORKS INC COM | |
| Equities | 731,250 | 32,701,500.00 | EXXON MOBIL CORP COM | |

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|----------|---------|---------------|-----------------------------------------------------------------------------|
| Equities | 5,598 | 35,267.40 | EZCORP INC CL A NON VTG CL A NON VTG |
| Equities | 23,024 | 172,680.00 | F N B CORP PA COM |
| Equities | 4,576 | 638,260.48 | F5 NETWORKS INC COM STK |
| Equities | 1,317 | 82,207.14 | FABRINET COM USD0.01 |
| Equities | 370,305 | 84,085,156.35 | FACEBOOK INC COM USD0.000006 CL 'A' |
| Equities | 2,790 | 916,431.30 | FACTSET RESH SYS INC COM STK |
| Equities | 2,115 | 884,154.60 | FAIR ISAAC CORPORATION COM |
| Equities | 1,813 | 5,801.60 | FALCON MINERALS CORP |
| Equities | 278,100 | 8,235,894.70 | FANCL CORP NPV |
| Equities | 6,005 | 1,072,033.18 | FANUC CORP NPV |
| Equities | 546,540 | 1,259,628.87 | FAR EASTONE TELECO TWD10 |
| Equities | 924 | 19,625.76 | FARMERS & MERCHANTS BANCORP INC CDT-COM STK |
| Equities | 889 | 10,543.54 | FARMERS NATL BANC CORP COM |
| Equities | 2,194 | 15,028.90 | FARMLAND PARTNERS INC COM |
| Equities | 1,176 | 63,033.60 | FARO TECHNOLOGIES INC COM |
| Equities | 43,385 | 1,858,613.40 | FASTENAL CO COM |
| Equities | 1,169 | 99,516.97 | FASTLY INC CL A CL A |
| Equities | 5,459 | 187,298.29 | FATE THERAPEUTICS INC COM |
| Equities | 1,256 | 31,111.12 | FB FINL CORP COM |
| Equities | 1,260 | 45,221.40 | FBL FINL GROUP INC CL A CL A |
| Equities | 746 | 47,751.46 | FEDERAL AGRIC MTG CORP CL C |
| Equities | 14,350 | 6,457.50 | FEDERAL MOGUL CORP COM |
| Equities | 5,650 | 481,436.50 | FEDERAL RLTY INVT TR SH BEN INT NEW SH BEN INT NEW |
| Equities | 4,856 | 144,368.88 | FEDERAL SIGNAL CORP COM |
| Equities | 6,657 | 157,770.90 | FEDERATED HERMES INC COM NPV CLASS B |
| Equities | 39,295 | 5,509,944.90 | FEDEX CORP COM |
| Equities | 877 | 9,708.39 | FEDNAT HLDG CO COMSTK |
| Equities | 19,760 | 1,614,349.96 | FERGUSON PLC ORD GBP0.10 |
| Equities | 77,169 | 13,196,670.69 | FERRARI N V FERRARI N V COMMON S TOCK |
| Equities | 10,951 | 1,867,696.68 | FERRARI NV COM EUR0.01 |
| Equities | 4,564 | 54,494.16 | FERRO CORP COM |
| Equities | 1,400 | 4.20 | FIBERMARK INC COM |
| Equities | 5,605 | 227,170.65 | FIBROGEN INC COM |
| Equities | 323 | 15,533.07 | FIDELITY D & D BANCORP INC COM STK |
| Equities | 22,298 | 683,659.44 | FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK |
| Equities | 62,109 | 8,328,195.81 | FIDELITY NATL INFORMATION SVCS INC COM STK |
| Equities | 1,000 | 9,070.00 | FIDUS INVT CORP COM |
| Equities | 11,000 | 740,043.56 | FIELMANN AG NPV |
| Equities | 2,647 | 16,887.86 | FIESTA RESTAURANT GROUP INC COM |
| Equities | 5,807 | 108,068.27 | FINANCIAL INSTNS INC COM |
| Equities | 12,750 | 102.00 | FINOVA GROUP INC COM |
| Equities | 15,973 | 194,471.28 | FIREYE INC COM |
| Equities | 44,917 | 2,156,914.34 | FIRST AMERN FINL CORP COM STK |
| Equities | 534 | 11,587.80 | FIRST BANCORP INC ME COM |
| Equities | 2,391 | 59,966.28 | FIRST BANCORP N C COM |
| Equities | 14,128 | 78,975.52 | FIRST BANCORP P R COM NEW COM NEW |
| Equities | 461 | 10,372.50 | FIRST BANCSHARES INC MISS COM |
| Equities | 924 | 6,024.48 | FIRST BK WILLIAMSTOWN NEW JERSEY COM |
| Equities | 3,809 | 71,037.85 | FIRST BUSEY CORP COM NEW COM NEW |
| Equities | 323 | 5,313.35 | FIRST BUSINESS FINL SVCS INC WIS COM STK |
| Equities | 243 | 16,881.21 | FIRST CAP INC COM |
| Equities | 453 | 7,420.14 | FIRST CHOICE BANCORP COM |
| Equities | 1,279 | 28,713.55 | FIRST CMNTY BANKSHARES |
| Equities | 493 | 7,468.95 | FIRST CMNTY CORP S C COM |
| Equities | 6,822 | 94,757.58 | FIRST FINL BANCORP OHIO COM |
| Equities | 9,574 | 276,592.86 | FIRST FINL BANKSHARES INC COM |
| Equities | 959 | 35,329.56 | FIRST FINL CORP IND COM |
| Equities | 9,750 | 168,090.00 | FIRST HAWAIIAN INC COM |
| Equities | 22,350 | 222,606.00 | FIRST HORIZON NATL CORP COM |
| Equities | 2,705 | 44,957.10 | FIRST INTERNET BANCORP COM STK |
| Equities | 2,544 | 78,762.24 | FIRST INTERSTATE BANCYSYS/MT |
| Equities | 1,760 | 28,758.40 | FIRST LONG IS CORP COM |
| Equities | 4,190 | 115,518.30 | FIRST MERCHANTS CORP COM |
| Equities | 352 | 9,232.96 | FIRST MID BANCSHARES INC COM USD4.00 |
| Equities | 7,599 | 101,446.65 | FIRST MIDWEST BANCORP INC DEL COM |
| Equities | 559 | 6,942.78 | FIRST NORTHWEST BANCORP COM |
| Equities | 18,258 | 1,935,165.42 | FIRST REP BK SAN FRANCISCO CALIF NEW COM |
| Equities | 5,533 | 273,883.50 | FIRST SOLAR INC COM |
| Equities | 450 | 6,003.00 | FIRST UTD CORP COM |
| Equities | 3,162 | 213,371.76 | FIRSTCASH INC COM |
| Equities | 40,362 | 1,565,238.36 | FIRSTENERGY CORP COM |
| Equities | 624,271 | 1,367,467.87 | FIRSTRAND LTD ZAR0.01 |
| Equities | 60,898 | 5,944,862.76 | FISERV INC COM |
| Equities | 89,150 | 2,043,095.20 | FISHER & PAYKEL ORD DEFD DELIVERY |
| Equities | 16,807 | 108,573.22 | FITBIT INC CL A CL A |
| Equities | 4,072 | 435,337.52 | FIVE BELOW INC COM USD0.01 |
| Equities | 3,042 | 18,556.20 | FIVE PRIME THERAPEUTICS INC COM |
| Equities | 640 | 2,496.00 | FIVE STAR SR LIVING INC FORMERLY FIVE STAR QUALITY CARE INC COM NEW COM NEW |
| Equities | 4,555 | 504,101.85 | FIVE9 INC COM |
| Equities | 2,233 | 65,717.19 | FLAGSTAR BANCORP INC COM PAR\$.001 |
| Equities | 27,520 | 6,922,105.60 | FLEETCOR TECHNOLOGIES INC COM |
| Equities | 304,289 | 3,118,962.25 | FLEX LTD COM USD0.01 |
| Equities | 2,835 | 37,280.25 | FLEXION THERAPEUTICS INC COM |
| Equities | 503 | 6,352.89 | FLEXSTEEL INDS INC COM |
| Equities | 10,049 | 407,687.93 | FLIR SYS INC COM |
| Equities | 6,028 | 347,514.20 | FLOOR & DECOR HLDGS INC CL A CL A |
| Equities | 3,082 | 3,698.40 | FLOTEK INDS INC DEL COM |
| Equities | 14,614 | 326,769.04 | FLOWERS FOODS INC COM |
| Equities | 21,317 | 607,960.84 | FLOWSERVE CORP COM |
| Equities | 4,602 | 18,454.02 | FLUIDIGM CORP DEL COM STK |
| Equities | 9,869 | 119,217.52 | FLUOR CORP NEW COM |

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| | | | | |
|----------|---------|----------------|---------------------------------------------------|---------------|
| Equities | 2,138 | 24,629.76 | FLUSHING FINL CORP COM | |
| Equities | 106 | 13,929.31 | FLUTTER ENTERTAINMENT PLC | ORD EUR0.09 |
| Equities | 33,440 | 3,331,292.80 | FMC CORP COM (NEW) | |
| Equities | 1,294 | 9,497.96 | FMR BROS CO DEL | |
| Equities | 750 | 4,312.50 | FNCB BANCORP INC COM | |
| Equities | 1,726 | 57,044.30 | FOCUS FINL PARTNERS INC CL A CL A | |
| Equities | 454 | 9,701.98 | FONAR CORP COM NEW STK | |
| Equities | 10,358 | 302,039.28 | FOOT LOCKER INC COM | |
| Equities | 291,797 | 1,774,125.76 | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 | |
| Equities | 1,940 | 29,255.20 | FORESTAR GROUP INC COM | |
| Equities | 5,808 | 170,348.64 | FORMFACTOR INC COM STK | |
| Equities | 136,867 | 635,522.68 | FORMOSA SUMCO TECH TWD10 | |
| Equities | 17,450 | 1,351,247.49 | FORMULA SYST(1985) ILS1 | |
| Equities | 1,703 | 54,564.12 | FORRESTER RESH INC COM | |
| Equities | 135 | 1,968.30 | FORTE BIOSCIENCES COM | |
| Equities | 2,271 | 25,344.36 | FORTERRA INC COM | |
| Equities | 138,120 | 1,317,074.36 | FORTESCUE METALS GRP LTD NPV | |
| Equities | 10,775 | 1,479,084.25 | FORTINET INC COM | |
| Equities | 93,404 | 6,319,714.64 | FORTIVE CORP COM MON STOCK | |
| Equities | 14,000 | 265,815.92 | FORTUM OYJ EUR3.40 | |
| Equities | 10,260 | 655,921.80 | FORTUNE BRANDS HOME & SEC INC COM | |
| Equities | 3,829 | 2,022.09 | FORUM ENERGY TECH COM USD0.01 | |
| Equities | 2,424 | 120,763.68 | FORWARD AIR CORP COM | |
| Equities | 9,024 | 41,961.60 | FOSSIL GROUP INC COM | |
| Equities | 705 | 9,002.85 | FOSTER L B CO CL A | |
| Equities | 1,742 | 27,192.62 | FOUNDATION BLDG MATLS INC COM | |
| Equities | 4,351 | 106,164.40 | FOUR CORNERS PPTY TR INC COM | |
| Equities | 24,622 | 660,362.04 | FOX CORP CL A CL A | |
| Equities | 5,674 | 152,290.16 | FOX CORP CL B CL B | |
| Equities | 2,435 | 201,155.35 | FOX FACTORY HLDG CORP COM | |
| Equities | 131 | 504.35 | FRANCESCAS HLDGS CORP COM NEW | |
| Equities | 14,400 | 2,005,110.13 | FRANCO NEVADA CORP COM NPV | |
| Equities | 700 | 14,980.00 | FRANKLIN COVEY CO COM | |
| Equities | 2,719 | 142,801.88 | FRANKLIN ELEC INC COM | |
| Equities | 93,668 | 476,770.12 | FRANKLIN STR PPTYS CORP COM | |
| Equities | 3,353 | 7,477.19 | FRANKS INTERNATIONAL NVRYSHO EUR0.01 | |
| Equities | 108,886 | 1,259,811.02 | FREEPORT-MCMORAN INC | |
| Equities | 1,227 | 1,521.48 | FREIGHTCAR AMER INC COM | |
| Equities | 1,700 | 14,892.00 | FREQUENCY ELECTRS INC COM | |
| Equities | 1,058 | 24,598.50 | FREQUENCY THERAPEUTICS INC COM | |
| Equities | 7,722 | 661,747.19 | FRESENIUS MEDICAL CARE NPV | |
| Equities | 2,380 | 58,595.60 | FRESH DEL MONTE PRODUCE INC COM STK | |
| Equities | 2,720 | 227,555.20 | FRESHPET INC COM | |
| Equities | 4,645 | 23,457.25 | FRIEDMAN IND INC COM | |
| Equities | 22,083 | 463,080.51 | FRKLN RES INC COM | |
| Equities | 3,784 | 32,920.80 | FRONT YARD RESIDENTIAL | |
| Equities | 6,102 | 270,501.66 | FRONTDOOR INC COM | |
| Equities | 255 | 10,347.90 | FRP HLDGS INC COM | |
| Equities | 76 | 2,931.32 | FS BANCORP INC COM USD0.01 | |
| Equities | 5,381 | 75,334.00 | FS KKR CAP CORP COM NEW COM NEW | |
| Equities | 7,607 | 871,381.85 | FTI CONSULTING INC COM | |
| Equities | 61 | 420.90 | FTS INTERNATIONAL INC COM USD0.01 | |
| Equities | -18 | (30,469.90) | FTSE 100 INDEX 5850 P/OPT 21/08/2020 | |
| Equities | -54 | (119,099.48) | FTSE 100 INDEX 6000 P/OPT 21/08/2020 | |
| Equities | -109 | (313,805.33) | FTSE 100 INDEX 6150 P/OPT 21/08/2020 | |
| Equities | -181 | (377,957.69) | FTSE 100 INDEX 6275 C/OPT 21/08/2020 | |
| Equities | 8,590 | 19,413.40 | FUELCELL ENERGY INC COM USD0.0001(POST REV SPLIT) | |
| Equities | 25,400 | 1,085,359.41 | FUJIFILM HOLDINGS CORP NPV | |
| Equities | 42,400 | 4,959,799.78 | FUJITSU Y50 | |
| Equities | 1,400 | 1,862.00 | FULL HSE RESORTS INC COM | |
| Equities | 3,527 | 157,304.20 | FULLER H B CO COM | |
| Equities | 12,287 | 129,382.11 | FULTON FINL CORP PA COM | |
| Equities | 1,070 | 6,206.00 | FUNKO INC CL A CL A | |
| Equities | -68 | (286,786.86) | FUT CALL AUG 20 NIKKEI-225 22875 | |
| Equities | 18 | 2,815,617.16 | FUT JUL 20 HANG SENG INDX | |
| Equities | -18 | (2,815,617.16) | FUT JUL 20 HKE HANG SENG | |
| Equities | -7 | (28,873.34) | FUT PUT AUG 20 NIKKEI-225 21250 | |
| Equities | -20 | (113,083.38) | FUT PUT AUG 20 NIKKEI-225 21875 | |
| Equities | -41 | (304,027.44) | FUT PUT AUG 20 NIKKEI-225 22375 | |
| Equities | 0 | - | FUT SEP 20 CME EMINIRUS2K | |
| Equities | 0 | - | FUT SEP 20 EMINI S&P 500 | |
| Equities | 0 | - | FUT SEP 20 EURX E-STXX 50 | |
| Equities | 0 | - | FUT SEP 20 FTSE 100 | |
| Equities | 0 | - | FUT SEP 20 ICUS MSCI EAF | |
| Equities | 0 | - | FUT SEP 20 ICUS MSCI EMG | |
| Equities | 0 | - | FUT SEP 20 ME S&P CAN 60 | |
| Equities | 0 | - | FUT SEP 20 OSE NIKKEI 225 | |
| Equities | 992 | 11,854.40 | FUTUREFUEL CORP COM STK | |
| Equities | 461 | 4,960.36 | FVCBANKCORP INC COM | |
| Equities | 326 | 423.80 | FWD INDS INC N Y COM NEW | |
| Equities | 1,916 | 46,482.16 | G1 THERAPEUTICS IN | COM USD0.0001 |
| Equities | 1,900 | 15,922.00 | GAIA INC NEW CL A CL A | |
| Equities | 3,814 | 11,670.84 | GALECTIN THERAPEUTICS INC COM NEW | |
| Equities | 14,171 | 1,381,530.79 | GALLAGHER ARTHUR J & CO COM | |
| Equities | 860 | 11,446.60 | GAMCO INVS INC COM | |
| Equities | 7,482 | 32,471.88 | GAMESTOP CORP NEW CL A | |
| Equities | 15,580 | 539,084.96 | GAMING & LEISURE PPTYS INC COM | |
| Equities | 5,135 | 7,086.30 | GANNETT CO INC NEW COM | |
| Equities | 17,287 | 218,161.94 | GAP INC COM | |
| Equities | 5,119 | 499,102.50 | GARMIN LTD COMMON STOCK | |
| Equities | 3,143 | 17,412.22 | GARRETT MOTION INC COM | |

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|----------|-----------|---------------|------------------------------------------------|
| Equities | 6,692 | 811,940.36 | GARTNER INC COM |
| Equities | 3,777 | 38,827.56 | GATES INDL CORP PL COM USD0.01 |
| Equities | 34,193 | 2,085,089.14 | GATX CORP COM |
| Equities | 6,540 | 465,124.80 | GCI LIBERTY INC COM NPV CL A |
| Equities | 4,711 | 87,530.38 | GCP APPLIED TECHNOLOGIES INC COM |
| Equities | 1,218,870 | 1,867,484.37 | GCP STUDENT LIVING ORD GBP0.01 |
| Equities | 6,245 | 771,547.91 | GECINA EUR7.50 |
| Equities | 47 | 25.71 | GEE GROUP INC GEE GROUP INC |
| Equities | 113,095 | 2,861,303.50 | GEN MTRS CO COM |
| Equities | 1,345 | 6,536.70 | GENASYS INC COM |
| Equities | 261 | 1,639.08 | GENCO SERIES A PFD STOCK |
| Equities | 2,231 | 272,025.83 | GENERAC HLDGS INC COM STK |
| Equities | 31,610 | 4,724,430.60 | GENERAL DYNAMICS CORP COM |
| Equities | 1,166,512 | 7,967,276.96 | GENERAL ELECTRIC CO |
| Equities | 873 | 5,857.83 | GENERAL FIN CORP DEL COM |
| Equities | 138,367 | 8,530,325.55 | GENERAL MILLS INC COM |
| Equities | 4,209 | 845.59 | GENERAL MOLY INC COM STK |
| Equities | 998 | 21,616.68 | GENESCO INC COM |
| Equities | 4,402 | 3,037.82 | GENESIS HEALTHCARE INC CL A COM CL A COM |
| Equities | 1,500 | 11,040.00 | GENIE ENERGY LTD CL B CL B |
| Equities | 8,740 | 2,923,891.83 | GENMAB AS DKK1 |
| Equities | 3,930 | 57,810.30 | GENMARK DIAGNOSTICS INC COM STK |
| Equities | 87,184 | 3,183,959.68 | GENPACT LIMITED COM STK USD0.01 |
| Equities | 19,488 | 502,205.76 | GENTEX CORP COM |
| Equities | 2,324 | 90,403.60 | GENTHERM INC COM NPV |
| Equities | 771,000 | 420,027.96 | GENTING SINGAPORE LTD |
| Equities | 45,898 | 3,991,290.08 | GENUINE PARTS CO COM |
| Equities | 75 | - | GENVEC INC CPR |
| Equities | 37,727 | 87,149.37 | GENWORTH FINL INC COM CL A COM CL A |
| Equities | 8,924 | 105,570.92 | GEO GROUP INC(THE) COM USD0.01 NEW |
| Equities | 1,056 | 7,941.12 | GEOSPACE TECHNOLOGIES CORP COM |
| Equities | 1,903 | 59,183.30 | GERMAN AMERICAN BANCORP INC COM |
| Equities | 14,642 | 31,919.56 | GERON CORP COM |
| Equities | 2,170 | 64,405.60 | GETTY RLTY CORP NEW COM |
| Equities | 2,207 | 105,958.07 | GIBRALTAR INDS INC COM |
| Equities | 3,159 | 41,983.11 | G-III APPAREL GROUP LTD COM |
| Equities | 200,190 | 15,402,618.60 | GILEAD SCIENCES INC |
| Equities | 120 | 446,794.36 | GIVAUDAN SA CHF10 |
| Equities | 18,812 | 663,875.48 | GLACIER BANCORP INC NEW COM |
| Equities | 1,159 | 8,472.29 | GLADSTONE CAP CORP COM |
| Equities | 2,491 | 46,706.25 | GLADSTONE COML CORP COM STK |
| Equities | 1,342 | 13,742.08 | GLADSTONE INVT CORP COM STK |
| Equities | 1,642 | 26,042.12 | GLADSTONE LAND CORP COM USD0.001 |
| Equities | 3,767 | 60,460.35 | GLATFELTER |
| Equities | 2,566 | 98,585.72 | GLAUKOS CORP COM |
| Equities | 995,519 | 20,131,215.74 | GLAXOSMITHKLINE ORD GBP0.25 |
| Equities | 317,509 | 671,720.24 | GLENCORE PLC ORD USD0.01 |
| Equities | 4,048 | 255,550.24 | GLOBAL BLOOD THERAPEUTICS INC COM |
| Equities | 290 | 1,374.60 | GLOBAL EAGLE ENTMT INC FORMERLY GLOBAL COM NEW |
| Equities | 201 | 4,811.94 | GLOBAL INDEMNITY LIMITED CAYMAN LTD |
| Equities | 2,220 | 25,152.60 | GLOBAL MED REIT INC COM NEW COM NEW |
| Equities | 6,475 | 108,326.75 | GLOBAL NET LEASE INC COM NEW COMN STOCK |
| Equities | 111,342 | 18,885,830.04 | GLOBAL PMTS INC COM |
| Equities | 14,520 | 4,742.23 | GLOBALSTAR INC COM |
| Equities | 77,177 | 1,054,155.50 | GLOBALWAFERS CO LT TWD10 |
| Equities | 7,788 | 578,103.24 | GLOBE LIFE INC COM |
| Equities | 5,210 | 248,569.10 | GLOBUS MED INC CL A NEW COM STK |
| Equities | 8,517 | 78,952.59 | GLU MOBILE INC COM |
| Equities | 3,096 | 11,640.96 | GLYCOMIMETICS INC COM |
| Equities | 7,300 | 760,550.59 | GMO PAYMENT GATEWA NPV |
| Equities | 2,940 | 72,294.60 | GMS INC COM |
| Equities | 4,262 | 2,344.10 | GNC HLDGS INC COM CL A |
| Equities | 8,761 | 642,444.13 | GODADDY INC CL A CL A |
| Equities | 5,471 | 17,288.36 | GOGO INC COM |
| Equities | 1,547 | 6,358.17 | GOLD RESOURCE CORP COM |
| Equities | 1,929 | 17,206.68 | GOLDEN ENTMT INC COM |
| Equities | 1,625 | 26,373.75 | GOLDMAN SACHS BDC INC COM SHS |
| Equities | 43,258 | 8,548,645.96 | GOLDMAN SACHS GROUP INC COM |
| Equities | 5,483 | 63,876.95 | GOLUB CAPITAL BDC INC COM |
| Equities | 326,797 | 3,341,246.11 | GOODMAN GROUP NPV |
| Equities | 1,808,220 | 2,363,004.59 | GOODMAN PROPERTY UNIT NZD |
| Equities | 854 | 6,148.80 | GOODRICH PETE CORP COM PAR \$ COM PAR \$ |
| Equities | 16,558 | 148,111.32 | GOODYEAR TIRE & RUBBER CO COM |
| Equities | 743 | 55,843.88 | GOOSEHEAD INS INC COM CL A COM CL A |
| Equities | 7,874 | 37,480.24 | GOPRO INC CL A CL A |
| Equities | 1,517 | 47,148.36 | GORMAN RUPP CO COM |
| Equities | 2,217 | 28,821.00 | GOSSAMER BIO INC COM USD0.0001 |
| Equities | 933 | 8,005.14 | GP STRATEGIES CORP COM STK |
| Equities | 4,543 | 230,829.83 | GRACE W R & CO DEL NEW COM STK |
| Equities | 12,442 | 597,091.58 | GRACO INC COM |
| Equities | 4,073 | 32,502.54 | GRAFTECH INTL LTD COM |
| Equities | 938 | 11,950.12 | GRAHAM CORP COM STK |
| Equities | 376 | 128,843.92 | GRAHAM HLDGS CO COM CL B COM |
| Equities | 3,605 | 1,132,546.80 | GRAINGER W W INC COM |
| Equities | 3,605 | 326,360.65 | GRAND CANYON ED INC COM STK |
| Equities | 3,589 | 68,693.46 | GRANITE CONST INC COM |
| Equities | 3,735 | 26,817.30 | GRANITE PT MTG TR INC COM |
| Equities | 20,968 | 293,342.32 | GRAPHIC PACKAGING HLDG CO COM STK |
| Equities | 5,025 | 70,098.75 | GRAY T.V INC COM CL B |
| Equities | 457 | 4,204.40 | GREAT AJAX CORP COM USD0.01 |
| Equities | 1,037 | 2,416.21 | GREAT ELM CAP GROUP INC COM NEW COM NEW |

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|----------|---------|--------------|---------------------------------------------------|----------------------------|
| Equities | 4,188 | 38,780.88 | GREAT LAKES DREDGE & DOCK CORP NEW COM | |
| Equities | 6,187 | 249,707.32 | GREAT SOUTHN BANCORP INC COM | |
| Equities | 28,110 | 491,202.64 | GREAT WEST LIFECO COM NPV | |
| Equities | 3,790 | 52,150.40 | GREAT WESTN BANCORP INC COM | |
| Equities | 3,358 | 39,792.30 | GREEN BRICK PARTNERS INC COM | |
| Equities | 3,087 | 151,509.96 | GREEN DOT CORP COM STK | |
| Equities | 2,702 | 27,600.93 | GREEN PLAINS INC COM STK | |
| Equities | 2,052 | 46,683.00 | GREENBRIER COS INC COM STK | |
| Equities | 2,348 | 23,456.52 | GREENHILL & CO INC COM | |
| Equities | 1,047 | 6,826.44 | GREENLIGHT CAPITAL RE LTD CLASS A | |
| Equities | 1,811 | 8,873.90 | GREENSKY INC CL A | |
| Equities | 275 | 11,503.25 | GREIF INC | |
| Equities | 9,183 | 315,987.03 | GREIF INC. | |
| Equities | 895 | 48,482.15 | GRIFFIN INDUSTRIAL REALTY INC. COM | USD0.01 |
| Equities | 2,815 | 52,133.80 | GRIFFON CORP COM | |
| Equities | 16,814 | 510,451.94 | GRIFOLS SA | |
| Equities | 564 | 3,744.96 | GRITSTONE ONCOLOGY INC COM | |
| Equities | 4,417 | 180,213.60 | GROCERY OUTLET HLDG CORP COM | |
| Equities | 8,189 | 540,228.33 | GROUP 1 AUTOMOTIVE INC COM | |
| Equities | 1,644 | 29,789.28 | GROUPON INC COM NEW COM NEW | |
| Equities | 6,030 | 423,909.00 | GRUBHUB INC COM | |
| Equities | 508,960 | 1,755,930.72 | GRUPO FINANCIERO BANORTE S A B DE C V | |
| Equities | 101 | 102.01 | GSE SYS INC COM STK | |
| Equities | 1,427 | 11,644.32 | GTT COMMUNICATIONS INC COM | |
| Equities | 201 | 837.17 | GTY TECHNOLOGY HOLDINGS INC | COM USD0.0001 CLASS A |
| Equities | 779 | 20,152.73 | GUARANTY BANCSHARES INC TEX COM USD1.00 | |
| Equities | 4,852 | 393,643 | GUARDANT HEALTH INC COM | |
| Equities | 3,405 | 32,926 | GUESS INC COM | |
| Equities | 18,448 | 2,044,960.80 | GUIDEWIRE SOFTWARE INC COM USD0.0001 | |
| Equities | 2,541 | 7,800.87 | GULF IS FABRICATION INC COM | |
| Equities | 12,244 | 13,346 | GULFPORT ENERGY CORP COM NEW COM NEW | |
| Equities | 1,175 | 9,012.25 | GWG HLDGS INC COM | |
| Equities | 2,393 | 44,222.64 | H & E EQUIP SVCS INC COM | |
| Equities | 5,500 | 206,707.40 | H.LUNDBECK A/S DKK5 | |
| Equities | 1,736 | 23,505.44 | HACKETT GROUP INC COM STK | |
| Equities | 3,711 | 332,357.16 | HAEMONETICS CORP MASS COM | |
| Equities | 6,924 | 218,175.24 | HAIN CELESTIAL GROUP INC COM | |
| Equities | 121,431 | 1,576,174.38 | HALLIBURTON CO COM | |
| Equities | 2,993 | 10,445.57 | HALLMARK FINL SVCS INC COM NEW COM NEW | |
| Equities | 8,849 | 237,241.69 | HALOZYME THERAPEUTICS INC COM | |
| Equities | 201,300 | 8,713,639.52 | HAMAMATSU PHOTONIC NPV | |
| Equities | 2,100 | 0.02 | HAMILTON BANCORP INC FLA COM | |
| Equities | 839 | 9,984.10 | HAMILTON BEACH BRANDS HLDG CO COM USD0.01 CL A WI | |
| Equities | 20,108 | 1,354,675.96 | HAMILTON LANE INC CL A CL A | |
| Equities | 14,499 | 325,454.55 | HANA FINANCIAL GRP KRW5000 | |
| Equities | 6,321 | 134,005.20 | HANCOCK WHITNEY CORP | |
| Equities | 27,121 | 306,196.09 | HANESBRANDS INC COM STK | |
| Equities | 155,400 | 2,608,563.37 | HANG SENG BANK NPV | |
| Equities | 2,189 | 36,249.84 | HANGER INC COM | |
| Equities | 12,314 | 252,350.75 | HANKOOK TIRE & TECHNOLOGY CO LTD | |
| Equities | 1,928 | 18,720.88 | HANMI FINL CORP COM NEW COM NEW | |
| Equities | 5,260 | 149,699.60 | HANNON ARMSTRONG SUSTAINABLE | INFRASTRUCTURE CAP INC COM |
| Equities | 33,950 | 5,849,286.74 | HANNOVER RUECK SE ORD NPV(REGD) | |
| Equities | 20,420 | 2,069,158.60 | HANOVER INS GROUP INC COM | |
| Equities | 2,492 | 21,281.68 | HARBORONE NORTHEAST BANCORP INC COM | |
| Equities | 11,733 | 278,893.41 | HARLEY DAVIDSON COM USD0.01 | |
| Equities | 98,700 | 5,406,840.62 | HARMONIC DRIVE SYS NPV | |
| Equities | 8,430 | 40,042.50 | HARMONIC INC COM | |
| Equities | 854 | 4,449.34 | HARROW HEALTH INC COM USD0.001 | |
| Equities | 137,613 | 1,859,151.63 | HARSCO CORP COM | |
| Equities | 690 | 2,097.60 | HARTE HANKS INC COM NEW COM NEW | |
| Equities | 189,470 | 7,304,068.50 | HARTFORD FINL SVCS GROUP INC COM | |
| Equities | 2,412 | 7,477.20 | HARVARD BIOSCIENCE INC COM | |
| Equities | 283,000 | 689,753.08 | HARVEY NORMAN HLDG NPV | |
| Equities | 9,249 | 693,212.55 | HASBRO INC COM | |
| Equities | 216,500 | 2,725,188.86 | HASEKO CORPORATION NPV | |
| Equities | 820 | 13,120.00 | HAVERTY FURNITURE COS INC COM STK | |
| Equities | 8,016 | 289,056.96 | HAWAIIAN ELEC INDS INC COM | |
| Equities | 3,246 | 45,573.84 | HAWAIIAN HOLDINGS INC COM | |
| Equities | 291 | 12,390.78 | HAWKINS INC COM | |
| Equities | 879 | 20,533.44 | HAYNES INTL INC COM NEW COM NEW | |
| Equities | 1,041 | 3,476.94 | HC2 HLDGS INC COM | |
| Equities | 62,074 | 6,024,902.44 | HCA HEALTHCARE INC COM | |
| Equities | 656 | 30,294.08 | HCI GROUP INC COM NPV | |
| Equities | 12,110 | 419,611.50 | HD SUPPLY HLDGS INC. COM | |
| Equities | 1,854 | 54,081.18 | HEALTH CATALYST INC COM | |
| Equities | 10,436 | 305,670.44 | HEALTHCARE RLTY TR | |
| Equities | 4,846 | 118,533.16 | HEALTHCARE SVCS GROUP INC COM | |
| Equities | 16,471 | 436,810.92 | HEALTHCARE TR AMER INC CL A NEW CL A NEW | |
| Equities | 5,176 | 303,675.92 | HEALTH EQUITY INC COM | |
| Equities | 40,360 | 1,112,321.60 | HEALTHPEAK PROPERTIES INC | |
| Equities | 15,751 | 348,569.63 | HEALTHSTREAM INC COM STK ISIN# | US42222N1037 |
| Equities | 4,815 | 100,248.30 | HEARTLAND EXPRESS INC COM | |
| Equities | 2,885 | 96,474.40 | HEARTLAND FINL USA INC COM STK | |
| Equities | 38,396 | 125,554.92 | HECLA MNG CO COM | |
| Equities | 5,181 | 420,904.44 | HEICO CORP NEW CL A CL A | |
| Equities | 1,450 | 144,492.50 | HEICO CORP NEW COM | |
| Equities | 18,222 | 393,959.64 | HEIDRICK & STRUGGLES INTL INC COM | |
| Equities | 5,440 | 445,108.85 | HEINEKEN HOLDING EUR1.6 A | |
| Equities | 10,563 | 973,546.20 | HEINEKEN NV EUR1.60 | |
| Equities | 1,728 | 325,831.68 | HELEN TROY LTD COM STK | |

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|----------|-----------|---------------|-------------------------------------------------------------------------------|
| Equities | 1,717 | 63,958.25 | HELIOS TECHNOLOGIES INC |
| Equities | 1,265 | 539.78 | HELIOS MED TECHNOLOGIES INC COM NPV CL A(POST REV SPLT) |
| Equities | 10,074 | 34,956.78 | HELIX ENERGY SOLUTIONS GROUP INC COM STK |
| Equities | 33,500 | 1,369,569.15 | HELLA GMBH & CO.KG NPV |
| Equities | 7,013 | 136,823.63 | HELMERICH & PAYNE INC COM |
| Equities | 675 | 6,635.25 | HEMISPHERE MEDIA GROUP INC CL A CL A |
| Equities | 11,024 | 643,691.36 | HENRY SCHEIN INC COMMON STOCK |
| Equities | 344,389 | 1,294,234.52 | HERA EUR1 |
| Equities | 8,613 | 387,412.74 | HERBALIFE NUTRITION LTD COM STK |
| Equities | 2,018 | 62,013.14 | HERC HLDGS INC COM |
| Equities | 3,480 | 36,435.60 | HERCULES CAPITAL INC |
| Equities | 3,829 | 28,736.65 | HERITAGE COMM CORP COM STK |
| Equities | 446 | 7,787.16 | HERITAGE CRYSTAL CLEAN INC COM STK |
| Equities | 2,733 | 54,660.00 | HERITAGE FINL CORP WASH COM |
| Equities | 2,504 | 32,777.36 | HERITAGE INS HLDGS INC COM |
| Equities | 4,004 | 94,534.44 | HERMAN MILLER INC COM STK USD0.20 |
| Equities | 3,018 | 44,394.78 | HERON THERAPEUTICS INC COM |
| Equities | 69,717 | 401,569.92 | HERSHA HOSPITALITY TR PRIORITY SHS BEN INT CL A NEW PRTY SHS BEN INT CL A NEW |
| Equities | 10,793 | 1,398,988.66 | HERSHEY COMPANY COM STK USD1 |
| Equities | 3,521 | 4,964.61 | HERTZ GLOBAL HLDGS INC NEW COM |
| Equities | 540 | 50,311.80 | HESKA CORP COM RESTRICTED NEW STOCK |
| Equities | 24,338 | 1,260,951.78 | HESS CORP COM STK |
| Equities | 93,351 | 908,305.23 | HEWLETT PACKARD ENTERPRISE CO COM |
| Equities | 30,900 | 1,804,253.67 | HEXAGON AB SER'B'NPV |
| Equities | 6,272 | 283,619.84 | HEXCEL CORP NEW COM |
| Equities | 2,974 | 26,914.70 | HF FOODS GROUP INC COM |
| Equities | 26,914 | 563,579.16 | HIBBETT SPORTS INC COM STK |
| Equities | 5,310 | 1,566.45 | HIGH POINT RESOURCES CORPORATION COM USD0.001 |
| Equities | 8,055 | 300,693.15 | HIGHWOODS PPTYS INC COM |
| Equities | 3,158 | 4,800.16 | HILL INTL INC COM |
| Equities | 62,722 | 1,697,884.54 | HILLENBRAND INC COM STK |
| Equities | 22,804 | 2,503,423.12 | HILL-ROM HLDGS INC COM STK |
| Equities | 5,896 | 108,781.20 | HILLTOP HLDGS INC COM STK |
| Equities | 6,456 | 126,214.80 | HILTON GRAND VACATIONS INC COM |
| Equities | 28,040 | 2,059,538.00 | HILTON WORLDWIDE HLDGS INC COM NEW COM NEW |
| Equities | 99 | 16,610.22 | HINGHAM INSTN SVGS MASS COM |
| Equities | 280,380 | 410,235.43 | HKT TRUST AND HKT HKD0.0005 SHARE STAPLED |
| Equities | 800 | 11,752.00 | HMN FINL INC COM |
| Equities | 6,303 | 204,154.17 | HMS HLDGS CORP COM |
| Equities | 46,048 | 1,407,687.36 | HNI CORP COM |
| Equities | 0 | - | HOCHTIEF AG NPV |
| Equities | 11,257 | 328,704.40 | HOLLYFRONTIER CORP COM |
| Equities | 27,623 | 1,574,511.00 | HOLOGIC INC COM |
| Equities | 603 | 16,130.25 | HOME BANCORP INC COM STK |
| Equities | 60,301 | 927,429.38 | HOME BANCSHARES INC COM |
| Equities | 130,772 | 32,759,693.72 | HOME DEPOT INC COM |
| Equities | 1 | 0.01 | HOMESTEAD GOLD & SILVER LTD COM |
| Equities | 2,107 | 51,853.27 | HOMESTREET INC INC |
| Equities | 715 | 11,440.00 | HOMETRUST BANCSHARES INC COM |
| Equities | 1,924 | 29,225.56 | HOMOLOGY MEDICINES INC COM |
| Equities | 1,002,940 | 2,933,576.98 | HON HAI PRECISION TWD10 |
| Equities | 163,000 | 4,163,196.92 | HONDA MOTOR CO NPV |
| Equities | 100,691 | 14,558,911.69 | HONEYWELL INTL INC COM STK |
| Equities | 60,300 | 249,039.00 | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG) |
| Equities | 959 | 18,652.55 | HOOKER FURNITURE CORP COM |
| Equities | 9,765 | 90,033.30 | HOPE BANCORP INC COM |
| Equities | 2,927 | 107,508.71 | HORACE MANN EDUCATORS CORP COM |
| Equities | 3,004 | 32,112.76 | HORIZON BANCORP INC/IN COM |
| Equities | 2,336 | 5,139.20 | HORIZON GLOBAL CORP COM |
| Equities | 473 | 5,155.70 | HORIZON TECHNOLOGY FIN CORP COM STOCK |
| Equities | 14,295 | 794,516.10 | HORIZON THERAPEUTICS PLC COM USD0.0001 |
| Equities | 40,138 | 1,937,461.26 | HORMEL FOODS CORP COM |
| Equities | 55,261 | 596,266.19 | HOST HOTELS & RESORTS INC REIT |
| Equities | 7,591 | 92,762.02 | HOSTESS BRANDS INC CL A CL A |
| Equities | 8,220 | 14,878.20 | HOUGHTON MIFFLIN HARCOURT CO COM |
| Equities | 50,132 | 2,789,344.48 | HOULIHAN LOKEY INC CL A CL A |
| Equities | 2,000 | 4,720.00 | HOUSTON WIRE & CABLE CO COM STK |
| Equities | 506 | 11,835.34 | HOVNANIAN ENTERPRISES INC |
| Equities | 1,027 | 10,906.74 | HOWARD BANCORP INC COM |
| Equities | 3,217 | 167,123.15 | HOWARD HUGHES CORP COM STOCK |
| Equities | 32,387 | 513,333.95 | HOWMET AEROSPACE INC COM USD1.00 WI |
| Equities | 106,750 | 10,152,060.06 | HOYA CORP NPV |
| Equities | 335,763 | 5,852,349.09 | HP INC COM |
| Equities | 119,142 | 557,344.09 | HSBC HLDGS ORD USD0.50(UK REG) |
| Equities | 2,254 | 107,876.44 | HUB GROUP INC CL A |
| Equities | 3,843 | 481,758.48 | HUBBELL INC COM |
| Equities | 3,057 | 685,837.95 | HUBSPOT INC COM |
| Equities | 79,988 | 242,363.64 | HUDBAY MINERALS INC COM STK |
| Equities | 47 | 411.25 | HUDSON GLOBAL INC HUDSON GLOBAL INC |
| Equities | 1,589 | 7,738.43 | HUDSON LTD |
| Equities | 11,446 | 287,981.36 | HUDSON PACIFIC PROPERTIES INC COM |
| Equities | 888 | 896.88 | HUDSON TECHNOLOGIES INC COM STK |
| Equities | 18,352 | 7,115,988.00 | HUMANA INC COM |
| Equities | 36,060 | 4,339,460.40 | HUNT J B TRANS SVCS INC COM |
| Equities | 499,952 | 4,517,066.33 | HUNTINGTON BANCSHARES INC COM |
| Equities | 5,925 | 1,033,853.25 | HUNTINGTON INGALLS INDS INC COM |
| Equities | 15,300 | 274,941.00 | HUNTSMAN CORP COM STK |
| Equities | 624 | 17,453.28 | HURCO CO COM |
| Equities | 1,538 | 68,056.50 | HURON CONSULTING GROUP INC COM STK |
| Equities | 226,340 | 1,853,642.89 | HUSQVARNA AB SER'B'NPV |
| Equities | 2,553 | 128,390.37 | HYATT HOTELS CORP COM CL A COM CL A |

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|----------|-----------|---------------|---------------------------------------------------------------|
| Equities | 1,048 | 40,515.68 | HYSTER-YALE MATLS HANDLING INC CL A COM |
| Equities | 551 | 16,667.75 | I3 VERTICALS INC CL A CL A |
| Equities | 9,872 | 380,763.04 | IAA SPINCO INC |
| Equities | 565,732 | 6,557,347.75 | IBERDROLA SA EURO.75 |
| Equities | 2,200 | 104,325.05 | ICA GRUPPEN AB NPV |
| Equities | 107 | 1,068.93 | ICAD INC COM NEW |
| Equities | 1,338 | 86,742.54 | ICF INTL INC COM STK |
| Equities | 1,493 | 39,683.94 | ICHOR HOLDINGS LTD COM USD0.0001 |
| Equities | 108,400 | 321,352.23 | ICL GROUP LTD |
| Equities | 35,368 | 5,958,093.28 | ICON PLC COM |
| Equities | 393 | 365.49 | ICONIX BRAND GROUP INC COM USD0.001(POST REV SPLIT) |
| Equities | 1,404 | 258,771.24 | ICU MED INC COM |
| Equities | 3,577 | 312,522.49 | IDACORP INC COM |
| Equities | 917 | 4,676.70 | IDENTIV INC |
| Equities | 2,400 | 4,296.00 | IDERA PHARMACEUTICALS INC COM USD0.001 (POST REV SPLIT) |
| Equities | 5,496 | 868,587.84 | IDEX CORP COM |
| Equities | 18,029 | 5,952,454.64 | IDEXX LABS INC COM |
| Equities | 2,609 | 17,036.77 | IDT CORP CL B NEW CL B NEW |
| Equities | 2,236 | 51,808.12 | IES HLDGS INC COM |
| Equities | 851 | 62,123.00 | IGM BIOSCIENCES INC COM |
| Equities | 2,384 | 19,906.40 | IHEARTMEDIA INC CL A NEW CL A NEW |
| Equities | 88,659 | 6,693,754.50 | IHS MARKIT LTD COM |
| Equities | 18,300 | 280,050.98 | IIDA GROUP LTD |
| Equities | 6,490 | 306,457.80 | II-VI INC COM |
| Equities | 23,555 | 4,118,591.75 | ILL TOOL WKS INC COM |
| Equities | 10,365 | 3,838,677.75 | ILLUMINA INC COM |
| Equities | 192 | 648.96 | IMAGE SENSING SYS INC COM |
| Equities | 363 | 10,029.69 | IMARA INC COM |
| Equities | 10,308 | 968,799.39 | IMCD NV EURO.16 |
| Equities | 58 | 201.26 | IMEDIA BRANDS INC COM NEW COM NEW |
| Equities | 1,934 | 12,048.82 | IMMERSION CORP COM |
| Equities | 301 | 1,417.71 | IMMUCELL CORP COM PAR \$0.10 COM PAR \$0.10 |
| Equities | 7 | 84.84 | IMMUNIC INC COM USD0.0001 |
| Equities | 12,057 | 55,462.20 | IMMUNOGEN INC COM |
| Equities | 15,737 | 557,719.28 | IMMUNOMEDICS INC COM |
| Equities | 498 | 841.62 | IMPAC MTG HLDGS INC COM NEW COM NEW |
| Equities | 817 | 15,530.94 | IMPERIAL BRANDS PLC GBP0.10 |
| Equities | 7,400 | 118,660.79 | IMPERIAL OIL COM NPV |
| Equities | 1,083 | 29,750.01 | IMPINJ INC COM |
| Equities | 134,400 | 2,992,341.85 | INABA DENKISANGYO NPV |
| Equities | 372 | 18,019.68 | INARI MED INC COM |
| Equities | 19,524 | 2,029,910.28 | INCYTE CORP COM |
| Equities | 516 | 15,784.44 | INDEPENDENCE HLDG CO NEW COM NEW |
| Equities | 5,755 | 66,124.95 | INDEPENDENCE RLTY TR INC COM |
| Equities | 27,841 | 1,867,852.69 | INDEPENDENT BK CORP MASS COM |
| Equities | 1,854 | 27,531.90 | INDEPENDENT BK CORPORATION |
| Equities | 2,654 | 107,540.08 | INDEPENDENT BK GROUP INC COM |
| Equities | 25,140 | 665,522.33 | INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD) |
| Equities | 3,226,000 | 1,956,299.31 | INDUSTRIAL & COMMERCIAL BANK CHINA 'H' |
| Equities | 5,077 | 104,332.35 | INDUSTRIAL LOGISTICS PPTYS TR COM SHS BEN INT COM SHS BEN INT |
| Equities | 625,354 | 14,661,897.87 | INFINEON TECHNOLOG ORD NPV (REGD) |
| Equities | 11,157 | 66,049.44 | INFINERA CORP COM STK USD0.001 |
| Equities | 1 | - | INFINITY MNG CORP COM NEW STK |
| Equities | 5,586 | 5,053.09 | INFINITY PHARMACEUTICALS INC COM STK |
| Equities | 197,040 | 1,903,406.40 | INFOSYS LIMITED ADR |
| Equities | 176,749 | 4,970,181.88 | INGERSOLL RAND INC COM |
| Equities | 3,030 | 159,287.10 | INGEVITY CORP COM |
| Equities | 14,643 | 630,674.01 | INGLES MKTS INC CL A |
| Equities | 4,839 | 401,637.00 | INGREDION INC COM |
| Equities | 3,382 | 4,464.24 | INNERWORKINGS INC COM |
| Equities | 481 | 649.35 | INNODATA INC COM |
| Equities | 1,628 | 125,763.00 | INNOSPEC INC COM STK |
| Equities | 1,203 | 105,888.06 | INNOVATIVE INDL PPTYS INC COM |
| Equities | 5,200 | 26,000.00 | INNOVATIVE SOLUTIONS & SUPPORT INC COM ISIN US45769N1054 |
| Equities | 67,697 | 946,404.06 | INNOVIVA INC COM |
| Equities | 24,343 | 864,663.36 | INOGEN INC COM |
| Equities | 4,546 | 87,555.96 | INOVALON HLDGS INC COM CL A COM CL A |
| Equities | 8,770 | 236,351.50 | INOVIO PHARMACEUTICALS INC COM NEW COM NEW |
| Equities | 3,458 | 406,315.00 | INPHI CORP COM |
| Equities | 2,711 | 31,447.60 | INSEEGO CORP COM |
| Equities | 2,297 | 113,012.40 | INSIGHT ENTERPRISES INC COM |
| Equities | 200 | 142.98 | INSIGNIA SYS INC COM |
| Equities | 6,337 | 174,520.98 | INSMED INC COM PAR \$.01 |
| Equities | 2,807 | 181,697.11 | INSPERITY INC COM |
| Equities | 1,701 | 148,021.02 | INSPIRE MED SYS INC COM |
| Equities | 14,232 | 978,876.96 | INSTALLED BLDG PRODS INC COM |
| Equities | 1,608 | 30,664.56 | INSTEEL INDS INC COM |
| Equities | 4,027 | 782,285.02 | INSULET CORP COM STK |
| Equities | 38,308 | 3,634,197.27 | INTACT FINL CORP COM NPV |
| Equities | 2,416 | 176,488.80 | INTEGER HLDGS CORP COM |
| Equities | 4,783 | 224,753.17 | INTEGRA LIFESCIENCES HLDG CORP COM DESP |
| Equities | 549,989 | 32,905,841.87 | INTEL CORP COM |
| Equities | 2,216 | 46,580.32 | INTELLIA THERAPEUTICS INC COM |
| Equities | 225 | 1,698.75 | INTELLICHECK INC |
| Equities | 38 | 1,295.04 | INTELLIGENT SYS CORP NEW COM |
| Equities | 1,311 | 63,124.65 | INTER PARFUMS INC COM |
| Equities | 4,557 | 190,345.89 | INTERACTIVE BROKERS GROUP INC CL COM |
| Equities | 1,780 | 85,279.80 | INTERCEPT PHARMACEUTICALS INC COM |
| Equities | 105,652 | 9,677,723.20 | INTERCONTINENTAL EXCHANGE INC COM |
| Equities | 2,201 | 124,642.63 | INTERDIGITAL INC COM |
| Equities | 3,772 | 30,704.08 | INTERFACE INC COM |

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|----------|-----------|---------------|------------------------------------------------------------------------------|
| Equities | 107,196 | 12,946,060.92 | INTERNATIONAL BUSINESS MACHS CORP COM |
| Equities | 996 | 12,410.16 | INTERNATIONAL MONEY EXPRESS INC COM |
| Equities | 910 | 14,869.40 | INTERNATIONAL SEAWAYS INC INTERNATIONAL SEAWAYS INC COMMON STOCK |
| Equities | 28 | 130.20 | INTERPACE BIOSCIENCES INC FORMERLY INTE COM PAR \$0.01 COM PAR |
| Equities | 27,031 | 463,851.96 | INTERPUBLIC GROUP COMPANIES INC COM |
| Equities | 2,269 | 30,722.26 | INTERSECT ENT INC COM |
| Equities | 239 | 805.43 | INTEST CORP COM |
| Equities | 1,659 | 9,058.14 | INTEVAC INC COM |
| Equities | 4,200 | 134,484.00 | INTL BANCSHARES CORP COM |
| Equities | 7,371 | 902,652.66 | INTL FLAVORS & FRAGRANCES INC COM |
| Equities | 34,837 | 1,226,610.77 | INTL PAPER CO COM |
| Equities | 2,108 | 54,112.36 | INTRA-CELLULAR THERAPIES INC COM |
| Equities | 686 | 9,274.72 | INTRICON CORP COM |
| Equities | 30,758 | 9,110,212.02 | INTUIT COM |
| Equities | 34,669 | 19,755,436.27 | INTUITIVE SURGICAL INC COM NEW STK |
| Equities | 1,298 | 693.26 | INUVO INC COM NEW COM NEW |
| Equities | 3,280 | 20,893.60 | INVACARE CORP COM |
| Equities | 26,587 | 286,076.12 | INVESCO LTD COM STK USD0.20 |
| Equities | 12,590 | 47,087.99 | INVESCO MTG CAP INC COM STK |
| Equities | 858 | 12,441.00 | INVESTAR HLDG CORP COM |
| Equities | 159,330 | 8,408,876.69 | INVESTOR AB SER B'NPV |
| Equities | 72,607 | 617,159.50 | INVESTORS BANCORP INC NEW COM |
| Equities | 829 | 58,436.21 | INVESTORS REAL ESTATE TRUST COM NEW COM SHS OF BENFCAL INTRST(POST REV SPLT) |
| Equities | 37 | 4,488.84 | INVESTORS TITLE CO NC COM |
| Equities | 7,395 | 223,994.55 | INVITAE CORP COM |
| Equities | 40,266 | 1,108,522.98 | INVITATION HOMES INC COM |
| Equities | 774 | 1,811.16 | ION GEOPHYSICAL CORP COM NEW COM NEW |
| Equities | 8,872 | 523,093.12 | IONIS PHARMACEUTICALS INC COM |
| Equities | 4,714 | 129,399.30 | IOVANCE BIOTHERAPEUTICS INC COM |
| Equities | 2,841 | 455,667.99 | IPG PHOTONICS CORP COM |
| Equities | 2,483,084 | 1,566,264.34 | IQE PLC ORD GBP0.01 |
| Equities | 14,044 | 1,992,562.72 | IQVIA HLDGS INC COM USD0.01 |
| Equities | 1,575 | 182,526.75 | IRHYTHM TECHNOLOGIES INC COM |
| Equities | 43 | 91.16 | IRIDEX CORP COM |
| Equities | 22,983 | 584,687.52 | IRIDIUM COMMUNICATIONS INC COM STK |
| Equities | 1,634 | 137,092.60 | IROBOT CORP COM |
| Equities | 19,760 | 515,736.00 | IRON MTN INC NEW COM |
| Equities | 9,641 | 99,495.12 | IRONWOOD PHARMACEUTICALS INC COM CL A |
| Equities | 1,835,563 | 13,711,324.94 | ISHARES FTSE 100 UCITS ETF (INC) |
| Equities | -3,463 | (547,154.00) | ISHARES MSCI EMERGING MKTS. CALL OPTION W/STK \$40.00 PER SHARE 21-AUG-2020 |
| Equities | -346 | (30,794.00) | ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$38.00 PER SHARE 21-AUG-2020 |
| Equities | -1,039 | (124,680.00) | ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$39.00 PER SHARE 21-AUG-2020 |
| Equities | -2,078 | (328,324.00) | ISHARES MSCI EMERGING MKTS. PUT OPTION W/STK \$40.00 PER SHARE 21-AUG-2020 |
| Equities | 296,000 | 898,019.33 | ISRAEL DISCOUNT BK ILS0.10 |
| Equities | 449,237 | 7,108,233.94 | ISS A/S DKK1 |
| Equities | 6,645 | 81,866.40 | ISTAR INC |
| Equities | 3,154 | 14,997.27 | ITERIS INC NEW COM |
| Equities | 549,950 | 11,833,979.93 | ITOCHU CORP NPV |
| Equities | 2,610 | 172,912.50 | ITRON INC COM STK NPV |
| Equities | 41,244 | 2,422,672.56 | ITT INC COM |
| Equities | 318,047 | 293,476.63 | ITV ORD GBP0.10 |
| Equities | 3,367 | 17,171.70 | IVERIC BIO INC COM |
| Equities | 1,072 | 136,283.36 | J & J SNACK FOODS CORP COM STK NPV |
| Equities | 830 | 4,083.60 | J ALEXANDERS HLDGS INC COM CL A |
| Equities | 12,247 | 774,132.87 | J2 GLOBAL INC COM |
| Equities | 16,285 | 522,422.80 | JABIL INC |
| Equities | 5,514 | 1,014,741.42 | JACK HENRY & ASSOC INC COM |
| Equities | 1,922 | 142,400.98 | JACK IN THE BOX INC COM |
| Equities | 10,178 | 863,094.40 | JACOBS ENGR GROUP INC COM |
| Equities | 48,740 | 923,502.14 | JAMES HARDIE INDUSTRIES PLC |
| Equities | 944 | 42,480.00 | JAMES RIVER GROUP HOLDINGS COM USD0.0002 |
| Equities | 5,507 | 116,528.12 | JANUS HENDERSON GROUP PLC ORD USD1.50 |
| Equities | 59,200 | 440,083.42 | JAPAN POST BANK CO NPV |
| Equities | 52,100 | 370,256.01 | JAPAN POST HOLD CO NPV |
| Equities | 10,900 | 454,966.00 | JARDINE MATHESON HLDGS USD0.25(SING QUOTE) |
| Equities | 17,400 | 374,970.00 | JARDINE STRATEGIC HOLDING USD0.05(SING QUOTE) |
| Equities | 2,013 | 222,114.42 | JAZZ PHARMACEUTICALS PLC COM USD0.0001 |
| Equities | 12,621 | 373,202.97 | JBG SMITH PROPERTIES COM USD0.01 WI |
| Equities | 41,358 | 768,768.01 | JC DECAUX SA NPV |
| Equities | 109,650 | 842,978.59 | JD SPORTS FASHION ORD GBP0.0025 |
| Equities | 17,692 | 275,110.60 | JEFFERIES FINL GROUP INC COM |
| Equities | 4,249 | 68,451.39 | JELD-WEN HLDG INC COM |
| Equities | 986 | 13,488.48 | JERNIGAN CAP INC COM |
| Equities | 56,903 | 620,242.70 | JETBLUE AWYS CORP COM |
| Equities | 22,185 | 1,908,353.70 | JOHN BEAN TECHNOLOGIES CORP COM STK |
| Equities | 426,913 | 60,036,775.19 | JOHNSON & JOHNSON COM USD1 |
| Equities | 160,171 | 5,468,237.94 | JOHNSON CTLS INTL PLC COM USD0.01 |
| Equities | 2,154 | 196,057.08 | JOHNSON OUTDOORS INC CL A |
| Equities | 453 | 6,917.31 | JOINT CORP COM |
| Equities | 3,707 | 383,526.22 | JONES LANG LASALLE INC COM STK |
| Equities | 658 | 4,540.20 | JOUNCE THERAPEUTICS INC. COM |
| Equities | 338,104 | 31,802,062.24 | JPMORGAN CHASE & CO COM |
| Equities | 12,200 | 235,213.42 | JSR CORP NPV |
| Equities | 22,057 | 922,969.81 | JULIUS BAER GRUPPE CHF0.02 (REGD) |
| Equities | 24,596 | 562,264.56 | JUNIPER NETWORKS INC COM |
| Equities | 62,450 | 1,701,138.00 | K12 INC COM STOCK USD.0001 |
| Equities | 830 | 82,717.80 | KADANT INC COM |
| Equities | 6,219 | 31,841.28 | KADMON HLDGS INC COM |
| Equities | 1,114 | 82,012.68 | KAISER ALUM CORP COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 38,900 | 462,970.76 | KAJIMA CORP NPV |
| Equities | 801 | 8,418.51 | KALA PHARMACEUTICALS INC. COM |

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|----------|-----------|---------------|----------------------------------------------------------------|-----------------------------------|
| Equities | 561 | 6,788.10 | KALVISTA PHARMACEUTICALS INC COM | |
| Equities | 1,829 | 76,086.40 | KAMAN CORP COM | |
| Equities | 12,300 | 119,140.75 | KANSAI ELECTRIC POWER CO NPV | |
| Equities | 9,677 | 133,155.52 | KAR AUCTION SVCS INC COM STK | |
| Equities | 791 | 88,164.86 | KARUNA THERAPEUTICS INC COM | |
| Equities | 2,156 | 40,834.64 | KARYOPHARM THERAPEUTICS INC COM | |
| Equities | 405,900 | 1,224,627.52 | KASIKORNBANK PCL THB10 (NVDR) | |
| Equities | 22,043 | 622,155.59 | KB FINANCIAL GROUP KRW5000 | |
| Equities | 5,854 | 179,600.72 | KB HOME COM | |
| Equities | 8,175 | 468,820.23 | KBC GROEP NV NPV | |
| Equities | 10,458 | 235,827.90 | KBR INC COM | |
| Equities | 219,900 | 6,591,802.38 | KDDI CORP NPV | |
| Equities | 6,264 | 51,239.52 | KEARNY FINL CORP MD COM | |
| Equities | 19,674 | 1,299,664.44 | KELLOGG CO COM USD0.25 | |
| Equities | 2,532 | 40,043.58 | KELLY SERVICES INC CL A COM | |
| Equities | 4,644 | 336,782.88 | KEMPER CORP DEL COM | |
| Equities | 16,889 | 484,883.19 | KENNAMETAL INC CAP | |
| Equities | 9,669 | 147,162.18 | KENNEDY-WILSON HLDGS INC COM | |
| Equities | 8,099 | 4,404,927.88 | KERING | |
| Equities | 420 | 15,754.20 | KEROS THERAPEUTICS INC COM | |
| Equities | 75,495 | 2,144,058.00 | KEURIG DR PEPPER INC COM | |
| Equities | 147 | 1,365.63 | KEWAUNEE SCIENTIFIC CORP COM | |
| Equities | 260 | 1.25 | KEY ENERGY SVCS INC DEL WT EXP | |
| Equities | 143 | 750.75 | KEY TRONIC CORP COM | |
| Equities | 192,912 | 2,349,668.16 | KEYCORP NEW COM | |
| Equities | 32,434 | 13,537,591.14 | KEYENCE CORP NPV | |
| Equities | 58,014 | 5,846,650.92 | KEYSIGHT TECHNOLOGIES INC COM | |
| Equities | 23,517 | 687,872.25 | KFORCE INC | |
| Equities | 7,300 | 351,179.50 | KIKKOMAN CORP NPV | |
| Equities | 7,967 | 467,662.90 | KILROY RLTY CORP COM | |
| Equities | 1,510 | 20,445.40 | KIMBALL ELECTRONICS INC COM | |
| Equities | 2,711 | 31,339.16 | KIMBALL INTL INC CL B | |
| Equities | 31,611 | 4,468,214.85 | KIMBERLY-CLARK CORP COM | |
| Equities | 32,390 | 415,887.60 | KIMCO RLTY CORP COM | |
| Equities | 348,949 | 5,293,556.33 | KINDER MORGAN INC DEL COM | |
| Equities | 2,417 | 10,852.33 | KINDRED BIOSCIENCES INC COM | |
| Equities | 211,472 | 548,431.02 | KINGBOARD HOLDINGS LTD | |
| Equities | 4,607,439 | 12,570,037.28 | KINGFISHER ORD GBP0.157142857 | |
| Equities | 667 | 2,948.14 | KINGSTONE COS INC COM | |
| Equities | 449 | 11,440.52 | KINIKSA PHARMACEUTICALS-A | |
| Equities | 1,520 | 235,919.20 | KINSALE CAP GROUP INC COM | |
| Equities | 13,760 | 846,909.03 | KION GROUP AG NPV | |
| Equities | 3,939 | 210,972.84 | KIRBY CORP COM | |
| Equities | 1,192 | 3,230.32 | KIRKLANDS INC COM | |
| Equities | 6,699 | 77,306.46 | KITE RLTY GROUP TR COM NEW COM NEW | |
| Equities | 31,339 | 967,748.32 | KKR & CO INC CL A CL A | |
| Equities | 2,176 | 36,078.08 | KKR REAL ESTATE FIN TR INC COM | |
| Equities | 26,116 | 5,079,039.68 | KLA CORPORATION COM USD0.001 | |
| Equities | 100,890 | 2,009,634.55 | KLEPIERRE EUR1.40 | |
| Equities | 22,039 | 919,246.69 | KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 | |
| Equities | 3,544 | 43,201.36 | KNOLL INC COM NEW COM | |
| Equities | 5,606 | 85,547.56 | KNOWLES CORP COM | |
| Equities | 1,947 | 105,371.64 | KODIAK SCIENCES INC COM USD0.0001 | |
| Equities | 11,638 | 241,721.26 | KOHL'S CORP COM | |
| Equities | 300,334 | 8,183,386.63 | KON AHOLD DELHAIZE EUR0.01 | |
| Equities | 10,253 | 1,418,728.98 | KONINKLIJKE DSM NV EUR1.50 | |
| Equities | 1,021,552 | 2,707,760.54 | KONINKLIJKE KPN | |
| Equities | 20,899 | 372,211.19 | KONTOOR BRANDS INC | COM NPV WI |
| Equities | 5,166 | 6,870.78 | KOPIN CORP COM | |
| Equities | 1,646 | 31,010.64 | KOPPERS HLDGS INC COM | |
| Equities | 3,748 | 115,176.04 | KORN FERRY COM | |
| Equities | 12,798 | 21,244.68 | KOSMOS ENERGY LTD COM USD0.01 | |
| Equities | 49,087 | 1,565,384.43 | KRAFT HEINZ CO COM | |
| Equities | 2,076 | 35,873.28 | KRATON CORPORATION | |
| Equities | 6,632 | 103,658.16 | KRATOS DEFENSE & SECURITY SOLUTIONS INC | |
| Equities | 190,284 | 6,441,113.40 | KROGER CO COM | |
| Equities | 2,700 | 28,107.00 | KRONOS WORLDWIDE INC COM STK | |
| Equities | 858 | 35,538.36 | KRYSTAL BIOTECH INC COM | |
| Equities | 7,476 | 1,116,092.04 | KS CY SOUTHN | |
| Equities | 12,706 | 264,665.98 | KULICKE & SOFFA INDS INC COM | |
| Equities | 72,110 | 1,921,964.95 | KUMBA IRON ORE LTD ZAR0.01 | |
| Equities | 2,799 | 45,623.70 | KURA ONCOLOGY INC COM | |
| Equities | 1,804 | 16,109.72 | KVH INDS INC COM STK | |
| Equities | 264,600 | 14,384,566.90 | KYOCERA CORP NPV | |
| Equities | 48,700 | 1,277,029.24 | KYOWA KIRIN CO LTD NPV | |
| Equities | 16,464 | 246,466.08 | L BRANDS INC COM | |
| Equities | 7,140 | 324,021.19 | L E LUNDBERGFORETA SER'B'NPV | |
| Equities | 21,365 | 3,624,999.55 | L3HARRIS TECHNOLOGIES INC COM | |
| Equities | 670 | 2,854.20 | LA JOLLA PHARMACEUTICAL CO COM PAR | \$.0001 2014 COM PAR \$.0001 2014 |
| Equities | 3,295 | 89,162.70 | LA Z BOY INC COM | |
| Equities | 26,226 | 4,356,400.86 | LAB CORP AMER HLDGS COM NEW | |
| Equities | 5,587 | 45,254.70 | LADDER CAP CORP CL A CL A | |
| Equities | 30,660 | 1,343,144.53 | LAFARGEHOLCIM LTD | |
| Equities | 3,600 | 41,148.00 | LAKELAND BANCORP INC COM | |
| Equities | 3,613 | 168,329.67 | LAKELAND FINL CORP COM STK | |
| Equities | 295 | 6,616.85 | LAKELAND INDS INC COM | |
| Equities | 32,353 | 10,464,901.38 | LAM RESH CORP COM | |
| Equities | 5,421 | 361,905.96 | LAMAR ADVERTISING CO NEW CL A CL A | |
| Equities | 10,235 | 654,323.55 | LAMB WESTON HLDGS INC COM USD5 | |
| Equities | 1,402 | 217,295.98 | LANCASTER COLONY CORP COM | |
| Equities | 2,182 | 17,368.72 | LANDEC CORP COM | |

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|----------|------------|---------------|--------------------------------------------------------------------------|
| Equities | 1,868 | 15,018.72 | LANDS END INC NEW COM |
| Equities | 2,776 | 311,772.56 | LANDSTAR SYS INC COM |
| Equities | 3,019 | 21,917.94 | LANNETT INC COM |
| Equities | 3,813 | 54,527.19 | LANTHEUS HLDGS INC COM |
| Equities | 1,333 | 4,945.43 | LANTRONIX INC COM NEW COM NEW |
| Equities | 140 | 1,799.00 | LARIMAR THERAPEUTICS INC COM |
| Equities | 25,791 | 1,174,522.14 | LAS VEGAS SANDS CORP COM STK |
| Equities | 9,650 | 273,963.50 | LATTICE SEMICONDUCTOR CORP COM |
| Equities | 5,800 | 57,797.00 | LAUREATE ED INC CL A CL A |
| Equities | 344 | 11,097.44 | LAWSON PRODS INC COM |
| Equities | 3,994 | 114,348.22 | LAZARD LTD CL A |
| Equities | 174,770 | - | LBIE GBP POST-DISTRIBUTION MSFTA |
| Equities | 1,692 | 194,546.16 | LCI INDUSTRIES COM |
| Equities | 663 | 10,581.48 | LCNB CORP COM |
| Equities | 2,000 | 7,340.00 | LEAF GROUP LTD COM |
| Equities | 242 | 505.78 | LEAP THERAPEUTICS INC COM |
| Equities | 3,881 | 423,106.62 | LEAR CORP COM NEW COM NEW |
| Equities | 4,200 | 68.88 | LEAR CORP COM STK PAR \$0.01 |
| Equities | 881,510 | 2,406,029.02 | LEGAL & GENERAL GP ORD GBP0.025 |
| Equities | 9,563 | 336,139.45 | LEGGETT & PLATT INC COM |
| Equities | 27,614 | 2,586,603.38 | LEIDOS HLDGS INC COM |
| Equities | 1,112 | 29,356.80 | LEMAITRE VASCULAR INC COM STK |
| Equities | 3,662 | 16,662.10 | LENDINGCLUB CORP COM NEW |
| Equities | 510 | 147,660.30 | LENDINGTREE INC NEW COM USD0.01 |
| Equities | 29,561 | 1,821,548.82 | LENNAR CORP CL A CL A |
| Equities | 652 | 30,050.68 | LENNAR CORP CL B CL B |
| Equities | 5,288 | 1,232,051.12 | LENNOX INTL INC COM |
| Equities | 522,000 | 288,935.48 | LENOVO GROUP LIMITED HKD0.025 |
| Equities | 238 | 3,984.12 | LEVEL ONE BANCORP INC COM |
| Equities | 2,795 | 37,453.00 | LEVI STRAUSS & CO NEW CL A CL A |
| Equities | 2,782 | 5,550.09 | LEXICON PHARMACEUTICALS INC FORMERLY LE COMMON STOCK |
| Equities | 17,997 | 189,868.35 | LEXINGTON RLTY TR COM |
| Equities | 710 | 62,501.30 | LGI HOMES INC COM |
| Equities | 300 | 2,550.00 | LGL GROUP INC COM STK |
| Equities | 2,249 | 392,045.68 | LHC GROUP INC COM |
| Equities | 7,458 | 911,293.02 | LIBERTY BROADBAND CORP COM SER A COM SERA |
| Equities | 14,058 | 1,742,629.68 | LIBERTY BROADBAND CORP COM SER C COM SERC |
| Equities | 14,549 | 312,948.99 | LIBERTY GLOBAL PLC -SERIES C COM |
| Equities | 5,724 | 125,126.64 | LIBERTY GLOBAL PLC USD0.01 A |
| Equities | 1,604 | 15,590.88 | LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A |
| Equities | 3,914 | 36,948.16 | LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C |
| Equities | 13,920 | 480,518.40 | LIBERTY MEDIA CORP DEL COM SER A SIRIUSXM GROUP COM SER A SIRIUSXM GROUP |
| Equities | 2,197 | 44,115.76 | LIBERTY MEDIA CORP DEL COM SER A BRAVES GROUP COM SER A BRAVES GROUP |
| Equities | 8,460 | 246,862.80 | LIBERTY MEDIA CORP DEL COM SER A FORMULAONE COM SER A MEDIA GROUP |
| Equities | 6,754 | 232,675.30 | LIBERTY MEDIA CORP DEL COM SER C SIRIUSXM GROUP COM SER C SIRIUSXM GROUP |
| Equities | 1,165 | 22,997.10 | LIBERTY MEDIA CORP DEL COM SER C BRAVES GROUP COM SER C BRAVES GROUP |
| Equities | 7,200 | 228,312.00 | LIBERTY MEDIA CORPORATION COM USD0.01 SER C FORMULA |
| Equities | 5,102 | 27,958.96 | LIBERTY OILFIELD SVCS INC CL A COM CL A COM |
| Equities | 6,426 | 13,687.38 | LIBERTY TRIPADVISOR HLDGS INC COM USD0.01 'A' |
| Equities | 15,540 | 984,109.10 | LIFCO AB SER B'NPV |
| Equities | 3,552 | 337,262.40 | LIFE STORAGE INC COM |
| Equities | 550 | 3,696.00 | LIFETIME BRANDS INC COM |
| Equities | 748 | 10,112.96 | LIFEVANTAGE CORP COM NEW COM NEW |
| Equities | 54 | 124.20 | LIFEWAY FOODS INC COM |
| Equities | 2,100 | 17.01 | LIGAND PHARMACEUTICALS INC GENERAL CONTINGENT VALUE RT |
| Equities | 2,100 | 27.30 | LIGAND PHARMACEUTICALS INC GLUCAGON CONTINGENT VALUE RT |
| Equities | 2,100 | 25.41 | LIGAND PHARMACEUTICALS INC ROCHE CONTINGENT VALUE RT |
| Equities | 2,100 | 420.00 | LIGAND PHARMACEUTICALS INC TR BETA CONTINGENT VALUE RT |
| Equities | 1,322 | 147,865.70 | LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK |
| Equities | 1,400 | 4,676.00 | LIGHTPATH TECHNOLOGIES INC CL A NEW COM |
| Equities | 2,349 | 124.50 | LILIS ENERGY INC COM NEW COM NEW |
| Equities | 8,204 | 60,381.44 | LIMELIGHT NETWORKS INC COM |
| Equities | 150 | 1,972.50 | LIMESTONE BANCORP INC COM NPV |
| Equities | 682 | 9,882.18 | LIMONEIRA CO COM STK |
| Equities | 1,010 | 3,939.00 | LINCOLN EDL SVCS CORP COM STK |
| Equities | 4,561 | 384,218.64 | LINCOLN ELEC HLDGS INC COM |
| Equities | 15,140 | 557,000.60 | LINCOLN NATL CORP COM |
| Equities | 535 | 4,130.20 | LINDBLAD EXPEDITIONS HLDGS INC COM |
| Equities | 73,469 | 15,583,509.59 | LINDE PLC COM USD0.001 |
| Equities | 702 | 64,731.42 | LINDSAY CORPORATION COM |
| Equities | 3,469 | 3,018.03 | LINEAGE CELL THERAPEUTICS INC COM NPV |
| Equities | 240,919 | 1,969,204.19 | LINK REAL ESTATE INVESTMENT |
| Equities | 8,974 | 61,292.42 | LIONS GATE ENTMT CORP CL B NON VTG NON VOTING SHS CL B |
| Equities | 2,545 | 18,858.45 | LIONS GATE ENTMT CORP VOTING SHARES CL A |
| Equities | 3,787 | 22,570.52 | LIQUIDITY SVCS INC COM STK |
| Equities | 14,623 | 2,212,898.59 | LITHIA MTRS INC CL A CL A |
| Equities | 1,792 | 305,768.96 | LITTELFUSE INC COM |
| Equities | 1,727 | 83,120.51 | LIVANOVA PLC ORD GBP1.00 (DI) |
| Equities | 11,140 | 493,836.20 | LIVE NATION ENTERTAINMENT INC |
| Equities | 2,148 | 31,167.48 | LIVE OAK BANCSHARES INC COM |
| Equities | 25,133 | 154,819.28 | LIVENT CORP COM |
| Equities | 4,014 | 166,300.02 | LIVEPERSON INC COM STK ISIN# US5381461012 |
| Equities | 5,064 | 215,068.08 | LIVERAMP HOLDINGS INC |
| Equities | 2,408 | 181,057.52 | LIVONGO HEALTH INC COM |
| Equities | 22,744 | 595,892.80 | LKQ CORP COM LKQ CORP |
| Equities | 27,062,211 | 10,424,317.75 | LLOYDS BANKING GP ORD GBP0.1 |
| Equities | 41,716 | 15,223,002.72 | LOCKHEED MARTIN CORP COM |
| Equities | 30,205 | 1,035,729.45 | LOEWS CORP COM |
| Equities | 3,620 | 306,867.40 | LOGMEIN INC COM |
| Equities | 285,364 | 29,469,953.70 | LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 |
| Equities | 1,551 | 729.75 | LONESTAR RES US INC CL A VTG CL A VTG |

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|----------|---------|---------------|-------------------------------------------------|
| Equities | 1,232 | 650,357.66 | LONZA GROUP AG CHF1 (REGD) |
| Equities | 1,130 | 10,170.00 | LOOP INDS INC COM |
| Equities | 2,068 | 40,367.36 | LORAL SPACE & COMMUNICATIONS INC COM |
| Equities | 6,719 | - | LORAL SPACE & COMMUNICATIONS LTD COM STK |
| Equities | 25,249 | 8,101,999.21 | L'OREAL EURO.20 |
| Equities | 80,152 | 2,055,898.80 | LOUISIANA-PACIFIC CORP COM |
| Equities | 463 | 12,144.49 | LOVESAC CO COM |
| Equities | 116,814 | 15,783,907.68 | LOWES COS INC COM |
| Equities | 6,171 | 483,806.40 | LPL FINL HLDGS INC COM |
| Equities | 2,805 | 3,253.80 | LSB INDS INC COM |
| Equities | 1,588 | 10,274.36 | LSI INDS INC OHIO COM |
| Equities | 2,612 | 98,394.04 | LTC PPTYS INC COM |
| Equities | 4,732 | 6,861.40 | LUBYS INC COM |
| Equities | 4,251 | 1,326,354.51 | LULULEMON ATHLETICA INC COM |
| Equities | 2,162 | 29,965.32 | LUMBER LIQUIDATORS HLDGS INC COM |
| Equities | 71,060 | 5,786,415.80 | LUMENTUM HLDGS INC COM |
| Equities | 3,376 | 109,821.28 | LUMINEX CORP DEL COM |
| Equities | 261 | 4,303.89 | LUMOS PHARMA INC COM |
| Equities | 156 | 911.04 | LUNA INNOVATIONS INC COM STK |
| Equities | 39,061 | 941,658.28 | LUNDIN ENERGY AB |
| Equities | 1,124 | 11,240.00 | LUTHER BURBANK CORP COM |
| Equities | 6,987 | 3,064,428.93 | LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 |
| Equities | 19,048 | 258,290.88 | LYDALL INC COM |
| Equities | 8,521 | 281,278.21 | LYFT INC CL A CL A |
| Equities | 25,680 | 1,687,689.60 | LYONDELLBASELL IND N V COM USD0.01 CL 'A' |
| Equities | 271 | 3,073.14 | LYRA THERAPEUTICS INC COM |
| Equities | 16,159 | 1,680,051.23 | M & T BK CORP COM |
| Equities | 2,077 | 71,531.88 | M / I HOMES INC |
| Equities | 3,722 | 132,875.40 | M D C HLDGS INC COM |
| Equities | 670,900 | 1,388,929.26 | M&G PLC ORD GBP0.05 |
| Equities | 2,228 | 17,422.96 | MACATAWA BK CORP COM |
| Equities | 8,722 | 78,236.34 | MACERICH CO REIT |
| Equities | 7,540 | 115,286.60 | MACK CALI RLTY CORP COM REIT |
| Equities | 3,228 | 110,881.80 | MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK |
| Equities | 0 | - | MACQUARIE GP LTD NPV |
| Equities | 2,749 | 84,366.81 | MACQUARIE INFRASTRUCTURE CORP |
| Equities | 2,477 | 69,157.84 | MACROGENICS INC COM |
| Equities | 22,665 | 155,935.20 | MACYS INC COM STK |
| Equities | 22,361 | 552,093.09 | MADDEN STEVEN LTD COM |
| Equities | 18,775 | 1,408,125.00 | MADISON SQUARE GARDEN ENTMT CORP CL A CL A |
| Equities | 11,548 | 1,696,285.72 | MADISON SQUARE GARDEN SPORTS CORP |
| Equities | 757 | 85,730.25 | MADRIGAL PHARMACEUTICALS INC COM |
| Equities | 870,702 | 11,361,877.74 | MAGAZINE LUIZA SA COM NPV |
| Equities | 17,745 | 1,295,030.10 | MAGELLAN HEALTH INC COM NEW COM NEW |
| Equities | 25,997 | 1,157,646.41 | MAGNA INTERNATIONAL INC COMMON STOCK |
| Equities | 89,194 | 3,959,375.36 | MAGNA INTL INC COM NPV |
| Equities | 22,581 | 136,840.86 | MAGNOLIA OIL & GAS CORP CL A CL A |
| Equities | 4,518 | 5,602.32 | MAIDEN HOLDINGS LTD/MAIDEN HOLDINGS LTD/COM STK |
| Equities | 2,450 | 76,268.50 | MAIN STR CAP CORP COM STK |
| Equities | 1,472 | 76,470.40 | MALIBU BOATS INC COM CL A COM CL A |
| Equities | 3,452 | 9,251.36 | MALLINCKRODT PLC COMMON STOCK |
| Equities | 34 | 432.82 | MALVERN BANCORP INC COM |
| Equities | 605 | 713.90 | MAMMOTH ENERGY SVCS INC COM |
| Equities | 4,266 | 401,857.20 | MANHATTAN ASSOCS INC COM |
| Equities | 1,112 | 5,526.64 | MANITEX INTL INC COM STK |
| Equities | 2,884 | 31,377.92 | MANITOWOC CO INC COM USD0.01(POST REV SPLIT) |
| Equities | 326 | 4,821.54 | MANNATECH INC COM NEW |
| Equities | 10,856 | 18,998.00 | MANNKIND CORP COM USD0.01(POST REV SPLIT) |
| Equities | 4,464 | 306,900.00 | MANPOWERGROUP INC |
| Equities | 2,273 | 155,677.77 | MANTECH INTL CORP CL A CL A |
| Equities | 102,200 | 1,385,928.05 | MANULIFE FINL CORP COM NPV |
| Equities | 59,981 | 367,083.72 | MARATHON OIL CORP COM |
| Equities | 103,413 | 3,865,577.94 | MARATHON PETE CORP COM |
| Equities | 6,303 | 9,958.74 | MARCHEX INC CL B CL B |
| Equities | 24,218 | 698,931.48 | MARCUS & MILLICHAP INC COM |
| Equities | 1,635 | 21,696.45 | MARCUS CORP DEL COM |
| Equities | 1,511 | 20,927.35 | MARINE PRODS CORP COM |
| Equities | 2,547 | 57,027.33 | MARINEMAX INC COM |
| Equities | 3,952 | 10,038.08 | MARINUS PHARMACEUTICALS INC COM |
| Equities | 1,038 | 958,250.46 | MARKEL CORP HOLDING CO COM |
| Equities | 1,855 | 3,839.85 | MARKER THERAPEUTICS INC COM USD0.001 |
| Equities | 2,759 | 1,382,038.28 | MARKETAXESS HLDGS INC COM STK |
| Equities | 2,200 | 18,612.00 | MARLIN BUSINESS SVCS CORP COM |
| Equities | 28,671 | 2,457,964.83 | MARRIOTT INTL INC NEW COM STK CL A |
| Equities | 3,058 | 251,398.18 | MARRIOTT VACATIONS WORLDWIDE CORP COM |
| Equities | 43,221 | 4,640,638.77 | MARSH & MCLENNAN CO'S INC COM |
| Equities | 3,021 | 76,008.36 | MARTEN TRANS LTD COM |
| Equities | 1,200 | - | MARTIN INDS INC DEL COM |
| Equities | 4,715 | 973,977.55 | MARTIN MARIETTA MATLS INC COM |
| Equities | 310,435 | 10,883,851.10 | MARVELL TECH GROUP COM USD0.002 |
| Equities | 140,353 | 7,047,124.13 | MASCO CORP COM |
| Equities | 3,425 | 780,865.75 | MASIMO CORP COM STK |
| Equities | 904 | 70,313.12 | MASONITE INTL CORP NEW COM |
| Equities | 23,802 | 1,067,995.74 | MASTEC INC COM |
| Equities | 921 | 23,881.53 | MASTECH DIGITAL INC COM |
| Equities | 165,626 | 48,975,608.20 | MASTERCARD INC CL A |
| Equities | 1,583 | 30,156.15 | MASTERCRAFT BOAT HLDGS INC COM |
| Equities | 7,126 | 60,571.00 | MATADOR RES CO COM |
| Equities | 1,898 | 116,708.02 | MATERION CORP COM |
| Equities | 2,612 | 25,388.64 | MATRIX SVC CO COM |
| Equities | 2,891 | 84,128.10 | MATSON INC COM |

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|----------|-----------|----------------|-----------------------------------------------------|-----------------|
| Equities | 185,700 | 6,738,800.57 | MATSUMOTOKIYOSHI H NPV | |
| Equities | 19,589 | 189,425.63 | MATTEL INC COM STOCK | 1.00 PAR |
| Equities | 2,255 | 43,070.50 | MATTHEWS INTL CORP CL A CL A | |
| Equities | 249 | 2,763.90 | MAUI LD & PINEAPPLE INC COM | |
| Equities | 4,978 | 89,404.88 | MAXAR TECHNOLOGIES INC COM NPV | |
| Equities | 99,867 | 6,052,938.87 | MAXIM INTEGRATED PRODS INC COM | |
| Equities | 211,190 | 14,878,335.50 | MAXIMUS INC COM | |
| Equities | 4,374 | 93,866.04 | MAXLINEAR INC COMMON STOCK | |
| Equities | 5 | - | MAXUS TECH CORP COM | |
| Equities | 7,492 | 54,317.00 | MBIA INC COM | |
| Equities | 8,283 | 1,486,053.03 | MC CORMICK & CO INC COM NON-VTG | |
| Equities | 104,692 | 19,312,533.24 | MC DONALDS CORP COM | |
| Equities | 24,800 | 1,337,869.03 | MCDONALD'S HOLDING CO JAPAN | |
| Equities | 10,997 | 11,106.97 | MCEWEN MNG INC COM | |
| Equities | 14,916 | 805,613.16 | MCGRATH RENTCORP COM | |
| Equities | 19,688 | 3,020,532.96 | MCKESSON CORP | |
| Equities | 14,609 | 324,027.62 | MDU RES GROUP INC COM | |
| Equities | 3,558 | 89,803.92 | MEDALLIA INC COM | |
| Equities | 836 | 2,215.40 | MEDALLION FINL CORP COM | |
| Equities | 2,100 | 3,003.00 | MEDCATH CORP COM STK | |
| Equities | 3,600 | - | MEDIA GEN INC CVR COMMON STOCK | |
| Equities | 28 | 145.88 | MEDIACO HLDG INC CL A CL A | |
| Equities | 42,296 | 830,022.00 | MEDIATEK INC TWD10 | |
| Equities | 77,296 | 1,453,164.80 | MEDICAL PPTYS TR INC COM REIT | |
| Equities | 3,575 | 19,376.50 | MEDICINOVA INC COM NEW STK | |
| Equities | 898 | 124,615.46 | MEDIFAST INC COM | |
| Equities | 5,595 | 95,674.50 | MEDNAX INC COM | |
| Equities | 12,907 | 1,200,609.14 | MEDPACE HLDGS INC COM | |
| Equities | 85,004 | 7,794,866.80 | MEDTRONIC PLC COMMON STOCK | STOCK |
| Equities | 2,450 | 10,118.50 | MEI PHARMA INC COM NEW COM NEW | |
| Equities | 775 | 9,703.00 | MEIRAGTX HOLDINGS PLC | |
| Equities | 716 | 1,238.68 | MENLO THERAPEUTICS INC COM | |
| Equities | 9,984 | 9,841,927.68 | MERCADOLIBRE INC COM STK | |
| Equities | 3,761 | 84,998.60 | MERCANTILE BK CORP COM | |
| Equities | 30,289 | 247,158.24 | MERCER INTL INC COM SH BEN INT | |
| Equities | 690 | 12,758.10 | MERCHANTS BANCORP IND COM | |
| Equities | 319,035 | 24,670,976.55 | MERCK & CO INC NEW COM | |
| Equities | 16,663 | 679,017.25 | MERCURY GEN CORP NEW COM | |
| Equities | 3,963 | 311,729.58 | MERCURY SYSTEMS INC | |
| Equities | 2,530 | 36,811.50 | MEREDITH CORP COM | |
| Equities | 43,956 | 509,889.60 | MERIDIAN BANCORP INC MD COM | |
| Equities | 4,999 | 116,426.71 | MERIDIAN BIOSCIENCE INC COM | |
| Equities | 3,773 | 172,237.45 | MERIT MED SYS INC COM | |
| Equities | 12,982 | 988,189.84 | MERITAGE HOMES CORP COM | |
| Equities | 10,233 | 202,613.40 | MERITOR INC COM | |
| Equities | 1,515 | 5,044.95 | MERRIMACK PHARMACEUTICALS INC COM NEW | COM NEW |
| Equities | 3,767 | 88,147.80 | MERSANA THERAPEUTICS INC COM | |
| Equities | 628 | 2,160.32 | MESA AIR GROUP INC COM NEW COM NEW | |
| Equities | 245 | 53,116.00 | MESA LABS INC COM | |
| Equities | 2,300 | 41,791.00 | META FINL GROUP INC COM | |
| Equities | 2,311 | 72,241.86 | METHODE ELECTRS INC COM | |
| Equities | 196,900 | 7,190,788.00 | METLIFE INC COM STK USD0.01 | |
| Equities | 33,398 | 1,373,192.37 | METRO INC COM NPV | |
| Equities | 2,079 | 66,694.32 | METROPOLITAN BK HLDG CORP COM | |
| Equities | 1,718 | 1,383,934.90 | METTLER-TOLEDO INTL INC COM | |
| Equities | 28,464 | 70,875.36 | MFA FINL INC | |
| Equities | 45,368 | 2,593,234.88 | MFC ISHARES TR CORE MSCI EAFE ETF | |
| Equities | 346,300 | 13,848,537.00 | MFC ISHARES TR MSCI EMERGING MKTS INDEX FD ETF | |
| Equities | 41,000 | 5,870,380.00 | MFC ISHARES TR RUSSELL 2000 ETF | |
| Equities | 324 | 4,490.64 | MFC LAREDO PETE INC NEW COM USD0.01(POST REV SPLIT) | |
| Equities | 213,384 | 65,799,090.24 | MFC SPDR S&P 500 ETF TRUST | UNITS SER 1 S&P |
| Equities | 8,996,388 | 65,313,777.52 | MFO DEL POOLED TR EMERGING MKTS | PORTFOLIO |
| Equities | 2,768 | 178,563.68 | MGE ENERGY INC COM | |
| Equities | 26,193 | 214,520.67 | MGIC INVNT CORP WIS COM | |
| Equities | 46,471 | 780,712.80 | MGM RESORTS INTERNATIONAL COM | |
| Equities | 999 | 36,668.30 | MGP INGREDIENTS INC NEW COM | |
| Equities | 7,874 | 55,669.18 | MICHAELS COS INC COM | |
| Equities | 10,346 | 1,073,000.98 | MICHELIN (CGDE) EUR2 | |
| Equities | 2 | 13.82 | MICROBOT MED INC | |
| Equities | 17,688 | 1,862,723.28 | MICROCHIP TECHNOLOGY INC COM | |
| Equities | 1 | - | MICROMINT INC COM STK | |
| Equities | 287,413 | 14,807,517.76 | MICRON TECH INC COM | |
| Equities | 1,049,605 | 213,605,113.55 | MICROSOFT CORP COM | |
| Equities | 694 | 82,093.26 | MICROSTRATEGY INC CL A NEW CL A NEW | |
| Equities | 513 | 697.68 | MICROVISION INC | |
| Equities | 408 | 7,519.44 | MID PENN BANCORP INC COM | |
| Equities | 8,895 | 1,019,989.65 | MID-AMER APT CMNTYS INC COM | |
| Equities | 3,927 | 309,997.38 | MIDDLEBY CORP COM | |
| Equities | 1,207 | 81,086.26 | MIDDLESEX WTR CO COM | |
| Equities | 1,639 | 24,503.05 | MIDLAND STS BANCORP INC ILL COM | |
| Equities | 2,900 | 14.79 | MIDWEST BANC HLDGS INC COM STK | |
| Equities | 757 | 15,140.00 | MIDWESTONE FINL GROUP INC NEW COM STK | |
| Equities | 575 | 1,012.00 | MILLENDO THERAPEUTICS INC COM | |
| Equities | 697 | 20,749.69 | MILLER INDS INC TENN COM NEW | |
| Equities | 16,300 | 295,072.53 | MINEBEA MITSUMI INC | |
| Equities | 2,212 | 103,809.16 | MINERALS TECHNOLOGIES INC COM | |
| Equities | 2,789 | 10,068.29 | MINERVA NEUROSCIENCES INC COM | |
| Equities | 46,000 | 130,869.82 | MINTH GRP HKD0.1 | |
| Equities | 126,240 | 1,881,576.86 | MIRAIT HLDG CORP NPV | |
| Equities | 1,211 | 138,259.87 | MIRATI THERAPEUTICS INC COM | |
| Equities | 554 | 7,517.78 | MISONIX INC COM | |

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| | | | |
|----------|-----------|---------------|----------------------------------------------------------------|
| Equities | 1,620 | 6,399.00 | MISTRAS GROUP INC COM |
| Equities | 2,873 | 27,609.53 | MITEK SYS INC COM NEW COM NEW |
| Equities | 65,400 | 380,330.54 | MITSUBISHI CHEM HL NPV |
| Equities | 132,500 | 2,787,922.33 | MITSUBISHI CORP NPV |
| Equities | 1,238,109 | 16,060,931.05 | MITSUBISHI ELEC CP NPV |
| Equities | 12,000 | 282,856.75 | MITSUBISHI HVY IND NPV |
| Equities | 205,100 | 801,503.08 | MITSUBISHI UFJ FIN NPV |
| Equities | 195,120 | 2,883,800.71 | MITSUI & CO LTD NPV |
| Equities | 132,000 | 2,336,321.08 | MITSUI FUDOSAN CO LTD NPV |
| Equities | 19,704 | 2,231,280.96 | MKS INSTRS INC COM |
| Equities | 196,880 | 1,809,327.20 | MOBILE TELESYSTEMS PJSC ADR |
| Equities | 7,515 | 37,048.95 | MOBILEIRON INC COM NEW COM NEW |
| Equities | 2,014 | 70,006.64 | MODEL N INC COM USD0.00015 |
| Equities | 22,459 | 1,442,092.39 | MODERNA INC COM |
| Equities | 4,331 | 23,907.12 | MODINE MFG CO COM STK |
| Equities | 2,559 | 79,738.44 | MOELIS & CO CL A CL A |
| Equities | 22,262 | 2,265,381.12 | MOHAWK INDS INC COM |
| Equities | 1,773 | 24,449.67 | MOLECULAR TEMPLATES INC COM |
| Equities | 3,979 | 708,182.42 | MOLINA HEALTHCARE INC COM |
| Equities | 20,643 | 709,293.48 | MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B |
| Equities | 6,772 | 225,304.44 | MOMENTA PHARMACEUTICALS INC COM STK |
| Equities | 1,418 | 48,325.44 | MONARCH CASINO & RESORT INC COM |
| Equities | 136,250 | 6,966,462.50 | MONDELEZ INTL INC COM |
| Equities | 626,040 | 1,411,946.67 | MONETA MONEY BANK CZK1 |
| Equities | 2,833 | 9,093.93 | MONEYGRAM INTL INC COM NEW COM NEW |
| Equities | 1,369 | 309,859.46 | MONGODB INC CL A CL A |
| Equities | 6,370 | 92,301.30 | MONMOUTH REAL ESTATE CORP MD |
| Equities | 3,166 | 750,342.00 | MONOLITHIC PWR SYS INC COM |
| Equities | 2,386 | 131,086.84 | MONRO INC COM USD0.01 |
| Equities | 831 | 5,775.45 | MONROE CAP CORP COM |
| Equities | 48,715 | 3,376,923.80 | MONSTER BEVERAGE CORP NEW COM |
| Equities | 708 | 2,796.60 | MONTAGE RES CORP COM USD0.01 |
| Equities | 23,618 | 6,488,573.14 | MOODYS CORP COM |
| Equities | 2,445 | 129,536.10 | MOOG INC CL A |
| Equities | 704,727 | 34,038,314.10 | MORGAN STANLEY COM STK USD0.01 |
| Equities | 1,615 | 227,666.55 | MORNINGSTAR INC COM STK |
| Equities | 26,443 | 330,801.93 | MOSAIC CO/THE |
| Equities | 30 | 54.90 | MOSYS INC COM PAR \$0.001 |
| Equities | 1,267 | 22,387.89 | MOTORCAR PTS & ACCESSORIES INC COM |
| Equities | 17,423 | 2,441,484.99 | MOTOROLA SOLUTIONS INC |
| Equities | 1,222 | 13,246.48 | MOVADO GROUP INC COM |
| Equities | 3,192 | 39,708.48 | MR COOPER GROUP INC COM USD0.01 |
| Equities | 5,859 | 34,626.69 | MRC GLOBAL INC COM |
| Equities | 2,631 | 301,091.64 | MSA SAFETY INC COM |
| Equities | 2,917 | 212,386.77 | MSC INDL DIRECT INC CL A COM |
| Equities | 6,243 | 2,084,038.26 | MSCI INC COMMON |
| Equities | 3,724 | 37,053.80 | MSG NETWORK INC CL A CL A |
| Equities | 1,386 | 24,379.74 | MTS SYS CORP COM |
| Equities | 2,297 | 397,687.83 | MTU AERO ENGINES A NPV (REGD) |
| Equities | 38,096 | 1,012,591.68 | MUELLER INDS INC COM |
| Equities | 10,793 | 101,777.99 | MUELLER WTR PRODS INC COM SER A STK |
| Equities | 6,413 | 1,666,718.93 | MUENCHENER RUECKVE NPV(REGD) |
| Equities | 82,700 | 4,841,573.90 | MURATA MANUFACTURING CO. NPV |
| Equities | 10,020 | 138,276.00 | MURPHY OIL CORP COM |
| Equities | 9,763 | 1,099,216.17 | MURPHY USA INC COM |
| Equities | 693 | 2,203.74 | MUSTANG BIO INC COM |
| Equities | 1,076 | 14,310.80 | MVB FINL CORP COM |
| Equities | 679 | 4,433.87 | MVC CAP INC COM |
| Equities | 3,166 | 46,065.30 | MYERS INDS INC COM |
| Equities | 18,229 | 293,122.32 | MYLAN NV |
| Equities | 3,264 | 315,367.68 | MYOKARDIA INC COM |
| Equities | 1,142 | 36,441.22 | MYR GROUP INC DEL COM STK |
| Equities | 4,614 | 52,322.76 | MYRIAD GENETICS INC COM |
| Equities | 469 | 1,528,353.75 | N V R INC COM |
| Equities | 310 | 11,476.20 | NABORS INDUSTRIES LTD SHS NEW |
| Equities | 832 | 19,385.60 | NACCO IND INC CL A COM |
| Equities | 444,388 | 32,993.41 | NAMPAK ZAR0.05 |
| Equities | 2,483 | 72,876.05 | NANOSTRING TECHNOLOGIES INC COM |
| Equities | 800 | 3,664.00 | NANTHEALTH INC COM |
| Equities | 1,299 | 15,951.72 | NANTKWEST INC COM |
| Equities | 193 | 4,514.27 | NAPCO SECURITY TECHNOLOGIES INC |
| Equities | 8,602 | 1,027,680.94 | NASDAQ INC |
| Equities | 11,060 | 2,013,467.43 | NASPERS N ZAR0.02 |
| Equities | 5,271 | 262,812.06 | NATERA INC COM |
| Equities | 52 | 2,924.48 | NATHANS FAMOUS INC NEW COM |
| Equities | 1,144 | 69,806.88 | NATIONAL BEVERAGE CORP COM |
| Equities | 2,123 | 57,321.00 | NATIONAL BK HLDGS CORP CL A COM STK |
| Equities | 5,272 | 15,657.84 | NATIONAL CINEMEDIA INC COM |
| Equities | 5,573 | 120,432.53 | NATIONAL GEN HLDGS CORP COM |
| Equities | 71,151 | 869,647.03 | NATIONAL GRID ORD GBP0.12431289 |
| Equities | 3,366 | 204,383.52 | NATIONAL HEALTH INVS INC COM |
| Equities | 8,441 | 326,751.11 | NATIONAL INSTRS CORP COM |
| Equities | 28,383 | 347,691.75 | NATIONAL OILWELL VARCO COM STK |
| Equities | 380 | 33,208.20 | NATIONAL PRESTO INDS INC COM |
| Equities | 843 | 49,071.03 | NATIONAL RESH CORP COM NEW CL A |
| Equities | 12,510 | 443,854.80 | NATIONAL RETAIL PPTYS INC COM STK |
| Equities | 4,993 | 143,099.38 | NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT |
| Equities | 5,441 | 166,059.32 | NATIONAL VISION HLDGS INC COM |
| Equities | 171 | 34,745.49 | NATIONAL WESTN LIFE GROUP INC CL A COMMON STOCK |
| Equities | 97,800 | 255,387.47 | NATIXIS EUR1.6(POST SUBDV) |
| Equities | 616 | 17,617.60 | NATL BANKSHARES INC VA COM |

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| | | | |
|----------|-----------|---------------|---------------------------------------------------------|
| Equities | 55,660 | 2,514,099.27 | NATL BK OF CANADA COM NPV |
| Equities | 23,194 | 972,524.42 | NATL FUEL GAS CO COM |
| Equities | 996 | 63,186.24 | NATL HEALTHCARE CORP COM |
| Equities | 260 | 1,788.80 | NATURAL ALTERNATIVES INTL INC COM NEW COM NEW |
| Equities | 1,200 | 7,524.00 | NATURAL GAS SVCS GROUP INC COM |
| Equities | 203 | 3,020.64 | NATURAL GROCERS BY VITAMIN COTTAGE INC COM USD0.001 |
| Equities | 531 | 3,026.70 | NATURAL HEALTH TRENDS CORP COM PAR \$.001COM PAR \$.001 |
| Equities | 669 | 6,027.69 | NATURES SUNSHINE PRODS INC COM |
| Equities | 566,334 | 10,536,632.90 | NATURGY ENERGY GROUP SA |
| Equities | 2,374 | 51,800.68 | NATUS MED INC DEL COM |
| Equities | 2,055 | 19,049.85 | NAUTILUS INC COM |
| Equities | 341 | 1,343.54 | NAVIDEA BIOPHARMACEUTICALS INC COM NEW COM NEW |
| Equities | 90,554 | 636,594.62 | NAVIENT CORP COM |
| Equities | 5,549 | 156,481.80 | NAVISTAR INTL CORP NEW COM |
| Equities | 3,107 | 95,571.32 | NBT BANCORP INC COM |
| Equities | 9,049 | 156,728.68 | NCR CORP COM |
| Equities | 780 | 451.00 | NCS MULTISTAGE HLDGS INC COM |
| Equities | 1,402 | 69,342.92 | NEENAH INC COM USD0.01 |
| Equities | 10,458 | 242,207.28 | NEKTAR THERAPEUTICS COM |
| Equities | 2,004 | 95,670.96 | NELNET INC CL A CL A |
| Equities | 3,504 | 271,910.40 | NEOGEN CORP COM |
| Equities | 7,423 | 229,964.54 | NEOGENOMICS INC COM NEW COM NEW |
| Equities | 148 | 2,456.80 | NEOLEUKIN THERAPEUTICS INC |
| Equities | 3,300 | - | NEON COMMUNICATIONS INC COM |
| Equities | 3,321 | 29,490.48 | NEOPHOTONICS CORP COM |
| Equities | 2,300 | 1,575.50 | NEOS THERAPEUTICS INC COM |
| Equities | 149,570 | 5,847,716.24 | NESTE OYJ NPV |
| Equities | 310,930 | 34,369,487.83 | NESTLE SA CHF0.10(REGD) |
| Equities | 14,959 | 663,730.83 | NETAPP INC COM STK |
| Equities | 69,894 | 31,804,565.76 | NETFLIX INC COM STK |
| Equities | 1,539 | 39,844.71 | NETGEAR INC COM |
| Equities | 4,940 | 126,266.40 | NETSCOUT SYS INC COM |
| Equities | 502 | 1,335.32 | NETSOL TECHNOLOGIES INC COM |
| Equities | 6,492 | 792,024.00 | NEUROCRINE BIOSCIENCES INC COM |
| Equities | 374 | 721.82 | NEURONETICS INC COM |
| Equities | 2,256 | 269,524.32 | NEVRO CORP COM |
| Equities | 6,489 | 211,865.85 | NEW JERSEY RES CORP COM |
| Equities | 2,800 | 26,012.00 | NEW MTN FIN CORP COM |
| Equities | 3,793 | 261,337.70 | NEW RELIC INC COM |
| Equities | 31,183 | 231,689.69 | NEW RESIDENTIAL INVT CORP COM NEW COM NEW |
| Equities | 6,191 | 22,411.42 | NEW SR INVT GROUP INC COM |
| Equities | 1,016,444 | 10,367,728.80 | NEW YORK CMNTY BANCORP INC COM |
| Equities | 25,612 | 66,847.32 | NEW YORK MTG TR INC COM PAR \$.02 COM PAR\$.02 |
| Equities | 9,285 | 390,248.55 | NEW YORK TIMES CO CL A ISIN #US6501111073 |
| Equities | 39,273 | 852,554.20 | NEWCREST MINING LTD NPV |
| Equities | 31,228 | 495,900.64 | NEWELL BRANDS INC COM |
| Equities | 11,311 | 54,971.46 | NEWMARK GROUP INC CL A CL A |
| Equities | 563 | 225,470.24 | NEWMARKET CORP COM |
| Equities | 105,863 | 6,535,981.62 | NEWMONT CORPORATION |
| Equities | 8,656 | 19,302.88 | NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW |
| Equities | 25,302 | 300,081.72 | NEWS CORP COM CL A |
| Equities | 3,977 | 47,525.15 | NEWS CORP COM CL B |
| Equities | 3,000 | - | NEWSTAR FINANCIAL INCCVR |
| Equities | 726 | 13,227.72 | NEWTEK BUSINESS SERVICES CORP COM NEW |
| Equities | 175,733 | 3,969,609.50 | NEXON CO LTD NPV |
| Equities | 1,504 | 53,166.40 | NEXPOINT RESIDENTIAL TR INC COM |
| Equities | 25,418 | 2,127,232.42 | NEXSTAR MEDIA GROUP INC CL A CL A |
| Equities | 30,400 | 1,838,296.04 | NEXT ORD GBP0.10 |
| Equities | 1,185 | 25,406.40 | NEXTCURE INC COM |
| Equities | 118,000 | 802,680.85 | NEXTDC LTD NPV |
| Equities | 4,050 | 8,748.00 | NEXTDECADE CORP COM |
| Equities | 132,289 | 31,771,849.13 | NEXTERA ENERGY INC COM |
| Equities | 33,504 | 367,873.92 | NEXTGEN HEALTHCARE INC COM |
| Equities | 11,660 | 28,567.00 | NEXTIER OILFIELD SOLUTIONS INC |
| Equities | 1,012 | 19,976.88 | NGM BIOPHARMACEUTICALS INC COM |
| Equities | 713 | 10,531.01 | NI HLDGS INC COM |
| Equities | 45,865 | 1,053,060.40 | NIC INC COM |
| Equities | 326 | 2,513.46 | NICHOLAS FINL INC BC COM NEW COM NEW |
| Equities | 273 | 14,960.40 | NICOLET BANKSHARES INC COM |
| Equities | 14,500 | 967,159.48 | NIDEC CORPORATION NPV |
| Equities | 12,580 | 186,938.80 | NIELSEN HOLDINGS PLC COMSTK |
| Equities | 173,022 | 16,964,807.10 | NIKE INC CL B |
| Equities | 675 | 1,316.25 | NINE ENERGY SVC INC COM STK |
| Equities | 116,600 | 296,786.18 | NINETY ONE PLC ORD GBP0.0001 |
| Equities | 12,760 | 5,678,338.98 | NINTENDO CO LTD NPV |
| Equities | 8,400 | 434,462.62 | NIPPON EXPRESS CO NPV |
| Equities | 420 | 1,276,915.23 | NIPPON PROLOGIS RE REIT |
| Equities | 11,700 | 136,103.26 | NIPPON SEIKI CO NPV |
| Equities | 59,760 | 1,393,393.71 | NIPPON TELEGRAPH & TELEPHONE CORP NPV |
| Equities | 147,081 | 2,066,782.18 | NIPPON YUSEN KABUSHIKI KAISHA NPV |
| Equities | 59,090 | 1,343,706.60 | NISOURCE INC COM |
| Equities | 8,500 | 1,664,388.01 | NITORI HOLDINGS NPV |
| Equities | 734 | 2,502.94 | NL INDS INC COM NEW |
| Equities | 2,846 | 63,351.96 | NLIGHT INC COM USD0.0001 |
| Equities | 109,129 | 1,265,336.62 | NMC HEALTH PLC ORD GBP0.10 |
| Equities | 5,763 | 92,669.04 | NMI HLDGS INC CL A CL A |
| Equities | 2,000 | 9,480.00 | NN INC COM |
| Equities | 10,583 | 3,398.20 | NOBLE CORP PLC COM USD0.01 |
| Equities | 34,188 | 306,324.48 | NOBLE ENERGY INC COM |
| Equities | 21,620 | 463,749.00 | NOMAD FOODS LIMITED COMMON STOCK |
| Equities | 103,200 | 461,451.36 | NOMURA HOLDINGS NPV |

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|----------|---------|---------------|---------------------------------------------------------|
| Equities | 44,100 | 817,537.19 | NOMURA RL EST INC NPV |
| Equities | 2,400 | 14,520.00 | NOODLES & CO CL A CL A |
| Equities | 52,866 | 364,917.91 | NORDEA BANK ABP NPV |
| Equities | 3,871 | 734,367.41 | NORDSON CORP COM |
| Equities | 8,566 | 132,687.34 | NORDSTROM INC COM |
| Equities | 21,009 | 3,688,550.13 | NORFOLK SOUTHN CORP COM |
| Equities | 147 | 2,579.85 | NORTHEAST BK LEWISTON ME COM |
| Equities | 23,207 | 19,468.36 | NORTHERN OIL & GAS INC NEV COM STK |
| Equities | 302 | 2,409.96 | NORTHERN TECHNOLOGIES INTL CORP COM STK |
| Equities | 16,247 | 1,289,036.98 | NORTHERN TR CORP COM |
| Equities | 3,545 | 40,838.40 | NORTHFIELD BANCORP INC DEL COM USD0.01 |
| Equities | 91,250 | 2,276,560.21 | NORTHLAND PWR INC COM |
| Equities | 245 | 6,159.30 | NORTHRIM BANCORP INC COM |
| Equities | 24,717 | 7,598,994.48 | NORTHROP GRUMMAN CORP COM |
| Equities | 8,048 | 82,290.81 | NORTHWEST BANCSHARES INC MD COM |
| Equities | 2,204 | 122,961.16 | NORTHWEST NAT HLDG CO COM |
| Equities | 573 | 14,365.11 | NORTHWEST PIPE CO COM |
| Equities | 3,578 | 195,072.56 | NORTHWESTERN CORP COM NEW COM NEW |
| Equities | 101,581 | 2,014,351.23 | NORTONLIFE LOCK INC |
| Equities | 17,816 | 292,716.88 | NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 |
| Equities | 474 | 11,750.46 | NORWOOD FINL CORP COM |
| Equities | 159,200 | 1,971,878.78 | NOTREDAME INTERMEDICA PAR SA |
| Equities | 2,538 | 270,982.26 | NOVANTA INC NOVANTA INC |
| Equities | 201,743 | 17,548,053.46 | NOVARTIS AG CHF0.50 (REGD) |
| Equities | 3,093 | 257,801.55 | NOVAVAX INC |
| Equities | 42,090 | 2,723,565.73 | NOVO-NORDISK AS DKK0.2 SERIES'B' |
| Equities | 6,586 | 56,837.18 | NOW INC COM |
| Equities | 72,818 | 2,370,954.08 | NRG ENERGY INC COM NEW |
| Equities | 16 | 35.20 | NTN BUZZTIME INC COM PAR \$0.005 COM PAR \$0.005 |
| Equities | 84,000 | 2,243,944.94 | NTT DOCOMO NPV |
| Equities | 4,135 | 158,081.05 | NU SKIN ENTERPRISES INC CL A CL A |
| Equities | 21,213 | 536,794.97 | NUANCE COMMUNICATIONS INC COM |
| Equities | 32,777 | 1,357,295.57 | NUCOR CORP COM |
| Equities | 8,697 | 206,162.39 | NUTRIEN INC CL A CL A |
| Equities | 53,768 | 1,721,997.18 | NUTRIEN LTD COM NPV |
| Equities | 3,764 | 209,504.24 | NUVASIVE INC COM |
| Equities | 457 | 23,229.31 | NV5 GLOBAL INC COMMON STOCK |
| Equities | 377 | 23,309.91 | NVE CORP COM NEW COM NEW |
| Equities | 12,264 | 229,704.72 | NVENT ELECTRIC PLC COM USD0.01 WI |
| Equities | 91,265 | 34,672,486.15 | NVIDIA CORP COM |
| Equities | 50,417 | 5,749,554.68 | NXP SEMICONDUCTORS N V COM STK |
| Equities | 561,751 | 263,987.87 | NZ REFINING CO NPV |
| Equities | 7,818 | 3,296,616.06 | O REILLY AUTOMOTIVE INC NEW COM USD0.01 |
| Equities | 5,581 | 24,947.07 | OAKTREE SPECIALTY LENDING CORP COM |
| Equities | 11,285 | 8,463.75 | OASIS PETE INC NEW COM STK |
| Equities | 365,790 | 3,417,679.19 | OBAYASHI CORP NPV |
| Equities | 253,981 | 4,647,852.30 | OCCIDENTAL PETROLEUM CORP |
| Equities | 7,069 | 45,170.91 | OCEANEERING INTL INC COM |
| Equities | 4,667 | 82,279.21 | OCEANFIRST FINL CORP COM |
| Equities | 3,196 | 26,622.68 | OCULAR THERAPEUTIX INC COM |
| Equities | 1,069 | 45,261.46 | ODONATE THERAPEUTICS INC COM |
| Equities | 790 | 3,685.35 | ODYSSEY MARINE EXPL INC COM NEW COM NEW |
| Equities | 3,183 | 82,662.51 | OFFICE PPTYS INCOME TR COM SHS BEN INT COM SHS BEN INT |
| Equities | 4,227 | 56,514.99 | OFB BANCORP COM |
| Equities | 14,242 | 432,387.12 | OGE ENERGY CORP COM |
| Equities | 212 | 4,780.60 | OHIO VY BANC CORP COM |
| Equities | 12,685 | 113,911.30 | O-I GLASS INC COM |
| Equities | 30,740 | 2,282,752.40 | OIL CO LUKOIL PJSC ADR EACH REPR 1 ORD RUB0.02 |
| Equities | 593 | 20,577.10 | OIL DRI CORP AMER COM |
| Equities | 4,109 | 19,517.75 | OIL STS INTL INC COM ISIN US6780261052 |
| Equities | 172,500 | 801,061.32 | OJI HOLDINGS CORP |
| Equities | 19,138 | 3,832,001.74 | OKTA INC CL A CL A |
| Equities | 1,015 | 7,896.70 | OLD 2ND BANCORP INC DEL COM |
| Equities | 22,503 | 3,816,283.77 | OLD DOMINION FREIGHT LINE INC COM |
| Equities | 12,440 | 171,174.40 | OLD NATL BANCORP IND COM |
| Equities | 21,247 | 346,538.57 | OLD REP INTL CORP COM |
| Equities | 10,832 | 124,459.68 | OLIN CORP COM |
| Equities | 3,367 | 328,787.55 | OLLIES BARGAIN OUTLET HLDGS INC COM |
| Equities | 993 | 11,667.75 | OLYMPIC STL INC COM |
| Equities | 151,200 | 2,908,797.34 | OLYMPUS CORP NPV |
| Equities | 270 | 28,566.00 | OMEGA FLEX INC COM |
| Equities | 17,303 | 514,418.19 | OMEGA HEALTHCARE INVS INC REIT |
| Equities | 3,648 | 53,698.56 | OMEROS CORP COM |
| Equities | 3,048 | 215,249.76 | OMNICELL INC COM |
| Equities | 23,414 | 1,278,404.40 | OMNICOM GROUP INC COM |
| Equities | 37,210 | 1,243,742.20 | OMV AG NPV |
| Equities | 2,229 | 1,601.54 | ON DECK CAP INC COM |
| Equities | 129,884 | 2,574,300.88 | ON SEMICONDUCTOR CORP COM |
| Equities | 1,438 | 2,746.58 | ONCOCYTE CORP COM |
| Equities | 129 | 366.36 | ONCTERNAL THERAPEUTICS INC COM |
| Equities | 3,940 | 303,577.00 | ONE GAS INC COM |
| Equities | 1,237 | 21,795.94 | ONE LIBERTY PPTYS INC COM |
| Equities | 7,799 | 191,387.46 | ONEMAIN HLDGS INC COM |
| Equities | 30,941 | 1,027,860.02 | ONEOK INC COM STK |
| Equities | 20,183 | 563,711.19 | ONESPAN INC COM STK USD0.001 |
| Equities | 1,045 | 4,984.65 | ONESPANWORLD HLDGS LTD COM USD0.0001 |
| Equities | 4,419 | 150,422.76 | ONTO INNOVATION INC |
| Equities | 1,734 | 28,576.32 | OOMA INC COM |
| Equities | 157,310 | 6,658,532.68 | OPEN TEXT CO COM NPV |
| Equities | 35,218 | 120,093.38 | OPKO HEALTH INC COM STK |
| Equities | 589 | 12,834.31 | OPPENHEIMER HLDGS INC CL A NON VTG SHS CL A NON VTG SHS |

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| | | | |
|----------|---------|---------------|-----------------------------------------------------------------------------|
| Equities | 450 | 1,125.00 | OPTICAL CABLE CORP COM NEW STK |
| Equities | 1,434 | 10,668.96 | OPTINOSE INC COM |
| Equities | 2,635 | 36,573.80 | OPTION CARE HEALTH INC COM NEW COM NEW |
| Equities | 272,094 | 15,038,635.38 | ORACLE CORP COM |
| Equities | 133,410 | 1,595,040.90 | ORANGE EUR4 |
| Equities | 4,697 | 54,626.11 | ORASURE TECHNOLOGIES INC COM |
| Equities | 6,752 | 25,995.20 | ORBCOMM INC COM STK |
| Equities | 3,642 | 17,153.82 | ORCHID IS CAP INC COM |
| Equities | 731 | 24,656.63 | ORIC PHARMACEUTICALS INC COM |
| Equities | 9,700 | 1,280,326.27 | ORIENTAL LAND CO LTD NPV |
| Equities | 1,272 | 27,984.00 | ORIGIN BANCORP INC COM STK USD 5.00 |
| Equities | 3,700 | 178,942.51 | ORION CORPORATION SER B'NPV |
| Equities | 618 | 1,940.52 | ORION GROUP HLDGS INC FORMERLY ORION MARINE GROUP INC TO 05/20/2016 COM STK |
| Equities | 395,200 | 4,866,507.86 | ORIX CORP NPV |
| Equities | 22,600 | 197,489.37 | ORKLA ASA NOK1.25 |
| Equities | 2,900 | 290.00 | ORLEANS HOMEBUILDERS INC COM |
| Equities | 3,339 | 211,993.11 | ORMAT TECHNOLOGIES INC COM |
| Equities | 535 | 7,891.25 | ORRSTOWN FINL SVCS INC COM |
| Equities | 6,791 | 783,283.69 | ORSTED A/S |
| Equities | 1,459 | 46,688.00 | ORTHOFIX MED INC COM USD0.10 |
| Equities | 851 | 37,239.76 | ORTHOPEDIATRICS CORP COM |
| Equities | 20,400 | 402,384.02 | OSAKA GAS CO LTD NPV |
| Equities | 4,754 | 340,481.48 | OSHKOSH CORPORATION |
| Equities | 1,159 | 86,507.76 | OSI SYS INC COM |
| Equities | 113,532 | 6,455,429.52 | OTIS WORLDWIDE CORP COM USD0.01 WI |
| Equities | 2,935 | 10,624.70 | OTONOMY INC COM |
| Equities | 23,300 | 1,226,713.63 | OTSUKA CORP NPV |
| Equities | 385,900 | 16,808,120.68 | OTSUKA HOLDINGS CO LTD |
| Equities | 600 | 6,270.00 | OTTAWA BANCORP INC COM |
| Equities | 2,630 | 102,017.70 | OTTER TAIL CORP |
| Equities | 9,894 | 140,197.98 | OUTFRONT MEDIA INC COM |
| Equities | 79,800 | 514,820.26 | OVERSEA-CHINESE BANKING CORPORATION SGD0.5 |
| Equities | 6,877 | 12,791.22 | OVERSEAS SHIPHOLDING GROUP INC NEW COM USD0.01 CL A (POST REV SPLT) |
| Equities | 2,762 | 78,523.66 | OVERSTOCK COM INC DEL COM |
| Equities | 1,125 | 8,291.25 | OVID THERAPEUTICS INC COM |
| Equities | 4,871 | 37,117.02 | OWENS & MINOR INC NEW COM |
| Equities | 7,996 | 445,856.96 | OWENS CORNING NEW COM STK |
| Equities | 1,023 | 45,022.23 | OXFORD INDS INC COM |
| Equities | 1,949 | 5,457.20 | OXFORD SQUARE CAP CORP COM |
| Equities | 40 | 200.00 | P & F INDS INC CL A NEW |
| Equities | 48 | 1,476.00 | P A M TRANSN SVCS INC COM |
| Equities | 5,722 | 124,052.96 | PAC PREMIER BANCORP COM |
| Equities | 55,594 | 4,161,210.90 | PACCAR INC COM |
| Equities | 10,544 | 36,376.80 | PACIFIC BIOSCIENCES OF CALIFORNIA INC COMMON STOCK |
| Equities | 3,077 | 2,184.36 | PACIFIC ETHANOL INC COM PAR \$.001 COM PAR \$.001 |
| Equities | 2,692 | 141,249.24 | PACIRA BIOSCIENCES INC COM USD0.001 |
| Equities | 31,647 | 3,158,370.60 | PACKAGING CORP AMER COM ISIN US6951561090 |
| Equities | 8,659 | 170,668.89 | PACWEST BANCORP DEL COM |
| Equities | 2,313 | 66,198.06 | PAGERDUTY INC COM |
| Equities | 12,364 | 6,330.37 | PALATIN TECHNOLOGIES INC COMMON STOCK |
| Equities | 3,100 | 6.82 | PALM HBR HOMES INC COM |
| Equities | 7,345 | 1,686,926.15 | PALO ALTO NETWORKS INC COM USD0.0001 |
| Equities | 1,274 | 109,258.24 | PALOMAR HLDGS INC COM |
| Equities | 79,700 | 694,129.12 | PANASONIC CORP |
| Equities | 13,291 | 721,637.04 | PANDORA A/S DKK0.01 |
| Equities | 1,313 | 3,518.84 | PANHANDLE OIL & GAS INC. CL A COM STK |
| Equities | 1,585 | 125,864.85 | PAPA JOHNS INTL INC COM |
| Equities | 1,190 | 10,698.10 | PAR PACIFIC HOLDINGS INC COM NEW COM NEW |
| Equities | 906 | 27,116.58 | PAR TECHNOLOGY CORP COM |
| Equities | 15,206 | 117,238.26 | PARAMOUNT GROUP INC COM |
| Equities | 2,046 | 10,680.12 | PARATEK PHARMACEUTICALS INC COM |
| Equities | 4,393 | 2,724.10 | PARETEUM CORP COM NEW COM NEW |
| Equities | 2,737 | 30,490.18 | PARK AEROSPACE CORP |
| Equities | 17,509 | 173,164.01 | PARK HOTELS & RESORTS INC COM |
| Equities | 1,418 | 99,798.84 | PARK NATL CORP COM |
| Equities | 1,068 | 14,471.40 | PARKE BANCORP INC COM |
| Equities | 16,905 | 3,098,179.35 | PARKER-HANNIFIN CORP COM |
| Equities | 728 | 12,077.52 | PARK-OHIO HLDGS CORP COM |
| Equities | 154,153 | 1,646,354.04 | PARSLEY ENERGY INC CL A CL A |
| Equities | 4,781 | 173,263.44 | PARSONS CORP DEL COM |
| Equities | 1,910 | 1,732,313.86 | PARTNERS GROUP HLG CHF0.01 (REGD) |
| Equities | 2,467 | 3,675.83 | PARTY CITY HOLDCO INC COM |
| Equities | 783 | 21,399.39 | PASSAGE BIO INC COM |
| Equities | 25,155 | 1,540,743.75 | PATRICK INDS INC COM |
| Equities | 700 | 5,880.00 | PATRIOT TRANSN HLDG INC COM |
| Equities | 5,592 | 123,024.00 | PATTERSON COS INC COM |
| Equities | 17,480 | 60,655.60 | PATTERSON-UTI ENERGY INC COM |
| Equities | 63,402 | 4,802,701.50 | PAYCHEX INC COM |
| Equities | 3,666 | 1,135,470.18 | PAYCOM SOFTWARE INC COM |
| Equities | 2,901 | 423,226.89 | PAYLOCITY HLDG CORP COM |
| Equities | 138,398 | 24,113,083.54 | PAYPAL HLDGS INC COM |
| Equities | 446 | 4,330.66 | PAYSIGN INC COM |
| Equities | 7,824 | 80,117.76 | PBF ENERGY INC CL A CL A |
| Equities | 11,016 | 510,701.76 | PC CONNECTION INC COM |
| Equities | 1,340 | 16,991.20 | PCSB FINL CORP COM |
| Equities | 767 | 5,123.56 | PCTEL INC |
| Equities | 12,931 | 160,861.64 | PDC ENERGY INC COM |
| Equities | 1,596 | 31,217.76 | PDF SOLUTIONS INC COM |
| Equities | 9,424 | 27,423.84 | PDL BIOPHARMA INC COM |
| Equities | 787 | 8,011.66 | PDL CMNTY BANCORP COM |
| Equities | 49 | 98.49 | PDS BIOTECHNOLOGY CORP COM |

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| | | | |
|----------|-----------|---------------|-------------------------------------------------------------------|
| Equities | 4,632 | 13,340.16 | PEABODY ENERGY CORP NEW |
| Equities | 1,357 | 25,416.61 | PEAPACK-GLADSTONE FINL CORP COM |
| Equities | 9,521 | 130,056.86 | PEBBLEBROOK HOTEL TR COM STK |
| Equities | 2,917 | 295,112.89 | PEGASYSTEMS INC COM |
| Equities | 3,026 | 174,812.02 | PELTON INTERACTIVE INC |
| Equities | 8,509 | 259,864.86 | PENN NATL GAMING INC COM |
| Equities | 1,184 | 11,283.52 | PENN VA CORP NEW COM |
| Equities | 1,923 | 43,459.80 | PENNANT GROUP INC |
| Equities | 1,570 | 13,188.00 | PENNANTPARK FLOATING RATE CAP LTD COM |
| Equities | 2,802 | 9,835.02 | PENNANTPARK INVT CORP COM |
| Equities | 1,011 | 22,959.81 | PENNS WOODS BANCORP INC COM |
| Equities | 6,153 | 8,368.08 | PENNSYLVANIA REAL ESTATE INVT TR SH BEN INT SH BEN INT |
| Equities | 3,317 | 138,617.43 | PENNYMAC FINL SVCS INC NEW COM |
| Equities | 6,362 | 111,525.86 | PENNYMAC MTG INVT TR COM REIT |
| Equities | 2,702 | 104,594.42 | PENSKE AUTOMOTIVE GROUP INC COM STK |
| Equities | 5,958 | 226,344.42 | PENTAIR PLC COM USD0.01 |
| Equities | 2,493 | 445,798.26 | PENUMBRA INC COM |
| Equities | 1,498 | 31,877.44 | PEOPLES BANCORP INC COM STK |
| Equities | 216 | 3,816.72 | PEOPLES BANCORP N C INC COM PEOPLES BANCORP OF NORTH CAROLINA INC |
| Equities | 350 | 13,366.50 | PEOPLES FINL SVCS CORP COM |
| Equities | 289,170 | 3,345,696.90 | PEOPLES UTD FINL INC COM |
| Equities | 306,894 | 40,589,800.44 | PEPSICO INC COM |
| Equities | 161 | 532.91 | PERCEPTRON INC COM |
| Equities | 4,494 | 71,589.42 | PERDOCEO ED CORP COM |
| Equities | 2,792 | 99,897.76 | PERFICIENT INC COM STK |
| Equities | 8,261 | 240,725.54 | PERFORMANCE FOOD GROUP CO COM |
| Equities | 4,883 | 3,261.36 | PERFORMANT FINL CORP COM |
| Equities | 7,551 | 740,677.59 | PERKINELMER INC COM |
| Equities | 40 | 255.60 | PERMA-FIX ENVIRONMENTAL SVCS INC COM NEWCOM NEW |
| Equities | 171 | 961.02 | PERMA-PIPE INTL HLDGS INC COM |
| Equities | 39,135 | 6,155,824.43 | PERNOD RICARD NPV EUR 1.55 |
| Equities | 4,825 | 266,677.75 | PERRIGO COMPANY LIMITED COM EUR0.001 |
| Equities | 43,902 | 1,019,843.46 | PERSPECTA INC COM |
| Equities | 1,172 | 40,832.48 | PETIQ INC COM CL A COM CL A |
| Equities | 1,633 | 58,200.12 | PETMED EXPRESS INC COM STK |
| Equities | 149,300 | 585,964.70 | PETROL BRASILEIROS PRF NPV |
| Equities | 119,300 | 1,940,201.24 | PEUGEOT SA EUR1 |
| Equities | 17,660 | 756,731.00 | PFD BK L A CAL COM |
| Equities | 1,332 | 11,122.20 | PFENEX INC COM |
| Equities | 895,549 | 29,284,452.30 | PFIZER INC COM |
| Equities | 1,207 | 8,062.76 | PFSWEB INC COM NEW STK |
| Equities | 21,073 | 186,917.51 | PG& E CORP COM |
| Equities | 3,514 | 55,099.52 | PGT INC COM |
| Equities | 513 | 16,882.83 | PHATHOM PHARMACEUTICALS INC COM |
| Equities | 1,605 | 42,163.35 | PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM |
| Equities | 140,077 | 9,813,794.62 | PHILIP MORRIS INTL COM STK NPV |
| Equities | 38,311 | 2,754,560.90 | PHILLIPS 66 COM |
| Equities | 21,388 | 238,048.44 | PHOTRONICS INC COM |
| Equities | 1,098 | 31,051.44 | PHREESIA INC COM |
| Equities | 24,001 | 420,497.52 | PHYSICIANS RLTY TR COM |
| Equities | 1,456 | 12,274.08 | PICO HLDGS INC COM NEW STK |
| Equities | 54,721 | 908,915.81 | PIEDMONT OFFICE REALTY TRU-A |
| Equities | 5,421 | 16,805.10 | PIERIS PHARMACEUTICALS INC |
| Equities | 4,199 | 70,921.11 | PILGRIMS PRIDE CORP |
| Equities | 138,500 | 1,384,919.59 | PING AN INSURANCE GROUP H CNY1 |
| Equities | 1,409 | 45,214.81 | PING IDENTITY HLDG CORP COM USD0.001 |
| Equities | 48,027 | 2,016,653.73 | PINNACLE FINL PARTNERS INC COM |
| Equities | 8,133 | 596,067.57 | PINNACLE W. CAP CORP COM |
| Equities | 5,867 | 130,071.39 | PINTEREST INC CL A CL A |
| Equities | 19,970 | 1,951,069.00 | PIONEER NAT RES CO COM |
| Equities | 14,086 | 833,327.76 | PIPER SANDLER COMPANIES COM USD0.01 |
| Equities | 11,872 | 30,867.20 | PITNEY BOWES INC COM |
| Equities | 1,500 | 4,845.00 | PIXELWORKS INC COM NEW STK |
| Equities | 813 | 41,739.42 | PJT PARTNERS INC COM CL A COM CL A |
| Equities | 5,988 | 362,693.16 | PLANET FITNESS INC CL A CL A |
| Equities | 2,356 | 34,586.08 | PLANTRONICS INC NEW COM |
| Equities | 2,629 | 9,516.98 | PLAYA HOTELS & RESORTS N V COMN STOCK |
| Equities | 1,319 | 4,458.22 | PLAYAGS INC COM |
| Equities | 2,041 | 144,012.96 | PLEXUS CORP COM |
| Equities | 20,107 | 165,078.47 | PLUG PWR INC COM NEW |
| Equities | 3,449 | 62,254.45 | PLURALSIGHT INC CL A CL A |
| Equities | 2 | 4.24 | PLUS THERAPEUTICS INC COM NEW COM NEW |
| Equities | 1,109 | 14,195.20 | PLYMOUTH INDL REIT INC COM |
| Equities | 48,074 | 5,057,865.54 | PNC FINANCIAL SERVICES GROUP COM STK |
| Equities | 5,454 | 209,651.76 | PNM RES INC COM |
| Equities | 4,144 | 383,527.20 | POLARIS INC |
| Equities | 1,273 | 1,578.52 | POLARITYTE INC COM |
| Equities | 14,800 | 1,245,420.00 | POLYUS PJSC GDR EA REP 0.5SHS REG S |
| Equities | 2,975 | 808,813.25 | POOL CORP COM STK |
| Equities | 6,877 | 255,618.09 | POPULAR INC COM NEW COM USD6 (POST REV SPLIT) |
| Equities | 6,530 | 273,019.30 | PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW |
| Equities | 4,938 | 432,667.56 | POST HLDGS INC COM STK |
| Equities | 4,522,710 | 2,596,760.12 | POSTAL SAVINGS BANK OF CHINA (LOCAL 1658) |
| Equities | 291,870 | 2,537,278.81 | POSTE ITALIANE SPA NPV |
| Equities | 1,919 | 4,375.32 | POTBELLY CORP COM |
| Equities | 4,609 | 175,280.27 | POTLATCHDELTAIC CORPORATION |
| Equities | 760 | 20,816.40 | POWELL INDS INC COM |
| Equities | 96,500 | 524,805.01 | POWER ASSETS HLDGS NPV |
| Equities | 2,062 | 243,584.06 | POWER INTEGRATIONS INC COM |
| Equities | 1,400 | 6,468.00 | POWERFLEET COM USD0.01 |
| Equities | 1,001,186 | 57,622.22 | PPC LIMITED NPV |

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| | | | |
|----------|---------|---------------|---------------------------------------------------------|
| Equities | 5,806 | 155,600.80 | PPD INC COM |
| Equities | 44,236 | 4,691,670.16 | PPG IND INC COM |
| Equities | 517,384 | 13,369,202.56 | PPL CORP COM ISIN US69351T1060 |
| Equities | 3,544 | 46,922.56 | PQ GROUP HLDGS INC COM |
| Equities | 3,098 | 119,768.68 | PRA GROUP INC COM |
| Equities | 4,221 | 410,661.09 | PRA HEALTH SCIENCES INC COM |
| Equities | 5,185 | 25,873.15 | PRECIGEN INC COMMON STOCK |
| Equities | 913,400 | 161,062.20 | PRECIOUS SHIPPING THB1(ALIEN MKT) |
| Equities | 120,000 | 95,994.43 | PRECISION TSUGAMI HKD1 |
| Equities | 26,613 | 202,258.80 | PREFERRED APT CMNTYS INC COM |
| Equities | 83 | 4,150.83 | PERFORMED LINE PRODS CO COM |
| Equities | 1,036 | 13,281.52 | PREMIER FINL BANCORP INC CDT-CAP STK CDT-CAP STK |
| Equities | 3,364 | 59,441.88 | PREMIER FINL CORP |
| Equities | 4,777 | 163,755.56 | PREMIER INC CL A CL A |
| Equities | 3,720 | 139,723.20 | PRESTIGE CONSUMER HEALTHCARE INC COM |
| Equities | 1,180 | 17,582.00 | PREVAIL THERAPEUTICS INC COM |
| Equities | 2,096 | 9,851.20 | PRGX GLOBAL INC |
| Equities | 4,786 | 288,739.38 | PRICESMART INC COM STK |
| Equities | 2,764 | 322,282.40 | PRIMERICA INC COM |
| Equities | 2,943 | 52,267.68 | PRIMORIS SVCS CORP COM |
| Equities | 72,200 | - | PRIMUS COMMUNICATIONS CVR HELD BOOK ENTRY (DUMMY SETUP) |
| Equities | 83,754 | 3,479,141.16 | PRINCIPAL FINL GROUP INC COM STK |
| Equities | 1,647 | 98,474.13 | PRINCIPIA BIOPHARMA INC COM |
| Equities | 4,019 | 58,154.93 | PROASSURANCE CORP COM |
| Equities | 402,983 | 48,184,677.31 | PROCTER & GAMBLE COM NPV |
| Equities | 125 | 2,227.50 | PRO-DEX INC COLO COM NEW COM NEW |
| Equities | 6,239 | - | PROGENICS PHARMACEUTICALS INC CONTRA |
| Equities | 3,948 | 152,985.00 | PROGRESS SOFTWARE CORP COM |
| Equities | 127,001 | 10,174,050.11 | PROGRESSIVE CORP OH COM |
| Equities | 2,187 | 56,446.47 | PROGYNY INC COM |
| Equities | 153,998 | 14,372,633.34 | PROLOGIS INC COM |
| Equities | 3,954 | 439,368.48 | PROOFPOINT INC COM |
| Equities | 6,478 | 33,296.92 | PROPETRO HLDG CORP COM |
| Equities | 2,625 | 116,628.75 | PROS HLDGS INC COM |
| Equities | 12,850 | 65,663.50 | PROSPECT CAP CORP COM |
| Equities | 6,959 | 413,225.42 | PROSPERITY BANCSHARES INC COM |
| Equities | 32,296 | 3,001,248.99 | PROSUS N.V. EURO.05 |
| Equities | 1,955 | 34,525.30 | PROTAGONIST THERAPEUTICS INC COM |
| Equities | 315 | 4,747.05 | PROTECTIVE INS CORP CL B CL B |
| Equities | 4,017 | 5,503.29 | PROTEOSTASIS THERAPEUTICS INC COM |
| Equities | 928 | 9,706.88 | PROTHENA CORP PLC USD0.01 |
| Equities | 1,608 | 180,851.76 | PROTO LABS INC COM |
| Equities | 2,236 | 31,549.96 | PROVENTION BIO INC COM |
| Equities | 14,567 | 1,149,481.97 | PROVIDENCE SVC CORP COM STK |
| Equities | 100 | 1,341.00 | PROVIDENT FINL HLDGS INC COM |
| Equities | 5,070 | 73,261.50 | PROVIDENT FINL SVCS INC COM |
| Equities | 44,087 | 2,684,898.30 | PRUDENTIAL FINL INC COM |
| Equities | 189,874 | 2,858,702.33 | PRUDENTIAL GBP0.05 |
| Equities | 1,570 | 207,868.00 | PS BUSINESS PKS INC CALIF COM |
| Equities | 375 | 2,062.50 | PSYCHEMEDICS CORP COM NEW |
| Equities | 7,675 | 597,038.25 | PTC INC COM |
| Equities | 4,407 | 223,611.18 | PTC THERAPEUTICS INC COM |
| Equities | 37,997 | 1,867,932.52 | PUB SERVICE ENTERPRISE GROUP INC COM |
| Equities | 21,106 | 4,050,030.34 | PUB STORAGE COM |
| Equities | 471 | 4,926.66 | PULSE BIOSCIENCES INC COM USD0.001 |
| Equities | 121,062 | 4,119,739.86 | PULTE GROUP INC |
| Equities | 2,546 | 26,554.78 | PUMA BIOTECHNOLOGY INC COM . |
| Equities | 6,875 | 531,404.40 | PUMA SE NPV |
| Equities | 2,063 | 18,958.97 | PURE CYCLE CORP COLORADO |
| Equities | 11,670 | 202,241.10 | PURE STORAGE INC CL A CL A |
| Equities | 38,706 | 1,859,823.30 | PVH CORP COM USD1 |
| Equities | 643 | - | PVTPL CALIENT NETWORKS INC OC-COM STK |
| Equities | 3,077 | 10,738.73 | PVTPL CYMABAY THERAPEUTICS INC COM |
| Equities | 10,061 | 236,835.94 | PVTPL DELUXE CORP COM STK |
| Equities | 142,865 | 11,314.19 | PVTPL DEVICELAND SOFTWARE INC SER B PFDSTK |
| Equities | 1,800 | 29,412.00 | PVTPL FIRST FNDTN INC COM |
| Equities | 124 | - | PVTPL IFCO SYS N V WT RESTRICTED EXP |
| Equities | 74,044 | - | PVTPL MINERVA NETWORKS INC SER AD PFD STK |
| Equities | 65,216 | - | PVTPL MINERVA NETWORKS INC SER AV PFD STK |
| Equities | 7,994 | - | PVTPL RENAISSANCE COSMETICS INC COM |
| Equities | 752,709 | 226,285.40 | PVTPL VIAN THERAPEUTICS INC COM STK |
| Equities | 152 | 826.88 | PZENA INVT MGMT INC CL A SHS |
| Equities | 3,507 | 300,865.53 | Q2 HLDGS INC COM |
| Equities | 346 | 14,282.88 | QAD INC CL A STOCK |
| Equities | 1,271 | 39,629.78 | QCR HLDGS INC COM |
| Equities | 18,883 | 24,359.07 | QEP RES INC COM STK |
| Equities | 8,164 | 902,366.92 | QORVO INC COM |
| Equities | 3,760 | 240,978.40 | QTS RLTY TR INC COM CL A COM CL A |
| Equities | 2,263 | 7,354.75 | QUAD / GRAPHICS INC COM CL A COM STK |
| Equities | 885 | 164,300.25 | QUAKER CHEM CORP COM |
| Equities | 215,846 | 19,687,313.66 | QUALCOMM INC COM |
| Equities | 2,284 | 237,581.68 | QUALYS INC COM USD0.001 |
| Equities | 15,545 | 215,764.60 | QUANEX BLDG PRODS CORP COM STK |
| Equities | 10,685 | 419,172.55 | QUANTA SVCS INC COM |
| Equities | 1,029 | 28,184.31 | QUANTERIX CORP COM |
| Equities | 10,104 | 1,151,451.84 | QUEST DIAGNOSTICS INC COM |
| Equities | 350 | 1,071.00 | QUICKLOGIC CORP COM NEW |
| Equities | 2,559 | 572,550.66 | QUIDEL CORP COM |
| Equities | 2,984 | 31,212.64 | QUINSTREET INC COM STK |
| Equities | 367 | 1,317.53 | QUMU CORP COM |
| Equities | 5,088 | 37,244.16 | QUOTIENT TECHNOLOGY INC COM |

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|----------|-----------|---------------|-----------------------------------------------------------|--|
| Equities | 29,615 | 281,342.50 | QURATE RETAIL INC | |
| Equities | 7,925 | 88,363.75 | R1 RCM INC COM | |
| Equities | 14,561 | 225,841.11 | RADIAN GROUP INC COM | |
| Equities | 2,371 | 9,318.03 | RADIANT LOGISTICS INC COM STK | |
| Equities | 1,500 | - | RADIO UNICA COMMUNICATIONS CORP COM ISINUS75040Q1067 | |
| Equities | 1,684 | 22,952.92 | RADIUS HEALTH INC COM NEW COM NEW | |
| Equities | 2,991 | 47,467.17 | RADNET INC COM STK | |
| Equities | 1,192 | 17,129.04 | RAFAEL HOLDINGS INC COM USD0.01 CLASS B WI | |
| Equities | 108,260 | 1,928,452.65 | RAIFFEISEN BK INTL NPV (REGD) | |
| Equities | 3,485 | 252,732.20 | RALPH LAUREN CORP CL A CL A | |
| Equities | 51,865 | 788,348.00 | RAMBUS INC DEL COM | |
| Equities | 11,636 | 518,315.50 | RANDSTAD N.V. EUR0.10 | |
| Equities | 77,786 | 437,935.18 | RANGE RES CORP COM | |
| Equities | 3,504 | 178,774.08 | RAPID7 INC COM | |
| Equities | 200 | 150.46 | RAVE RESTAURANT GROUP INC COM | |
| Equities | 2,627 | 56,506.77 | RAVEN INDS INC COM STOCK | |
| Equities | 52,930 | 3,643,171.90 | RAYMOND JAMES FNCL INC COM STK | |
| Equities | 4,162 | 11,695.22 | RAYONIER ADVANCED MATLS INC COM | |
| Equities | 9,105 | 225,712.95 | RAYONIER INC REIT | |
| Equities | 225,608 | 13,901,964.96 | RAYTHEON TECHNOLOGIES CORP | |
| Equities | 428 | 5,842.20 | RBB BANCORP COM NPV | |
| Equities | 1,639 | 219,691.56 | RBC BEARINGS INC COM | |
| Equities | 968 | 13,416.48 | RCI HOSPITALITY HLDGS INC COM | |
| Equities | 483 | 647.22 | RCM TECHNOLOGIES INC COM NEW | |
| Equities | 16,017 | 503,414.31 | RE/MAX HLDGS INC CL A CL A | |
| Equities | 16,818 | 1,249,163.36 | REA GROUP LIMITED NPV | |
| Equities | 1,558 | 6,621.50 | READING INTL INC CL A CL A | |
| Equities | 22,945 | 199,392.05 | READY CAP CORP COM | |
| Equities | 320 | 416.00 | REALNETWORKS INC COM NEW | |
| Equities | 4,691 | 34,760.31 | REALOGY HLDGS CORP COM | |
| Equities | 6,547 | 425,620.47 | REALPAGE INC COM STK | |
| Equities | 25,561 | 1,520,879.50 | REALTY INCOME CORP COM | |
| Equities | 1,656 | 258,369.12 | REATA PHARMACEUTICALS INC CL A CL A | |
| Equities | 82,694 | 1.00 | RECEIVABLE FROM LEHMAN (LBI)-BLACKROCK TBAS | |
| Equities | 504,445 | - | RECEIVABLE FROM LEHMAN LBI | |
| Equities | 923,742 | 14,318.00 | RECEIVABLE FROM LEHMAN LBI - PIMCO COLLATERAL SEIZURE | |
| Equities | 83,675 | 7,683,857.89 | RECKITT BENCK GRP ORD GBP0.10 | |
| Equities | 1,853 | 8,431.15 | RECRO PHARMA INC COM | |
| Equities | 342,100 | 11,675,508.17 | RECRUIT HLDGS CO L NPV | |
| Equities | 149,264 | 2,783,759.61 | RED ELECTRICA CORP EUR0.5 | |
| Equities | 2,147 | 5,002.51 | RED LIONS HOTELS CORP COM | |
| Equities | 991 | 10,108.20 | RED ROBIN GOURMET BURGERS INC COM | |
| Equities | 4,521 | 49,324.11 | RED ROCK RESORTS INC CL A CL A | |
| Equities | 7,024 | 294,375.84 | REDFIN CORP COM | |
| Equities | 7,720 | 54,040.00 | REDWOOD TR INC COM | |
| Equities | 2,822 | 246,417.04 | REGAL BELOIT CORP COM | |
| Equities | 12,727 | 584,042.03 | REGENCY CTRS CORP COM | |
| Equities | 18,610 | 11,606,126.50 | REGENERON PHARMACEUTICALS INC COM | |
| Equities | 1,938 | 71,376.54 | REGENXBIO INC COM | |
| Equities | 653 | 11,564.63 | REGIONAL MGMT CORP COM STK | |
| Equities | 75,003 | 834,033.36 | REGIONS FINL CORP NEW COM | |
| Equities | 2,283 | 18,674.94 | REGIS CORP MINN COM | |
| Equities | 350 | 238.53 | REGULUS THERAPEUTICS INC COM NEW COM NEW | |
| Equities | 24,434 | 1,916,602.96 | REINSURANCE GROUP AMER INC COM NEW STK | |
| Equities | 5,019 | 476,453.67 | RELIANCE STL & ALUM CO COM | |
| Equities | 452 | 7,363.08 | RELIANT BANCORP INC COM USD1.00 | |
| Equities | 111 | 399.60 | RELIV INTL INC COM NEW COM NEW | |
| Equities | 462 | 20,674.50 | RELMADA THERAPEUTICS INC COM PAR \$ COM PAR \$ | |
| Equities | 283,659 | 6,554,145.47 | RELX PLC | |
| Equities | 149,322 | 3,454,846.79 | RELX PLC ORD GBP0.1444 | |
| Equities | 22,432 | 3,836,544.96 | RENAISSANCE RE HLDGS LTD COM | |
| Equities | 3,808 | 94,819.20 | RENASANT CORP COM | |
| Equities | 29,229 | 724,294.62 | RENB ENERGY GROUP INC COM STK | |
| Equities | 1,003,030 | 2,737,524.22 | REN-REDES ENERGET EUR1(REGD) | |
| Equities | 3,675 | 102,238.50 | RENT A CTR INC NEW COM | |
| Equities | 491,690 | 3,095,983.93 | RENTOKIL INITIAL ORD GBP0.01 | |
| Equities | 3,832 | 9,350.08 | REP 1ST BANCORP INC COM | |
| Equities | 2,159 | 70,620.89 | REP BANCORP INC KY CDT-CL A COM STK | |
| Equities | 1,441 | 35,491.83 | REPAY HLDGS CORP CL A CL A | |
| Equities | 28,492 | 3,521,896.12 | REPLIGEN CORP COM STK USD0.01 | |
| Equities | 683 | 16,972.55 | REPLIMUNE GROUP INC COM | |
| Equities | 81,287 | 6,669,598.35 | REPUBLIC SVCS INC COM | |
| Equities | 341 | 1,384.46 | RESEARCH FRONTIERS INC COM | |
| Equities | 8,445 | 98,975.40 | RESIDEO TECHNOLOGIES INC COM USD0.001 | |
| Equities | 10,663 | 2,047,296.00 | RESMED INC COM | |
| Equities | 3,457 | 7,294.27 | RESOLUTE FST PRODS INC COM | |
| Equities | 275,600 | 939,571.58 | RESONA HOLDINGS NPV | |
| Equities | 3,823 | 45,761.31 | RESOURCES CONNECTION INC COM | |
| Equities | 667 | 1,434.05 | RESTORBIO INC COM | |
| Equities | 8,523 | 96,565.59 | RETAIL OPPORTUNITY INVTS CORP COM STK | |
| Equities | 17,854 | 130,691.28 | RETAIL PPTYS AMER INC CL A | |
| Equities | 19,332 | 238,943.52 | RETAIL VALUE INC COM USD0.10 | |
| Equities | 258 | 1,811.16 | RETRACTABLE TECHNOLOGIES INC COM | |
| Equities | 3,112 | 63,515.92 | RETROPHIN INC COM | |
| Equities | 2,361 | 14,402.10 | REV GROUP INC COM | |
| Equities | 2,993 | 73,089.06 | REVANCE THERAPEUTICS INC COM | |
| Equities | 169 | 1,673.10 | REVLON INC CL A NEW COM STK | |
| Equities | 1,366 | 43,124.62 | REVOLUTION MEDICINES INC COM | |
| Equities | 754 | 11,204.44 | REVOLVE GROUP INC CL A CL A | |
| Equities | 299 | 20,741.63 | REX AMERICAN RESOURCES CORP | |
| Equities | 107 | 303.88 | REXAHN PHARMACEUTICALS INC COM USD0.0001 (POST REV SPLIT) | |

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|----------|---------|---------------|-------------------------------------------------------------------------------|
| Equities | 8,851 | 366,696.93 | REXFORD INDL RLTY INC COM |
| Equities | 80,899 | 2,358,205.85 | REXNORD CORP COM USD0.01 |
| Equities | 1,955 | 67,916.70 | REYNOLDS CONSUMER PRODS INC COM |
| Equities | 256 | 1,192.96 | RF INDS LTD COM PAR \$0.01 COM PAR \$0.01 |
| Equities | 643 | 15,541.31 | RGC RES INC COM |
| Equities | 1,033 | 257,113.70 | RH COM |
| Equities | 2,263 | 50,464.90 | RHYTHM PHARMACEUTICALS INC COM |
| Equities | 5,077 | 19,952.61 | RIBBON COMMUNICATIONS INC COM STK USD0.0001 |
| Equities | 2,500 | 10,100.00 | RICHARDSON ELECTRS LTD COM |
| Equities | 13,931 | 888,596.53 | RICHEMONT(CIE FIN) CHF1 (REGD) |
| Equities | 12,059 | 22,067.97 | RIGEL PHARMACEUTICALS INC COM NEW STK |
| Equities | 306,660 | 2,068,843.68 | RIGHTMOVE COM STCK |
| Equities | 553 | 1,188.95 | RIGNET INC COM |
| Equities | 2,461 | 2,854.76 | RING ENERGY INC COM |
| Equities | 5,302 | 1,511,123.02 | RINGCENTRAL INC CL A CL A |
| Equities | 2 | - | RIO GRANA RES INC COM |
| Equities | 50,380 | 3,397,902.33 | RIO TINTO LIMITED NPV |
| Equities | 96,863 | 5,444,421.68 | RIO TINTO ORD GBP0.10 |
| Equities | 4,094 | 69,843.64 | RITE AID CORP COM USD1.00(POST REV SPLIT) |
| Equities | 2,342 | 13,232.30 | RIVERVIEW BANCORP INC COM STK |
| Equities | 3,052 | 250,569.20 | RLI CORP COM |
| Equities | 127,065 | 1,199,493.60 | RLJ LODGING TR COM REIT |
| Equities | 1,068 | 31,473.96 | RMR GROUP INC CL A CL A |
| Equities | 40,057 | 2,116,211.31 | ROBERT HALF INTL INC COM |
| Equities | 77,025 | 26,691,107.33 | ROCHE HLDGS AG GENUSSSCHEINE NPV |
| Equities | 2,534 | 53,036.62 | ROCKET PHARMACEUTICALS INC COM USD0.01 |
| Equities | 8,695 | 1,852,035.00 | ROCKWELL AUTOMATION |
| Equities | 3,783 | 7,376.85 | ROCKWELL MEDICAL INC COM |
| Equities | 440 | 9,046.40 | ROCKY BRANDS INC COM STK |
| Equities | 1,214 | 5,159.50 | ROCKY MTN CHOCOLATE FACTORY INC DEL COM |
| Equities | 1,319 | 164,347.40 | ROGERS CORP COM |
| Equities | 3,944 | 459,594.32 | ROKU INC COM CL A COM CL A |
| Equities | 11,441 | 484,983.99 | ROLLINS INC COM |
| Equities | 11,693 | 4,539,924.18 | ROPER TECHNOLOGIES , INC |
| Equities | 1,946 | 32,809.56 | ROSETTA STONE INC COM |
| Equities | 35,138 | 2,995,163.12 | ROSS STORES INC COM |
| Equities | 89,582 | 6,058,295.16 | ROYAL BK OF CANADA COM NPV |
| Equities | 12,810 | 644,343.00 | ROYAL CARIBBEAN GROUP COM STK |
| Equities | 28,355 | 450,906.09 | ROYAL DUTCH SHELL 'A'SHS EUR0.07(GBP) |
| Equities | 225,960 | 3,417,361.22 | ROYAL DUTCH SHELL 'B'ORD EUR0.07 |
| Equities | 4,504 | 559,937.28 | ROYAL GOLD INC COM STK USD0.01 |
| Equities | 6,162 | 18,978.96 | RPC INC COM |
| Equities | 13,400 | 1,005,804.00 | RPM INTL INC |
| Equities | 6,573 | 45,748.08 | RPT REALTY COM USD0.01 SHS OF BENEFICIALINTEREST |
| Equities | 100,923 | 511,022.48 | RSA INSURANCE GRP ORD GBP1.00 |
| Equities | 135 | 1,082.70 | RUBICON TECHNOLOGY INC COM USD0.001(POST REV SPLIT) |
| Equities | 2,411 | 14,417.78 | RUBIUS THERAPEUTICS INC COM |
| Equities | 1,777 | 73,674.42 | RUSH ENTERPRISES INC CL A CL A |
| Equities | 187 | 6,668.42 | RUSH ENTERPRISES INC CL B CL B COM |
| Equities | -50 | (309,250.00) | RUSSELL 2000 OPEN/EURO INDEX CALL OPTIONW/STK \$1460.00 PER SHARE 21-AUG-2020 |
| Equities | -5 | (24,625.00) | RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1360.00 PER SHARE 21-AUG-2020 |
| Equities | -15 | (93,000.00) | RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1400.00 PER SHARE 21-AUG-2020 |
| Equities | -30 | (220,260.00) | RUSSELL 2000 OPEN/EURO INDEX PUT OPTION W/STK \$1430.00 PER SHARE 21-AUG-2020 |
| Equities | 2,314 | 18,882.24 | RUTHS HOSPITALITY GROUP INC |
| Equities | 6,830 | 238,648.38 | RWE AG NPV |
| Equities | 4,438 | 166,469.38 | RYDER SYS INC COM |
| Equities | 1,709 | 9,621.67 | RYERSON HLDG CORP COM STOCK |
| Equities | 17,400 | 146,512.36 | RYMAN HEALTHCARE NPV |
| Equities | 4,086 | 141,375.60 | RYMAN HOSPITALITY PPTYS INC COM |
| Equities | 2,889 | 67,747.05 | S & T BANCORP INC COM STK |
| Equities | 31,062 | 10,234,307.76 | S&P GLOBAL INC COM |
| Equities | 9,404 | 296,305.94 | S&T MOTIV CO LTD |
| Equities | 55,581 | 1,899,758.58 | S.W. AIRL CO COM |
| Equities | 15,139 | 218,455.77 | SABRA HEALTH CARE REIT INC COM |
| Equities | 18,546 | 149,480.76 | SABRE CORP COM |
| Equities | 645 | 4,515.00 | SAFEGUARD SCIENTIFICS INC COM NEW COM NEW |
| Equities | 1,074 | 61,744.26 | SAFEHOLD INC COM COM USD0.01 |
| Equities | 1,173 | 89,452.98 | SAFETY INS GROUP INC COM |
| Equities | 41,642 | 4,172,838.46 | SAFRAN SA EUR0.20 |
| Equities | 750 | 19,200.00 | SAGA COMMUNICATIONS INC CL A NEW CL A NEW |
| Equities | 3,317 | 137,920.86 | SAGE THERAPEUTICS INC COM |
| Equities | 1,834 | 203,904.12 | SAIA INC COM STK |
| Equities | 6,072 | 160,725.84 | SAILPOINT TECHNOLOGIES HLDGS INC COM |
| Equities | 123,284 | 307,257.01 | SAIPEM NPV |
| Equities | 502 | 567.26 | SALEM MEDIA GROUP INC COM STK |
| Equities | 118,554 | 22,208,720.82 | SALESFORCE COM INC COM STK |
| Equities | 6,663 | 83,487.39 | SALLY BEAUTY HLDGS INC COM STK USD0.01 |
| Equities | 427,085 | 18,747,215.36 | SAMSUNG ELECTRONIC KRW100 |
| Equities | 1,401 | 162,361.89 | SANDERSON FARMS INC COM |
| Equities | 2,594 | 3,346.26 | SANDRIDGE ENERGY INC SANDRIDGE ENERGY I COM USD0.001 |
| Equities | 454,958 | 1,784,505.83 | SANDS CHINA LTD USD0.01 |
| Equities | 156,151 | 2,917,989.74 | SANDVIK AB NPV |
| Equities | 2,843 | 70,449.54 | SANDY SPRING BANCORP INC CMT-COM |
| Equities | 562 | 47,955.46 | SANFILIPPO JOHN B & SON INC COM |
| Equities | 10,344 | 92,682.24 | SANGAMO THERAPEUTICS INC COM |
| Equities | 4,536 | 113,581.44 | SANMINA CORP COM |
| Equities | 138,826 | 1,080,660.46 | SANNE GROUP PLC ORD GBP0.01 |
| Equities | 222,397 | 22,643,028.16 | SANOFI EUR2 |
| Equities | 9,700 | 495,185.00 | SANOFI SPONSORED ADR |
| Equities | 6,934 | 127,654.94 | SANTANDER CONSUMER USA HLDGS INC COM |
| Equities | 75,390 | 1,385,719.70 | SANTEN PHARM CO NPV |

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|----------|-----------|---------------|-------------------------------------------------|------------------|
| Equities | 18,215 | 2,543,360.67 | SAP SE | |
| Equities | 34,100 | 4,774,000.00 | SAP SE-SPONSORED ADR | |
| Equities | 1,200 | 18,960.00 | SARATOGA INVT CORP COM NEW STK | |
| Equities | 5,350 | 857,819.00 | SAREPTA THERAPEUTICS INC COM | |
| Equities | 27,838 | 9,148,504.92 | SARTORIUS AG NON VTG PRF NPV | |
| Equities | 1,423 | 45,920.21 | SAUL CTRS INC COM | |
| Equities | 2,816 | 7,011.84 | SAVARA INC COM | |
| Equities | 24,591 | 7,326,150.72 | SBA COMMUNICATIONS CORP | COM USD0.01 CL A |
| Equities | 1,000 | 4.20 | SCAN OPTICS INC COM | |
| Equities | 2,445 | 58,900.05 | SCANSOURCE INC COM | |
| Equities | 138,200 | 206,477.02 | SCENTRE GROUP | |
| Equities | 263,190 | 4,840,064.10 | SCHLUMBERGER LTD COM COM | |
| Equities | 69,272 | 7,693,145.71 | SCHNEIDER ELECTRIC EUR4.00 | |
| Equities | 3,109 | 76,699.03 | SCHNEIDER NATL INC WIS CL B CL B | |
| Equities | 32,748 | 577,674.72 | SCHNITZER STL INDS INC CL A | |
| Equities | 7 | 127.47 | SCHOLAR ROCK HLDG CORP COM | |
| Equities | 2,171 | 64,999.74 | SCHOLASTIC CORP COM | |
| Equities | 497 | 45,510.29 | SCHRODINGER INC COM | |
| Equities | 489,142 | 16,503,651.08 | SCHWAB CHARLES CORP COM NEW | |
| Equities | 2,278 | 76,107.98 | SCHWEITZER-MAUDUIT INTL INC COM | |
| Equities | 3,865 | 300,233.20 | SCIENCE APPLICATIONS INTL CORP NEW COM | USD0.0001 |
| Equities | 3,040 | 46,998.40 | SCIENTIFIC GAMES CORP | |
| Equities | 5,851 | 86,770.33 | SCIPLAY CORP CL A CL A | |
| Equities | 23,548 | 3,166,499.56 | SCOTTS MIRACLE-GRO CLASS'A'COM NPV | |
| Equities | 419 | 3,083.84 | SCPHARMACEUTICALS INC COM | |
| Equities | 3,290 | 28,787.50 | SCRIPPS E W CO OHIO CL A NEW COM STK | |
| Equities | 12,300 | 597,413.91 | SCSK CORP NPV | |
| Equities | 2,683 | 34,691.19 | SCULPTOR CAP MGMT COM USD0.01 CL A A | |
| Equities | 17 | 49,874.94 | SEABOARD CORP DEL COM | |
| Equities | 460 | 694.60 | SEACHANGE INTL INC COM | |
| Equities | 3,699 | 75,459.60 | SEACOAST BKG CORP FLA COM NEW COM NEW | |
| Equities | 2,720 | 77,030.40 | SEACOR HLDGS INC COM | |
| Equities | 2,177 | 5,551.35 | SEACOR MARINE HLDGS INC COM | |
| Equities | 8,187 | 396,332.67 | SEAGATE TECHNOLOGY PLC COM USD0.00001 | |
| Equities | 70,691 | 2,322,199.35 | SEALED AIR CORP NEW COM STK | |
| Equities | 1,207 | 12,637.29 | SEASPINE HLDGS CORP COM | |
| Equities | 10,232 | 1,738,621.44 | SEATTLE GENETICS INC COM | |
| Equities | 3,376 | 49,998.56 | SEAWORLD ENTMT INC COM | |
| Equities | 133 | 130.30 | SECOND SIGHT MED PRODS INC COM NEW COM NEW | |
| Equities | 3,806 | 43,502.58 | SECUREWORKS CORP CL A CL A | |
| Equities | 77,000 | 920,702.60 | SEGA SAMMY HLDGS I NPV | |
| Equities | 300,370 | 3,321,677.71 | SEGRO PLC ORD GBP0.10 | |
| Equities | 10,238 | 562,885.24 | SEI INVTS CO COM | |
| Equities | 449,400 | 6,423,272.93 | SEKISUI CHEMICAL CO LTD NPV | |
| Equities | 976 | 7,944.64 | SELECT BANCORP INC NEW COM | |
| Equities | 10,927 | 53,542.30 | SELECT ENERGY SVCS INC CL A COM CL A COM | |
| Equities | 2,230 | 7,805.00 | SELECT INTERIOR CONCEPTS INC COM USD0.01CLASS A | |
| Equities | 6,903 | 101,681.19 | SELECT MED HLDGS CORP COM | |
| Equities | 2,258 | 6,412.72 | SELECTA BIOSCIENCES INC COM | |
| Equities | 4,610 | 243,131.40 | SELECTIVE INS GROUP INC COM | |
| Equities | 1,294 | 32,777.02 | SELECTQUOTE INC COM | |
| Equities | 68,807 | 8,066,244.61 | SEMPRA ENERGY INC COM STK | |
| Equities | 4,352 | 227,261.44 | SEMTECH CORP COM | |
| Equities | 71 | 51.12 | SENECA BIOPHARMA INC COM | |
| Equities | 2,149 | 72,657.69 | SENECA FOODS CORP NEW CL A | |
| Equities | 79,680 | 2,966,486.40 | SENSATA TECHNOLOGIES B V HOLDING | |
| Equities | 4,033 | 1,572.87 | SENSEONICS HLDGS INC COM | |
| Equities | 3,004 | 156,688.64 | SENSIENT TECHNOLOGIES CORP COM | |
| Equities | 1,478 | 7,035.28 | SERES THERAPEUTICS INC COM | |
| Equities | 1,664 | 18,969.60 | SERITAGE GROWTH PPTYS CL A | |
| Equities | 13,677 | 531,898.53 | SERVICE CORP INTL COM | |
| Equities | 12,333 | 87,440.97 | SERVICE PPTYS TR COM SH BEN INT | |
| Equities | 9,244 | 329,918.36 | SERVICEMASTER GLOBAL HLDGS INC COM | |
| Equities | 48,035 | 19,457,057.10 | SERVICENOW INC COM USD0.001 | |
| Equities | 5,349 | 8,451.42 | SERVICOURCE INTERNATIONAL | |
| Equities | 3,284 | 117,435.84 | SERVISFIRST BANCSHARES INC COMMON STOCK | |
| Equities | 2,510 | 23,317.90 | SFL CORPORATION LTD COM USD | |
| Equities | 1,489 | 78,887.22 | SHAKE SHACK INC CL A CL A | |
| Equities | 552,000 | 1,227,861.61 | SHANDONG WEIGAO GP 'H'CN'Y0.1 | |
| Equities | 3,337 | 164,480.73 | SHENANDOAH TELECOMMUNICATIONS CO CDT-COMCDT-COM | |
| Equities | 11,610 | 6,708,838.50 | SHERWIN-WILLIAMS CO COM | |
| Equities | 479 | 775.98 | SHILOH INDS INC COM | |
| Equities | 32,452 | 3,788,598.41 | SHIN-ETSU CHEMICAL NPV | |
| Equities | 58,192 | 1,390,879.99 | SHINHAN FIN GROUP KRW5000 | |
| Equities | 236,400 | 2,844,206.33 | SHINSEI BANK NPV | |
| Equities | 99,100 | 6,200,352.23 | SHIONOGI & CO LTD NPV | |
| Equities | 1,014,600 | 1,615,411.23 | SHN INTL HLDGS HKD1 | |
| Equities | 1,197 | 56,701.89 | SHOCKWAVE MED INC COM | |
| Equities | 25,362 | 742,345.74 | SHOE CARNIVAL INC COM | |
| Equities | 11,475 | 10,892,070.00 | SHOPIFY INC CL A SHOPIFY INC | |
| Equities | 1,177 | 1,114,580.98 | SHOPIFY INC COM NPV CL A | |
| Equities | 851 | 9,437.59 | SHORE BANCSHARES INC COM | |
| Equities | 320 | 8,064.00 | SHOTSPOTTER INC COM | |
| Equities | 1,478 | 51,685.66 | SHUTTERSTOCK INC COM | |
| Equities | 3,968 | 66,821.12 | SHYFT GROUP INC COM | |
| Equities | 1,565 | 24,946.10 | SI-BONE INC COM | |
| Equities | 43,121 | 5,073,668.49 | SIEMENS AG NPV(REGD) | |
| Equities | 1,618 | 6,261.66 | SIENTRA INC COM | |
| Equities | 1,036 | 19,559.68 | SIERRA BANCORP COM STK | |
| Equities | 56 | 681.52 | SIERRA ONCOLOGY INC COM NEW COM NEW | |
| Equities | 369 | 1,476.00 | SIFCO INDS INC COM STK | |

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|----------|-----------|--------------|-------------------------------------------------------|-------------|
| Equities | 2,566 | 15,165.06 | SIGA TECHNOLOGIES INC COM | |
| Equities | 27 | 90.18 | SIGMATRON INTL INC COM | |
| Equities | 3,835 | 410,038.20 | SIGNATURE BK NY N Y COM | |
| Equities | 3,903 | 40,083.81 | SIGNET JEWELERS LTD ORD USD0.18 | |
| Equities | 29,344 | 757,697.86 | SIGNIFY NV EUR0.01 | |
| Equities | 7,819 | 1,504,717.06 | SIKA AG -ORDSHR VOTING BO | |
| Equities | 6,169 | 199,813.91 | SILGAN HLDGS INC COM | |
| Equities | 1,300 | 26.00 | SILICON GRAPHICS INC COM NEW STK | |
| Equities | 2,844 | 285,167.88 | SILICON LABORATORIES INC COM | |
| Equities | 1,622 | 67,945.58 | SILK RD MED INC COM | |
| Equities | 10,603 | 1,081,077.21 | SILTRONIC AG NPV | |
| Equities | 895 | 2,872.95 | SILVERBOW RESOURCES INC COM USD0.01 | |
| Equities | 8,121 | 138,950.31 | SIMMONS 1ST NATL CORP CL A \$0.01 PAR CL A \$0.01 PAR | |
| Equities | 50,302 | 3,439,650.76 | SIMON PROPERTY GROUP INC COM | |
| Equities | 5,834 | 108,395.72 | SIMPLY GOOD FOODS CO COM | |
| Equities | 2,856 | 240,932.16 | SIMPSON MFG INC COM | |
| Equities | 1,132 | 67,716.24 | SIMULATIONS PLUS INC COM | |
| Equities | 7,300 | 134,758.00 | SINCLAIR BROADCAST GROUP INC CL A | |
| Equities | 3,864,771 | 254,312.10 | SINGAMAS CONTAINER (HK) HKD0.10 | |
| Equities | 349,500 | 2,089,408.98 | SINGAPORE EXCHANGE NPV | |
| Equities | 4,498,500 | 7,932,554.39 | SINGAPORE TELECOMMUNICATIONS | NEW COM STK |
| Equities | 133,844 | 430,503.67 | SINO-AMERICAN SILI TWD10 | |
| Equities | 2,779,776 | 667,107.50 | SINOPEC S/PETROCHE 'H'CNY1 | |
| Equities | 100,111 | 587,651.57 | SIRIUS XM HLDGS INC COM | |
| Equities | 12,087 | 97,904.70 | SITE CENTERS CORP | |
| Equities | 2,827 | 322,193.19 | SITEONE LANDSCAPE SUPPLY INC COM | |
| Equities | 5,695 | 109,400.95 | SIX FLAGS ENTMT CORP NEW COM | |
| Equities | 1,888 | 31,133.12 | SIXTH STR SPECIALTY LENDING INC COM | |
| Equities | 1,876 | 116,518.36 | SJW GROUP COM STK USD1.042 | |
| Equities | 24,210 | 1,712,824.54 | SK HYNIX INC | |
| Equities | 8,660 | 271,750.80 | SKECHERS U S A INC CL A CL A ISIN #US8305661055 | |
| Equities | 4,281 | 104,199.54 | SKYLINE CHAMPION CORPORATION COM USD0.0277 | |
| Equities | 3,526 | 115,018.12 | SKYWEST INC COM | |
| Equities | 53,710 | 6,867,360.60 | SKYWORKS SOLUTIONS INC COM | |
| Equities | 13,172 | 649,247.88 | SL GREEN RLTY CORP COM STK | |
| Equities | 32,062 | 996,807.58 | SLACK TECHNOLOGIES INC CL A COM CL A COM | |
| Equities | 1,881 | 78,324.84 | SLEEP NUMBER CORP COM | |
| Equities | 27,717 | 194,850.51 | SLM CORP COM | |
| Equities | 7,236 | 27,135.00 | SM ENERGY CO COM | |
| Equities | 32,706 | 888,949.08 | SMART GLOBAL HOLDINGS INC COMN STOCK | |
| Equities | 208 | 218.40 | SMART SAND INC COM | |
| Equities | 529 | 8,559.22 | SMARTFINANCIAL INC COM NEW COM NEW | |
| Equities | 3,802 | 193,597.84 | SMARTSHEET INC CL A CL A | |
| Equities | 1,663 | 850,575.52 | SMC CORP NPV | |
| Equities | 4,573 | 36,126.70 | SMLDIRECTCLUB INC CL A CL A | |
| Equities | 281,702 | 5,240,208.82 | SMITH & NEPHEW ORD USD0.20 | |
| Equities | 4,455 | 95,871.60 | SMITH & WESSON BRANDS INC | |
| Equities | 9,901 | 466,535.12 | SMITH A O CORP COM | |
| Equities | 800 | 3,568.00 | SMITH MICRO SOFTWARE INC COM NEW COM NEW | |
| Equities | 24,174 | 2,557,850.94 | SMUCKER J M CO COM NEW | |
| Equities | 4,607 | 153,988.72 | SMURFIT KAPPA GROUP PLC ORD EUR0.001 | |
| Equities | 23,898 | 791,360.29 | SMURFIT KAPPA GRP ORD EUR0.001 | |
| Equities | 65,569 | 1,540,215.81 | SNAP INC SNAP INC | |
| Equities | 42,008 | 5,818,528.08 | SNAP-ON INC COM | |
| Equities | 13,970 | 3,687,245.40 | SOFINA NPV | |
| Equities | 6,600 | 307,104.79 | SOHGO SECURITY SER NPV | |
| Equities | 1,400 | 22,414.00 | SOLAR CAP LTD COM STK | |
| Equities | 1,730 | 240,089.40 | SOLAREGE TECHNOLOGIES INC COM | |
| Equities | 1,329 | 9,861.18 | SOLARIS OILFIELD INFRASTRUCTURE INC CL ACL A | |
| Equities | 5,041 | 89,074.47 | SOLARWINDS CORP COM | |
| Equities | 1,050 | 3,076.50 | SOLID BIOSCIENCES INC COM | |
| Equities | 19,750 | 1,580,704.51 | SOLVAY SA NPV | |
| Equities | 1,797 | 57,342.27 | SONIC AUTOMOTIVE INC CL A | |
| Equities | 7,107 | 371,625.03 | SONOCO PROD CO COM | |
| Equities | 2 | 14.24 | SONOMA PHARMACEUTICALS INC COM NEW COM NEW | |
| Equities | 6,491 | 94,963.33 | SONOS INC COM | |
| Equities | 7,914 | 1,579,793.26 | SONOVA HOLDING AG COMMON STOCK | |
| Equities | 19,200 | 461,825.09 | SONY FINANCIAL HOL NPV | |
| Equities | 3,883 | 24,385.24 | SORRENTO THERAPEUTICS INC COM NEW COM NEW | |
| Equities | 533 | 1,337.83 | SOTHERLY HOTELS INC COM | |
| Equities | 7,445 | 186,050.55 | SOUTH JERSEY INDS INC COM | |
| Equities | 5,100 | 243,049.80 | SOUTH ST CORP COM | |
| Equities | 144,679 | 7,501,606.15 | SOUTHERN CO COM STK | |
| Equities | 474 | 13,134.54 | SOUTHERN FIRST BANCSHARES COM | |
| Equities | 521 | 12,660.30 | SOUTHERN MO BANCORP INC COM | |
| Equities | 1,466 | 14,205.54 | SOUTHERN NATL BANCORP VA INC COM | |
| Equities | 29,697 | 1,181,049.69 | SOUTH COPPER CORP DEL COM | |
| Equities | 2,610 | 72,349.20 | SOUTHSIDE BANCSHARES INC CMT-COM CMT-COM | |
| Equities | 12,222 | 843,929.10 | SOUTHWEST GAS HLDGS INC COM | |
| Equities | 93,291 | 238,824.96 | SOUTHWESTERN ENERGY CO COM | |
| Equities | 2,434 | 50,408.14 | SP PLUS CORP COM | |
| Equities | 800 | 600.08 | SPAR GROUP INC COM | |
| Equities | 1,862 | 13,164.34 | SPARK ENERGY INC CL A COM CL A COM | |
| Equities | 3,840 | 81,600.00 | SPARTANNASH CO COM NPV | |
| Equities | 3,184 | 146,145.60 | SPECTRUM BRANDS HLDGS INC COM USD0.01 | |
| Equities | 7,679 | 25,955.02 | SPECTRUM PHARMACEUTICALS INC COM | |
| Equities | 458 | 6,196.74 | SPERO THERAPEUTICS INC COM | |
| Equities | 3,690 | 242,469.90 | SPIRE INC COM | |
| Equities | 7,721 | 184,840.74 | SPIRIT AEROSYSTEMS HLDGS INC CL A | |
| Equities | 5,648 | 100,534.40 | SPIRIT AIRLS INC COM | |
| Equities | 523 | 6,438.13 | SPIRIT OF TEX BANCSHARES INC COM | |

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|----------|---------|---------------|-----------------------------------------|-------------------------|
| Equities | 7,402 | 258,033.72 | SPIRIT REALTY CAPITAL INC COM | USD0.01(POST REV SPLIT) |
| Equities | 60,712 | 12,063,474.40 | SPLUNK INC COMSTK COM USD0.001 | |
| Equities | 2,965 | 27,722.75 | SPOK HLDGS INC COM | |
| Equities | 2,435 | 34,698.75 | SPORTSMANS WHSE HLDGS INC COM | |
| Equities | 4,566 | 1,178,895.54 | SPOTIFY TECHNOLOGY S A COM EUR0.025 | |
| Equities | 1,736 | 2,551.92 | SPRING BK PHARMACEUTICALS INC COM | USD0.0001 |
| Equities | 1,204 | 50,568.00 | SPRINGWORKS THERAPEUTICS INC COM | |
| Equities | 8,361 | 213,957.99 | SPROUTS FMRS MKT INC COM | |
| Equities | 10,748 | 807,389.76 | SPS COMM INC COM | |
| Equities | 52,251 | 2,150,128.65 | SPX CORP COM | |
| Equities | 57,431 | 2,150,216.64 | SPX FLOW INC COM | |
| Equities | 113,190 | 11,878,158.60 | SQUARE INC CL A CL A | |
| Equities | 74,136 | 4,187,201.28 | SS&C TECHNOLOGIES HLDGS INC COM | |
| Equities | 1,721 | 30,719.85 | ST AUTO FINL CORP COM | |
| Equities | 2,399 | 46,588.58 | ST JOE CO COM | |
| Equities | 2,388 | 146,957.52 | STAAR SURGICAL CO COM NEW PAR \$0.01 | |
| Equities | 10,865 | 318,561.80 | STAG INDL INC COM | |
| Equities | 2,202 | 404,485.38 | STAMPS COM INC COM NEW | |
| Equities | 298,180 | 1,793,370.36 | STANDARD BK GR LTD ZAR0.1 | |
| Equities | 563,913 | 3,066,488.76 | STANDARD CHARTERED PLC | SHS |
| Equities | 1,580 | 65,096.00 | STANDARD MTR PRODS INC COM | |
| Equities | 927 | 53,348.85 | STANDEX INTL CORP COM | |
| Equities | 14,851 | 2,069,932.38 | STANLEY BLACK & DECKER INC COM | |
| Equities | 124,587 | 9,168,357.33 | STARBUCKS CORP COM | |
| Equities | 247 | 837.33 | STARRETT L S CO CL A | |
| Equities | 3,234 | 16,428.72 | STARTEK INC COM | |
| Equities | 20,744 | 310,330.24 | STARWOOD PROPERTY TRUST INC COM REIT | |
| Equities | 29,744 | 1,890,231.20 | STATE STR CORP COM | |
| Equities | 223,391 | 738,634.67 | STD LIFE ABERDEEN ORD GBP0.1396825396 | |
| Equities | 6,252 | 3,751.83 | STEEL CONNECT INC COM USD0.01 | |
| Equities | 15,990 | 417,179.10 | STEEL DYNAMICS INC COM | |
| Equities | 63,490 | 765,689.40 | STEELCASE INC CL A COM | |
| Equities | 1,191 | 500.22 | STEIN MART INC COM | |
| Equities | 1,300 | 9,464.00 | STELLUS CAP INVT CORP COM | |
| Equities | 1,543 | - | STEMLINE THERAPEUTICS INC SHS | |
| Equities | 12,482 | 1,212,002.20 | STEPAN CO COM | |
| Equities | 310,652 | 17,390,298.96 | STERICYCLE INC COM | |
| Equities | 34,727 | 5,328,510.88 | STERIS PLC ORD USD0.001 | |
| Equities | 15,138 | 177,417.36 | STERLING BANCORP DEL COM | |
| Equities | 1,107 | 3,963.06 | STERLING BANCORP INC COM | |
| Equities | 1,776 | 18,594.72 | STERLING CONSTR INC COM | |
| Equities | 2,116 | 68,791.16 | STEWART INFORMATION SVCS CORP COM | |
| Equities | 74,185 | 3,518,594.55 | STIFEL FINL CORP COM | |
| Equities | 1,385 | 34,541.90 | STITCH FIX INC CL A CL A | |
| Equities | 1,784 | 71,716.80 | STK YARDS BANCORP INC COM NPV | |
| Equities | 92,483 | 2,513,709.28 | STMICROELECTRONICS EUR1.04 | |
| Equities | 672 | 16,013.76 | STOKE THERAPEUTICS INC COM | |
| Equities | 2,579 | 53,282.14 | STONERIDGE INC COM | |
| Equities | 16,202 | 385,769.62 | STORE CAPITAL CORPORATION COM USD0.01 | |
| Equities | 25,983 | - | STRABAG SE RIGHTS | 31/12/2049 |
| Equities | 1,422 | 218,490.30 | STRATEGIC ED INC | |
| Equities | 79 | 1,259.26 | STRATTEC SEC CORP COM | |
| Equities | 36 | 713.16 | STRATUS PPTY'S INC COM NEW COM NEW | |
| Equities | 1,200 | 1,596.00 | STREAMLINE HEALTH SOLUTIONS INC COM STK | |
| Equities | 1,337 | 5,053.86 | STRONGBRIDGE BIOPHARMA PLC COM USD0.01 | |
| Equities | 31,554 | 5,685,715.26 | STRYKER CORP | |
| Equities | 1,357 | 103,132.00 | STURM RUGER & CO INC COM | |
| Equities | 27,600 | 421,860.31 | SUMCO CORPORATION NPV | |
| Equities | 99,700 | 297,570.56 | SUMITOMO CHEMICAL CO. LTD NPV | |
| Equities | 104,500 | 1,195,766.32 | SUMITOMO CORP NPV | |
| Equities | 3,800 | 43,658.53 | SUMITOMO ELECTRIC NPV | |
| Equities | 691 | 11,387.68 | SUMMIT FINL GROUP INC COM | |
| Equities | 37,913 | 224,824.09 | SUMMIT HOTEL PROPERTIES INC COM | |
| Equities | 9,264 | 148,965.12 | SUMMIT MATLS INC CL A CL A | |
| Equities | 7,468 | 1,013,258.24 | SUN COMMUNITIES INC COM | |
| Equities | 176,320 | 2,251,077.55 | SUN HUNG KAI PROP NPV | |
| Equities | 6,406 | 18,961.76 | SUNCOKE ENERGY INC COM USD0.01 | |
| Equities | 28,177 | 473,547.38 | SUNCOR ENERGY INC COM NPV 'NEW' | |
| Equities | 504,800 | 16,704,231.36 | SUNDRUG CO LTD NPV | |
| Equities | 1,373 | 23,437.11 | SUNNOVA ENERGY INTL INC COM | |
| Equities | 52,100 | 833,551.60 | SUNNY OPTICAL TECH HKD0.10 | |
| Equities | 7,701 | 58,989.66 | SUNPOWER CORP COM | |
| Equities | 6,574 | 129,639.28 | SUNRUN INC COM | |
| Equities | 17,024 | 138,745.60 | SUNSTONE HOTEL INVS INC NEW COM | |
| Equities | 25,600 | 997,803.22 | SUNTORY BEVERAGE & NPV | |
| Equities | 2,205 | 62,599.95 | SUPER MICRO COMPUTER INC COM | USD0.001 |
| Equities | 619 | 8,294.60 | SUPERIOR GROUP OF COS INC | |
| Equities | 2,929 | 4,979.30 | SUPERIOR INDS INTL. INC COM | |
| Equities | 50,142 | 1,190,872.50 | SUPERNUS PHARMACEUTICALS INC COM STK | |
| Equities | 274 | 386.34 | SUPPORT COM INC COM NEW COM NEW | |
| Equities | 1,115 | 12,900.55 | SURGERY PARTNERS INC COM | |
| Equities | 5,707 | 246,770.68 | SURMODICS INC COM | |
| Equities | 795 | 6,733.65 | SURO CAP CORP COM | |
| Equities | 6,073 | 1,308,913.69 | SVB FINANCIAL GROUP COMMON STOCK | |
| Equities | 610,553 | 7,261,115.57 | SVENSKA CELLULOZA SER'B'NPV | |
| Equities | 94,367 | 895,795.97 | SVENSKA HANDELSBANKEN SER'A'NPV (P/S) | |
| Equities | 7,374 | 173,583.96 | SVMK INC COM | |
| Equities | 67,100 | 859,937.85 | SWEDBANK AB SER'A'NPV | |
| Equities | 68,647 | 4,826,175.18 | SWEDISH MATCH NPV | |
| Equities | 66,900 | 169,872.98 | SWIRE PROPERTIES LTD | HKD1 |
| Equities | 3,070 | 1,137,217.03 | SWISS LIFE HOLDINGS AG | |

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|----------|-----------|---------------|---------------------------------------------------------------------|
| Equities | 2,158 | 38,455.56 | SWITCH INC CL A CL A |
| Equities | 28,488 | 787,978.08 | SYKES ENTERPRISES INC COM |
| Equities | 5,920 | 688,176.49 | SYMRISE AG NPV (BR) |
| Equities | 588 | 4,398.24 | SYNALLOY CORP COM |
| Equities | 2,470 | 148,496.40 | SYNAPTICS INC COM |
| Equities | 3,249 | 11,468.97 | SYNCHRONOSS TECHNOLOGIES INC COM STK |
| Equities | 420,438 | 9,316,906.08 | SYNCHRONY FINL COM |
| Equities | 793 | 11,752.26 | SYNDAX PHARMACEUTICALS INC COM |
| Equities | 50,175 | 2,922,693.75 | SYNEOS HEALTH INC COM |
| Equities | 1,644 | 3,337.32 | SYNLOGIC INC COM USD0.001 |
| Equities | 2,523 | 302,179.71 | SYNNEX CORP COM STK |
| Equities | 101,022 | 19,699,290.00 | SYNOPSIS INC COM |
| Equities | 33,315 | 683,956.95 | SYNOVUS FINL CORP COM NEW COM NEW |
| Equities | 205 | 152.64 | SYPRIS SOLUTIONS INC COM STOCK |
| Equities | 1,981 | 21,117.46 | SYROS PHARMACEUTICALS INC COM |
| Equities | 89,950 | 4,916,667.00 | SYSCO CORP COM |
| Equities | 1,215 | 24,956.10 | SYSTEMAX INC COM |
| Equities | 81,179 | 10,025,606.50 | T ROWE PRICE GROUP INC |
| Equities | 2,564 | 3,256.28 | T2 BIOSYSTEMS INC COM |
| Equities | 1,579 | 86,418.67 | TABULA RASA HEALTHCARE INC COM |
| Equities | 1,277 | 52,906.11 | TACTILE SYS TECHNOLOGY INC COM |
| Equities | 3,682 | 3,453.71 | TAILORED BRANDS INC COM |
| Equities | 1,213,427 | 12,872,702.51 | TAIWAN SEMICON MAN TWD10 |
| Equities | 12,000 | 372,062.84 | TAIYO YUDEN CO LTD NPV |
| Equities | 25,700 | 916,657.55 | TAKEDA PHARMACEUTICAL CO NPV |
| Equities | 8,587 | 1,198,487.59 | TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 |
| Equities | 3,004 | 27,636.80 | TALOS ENERGY INC COM STK |
| Equities | 4,197 | 415,167.24 | TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) |
| Equities | 2,000 | 6,680.00 | TANDY LEATHER FACTORY INC COM |
| Equities | 7,708 | 54,958.04 | TANGER FACTORY OUTLET CTRS INC COM |
| Equities | 31,438 | 417,496.64 | TAPESTRY INC COM USD0.01 |
| Equities | 25,659 | 514,976.13 | TARGA RES CORP COM |
| Equities | 67,213 | 8,060,855.09 | TARGET CORP COM STK |
| Equities | 6,858 | 11,590.02 | TARGET HOSPITALITY CORP COM |
| Equities | 4,437 | 167,541.12 | TAUBMAN CTRS INC COM |
| Equities | 9,398 | 181,287.42 | TAYLOR MORRISON HOME CORP COM USD0.00001 |
| Equities | 813,000 | 1,432,478.04 | TAYLOR WIMPEY ORD GBP0.01 |
| Equities | 43,288 | 1,843,395.01 | TC ENERGY CORPORAT COM NPV |
| Equities | 3,850 | 165,011.00 | TC ENERGY CORPORATION COM NPV |
| Equities | 11,201 | 329,533.42 | TCF FINL CORP NEW COM |
| Equities | 2,275 | 19,496.75 | TCG BDC INC COM USD0.001 |
| Equities | 146 | 2,242.56 | TCR2 THERAPEUTICS INC COM |
| Equities | 71,703 | 2,608,555.14 | TD AMERITRADE HLDG CORP STK |
| Equities | 11,857 | 966,938.35 | TE CONNECTIVITY LTD |
| Equities | 1,030 | 5,737.10 | TEAM INC COM STK |
| Equities | 4,300 | 234,715.89 | TEAMVIEWER AG NPV |
| Equities | 14,783 | 101,115.72 | TECHNI CN COM USD1 |
| Equities | 1,811 | 54,384.33 | TECHTARGET INC COM |
| Equities | 70,000 | 684,605.41 | TECHTRONIC INDUSTR NPV |
| Equities | 5,200 | 54,290.75 | TECK RESOURCES LTD CLASSB'SUB-VTG COM NPV |
| Equities | 2,793 | 6,703.20 | TEEKAY CORP COM |
| Equities | 14,791 | 164,771.74 | TEGNA INC COM |
| Equities | 17,900 | 284,382.44 | TEIJIN LTD NPV |
| Equities | 2,066 | 29,750.40 | TEJON RANCH CO COM |
| Equities | 5,202 | 992,749.68 | TELADOC HEALTH INC |
| Equities | 2,673 | 831,169.35 | TELEDYNE TECHNOLOGIES INC COM |
| Equities | 9,786 | 3,561,908.28 | TELEFLEX INC COM |
| Equities | 117,150 | 558,807.63 | TELEFONICA SA EUR1 |
| Equities | 117,150 | 23,039.14 | TELEFONICA SA RTS |
| Equities | 18,310 | 100,521.90 | TELENAV INC COM |
| Equities | 53,430 | 2,198,762.96 | TELENET GRP HLDG NPV |
| Equities | 50,600 | 12,838,211.36 | TELEPERFORMANCE SOCIETE EUROPEENNE |
| Equities | 6,489 | 129,001.32 | TELEPHONE & DATA SYS INC COM STK |
| Equities | 149 | 363.56 | TELLIGENT INC NEW COM NEW |
| Equities | 8,913 | 10,249.95 | TELLURIAN INC NEW COM |
| Equities | 78,210 | 1,307,519.60 | TELUS CORPORATION COM NPV |
| Equities | 9,600 | 160,634.36 | TELUS CORPORATION COM NPV(NON CANADIAN) |
| Equities | 9,493 | 1,474,217.67 | TEMENOS AG CHF5 (REGD) |
| Equities | 3,303 | 237,650.85 | TEMPUR SEALY INTL INC COM |
| Equities | 4,136 | 123,294.16 | TENABLE HLDGS INC COM |
| Equities | 163,010 | 10,486,718.32 | TENCENT HLDGS LIMITED COMMON STOCK |
| Equities | 7,456 | 135,028.16 | TENET HEALTHCARE CORP COM NEW . |
| Equities | 1,727 | 112,272.27 | TENNANT CO COM |
| Equities | 4,408 | 33,324.48 | TENNECO INC |
| Equities | 8,357 | 173,825.60 | TERADATA CORP DEL COM STK |
| Equities | 17,945 | 1,516,531.95 | TERADYNE INC COM |
| Equities | 4,562 | 85,628.74 | TEREX CORP NEW COM |
| Equities | 5,158 | 271,517.12 | TERRENO RLTY CORP |
| Equities | 372 | 8,849.88 | TERRITORIAL BANCORP INC COM STK |
| Equities | 0 | - | TESCO ORD GBP0.05 |
| Equities | 21,867 | 23,612,205.27 | TESLA INC COM USD0.001 |
| Equities | 149 | 819.50 | TESSCO TECHNOLOGIES INC COM |
| Equities | 3,893 | 308,014.16 | TETRA TECH INC NEW COM |
| Equities | 5,198 | 2,778.33 | TETRA TECHNOLOGIES INC DEL COM |
| Equities | 231 | 582.12 | TETRAPHASE PHARMACEUTICALS INC COM NEW COM USD0.001(POST REV SPLIT) |
| Equities | 69,967 | 8,883,709.99 | TEXAS INSTRUMENTS INC COM |
| Equities | 4,547 | 239,035.79 | TEXAS ROADHOUSE INC COMMON STOCK |
| Equities | 1,049 | 8,580.82 | TEXTAINER GROUP HLDGS LTD COM STK |
| Equities | 34,187 | 1,125,094.17 | TEXTRON INC COM |
| Equities | 4,043 | 57,855.33 | TFS FINL CORP COM STK |
| Equities | 3,424 | 66,699.52 | TG THERAPEUTICS INC COM |

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|----------|---------|---------------|--------------------------------------------|---------------|
| Equities | 197,224 | 15,922,292.75 | THALES SA EUR3 | |
| Equities | 3,856 | 24,061.44 | THE MEET GROUP INC COM | |
| Equities | 1,421 | 18,174.59 | THE REALREAL INC COM | |
| Equities | 2,591 | 1,053,241.50 | THE TRADE DESK INC COM CL A COM CL A | |
| Equities | 14,503 | 18,128.75 | THERAPEUTICSMD INC COM | |
| Equities | 1,665 | 34,948.35 | THERAVANCE BIOPHARMA INC COM | |
| Equities | 58,847 | 21,322,621.98 | THERMO FISHER CORP | |
| Equities | 2 | 11.12 | THERMOGENESIS HLDGS INC COM | |
| Equities | 2,436 | 35,492.52 | THERMON GROUP HLDGS INC | |
| Equities | 23,951 | 179,872.01 | THIRD POINT REINSURANCE LTD COM USD0.10 | |
| Equities | 22,900 | 565,468.79 | THK CO LTD NPV | |
| Equities | 3,926 | 418,236.78 | THOR INDS INC COM STK | |
| Equities | 2,284 | 12,767.56 | TIDEWATER INC NEW COM | |
| Equities | 8,429 | 1,027,832.26 | TIFFANY & CO COM | |
| Equities | 700 | 3,969.00 | TILLYS INC CL A | |
| Equities | 383 | 2,723.13 | TILRAY INC COM CL 2 COM CL 2 | |
| Equities | 767 | 13,967.07 | TIMBERLAND BANCORP INC COM | |
| Equities | 24,486 | 1,113,868.14 | TIMKEN CO COM | |
| Equities | 2,788 | 10,845.32 | TIMKENSTEEL CORP COM NPV 'WI' | |
| Equities | 1,918 | 12,371.10 | TIPTREE INC COM TIPTREE INC | |
| Equities | 5,381 | 7,856.26 | TITAN INTL INC ILL COM | |
| Equities | 1,296 | 14,074.56 | TITAN MACHY INC COM | |
| Equities | 6,795 | 76,987.35 | TIVITY HEALTH INC COM | |
| Equities | 266,166 | 13,457,352.96 | TJX COS INC COM NEW | |
| Equities | 45,603 | 4,749,552.45 | T-MOBILE US INC COM | |
| Equities | 19,400 | 700,403.21 | TOHO CO LTD NPV | |
| Equities | 54,600 | 2,377,631.74 | TOKIO MARINE HOLDINGS INC NPV | |
| Equities | 93,290 | 1,376,791.68 | TOKMANNI GROUP OYJ NPV | |
| Equities | 118,500 | 363,567.69 | TOKYO ELEC POWER H NPV | |
| Equities | 10,545 | 2,584,324.05 | TOKYO ELECTRON NPV | |
| Equities | 8,215 | 410,426.38 | TOKYO OHKA KOGYO NPV | |
| Equities | 8,892 | 289,790.28 | TOLL BROS INC COM | |
| Equities | 894 | 57,904.38 | TOMPKINS FINL CORP COM USD0.10 | |
| Equities | 1,947 | 66,723.69 | TOOTSIE ROLL INDS INC COM | |
| Equities | 4,858 | 552,694.66 | TOPBUILD CORP COM | |
| Equities | 7,501 | 497,616.34 | TORO CO COM | |
| Equities | 2,700 | 36,789.17 | TOSOH CORP NPV | |
| Equities | 218,232 | 8,327,519.76 | TOTAL S.E | EUR2.5 |
| Equities | 218,232 | - | TOTAL SA EUR2.5 (STOCK DIVID | |
| Equities | 19,011 | 731,163.06 | TOTAL SE SPON ADS EA | REP 1 ORD SHS |
| Equities | 21,731 | 189,388.38 | TOURMALINE OIL CP COM NPV | |
| Equities | 468 | 252.72 | TOWN SPORTS INTL HLDGS INC COM STK | |
| Equities | 4,805 | 90,526.20 | TOWNEBANK PORTSMOUTH VA COM | |
| Equities | 25,900 | 345,941.51 | TOYO TIRE CORPORATION | |
| Equities | 8,900 | 471,047.88 | TOYOTA INDUSTRIES NPV | |
| Equities | 11,200 | 283,309.08 | TOYOTA TSUSHO CORP NPV | |
| Equities | 240 | 0.10 | TPC LIQ INC COM | |
| Equities | 10,881 | 93,576.60 | TPG RE FINANCE TRUST INC COM | |
| Equities | 0 | - | TPG TELECOM LTD NPV | |
| Equities | 65,950 | 404,118.52 | TPG TELECOM LTD. NPV | |
| Equities | 2,134 | 49,871.58 | TPI COMPOSITES INC COM | |
| Equities | 94,421 | 12,443,743.59 | TRACTOR SUPPLY CO COM | |
| Equities | 11,389 | 662,156.46 | TRADEWEB MKTS INC CL A CL A | |
| Equities | 977,250 | 5,245,337.03 | TRAINLINE PLC ORD GBP0.01 | |
| Equities | 34,575 | 3,076,483.50 | TRANE TECHNOLOGIES PLC COM USD1 | |
| Equities | 353 | 2,421.58 | TRANS WORLD ENTMT CORP COM NEW | |
| Equities | 597 | 2,734.26 | TRANSACT TECHNOLOGIES INC COM | |
| Equities | 31,812 | 188,645.16 | TRANSALTA CORP | COM |
| Equities | 9 | 232.74 | TRANSCAT INC COM | |
| Equities | 23 | 690.46 | TRANSCONTINENTAL RLTY INVS COM NEW COM NEW | |
| Equities | 3,599 | 1,590,937.95 | TRANSDIGM GROUP INC COM | |
| Equities | 601 | 325.14 | TRANSENTERIX INC COM USD0.001 | |
| Equities | 2,407 | 43,133.44 | TRANSLATE BIO INC COM | |
| Equities | 19,957 | 36,521.31 | TRANSOCEAN LTD | |
| Equities | 21,077 | 1,834,542.08 | TRANSUNION COM | |
| Equities | 19,393 | 2,211,771.65 | TRAVELERS COS INC COM STK | |
| Equities | 2,200 | 12,408.00 | TRAVELZOO COM USD0.01 | |
| Equities | 2,121 | 13,298.67 | TRECORA RES COM | |
| Equities | 26,203 | 403,526.20 | TREDEGAR CORP INC | |
| Equities | 42,861 | 1,877,311.80 | TREEHOUSE FOODS INC COM | |
| Equities | 4,170 | 6,255.00 | TREVENA INC COM | |
| Equities | 4,223 | 549,285.61 | TREX CO INC COM | |
| Equities | 8,626 | 126,715.94 | TRI POINTE GROUP INC COM | |
| Equities | 873 | 8,721.27 | TRIBUNE PUBG CO NEW COM | |
| Equities | 2,140 | 58,807.20 | TRICIDA INC COM | |
| Equities | 2,538 | 77,282.10 | TRICO BANCSHARES COM STK | |
| Equities | 3,160 | 75,682.00 | TRIMAS CORP COM NEW COM NEW | |
| Equities | 17,588 | 759,625.72 | TRIMBLE INC COM TRIMBLE INC | |
| Equities | 36,952 | 2,251,854.88 | TRINET GROUP INC COM USD0.000025 | |
| Equities | 9,282 | 197,613.78 | TRINITY IND INC COM | |
| Equities | 2,710 | 60,053.60 | TRINSEO S A COMMON STOCK | |
| Equities | 7,260 | 138,012.60 | TRIPADVISOR INC COM USD0.001 | |
| Equities | 1,011 | 10,393.08 | TRIPLEPOINT VENTURE GROWTH BDC CORP | COMMON STOCK |
| Equities | 1,021 | 19,419.42 | TRIPLE-S MGMT CORP CL B CL B | |
| Equities | 2,075 | 32,598.25 | TRISTATE CAP HLDGS INC COM | |
| Equities | 50,609 | 1,530,416.16 | TRITON INTL LTD COM USD0.01 CL A | |
| Equities | 1,855 | 45,020.85 | TRIUMPH BANCORP INC COM | |
| Equities | 3,084 | 27,786.84 | TRIUMPH GROUP INC NEW COM | |
| Equities | 3,916 | 28,273.52 | TRONOX HOLDINGS PLC | ORD USD0.01 |
| Equities | 31,983 | 488,380.41 | TRUEBLUE INC COM STK | |
| Equities | 6,428 | 16,584.24 | TRUECAR INC COM | |

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| | | | |
|----------|---------|---------------|-------------------------------------------------------|
| Equities | 101,336 | 3,805,166.80 | TRUIST FINL CORP COM |
| Equities | 1,991 | 84,995.79 | TRUPANION INC COM |
| Equities | 7,682 | 48,627.06 | TRUSTCO BK CORP N Y COM |
| Equities | 4,407 | 108,059.64 | TRUSTMARK CORP COM |
| Equities | 1,390 | 64,718.40 | TTEC HLDGS INC COM USD0.01 |
| Equities | 6,712 | 79,604.32 | TTM TECHNOLOGIES INC COM |
| Equities | 32,975 | 15,324.72 | TUAS LTD NPV COM |
| Equities | 3,374 | 16,026.50 | TUPPERWARE BRANDS CORPORATION |
| Equities | 1,159 | 28,870.69 | TURNING PT BRANDS INC COM |
| Equities | 2,021 | 130,536.39 | TURNING PT THERAPEUTICS INC COM |
| Equities | 548 | 8,066.56 | TURTLE BEACH CORP COM NEW |
| Equities | 2,590 | 31,546.20 | TUTOR PERINI CORP COM |
| Equities | 7,414 | 1,626,779.88 | TWILIO INC CL A CL A |
| Equities | 1,617 | 8,958.18 | TWIN DISC INC COM |
| Equities | 533 | 11,880.57 | TWIN RIVER WORLDWIDE HOLDINGS INC |
| Equities | 2,504 | 113,431.20 | TWIST BIOSCIENCE CORP COM |
| Equities | 57,978 | 1,727,164.62 | TWITTER INC COM |
| Equities | 20,378 | 102,705.12 | TWO HARBORS INVESMENT CORP |
| Equities | 3,734 | 115,268.58 | TX CAP BANCSHARES INC COM |
| Equities | 2,881 | 999,361.28 | TYLER TECHNOLOGIES INC COM STK |
| Equities | 36,831 | 2,199,179.01 | TYSON FOODS INC CL A COM (DELAWARE) |
| Equities | 2,990 | 38,660.70 | U M H PPTYS INC COM STK |
| Equities | 21,415 | 531,092.00 | U S CONCRETE INC COMMON STOCK |
| Equities | 18 | 93.24 | U S ENERGY CORP WYO COM |
| Equities | 1,887 | 3,566.43 | U S GLOBAL INVS INC CL A CL A STK |
| Equities | 1 | 6.81 | U S GOLD CORP COM NEW COM NEW |
| Equities | 792 | 64,167.84 | U S PHYSICAL THERAPY COM |
| Equities | 3,463 | 12,501.43 | U S SILICA HLDGS INC |
| Equities | 1,431 | 697.61 | U S WELL SVCS INC CL A CL A |
| Equities | 830 | 4,980.00 | U S XPRESS ENTERPRISES INC CL A CL A |
| Equities | 2,095 | 64,672.65 | U.S. CELLULAR CORP COM |
| Equities | 325 | 0.65 | UAL CORP COM PAR \$0.01 STK |
| Equities | 71,021 | 2,207,332.68 | UBER TECHNOLOGIES INC COM USD0.00001 |
| Equities | 765 | 133,538.40 | UBIQUITI INC COM |
| Equities | 12,774 | 1,053,078.50 | UBISOFT ENTERTAIN NPV |
| Equities | 50,942 | 5,898,918.96 | UCB NPV |
| Equities | 5,800 | 29.00 | UCBH HLDGS INC COM |
| Equities | 22,577 | 843,928.26 | UDR INC COM STK |
| Equities | 12,158 | 601,942.58 | UFP INDUSTRIES INC COM USD1.00 |
| Equities | 377 | 16,610.62 | UFP TECHNOLOGIES INC COM |
| Equities | 15,374 | 488,893.20 | UGI CORP NEW COM |
| Equities | 5,441 | 1,106,808.22 | ULTA BEAUTY INC COM STK USD0.01 |
| Equities | 3,629 | 82,124.27 | ULTRA CLEAN HLDGS INC COM |
| Equities | 32,586 | 2,548,876.92 | ULTRAGENYX PHARMACEUTICAL INC COM |
| Equities | 654 | 4,584.54 | ULTRALIFE CORPORATION |
| Equities | 11,100 | 319,979.61 | ULVAC INC NPV |
| Equities | 3,466 | 178,672.30 | UMB FINL CORP COM STK |
| Equities | 15,342 | 163,238.88 | UMPQUA HLDGS CORP COM |
| Equities | 20,741 | 202,017.34 | UNDER ARMOR INC CL A |
| Equities | 6,863 | 60,668.92 | UNDER ARMOUR INC CL C COM |
| Equities | 42,700 | 1,749,399.83 | UNICHARM CORP NPV |
| Equities | 1,323 | 17,040.24 | UNIFI INC COM |
| Equities | 1,013 | 181,276.35 | UNIFIRST CORP MASS COM |
| Equities | 318,452 | 16,899,877.91 | UNILEVER NV EUR0.16 |
| Equities | 125,442 | 6,750,081.73 | UNILEVER PLC ORD GBP0.031111 |
| Equities | 146 | 2,733.12 | UNION BANKSHARES INC COM |
| Equities | 86,471 | 14,619,651.97 | UNION PAC CORP COM |
| Equities | 608,810 | 1,455,094.42 | UNIPOLSAI SPA |
| Equities | 4,062 | 44,316.42 | UNISYS CORP COM NEW |
| Equities | 29,604 | 1,024,594.44 | UNITED AIRLINES HOLDINGS INC COM USD0.01 |
| Equities | 709 | 8,160.59 | UNITED BANCORP INC OHIO COM |
| Equities | 9,389 | 259,699.74 | UNITED BANKSHARES INC W VA COM |
| Equities | 5,397 | 108,587.64 | UNITED CMNTY BK BLAIRSVILLE GA COM |
| Equities | 1,931 | 53,508.01 | UNITED FIRE GROUP INC COM USD0.001 |
| Equities | 900 | 13,304.25 | UNITED GUARDIAN INC COM |
| Equities | 1,653 | 12,926.46 | UNITED INSURANCE HOLDINGS CORP COM |
| Equities | 5,800 | 245,653.13 | UNITED INTERNET AG NPV(REGD) |
| Equities | 3,773 | 68,706.33 | UNITED NAT FOODS INC COM |
| Equities | 65,161 | 7,244,599.98 | UNITED PARCEL SVC INC CL B |
| Equities | 5,516 | 822,104.64 | UNITED RENTALS INC COM |
| Equities | 107 | 9,035.08 | UNITED STS LIME & MINERALS INC COM |
| Equities | 11,926 | 86,105.72 | UNITED STS STL CORP NEW COM |
| Equities | 3,045 | 368,445.00 | UNITED THERAPEUTICS CORP DEL COM STK |
| Equities | 150,251 | 44,316,532.45 | UNITEDHEALTH GROUP INC COM |
| Equities | 14,236 | 133,106.60 | UNITI GROUP INC COM |
| Equities | 1,007 | 45,133.74 | UNITIL CORP COM |
| Equities | 656 | 9,380.80 | UNITY BANCORP NJ |
| Equities | 1,298 | 11,266.64 | UNITY BIOTECHNOLOGY INC COM |
| Equities | 9,808 | 165,362.88 | UNIVAR SOLUTIONS INC |
| Equities | 1,559 | 66,273.09 | UNIVERSAL CORP VA COM |
| Equities | 951 | 44,525.82 | UNIVERSAL ELECTRS INC COM |
| Equities | 990 | 78,695.10 | UNIVERSAL HEALTH RLTY INCOME TR SH BEN INT SH BEN INT |
| Equities | 22,061 | 391,582.75 | UNIVERSAL INS HLDGS INC COM |
| Equities | 1,483 | 25,774.54 | UNIVERSAL LOGISTICS HOLDINGS,INC COM STK |
| Equities | 874 | 7,516.40 | UNIVERSAL STAINLESS & ALLOY PRODS INC COM |
| Equities | 3,291 | 53,116.74 | UNIVEST FINANCIAL CORP |
| Equities | 14,686 | 243,640.74 | UNUM GROUP |
| Equities | 3,084 | 461,428.08 | UNVL DISPLAY CORP COM |
| Equities | 10,279 | 954,816.31 | UNVL HEALTH SERVICES INC CL B COM |
| Equities | 2,100 | 14,595.00 | UNVL TECH INST INC COM |
| Equities | 1,371 | 47,655.96 | UPLAND SOFTWARE INC COM |

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| | | | | |
|----------|---------|---------------|---------------------------------------------------------|---------|
| Equities | 6,334 | 91,462.96 | UPWORK INC COM | |
| Equities | 14,936 | 13,109.33 | URANIUM ENERGY CORP COM | |
| Equities | 8,045 | 95,494.15 | URBAN EDGE PPTYS COM | |
| Equities | 46,208 | 703,285.76 | URBAN OUTFITTERS INC COM | |
| Equities | 774 | 20,216.88 | UROGEN PHARMA LTD UROGEN PHARMA LTD | |
| Equities | 2,813 | 33,418.44 | URSTADT BIDDLE PPTYS INC CL A CL A | |
| Equities | 1,900 | - | US AIRWAYS GROUP INC COM | |
| Equities | 139 | 139.00 | US AIRWAYS GROUP INC PFD SER A NEW | |
| Equities | 107,679 | 3,964,740.78 | US BANCORP | |
| Equities | 1,869 | 63,321.72 | US ECOLOGY INC COM | |
| Equities | 16,305 | 321,534.60 | US FOODS HLDG CORP COM | |
| Equities | 613 | 4,750.75 | USA TRUCK INC COM | |
| Equities | 14,857 | 1,090,949.51 | USANA HEALTH SCIENCES INC CDT-SHS | |
| Equities | 284 | 25,168.08 | UTAH MED PRODS INC COM | |
| Equities | 403,095 | 5,845,390.38 | UTD O/S BANK NPV | |
| Equities | 3,663 | 24,505.47 | UTD SEC BANCSHARES CAL COM COM STK | |
| Equities | 32,524 | 1,982,012.56 | V F CORP COM | |
| Equities | 3,778 | 4,684.72 | VAALCO ENERGY INC COM NEW COM NEW | |
| Equities | 2,981 | 542,989.15 | VAIL RESORTS INC COM | |
| Equities | 31,017 | 242,552.94 | VAL NATL BANCORP COM | |
| Equities | 8,290 | 5,404.25 | VALARIS PLC | |
| Equities | 31,097 | 1,829,125.54 | VALERO ENERGY CORP COM STK NEW | |
| Equities | 136 | 1,425.28 | VALHI INC NEW COM NEW COM NEW | |
| Equities | 1,628 | 184,973.36 | VALMONT INDS INC COM | |
| Equities | 707 | 19,081.93 | VALUE LINE INC COM | |
| Equities | 14,867 | 287,379.11 | VALVOLINE INC COM | |
| Equities | 3,731 | 42,682.64 | VANDA PHARMACEUTICALS INC COM | |
| Equities | 738 | 30,250.62 | VAPOTHERM INC COM | |
| Equities | 2,648 | 40,117.20 | VAREX IMAGING CORP COM | |
| Equities | 6,819 | 835,463.88 | VARIAN MEDICAL SYSTEMS INC | |
| Equities | 2,151 | 190,320.48 | VARONIS SYS INC COM | |
| Equities | 163 | 1,442.55 | VAXART INC COM NEW COM NEW | |
| Equities | 8,542 | 85,932.52 | VECTOR GROUP LTD COM STK | |
| Equities | 855 | 42,006.15 | VECTRUS INC COM | |
| Equities | 3,646 | 49,184.54 | VEECO INSTRS INC DEL COM | |
| Equities | 8,798 | 2,062,427.16 | VEEVA SYS INC CL A COM CL A COM | |
| Equities | 2,618 | 4,686.22 | VENATOR MATERIALS COM USD0.001 | |
| Equities | 28,816 | 1,055,241.92 | VENTAS INC REIT | |
| Equities | 7,313 | 78,175.97 | VEONEER INC COM USD1.00 WI | |
| Equities | 2,175 | 9,657.00 | VERA BRADLEY INC COM STK | |
| Equities | 2,714 | 70,292.60 | VERACYTE INC COM | |
| Equities | 6,668 | 11,468.96 | VERASTEM INC COM | |
| Equities | 80,351 | 516,656.93 | VEREIT INC COM USD0.001 | |
| Equities | 3,432 | 47,430.24 | VERICEL CORP COM | |
| Equities | 4,841 | 218,716.38 | VERINT SYS INC COM | |
| Equities | 9,708 | 2,007,905.64 | VERISIGN INC COM | |
| Equities | 35,494 | 6,041,078.80 | VERISK ANALYTICS INC | COM STK |
| Equities | 3,897 | 68,976.90 | VERITEX HLDGS INC COM | |
| Equities | 2,402 | 40,737.92 | VERITIV CORP COM | |
| Equities | 892 | 13,255.12 | VERITONE INC COM | |
| Equities | 442,342 | 24,386,314.46 | VERIZON COMMUNICATIONS COM | |
| Equities | 9,119 | 93,743.32 | VERRA MOBILITY CORP | |
| Equities | 7,067 | 84,521.32 | VERSO CORP CL A CL A | |
| Equities | 32,197 | 9,347,111.07 | VERTEX PHARMACEUTICALS INC COM | |
| Equities | 7,580 | 771,484.41 | VESTAS WIND SYSTEM DKK1 | |
| Equities | 10,019 | 1,278,322.64 | VGP N.V. NPV | |
| Equities | 265 | 6,784.00 | VIACOMCBS INC CL A CL A | |
| Equities | 39,441 | 919,764.12 | VIACOMCBS INC NPV CLASS B | |
| Equities | 1,930 | 36,708.60 | VIAD CORP COM NEW COM NEW | |
| Equities | 3,930 | 150,794.10 | VIASAT INC COM | |
| Equities | 15,806 | 201,368.44 | VIAVI SOLUTIONS INC COM NPV | |
| Equities | 37,666 | 760,476.54 | VICI PPTYS INC COM | |
| Equities | 1,274 | 91,664.30 | VICOR CORP COM | |
| Equities | 2,735 | 47,014.65 | VICTORY CAP HLDGS INC DEL CL A CL A | |
| Equities | 1,184 | 51,290.88 | VIELA BIO INC COM | |
| Equities | 2,649 | 5,933.76 | VIEWRAY INC COM | |
| Equities | 200 | 30,088.12 | VIFOR PHARMA AG CHF0.01 | |
| Equities | 4,597 | 33,144.37 | VIKING THERAPEUTICS INC COM | |
| Equities | 4,708 | 130,505.76 | VILLAGE SUPER MKT INC CL A NEW CL A NEW | |
| Equities | 216 | 1,198.80 | VINCE HLDG CORP COM NEW COM NEW | |
| Equities | 68,013 | 6,263,881.86 | VINCI EUR2.50 | |
| Equities | 68,013 | - | VINCI RTS 09/07/2020 | |
| Equities | 13,091 | 135,622.76 | VIPER ENERGY PARTNERS LP COM UNIT REPSTGLTD PARTNER INT | |
| Equities | 2,287 | 93,698.39 | VIR BIOTECHNOLOGY INC COM | |
| Equities | 2,581 | 6,762.22 | VIRCO MFG CO COM | |
| Equities | 2,916 | 47,647.44 | VIRGIN GALACTIC HLDGS INC COM | |
| Equities | 4,455 | 28,957.50 | VIRNETX HLDG CORP COM STK | |
| Equities | 3,634 | 85,762.40 | VIRTU FINL INC CL A CL A | |
| Equities | 493 | 57,330.97 | VIRTUS INVT PARTNERS INC COM | |
| Equities | 2,156 | 70,005.32 | VIRTUSA CORP COM | |
| Equities | 327,404 | 63,244,630.68 | VISA INC COM CL A STK | |
| Equities | 10,797 | 164,870.19 | VISHAY INTERTECHNOLOGY INC COM STK | |
| Equities | 1,196 | 29,397.68 | VISHAY PRECISION GROUP INC COM | |
| Equities | 4,448 | 64,273.60 | VISTA OUTDOOR INC COM | |
| Equities | 1,892 | 129,602.00 | VISTEON CORP COM NEW COM NEW | |
| Equities | 34,949 | 650,750.38 | VISTRA CORP COM USD0.01 | |
| Equities | 63,652 | 1,632,848.63 | VIVENDI SA EUR5.50 | |
| Equities | 4,246 | 42,035.40 | VIVINT SOLAR INC COM | |
| Equities | 922 | 757.79 | VIVUS INC COM NEW | |
| Equities | 18 | - | VL DISSOLUTION CORP COM STK | |
| Equities | 14,716 | 2,278,919.76 | VMWARE INC CL A COM CL A COM | |

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|----------|-----------|---------------|-----------------------------------------------------------------------------|
| Equities | 2,242 | 47,530.40 | VOCERA COMMUNICATIONS INC |
| Equities | 0 | - | VODAFONE GROUP ORD USD0.2095238 |
| Equities | 3,800 | 81,710.29 | VOESTALPINE AG NPV |
| Equities | 70,935 | 713,606.10 | VONAGE HLDGS CORP COM |
| Equities | 56,174 | 3,443,552.08 | VONOVIA SE NPV |
| Equities | 12,571 | 480,337.91 | VORNADO RLTY TR COM |
| Equities | 4,748 | 27,443.44 | VOXX INTL CORP CL A CL A |
| Equities | 26,500 | 1,236,225.00 | VOYA FINL INC COM |
| Equities | 1,289 | 16,267.18 | VOYAGER THERAPEUTICS INC COM |
| Equities | 364 | 11,425.96 | VSE CORP COM |
| Equities | 13,646 | 1,580,889.10 | VULCAN MATERIALS CO COM |
| Equities | 7,180 | 16,370.40 | W & T OFFSHORE INC COM |
| Equities | 3,414 | 59,710.86 | W BANCORPORATION INC CDT-CAP STK |
| Equities | 13,409 | 907,118.85 | W P CAREY INC COM |
| Equities | 112,715 | 1,197,033.30 | WABASH NATL CORP COM |
| Equities | 41,909 | 2,412,701.13 | WABTEC CORP COM |
| Equities | 69,696 | 1,080,984.96 | WADDELL & REED FINL INC CL A COM |
| Equities | 2,688 | 7,069.44 | WAITR HLDGS INC COM |
| Equities | 94,143 | 3,990,721.77 | WALGREENS BOOTS ALLIANCE INC COM |
| Equities | 1,861 | 94,557.41 | WALKER & DUNLOP INC COM . |
| Equities | 185,619 | 22,233,443.82 | WALMART INC COM |
| Equities | 177,904 | 19,838,075.04 | WALT DISNEY CO |
| Equities | 47,560 | 1,298,033.48 | WAREHOUSES DE PAUW NPV |
| Equities | 12,384 | 190,589.76 | WARRIOR MET COAL INC COM |
| Equities | 5,698 | 152,934.32 | WASH FED INC COM |
| Equities | 8,141 | 6,844.95 | WASHINGTON PRIME GROUP NEW COM |
| Equities | 5,767 | 128,027.40 | WASHINGTON REAL ESTATE INVT TR SH BEN INT SH BEN INT |
| Equities | 989 | 32,389.75 | WASHINGTON TR BANCORP INC COM |
| Equities | 7,623 | 714,961.17 | WASTE CONNECTIONS INC COM |
| Equities | 30,677 | 3,249,001.07 | WASTE MGMT INC DEL COM STK |
| Equities | 70,492 | 12,716,756.80 | WATERS CORP COM |
| Equities | 938 | 13,910.54 | WATERSTONE FINL INC MD COM |
| Equities | 5,766 | 1,024,618.20 | WATSCO INC COM |
| Equities | 1,957 | 158,517.00 | WATTS WTR TECHNOLOGIES INC |
| Equities | 786 | 8,182.26 | WAVE LIFE SCIENCES PTE LTD COM NPV |
| Equities | 4,193 | 828,578.73 | WAYFAIR INC CL A CL A |
| Equities | 700 | 17,990.00 | WAYSIDE TECHNOLOGY GROUP INC COM STK |
| Equities | 977 | 193,739.10 | WD 40 CO COM STK |
| Equities | 6,324 | 180,929.64 | WEBSTER FNCL CORP WATERBURY CONN COM |
| Equities | 61,810 | 5,417,646.50 | WEC ENERGY GROUP INC COM |
| Equities | 562,000 | 1,047,072.11 | WEICHAI POWER CO H CNY1 |
| Equities | 9,286 | 175,783.98 | WEINGARTEN RLTY INVS COM |
| Equities | 1,440 | 72,172.80 | WEIS MKT INC COM |
| Equities | 9,172 | 55,857.48 | WELBILT INC COM |
| Equities | 25,500 | 2,053,992.68 | WELCIA HOLDINGS CO LTD |
| Equities | 848,184 | 21,713,510.40 | WELLS FARGO & CO NEW COM STK |
| Equities | 32,050 | 1,658,587.50 | WELLTOWER INC COM REIT |
| Equities | 15,379 | 334,954.62 | WENDYS CO COM |
| Equities | 3,489 | 151,876.17 | WERNER ENTERPRISES INC COM |
| Equities | 4,464 | 90,663.84 | WESBANCO INC COM |
| Equities | 3,710 | 130,245.46 | WESCO INTL INC COM |
| Equities | 683 | 18,100.96 | WESCO INTL INC DEPOSITARY SHS REPSTG 1/1000TH FIXED RATE RESET CUM PERP PFD |
| Equities | 9,400 | 526,786.86 | WEST JAPAN RAILWAY NPV |
| Equities | 5,188 | 1,178,557.96 | WEST PHARMACEUTICAL SVCS INC COM |
| Equities | 1,619 | 92,962.98 | WESTAMERICA BANCORPORATION COM |
| Equities | 543 | 426.36 | WESTELL TECHNOLOGIES INC CL A NEW CL A NEW |
| Equities | 7,335 | 277,776.45 | WESTERN ALLIANCE BANCORPORATION COM |
| Equities | 6,012 | 34,809.48 | WESTERN NEW ENG BANCORP INC COM |
| Equities | 152,735 | 3,302,130.70 | WESTERN UNION CO |
| Equities | 10,670 | 572,445.50 | WESTLAKE CHEM CORP COM STK |
| Equities | 3,752 | 10,280.48 | WESTN AST MTG CAP CORP COM |
| Equities | 22,239 | 981,851.85 | WESTN DIGITAL CORP COM |
| Equities | 72,308 | 2,043,424.08 | WESTROCK CO COM |
| Equities | 1 | 2.65 | WESTWATER RES INC COM NEW COM NEW |
| Equities | 620 | 9,765.00 | WESTWOOD HLDGS GROUP INC COM |
| Equities | 13,636 | 2,250,076.36 | WEX INC COM |
| Equities | 1,543 | 33,313.37 | WEYCO GROUP INC COM |
| Equities | 67,809 | 1,522,990.14 | WEYERHAEUSER CO COM |
| Equities | 6,110,000 | 5,234,586.38 | WH GROUP LIMITED COMSTK |
| Equities | 11,800 | 93,328.77 | WHEELLOCK & COMPANY NPV |
| Equities | 4,487 | 581,201.11 | WHIRLPOOL CORP COM |
| Equities | 215 | 190,913.55 | WHITE MOUNTAINS INSURANCE GROUP COM STOCK |
| Equities | 1,396 | 10,148.92 | WHITESTONE REIT COMMON SHARES |
| Equities | 6 | - | WI FI WIRELESS LTD COM WI-FI WIRELESS LTD |
| Equities | 1,100 | 0.22 | WICKES INC COM |
| Equities | 2,656 | 13,997.12 | WIDEPENWEST INC COM |
| Equities | 1,600 | 1,112.80 | WIDEPOINT CORP COM |
| Equities | 3,228 | 125,892.00 | WILEY JOHN & SONS INC CL A |
| Equities | 798 | 19,957.98 | WILLDAN GROUP INC COM |
| Equities | 91,125 | 1,733,197.50 | WILLIAMS CO INC COM |
| Equities | 5,063 | 415,216.63 | WILLIAMS SONOMA INC COM |
| Equities | 208 | 5,050.24 | WILLIS LEASE FIN CORP COM |
| Equities | 8,868 | 1,746,552.60 | WILLIS TOWERS WATSON PLC COM USD0.000115 |
| Equities | 634,000 | 1,858,757.75 | WILMAR INTERNATIONAL LTD NPV |
| Equities | 2,116 | 294,060.52 | WINGSTOP INC COM |
| Equities | 141 | 24,144.84 | WINMARK CORP COM |
| Equities | 2,246 | 149,628.52 | WINNEBAGO INDS INC COM |
| Equities | 44,713 | 1,950,381.06 | WINTRUST FINL CORP COM |
| Equities | 538 | 534.18 | WIRELESS TELECOM GROUP INC COM STK |
| Equities | 7,684 | 26,663.48 | WISDOMTREE INVTS INC COM |
| Equities | 168,005 | 13,118,063.96 | WOLTERS KLUWER EUR0.12 |

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| | | | |
|--------------|-----------|--------------------------------|------------------------------------------------|
| Equities | 5,903 | 140,550.43 | WOLVERINE WORLD WIDE INC COM |
| Equities | 5,812 | 86,633.82 | WOODSIDE PETROLEUM NPV |
| Equities | 38,034 | 2,949,536.70 | WOODWARD INC COM |
| Equities | 39,512 | 7,402,968.32 | WORKDAY INC CL A COM USD0.001 |
| Equities | 2,241 | 119,871.09 | WORKIVA INC COM CL A COM CL A |
| Equities | 451 | 29,549.52 | WORLD ACCEP CORP S C NEW COM |
| Equities | 4,431 | 114,142.56 | WORLD FUEL SERVICE COM STK USD0.01 |
| Equities | 2,923 | 127,004.35 | WORLD WRESTLING ENTMNT |
| Equities | 16,780 | 1,452,684.95 | WORLDLINE EUR0.68 |
| Equities | 6 | - | WORLDTEX INC COM USD0.01 |
| Equities | 2,825 | 105,372.50 | WORTHINGTON INDS INC COM |
| Equities | 306,882 | 2,391,888.90 | WPP PLC ORD GBP0.10 |
| Equities | 32,157 | 205,161.66 | WPX ENERGY INC COM SHS |
| Equities | 4,526 | 134,512.72 | WRIGHT MEDICAL GROUP NV EUR0.03 |
| Equities | 3,725 | 106,907.50 | WSFS FINANCIAL CORP COM |
| Equities | 3,158 | 80,150.04 | WW INTL INC COM |
| Equities | 6,633 | 186,917.94 | WYNDHAM DESTINATIONS INC COM STK |
| Equities | 6,753 | 287,812.86 | WYNDHAM HOTELS & RESORTS INC COM |
| Equities | 11,990 | 893,135.10 | WYNN RESORTS LTD COM |
| Equities | 135 | 1,258.20 | X4 PHARMACEUTICALS INC COM USD0.00 |
| Equities | 1,264 | 17,329.44 | XBIOTECH INC COMMON STOCK |
| Equities | 36,776 | 2,298,500.00 | XCEL ENERGY INC COM |
| Equities | 2,884 | 93,412.76 | XENCOR INC COM |
| Equities | 44,469 | 414,895.77 | XENIA HOTELS & RESORTS INC COM |
| Equities | 540 | 1,436.40 | XERIS PHARMACEUTICALS INC COM |
| Equities | 15,787 | 241,383.23 | XEROX HLDGS CORP COM NEW COM NEW |
| Equities | 65,512 | 6,445,725.68 | XILINX INC COM |
| Equities | 839 | 16,578.64 | XOMA CORP DEL COM NEW COM NEW |
| Equities | 39,743 | 1,669,603.43 | XP INC COM USD0.00001 CLASS A |
| Equities | 1,127 | 17,626.28 | XPEL INC COM |
| Equities | 7,600 | 112,176.00 | XPERI HLDG CORP COM |
| Equities | 6,691 | 516,879.75 | XPO LOGISTICS INC COM |
| Equities | 13,612 | 884,235.52 | XYLEM INC COM |
| Equities | 56,900 | 890,273.90 | YAMAHA MOTOR CO NPV |
| Equities | 747,000 | 497,982.15 | YANGZJIANG SHIPBU NPV (SGD) |
| Equities | 51,070 | 1,767,624.44 | YARA INTERNATIONAL NOK1.7 |
| Equities | 5,217 | 120,669.21 | YELP INC CL A |
| Equities | 4,034 | 172,372.82 | YETI HLDGS INC COM |
| Equities | 7,254 | 120,488.94 | YEXT INC COM |
| Equities | 1,439 | 62,164.80 | Y-MABS THERAPEUTICS INC COM |
| Equities | 824 | 39,519.04 | YORK WTR CO COM |
| Equities | 2,636 | 4,876.60 | YRC WORLDWIDE INC COM USD0.01 (POST REV SPLIT) |
| Equities | 3,505,600 | 2,446,992.88 | YUEXIU TRANSPORT INFRASTRUCT |
| Equities | 62,329 | 5,417,013.39 | YUM BRANDS INC COM |
| Equities | 400 | 1,040.00 | YUNHONG CTI LTD COM NPV |
| Equities | 218,400 | 1,064,822.73 | Z HOLDINGS CORP NPV |
| Equities | 2,510 | 7,881.40 | ZAGG INC COM STK |
| Equities | 10,026 | 2,566,154.70 | ZEBRA TECHNOLOGIES CORP CL A |
| Equities | 325 | 481.00 | ZEDGE INC CL B CL B |
| Equities | 8,214 | 727,185.42 | ZENDESK INC COM |
| Equities | 654 | 31,405.08 | ZENTALIS PHARMACEUTICALS INC COM |
| Equities | 1,364 | 78,402.72 | ZILLOW GROUP INC COM USD0.0001 |
| Equities | 8,061 | 464,394.21 | ZILLOW GROUP INC COM USD0.0001 CLASS C |
| Equities | 35,049 | 4,183,448.64 | ZIMMER BIOMET HLDGS INC COM |
| Equities | 12,178 | 414,052.00 | ZIONS BANCORPORATION N A |
| Equities | 13,504 | 44,293.12 | ZIOPHARM ONCOLOGY COM STK |
| Equities | 5,182 | 35,755.80 | ZIX CORP COM |
| Equities | 104,683 | 14,345,758.32 | ZOETIS INC COM USD0.01 CL 'A' |
| Equities | 3,360 | 90,753.60 | ZOGENIX INC COM NEW COM NEW |
| Equities | 11,865 | 3,008,252.10 | ZOOM VIDEO COMMUNICATIONS INC CL A CL A |
| Equities | 2,554 | 7,815.24 | ZOVIO INC COM USD0.01 |
| Equities | 5,383 | 589,438.50 | ZSCALER INC COM |
| Equities | 9,325 | 255,318.50 | ZUMIEZ INC COM |
| Equities | 3,508 | 44,727.00 | ZUORA INC CL A COM CL A COM |
| Equities | 12,335 | 4,350,542.98 | ZURICH INSURANCE GROUP AG CHF0.10 |
| Equities | 2,513 | 8,468.81 | ZYNERBA PHARMACEUTICALS INC COM |
| Equities | 68,529 | 653,766.66 | ZYNKA INC |
| TOTAL | | <u><u>6,732,741,142.40</u></u> | |

Fixed Income Investments

| | | | |
|--------------|-----------|--------------|----------------------------------------------------------------------|
| Fixed Income | 200,000 | 229,966.77 | \$ GEN CORP NEW 3.875% DUE 04-15-2027 |
| Fixed Income | 1,319,310 | 1,248,067.40 | 1011778 B.C UNLTD LIAB CO TERM LOAN B4 DUE 11-14-2026 BEO |
| Fixed Income | 400,000 | 411,974.58 | 1ST HORIZON NATL 3.55% DUE 05-26-2023 |
| Fixed Income | 400,000 | 418,331.33 | 1ST HORIZON NATL FIXED 4% DUE 05-26-2025 |
| Fixed Income | 3,102,301 | 2,541,405.02 | AAMES MTG INVT TR FLTG RT .65163% DUE 04-25-2036 |
| Fixed Income | 200,000 | 221,154.48 | ABBVIE INC 3.6% 05-14-2025 |
| Fixed Income | 1,495,000 | 1,963,297.00 | ABBVIE INC 4.875% DUE 11-14-2048 |
| Fixed Income | 200,000 | 240,922.57 | ABBVIE INC FIXED 4.5% DUE 05-14-2035 |
| Fixed Income | 1,400,000 | 1,388,870.00 | ABJA INVT CO PTE 5.95% 31/07/2024 |
| Fixed Income | 300,000 | 297,615.00 | ABJA INVT CO PTE 5.95% DUE 07-31-2024 |
| Fixed Income | 1,800,000 | 1,997,321.06 | ABN AMRO BANK N.V. 0.6% SNR NPF 15/01/2027 EUR |
| Fixed Income | 300,000 | 324,221.29 | ABN AMRO BANK N.V. 4.75%-FRN PERP EUR200000 |
| Fixed Income | 400,000 | 474,550.00 | ABU DHABI CRUDE OI 4.6% SNR SEC 02/11/2047 USD |
| Fixed Income | 870,000 | 872,175.00 | ACADIA HEALTHCARE 5.5% DUE 07-01-2028 |
| Fixed Income | 250,000 | 254,420.00 | ACADIA HEALTHCARE 6.5% DUE 03-01-2024 |
| Fixed Income | 114,699 | 112,076.82 | ACADIA HEALTHCARE COMPANY, INC TRANCHE B-3 TERM LOAN 02-11-2022 |
| Fixed Income | 209,450 | 204,662.31 | ACADIA HEALTHCARE COMPANY, INC. TRANCHE B-4 TERM LOAN DUE 02-16-2023 |
| Fixed Income | 200,000 | 184,852.52 | ACCOR 2.625%-FRN SUB PERP EUR |
| Fixed Income | 300,000 | 434,778.77 | ACE INA HLDGS INC 8.875% DUE 08-15-2029 |
| Fixed Income | 750,000 | 781,875.00 | ADANI GREEN ENERGY 6.25% DUE 12-10-2024 |

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| | | | |
|--------------|-----------|--------------|------------------------------------------------------------------------------|
| Fixed Income | 300,000 | 323,160.00 | ADIANT US LLC 9% DUE 04-15-2025 |
| Fixed Income | 195,000 | 202,415.98 | ADVENTIST HEALTH SYS/WEST 2.433% DUE 09-01-2024 |
| Fixed Income | 600,000 | 619,704.54 | ADVENTIST HLTH 2.952% DUE 03-01-2029 |
| Fixed Income | 95,000 | 98,104.91 | ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG |
| Fixed Income | 2,015,000 | 2,171,676.08 | AEP TEX INC 3.45% DUE 01-15-2050 |
| Fixed Income | 750,000 | 541,875.00 | AERCAP HLDGS N V 5.875% DUE 10-10-2079 |
| Fixed Income | 810,000 | 815,072.03 | AERCAP IRELAND CAP 4.5% DUE 05-15-2021 |
| Fixed Income | 500,000 | 502,175.00 | AERCAP IRELAND CAP 4.625% DUE 10-30-2020 |
| Fixed Income | 1,705,000 | 1,787,700.85 | AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG |
| Fixed Income | 4,500,000 | 4,323,570.71 | AERCAP IRELAND FIXED 4.45% DUE 10-01-2025 |
| Fixed Income | 1,465,001 | 1,142,700.78 | AEROPUERTOS ARGENTINA 2000 S A 9.375% DUE 02-01-2027 BEO |
| Fixed Income | 200,000 | 201,502.00 | AES PANAMA S A 6% SNR 25/06/2022 USD200000 |
| Fixed Income | 200,000 | 203,756.00 | AFRICAN EXP-IMP BK 4% SNR EMTN 24/05/2021 USD |
| Fixed Income | 100,000 | 102,474.71 | AGILENT 2.1% DUE 06-04-2030 |
| Fixed Income | 300,000 | 303,000.00 | AI CANDELARIA 7.5% 15/12/2028 |
| Fixed Income | 200,000 | 222,669.97 | AIA GROUP LTD 3.9% DUE 04-06-2028 |
| Fixed Income | 1,000,000 | 1,000,142.77 | AIR LEASE CORP 2.5% 03-01-2021 |
| Fixed Income | 935,000 | 944,724.49 | AIR LEASE CORP 3.5% DUE 01-15-2022 |
| Fixed Income | 4,915,000 | 4,555,690.10 | AIR LEASE CORP FIXED 3% DUE 02-01-2030 |
| Fixed Income | 1,484,772 | 1,425,202.53 | AIR MEDICAL GROUP HOLDINGS, INC. 2018 TERM LOAN 04-28-2022 |
| Fixed Income | 385,000 | 399,935.89 | AIRGAS INC 2.9 DUE 11-15-2022 |
| Fixed Income | 500,000 | 528,465.00 | AL ECON SETTLEMENT AUTH BP SETTLEMENT REV 3.163 09-15-2025 BEO TAXABLE |
| Fixed Income | 500,000 | 532,178.93 | AL KHALIJ COMMERCIAL 4.75% GTD SNR 09/10/23 USD |
| Fixed Income | 1,160,000 | 1,160,627.17 | ALABAMA PWR CAP TR V FLEXIBLE TR PFD SECS DUE 10-01-2042/10-01-2020 BEO |
| Fixed Income | 155,000 | 156,498.85 | ALASKA ST INTL ARPTS REVS 6.284% 10-01-2035 BEO TAXABLE |
| Fixed Income | 285,000 | 302,171.25 | ALCOA INC 5.9% DUE 02-01-2027 |
| Fixed Income | 200,000 | 199,488.00 | ALFA BOND ISSUANCE 5.95%-FRN LT2 15/04/30 USD |
| Fixed Income | 500,000 | 524,290.00 | ALFA BOND ISSUANCE 7.75% GTD SNR 28/04/21 USD |
| Fixed Income | 200,000 | 202,630.00 | ALFA BOND ISSUANCE 8%-FR PERP USD2000004 REGS |
| Fixed Income | 400,000 | 466,504.00 | ALFA S.A SER REGS 6.875 DUE 03-25-2044 BEO |
| Fixed Income | 300,000 | 333,287.16 | ALIBABA GROUP HLDG 3.4% DUE 12-06-2027 |
| Fixed Income | 398,969 | 384,837.59 | ALIXPARTNERS, LLP TERM LOAN B DUE 04-04-2024 BEO |
| Fixed Income | 406,000 | 415,642.50 | ALLEGHENY TECHNOLOGIES INC SR STEP UP 08-15-2023 07-12-2013 |
| Fixed Income | 500,000 | 524,249.35 | ALLEGION PLC 3.5% DUE 10-01-2029 |
| Fixed Income | 1,315,000 | 1,310,555.30 | ALLIANT HLDGS 6.75% DUE 10-15-2027 |
| Fixed Income | 1,251,513 | 1,183,543.75 | ALLIANT HOLDINGS INTERMEDIATE LLC TERM LOAN 08-12-2025 |
| Fixed Income | 315,000 | 316,837.52 | ALLY AUTO RECEIVABLES TRUST SR 2017-2 CL B 2.33% DUE 06-15-2022 |
| Fixed Income | 20,000 | 25,290.16 | ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO |
| Fixed Income | 25,000 | 25,849.35 | ALLY FINL INC 3.875% 05-21-2024 |
| Fixed Income | 0 | - | ALLY FINL INC 4.125% DUE 02-13-2022 |
| Fixed Income | 3,000,000 | 3,122,015.07 | ALLY FINL INC 4.625% DUE 05-19-2022 |
| Fixed Income | 3,650,000 | 4,709,684.90 | ALLY FINL INC 8% DUE 11-01-2031 |
| Fixed Income | 258,327 | 222,447.96 | ALMONDE INC ALMONDE, INC. TERM LOAN (SECOND LIEN) SR SECD DUE 06-13-2025 BEO |
| Fixed Income | 991,945 | 864,797.10 | ALMONDE INC. TERM LOAN B DUE 06-13-2024 BEO |
| Fixed Income | 200,000 | 199,500.00 | ALROSA FIN S A 3.1% DUE 06-25-2027 |
| Fixed Income | 300,000 | 319,536.00 | ALROSA FIN S A 4.65% DUE 04-09-2024 |
| Fixed Income | 750,358 | 604,660.80 | ALTERNATIVE LN TR 6.25% DUE 08-25-2036 |
| Fixed Income | 838,517 | 791,526.14 | ALTICE FINANCING S.A. TERM LOAN B DUE 07-15-2025 |
| Fixed Income | 1,438,063 | 1,354,180.77 | ALTICE FINANCING SA DUE 01-06-2026 BEO |
| Fixed Income | 737,000 | 758,564.85 | ALTICE FINCO SA 4.75% SNR 15/01/2028 EUR |
| Fixed Income | 2,500,000 | 2,618,750.00 | ALTICE FING S A 7.5% DUE 05-15-2026 |
| Fixed Income | 677,000 | 689,581.88 | ALTICE FRANCE HLDG S.A. 4.0% 15/02/2028 |
| Fixed Income | 892,000 | 1,060,142.46 | ALTICE FRANCE HLDG S.A. 8.0% 15/05/2027 |
| Fixed Income | 724,000 | 858,575.64 | ALTICE FRANCE S.A 5.875% GTD 01/02/2027 EUR |
| Fixed Income | 992,366 | 1,061,500.24 | ALTICE FRANCE S.A. SEN SEC TERM LOAN 02/02/2026 |
| Fixed Income | 4,836,402 | 4,640,333.81 | ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 |
| Fixed Income | 300,000 | 368,053.79 | ALTRIA GROUP INC 3.125% 15/06/2031 |
| Fixed Income | 205,000 | 224,237.64 | ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG |
| Fixed Income | 367,000 | 570,029.96 | ALTRIA GROUP INC 9.95% DUE 11-10-2038 |
| Fixed Income | 1,000,000 | 1,300,887.77 | AMAZON COM INC 4.05% 08-22-2047 |
| Fixed Income | 280,000 | 397,395.60 | AMER MOVIL SAB DE CV 6.125% 03-30-2040 |
| Fixed Income | 205,000 | 217,237.40 | AMEREN CORP 2.5% DUE 09-15-2024 |
| Fixed Income | 205,000 | 230,136.98 | AMEREN CORP 3.5% DUE 01-15-2031 REG |
| Fixed Income | 1,764,675 | 1,689,804.78 | AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030 |
| Fixed Income | 89,176 | 83,597.74 | AMERICAN AIRLS 2017-2 AA PTT 3.35% DUE 04-15-2031 |
| Fixed Income | 1,687,250 | 1,606,262.00 | AMERICAN BUILDERS & CONTRACTORS SUPPLY CO INC TERM LOAN 01-15-2027 |
| Fixed Income | 100,000 | 96,588.64 | AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE 02-01-2030 |
| Fixed Income | 313,000 | 387,886.09 | AMERICAN GENERAL CORP 6.625 DUE 02-15-2029 BEO |
| Fixed Income | 795,000 | 1,293,862.50 | AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE |
| Fixed Income | 2,520,000 | 3,122,938.70 | AMERICAN WTR CAP CORP 4.15% 06-01-2049 |
| Fixed Income | 1,610,529 | 1,626,526.09 | AMERICREDIT AUTOMOBILE RECEIVABLES 3.07% SER 2018-1 CL A3 DUE 12-19-2022 |
| Fixed Income | 656,169 | 627,468.70 | AMERQUEST MTG SECS INC SER 04-R11 CL M3 FLTGT RT 11-25-2034 |
| Fixed Income | 500,000 | 290,000.00 | AMERN AIRLS GROUP 5% DUE 06-01-2022 |
| Fixed Income | 460,000 | 455,400.00 | AMERN AXLE & MFG 6.875% DUE 07-01-2028 |
| Fixed Income | 500,000 | 485,310.00 | AMERN AXLE & MFG FIXED 6.5% 04-01-2027 |
| Fixed Income | 820,000 | 852,759.00 | AMERN EXPRESS CO 3.7% DUE 11-05-2021 |
| Fixed Income | 3,000,000 | 3,263,030.67 | AMERN EXPRESS CO FIXED 3.4% DUE 02-22-2024 |
| Fixed Income | 800,000 | 855,559.55 | AMERN HOMES 4 RENT 4.25% DUE 02-15-2028 |
| Fixed Income | 1,300,000 | 1,332,403.01 | AMERN TOWER CORP 2.25% DUE 01-15-2022 |
| Fixed Income | 300,000 | 326,237.18 | AMERN TOWER CORP 3.7% DUE 10-15-2049 |
| Fixed Income | 1,800,000 | 2,048,763.53 | AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 |
| Fixed Income | 845,000 | 874,973.85 | AMGEN INC 2.65% DUE 05-11-2022 |
| Fixed Income | 1,250,000 | 1,555,208.39 | AMGEN INC 4.4% 05-01-2045 |
| Fixed Income | 300,000 | 398,810.75 | AMGEN INC 5.15% DUE 11-15-2041 |
| Fixed Income | 249,353 | 241,794.96 | AMWINS GROUP, INC. TERM LOAN B DUE 01-19-2024 BEO |
| Fixed Income | 200,000 | 199,503.20 | ANADOLU EFES 3.375% SNR 01/11/22 USD1000 |
| Fixed Income | 1,100,000 | 1,128,589.00 | ANAHEIM CALIF HSG & PUB IMPT AUTH REV 2.392% 10-01-2029 BEO TAXABLE |
| Fixed Income | 4,355,960 | 4,121,827.00 | ANCESTRY.COM INC. TERM LOAN DUE 08-27-2026 BEO |
| Fixed Income | 1,945,000 | 2,306,445.25 | ANGLO AMERICAN CAPITAL MTN 3.25% 03/04/2023 |
| Fixed Income | 200,000 | 210,010.00 | ANGLOGOLD ASHANTI HLDGS PLC 5.125 DUE 5.125 NTS 08-01-2022 USD1000 |
| Fixed Income | 330,000 | 405,081.54 | ANHEUSER BUSCH COS 5.75% DUE 04-01-2036 |

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| | | | |
|--------------|-----------|-----------------|----------------------------------------------------------------------------|
| Fixed Income | 300,000 | 340,666.72 | ANHEUSER-BUSCH 4.375% DUE 04-15-2038 |
| Fixed Income | 1,580,000 | 1,887,198.53 | ANHEUSER-BUSCH 4.95% DUE 01-15-2042 |
| Fixed Income | 4,650,000 | 5,690,136.83 | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 |
| Fixed Income | 200,000 | 248,882.50 | ANHEUSER-BUSCH INB 2.75% GTD SNR 17/03/36 EUR |
| Fixed Income | 755,000 | 643,252.45 | ANTERO MIDSTREAM PARTNERS LP/5.375% 09-15-2024 |
| Fixed Income | 435,000 | 476,013.65 | ANTHEM INC 3.5% 08-15-2024 |
| Fixed Income | 105,000 | 119,452.60 | ANTHEM INC FIXED 3.7% 09-15-2049 |
| Fixed Income | 230,000 | 246,080.49 | AON CORPORATION 2.8% 05-15-2030 |
| Fixed Income | 375,000 | 437,560.34 | AON PLC 4.45% DUE 05-24-2043 |
| Fixed Income | 375,000 | 331,147.74 | APACHE CORP 4.375% 10-15-2028 |
| Fixed Income | 450,000 | 369,698.23 | APACHE CORP 5.1% DUE 09-01-2040 |
| Fixed Income | 50,000 | 40,805.87 | APACHE CORP 5.25% DUE 02-01-2042 |
| Fixed Income | 995,000 | 957,269.60 | API GROUP DE, INC INITIAL TERM LOAN 10-01-2026 |
| Fixed Income | 975,000 | 1,152,400.31 | APPALACHIAN PWR CO 4.4% DUE 05-15-2044 |
| Fixed Income | 575,000 | 797,012.17 | APPALACHIAN PWR CO 6.7% DUE 08-15-2037 |
| Fixed Income | 600,000 | 672,639.22 | APPLE INC 2.9% DUE 09-12-2027 |
| Fixed Income | 2,700,000 | 3,010,931.33 | APPLE INC 3.2% DUE 05-13-2025 |
| Fixed Income | 500,000 | 599,738.67 | APPLE INC 3.75% DUE 09-12-2047 |
| Fixed Income | 300,000 | 395,843.43 | APPLE INC 4.25% DUE 02-09-2047 |
| Fixed Income | 1,325,000 | 1,824,724.77 | APPLE INC 4.65% DUE 02-23-2046 |
| Fixed Income | 440,000 | 479,965.16 | APPLE INC FIXED 2.95% 09-11-2049 |
| Fixed Income | 859,502 | 834,009.00 | APPLIED SYSTEMS INC TERM LOAN 09-19-2024 BEO |
| Fixed Income | 505,000 | 476,593.75 | APX GROUP INC 6.75% DUE 02-15-2027 |
| Fixed Income | 525,000 | 483,000.00 | APX GROUP INC 7.625% DUE 09-01-2023 BEO |
| Fixed Income | 413,963 | 383,561.09 | APX GROUP INC INITIAL LOAN 12-31-2025 |
| Fixed Income | 285,000 | 304,743.95 | ARAMARK INTL FINAN 3.125% SNR 01/04/2020EUR |
| Fixed Income | 350,000 | 336,875.00 | ARAMARK SERVICES INC 4.75% 06-01-2026 |
| Fixed Income | 2,100,000 | 2,339,224.89 | ARBOUR CLO LIMITED 144A FLTG 15/01/2030 |
| Fixed Income | 100,000 | 104,823.21 | ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 |
| Fixed Income | 295,000 | 417,697.81 | ARCHER-DANIELS 7% DUE 02-01-2031 |
| Fixed Income | 50,000 | 47,100.00 | ARCHROCK PARTNERS 6.875% DUE 04-01-2027 |
| Fixed Income | 300,000 | 310,125.00 | ARCONIC CORP 6% DUE 05-15-2025 |
| Fixed Income | 170,000 | 169,957.50 | ARCONIC CORP 6.125% DUE 02-15-2028 |
| Fixed Income | 617,000 | 743,649.14 | ARDAGH PACKAGING F 4.75% SNR 15/07/2027 GBP |
| Fixed Income | 1,052,923 | 883,176.61 | ARGENT SECS INC FLTG RT .32163% DUE 07-25-2036 |
| Fixed Income | 2,563,413 | 1,709,895.77 | ARGENT SECS INC FLTG RT .46163% DUE 03-25-2036 |
| Fixed Income | 384 | 383.70 | Argentine peso - Cash |
| Fixed Income | 99,250 | 94,287.50 | ARGUS MEDIA LIMITED USD ARGUS MEDIA TERM LOAN 09-24-2026 |
| Fixed Income | 2,000,000 | 2,349,496.53 | ARKEMA 1.5% SNR EMTN 20/04/27 EUR |
| Fixed Income | 1,000,000 | 1,134,725.00 | AROUNDTOWN SA 5.375% SNR 21/03/2029 USD |
| Fixed Income | 65,000 | 69,712.83 | ASCENSION 2.532% DUE 11-15-2029 |
| Fixed Income | 800,000 | 861,838.88 | ASIAN DEV BK NT 1.75% DUE 09-19-2029 |
| Fixed Income | 1,360,000 | 1,360,000.00 | ASSUREDPARTNERS 7% DUE 08-15-2025 |
| Fixed Income | 888,605 | 847,986.69 | ASSUREDPARTNERS CAPITAL INC TERM LOAN B 02-11-2027 |
| Fixed Income | 997,357 | 960,583.97 | ASURION LLC (FKA ASURION CORPORATION) SEN SEC TL 11-03-2024 |
| Fixed Income | 204,460 | 197,473.24 | ASURION LLCASURION, LLC (FKA ASURION) REPLACEMENT B-6 TERM LOAN 11-03-2023 |
| Fixed Income | 4,895,000 | 5,067,648.80 | AT&T INC 2.3% DUE 06-01-2027 |
| Fixed Income | 1,000,000 | 1,066,373.92 | AT&T INC 3.85% DUE 06-01-2060 |
| Fixed Income | 1,600,000 | 1,822,626.80 | AT&T INC 4.25% DUE 03-01-2027 |
| Fixed Income | 650,000 | 757,872.44 | AT&T INC 4.35% DUE 03-01-2029 |
| Fixed Income | 650,000 | 731,469.82 | AT&T INC 4.35% DUE 06-15-2045 |
| Fixed Income | 500,000 | 561,761.37 | AT&T INC 4.45% DUE 04-01-2024 |
| Fixed Income | 595,000 | 703,337.55 | AT&T INC 4.5% DUE 03-09-2048 |
| Fixed Income | 865,000 | 1,036,996.70 | AT&T INC 4.75% DUE 05-15-2046 |
| Fixed Income | 1,710,000 | 2,025,050.37 | AT&T INC 4.8% DUE 06-15-2044 |
| Fixed Income | 2,700,000 | 2,322,356.83 | AT&T INC 5.1% SNR 25/11/48 CAD150000 |
| Fixed Income | 900,000 | 1,123,384.19 | AT&T INC 5.15% DUE 03-15-2042 |
| Fixed Income | 855,000 | 1,103,134.23 | AT&T INC 5.55% DUE 08-15-2041 |
| Fixed Income | 4,420,000 | 4,789,926.47 | AT&T INC FIXED .25% DUE 03-04-2026 |
| Fixed Income | 800,000 | 921,739.58 | AT&T INC FIXED 1.6% DUE 05-19-2028 |
| Fixed Income | 510,000 | 583,417.13 | AT&T INC FIXED 4.1% 02-15-2028 |
| Fixed Income | 1,730,000 | 2,079,130.54 | AT&T INC FIXED 4.9% DUE 08-15-2037 |
| Fixed Income | 1,160,000 | 939,611.60 | ATENTO LUXCO 1 S A 6.125% DUE 08-10-2022 |
| Fixed Income | 200,000 | 162,002.00 | ATENTO LUXCO 1 S A 6.125% GTD 10/08/2022USD |
| Fixed Income | 200,000 | 162,002.00 | ATENTO LUXCO 1 SA 6.125% DUE 08-10-2022 |
| Fixed Income | 816,754 | 789,531.78 | ATHENAHEALTH, INC TLB DUE 02-11-2026 BEO |
| Fixed Income | 500,000 | 566,699.95 | ATHENE GLB FD 15-1 1.875% SNR SEC 23/06/23 EUR |
| Fixed Income | 2,372,647 | 2,279,520.49 | ATOTECH B.V. TERM LOAN B - 1 01-31-2024 |
| Fixed Income | 186,176 | 161,973.54 | AURIS LUXCO TERM LOAN B (USD) DUE 02-27-2026 |
| Fixed Income | 10,876 | 10,875.53 | Australian dollar - Cash |
| Fixed Income | 0 | 13,982,115.54 | Australian dollar - Pending foreign exchange purchases |
| Fixed Income | 0 | (31,920,927.46) | Australian dollar - Pending foreign exchange sales |
| Fixed Income | 0 | 50,401.02 | Australian dollar - Pending trade sales |
| Fixed Income | 667,000 | 679,214.75 | AUTOSTRAD 1.875% SNR MTN 26/09/29 EUR |
| Fixed Income | 1,300,000 | 1,449,967.96 | AVALONBAY CMNTYS 3.45% DUE 06-01-2025 |
| Fixed Income | 700,000 | 755,715.72 | AVANGRID INC 3.15% 12-01-2024 |
| Fixed Income | 27,600 | 26,841.30 | AVANTR PERFRMCE MTERILS HLDNGS, INC. CV-LITE TRM LN SENIR SECRD 11-21-24 |
| Fixed Income | 245,000 | 245,607.44 | AVIATION CAP GROUP 7.125% DUE 10-15-2020 |
| Fixed Income | 150,000 | 131,228.96 | AVIS BUDGET FINANC 4.75% GTD SNR 30/01/26 EUR |
| Fixed Income | 1,400,000 | 1,177,214.12 | AVOLON HLDGS FDG 4.375% DUE 05-01-2026 |
| Fixed Income | 696,500 | 487,550.00 | AVSC HOLDING CORP (AKA PSAV INC) TERM LOAN 09-30-2026 |
| Fixed Income | 1,000,000 | 1,124,222.44 | AXA EQUITABLE FIXED 4.35% DUE 04-20-2028 |
| Fixed Income | 268,000 | 298,346.34 | AXALTA COATING S.D 3.75% SNR 15/01/2025 EUR |
| Fixed Income | 880,000 | 884,576.00 | AXALTA COATING SYS 4.75% DUE 06-15-2027 |
| Fixed Income | 957,186 | 926,077.21 | AZALEA TOPCO, INC. INITIAL TERM LOAN (FIRST LIEN) DUE 07-24-2026 |
| Fixed Income | 500,000 | 503,375.00 | AZURE PWR SOLAR 5.65% DUE 12-24-2024 |
| Fixed Income | 121,000 | 132,024.05 | B A T CAP CORP 4.39% 08-15-2037 |
| Fixed Income | 4,000,000 | 4,678,079.52 | B A T CAP CORP 4.906% DUE 04-02-2030 REG |
| Fixed Income | 694,750 | 684,328.75 | B&G FOODS INC FIRST LIEN TERM LOAN DUE 09-16-2026 BEO |
| Fixed Income | 500,000 | 546,810.93 | BACARDI LTD 4.45% DUE 05-15-2025 |
| Fixed Income | 360,000 | 392,100.28 | BAE SYS PLC 3.4% DUE 04-15-2030 |

**Investment Listing
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| | | | |
|--------------|------------|---------------|--------------------------------------------------------------------------------|
| Fixed Income | 550,000 | 451,000.00 | BAHAMAS COMWLTH 6.625% DUE 05-15-2033 |
| Fixed Income | 500,000 | 457,500.00 | BAHAMAS COMWLTH NT 144A 5.75% DUE 01-16-2024 BEO |
| Fixed Income | 500,000 | 544,505.74 | BAIDU INC 4.375% 05-14-2024 |
| Fixed Income | 500,000 | 539,929.82 | BAIDU INC FORMERLY 3.625% DUE 07-05-2027 |
| Fixed Income | 3,215,000 | 3,711,385.74 | BAKER HUGHES HLDGS LLC / BAKER HUGHES CO-OBLIGOR INC 4.486% DUE 05-01-2030 REG |
| Fixed Income | 555,000 | 607,031.25 | BALL CORP 5.25% DUE 07-01-2025 |
| Fixed Income | 480,000 | 510,878.20 | BALT GAS & ELEC CO 3.2% DUE 09-15-2049 |
| Fixed Income | 1,385,398 | 1,335,256.97 | BANC AMER FDG TR MTG PASSTHRU SER 06-G CL 1A1 FLTG 07-20-2036 |
| Fixed Income | 350,000 | 467,506.67 | BANC ONE CORP 7.625% DUE 10-15-2026 |
| Fixed Income | 200,000 | 213,500.00 | BANCO BBVA PERU 5.25%-STP LT2 22/09/29 USD |
| Fixed Income | 400,000 | 386,000.00 | BANCO BILBAO VIZCAYA 6.5% 12-31-2040 |
| Fixed Income | 360,000 | 366,303.60 | BANCO BRADESCO S A 5.9% DUE 01-16-2021 |
| Fixed Income | 200,000 | 212,000.00 | BANCO DE CREDITO DEL PERU FLTG RT DUE 04-24-2027 BEO |
| Fixed Income | 1,000,000 | 1,026,500.00 | BANCO DEL ESTADO 2.704% DUE 01-09-2025 |
| Fixed Income | 700,000 | 721,000.00 | BANCO DO BRASIL 9.0% 31/12/2049 |
| Fixed Income | 730,000 | 741,862.50 | BANCO DO BRASIL S 3.875 DUE 10-10-2022 |
| Fixed Income | 705,000 | 725,480.25 | BANCO DO BRASIL S 5.875% DUE 01-26-2022 |
| Fixed Income | 1,300,000 | 1,262,625.00 | BANCO GNB 6.5% DUE 04-03-2027 |
| Fixed Income | 300,000 | 325,500.00 | BANCO INTERNAC DEL PERU 6.625% 19/03/2029 |
| Fixed Income | 850,000 | 826,523.00 | BANCO MERCANTIL 5.75% DUE 10-04-2031 |
| Fixed Income | 1,000,000 | 945,560.00 | BANCO MERCANTIL 6.75% DUE 09-27-2024 |
| Fixed Income | 450,000 | 470,817.00 | BANCO NAC DE DESEN ECONO 4.75% DUE 05-09-2024 REG |
| Fixed Income | 320,000 | 312,003.20 | BANCO NACIONAL D. 3.8% SUB 11/08/26 USD200000 |
| Fixed Income | 200,000 | 208,750.00 | BANCO SANTANDER 3.875 DUE 09-20-2022 |
| Fixed Income | 2,200,000 | 2,372,542.58 | BANCO SANTANDER 6.25%-FRN PERP EUR100000 |
| Fixed Income | 400,000 | 417,804.00 | BANCO SANTANDER 7.5%-FR PERP USD2000000'REGS |
| Fixed Income | 230,000 | 246,975.31 | BANCO SANTANDER S 3.49% DUE 05-28-2030 |
| Fixed Income | 1,000,000 | 1,041,630.00 | BANCO SANTANDER SA 3.125% 02-23-2023 |
| Fixed Income | 500,000 | 489,380.00 | BANCOLOMBIA S A 3% DUE 01-29-2025 |
| Fixed Income | 500,000 | 486,880.00 | BANCOLOMBIA S A 4.875% DUE 10-18-2027 |
| Fixed Income | 400,000 | 377,000.00 | BANCOLOMBIA S A SR NT 4.625% DUE 12-18-2029/12-18-2024 REG |
| Fixed Income | 500,000 | 569,970.22 | BANGKOK BK PCL. FIXED 4.45% DUE 09-19-2028 |
| Fixed Income | 515,000 | 486,675.00 | BANIJAY GROUP BANIJAY GROUP S.A.S DUE 03-01-2025 BEO |
| Fixed Income | 614,000 | 620,962.35 | BANIJAY GROUP SNR SEC 04/02/26 EUR100000 |
| Fixed Income | 360,000 | 369,717.70 | BANK AMER CORP 2.676% DUE 06-19-2041 |
| Fixed Income | 13,683,000 | 15,240,837.32 | BANK AMER CORP 3.419% 12-20-2028 |
| Fixed Income | 1,500,000 | 1,688,467.95 | BANK AMER CORP 3.5% DUE 04-19-2026 |
| Fixed Income | 5,710,000 | 6,454,386.95 | BANK AMER CORP 3.705% BNDS 04-24-2028 |
| Fixed Income | 200,000 | 219,624.38 | BANK AMER CORP 4.1% DUE 07-24-2023 |
| Fixed Income | 317,000 | 284,475.80 | BANK AMER CORP 4.3% DUE 12-31-2049 |
| Fixed Income | 940,000 | 1,082,169.83 | BANK AMER CORP 4.45% DUE 03-03-2026 |
| Fixed Income | 80,000 | 81,723.50 | BANK AMER CORP 5.875% DUE 12-31-2049 |
| Fixed Income | 700,000 | 777,476.70 | BANK AMER CORP CORP BD 4.125 DUE 01-22-2024 REG |
| Fixed Income | 695,000 | 681,968.75 | BANK AMER CORP FIXED 5.125% 12-31-2049 |
| Fixed Income | 735,000 | 761,888.38 | BANK AMER CORP FLTG RT 2.881% DUE 04-24-2023 |
| Fixed Income | 255,000 | 275,874.07 | BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030 |
| Fixed Income | 560,000 | 579,639.20 | BANK AMER CORP FLTG RT 6.25% DUE 09-29-2049 |
| Fixed Income | 600,000 | 601,374.00 | BANK AMER CORP SR NT FLTG VAR RT DUE 07-23-2024/07-23-2023 |
| Fixed Income | 855,000 | 889,200.00 | BANK NEW YORK MELLON CORP 4.7% 12-31-2049 |
| Fixed Income | 1,000,000 | 1,110,198.41 | BANK OF AMERICA CORP BNDS 4.2 DUE 08-26-2024 |
| Fixed Income | 500,000 | 556,306.11 | BANK OF CHINA LTD 5.0% 13/11/2024 |
| Fixed Income | 200,000 | 151,772.39 | BANK OF MONTREAL 2.28% SNR 29/07/2024 CAD1 |
| Fixed Income | 690,000 | 679,236.00 | BANK OF NEW YORK MELLON CORP FLTG DUE 12-29-2049 |
| Fixed Income | 2,100,000 | 2,296,878.36 | BANK SER 2017-BNK8 CL A-S 3.731% 11-15-2050 |
| Fixed Income | 1,600,000 | 1,764,497.60 | BANK SR 2018-BNK10 CL AS 3.898% 02-15-2061 |
| Fixed Income | 300,000 | 313,755.00 | BANQUE OUEST AFRIC 5% SNR 27/07/2027 USD200000 |
| Fixed Income | 300,000 | 297,003.00 | BANTRAB SENIOR TRUST CORP BD 9 DUE 11-14-2020 |
| Fixed Income | 1,000,000 | 1,088,771.49 | BARCLAYS BK PLC 7.625 DUE 11-21-2022 |
| Fixed Income | 150,000 | 192,995.83 | BARCLAYS PLC 3.125% SNR 17/01/2024 GBP |
| Fixed Income | 200,000 | 204,448.00 | BARCLAYS PLC 3.2% DUE 08-10-2021 |
| Fixed Income | 1,700,000 | 1,842,987.00 | BARCLAYS PLC 3.65% DUE 03-16-2025 |
| Fixed Income | 3,800,000 | 4,278,876.00 | BARCLAYS PLC 4.375% DUE 01-12-2026 |
| Fixed Income | 800,000 | 937,313.06 | BARCLAYS PLC 4.972% 05-16-2029 |
| Fixed Income | 600,000 | 744,911.12 | BARCLAYS PLC 7.875%-FRN PERP GBP200000 |
| Fixed Income | 400,000 | 451,719.71 | BARCLAYS PLC 8.0% 15/12/2049 |
| Fixed Income | 700,000 | 711,375.00 | BARCLAYS PLC BARCLAYS PLC 7.75% DUE 12-31-2049 BEO |
| Fixed Income | 1,700,000 | 1,726,126.06 | BARCLAYS PLC BARCLAYS PLC GLB FLT% AUG 10 2021 DUE 08-10-2021 BEO |
| Fixed Income | 1,200,000 | 1,189,026.43 | BARCLAYS PLC SR NT FLTG VAR RT DUE 05-16-2024/05-16-2023 |
| Fixed Income | 100,000 | 111,513.57 | BARNABAS HLTH SYS 4% DUE 07-01-2028 |
| Fixed Income | 169,567 | 164,734.76 | BARRACUDA NETWORKS INC SEN SEC TL 02-12-2025 |
| Fixed Income | 1,069,211 | 1,026,057.77 | BASS PRO GROUP LLC TERM LOAN 09-25-2024 |
| Fixed Income | 200,000 | 233,067.33 | BAT INTL FINANCE 2.25% GTD SNR 16/01/30 EUR |
| Fixed Income | 1,000,000 | 1,217,204.75 | BAT INTL FINANCE 2.75% GTD SNR 25/03/25 EUR |
| Fixed Income | 963,270 | 934,738.22 | BAUSCH HEALTH COMPANIES (FKA VALEANT PHARMACEUTICALS INTL) TLB 06-02-2025 |
| Fixed Income | 300,000 | 353,134.36 | BAXTER INTERNATIONAL INC BNDS 1.3% DUE 05-30-2025 BEO |
| Fixed Income | 4,200,000 | 4,690,695.71 | BAYER AG 2.375%-FRN SUB 02/04/75 EUR |
| Fixed Income | 3,300,000 | 3,742,947.57 | BAYER CAP CORP B.V 0.625% GTD SNR 15/12/22 EUR |
| Fixed Income | 400,000 | 438,045.58 | BBVA(BILB-VIZ-ARG) 5.875%-FRN PERP EUR2000000'7 |
| Fixed Income | 400,000 | 465,517.38 | BBVA(BILB-VIZ-ARG) 8.875%-FRN PERP EUR2000000'4 |
| Fixed Income | 486,479 | 563,152.44 | BCA MARKETPLACE PLC TERM LOAN B1 24/09/2026 |
| Fixed Income | 500,000 | 499,255.00 | BCO VOTORANTIM 4.5% SNR MTN 24/09/2024 USD |
| Fixed Income | 2,296,259 | 2,180,205.96 | BEACON ROOFING SUPPLY INC TERM LOAN 01-02-2025 BEO |
| Fixed Income | 200,000 | 211,621.89 | BECTON DICKINSON & 2.823% DUE 05-20-2030 |
| Fixed Income | 500,000 | 282,700.00 | BED BATH & BEYOND 5.165% DUE 08-01-2044 |
| Fixed Income | 563,000 | 611,820.57 | BELDEN INC 3.375% SUB 15/07/2027 EUR |
| Fixed Income | 350,000 | 272,889.50 | BELL CDA MTN 2.9% 10/09/2029 |
| Fixed Income | 1,650,000 | 1,836,555.84 | BERKSHIRE HATHAWAY FIXED 0% DUE 03-12-2025 |
| Fixed Income | 538,028 | 508,436.75 | BERLIN PACKAGING LLC TERM LOAN B DUE 10-31-2025 BEO |
| Fixed Income | 1,200,000 | 1,311,000.00 | BERMUDA GOVT SR NT 144A 4.854 DUE 02-06-2024 BEO |
| Fixed Income | 245,000 | 238,206.15 | BERRY GLOBAL GROUP INC FKA BERRY PLASTICS CORPORATION TERM W LOAN DUE 10-01-22 |
| Fixed Income | 2,277,000 | 2,171,688.75 | BERRY GLOBAL INC FKA BERRY PLASTICS CORPORATION TERM LOAN DUE 07-01-2026 BEO |

**Investment Listing
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| | | | | |
|--------------|-------------|-----------------|--------------------------------------------------------------------------------|-------------------|
| Fixed Income | 200,000 | 223,988.46 | BERTELSMANN SE & CO KGAA BNDS | 3.5% 23/04/2075 |
| Fixed Income | 110,000 | 114,446.84 | BGC PARTNERS INC FIXED 5.375% DUE | 07-24-2023 |
| Fixed Income | 500,000 | 512,222.94 | BHARAT PETROL CORP 4% SNR MTN 08/05/2025USD | |
| Fixed Income | 200,000 | 206,399.19 | BHARTI AIRTEL LTD 4.375% DUE 06-10-2025 | |
| Fixed Income | 1,725,000 | 2,295,764.12 | BHP BILLITON FINANCE LTD | 3.25% 24/09/2027 |
| Fixed Income | 536,642 | 503,101.65 | BIG RIVER INDUSTRIES LTD TERM LOAN | 08-23-2023 BEO |
| Fixed Income | 200,000 | 203,300.00 | BIZ FINANCE PLC 9.75%22/01/25 | |
| Fixed Income | 133,333 | 136,246.67 | BIZ FINANCE PLC BNDS | 9.625% 22/04/2022 |
| Fixed Income | 1,404,683 | 1,356,516.84 | BJ S WHOLESALE CLUB INC TERM LOAN B | 02-03-2024 |
| Fixed Income | 400,000 | 389,944.00 | BK LEUMI LE ISRAEL 3.275%-FRN LT2 | 29/01/31 USD |
| Fixed Income | 500,000 | 498,900.00 | BK NOVA SCOTIA B C FIXED 4.9% DUE | 12-31-2049 |
| Fixed Income | 815,000 | 969,886.55 | BK OF AMERICA CORP 1.776%-FRN SNR | 04/05/27 EUR |
| Fixed Income | 300,000 | 391,056.28 | BK OF AMERICA CORP 2.3% SNR EMTN | 25/07/25 GBP |
| Fixed Income | 260,000 | 267,789.70 | BK RAKYAT 3.95% SNR 28/03/2024 USD | |
| Fixed Income | 1,247,599 | 1,191,457.05 | BLACKSTONE CQP HOLDCO LP TERM LOAN DUE | 09-30-2024 BEO |
| Fixed Income | 1,057,000 | 1,218,332.78 | BLITZ WEINHARD CO 6.0% 30/07/2026 | |
| Fixed Income | 340,000 | 335,848.60 | BLOCK 4.875% DUE 03-01-2028 | |
| Fixed Income | 125,000 | 111,250.00 | BLUE RACER 6.625% DUE 07-15-2026 | |
| Fixed Income | 280,000 | 286,619.23 | BMW VEH OWNER TR 2018-A CL A-4 2.66% 06-25-2024 | |
| Fixed Income | 300,000 | 373,368.62 | BNP PARIBAS 1.875% SNR NPF 14/12/27 GBP | |
| Fixed Income | 2,700,000 | 3,249,636.29 | BNP PARIBAS 2.125%-FRN 23/01/2027 EUR | |
| Fixed Income | 1,000,000 | 1,085,620.00 | BNP PARIBAS 7.0% DUE 12-31-2049 | |
| Fixed Income | 615,000 | 674,193.75 | BNP PARIBAS 7.375% DUE 12-29-2049 | |
| Fixed Income | 1,535,000 | 1,624,755.46 | BNP PARIBAS SR NON PFD 144A MED TERM NT PROGRAM BOOK ENTRY 3.5% 03-01-2023 | |
| Fixed Income | 265,000 | 277,517.98 | BNP PARIBAS SR NON VAR RT 2.819% DUE | 11-19-2025 |
| Fixed Income | 1,550,000 | 1,764,541.39 | BOEING CO FIXED 5.705% DUE 05-01-2040 | |
| Fixed Income | 4,390,000 | 5,184,527.00 | BOEING CO FIXED 5.805% DUE 05-01-2050 | |
| Fixed Income | 594,963 | 643,798.79 | BOLUDA CORPORACION TERM LN B 01/08/2026 | |
| Fixed Income | 2,000,000 | 1,375,600.00 | BOMBARDIER INC 6.125% DUE 01-15-2023 | |
| Fixed Income | 150,000 | 70,500.00 | BONO GAR PROV DEL BNDS 7.75% 7.75% | 26/07/2026 |
| Fixed Income | 223,000 | 225,230.00 | BORETS FINANCE DAC 6.5% GTD SNR | 07/04/2022 USD |
| Fixed Income | 989,950 | 934,265.09 | BOXER PARENT COMPANY INC. DUE 10-02-2025BEO | |
| Fixed Income | 60,000 | 56,082.00 | BOYD GAMING CORP 6.0% | 08-15-2026 |
| Fixed Income | 335,000 | 318,250.00 | BOYD GAMING CORP 6.375% DUE 04-01-2026 | |
| Fixed Income | 4,250,000 | 4,388,125.00 | BP CAP MKTS P L C 4.875% DUE 12-31-2049 | |
| Fixed Income | 500,000 | 513,559.61 | BPRL INTERNATIONAL 4.375% GTD SNR | 18/01/27 USD |
| Fixed Income | 494,898 | 451,594.39 | BRAND ENERGY & INFRASTRUCTURE SERVICES INC TERM LN DUE 06-14-24 | |
| Fixed Income | 200,000 | 204,540.00 | BRASKEM AMER FIN 7.1250 DUE 07-22-2041 | |
| Fixed Income | 1,000,000 | 1,055,510.00 | BRAZIL FEDERATIVE REP GLOBAL BD 4.25 DUE01-07-2025 REG | |
| Fixed Income | 51,664 | 51,663.67 | Brazilian real - Cash | |
| Fixed Income | 0 | 4,995,134.28 | Brazilian real - Pending foreign exchange purchases | |
| Fixed Income | 0 | (3,199,395.72) | Brazilian real - Pending foreign exchange sales | |
| Fixed Income | 320,000 | 326,227.14 | BRIGHTHOUSE FINL INC 3.7% | 06-22-2027 |
| Fixed Income | 450,000 | 458,338.50 | BRINKS CO 5.5% DUE 07-15-2025 | |
| Fixed Income | 1,200,000 | 1,398,006.52 | BRISTOL MYERS 3.4% DUE 07-26-2029 | |
| Fixed Income | 500,000 | 665,439.93 | BRISTOL MYERS 6.8% DUE 11-15-2026 | |
| Fixed Income | 472,752 | 472,752.49 | British pound sterling - Cash | |
| Fixed Income | 69,522 | 69,521.85 | British pound sterling - Cash Collateral Due to/from CCP Broker | |
| Fixed Income | 1,746,676 | 1,746,676.42 | British pound sterling - Cash Collateral Held at Broker | |
| Fixed Income | 0 | 41,490,560.91 | British pound sterling - Pending foreign exchange purchases | |
| Fixed Income | 0 | (57,150,635.61) | British pound sterling - Pending foreign exchange sales | |
| Fixed Income | 0 | (624,120.70) | British pound sterling - Pending trade purchases | |
| Fixed Income | 0 | 1,637,003.06 | British pound sterling - Pending trade sales | |
| Fixed Income | 0 | - | British pound sterling - Recoverable taxes | |
| Fixed Income | 12,442,583 | 12,442,583.05 | British pound sterling - Variation Margin | |
| Fixed Income | 75,000 | 76,707.27 | BRIXMOR OPER 4.05% DUE 07-01-2030 | |
| Fixed Income | 1,000,000 | 1,045,797.30 | BRIXMOR OPER 4.125% DUE 06-15-2026 | |
| Fixed Income | 1,000,000 | 1,080,616.17 | BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027 | |
| Fixed Income | 3,065,000 | 3,192,667.55 | BROADCOM INC 3.125% DUE 10-15-2022 | |
| Fixed Income | 700,000 | 768,397.97 | BROOKFIELD FIN INC 3.9% DUE 01-25-2028 | |
| Fixed Income | 578,731 | 557,630.44 | BROOKFIELD WEC HLDS INC (AKA WESTINGHOUSE ELECTRIC CO LLC) INITIAL TL 08-01-25 | |
| Fixed Income | 1,075,000 | 1,158,006.39 | BSTN PPTYs LTD 3.25% DUE 01-30-2031 | |
| Fixed Income | 750,000 | 813,453.46 | BSTN PPTYs LTD 3.8% DUE 02-01-2024 | |
| Fixed Income | 50,000 | 52,104.00 | BSTN SCIENTIFIC 2.65% DUE 06-01-2030 | |
| Fixed Income | 1,385,000 | 1,305,085.50 | BUCKEYE PARTNERS L 3.95% DUE 12-01-2026 | |
| Fixed Income | 895,000 | 852,487.50 | BUCKEYE PARTNERS L 4.125% DUE 12-01-2027 | |
| Fixed Income | 75,000 | 72,960.00 | BUCKEYE PARTNERS L 4.15% DUE 07-01-2023 | |
| Fixed Income | 880,000 | 822,800.00 | BUCKEYE PARTNERS L 4.5% DUE 03-01-2028 | |
| Fixed Income | 375,000 | 325,425.00 | BUCKEYE PARTNERS L 5.85% DUE 11-15-2043 | |
| Fixed Income | 70,000 | 51,100.00 | BUCKEYE PARTNERS L P 6.375% DUE | 01-22-2078 |
| Fixed Income | 300,000 | 248,994.48 | BUKIT MAKMUR FIXED 7.75% DUE 02-13-2022 | |
| Fixed Income | 265,000 | 398,459.71 | BURL NORTHN SANTA 7.95% DUE 08-15-2030 | |
| Fixed Income | 915,000 | 829,694.55 | BWAY HLDG CO 7.25% DUE 04-15-2025 | |
| Fixed Income | 955,000 | 1,048,063.79 | BWAY HOLDING CO 4.75% 15/04/2024 | |
| Fixed Income | 1,710,158 | 1,531,309.79 | BWAY HOLDING COMPANY BWAY HOLDING CO TLBSR SECD 1ST LIEN DUE 04-03-2024 BEO | |
| Fixed Income | 500,000 | 496,250.00 | C&W SR FINANCING D 6.875% SNR 15/09/2027USD | |
| Fixed Income | 1,300,000 | 1,290,250.00 | C&W SR FING 6.875% DUE 09-15-2027 | |
| Fixed Income | 192,128 | 192,879.01 | CA REP AUTO RECEIVABLES TR 2017-1 CL A4 2.28% 06-15-2022 | |
| Fixed Income | 300,000 | 304,950.00 | CABLE ONDA S A 4.5% DUE 01-30-2030 | |
| Fixed Income | 1,000,000 | 938,130.00 | CAESARS RESORT COLLECTION LLC TERM LOAN DUE 06-19-2025 BEO | |
| Fixed Income | 1,328,281 | 1,177,600.53 | CAESARS RESORT COLLECTION, LLC TERM LOANSENIOR SECURED DUE 10-02-2024 BEO | |
| Fixed Income | 2,315,000 | 2,315,000.00 | CALIFORNIA EARTHQUAKE AUTH REV 1.3% 07-01-2020 BEO TAXABLE | |
| Fixed Income | 300,000 | 354,441.00 | CALIFORNIA ST 4.5% 04-01-2033 BEO TAXABLE | |
| Fixed Income | 1,000,000 | 1,671,840.00 | CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE | |
| Fixed Income | 150,000 | 244,611.00 | CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE | |
| Fixed Income | 190,000 | 335,386.10 | CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE | |
| Fixed Income | 300,000 | 504,651.00 | CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE | |
| Fixed Income | 125,000 | 133,888.75 | CALIFORNIA ST UNIV REV 2.975% 11-01-2051BEO TAXABLE | |
| Fixed Income | -10,200,000 | (12,966.24) | CALL SWO_CD_X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ691 | |
| Fixed Income | -7,500,000 | (7,182.00) | CALL SWO_CD_X BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ808 | |
| Fixed Income | -10,300,000 | (13,093.36) | CALL SWO_CD_X GSLGB2X 08/19/2020 CDX.NA.IG.34 3175ZZ325 | |

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| | | | |
|--------------|------------|-----------------|--------------------------------------------------------------------------------|
| Fixed Income | 997,144 | 960,030.74 | CALPINE CONSTRUCTION FINANCE COMPANY TERM LOAN 03-20-2026 |
| Fixed Income | 271,519 | 261,081.77 | CALPINE CONSTRUCTION FINANCE COMPANY L P TL 01-31-2025 |
| Fixed Income | 85,000 | 84,787.50 | CALPINE CORP 5.5% DUE 02-01-2024 |
| Fixed Income | 1,340,000 | 1,353,118.60 | CALPINE CORP 5.75% DUE 01-15-2025 |
| Fixed Income | 100,000 | 108,181.84 | CAMDEN PPTY TR 2.8% DUE 05-15-2030/04-20-2020 REG |
| Fixed Income | 150,000 | 150,000.00 | CAMELOT FIN S A 4.5% DUE 11-01-2026 |
| Fixed Income | 199,000 | 192,409.13 | CAMELOT US ACQU 1 CO (AKA THMS REUT INTEL PRO & SCIENCE) TR LN B 10-28-2026 |
| Fixed Income | 18,391 | 18,390.70 | Canadian dollar - Cash |
| Fixed Income | -472,840 | (472,839.64) | Canadian dollar - Cash Collateral Due to/from CCP Broker |
| Fixed Income | 0 | 14,050,010.77 | Canadian dollar - Pending foreign exchange purchases |
| Fixed Income | 0 | (22,644,173.35) | Canadian dollar - Pending foreign exchange sales |
| Fixed Income | 1,670,737 | 1,670,736.99 | Canadian dollar - Variation Margin |
| Fixed Income | 3,560,000 | 3,749,281.78 | CAP 1 FINL CORP 3.2% DUE 01-30-2023 |
| Fixed Income | 1,340,000 | 1,441,814.92 | CAP 1 FINL CORP 3.3% DUE 10-30-2024 |
| Fixed Income | 585,000 | 476,775.00 | CAP 1 FINL CORP FLTG RT 4.15% DUE 12-29-2049 |
| Fixed Income | 700,000 | 516,250.00 | CAPEX S A 6.875% DUE 05-15-2024 |
| Fixed Income | 300,000 | 339,293.52 | CAPITAL ONE FINL CORP 1.65% 06-12-2029 |
| Fixed Income | 264,000 | 195,360.02 | CAR INC 6.0% 11/02/2021 |
| Fixed Income | 300,000 | 334,679.85 | CARDINAL HLTH INC 3.75% DUE 09-15-2025 |
| Fixed Income | 610,000 | 604,662.50 | CARGO AIRCRAFT 4.75% DUE 02-01-2028 |
| Fixed Income | 3,250,000 | 3,627,929.18 | CARLYLE GLOBAL M16 FRN A/BKD 01/2030 EUR'A-1-R |
| Fixed Income | 520,000 | 525,822.23 | CARMAX AUTO OWNER 2.84% DUE 10-17-2022 |
| Fixed Income | 580,000 | 590,899.42 | CARMAX AUTO OWNER TR 2017-4 CL B 2.46% 08-15-2023 REG |
| Fixed Income | 420,000 | 433,041.71 | CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL A3 3.36% 09-15-2023 |
| Fixed Income | 8,050,000 | 8,396,996.86 | CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL B 3.67% 05-15-2024 |
| Fixed Income | 170,000 | 175,410.30 | CARMAX AUTO OWNER TR 2018-4 SER 18-4 CL C 3.85% 07-15-2024 |
| Fixed Income | 1,000,000 | 962,500.00 | CARNIVAL CORP SEN SEC TERM LOAN 06-30-2025 |
| Fixed Income | 40,000 | 39,882.85 | CARRIER GLOBAL 2.7% DUE 02-15-2031 |
| Fixed Income | 1,962,397 | 1,933,124.38 | CARRINGTON MTG LN FLTG RT 1.14663% DUE 05-25-2035 |
| Fixed Income | 500,000 | 569,483.68 | CASINO 5.976% 26/05/2021 |
| Fixed Income | 1,300,000 | 1,242,905.90 | CASINO GUICHARD PERRACHO 2.798% 05/08/2026 |
| Fixed Income | 500,000 | 526,397.58 | CBS CORP NEW FIXED 2.9% DUE 06-01-2023 |
| Fixed Income | 400,000 | 412,500.00 | CCO HLDGS LLC / 5.875% DUE 04-01-2024 |
| Fixed Income | 2,062,000 | 2,062,000.00 | CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US |
| Fixed Income | -439,000 | (439,000.00) | CCP DUE PAYABLE TO CITIBANK |
| Fixed Income | 934,000 | 934,000.00 | CCP RECEIVABLE FROM WELLS FARGO NA |
| Fixed Income | 40,000 | 41,421.16 | CD 2016-CD1 MTG TR 2.926% DUE 08-10-2049 |
| Fixed Income | 230,000 | 229,229.50 | CD&R WTRWKS MERGER 6.125% DUE 08-15-2025 |
| Fixed Income | 230,000 | 230,092.93 | CDN NAT RES LTD 2.05% DUE 07-15-2025 |
| Fixed Income | 585,000 | 785,407.35 | CDN PAC RY CO NEW 5.75% DUE 03-15-2033 |
| Fixed Income | 300,000 | 461,168.60 | CDN PAC RY CO NEW 6.125% DUE 09-15-2115 |
| Fixed Income | 530,000 | 532,650.00 | CEDAR FAIR L P / 5.5% DUE 05-01-2025 |
| Fixed Income | 1,639,000 | 1,834,362.39 | CELANESE US HLDGS 2.125% GTD SNR 01/03/27 EUR |
| Fixed Income | 250,000 | 255,625.00 | CELULOSA ARAUCO FIXED 5.5% 04-30-2049 |
| Fixed Income | 800,000 | 845,008.00 | CELULOSA ARAUCO Y CONSTITUCION S A 4.5% DUE 08-01-2024 |
| Fixed Income | 500,000 | 461,850.00 | CEMEX S A B DE C V 5.45% DUE 11-19-2029 |
| Fixed Income | 250,000 | 275,812.50 | CEMIG GERACAO 9.25% GTD SNR 05/12/24 USD |
| Fixed Income | 200,000 | 222,000.00 | CENCOSUD SA 6.625% 12/02/2045 |
| Fixed Income | 260,000 | 262,524.60 | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG |
| Fixed Income | 835,000 | 854,847.95 | CENTENE CORP DEL 4.75% DUE 01-15-2025 |
| Fixed Income | 3,025,000 | 3,191,375.00 | CENTENE CORP DEL FIXED 4.625% 12-15-2029 |
| Fixed Income | 780,000 | 804,889.80 | CENTENE CORP DEL SR NT 4.25% 12-15-2027 |
| Fixed Income | 500,000 | 485,000.00 | CENTERPOINT ENERGY INC 6.125% 12-31-2049 |
| Fixed Income | 400,000 | 422,588.92 | CENTERPOINT ENERGY INC CORP 2.5% 09-01-2024 |
| Fixed Income | 200,000 | 190,750.00 | CENTRAIS ELETRICAS 4.625% DUE 02-04-2030 |
| Fixed Income | 560,000 | 557,890.69 | CENTRAL CHINA REAL 6.75% GTD SNR 08/11/21 USD |
| Fixed Income | 4,657,006 | 4,380,193.68 | CENTURYLINK INC FIRST LIEN TERM LOAN DUE 03-15-2027 |
| Fixed Income | 384,023 | 366,503.72 | CERIDIAN HCM HOLDING INC TERM LOAN 04-04-2025 |
| Fixed Income | 300,000 | 305,628.00 | CERRO DEL AGUILA S A 4.125% DUE 08-16-2027 |
| Fixed Income | 2 | 1.83 | CF BLACKROCK MONEY MARKET FD |
| Fixed Income | 8,217,893 | 143,159,804.66 | CF COLCHESTER LOCAL MARKETS DEBT FUND FD |
| Fixed Income | 300,000 | 320,793.00 | CF INDS INC 5.15% DUE 03-15-2034 |
| Fixed Income | 135,000 | 145,975.50 | CF INDS INC 5.375% DUE 03-15-2044 |
| Fixed Income | 26,510,261 | 325,776,622.88 | CF PRUDENTIAL EMERGING MARKETS BLEND DEBT FUND |
| Fixed Income | 500,000 | 512,494.57 | CFLD (CAYMAN) INV 9% BDS 31/07/21 USD200000 |
| Fixed Income | 200,000 | 197,000.00 | CFLD (CAYMAN) INVT 8.6% 08/04/2024 |
| Fixed Income | 300,000 | 305,241.00 | CHAMPION SINCERITY 8.125% 31/12/2049 |
| Fixed Income | 785,947 | 753,306.89 | CHANGE HEALTHCARE HOLDINGS INC TLB SENIOR SECD 1ST LIEN DUE 03-01-2024BEO |
| Fixed Income | 1,000,000 | 985,000.00 | CHARLES SCHWAB CORP 5.0% 12-31-2049 |
| Fixed Income | 925,000 | 986,598.69 | CHARTER 4.464% DUE 07-23-2022 |
| Fixed Income | 400,000 | 442,564.88 | CHARTER 4.5% DUE 02-01-2024 |
| Fixed Income | 600,000 | 687,649.90 | CHARTER 4.908% DUE 07-23-2025 |
| Fixed Income | 500,000 | 590,458.65 | CHARTER 5.375% 05-01-2047 |
| Fixed Income | 760,000 | 1,004,319.52 | CHARTER 6.384% DUE 10-23-2035 |
| Fixed Income | 100,000 | 132,224.68 | CHARTER 6.484% DUE 10-23-2045 |
| Fixed Income | 2,785,000 | 3,082,499.04 | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 |
| Fixed Income | 159,591 | 153,516.76 | CHARTER COMMUNICATIONS OPERATING LLC (AKA CCO SAFARI LLC) TERM LOAN 04-30-2025 |
| Fixed Income | 1,378,331 | 1,323,377.30 | CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 |
| Fixed Income | 0 | - | CHARTER NEX US, INC. SEN SEC TERM LOAN B 05-16-2024 |
| Fixed Income | 300,000 | 301,800.00 | CHELPIPE FIN 4.5% 19/09/2024 |
| Fixed Income | 497,455 | 468,229.97 | CHEMOURS COMPANY THE TERM LOAN DUE 03-26-2025 BEO |
| Fixed Income | 1,050,000 | 1,176,810.61 | CHENIERE CORPUS 5.875% DUE 03-31-2025 |
| Fixed Income | 970,000 | 1,103,606.93 | CHENIERE CORPUS 7% DUE 06-30-2024 |
| Fixed Income | 260,000 | 258,700.00 | CHENIERE ENERGY 5.625% DUE 10-01-2026 |
| Fixed Income | 2,395,000 | 2,320,156.25 | CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 |
| Fixed Income | 2,420,000 | 2,412,014.00 | CHENIERE ENERGY FIXED 5.25% DUE 10-01-2025 |
| Fixed Income | 120,000 | 128,922.00 | CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 5.47% 12-01-2023 REG TAXABLE |
| Fixed Income | 165,000 | 178,359.90 | CHILDRENS HLTH 3.448% DUE 08-15-2049 |
| Fixed Income | 60,000 | 65,460.60 | CHILE(REPUBLIC OF) INC 3.125% DUE 01-21-2026 |
| Fixed Income | 0 | - | Chilean peso - Cash |
| Fixed Income | 0 | 2,333,033.39 | Chilean peso - Pending foreign exchange purchases |

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| | | | |
|--------------|------------|----------------|--------------------------------------------------------------------------------|
| Fixed Income | 0 | (2,333,072.31) | Chilean peso - Pending foreign exchange sales |
| Fixed Income | 400,000 | 400,536.80 | CHINA CINDA ASSET 4.45%-FR SUB PERP USD200000 |
| Fixed Income | 300,000 | 328,293.17 | CHINA CINDA FIN 4.25% DUE 04-23-2025 |
| Fixed Income | 700,000 | 829,570.85 | CHINA DEV BANK 4% SNR 24/01/2037 USD200000 |
| Fixed Income | 400,000 | 377,481.06 | CHINA EVERGRANDE BDS 11.5% 22/01/2023 |
| Fixed Income | 785,000 | 756,053.13 | CHINA EVERGRANDE G 0% MTN 31/12/22 USD1000 |
| Fixed Income | 440,000 | 404,763.66 | CHINA EVERGRANDE G 12% GTD 22/01/2024 USD |
| Fixed Income | 440,000 | 408,089.40 | CHINA EVERGRANDE G 8.25% GTD SNR 23/03/22 USD |
| Fixed Income | 500,000 | 504,974.74 | CHINA MINMETALS CO 3.75%-FR SNR PERP USD200000 |
| Fixed Income | 545,000 | 549,086.92 | CHINA SCE PPTY CORP 7.45% 17/04/2021 |
| Fixed Income | 494,876 | 474,773.95 | CHOBANI, LLC TLB LIEN1 DUE 10-07-2023 |
| Fixed Income | 290,000 | 290,513.30 | CHOICE HOTELS INTL INC 3.7% DUE 12-01-2029 |
| Fixed Income | 2,700,000 | 2,541,375.00 | CHS / CMNTY HEALTH SYS INC 6.25% 03-31-2023 |
| Fixed Income | 300,000 | 348,947.33 | CHUBB INA HOLDINGS INC 1.4% 06-15-2031 |
| Fixed Income | 555,000 | 559,149.91 | CIFI HLDGS GROUP C 5.5% GTD SNR 23/01/2022 USD |
| Fixed Income | 2,160,000 | 2,344,649.78 | CIGNA CORP NEW CORP 3.75% 07-15-2023 |
| Fixed Income | 400,000 | 527,245.48 | CIGNA CORP NEW CORP 4.9% 12-15-2048 |
| Fixed Income | 1,050,000 | 616,875.00 | CIMPOR FINL 5.75% DUE 07-17-2024 |
| Fixed Income | 600,000 | 553,500.00 | CIMPRESS N V 7% DUE 06-15-2026 |
| Fixed Income | 260,000 | 219,700.00 | CINEMARK USA INC 4.875% DUE 06-01-2023 |
| Fixed Income | 250,000 | 220,625.00 | CINEMARK USA INC 5.125% DUE 12-15-2022 |
| Fixed Income | 742,871 | 695,512.72 | CIRCOR INTERNATIONAL, INC. NEW TERM LOAN12-11-2024 BEO |
| Fixed Income | 205,000 | 205,000.00 | CIT GROUP INC NEW 4.125% DUE 03-09-2021 |
| Fixed Income | 485,000 | 495,306.25 | CIT GROUP INC NEW 5% DUE 08-15-2022 |
| Fixed Income | 3,500,000 | 3,549,945.00 | CIT GROUP INC NEW FIXED 4.75% DUE 02-16-2024 |
| Fixed Income | 960,000 | 994,598.40 | CIT GROUP INC NEW FIXED 5.25% DUE 03-07-2025 |
| Fixed Income | 95,000 | 92,159.50 | CIT GROUP INC NEW FLTG RT 3.929% DUE 06-19-2024 |
| Fixed Income | 99,500 | 96,597.59 | CITADEL SECURITIES LP 2020 REPRICED TERMLOAN 02-27-2026 BEO |
| Fixed Income | 100,000 | 107,962.44 | CITIGROUP COML MTG TR 2016-P6 COML MTG PASSTHRU CTF CL 4.032% 12-10-2049 |
| Fixed Income | 700,000 | 745,823.57 | CITIGROUP INC 3.5% DUE 05-15-2023 |
| Fixed Income | 425,000 | 468,370.85 | CITIGROUP INC 3.52% 10-27-2028 |
| Fixed Income | 500,000 | 563,601.15 | CITIGROUP INC 3.887% 01-10-2028 |
| Fixed Income | 1,000,000 | 1,087,207.88 | CITIGROUP INC 4.044% 06-01-2024 |
| Fixed Income | 1,030,000 | 915,412.50 | CITIGROUP INC 4.7% DUE 12-31-2049 |
| Fixed Income | 695,000 | 654,206.98 | CITIGROUP INC 5.0% 12-31-2049 REG |
| Fixed Income | 620,000 | 616,515.60 | CITIGROUP INC 5.9% DUE 12-29-2049 |
| Fixed Income | 500,000 | 629,351.04 | CITIGROUP INC FIXED 1.75% 10-23-2026 |
| Fixed Income | 9,190,000 | 10,560,874.14 | CITIGROUP INC FIXED 3.98% 03-20-2030 |
| Fixed Income | 600,000 | 684,524.29 | CITIGROUP INC FLTG RT 4.075% DUE 04-23-2029 |
| Fixed Income | 11,515,000 | 13,662,772.86 | CITIGROUP INC FLTG RT 4.412% DUE 03-31-2031 |
| Fixed Income | 355,000 | 377,794.38 | CITIGROUP INC NEW 2.976% DUE 11-05-2030 |
| Fixed Income | 5,015,000 | 5,418,604.14 | CITIGROUP INC SR NT 3.352% 04-24-2025 |
| Fixed Income | 1,180,000 | 1,044,300.00 | CITIZENS FINL GROUP INC 6.0% DUE 12-31-2049 BEO |
| Fixed Income | 210,000 | 224,488.12 | CITRIX SYS INC 3.3% DUE 03-01-2030 |
| Fixed Income | 1,760,000 | 1,946,331.25 | CK HUTCHISON GROUP 0.75% GTD SNR 17/04/26 EUR |
| Fixed Income | 2,647,207 | 2,393,075.10 | CLEAR CHANNEL OUTDOOR HOLDINGS, INC. SEN SEC TERM LOAN 08-21-2026 |
| Fixed Income | 945,000 | 963,843.30 | CLEARWAY ENERGY 4.75% DUE 03-15-2028 |
| Fixed Income | 537,000 | 694,505.09 | CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 |
| Fixed Income | 0 | (924,937.13) | CME_IRS CME_WFBIUS USD P 1.75%/R 3MLIBOR 12/21/2026 SWU00INA1 |
| Fixed Income | 0 | (359,109.76) | CME_IRS WFBIUS6S 01/15/2030 USD P 1.75% / R 3MLIBOR SWU00VFW3 |
| Fixed Income | 0 | (234,637.32) | CME_IRS WFBIUS6S 01/16/2050 USD P 1.625% / R 3MLIBOR SWU00VPI3 |
| Fixed Income | 0 | (1,058,093.84) | CME_IRS WFBIUS6S 01/22/2050 USD P 1.75% / R 3MLIBOR SWU00W050 |
| Fixed Income | 0 | (79,683.60) | CME_IRS WFBIUS6S 02/07/2050 USD P 1.875% / R 3MLIBOR SWU00X369 |
| Fixed Income | 0 | (1,312,356.48) | CME_IRS WFBIUS6S 02/12/2045 USD P 2% / R 3MLIBOR SWU00XPH1 |
| Fixed Income | 0 | (1,805,725.95) | CME_IRS WFBIUS6S 03/12/2050 USD P 2.25% / R 3MLIBOR SWU00V603 |
| Fixed Income | 0 | (917,047.76) | CME_IRS WFBIUS6S 06/27/2024 USD P 1.98% / R 3MLIBOR SWU00UST8 |
| Fixed Income | 0 | 794,196.24 | CME_IRS WFBIUS6S 12/16/2021 USD P 3MLIBOR / R 1.75% SWU00UCB4 |
| Fixed Income | 0 | (604,883.70) | CME_IRS WFBIUS6S 12/18/2021 USD P 1.5% / R 3MLIBOR SWU00VVP0 |
| Fixed Income | 0 | (599,688.32) | CME_IRS WFBIUS6S 12/18/2021 USD P 2.5% / R 3MLIBOR SWU00UE63 |
| Fixed Income | 0 | (122,910.48) | CME_IRS WFBIUS6S 12/19/2020 USD P 2.75% / R 3MLIBOR SWU00PUU3 |
| Fixed Income | 0 | 122,910.48 | CME_IRS WFBIUS6S 12/19/2020 USD P 3MLIBOR / R 2.75% SWU00PUU3 |
| Fixed Income | 950,076 | 671,378.92 | CMO ALTERNATIVE LN TR 2007-25 6.5 DUE 09-25-2037 REG |
| Fixed Income | 208,308 | 185,659.67 | CMO AMERICAN HOME MTG ASSETS TR SER2007-3 CL I-1A-1 FLTG RT DUE 06-25-2037 REG |
| Fixed Income | 115,884 | 114,494.03 | CMO AMERICAN HOME MTG INVT TR 2005-2 CL IV-A-2 FLTG DUE 09-25-2045 REG |
| Fixed Income | 938,654 | 902,890.55 | CMO BANC AMER FDG 2007-A TR SER 07-A CL 1A1 FLGT 20 FEB 2047 |
| Fixed Income | 613,278.89 | 613,278.89 | CMO BEAR STEARNS ARM TR 2004-10 CL 11A1 VAR RT DUE 01-25-2035 REG |
| Fixed Income | 12,501 | 11,716.44 | CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 4.18225% DUE 02-25-2036 REG |
| Fixed Income | 829,522 | 740,286.69 | CMO BEAR STEARNS MTG FDG TR 2006-AR3 CL I-A-1 VAR RATE DUE 10-25-2036 REG |
| Fixed Income | 138,528 | 117,148.74 | CMO BEAR STEARNS MTG FDG TR 2007-AR5 MTGPASSTHRU CTF CL I-A-1A DUE 11-25-2036 |
| Fixed Income | 75,000 | 78,657.44 | CMO CFCRE 2016-C6 MTG TR MTG PASS THRU CTF CL A-M DUE 11-10-2049 REG |
| Fixed Income | 465,000 | 490,138.55 | CMO CITIGROUP COML MTG TR 2014-GC21 MTG PASS THR CTF CL A-S 4.026 DUE 05-10-47 |
| Fixed Income | 260,000 | 273,023.14 | CMO CITIGRP COMMERCIAL MORTGAGE CITIGROUP COML MTG TR DUE 04-15-2049 REG |
| Fixed Income | 150,000 | 156,283.23 | CMO COMM 2013-CCRE12 MTG TR MTG PASS THRU CTF CL B 4.762% DUE 10-10-2046 REG |
| Fixed Income | 443,884 | 402,788.13 | CMO COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 05-65CB CL 2A6 6% 12-25-2035 |
| Fixed Income | 401 | 422.32 | CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031 |
| Fixed Income | 2,200,000 | 2,294,184.42 | CMO CSAIL 2015-C3 COML MTG TR CL ASB 3.4481% DUE 08-15-2048 REG |
| Fixed Income | 326,127 | 324,051.67 | CMO CWALT ALTERNATIVE LN TR 2006 OC11 CTF CL 2-A-2A FLTG DUE 01-25-2037 REG |
| Fixed Income | 604,644 | 542,816.42 | CMO CWALT INC FOR FUTURE ISSUES SEE SR 05-58 CL A1 FLTG RT 12-20-2035 |
| Fixed Income | 175,346 | 170,172.76 | CMO CWMB5 INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG |
| Fixed Income | 255,116 | 248,635.51 | CMO CWMB5 INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG |
| Fixed Income | 4,847,238 | 3,217,996.23 | CMO DEUTSCHE ALT-A SECS MTGLN TR SER 2007-O ALT-A CL A-1 FLT RT 02-25-47 BEO |
| Fixed Income | 5,450,000 | 6,015,137.21 | CMO FEDERAL HOME LN MTG CORP TRANCHE SER K731 CL A2 VAR RT 02-25-2025 REG |
| Fixed Income | 463,849 | 482,626.11 | CMO FRESB 2017-SB30 MTG TR MLTIFAM MTG PASSTHRU CTF CL A-10F DUE 04-25-2027REG |
| Fixed Income | 2,801,055 | 2,803,497.64 | CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065 |
| Fixed Income | 82,716 | 78,851.17 | CMO GS MTG SECS CORP 2005-AR7 MTG PASSTHRU CTF CL 6A1 DUE 11-25-2035 REG |
| Fixed Income | 34,038 | 33,796.52 | CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG |
| Fixed Income | 4,279 | 4,048.71 | CMO INDYMAC ARM TR 2001-H2 MTG PASSTHRU CTF A-2 VAR RATE DUE 01-25-2032 BEO |
| Fixed Income | 527,955 | 469,726.27 | CMO INDYMAC MBS INC 2005-AR1 CL 3-A-1 FLTG DUE 11-25-2035 REG |
| Fixed Income | 2,450,000 | 2,503,012.12 | CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL A-S 3.3715 12-15-2047 REG |
| Fixed Income | 2,210,000 | 2,218,954.04 | CMO J P MORGAN CHASE COML MTG SECS TR 2013-C CL B FLTG RT 12-15-2047 REG |
| Fixed Income | 85,000 | 61,605.30 | CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REG |

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| | | | |
|--------------|-------------|----------------|----------------------------------------------------------------------------------|
| Fixed Income | 1,450,000 | 1,476,118.13 | CMO JPMBB COML MTG SECS TR 2013-C12 DUE 07-15-2045 BEO |
| Fixed Income | 400,000 | 409,074.72 | CMO JPMBB COML MTG SECS TR 2013-C14 COMLMTG PASSTHRU CTF CL B DUE 08-15-2046 REG |
| Fixed Income | 750,000 | 791,006.78 | CMO JPMBB COML MTG SECS TR 2014-C21 CL A-S 3.9965 08-15-2047 REG |
| Fixed Income | 75,000 | 69,257.34 | CMO JPMBB COML MTG SECS TR 2014-C24 COMLMTG PASSTHRU CTF CL B DUE 11-15-2047 REG |
| Fixed Income | 2,469,116 | 2,695,355.38 | CMO JPMBB COML MTG SECS TR SER 2015-C33 CL A3 3.5043% 12-15-2048 |
| Fixed Income | 250,000 | 252,758.65 | CMO JPMCC COML MTG SECS TR 2016-JP4 COMLMTG PASSTHRU CTF CL B DUE 12-15-2049 REG |
| Fixed Income | 11,629 | 11,225.60 | CMO MASTR SEASONED SEC TR 2005-1 MTG PASSTHRU CTF CL 4-A-2 10-25-32 |
| Fixed Income | 158,523 | 153,816.08 | CMO MELLON RESDNTL FDG CORP 2000-TBC2 MTG PASSTHRU CTF CL A-1 VAR 05-25-30 |
| Fixed Income | 147,812 | 136,592.54 | CMO MERRILL LYNCH MTG INVS INC 2005-3 MTG BKD CTF CL 5-A DUE 11-25-2035 REG |
| Fixed Income | 20,170 | 18,671.45 | CMO MERRILL LYNCH MTG INVS INC SER 2003-A1 CL III-A DUE 12-25-2032 BEO |
| Fixed Income | 1,360,000 | 1,390,029.62 | CMO MORGAN STANLEY BAML TRUST SER 2012-C5 CL A4 3.176% 08-15-2045 |
| Fixed Income | 2,177,000 | 2,345,820.04 | CMO MORGAN STANLEY BK AMER SER 2016 C32 CL A-S 3.994% 12-17-2049 |
| Fixed Income | 1,925,000 | 2,040,492.88 | CMO MORGAN STANLEY BK OF AMER MERRILL LYNCH TR 2013-C12 CL A-S 4.482 10-15-46 |
| Fixed Income | 150,000 | 156,321.78 | CMO MORGAN STANLEY BK OF AMER MERRILL LYNCH SER 2013-C12 CL B DUE 10-15-2046 |
| Fixed Income | 1,477,308 | 1,211,541.02 | CMO RALI SER TR VAR RT SER 07-QA5 CL 2A1 09-25-2037 |
| Fixed Income | 845,023 | 784,016.42 | CMO SEQUOIA MTG TR SER 2005-2 CL A1 DUE 02-20-2035 REG |
| Fixed Income | 601,138.18 | 601,138.18 | CMO STRUCTURED ADJ RATE MTG LN TR SER 2004-12 CL 9-A VAR RT 09-25-2034 |
| Fixed Income | 238,717 | 227,262.18 | CMO THORNBURG MTG SECS TR 2006-5 MTG 10-25-2046/04-25-2011 REG |
| Fixed Income | 2,190,000 | 2,464,330.35 | CMO UBS COML MTG TR 2017-C7 CL A-4 .000357% 12-01-2027 |
| Fixed Income | 16,826 | 16,156.58 | CMO WAMU MTG PASS-THROUGH CTF 2004-AR12CL A-2A VAR DUE 10-25-2044 REG |
| Fixed Income | 227,663 | 224,880.58 | CMO WAMU MTG PASS-THRU CERTIFICATES PASSTHRU CTF CL A VARRT 5-25-2044 REG |
| Fixed Income | 932,828 | 879,082.26 | CMO WAMU MTG PASS-THRU CTF SER 2005-AR15 CL A1A1 FLT RT 11-25-2045 BEO |
| Fixed Income | 60,000 | 63,989.97 | CMO WELLS FARGO COML MTG TR 2015-NXS3 CL AS VAR RT 09-15-2057 |
| Fixed Income | 35,000 | 37,437.96 | CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO |
| Fixed Income | 121,000 | 109,434.00 | CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 |
| Fixed Income | 199,582 | 203,460.88 | CMO WFRBS COML MTG TR 2013-C13 CL A-SB 2.654 DUE 05-15-2045 |
| Fixed Income | 75,000 | 73,009.41 | CMO WFRBS COML MTG TR 2013-C14 MTG PASS THRU CTF CL B DUE 06-15-2046 REG |
| Fixed Income | 40,000 | 36,252.66 | CMO WFRBS COML MTG TR 2013-C18 COML MTG PASSTHRU CTF CL C VAR RT DUE 12-15-2046 |
| Fixed Income | 150,000 | 151,130.82 | CMO WFRBS COML MTG TR 2014-C21 COML MTG PASSTHRU CTF CL B DUE 08-15-2047 REG |
| Fixed Income | 50,000 | 52,789.08 | CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG |
| Fixed Income | 95,000 | 98,089.05 | CMO WFRBS COML MTG TR 2014-C25 MTG PASS THRU CTF CL B DUE 11-15-2047 REG |
| Fixed Income | 960,000 | 985,175.30 | CNAC HK FINBRIDGE 3.5% GTD SNR 19/07/2022 USD |
| Fixed Income | 300,000 | 301,500.00 | CNRC CAPITALE LTD 3.9%-FRN GTD SNR PERP USD |
| Fixed Income | 1,000,000 | 1,076,118.12 | COBHAM (AI CONVOY 29/01/2027 |
| Fixed Income | 1,825,425 | 1,736,435.54 | COBHAM PLC USD TERM LOAN B SENIOR SECURED DUE 02-03-2027 BEO |
| Fixed Income | 380,000 | 416,494.18 | COCA COLA CONS INC 3.8% DUE 11-25-2025 |
| Fixed Income | 418,000 | 467,853.27 | COLFAX CORP 3.25% GTD SNR 15/05/25 EUR |
| Fixed Income | 445,000 | 444,893.20 | COLOMBIA TELECOMM 5.375 DUE 09-27-2022 |
| Fixed Income | 0 | (142,805.36) | Colombian peso - Pending foreign exchange sales |
| Fixed Income | 707,260,899 | 707,260,898.99 | COLTV SHORT TERM INVT FD |
| Fixed Income | 3,870,000 | 4,135,744.77 | COMCAST CORP NEW 2.35% DUE 01-15-2027 |
| Fixed Income | 95,000 | 108,979.71 | COMCAST CORP NEW 3.45% DUE 02-01-2050 |
| Fixed Income | 65,000 | 76,107.84 | COMCAST CORP NEW 3.75% DUE 04-01-2040 |
| Fixed Income | 820,000 | 1,042,749.45 | COMCAST CORP NEW 4.6% 10-15-2038 |
| Fixed Income | 100,000 | 126,810.99 | COMCAST CORP NTS 02/12/2029 GBP |
| Fixed Income | 200,000 | 204,534.00 | COMCEL TRUST 6.875% GTD SNR 06/02/24 USD |
| Fixed Income | 525,000 | 532,875.00 | COMERICA INC 5.625% 12-31-2049 |
| Fixed Income | 760,000 | 791,160.00 | COMETA ENERGIA SA 6.375% 24/04/2035 |
| Fixed Income | 1,140,000 | 1,186,740.00 | COMETA ENERGIA SA 6.375% DUE 04-24-2035 |
| Fixed Income | 320,000 | 370,682.22 | COMMONWEALTH EDISON CO 3.7% 08-15-2028 |
| Fixed Income | 1,015,000 | 1,012,564.00 | COMMSCOPE INC 7.125% DUE 07-01-2028 |
| Fixed Income | 2,773,863 | 2,621,300.89 | COMMSCOPE INC. TLB DUE 04-06-2026 BEO |
| Fixed Income | 340,000 | 317,050.00 | COMSTOCK RES INC 9.75% DUE 08-15-2026/06-23-2020 REG |
| Fixed Income | 660,000 | 617,100.00 | COMSTOCK RESOURCES INC 9.75% 08-15-2026 |
| Fixed Income | 120,000 | 144,073.06 | CONAGRA BRANDS INC 4.85% DUE 11-01-2028 |
| Fixed Income | 180,000 | 265,452.72 | CONAGRA INC NT 8.25 DUE 09-15-2030 BEO |
| Fixed Income | 2,000,000 | 1,895,000.00 | CONNECT FINCO SARL/CONNECT U S FINCO L 6.75% DUE 10-01-2026 |
| Fixed Income | 105,000 | 117,144.97 | CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 |
| Fixed Income | 80,000 | 87,349.24 | CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG |
| Fixed Income | 556,000 | 615,229.24 | CONSTELLIUM NV 4.25% 15/02/2026 |
| Fixed Income | 515,000 | 504,700.00 | CONSTELLIUM SE 5.625% DUE 06-15-2028 |
| Fixed Income | 125,000 | 148,159.44 | CONSUMERS ENERGY 3.5% DUE 08-01-2051 |
| Fixed Income | 15,213 | 12,759.32 | CONTL AIRLS PASS 6.903% DUE 10-19-2023 |
| Fixed Income | 500,000 | 440,110.00 | CONTL RES INC 4.375% DUE 01-15-2028 |
| Fixed Income | 631,211 | 528,411.61 | CONVERGEONE HOLDINGS CORP. TERM LOAN 01-04-2026 |
| Fixed Income | 200,000 | 218,300.00 | CORP FINANCIERA DE FIXED 4.75% DUE 07-15-2025 |
| Fixed Income | 160,000 | 161,001.60 | CORPORACION ANDINA DE FOMENTO NT 2.125% DUE 09-27-2021 REG |
| Fixed Income | 355,000 | 367,435.65 | CORPORACION ANDINA DE FOMENTO NT 2.75% DUE 01-06-2023 REG |
| Fixed Income | 1,200,000 | 1,269,588.00 | CORPORACION ANDINA DE FOMENTO NT 4.375% DUE 06-15-2022 REG |
| Fixed Income | 600,000 | 628,800.00 | CORPORACION FLTGT RT 5.25% DUE 07-15-2029 |
| Fixed Income | 238,000 | 246,172.16 | CORPORACION NACIONAL DEL COBRE DE 3.0% 144A 09-30-2029 |
| Fixed Income | 500,000 | 473,005.00 | COSAN LTD FIXED 5.5% 09-20-2029 |
| Fixed Income | 1,250,000 | 1,118,762.50 | COSTA RICA REP NT 144A 4.375% DUE 04-30-2025 REG |
| Fixed Income | 320,000 | 320,147.20 | COTE D'IVOIRE 6.125% SNR 15/06/2033 USD |
| Fixed Income | 989,899 | 885,959.61 | COTY INC TERM LOAN B DUE 03-28-2025 BEO |
| Fixed Income | 600,000 | 612,645.24 | COUNTRY GARDEN HLD 5.125% GTD SNR 17/01/25 USD |
| Fixed Income | 914,487 | 804,035.14 | COUNTRYWIDE ALTERNATIVE LOAN TRUST SER 06-30T1 CL 1A1 6.25% 11-25-2036 |
| Fixed Income | 1,046,297 | 1,034,201.60 | CPG INTERNATIONAL INC. TL SENIOR SECURED/FIRST LIEN DUE 05-05-2024 BEO |
| Fixed Income | 253,000 | 299,664.70 | CPUK FINANCE LTD 4.25% SNR SEC 28/02/47 GBP |
| Fixed Income | 115,000 | 124,863.06 | CR SUISSE AG NEW YORK BRH MEDIUM TRANCHE# SB 00771 2.95% 04-09-2025 |
| Fixed Income | 1,100,000 | 1,112,602.90 | CR SUISSE GROUP 3.125% DUE 12-10-2020 |
| Fixed Income | 650,000 | 716,522.74 | CR SUISSE GROUP 3.75% DUE 03-26-2025 |
| Fixed Income | 1,000,000 | 1,076,702.50 | CR SUISSE GROUP 3.8% DUE 06-09-2023 |
| Fixed Income | 2,140,000 | 2,173,170.00 | CR SUISSE GROUP AG 6.375% DUE 12-29-2999 |
| Fixed Income | 250,000 | 253,199.50 | CR SUISSE GROUP AG FLTGT RT 2.193% DUE 06-05-2026 |
| Fixed Income | 536,577 | 506,260.23 | CREATIVE ARTISTS AGENCY, LLC CLOSING DATE TERM LOAN 11-27-2026 BEO |
| Fixed Income | 150,000 | 150,607.50 | CREDIT ACCEPTANCE CORPORATION 6.625% 03-15-2026 |
| Fixed Income | 200,000 | 206,250.00 | CREDIT AGRICOLE S A 144A 6.875% 12-31-2049 |
| Fixed Income | 300,000 | 332,626.39 | CREDIT AGRICOLE SA 0.375% .375% 21/10/2025 |
| Fixed Income | 400,000 | 539,233.14 | CREDIT AGRICOLE SA 7.5% NTS 29/04/2049 PERP GBP1000 'REGS' |
| Fixed Income | 200,000 | 229,337.80 | CREDIT SUISSE GP 1.25%-FRN SNR 17/07/25 EUR |

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| | | | |
|--------------|-----------|----------------|--------------------------------------------------------------------------------|
| Fixed Income | 400,000 | 313,000.00 | CREDIVALORES - CREDISERVICIOS S A S SR NT 144A 8.875% 02-07-2025 |
| Fixed Income | 600,000 | 686,250.00 | CROATIA REP NT 144A 6 01-26-2024 REG |
| Fixed Income | 300,000 | 337,639.12 | CROATIA(REP OF) 1.5% SNR 17/06/2031 EUR1000 |
| Fixed Income | 406,454 | 373,258.69 | CROSBY GROUP LLC THE TERM LOAN DUE 06-19-2026 |
| Fixed Income | 4,200,000 | 4,279,926.00 | CROWN AMERS LLC/CROWN AMERS CAP FIXED 4.75% 02-01-2026 |
| Fixed Income | 460,000 | 470,350.00 | CROWN AMERS LLC/CROWN AMERS CAP 4.25% DUE 09-30-2026 |
| Fixed Income | 460,000 | 464,195.66 | CROWN CASTLE INTL 2.25% DUE 01-15-2031 |
| Fixed Income | 900,000 | 976,617.59 | CROWN CASTLE INTL 3.2% DUE 09-01-2024 |
| Fixed Income | 2,600,000 | 2,980,340.97 | CROWN CASTLE INTL 4.45% DUE 02-15-2026 |
| Fixed Income | 375,000 | 434,851.41 | CROWN CASTLE INTL CORP 4.3% 02-15-2029 |
| Fixed Income | 140,000 | 141,358.45 | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 |
| Fixed Income | 295,000 | 201,337.50 | CROWN FINANCE US INC INCREMENTAL TERM LOAN DUE 02-05-2027 |
| Fixed Income | 338,298 | 253,246.59 | CROWN FINANCE US, INC. (AKA CINEWORLD GROUP PLC) TERM BANK LOAN 02-28-2025 |
| Fixed Income | 1,555,000 | 1,668,555.59 | CSAIL 2016-C6 COML 3.0898% DUE 01-15-2049 |
| Fixed Income | 205,000 | 203,206.25 | CSC HLDGS LLC 4.125% DUE 12-01-2030 |
| Fixed Income | 490,000 | 535,937.50 | CSC HLDGS LLC 6.5% DUE 02-01-2029 |
| Fixed Income | 960,000 | 1,032,000.00 | CSC HOLDINGS LLC SR NT 144A 10.875% DUE 10-15-2025/10-09-2015 BEO |
| Fixed Income | 5,397,200 | 5,109,043.50 | CSC HOLDINGS, LLC TERM LOAN B SENIOR SECURED 04-15-2027 |
| Fixed Income | 240,000 | 208,200.00 | CSN RESOURCES SA 7.625% 04-17-2026 |
| Fixed Income | 800,000 | 694,000.00 | CSN RESOURCES SA 7.625% GTD SNR 17/04/26USD |
| Fixed Income | 240,000 | 327,241.30 | CSX CORP 6% DUE 10-01-2036 |
| Fixed Income | 963,000 | 1,058,900.57 | CTC BONDCO GMBH 5.25% 15/12/2025 |
| Fixed Income | 725,000 | 774,249.52 | CUBE HEALTHCARE EUROPE BIDCO FACILITY B TERM LOAN 30/10/2026 |
| Fixed Income | 0 | - | CUMULUS MEDIA NEW HOLDINGS INC INITIAL TERM LOAN DUE 03-31-2026 BEO |
| Fixed Income | 600,284 | 563,966.76 | CUSHMAN & WAKEFIELD U.S. BORROWER LLC REPLACEMENT TERM LOAN DUE 08-21-2025 BEO |
| Fixed Income | 50,000 | 55,243.94 | CVS HEALTH CORP 3.25% DUE 08-15-2029 |
| Fixed Income | 650,000 | 729,942.14 | CVS HEALTH CORP 3.625% DUE 04-01-2027 REG |
| Fixed Income | 620,000 | 714,305.88 | CVS HEALTH CORP 3.75% DUE 04-01-2030 |
| Fixed Income | 400,000 | 449,537.85 | CVS HEALTH CORP 3.875% DUE 07-20-2025 |
| Fixed Income | 1,500,000 | 1,696,413.33 | CVS HEALTH CORP 4.1% DUE 03-25-2025 |
| Fixed Income | 360,000 | 424,954.53 | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG |
| Fixed Income | 1,180,000 | 1,466,270.29 | CVS HEALTH CORP 4.78% DUE 03-25-2038 |
| Fixed Income | 605,000 | 792,485.04 | CVS HEALTH CORP 5.05% DUE 03-25-2048 |
| Fixed Income | 530,000 | 682,904.60 | CVS HEALTH CORP 5.125% DUE 07-20-2045 |
| Fixed Income | 62,004 | 70,994.86 | CVS HEALTH CORP 6.943% DUE 01-10-2030 |
| Fixed Income | 292,901 | 290,081.21 | CWABS INC 2004-BC2 AST BKD CTF CL M-3 VAR RATE 12-25-2033 REG |
| Fixed Income | 200,000 | 216,578.07 | CYRUSONE LP/CYRUSONE FIN CORP 1.45% 01-22-2027 |
| Fixed Income | 0 | (4,757,699.43) | Czech koruna - Pending foreign exchange sales |
| Fixed Income | 1,000,000 | 1,051,102.00 | D R HORTON INC 2.6% DUE 10-15-2025 |
| Fixed Income | 70,000 | 69,867.70 | DANA INC 5.375% DUE 11-15-2027 |
| Fixed Income | 125,000 | 124,087.50 | DANA INC 5.625% DUE 06-15-2028 |
| Fixed Income | 4,482 | 4,482.04 | Danish krone - Cash |
| Fixed Income | 0 | - | Danish krone - Recoverable taxes |
| Fixed Income | 536,000 | 608,534.19 | DARLING GLOBAL FIN 3.625% 15/05/2026 |
| Fixed Income | 685,000 | 681,712.00 | DAVITA INC 4.625% DUE 06-01-2030 |
| Fixed Income | 200,000 | 200,500.00 | DBS GROUP HLDGS 3.6%-FRN MTN PERP USD121000 |
| Fixed Income | 500,000 | 347,070.33 | DCP MIDSTREAM LP FIXED 7.375% DUE 12-31-2040 |
| Fixed Income | 130,000 | 126,100.00 | DCP MIDSTREAM OPER 3.875% DUE 03-15-2023 |
| Fixed Income | 1,270,000 | 1,016,000.00 | DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 |
| Fixed Income | 1,540,000 | 1,549,625.00 | DCP MIDSTREAM OPER 5.625% DUE 07-15-2027 |
| Fixed Income | 959,514 | 914,733.63 | DEALER TIRE, LLC TERM LOAN B1 12-12-2025 |
| Fixed Income | 350,000 | 339,500.00 | DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 |
| Fixed Income | 1,650,000 | 470,250.00 | DEFAULT GRUPO POSADAS 0.0% 12-31-2040 |
| Fixed Income | 280,000 | 72,800.00 | DEFAULT NOBLE HLDG INTL LTD 0.0% 12-31-2040 |
| Fixed Income | 3,257,329 | - | DEFAULT PVTPL WILMING TR CO BOEING737-32AIRCRAFT 11.56 12-31-40 REG IN DEFAULT |
| Fixed Income | 723,000 | 202,440.00 | DEFAULTED LATAM FIN LTD FIXED 6.875% DUE 04-11-2024 |
| Fixed Income | 1,490,000 | 1,511,128.20 | DEFAULTED PVTPL INTELSAT JACKSON HLDGS LTD 0% 12-31-2040 |
| Fixed Income | 300,000 | 288,000.00 | DEFAULTED ALLIANCE 1 INTL 8.5% DUE 04-15-2021 |
| Fixed Income | 1,200,000 | 240,012.00 | DEFAULTED AVIANCA HLDGS SA 9.0% 05-10-2023 |
| Fixed Income | 300,000 | 60,003.00 | DEFAULTED AVIANCA HOLDINGS SA 0% 144A DUE 31/12/2040 |
| Fixed Income | 300,000 | 60,003.00 | DEFAULTED AVIANCA HOLDINGS SA 0.0% 12-31-2040 |
| Fixed Income | 1,000 | 114.20 | DEFAULTED CHESAPEAKE ENERGY 0.0% 12-31-2040 |
| Fixed Income | 100,000 | 10,141.00 | DEFAULTED DIAMOND OFFSHORE DRILLING INC 0.0% 12-31-2040 BEO |
| Fixed Income | 200,000 | 107,750.00 | DEFAULTED ENJOY SA BNDS 10.5% 05-16-2022 |
| Fixed Income | 2,300,000 | 2,332,522.00 | DEFAULTED FRONTIER COMMUNICATIONS 0.0% 12-31-2040 |
| Fixed Income | 50,000 | 2,750.00 | DEFAULTED HI-CRUSH INC FORMERLY HI-CRUSH PARTNERS 0.0% DUE 12-31-2040 |
| Fixed Income | 400,000 | 108,000.00 | DEFAULTED LATAM FINANCE LIMITED 7.0% 03-01-2026 |
| Fixed Income | 400,000 | 20,004.00 | DEFAULTED ODEBRECHT FINANCE LTD 0.0% 12-31-2040 |
| Fixed Income | 1,299,000 | 298,770.00 | DEFAULTED PVTPL AEROVIAS DE MEXICO S A DE C V 7.0% DUE 02-05-2025 |
| Fixed Income | 750,000 | 202,500.00 | DEFAULTED PVTPL LATAM FIN LTD 7.0% 03-01-2026 |
| Fixed Income | 400,000 | 387,400.00 | DELHI INTERNATIONAL AIPORT LIMITED 6.125% DUE 10-31-2026 BEO |
| Fixed Income | 750,000 | 726,375.00 | DELHI INTL ARPT 6.125% DUE 10-31-2026 |
| Fixed Income | 200,000 | 215,800.00 | DELL INC 6.5% DUE 04-15-2038 |
| Fixed Income | 5,017,440 | 4,881,267.15 | DELL INTERNATIONAL L L C TERM LOAN B 09-19-2025 |
| Fixed Income | 1,932,000 | 1,840,828.92 | DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEO |
| Fixed Income | 585,000 | 555,387.30 | DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO |
| Fixed Income | 235,000 | 227,338.56 | DELTA AIR LINES INC DEL 2.5% 12-10-2029 |
| Fixed Income | 85,000 | 76,243.98 | DELTA AIR LINES INC DEL PASS THRU TRS SER 2002-1 CL G-1 6.718 01-02-2023 BEO |
| Fixed Income | 246,568 | 241,512.55 | DELTA AIR LINES, INC. TERM LOAN DUE 04-27-2023 BEO |
| Fixed Income | 300,000 | 293,814.00 | DEPY TR & CLEARING FLTG RT 3.48038% DUE 12-29-2049 |
| Fixed Income | 1,000,000 | 890,000.00 | DEUTSCHE BANK AG 6.0% DUE 12-31-2049 |
| Fixed Income | 200,000 | 165,040.00 | DEUTSCHE BK AG N Y BRANCH 5.0% 02-14-2022 |
| Fixed Income | 1,200,000 | 1,252,597.86 | DEUTSCHE BK AG N Y FIXED 4.25% DUE 10-14-2021 |
| Fixed Income | 4,750,000 | 4,873,558.24 | DEUTSCHE BK AG N Y FIXED 5.882% DUE 07-08-2031 |
| Fixed Income | 800,000 | 797,032.64 | DEUTSCHE BK AG N Y FLTG RT 3.961% DUE 11-26-2025 |
| Fixed Income | 1,100,000 | 1,153,984.93 | DIAMOND (BC) B.V. TERM LOAN SENIOR SECURED FIRST LIEN DUE 07-25-2024 BEO |
| Fixed Income | 1,412,679 | 1,294,960.79 | DIAMOND (BC) BV 5.625% SNR 15/08/2025 EUR |
| Fixed Income | 159,000 | 170,142.91 | DIAMOND 1 FIN CORP 4.42% DUE 06-15-2021 |
| Fixed Income | 2,595,000 | 2,667,528.67 | DIAMOND 1 FIN CORP 5.45% DUE 06-15-2023 |
| Fixed Income | 700,000 | 765,668.60 | DIAMOND 1 FIN CORP 8.1% DUE 07-15-2036 |
| Fixed Income | 800,000 | 1,054,989.85 | |

**Investment Listing
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|--------------|-----------|--------------|----------------------------------------------------------------------|
| Fixed Income | 989,873 | 866,139.23 | DIAMOND RESORTS INTERNATIONAL INC TERM LOAN DUE 09-02-2023 |
| Fixed Income | 30,000 | 32,100.81 | DIAMONDBACK ENERGY 4.75% DUE 05-31-2025 |
| Fixed Income | 300,000 | 311,286.00 | DIFC SUKUK 4.325% 12/11/2024 |
| Fixed Income | 100,000 | 105,946.63 | DIGITAL RLTY TR LP 3.95% DUE 07-01-2022 |
| Fixed Income | 811,915 | 904,693.64 | DIOCLE S.P.A FRN GTD SNR SEC 06/2026 EUR |
| Fixed Income | 800,000 | 838,534.58 | DISCOVER BK NEW 2.45% DUE 09-12-2024 |
| Fixed Income | 700,000 | 784,389.77 | DISCOVER FINL SVCS 4.5% DUE 01-30-2026 |
| Fixed Income | 850,000 | 871,845.00 | DISCOVER FINL SVCS DEPY SHS REPSTG 1/100TH SH 6.125% 09-23-2025 |
| Fixed Income | 1,135,000 | 1,020,772.00 | DISCOVER FINL SVCS FLTG RT 5.5% DUE 10-30-2049 |
| Fixed Income | 1,174,310 | 1,144,951.83 | DISCOVERORG LLC TERM LOAN 01-29-2026 |
| Fixed Income | 300,000 | 344,430.04 | DISCOVERY COMMUNICATIONS 1.9% 19/03/2027 |
| Fixed Income | 120,000 | 139,610.38 | DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047 |
| Fixed Income | 2,000,000 | 2,037,500.00 | DISH DBS CORP 6.75% DUE 06-01-2021 |
| Fixed Income | 600,000 | 636,000.00 | DISH DBS CORP 7.75% DUE 07-01-2026 |
| Fixed Income | 1,677,000 | 1,540,516.78 | DISH NETWORK CORP NT CONV 3.375% 08-15-2026 REG |
| Fixed Income | 580,000 | 646,085.83 | DISNEY WALT CO 3.6% DUE 01-13-2051 REG |
| Fixed Income | 200,000 | 334,562.83 | DISNEY WALT CO SR NT 8.45% 08-01-2034 |
| Fixed Income | 75,000 | 81,695.25 | DISTRICT COLUMBIA INCOME TAX REV 4.893% 12-01-2022 BEO TAXABLE |
| Fixed Income | 528,000 | 592,064.89 | DKT FINANCE APS 7% GTD SNR SEC 17/06/23 EUR |
| Fixed Income | 200,000 | 167,752.00 | DOCUFORMAS S A P I FIXED 10.25% DUE 07-24-2024 |
| Fixed Income | 1,000,000 | 1,246,368.26 | DOLYA HLDSCO 17 4.875% SNR SEC 15/07/28 GBP |
| Fixed Income | 600,000 | 633,729.26 | DOMINION ENERGY GAS HLDGS LLC FORMERLY 2.5% DUE 11-15-2024 |
| Fixed Income | 275,000 | 391,581.80 | DOMINION RES INC 7% DUE 06-15-2038 |
| Fixed Income | 300,000 | 421,945.16 | DOW CHEM CO 7.375% DUE 11-01-2029 |
| Fixed Income | 150,000 | 154,412.46 | DOW CHEMICAL CO 1.125% 15/03/2032 |
| Fixed Income | 140,000 | 156,415.92 | DOW CHEMICAL CO 4.375% DUE 11-15-2042 |
| Fixed Income | 525,000 | 691,521.92 | DOWDUPONT INC 5.419% DUE 11-15-2048 |
| Fixed Income | 300,000 | 312,420.00 | DP WORLD CRESCENT LTD 3.908% 31/05/2023 |
| Fixed Income | 500,000 | 493,375.00 | DP WORLD PLC 4.7% 30/09/2049 |
| Fixed Income | 400,000 | 438,197.20 | DP WORLD PLC 5.625% SNR MTN 25/09/48 USD |
| Fixed Income | 3,250,000 | 3,628,974.97 | DRYDEN EURO CLO SRS 16-46A 15/01/2030 |
| Fixed Income | 55,000 | 59,552.75 | DTE ELEC CO FIXED 2.625% DUE 03-01-2031 |
| Fixed Income | 450,000 | 485,200.00 | DTE ENERGY CO 3.5% DUE 06-01-2024 |
| Fixed Income | 300,000 | 177,810.00 | DTEK FINANCE PLC 10.75% SNR 31/12/24 USD2000 |
| Fixed Income | 600,000 | 587,126.68 | DTEK RENEWABLES FI 8.5% GTD 12/11/2024 EUR |
| Fixed Income | 992,500 | 952,661.05 | DUE 06-12-2026 BEO |
| Fixed Income | 728,000 | 639,641.94 | DUFYR ONE BV 2.0% 15/02/2027 |
| Fixed Income | 80,000 | 97,598.14 | DUKE ENERGY CORP 4.2% DUE 06-15-2049 |
| Fixed Income | 65,000 | 65,422.00 | DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 |
| Fixed Income | 2,015,000 | 2,550,205.30 | DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG |
| Fixed Income | 2,695,000 | 2,747,652.24 | DUPONT DE NEMOURS INC 2.169% DUE 05-01-2023 REG |
| Fixed Income | 700,000 | 809,496.71 | E TRADE FINL CORP 4.5% DUE 06-20-2028 |
| Fixed Income | 760,669 | 736,137.13 | EASTN POWER LLC (EASTERN COVERT MIDCO LLC) (AKA TPF II LLC) TERM LN |
| Fixed Income | 560,000 | 512,371.48 | EASY TACTIC LTD 8.125% GTD SNR 27/02/23 USD |
| Fixed Income | 265,000 | 368,207.89 | EATON CORP 7.65% DUE 11-15-2029 |
| Fixed Income | 300,000 | 317,681.95 | EBAY INC FIXED 2.7% DUE 03-11-2030 |
| Fixed Income | 900,000 | 963,000.00 | ECOPETROL S A 5.875% DUE 09-18-2023 |
| Fixed Income | 400,000 | 458,440.00 | ECOPETROL S A 6.875% DUE 04-29-2030 REG |
| Fixed Income | 200,000 | 99,500.00 | ECUADOR SOCIAL BD 0% SNR SEC 30/01/2035 USD |
| Fixed Income | 50,000 | 20,575.00 | ECUADOR(REP OF) 10.75% BDS 31/01/19 USD2000 |
| Fixed Income | 300,000 | 350,623.97 | EDF 1% SNR EMTN 13/10/2026 EUR |
| Fixed Income | 990,056 | 944,058.44 | EDGEWATER GENERATION, L.L.C. TERM LOAN FLTG 12-13-2025 |
| Fixed Income | 1,179,553 | 1,104,852.33 | EG AMERICA LLC TLB 02-07-2025 BEO |
| Fixed Income | 585,000 | 608,069.43 | EG GLOBAL FIN PLC 4.375% BDS 07/02/25 EUR1000 |
| Fixed Income | 0 | 0.01 | Egyptian pound - Cash |
| Fixed Income | 495,893 | 477,708.93 | EIG INVESTORS CORP TERM LOAN DUE 02-09-2023 BEO |
| Fixed Income | 600,000 | 612,066.00 | EL PUERTO DE 3.95% DUE 10-02-2024 |
| Fixed Income | 200,000 | 199,002.00 | EL PUERTO DE FIXED 3.875% DUE 10-06-2026 |
| Fixed Income | 900,000 | 856,503.00 | ELANCO ANIMAL HEALTH INC TERM LOAN B DUE 02-04-2027 |
| Fixed Income | 470,000 | 467,062.50 | ELDORADO RESORTS 6.25% DUE 07-01-2025 |
| Fixed Income | 109,631 | 38,370.85 | ELETSON HLDGS INC FIXED 9.625% DUE 01-15-2022 |
| Fixed Income | 200,000 | 200,100.00 | EMBOTELLADORA 3.95% DUE 01-21-2050 |
| Fixed Income | 2,215,000 | 1,960,275.00 | EMBRAER NETH FIN B 5.4% DUE 02-01-2027 |
| Fixed Income | 873,000 | 960,409.52 | EMERALD BAY S.A. 0% NTS 19/10/2020 EUR1 |
| Fixed Income | 611,734 | 545,464.73 | EMERALD EXPOSITIONS HOLDING, INC TERM LOAN SENIOR SECURED 05-17-2024 |
| Fixed Income | 1,200,000 | 1,237,620.00 | EMIRATE ABU DHABI GLOBAL MEDIUM TERM NTS #TR 00004 2.125% 1444 |
| Fixed Income | 700,000 | 701,533.00 | EMIRATES NBD BANK 6.125%-FRN PERP USD200000 |
| Fixed Income | 500,000 | 510,625.90 | EMORY UNIV FIXED 1.566% DUE 09-01-2025 |
| Fixed Income | 500,000 | 534,216.20 | EMPRESA NACIONAL 4.375% DUE 10-30-2024 |
| Fixed Income | 700,000 | 733,616.33 | EMPRESA NACIONAL D 4.5% SNR 14/09/47 USD200000 |
| Fixed Income | 400,000 | 370,516.68 | ENABLE MIDSTREAM 4.95% DUE 05-15-2028 |
| Fixed Income | 541,000 | 622,777.10 | ENERGIZER GAMMA 4.625% 15/07/2026 |
| Fixed Income | 446,718 | 424,381.68 | ENERGIZER HOLDINGS, INC TERM LOAN B 12-17-2025 |
| Fixed Income | 610,000 | 599,325.00 | ENERGUATE TRUST 5.875% 05-03-2027 |
| Fixed Income | 110,000 | 109,257.85 | ENERGY TRANSFER 3.75% DUE 05-15-2030 |
| Fixed Income | 3,370,000 | 3,619,024.40 | ENERGY TRANSFER 4.95% DUE 06-15-2028 |
| Fixed Income | 345,000 | 378,032.96 | ENERGY TRANSFER 5.25% DUE 04-15-2029 |
| Fixed Income | 600,000 | 611,459.51 | ENERGY TRANSFER 5.8% DUE 06-15-2038 |
| Fixed Income | 50,000 | 53,005.61 | ENERGY TRANSFER 6.25% DUE 04-15-2049 |
| Fixed Income | 80,000 | 94,092.08 | ENERGY TRANSFER 7.5% DUE 07-01-2038 |
| Fixed Income | 400,000 | 422,555.03 | ENERGY TRANSFER FIXED 4.25% DUE 03-15-2023 |
| Fixed Income | 700,000 | 721,435.10 | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 |
| Fixed Income | 110,000 | 104,473.99 | ENERGY TRANSFER OPER L P 5.0% 05-15-2050 |
| Fixed Income | 600,000 | 513,000.00 | ENERGY TRANSFER OPER L P CORP 7.125% 12-31-2049 |
| Fixed Income | 750,000 | 555,225.00 | ENLINK MIDSTREAM 4.85% DUE 07-15-2026 |
| Fixed Income | 1,300,000 | 168,881.28 | ENSCO JERSEY FIN LTD CONV 3.0% 01-31-2024 |
| Fixed Income | 200,000 | 212,510.55 | ENTEL 4.75 DUE 08-01-2026 |
| Fixed Income | 1,130,000 | 1,428,040.34 | ENTERGY ARKANSAS LLC 4.2% 04-01-2049 |
| Fixed Income | 1,250,000 | 1,320,928.88 | ENTERGY CORP 2.8% DUE 06-15-2030 REG |
| Fixed Income | 115,000 | 125,868.04 | ENTERGY LA LLC 3.78 DUE 04-01-2025 |
| Fixed Income | 80,000 | 85,756.75 | ENTERGY LA LLC 5% DUE 07-15-2044 |

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|--------------|------------|------------------|-------------------------------------------------------------------------------|
| Fixed Income | 300,000 | 314,446.06 | ENTERGY MISS LLC FIXED 3.5% DUE 06-01-2051 |
| Fixed Income | 110,000 | 115,210.10 | ENTERPRISE PRODS 3.7% DUE 01-31-2051 |
| Fixed Income | 600,000 | 762,807.55 | ENTERPRISE PRODS 6.125% DUE 10-15-2039 |
| Fixed Income | 2,705,000 | 2,983,328.46 | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 |
| Fixed Income | 150,000 | 178,918.37 | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 |
| Fixed Income | 50,000 | 44,750.00 | ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 REG |
| Fixed Income | 2,967,189 | 1,936,090.74 | ENVISION HEALTHCARE CORPORATION DUE 10-11-2025 |
| Fixed Income | 442,712 | 390,325.96 | EPIC HEALTH SERVICES, INC. TERM LOAN DUE03-13-2024 BEO |
| Fixed Income | 846,023 | 827,080.80 | EPICOR SOFTWARE CORP TERM LOAN DUE 05-12-2022 BEO |
| Fixed Income | 200,000 | 174,445.62 | EPR PPTYS 3.75% DUE 08-15-2029 |
| Fixed Income | 1,500,000 | 1,431,842.15 | EPR PPTYS 4.75% DUE 12-15-2026 |
| Fixed Income | 265,000 | 251,031.85 | EQM MIDSTREAM 4% DUE 08-01-2024 |
| Fixed Income | 530,000 | 485,941.10 | EQM MIDSTREAM 4.125% DUE 12-01-2026 |
| Fixed Income | 805,000 | 810,417.65 | EQM MIDSTREAM 4.75% DUE 07-15-2023 |
| Fixed Income | 300,000 | 298,956.00 | EQT CORP 6.125% 02-01-2025 REG |
| Fixed Income | 200,000 | 206,006.00 | EQT CORP STEP CPN 7% DUE 02-01-2030 |
| Fixed Income | 1,100,000 | 1,047,750.00 | EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028 |
| Fixed Income | 1,125,000 | 1,115,133.75 | EQUINIX INC 2.15% DUE 07-15-2030 |
| Fixed Income | 600,000 | 581,046.00 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG |
| Fixed Income | 250,000 | 297,425.85 | EQUINOR ASA 1.25% GTD SNR 17/02/27 EUR |
| Fixed Income | 230,000 | 238,953.21 | EQUINOR ASA 2.375% DUE 05-22-2030 REG |
| Fixed Income | 1,389,500 | 1,314,425.32 | ESH HOSPITALITY INC DUE 09-18-2026 BEO |
| Fixed Income | 350,000 | 325,587.50 | ESKOM HOLDINGS SOC LTD BNDS 7.125% 11/02/2025 |
| Fixed Income | 3,260,000 | 3,398,448.52 | ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 |
| Fixed Income | 6,133,532 | 6,133,531.66 | Euro - Cash |
| Fixed Income | 357,694 | 357,694.17 | Euro - Cash Collateral Due to/from CCP Broker |
| Fixed Income | 3,842,788 | 3,842,788.22 | Euro - Cash Collateral Held at Broker |
| Fixed Income | 0 | 73,533,759.32 | Euro - Pending foreign exchange purchases |
| Fixed Income | 0 | (272,027,922.79) | Euro - Pending foreign exchange sales |
| Fixed Income | 0 | (1,424,129.11) | Euro - Pending trade purchases |
| Fixed Income | 0 | 1,549,556.56 | Euro - Pending trade sales |
| Fixed Income | 0 | - | Euro - Recoverable taxes |
| Fixed Income | 20,898,458 | 20,898,457.85 | Euro - Variation Margin |
| Fixed Income | 3,000,000 | 3,168,607.74 | EVERGY INC 2.45% DUE 09-15-2024 |
| Fixed Income | 300,000 | 319,500.00 | EVRAZ GROUP S A 5.375% DUE 03-20-2023 |
| Fixed Income | 3,300,000 | 3,707,444.24 | EXELON CORP 3.95% DUE 06-15-2025 |
| Fixed Income | 450,000 | 485,865.91 | EXELON GENERATION FIXED 3.25% DUE 06-01-2025 |
| Fixed Income | 500,000 | 522,830.50 | EXP CRED BK TURKEY 8.25% SNR MTN 24/01/24 USD |
| Fixed Income | 900,000 | 839,110.46 | EXPEDIA GROUP INC 3.25% DUE 02-15-2030 |
| Fixed Income | 300,000 | 308,351.29 | EXPORT-IMPORT BK 3.375% DUE 08-05-2026 |
| Fixed Income | 925,000 | 1,038,051.24 | EXXON MOBIL CORP 3.294% DUE 03-19-2027 |
| Fixed Income | 4,770,000 | 5,282,443.06 | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG |
| Fixed Income | 419,149 | 376,290.70 | EYECARE PARTNERS LIMITED DUE 02-18-2027 BEO |
| Fixed Income | 2,047 | 2,088.63 | F.N.M.A REMIC TR SER 91 CL 66-J 8.125 GTD MTG PASS THRU CTF DUE 6-15-2021 REG |
| Fixed Income | 1,979,492 | 1,935,396.83 | FANNIE MAE CONN AVE SECS SER 18-C05 CL 1M2 FRN 01-25-2031 |
| Fixed Income | 100,000 | 111,666.16 | FCE BANK 1.528% SNR 09/11/2020 EUR |
| Fixed Income | 100,000 | 111,023.04 | FCE BANK 1.66% SNR EMTN 11/02/21 EUR |
| Fixed Income | 288,000 | 312,388.46 | FCE BANK PLC MTN 1.134% 10/02/2022 |
| Fixed Income | 18,030,000 | 18,024,670.15 | FED AGRIC MTG CORP MEDIUM TERM NTS TRANCHE # TR 00594 .19338% 12-22-2021 |
| Fixed Income | 9,590,000 | 9,598,494.92 | FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS FLTG 01-25-2021 |
| Fixed Income | 38,905,000 | 38,875,715.43 | FEDERAL HOME LN BKS CONS BD DTD FLTG RATE DUE 09-13-2021 |
| Fixed Income | 21,050,000 | 21,042,122.67 | FEDERAL HOME LN BKS FLTG 08-24-2021 |
| Fixed Income | 9,520,000 | 9,518,394.17 | FEDERAL HOME LN BKS FLTG RATE 12-18-2020 REG |
| Fixed Income | 26,475,000 | 26,536,727.26 | FEDERAL HOME LN BKS FLTG RT 10-28-2021 |
| Fixed Income | 1,185,000 | 1,209,008.59 | FEDERAL HOME LN BKS TRANCHE 1.625% 12-20-2021 |
| Fixed Income | 7,348,402 | 7,724,730.34 | FEDERAL HOME LN MTG CORP POOL #SD8017 3.5% DUE 10-01-2049 |
| Fixed Income | 383,651 | 403,889.16 | FEDERAL HOME LN MTG CORP #QN0262 3.0% 07-01-2034 |
| Fixed Income | 231,675 | 243,494.21 | FEDERAL HOME LN MTG CORP FHLMC POOL #SD8011 3.5% DUE 09-01-2049 |
| Fixed Income | 63,403 | 67,909.94 | FEDERAL HOME LN MTG CORP GOLD POOL Q46032 4% 02-01-2047 |
| Fixed Income | 50,038 | 57,288.94 | FEDERAL HOME LN MTG CORP POOL #A77079 5.5% 05-01-2038 BEO |
| Fixed Income | 19,972 | 22,395.91 | FEDERAL HOME LN MTG CORP POOL #A89879 5.5% 11-01-2039 BEO |
| Fixed Income | 74,482 | 85,609.75 | FEDERAL HOME LN MTG CORP POOL #A90319 5%12-01-2039 BEO |
| Fixed Income | 326,415 | 356,576.21 | FEDERAL HOME LN MTG CORP POOL #C03920 3.5% 05-01-2042 BEO |
| Fixed Income | 20,581 | 22,163.35 | FEDERAL HOME LN MTG CORP POOL #C91261 4.5% 08-01-2029 BEO |
| Fixed Income | 1,173,216 | 1,236,765.22 | FEDERAL HOME LN MTG CORP POOL #C91981 3%02-01-2038 BEO |
| Fixed Income | 309,678 | 328,918.51 | FEDERAL HOME LN MTG CORP POOL #E04124 2.5% 12-01-2027 BEO |
| Fixed Income | 3,149 | 3,617.63 | FEDERAL HOME LN MTG CORP POOL #G03432 5.5% 11-01-2037 BEO |
| Fixed Income | 7,201 | 8,409.41 | FEDERAL HOME LN MTG CORP POOL #G04346 6%05-01-2038 BEO |
| Fixed Income | 15,334 | 17,050.26 | FEDERAL HOME LN MTG CORP POOL #G05535 4.5% 07-01-2039 BEO |
| Fixed Income | 46,130 | 51,436.56 | FEDERAL HOME LN MTG CORP POOL #G05562 4.5% 07-01-2039 BEO |
| Fixed Income | 42,225 | 48,102.75 | FEDERAL HOME LN MTG CORP POOL #G06941 5%08-01-2041 BEO |
| Fixed Income | 34,270 | 37,632.42 | FEDERAL HOME LN MTG CORP POOL #G06975 4%04-01-2042 BEO |
| Fixed Income | 1,546,767 | 1,699,267.09 | FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO |
| Fixed Income | 641,107 | 682,121.57 | FEDERAL HOME LN MTG CORP POOL #G08631 3%03-01-2045 BEO |
| Fixed Income | 1,965,988 | 2,102,496.82 | FEDERAL HOME LN MTG CORP POOL #G08687 3.5% 01-01-2046 BEO |
| Fixed Income | 2,392,095 | 2,553,646.47 | FEDERAL HOME LN MTG CORP POOL #G08711 3.5% 06-01-2046 BEO |
| Fixed Income | 2,701,072 | 2,858,895.45 | FEDERAL HOME LN MTG CORP POOL #G08715 3%08-01-2046 BEO |
| Fixed Income | 1,469,750 | 1,556,429.74 | FEDERAL HOME LN MTG CORP POOL #G08726 3%10-01-2046 BEO |
| Fixed Income | 4,167,562 | 4,412,078.57 | FEDERAL HOME LN MTG CORP POOL #G0-8732 3% 11-01-2046 BEO |
| Fixed Income | 2,067,316 | 2,185,140.77 | FEDERAL HOME LN MTG CORP POOL #G0-8741 3% 01-01-2047 BEO |
| Fixed Income | 1,722,862 | 1,822,414.65 | FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO |
| Fixed Income | 50,025 | 53,735.59 | FEDERAL HOME LN MTG CORP POOL #G0-8772 4.5% 07-01-2047 BEO |
| Fixed Income | 4,168,771 | 4,395,601.10 | FEDERAL HOME LN MTG CORP POOL #G08784 3.5% 10-01-2047 BEO |
| Fixed Income | 49,745 | 53,466.81 | FEDERAL HOME LN MTG CORP POOL #G08818 4.5% 06-01-2048 BEO |
| Fixed Income | 23 | 23.81 | FEDERAL HOME LN MTG CORP POOL #G11720 4.5% 08-01-2020 BEO |
| Fixed Income | 2,308 | 2,406.92 | FEDERAL HOME LN MTG CORP POOL #G13145 5.5% 04-01-2023 BEO |
| Fixed Income | 7,225 | 7,595.99 | FEDERAL HOME LN MTG CORP POOL #G14552 5%06-01-2026 BEO |
| Fixed Income | 3,870,394 | 4,092,165.74 | FEDERAL HOME LN MTG CORP POOL #G15519 6%11-01-2023 BEO |
| Fixed Income | 625,217 | 664,843.27 | FEDERAL HOME LN MTG CORP POOL #G15897 2.5% 09-01-2031 BEO |
| Fixed Income | 1,765,423 | 1,857,800.80 | FEDERAL HOME LN MTG CORP POOL #G16584 3.5% 08-01-2033 BEO |
| Fixed Income | 1,350,105 | 1,433,195.29 | FEDERAL HOME LN MTG CORP POOL #G16598 2.5% 12-01-2031 BEO |

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| Fixed Income | 1,314,430 | 1,391,548.32 | FEDERAL HOME LN MTG CORP POOL #G16756 3.5% 01-01-2034 BEO |
| Fixed Income | 306,880 | 327,091.35 | FEDERAL HOME LN MTG CORP POOL #G30615 3%12-01-2032 BEO |
| Fixed Income | 33,969 | 38,944.35 | FEDERAL HOME LN MTG CORP POOL #G60122 5%11-01-2041 BEO |
| Fixed Income | 1,568,515 | 1,730,806.92 | FEDERAL HOME LN MTG CORP POOL #G60138 3.5% 08-01-2045 BEO |
| Fixed Income | 35,264 | 39,189.49 | FEDERAL HOME LN MTG CORP POOL #G60384 4.5% 12-01-2045 BEO |
| Fixed Income | 933,786 | 1,021,134.08 | FEDERAL HOME LN MTG CORP POOL #G60440 3.5% 03-01-2046 BEO |
| Fixed Income | 44,131 | 48,464.96 | FEDERAL HOME LN MTG CORP POOL #G60483 4%10-01-2044 BEO |
| Fixed Income | 38,072 | 43,691.63 | FEDERAL HOME LN MTG CORP POOL #G60564 5%02-01-2042 BEO |
| Fixed Income | 564,826 | 621,141.92 | FEDERAL HOME LN MTG CORP POOL #G60596 4%12-01-2043 BEO |
| Fixed Income | 45,580 | 49,276.89 | FEDERAL HOME LN MTG CORP POOL #G60921 4.5% 02-01-2047 BEO |
| Fixed Income | 12,102 | 12,712.97 | FEDERAL HOME LN MTG CORP POOL #J13606 3.5% 11-01-2025 BEO |
| Fixed Income | 32,504 | 34,371.89 | FEDERAL HOME LN MTG CORP POOL #J14450 4%02-01-2026 BEO |
| Fixed Income | 235,034 | 247,357.90 | FEDERAL HOME LN MTG CORP POOL #J37339 3%07-01-2032 BEO |
| Fixed Income | 634,562 | 697,124.08 | FEDERAL HOME LN MTG CORP POOL #Q22877 4%11-01-2043 BEO |
| Fixed Income | 576,100 | 625,939.66 | FEDERAL HOME LN MTG CORP POOL #Q29697 3.5% 11-01-2044 BEO |
| Fixed Income | 1,439,630 | 1,572,798.79 | FEDERAL HOME LN MTG CORP POOL #Q29864 3.5% 11-01-2044 BEO |
| Fixed Income | 192,752 | 204,976.75 | FEDERAL HOME LN MTG CORP POOL #Q51334 4%10-01-2047 BEO |
| Fixed Income | 179,278 | 190,396.77 | FEDERAL HOME LN MTG CORP POOL #Q54419 4%02-01-2048 BEO |
| Fixed Income | 668,313 | 718,327.40 | FEDERAL HOME LN MTG CORP POOL #Q56007 4%05-01-2048 BEO |
| Fixed Income | 23,689,894 | 25,050,977.60 | FEDERAL HOME LN MTG CORP POOL #SB0276 4.0% DUE 12-01-2034 REG |
| Fixed Income | 2,364,959 | 2,477,729.21 | FEDERAL HOME LN MTG CORP POOL #SB8008 2.5% DUE 08-01-2034 |
| Fixed Income | 492,901 | 516,404.39 | FEDERAL HOME LN MTG CORP POOL #SB-8031 2.5% 02-01-2035 REG |
| Fixed Income | 953,219 | 1,003,291.21 | FEDERAL HOME LN MTG CORP POOL #SB8036 3.0% 02-01-2035 REG |
| Fixed Income | 14,234,115 | 15,451,012.47 | FEDERAL HOME LN MTG CORP POOL #ZA2526 4.5% 08-01-2038 BEO |
| Fixed Income | 20,235,814 | 21,917,166.18 | FEDERAL HOME LN MTG CORP POOL #ZA6153 4.5% 01-01-2039 BEO |
| Fixed Income | 8,228,671 | 8,717,760.32 | FEDERAL HOME LN MTG CORP POOL #ZS4646 3%01-01-2046 BEO |
| Fixed Income | 286,390 | 288,250.98 | FEDERAL HOME LN MTG CORP SER 004638 CL FA FLTG 07-15-2040 |
| Fixed Income | 295,000 | 338,420.22 | FEDERAL HOME LN MTG CORP SER K068 CLS A2 3.244% DUE 08-25-2027 |
| Fixed Income | 21,147 | 21,345.80 | FEDERAL HOME LN MTG CORP SR 17-SC02 CL 2A1 3.5% DUE 05-25-2047 |
| Fixed Income | 272,778 | 299,504.25 | FEDERAL HOME LOAN MORTGAGE CORP POOL #Q48947 4.5% 06-01-2047 BEO |
| Fixed Income | 82,280 | 91,560.09 | FEDERAL NATL MTG ASSN GTD MTG POOL #A11007 4.5% 05-01-2041 BEO |
| Fixed Income | 23,653 | 27,185.88 | FEDERAL NATL MTG ASSN GTD MTG POOL #A4261 5% 06-01-2041 BEO |
| Fixed Income | 193,530 | 212,592.74 | FEDERAL NATL MTG ASSN GTD MTG POOL #AJ0036 4% 10-01-2041 BEO |
| Fixed Income | 35,564 | 40,509.85 | FEDERAL NATL MTG ASSN GTD MTG POOL #AJ1177 5% 09-01-2041 BEO |
| Fixed Income | 196,323 | 215,518.86 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL1697 4% 10-01-2041 BEO |
| Fixed Income | 330,752 | 368,113.62 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL3484 4.5% 10-01-2042 BEO |
| Fixed Income | 53,445 | 59,459.06 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5097 4.5% 09-01-2043 BEO |
| Fixed Income | 274,445 | 291,663.36 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5166 3% 11-01-2033 BEO |
| Fixed Income | 276,466 | 287,656.13 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5711 3% 09-01-2029 BEO |
| Fixed Income | 41,870 | 46,203.57 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5998 4.5% 10-01-2044 BEO |
| Fixed Income | 49,025 | 56,240.59 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL6157 5% 12-01-2041 BEO |
| Fixed Income | 62,960 | 72,228.75 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL6848 5% 06-01-2044 BEO |
| Fixed Income | 54,334 | 62,061.37 | FEDERAL NATL MTG ASSN GTD MTG POOL #AL7521 5% 06-01-2039 BEO |
| Fixed Income | 4,894 | 4,894.44 | FHA 221-D4 PROJ REILLY 5 P12-01 7.43 BD DUE 2-1-22 REG |
| Fixed Income | 14,195,000 | 14,188,306.92 | FHFEDERAL HOME LN BKS FRN 08-04-2021 |
| Fixed Income | 6,100,000 | 6,137,330.54 | FHLB TRANCHE 00481 2.625% 10-01-2020 |
| Fixed Income | 9,800,000 | 9,797,435.54 | FHLB VAR RT 01-04-2021 |
| Fixed Income | 2,017,000 | 2,120,416.69 | FHLMC 3.5% MBS 01/11/2049 USD'SD-8025' POOL #SD8025 3.5 11-01-2049 |
| Fixed Income | 652,000 | 1,026,177.56 | FHLMC DTD 10/25/2000 6.75 03-15-2031 |
| Fixed Income | 3,186,178 | 3,482,325.42 | FHLMC G67706 3.5% DUE 12-01-2047 |
| Fixed Income | 4,286,408 | 4,672,089.89 | FHLMC G67708 3.5% DUE 03-01-2048 |
| Fixed Income | 25,625 | 29,401.22 | FHLMC GOLD #G07020 5.0% 11-01-2036 |
| Fixed Income | 67,590 | 72,728.26 | FHLMC GOLD 3.5% MBS 01/12/2044 USD'Q3-4511' Q34511 3.5 12-01-2044 |
| Fixed Income | 18,218 | 19,704.52 | FHLMC GOLD FGQ36494 4 09-01-2045 |
| Fixed Income | 59,389 | 68,139.66 | FHLMC GOLD G02560 5 12-01-2035 |
| Fixed Income | 361,581 | 421,008.03 | FHLMC GOLD G02955 5.5 03-01-2037 |
| Fixed Income | 553,118 | 586,060.80 | FHLMC GOLD G08721 3 09-01-2046 |
| Fixed Income | 4,238 | 4,457.05 | FHLMC GOLD G13647 6 01-01-2024 |
| Fixed Income | 51,736 | 53,998.95 | FHLMC GOLD G15327 6 09-01-2024 |
| Fixed Income | 3,429 | 3,451.32 | FHLMC GOLD G30203 7 07-01-2021 |
| Fixed Income | 1,770,416 | 1,957,837.29 | FHLMC GOLD G67702 4 01-01-2047 |
| Fixed Income | 4,406,754 | 4,815,195.56 | FHLMC GOLD G67709 3.5% DUE 03-01-2048 |
| Fixed Income | 9,168 | 9,952.31 | FHLMC GOLD GROUP C32238 7.5 10-01-2029 |
| Fixed Income | 7,758 | 8,152.81 | FHLMC GOLD J1-7680 3 02-01-2022 |
| Fixed Income | 2,259,876 | 2,497,447.64 | FHLMC GOLD POOL #FG G67711 4.0% 03-01-2048 |
| Fixed Income | 2,736,032 | 2,975,781.51 | FHLMC GOLD POOL G67713 4.0% DUE 06-01-2048 |
| Fixed Income | 235,566 | 252,528.87 | FHLMC GOLD POOL Q45222 3.5% 01-01-2045 |
| Fixed Income | 967,271 | 1,024,907.30 | FHLMC GOLD Q42019 3 07-01-2046 |
| Fixed Income | 52,242 | 55,728.55 | FHLMC GOLD Q46801 4.0% 03-01-2047 |
| Fixed Income | 90,585 | 96,508.68 | FHLMC GOLD Q48094 4 05-01-2047 |
| Fixed Income | 900,630 | 953,453.33 | FHLMC GOLD Q50962 3.5% 09-01-2047 |
| Fixed Income | 821,000 | 1,290,643.72 | FHLMC MTN 6.25 07-15-2032 |
| Fixed Income | 87,290 | 90,693.62 | FHLMC MULTICLASS FREDDIE MAC FWLS 2016-SC02 2A MT 3.5 10-25-2046 |
| Fixed Income | 50,990 | 50,516.96 | FHLMC MULTICLASS PREASSIGN 00774 02-25-2045 |
| Fixed Income | 5,092 | 5,749.27 | FHLMC MULTICLASS SER 2064 CL ZA 6.5 05-15-2028 |
| Fixed Income | 77,117 | 78,655.12 | FHLMC MULTICLASS SER 2362 CL Z 6.5 09-15-2021 |
| Fixed Income | 10,922 | 12,815.66 | FHLMC MULTICLASS SER 2455 CL GK 6.5 05-15-2032 |
| Fixed Income | 11,032 | 11,476.22 | FHLMC MULTICLASS SER 3784 CL PD 4 DUE 01-15-2026 REG |
| Fixed Income | 1,490,144 | 211,846.41 | FHLMC MULTICLASS SER 4459 CL IB 4.0% DUE08-15-2043 |
| Fixed Income | 103,185 | 103,413.14 | FHLMC MULTICLASS TRANCHE 00868 09-25-2022 |
| Fixed Income | 2,385,242 | 2,513,862.47 | FHLMC POOL # QA1790 3.0% 08-01-2049 REG |
| Fixed Income | 3,738,578 | 3,948,285.62 | FHLMC POOL #3.5 3.5% DUE 12-01-2049 REG |
| Fixed Income | 2,431,256 | 2,742,586.08 | FHLMC POOL #A95820 4.0% 12-01-2040 |
| Fixed Income | 2,192,624 | 2,311,479.52 | FHLMC POOL #G08795 3 01-01-2048 |
| Fixed Income | 10,056,779 | 11,024,236.62 | FHLMC POOL #G30891 5 09-01-2031 |
| Fixed Income | 2,590,147 | 2,730,211.86 | FHLMC POOL #QA1997 3.0% 08-01-2049 |
| Fixed Income | 2,239,771 | 2,354,589.57 | FHLMC POOL #QA5533 3.5% DUE 12-01-2049 REG |
| Fixed Income | 754,156 | 786,491.67 | FHLMC POOL #QA8958 2.5% DUE 04-01-2050 REG |
| Fixed Income | 1,014,658 | 1,067,784.36 | FHLMC POOL #QN1206 3.0% DUE 12-01-2034 |
| Fixed Income | 5,295,000 | 5,524,741.31 | FHLMC POOL #RA-2895 2.5% 06-01-2050 |
| Fixed Income | 4,491,667 | 4,733,873.23 | FHLMC POOL #RB5015 3.0% 09-01-2039 |

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|--------------|-----------|--------------|-----------------------------------------------------------------------------|
| Fixed Income | 6,342,314 | 6,894,075.36 | FHLMC POOL #ZA6404 4.5 03-01-2039 |
| Fixed Income | 3,896,385 | 4,229,038.61 | FHLMC POOL #ZA6861 4.5% DUE 04-01-2039 |
| Fixed Income | 368,009 | 388,641.92 | FHLMC POOL QA0744 3.5% 01-01-2049 |
| Fixed Income | 5,350,000 | 5,582,126.82 | FHLMC UMBS 30Y FIXED 2.5% 07-01-2050 |
| Fixed Income | 1,881,672 | 1,961,832.26 | FHLMC UMBS 30Y FIXED POOL #QB0098 2.5% DUE 06-01-2050 REG |
| Fixed Income | 7,105,000 | 8,547,988.05 | FIDELITY NATL INF 2% SNR 21/05/30 EUR1000/SEC |
| Fixed Income | 300,000 | 334,341.81 | FIDELITY NATL INFORMATION SVCS INC .625%DUE 12-03-2025 |
| Fixed Income | 250,000 | 405,527.85 | FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 |
| Fixed Income | 955,000 | 830,850.00 | FIFTH 3RD BANCORP FLTG RT 5.1% DUE 12-31-2049 |
| Fixed Income | 693,488 | 658,813.77 | FILTRATION GROUP CORPORATION TERM LOAN 03-29-2025 |
| Fixed Income | 994,950 | 1,093,351.22 | FINANCIAL & RISK US HOLDINGS INC TERM LOAN SEN SEC 01-10-2025 |
| Fixed Income | 170,000 | 170,934.00 | FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 |
| Fixed Income | 2,215,000 | 2,361,887.61 | FISERV INC 2.75% DUE 07-01-2024 |
| Fixed Income | 600,000 | 730,250.18 | FISERV INC 4.4% DUE 07-01-2049 |
| Fixed Income | 908,502 | 866,156.67 | FLEX ACQUISITION CO INC (AKA NOVOLEX) TLSR SECD 1ST LIEN DUE 12-29-2023 BEO |
| Fixed Income | 830,751 | 805,437.67 | FLEXERA SOFTWARE LLC (FKA FLEXERA SOFTWARE, INC.) TERM BANK LOAN 02-26-2025 |
| Fixed Income | 1,100,000 | 1,227,940.04 | FLEXTRONICS INTL LTD 4.75% DUE 06-15-2025 |
| Fixed Income | 4,143,892 | 4,361,347.66 | FNMA POOL #QN-1186 3.0% 12-01-2034 |
| Fixed Income | 6,041,006 | 6,355,545.91 | FNMA #B02200 3.5% 09-01-2049 |
| Fixed Income | 3,803 | 4,404.27 | FNMA 2009-W1 CL-A 5.99831008911 12-25-2049 |
| Fixed Income | 407,000 | 645,535.35 | FNMA 7.25 05-15-2030 |
| Fixed Income | 5,453,085 | 5,771,112.30 | FNMA CA0109 3.5% 08-01-2047 |
| Fixed Income | 1,089,000 | 1,687,755.20 | FNMA DTD 11/03/2000 6.625 11-15-2030 |
| Fixed Income | 8,000,000 | 8,718,232.32 | FNMA FANNIE MAE 2.125 04-24-2026 |
| Fixed Income | 390,000 | 628,856.68 | FNMA NT 5.625 07-15-2037 |
| Fixed Income | 896,261 | 943,336.75 | FNMA POOL FN BO0329 3.5% 05-01-2049 |
| Fixed Income | 2,962,906 | 3,137,712.17 | FNMA POOL # QA-4404 3% 11-01-2049 |
| Fixed Income | 3,357 | 3,733.79 | FNMA POOL #254232 6.5% 03-01-2022 BEO |
| Fixed Income | 1,050,751 | 1,166,642.96 | FNMA POOL #257075 5.5% DUE 02-01-2028 REG |
| Fixed Income | 677,695 | 746,670.36 | FNMA POOL #257239 5.5% 06-01-2028 BEO |
| Fixed Income | 4,639 | 5,068.25 | FNMA POOL #258349 5% 03-01-2035 BEO |
| Fixed Income | 10,930 | 12,477.50 | FNMA POOL #555851 6.5% DUE 01-01-2033 BEO |
| Fixed Income | 30,253 | 34,717.45 | FNMA POOL #724959 5% 07-01-2033 BEO |
| Fixed Income | 238 | 238.52 | FNMA POOL #725384 7% DUE 02-01-2021 REG |
| Fixed Income | 9,345 | 10,706.18 | FNMA POOL #725610 5.5% 07-01-2034 BEO |
| Fixed Income | 32,717 | 37,584.80 | FNMA POOL #735897 5.5% 10-01-2035 BEO |
| Fixed Income | 12,349 | 13,482.46 | FNMA POOL #835751 4.5% 08-01-2035 BEO |
| Fixed Income | 52,696 | 57,704.60 | FNMA POOL #835760 4.5% 09-01-2035 BEO |
| Fixed Income | 6,901 | 7,921.50 | FNMA POOL #888352 5.5% 05-01-2037 BEO |
| Fixed Income | 7,500 | 8,605.93 | FNMA POOL #888824 5.5 08-01-2037 BEO |
| Fixed Income | 8,223 | 9,591.55 | FNMA POOL #889060 6% 01-01-2038 BEO |
| Fixed Income | 20,187 | 23,154.95 | FNMA POOL #889117 5% 10-01-2035 BEO |
| Fixed Income | 38,090 | 39,519.39 | FNMA POOL #889390 6% 03-01-2023 BEO |
| Fixed Income | 63,382 | 72,779.62 | FNMA POOL #889610 5.5% DUE 06-01-2038 REG |
| Fixed Income | 485,806 | 510,454.57 | FNMA POOL #890637 5% 03-01-2027 BEO |
| Fixed Income | 10,756 | 11,974.50 | FNMA POOL #914979 6% DUE 04-01-2037 REG |
| Fixed Income | 1,918 | 2,180.92 | FNMA POOL #960150 6% 11-01-2037 BEO |
| Fixed Income | 9,677 | 11,082.52 | FNMA POOL #962122 5.5% 03-01-2038 BEO |
| Fixed Income | 1,588 | 1,732.18 | FNMA POOL #974124 5% 02-01-2038 BEO |
| Fixed Income | 211,941 | 243,652.03 | FNMA POOL #995088 5.5% 04-01-2037 BEO |
| Fixed Income | 9,603 | 11,040.46 | FNMA POOL #995362 5.5% 07-01-2038 BEO |
| Fixed Income | 7,894 | 9,045.69 | FNMA POOL #AA6898 6% 07-01-2039 BEO |
| Fixed Income | 12,421 | 13,129.00 | FNMA POOL #AA6946 4 DUE 04-01-2024 BEO |
| Fixed Income | 12,885 | 15,226.78 | FNMA POOL #AA8729 6% 06-01-2039 BEO |
| Fixed Income | 38,833 | 44,630.66 | FNMA POOL #AB1146 5% 06-01-2040 BEO |
| Fixed Income | 22,567 | 24,631.51 | FNMA POOL #AB2795 4.5% 04-01-2031 BEO |
| Fixed Income | 10,976 | 11,878.20 | FNMA POOL #AB5511 3.5% DUE 07-01-2042 BEO |
| Fixed Income | 11,159 | 12,073.90 | FNMA POOL #AB6317 3.5% 09-01-2042 BEO |
| Fixed Income | 7,464 | 7,959.57 | FNMA POOL #AC0543 4.5% 09-01-2024 BEO |
| Fixed Income | 25,491 | 27,578.36 | FNMA POOL #AC8278 4 DUE 08-01-2039 BEO |
| Fixed Income | 88,739 | 101,973.56 | FNMA POOL #AD7784 5% 07-01-2040 BEO |
| Fixed Income | 39,374 | 44,983.38 | FNMA POOL #AL8427 5% DUE 01-01-2044 REG |
| Fixed Income | 70,732 | 74,481.20 | FNMA POOL #AO2805 3% 06-01-2027 BEO |
| Fixed Income | 38,503 | 41,701.69 | FNMA POOL #AO3890 4 06-01-2042 BEO |
| Fixed Income | 2,855 | 3,005.97 | FNMA POOL #AO9198 4.5% 12-01-2023 BEO |
| Fixed Income | 191,598 | 210,473.96 | FNMA POOL #AP2424 4% 08-01-2042 BEO |
| Fixed Income | 341,278 | 376,738.25 | FNMA POOL #AS0560 4.5% 09-01-2043 BEO |
| Fixed Income | 249,110 | 273,592.23 | FNMA POOL #AS0795 4% 10-01-2043 BEO |
| Fixed Income | 800,958 | 870,634.98 | FNMA POOL #AS5365 3.5% 07-01-2045 BEO |
| Fixed Income | 22,335 | 24,009.34 | FNMA POOL #AS5713 3.5% 09-01-2045 BEO |
| Fixed Income | 21,668 | 23,538.12 | FNMA POOL #AS6015 4% 09-01-2045 BEO |
| Fixed Income | 50,112 | 54,098.78 | FNMA POOL #AS6074 4% 10-01-2045 BEO |
| Fixed Income | 1,377,975 | 1,480,419.41 | FNMA POOL #AS6625 4% 02-01-2046 BEO |
| Fixed Income | 44,719 | 47,968.54 | FNMA POOL #AS7492 4% 07-01-2046 BEO |
| Fixed Income | 5,312,477 | 5,622,679.47 | FNMA POOL #AS8074 3% 10-01-2046 BEO |
| Fixed Income | 385,203 | 414,022.11 | FNMA POOL #AT2016 3 DUE 04-01-2043 REG |
| Fixed Income | 559,570 | 604,392.20 | FNMA POOL #AT2032 3.5 DUE 04-01-2043 REG |
| Fixed Income | 197,305 | 215,767.05 | FNMA POOL #AT9147 3.5% 07-01-2043 BEO |
| Fixed Income | 98,477 | 106,556.36 | FNMA POOL #AU3763 3.5% DUE 08-01-2043 REG |
| Fixed Income | 22,806 | 25,383.54 | FNMA POOL #AU4376 4.5% 10-01-2043 BEO |
| Fixed Income | 475,933 | 526,485.98 | FNMA POOL #AU8537 4% 10-01-2043 BEO |
| Fixed Income | 26,957 | 28,972.30 | FNMA POOL #AX0901 3.5% 10-01-2044 BEO |
| Fixed Income | 30,692 | 32,935.05 | FNMA POOL #AY4490 3.5% 02-01-2045 BEO |
| Fixed Income | 176,208 | 188,506.26 | FNMA POOL #AY9087 3.5% 05-01-2035 BEO |
| Fixed Income | 258,105 | 271,895.86 | FNMA POOL #AZ2175 3% 08-01-2030 BEO |
| Fixed Income | 187,115 | 200,397.63 | FNMA POOL #AZ4312 3.5% 02-01-2046 BEO |
| Fixed Income | 17,909 | 19,041.25 | FNMA POOL #AZ9254 3.5% 11-01-2045 BEO |
| Fixed Income | 17,506 | 18,957.34 | FNMA POOL #BA2263 4% 01-01-2046 BEO |
| Fixed Income | 117,625 | 125,137.94 | FNMA POOL #BA2867 3.5% 06-01-2046 BEO |
| Fixed Income | 88,217 | 93,866.98 | FNMA POOL #BC0823 3.5% 04-01-2046 BEO |
| Fixed Income | 595,129 | 630,603.70 | FNMA POOL #BC9468 3% 06-01-2046 BEO |

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| | | | |
|--------------|------------|---------------|----------------------------------------------------------------------------------|
| Fixed Income | 169,917 | 180,249.47 | FNMA POOL #BD1191 3.5% 01-01-2047 BEO |
| Fixed Income | 97,957 | 107,087.29 | FNMA POOL #BD3670 3.5% 07-01-2046 BEO |
| Fixed Income | 32,456 | 34,448.76 | FNMA POOL #BD5426 3.5% 11-01-2046 BEO |
| Fixed Income | 190,112 | 201,960.06 | FNMA POOL #BD8705 3.5% 12-01-2046 BEO |
| Fixed Income | 853,763 | 896,105.94 | FNMA POOL #BE0522 2.5% 11-01-2031 BEO |
| Fixed Income | 451,374 | 481,654.51 | FNMA POOL #BE3702 4% 06-01-2047 BEO |
| Fixed Income | 72,847 | 77,806.93 | FNMA POOL #BE6641 4% 06-01-2047 BEO |
| Fixed Income | 398,600 | 442,191.69 | FNMA POOL #BE7196 4.5% 03-01-2047 BEO |
| Fixed Income | 49,599 | 53,652.69 | FNMA POOL #BE7845 4.5% 02-01-2047 BEO |
| Fixed Income | 2,618,368 | 2,793,151.76 | FNMA POOL #BE9314 4% 03-01-2047 BEO |
| Fixed Income | 117,423 | 124,021.09 | FNMA POOL #BE9326 3.5% 02-01-2047 BEO |
| Fixed Income | 67,322 | 72,022.94 | FNMA POOL #BH7924 4% 08-01-2047 BEO |
| Fixed Income | 272,980 | 290,752.93 | FNMA POOL #BJ2013 4% 11-01-2047 BEO |
| Fixed Income | 227,758 | 242,078.32 | FNMA POOL #BJ4526 4% 01-01-2048 BEO |
| Fixed Income | 306,939 | 324,670.55 | FNMA POOL #BJ8878 3.5% 03-01-2048 BEO |
| Fixed Income | 239,078 | 258,243.68 | FNMA POOL #BK0277 4.5% 09-01-2048 BEO |
| Fixed Income | 2,965,704 | 3,146,129.73 | FNMA POOL #BK5254 4% 05-01-2048 BEO |
| Fixed Income | 48,930 | 53,474.61 | FNMA POOL #BK8101 5% 07-01-2048 BEO |
| Fixed Income | 629,623 | 667,464.24 | FNMA POOL #BK8718 4% 08-01-2048 BEO |
| Fixed Income | 390,383 | 415,622.66 | FNMA POOL #BK8825 4% 08-01-2033 BEO |
| Fixed Income | 729,326 | 817,566.61 | FNMA POOL #BM1909 4% 02-01-2045 BEO |
| Fixed Income | 3,536,786 | 3,727,501.98 | FNMA POOL #BM5024 3% 11-01-2048 BEO |
| Fixed Income | 5,372,626 | 5,766,642.87 | FNMA POOL #BN0340 4.5% DUE 12-01-2048 |
| Fixed Income | 139,544 | 147,885.13 | FNMA POOL #BN0398 4% DUE 09-01-2048 REG |
| Fixed Income | 170,280 | 180,405.99 | FNMA POOL #BN2846 4.0% DUE 12-01-2048 REG |
| Fixed Income | 6,741,878 | 7,145,495.24 | FNMA POOL #BO0393 4% DUE 06-01-2049 REG |
| Fixed Income | 6,699,531 | 7,044,333.12 | FNMA POOL #BO2110 3.5% DUE 08-01-2049 REG |
| Fixed Income | 329,076 | 353,750.50 | FNMA POOL #CA2055 4.5% 07-01-2048 |
| Fixed Income | 9,902,121 | 10,436,341.72 | FNMA POOL #CA4128 3% DUE 09-01-2049 REG |
| Fixed Income | 8,319,897 | 8,768,534.43 | FNMA POOL #CA4427 3% DUE 10-01-2049 REG |
| Fixed Income | 19,097,578 | 20,748,639.64 | FNMA POOL #FM1043 4.5% 06-01-2039 BEO |
| Fixed Income | 3,485,363 | 3,676,197.58 | FNMA POOL #FM1148 3.5% 12-01-2048 BEO |
| Fixed Income | 3,923,629 | 4,158,530.21 | FNMA POOL #FM1219 4% 07-01-2049 BEO |
| Fixed Income | 6,962,920 | 7,446,070.23 | FNMA POOL #FM1381 4.5% 08-01-2034 BEO |
| Fixed Income | 990,668 | 1,037,906.56 | FNMA POOL #FM3296 2.5% 05-01-2035 BEO |
| Fixed Income | 9,354 | 9,823.45 | FNMA POOL #MA0876 3.5 10-01-2021 BEO |
| Fixed Income | 431,844 | 462,062.49 | FNMA POOL #MA1029 3.5% 04-01-2032 BEO |
| Fixed Income | 467,934 | 509,645.40 | FNMA POOL #MA1169 4% 09-01-2042 BEO |
| Fixed Income | 116,793 | 123,420.83 | FNMA POOL #MA1200 3% 10-01-2032 BEO |
| Fixed Income | 58,057 | 62,690.81 | FNMA POOL #MA1283 3.5% 12-01-2042 BEO |
| Fixed Income | 310,605 | 331,852.66 | FNMA POOL #MA1417 3% 04-01-2043 BEO |
| Fixed Income | 4,071,716 | 4,305,574.60 | FNMA POOL #MA2670 3% 07-01-2046 BEO |
| Fixed Income | 907,976 | 961,094.14 | FNMA POOL #MA2737 3% DUE 09-01-2046 BEO |
| Fixed Income | 2,712,270 | 2,891,561.15 | FNMA POOL #MA3027 4% 06-01-2047 BEO |
| Fixed Income | 2,758,119 | 2,946,332.73 | FNMA POOL #MA3088 4% 08-01-2047 BEO |
| Fixed Income | 1,626,397 | 1,718,480.46 | FNMA POOL #MA3182 3.5% 11-01-2047 BEO |
| Fixed Income | 20,921,047 | 22,414,017.73 | FNMA POOL #MA3186 4% 11-01-2037 BEO |
| Fixed Income | 2,226,127 | 2,348,425.35 | FNMA POOL #MA3332 3.5% 04-01-2048 BEO |
| Fixed Income | 741,345 | 784,705.13 | FNMA POOL #MA3384 4% 06-01-2048 BEO |
| Fixed Income | 2,065,806 | 2,185,516.67 | FNMA POOL #MA3490 4% 10-01-2033 BEO |
| Fixed Income | 9,710,075 | 10,531,830.39 | FNMA POOL #MA3493 4.5% 10-01-2038 BEO |
| Fixed Income | 3,139,029 | 3,320,826.65 | FNMA POOL #MA3518 4% 11-01-2033 BEO |
| Fixed Income | 9,776,000 | 10,599,164.28 | FNMA POOL #MA3539 4.5% 12-01-2038 BEO |
| Fixed Income | 10,547,229 | 11,424,232.91 | FNMA POOL #MA3562 4.5% 01-01-2039 BEO |
| Fixed Income | 1,020,292 | 1,071,499.12 | FNMA POOL #MA3588 3.5% 02-01-2034 BEO |
| Fixed Income | 4,719,583 | 4,999,220.07 | FNMA POOL #MA3664 4% 05-01-2049 BEO |
| Fixed Income | 2,506,248 | 2,633,289.18 | FNMA POOL #MA3681 3% 06-01-2034 BEO |
| Fixed Income | 4,679,118 | 5,069,447.00 | FNMA POOL #MA3712 4.5% 06-01-2039 BEO |
| Fixed Income | 25,179,302 | 26,833,489.40 | FNMA POOL #MA3743 4% 08-01-2039 BEO |
| Fixed Income | 7,940,886 | 8,580,985.48 | FNMA POOL #MA3759 4.5% 07-01-2039 BEO |
| Fixed Income | 1,820,786 | 1,913,964.45 | FNMA POOL #MA3865 3% 12-01-2034 BEO |
| Fixed Income | 1,882,401 | 1,997,080.64 | FNMA POOL #QA0127 3.5% DUE 06-01-2049 |
| Fixed Income | 3,986,123 | 4,218,867.45 | FNMA POOL #QA5555 3% DUE 12-01-2049 REG |
| Fixed Income | 5,974,519 | 6,259,407.21 | FNMA POOL 2.5% 01/05/2035 2.5% 05-01-2035 |
| Fixed Income | 1,688,899 | 1,814,671.69 | FNMA POOL CA2208 4.5% 08-01-2048 |
| Fixed Income | 66,200 | 71,911.82 | FNMA POOL CA3092 4.5% 02-01-2049 |
| Fixed Income | 327,719 | 347,433.43 | FNMA POOL# BN0399 4.0% 09-01-2048 |
| Fixed Income | 2,312,738 | 2,483,016.33 | FNMA POOL#CA1909 4.5% 06-01-2048 |
| Fixed Income | 1,870 | 1,872.84 | FNMA REMIC 2004-12 CL-HB 4.5 DUE 07-25-2033 |
| Fixed Income | 1,315,955 | 267,211.16 | FNMA REMIC SER 13-6 CL SB FLTG 02-25-2043 REG |
| Fixed Income | 1,470,517 | 1,704,399.06 | FNMA REMIC SER 1999-5 CL PT 6.5 02-25-2029 |
| Fixed Income | 7,508 | 7,570.32 | FNMA REMIC SER 2011-79 CL HD 2 12-25-2022 |
| Fixed Income | 3,839,495 | 3,753,001.51 | FNMA REMIC SER-18-C02 CL-2M2 FLTG DUE 08-25-2030 REG |
| Fixed Income | 10,206 | 11,820.23 | FNMA REMIC TR 1997-58 CL-JZ 7.5 08-20-2027 |
| Fixed Income | 215 | 215.24 | FNMA REMIC TR SER 1990-103 CL K 7.50000 GTD MTG PASS THRU CTF DUE 09-25-2020 REG |
| Fixed Income | 7,760 | 7,794.71 | FNMA SER 2016-M1 CL ASQ2 VAR RT 02-25-2021 |
| Fixed Income | 5,195,000 | 5,821,784.54 | FNMA SER 2017-M15 CL A2 DUE 09-25-2027 BEO |
| Fixed Income | 367,209 | 376,236.43 | FNMA SERIES 2012-M2 CLASS A2 2.717 DUE 02-25-2022 |
| Fixed Income | 18,700,000 | 19,635,741.08 | FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES SEPTEMBER |
| Fixed Income | 10,500,000 | 11,039,587.13 | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES AUGUST |
| Fixed Income | 5,000,000 | 5,301,269.55 | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST |
| Fixed Income | 10,000,000 | 10,597,070.30 | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JULY |
| Fixed Income | 5,000,000 | 5,381,597.20 | FNMA TRANCHE 00689 1.875 09-24-2026 |
| Fixed Income | 270,087 | 274,518.54 | FNMA TRANCHE 02-25-2023 |
| Fixed Income | 6,000,000 | 6,222,212.70 | FNMA TRANCHE 2.625% DUE 01-11-2022 |
| Fixed Income | 600,000 | 724,854.77 | FOMENTO ECONOMICO 4.375% DUE 05-10-2043 |
| Fixed Income | 1,200,000 | 1,238,592.47 | FOMENTO ECONOMICO MEXICANO S A B DE C V 3.5% DUE 01-16-2050 |
| Fixed Income | 500,000 | 502,555.45 | FORD CR AUTO LEASE 3.17% DUE 09-15-2021 |
| Fixed Income | 290,000 | 295,262.63 | FORD CR AUTO LEASE 3.3% DUE 02-15-2022 |
| Fixed Income | 100,000 | 102,728.84 | FORD CR AUTO LEASE FIXED 3.25% DUE 07-15-2022 |
| Fixed Income | 850,000 | 853,243.35 | FORD CR AUTO OWNER .79% DUE 11-15-2025 |

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| | | | |
|--------------|-----------|--------------|-----------------------------------------------------------------------------|
| Fixed Income | 3,600,000 | 3,680,973.36 | FORD CR AUTO OWNER TR SER 19-B CL A3 2.23%10-15-2023 REG |
| Fixed Income | 455,000 | 459,699.74 | FORD CR AUTO OWNER TR SER 20-A CL A3 1.04% 08-15-2024 |
| Fixed Income | 900,000 | 914,586.35 | FORD MOTOR CR CO LLC 1% EMTN 10/02/2023 DUAL CURR 1.744% DUE 07-19-2024 |
| Fixed Income | 580,000 | 613,426.02 | FORD MOTOR CR LLC 1.514% EMTN 17/02/2023EUR |
| Fixed Income | 513,000 | 509,346.47 | FORD MOTOR CR LLC 2.386% 02-17-2026 |
| Fixed Income | 300,000 | 326,067.41 | FORD MOTOR CREDIT CO LLC FLTG RT MTN RT 05-14-2021 |
| Fixed Income | 265,000 | 249,818.15 | FORD MOTOR CREDIT COMPANY LLC 3.664 DUE 09-08-2024 REG |
| Fixed Income | 225,000 | 236,812.50 | FORD MTR CO DEL 7.45% DUE 07-16-2031 |
| Fixed Income | 75,000 | 79,312.50 | FORD MTR CO DEL 8.5% DUE 04-21-2023 |
| Fixed Income | 860,000 | 1,018,498.00 | FORD MTR CO DEL 9.625% DUE 04-22-2030 |
| Fixed Income | 255,000 | 241,663.50 | FORD MTR CR CO LLC 3.096% DUE 05-04-2023 |
| Fixed Income | 60,000 | 59,100.00 | FORD MTR CR CO LLC 3.2% DUE 01-15-2021 |
| Fixed Income | 795,000 | 786,819.45 | FORD MTR CR CO LLC 3.336% DUE 03-18-2021 |
| Fixed Income | 235,000 | 232,062.50 | FORD MTR CR CO LLC 3.47% 04-05-2021 |
| Fixed Income | 850,000 | 841,755.00 | FORD MTR CR CO LLC 3.813% 10-12-2021 |
| Fixed Income | 420,000 | 399,915.60 | FORD MTR CR CO LLC 4.389% DUE 01-08-2026 |
| Fixed Income | 255,000 | 249,020.25 | FORD MTR CR CO LLC 4.687% 06-09-2025 |
| Fixed Income | 4,175,000 | 4,176,670.00 | FORD MTR CR CO LLC 5.125% DUE 06-16-2025 |
| Fixed Income | 730,000 | 732,774.00 | FORD MTR CR CO LLC 5.75% DUE 02-01-2021 |
| Fixed Income | 540,000 | 545,238.00 | FORD MTR CR CO LLC 5.875 DUE 08-02-2021 |
| Fixed Income | 250,000 | 238,125.00 | FORD MTR CR CO LLC FIXED 3.087% DUE 01-09-2023 |
| Fixed Income | 1,380,000 | 1,341,125.40 | FORD MTR CR CO LLC FIXED 5.113% 05-03-2029 |
| Fixed Income | 199,000 | 188,607.16 | FORD MTR CR CO LLC MED TERM 01/12/2024 |
| Fixed Income | 1,200,000 | 1,164,240.00 | FORD MTR CR CO LLC MEDIUM TERM NTS SER BTRANCHE # TR 2 3.55% DUE 10-07-2022 |
| Fixed Income | 200,000 | 189,779.61 | FORD MTR CR CO LLC NT FLTG 10-12-2021 |
| Fixed Income | 500,000 | 479,883.16 | FORD MTR CR CO LLC NT FLTG RATE DUE 04-05-2021 REG |
| Fixed Income | 118,200 | 110,517.00 | FOREST CITY ENTERPRISES INC TERM LOAN B SENIOR SECURED 12-08-2025 |
| Fixed Income | 711,617 | 690,268.40 | FORTERRA FINANCE, LLC TERM LOAN B DUE 10-25-2023 BEO |
| Fixed Income | 800,000 | 720,168.00 | FORTRESS TRANSN & 6.5% DUE 10-01-2025 |
| Fixed Income | 370,000 | 394,476.62 | FORTUNE BRANDS 3.25% DUE 09-15-2029 |
| Fixed Income | 312,000 | 230,729.95 | FOUR FINANCE SA 10.75% SNR 01/05/2022 USD |
| Fixed Income | 3,240,000 | 4,508,355.12 | FOX CORP 5.576% DUE 01-25-2049 |
| Fixed Income | 1,250,124 | 423,179.42 | FR CMO 25/02/37 USD1000 I-A-2 2007-1 02-25-2037 BEO |
| Fixed Income | 435,000 | 437,039.06 | FREEPORT-MCMORAN 5% DUE 09-01-2027 |
| Fixed Income | 295,000 | 289,100.00 | FREEPORT-MCMORAN 5.45% DUE 03-15-2043 |
| Fixed Income | 0 | - | FREEPORT-MCMORAN COPPER & GOLD INC 3.55%DUE 03-01-2022 |
| Fixed Income | 305,000 | 295,850.00 | FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028 |
| Fixed Income | 555,000 | 538,350.00 | FREEPORT-MCMORAN INC 4.25% DUE 03-01-2030 |
| Fixed Income | 800,000 | 820,000.00 | FREEPORT-MCMORAN INC 5.25% DUE 09-01-2029 |
| Fixed Income | 950,000 | 939,015.63 | FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG |
| Fixed Income | 338,891 | 356,902.57 | FRESB 2016-SB14 FLTG RT 2.58999991417% DUE 03-25-2026 |
| Fixed Income | 484,003 | 533,097.16 | FRESB MTG TR MULTIFAMILY MTG PASS THRU SR 18-SB53 CL A10F FLTG 06-25-2028 |
| Fixed Income | 100,000 | 96,750.00 | FRONERI TERM LOAN 29/01/2028 |
| Fixed Income | 1,000,000 | 1,085,103.32 | FRONERI EUR EUR TERM LN 29/01/2027 |
| Fixed Income | 725,000 | 680,144.25 | FRONERI INTERNATIONAL PLC TERM LOAN 01-29-2027 |
| Fixed Income | 100,000 | 111,659.65 | FRONERI INTL PLC 2ND LIEN 31/01/2028 |
| Fixed Income | 117,900 | 114,166.11 | FRONTDOOR INC USD FIRST LIEN TERM LOAN 08-14-2025 |
| Fixed Income | 0 | - | FRONTIER COMMUNICATIONS CORPORATION TERM LOAN B 06-01-2024 BEO |
| Fixed Income | 0 | (0.00) | FUT SEP 20 10 YR T-NOTES |
| Fixed Income | 0 | - | FUT SEP 20 5 YR T NOTE |
| Fixed Income | 0 | - | FUT SEP 20 AST DOLLAR |
| Fixed Income | 0 | - | FUT SEP 20 CBT UL T-BONDS |
| Fixed Income | 0 | - | FUT SEP 20 CBT UL TNOTE |
| Fixed Income | 0 | - | FUT SEP 20 EURX E-SCHATZ |
| Fixed Income | 0 | - | FUT SEP 20 EURX EUR-BOBL |
| Fixed Income | 0 | - | FUT SEP 20 EURX EUR-BUND |
| Fixed Income | 0 | (0.00) | FUT SEP 20 EUX EURO-BUXL |
| Fixed Income | 0 | - | FUT SEP 20 IMM CAD |
| Fixed Income | 0 | - | FUT SEP 20 IMM EURO FX |
| Fixed Income | 0 | - | FUT SEP 20 IMM GBP |
| Fixed Income | 0 | - | FUT SEP 20 IMM JPY |
| Fixed Income | 0 | - | FUT SEP 20 LIF LONG GILT |
| Fixed Income | 0 | - | FUT SEP 20 ME 10Y CDN BND |
| Fixed Income | 0 | - | FUT SEP 20 OSE 10Y JGB |
| Fixed Income | 0 | - | FUT SEP 20 SGX MINI JGB |
| Fixed Income | 0 | - | FUT SEP 20 U.S. T-BONDS |
| Fixed Income | 0 | - | FUT SEP 20 US 2YR T-NOTE |
| Fixed Income | 300,000 | 305,602.88 | FWD GROUP LIMITED 5.75% SUB 09/07/24 USD1000 |
| Fixed Income | 619,510 | 606,810.08 | GARDA WORLD SECURITY CORPORATION TERM LOAN B DUE 10-23-2026 |
| Fixed Income | 400,000 | 388,000.00 | GARDNER DENVER INC TERM LOAN B DUE 03-01-2027 BEO |
| Fixed Income | 1,135,074 | 1,090,612.95 | GATES GLOBAL LLC TERM LOAN SENIOR SECURED 04-01-2024 |
| Fixed Income | 200,000 | 214,946.00 | GAZ CAPITAL SA 6.51% GTD SNR 07/03/22 USD |
| Fixed Income | 200,000 | 288,664.80 | GAZ CAPITAL SA 7.288% SNR 16/08/2037 USD |
| Fixed Income | 1,000,000 | 1,054,202.96 | GE CAP FDG LLC 4.05% DUE 05-15-2027 |
| Fixed Income | 1,000,000 | 1,046,628.53 | GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00849 4.65 DUE 10-17-2021 |
| Fixed Income | 450,000 | 443,559.30 | GEN ELEC CAP CORP VAR RT 0% DUE 10-15-2044 |
| Fixed Income | 1,300,000 | 1,300,611.91 | GEN MTRS FINL CO FIXED 3.2% DUE 07-13-2020 |
| Fixed Income | 200,000 | 197,000.00 | GENEL ENERGY FINANCE LTD 7.5% 14/05/2019 |
| Fixed Income | 65,000 | 84,121.80 | GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG |
| Fixed Income | 100,000 | 99,507.80 | GENERAL ELEC CO 4.25% DUE 05-01-2040 |
| Fixed Income | 4,505,000 | 4,455,465.14 | GENERAL ELEC CO 4.35% DUE 05-01-2050 REG |
| Fixed Income | 1,950,000 | 2,098,645.92 | GENERAL MOTORS FIN 0.955% GTD SNR 07/09/23 EUR |
| Fixed Income | 272,000 | 300,387.98 | GENERAL MOTORS FIN FRN GTD SNR EMTN 05/21 EUR |
| Fixed Income | 4,000,000 | 4,275,581.96 | GENERAL MOTORS FINANCIAL CO INC 5.1% 01-17-2024 |
| Fixed Income | 1,000,000 | 1,123,684.68 | GENERAL MTRS CO 6.125% DUE 10-01-2025 |
| Fixed Income | 200,000 | 233,052.00 | GENERAL MTRS CO FIXED 6.8% DUE 10-01-2027 |
| Fixed Income | 150,000 | 149,964.38 | GENERAL MTRS CO FLTG RT 2.11167% DUE 08-07-2020 |
| Fixed Income | 100,000 | 99,341.20 | GENERAL MTRS FINL CO INC FLTG DUE 01-14-2022 REG |
| Fixed Income | 399,000 | 383,255.46 | GENESE & WYOMING INC TERM LOAN 11-06-2026 |
| Fixed Income | 675,000 | 579,069.00 | GENESIS ENERGY L P 6.25% DUE 05-15-2026 |
| Fixed Income | 1,045,000 | 893,475.00 | GENESIS ENERGY L P/GENESIS ENERGY FIN 6.5% 10-01-2025 |

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| | | | |
|--------------|------------|---------------|--------------------------------------------------------------------|
| Fixed Income | 215,000 | 221,866.95 | GENPACT LUXEMBOURG 3.375% DUE 12-01-2024 |
| Fixed Income | 827,925 | 799,982.53 | GENTIVA HEALTH SERVICES INC TERM B LOAN (FIRST LIEN) 07-02-2025 |
| Fixed Income | 200,000 | 183,880.00 | GEOPARK LIMITED 6.5% 21/09/2024 |
| Fixed Income | 2,000,000 | 2,186,563.04 | GEORGETOWN UNIV 5.061% DUE 04-01-2044 |
| Fixed Income | 495,000 | 670,424.09 | GEORGIA PAC CORP 7.25% DUE 06-01-2028 |
| Fixed Income | 600,000 | 628,065.82 | GEORGIA PWR CO 2.65% DUE 09-15-2029 |
| Fixed Income | 170,000 | 183,120.32 | GESTAMP AUTOMOCION MTN 3.25% 30/04/2026 |
| Fixed Income | 97,442 | 86,236.44 | GETTY IMAGES INC TERM LOAN DUE 02-19-2026 BEO |
| Fixed Income | 989,924 | 826,171.03 | GGP INC GGP INC TERM LOAN B DUE 08-27-2025 BEO |
| Fixed Income | 230,000 | 246,509.91 | GLENCORE FDG LLC 4% DUE 03-27-2027 |
| Fixed Income | 2,060,000 | 2,326,733.64 | GLENCORE FINANCE (EUROPE) LIMITED 1.75% 17/03/2025 |
| Fixed Income | 400,000 | 410,000.00 | GLOBAL BK CORP FLTGT RT 5.25% DUE 04-16-2029 |
| Fixed Income | 455,000 | 325,484.25 | GLOBAL LIMAN ISLETMELERI 8.125% 14/11/2021 |
| Fixed Income | 460,000 | 425,500.00 | GLOBAL PARTNERS LP FIXED 7% 08-01-2027 |
| Fixed Income | 105,000 | 100,931.25 | GLOBAL PARTNERS LP/GLP FIN CORP 7.0% DUE06-15-2023 |
| Fixed Income | 800,000 | 874,072.00 | GLP CAP L P / GLP 5.375% DUE 04-15-2026 |
| Fixed Income | 1,000,000 | 1,101,700.00 | GLP CAP L P / GLP 5.75% DUE 06-01-2028 |
| Fixed Income | 500,000 | 496,773.02 | GLP PTE LTD 3.875% DUE 06-04-2025 |
| Fixed Income | 625,000 | 620,966.28 | GLP PTE. LTD. 3.875% SNR 04/06/2025 USD |
| Fixed Income | 126,052 | 127,461.63 | GLS AUTO 2.47% DUE 11-15-2023 |
| Fixed Income | 15,177 | 15,247.97 | GLS AUTO 3.35% DUE 08-15-2022 |
| Fixed Income | 790,000 | 800,912.98 | GM FINL AUTOMOBILE FIXED 2.03% DUE 06-20-2022 |
| Fixed Income | 95,787 | 96,058.40 | GM FINL AUTOMOBILE LEASING TR 2018-2 CL A3 3.1% 06-21-2021 |
| Fixed Income | 395,000 | 398,663.90 | GM FINL AUTOMOBILE LEASING TR 2018-2 CL C 3.9% 04-20-2022 |
| Fixed Income | 525,000 | 525,814.38 | GM FINL AUTOMOBILE LEASING TR 2020-2 CL A-3 .8% DUE 07-20-2023 REG |
| Fixed Income | 75,000 | 76,467.36 | GM FINL AUTOMOBILE LEASING TRSR 19-1 CL B 3.37% 12-20-2022 |
| Fixed Income | 400,000 | 408,850.36 | GM FINL CNSMR 1.49% DUE 12-16-2024 |
| Fixed Income | 365,000 | 373,297.25 | GM FINL CNSMR 2.46% DUE 07-17-2023 |
| Fixed Income | 600,000 | 530,909.81 | GMR HYDERABAD INTL 4.25% 10-27-2027 |
| Fixed Income | 43,364 | 45,184.64 | GNMA 2013-176 REMIC PASSTHRU SECS CL MX-AH 03-16-2046 |
| Fixed Income | 846,578 | 847,977.70 | GNMA 2015-H23 REMIC PASSTHRU CTF CL FA 09-20-2065 |
| Fixed Income | 1,565,226 | 1,564,277.10 | GNMA 2015-H26 REMIC PASSTHRU CTF CL FA 10-20-2065 |
| Fixed Income | 63,459 | 63,591.73 | GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065 |
| Fixed Income | 5,853 | 5,880.19 | GNMA 2015-H30 REMIC PASSTHRU SEC CL FA 08-20-2061 |
| Fixed Income | 1,850 | 1,858.93 | GNMA 2015-H30 REMIC PASSTHRU SEC CL FB 03-20-2062/07-20-2020 |
| Fixed Income | 827,041 | 840,665.12 | GNMA 2016-H02 REMIC PASSTHRU CTF CL MX-FH 01-20-2066 |
| Fixed Income | 1,393,299 | 1,410,125.62 | GNMA 2016-H06 MTG PASSTHRU CTF CL FD 07-20-2065 |
| Fixed Income | 10,328,824 | 10,978,805.13 | GNMA 3% DUE 03-20-2046 |
| Fixed Income | 4,161 | 4,527.26 | GNMA POOL #4216 6% 08-20-2038 BEO |
| Fixed Income | 105,658 | 119,262.69 | GNMA POOL #4496 5% 07-20-2039 BEO |
| Fixed Income | 47,253 | 53,323.57 | GNMA POOL #4559 5% 10-20-2039 BEO |
| Fixed Income | 100,006 | 112,815.05 | GNMA POOL #4658 5% 03-20-2040 BEO |
| Fixed Income | 112,457 | 126,871.31 | GNMA POOL #4679 5% 04-20-2040 BEO |
| Fixed Income | 48,807 | 51,125.34 | GNMA POOL #4942 3.5% 02-20-2026 BEO |
| Fixed Income | 14,293 | 14,971.85 | GNMA POOL #4974 3.5% 03-20-2026 BEO |
| Fixed Income | 169,726 | 191,283.75 | GNMA POOL #5116 5% 07-20-2041 BEO |
| Fixed Income | 9,473 | 9,932.10 | GNMA POOL #5256 3.5% 12-20-2026 BEO |
| Fixed Income | 15,050 | 16,468.87 | GNMA POOL #647070 5.5% 07-20-2035 BEO |
| Fixed Income | 69,441 | 78,283.87 | GNMA POOL #692606 4.5% 06-15-2039 BEO |
| Fixed Income | 47,144 | 54,981.38 | GNMA POOL #711522 4.5% 07-15-2040 BEO |
| Fixed Income | 12,570 | 14,636.80 | GNMA POOL #726341 5.5% 09-15-2039 BEO |
| Fixed Income | 45,757 | 51,647.43 | GNMA POOL #767128 4% 06-15-2044 BEO |
| Fixed Income | 44,831 | 49,257.13 | GNMA POOL #777553 3.5% 12-15-2044 BEO |
| Fixed Income | 62,886 | 71,842.94 | GNMA POOL #781746 SER 2034 5% DUE 05-15-2034 REG |
| Fixed Income | 18,913 | 20,620.84 | GNMA POOL #784039 5% 05-20-2045 BEO |
| Fixed Income | 74,270 | 86,655.70 | GNMA POOL #784070 5.5% 03-15-2040 BEO |
| Fixed Income | 7,011,176 | 7,597,563.42 | GNMA POOL #784494 3.5% 07-15-2045 BEO |
| Fixed Income | 5,711,922 | 6,132,241.16 | GNMA POOL #784849 3% 10-20-2049 BEO |
| Fixed Income | 11,147 | 12,589.12 | GNMA POOL #A13100 4% 04-15-2039 BEO |
| Fixed Income | 24,411 | 26,452.09 | GNMA POOL #A13123 4% 06-15-2034 BEO |
| Fixed Income | 38,892 | 42,168.54 | GNMA POOL #A13133 4% 07-15-2034 BEO |
| Fixed Income | 50,689 | 54,440.18 | GNMA POOL #AN2972 4% 09-20-2045 BEO |
| Fixed Income | 223,413 | 236,354.03 | GNMA POOL #AN5733 3% 06-15-2045 BEO |
| Fixed Income | 56,077 | 60,292.88 | GNMA POOL #AO8675 4% 09-20-2045 BEO |
| Fixed Income | 509,393 | 553,964.12 | GNMA POOL #MA2893 4% 06-20-2045 BEO |
| Fixed Income | 342,385 | 365,635.95 | GNMA POOL #MA2960 3% 07-20-2045 BEO |
| Fixed Income | 819,903 | 872,555.75 | GNMA POOL #MA3873 3% 08-20-2046 BEO |
| Fixed Income | 1,696,431 | 1,814,357.49 | GNMA POOL #MA4069 3.5% 11-20-2046 BEO |
| Fixed Income | 1,942,003 | 2,060,675.78 | GNMA POOL #MA4836 3% 11-20-2047 BEO |
| Fixed Income | 2,006,718 | 2,134,075.64 | GNMA POOL #MA5019 3.5% 02-20-2048 BEO |
| Fixed Income | 1,878,461 | 2,000,617.67 | GNMA POOL #MA5528 4% 10-20-2048 BEO |
| Fixed Income | 6,167,611 | 6,173,101.19 | GNMA REMIC SER 2015-H10 CL FA FLTGT 04-20-2065 |
| Fixed Income | 5,987,250 | 5,996,964.25 | GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTGT RT DUE 04-20-2065 |
| Fixed Income | 309,177 | 309,455.34 | GNMA REMIC PASSTHRU CTF SER 2015-H18 CL FB FLTGT RT DUE 07-20-2065 |
| Fixed Income | 44,438 | 46,708.71 | GNMA REMIC SER 2013-176 CL BD FLTGT RT DUE 03-16-2046 |
| Fixed Income | 706,039 | 704,691.13 | GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065 |
| Fixed Income | 2,708,048 | 2,712,443.48 | GNMA REMIC SR 2015-H20 CL FC FLTGT 08-20-2065 |
| Fixed Income | 26,570 | 28,229.30 | GNMA REMIC TR 2001-16 CL Z 10-16-2040 |
| Fixed Income | 794,464 | 795,197.07 | GNMA SER 2015-H20 CL FB FLT RT 08-20-2065 |
| Fixed Income | 19,638 | 22,608.59 | GNMAII POOL #4266 SER 2038 5.5% DUE 10-20-2038 REG |
| Fixed Income | 8,594 | 9,288.96 | GNMAII POOL #4310 SER 2038 6% DUE 12-20-2038 REG |
| Fixed Income | 43,991 | 49,628.91 | GNMAII POOL #4697 SER 2040 5% DUE 05-20-2040 REG |
| Fixed Income | 4,114,767 | 4,393,013.19 | GNMAII POOL #BT0810 SER 2050 3% DUE 03-20-2050 REG |
| Fixed Income | 1,190,987 | 1,275,248.66 | GNMAII POOL #MA2961 SER 2045 3.5% DUE 07-20-2045 |
| Fixed Income | 2,319,422 | 2,464,579.19 | GNMAII POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG |
| Fixed Income | 3,070,065 | 3,354,255.66 | GNMAII POOL #MA4512 4.5% DUE 06-20-2047 REG |
| Fixed Income | 39,651 | 43,848.11 | GNMAII POOL #MA4722 SER 2047 5% DUE 09-20-2047 BEO |
| Fixed Income | 2,302,557 | 2,449,515.36 | GNMAII POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG |
| Fixed Income | 1,780,211 | 1,902,062.01 | GNMAII POOL #MA5466 4.0% 09-20-2048 |
| Fixed Income | 2,417,478 | 2,553,343.39 | GNMAII POOL #MA6154 3.5% DUE 09-20-2049 REG |
| Fixed Income | 51,000 | 28,560.51 | GOL FINANCE 7% GTD SNR 31/01/2025 USD |

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| | | | |
|--------------|------------|----------------|----------------------------------------------------------------------------|
| Fixed Income | 173,000 | 96,881.73 | GOL FINANCE 7.0% 01-31-2025 |
| Fixed Income | 665,000 | 599,051.95 | GOLDEN ENTERTAINMENT, INC. TERM B FACILITY LOAN (FIRST LIEN) 10-21-2024 |
| Fixed Income | 500,000 | 530,526.96 | GOLDMAN SACHS 3.2% DUE 02-23-2023 |
| Fixed Income | 1,600,000 | 1,792,338.02 | GOLDMAN SACHS 3.691% DUE 06-05-2028 |
| Fixed Income | 200,000 | 225,602.95 | GOLDMAN SACHS 3.85% DUE 01-26-2027 |
| Fixed Income | 700,000 | 771,803.87 | GOLDMAN SACHS 3.85% DUE 07-08-2024 |
| Fixed Income | 5,300,000 | 5,966,164.74 | GOLDMAN SACHS 4.25% DUE 10-21-2025 |
| Fixed Income | 210,000 | 226,312.62 | GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG |
| Fixed Income | 4,930,000 | 5,573,133.98 | GOLDMAN SACHS GROUP INC 3.814% DUE 04-23-2029 |
| Fixed Income | 19,230,000 | 22,373,854.62 | GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 |
| Fixed Income | 770,000 | 685,300.00 | GOLDMAN SACHS GROUP INC 4.4% DUE 12-31-2049 BEO |
| Fixed Income | 1,280,000 | 1,216,000.00 | GOLDMAN SACHS GROUP INC 4.95% 12-31-2049 |
| Fixed Income | 100,000 | 101,350.60 | GOLDMAN SACHS GROUP INC FRN 10-28-2027 |
| Fixed Income | 2,015,000 | 2,368,254.67 | GOLDMAN SACHS GRP 1.625% SNR 27/07/2026 EUR |
| Fixed Income | 900,000 | 963,000.00 | GOODYEAR TIRE & 9.5% DUE 05-31-2025 |
| Fixed Income | 600,000 | 549,600.00 | GOODYEAR TIRE & FIXED 4.875% DUE 03-15-2027 |
| Fixed Income | 694,376 | 695,001.88 | GOVERNMENT NATIONAL MORTGAGE ASS SER 2015-H19 CL FK ADJ RT DUE 08-20-2065 |
| Fixed Income | 531,518 | 540,997.84 | GOVERNMENT NATL MTG ASSN REMIC SER 2012-131 CL A 1.9 02-16-2053 |
| Fixed Income | 497,494 | 486,051.38 | GRANITE ACQUISITION INC TERM B LOAN (FIRST LIEN) DUE 12-17-2021 BEO |
| Fixed Income | 793,868 | 771,544.26 | GRANITE GENERATION LLC TERM LOAN B 11-01-2026 |
| Fixed Income | 397,520 | 345,842.39 | GRANITE HOLDINGS US ACQUISITION CO. TERMLOAN B SR SECD DUE 09-30-2026 |
| Fixed Income | 1,914,530 | 1,799,658.12 | GREENHILL & CO INC TERM LOAN DUE 04-05-2024 |
| Fixed Income | 250,000 | 246,975.00 | GREENKO DUTCH BV 5.25% 24/07/2024 |
| Fixed Income | 200,000 | 201,246.07 | GREENLAND GBL INV 6.25% GTD SNR 16/12/22USD |
| Fixed Income | 570,000 | 549,390.36 | GREENLAND GLOBAL INVESTMENT 5.875% 03/07/2024 |
| Fixed Income | 660,000 | 651,750.00 | GRIFFON CORP 5.75% DUE 03-01-2028 |
| Fixed Income | 1,732,157 | 1,664,828.14 | GRIFOLS WORLDWIDE OPERATIONS LIMITED DOLLAR TRANCHE B TERM LOAN 11-15-2027 |
| Fixed Income | 310,000 | 307,875.08 | GRUPO ANTOLIN 3.25% GTD 30/04/2024 EUR |
| Fixed Income | 300,000 | 282,153.00 | GRUPO UNICOMER CO 7.875% GTD SNR 01/04/24 USD |
| Fixed Income | 400,000 | 429,952.00 | GRUPOSURA FINANCE 5.5% GTD SNR 29/04/2026 USD |
| Fixed Income | 273,000 | 277,720.17 | GTLK EUROPE CAP 4.949% GTD SNR 18/02/26 USD |
| Fixed Income | 360,000 | 354,618.00 | GTLK EUROPE CAP BDS 4.65% 10/03/2027 |
| Fixed Income | 364,000 | 403,659.04 | GUALA CLOSURES SPA FRN GTD SNR SEC 04/2024 EUR |
| Fixed Income | 1,200,000 | 1,255,812.00 | GUATEMALA REP NT 144A 5.75 DUE 06-06-2022 REG |
| Fixed Income | 300,000 | 328,547.82 | HANA BANK 4.375% 30/09/2024 |
| Fixed Income | 90,000 | 86,685.48 | HCA INC 3.5% DUE 09-01-2030 |
| Fixed Income | 4,710,000 | 5,195,542.41 | HCA INC 4.125% 06-15-2029 |
| Fixed Income | 1,075,000 | 1,287,919.99 | HCA INC 5.25% DUE 06-15-2049 |
| Fixed Income | 3,485,000 | 3,794,293.75 | HCA INC 5.375% DUE 09-01-2026 |
| Fixed Income | 605,000 | 675,331.25 | HCA INC 5.625% DUE 09-01-2028 |
| Fixed Income | 2,590,000 | 2,930,818.10 | HCA INC 5.875% DUE 02-01-2029 |
| Fixed Income | 209,472 | 204,907.96 | HCA INC TERM LOAN 03-13-2025 |
| Fixed Income | 189,523 | 184,991.12 | HCA INC TRANCHE B-13 TERM LOAN 03-18-2026 |
| Fixed Income | 1,885,496 | 1,791,805.87 | HD SUPPLY WATERWORKS, LTD. TERM LOAN 08-01-2024 |
| Fixed Income | 650,000 | 702,252.30 | HEALTHCARE TR AMER 3.5% DUE 08-01-2026 |
| Fixed Income | 497,462 | 471,967.00 | HEARTHSIDE FOOD SOLUTIONS LLC LLC TERM LN DUE 05-17-2025 BEO |
| Fixed Income | 100,000 | 117,011.32 | HEATHROW FINANCE 3.875% SNR SEC 01/03/27GBP |
| Fixed Income | 2,835,000 | 3,231,863.64 | HEINZ(HJ)CO 2% GTD SNR 30/06/2023 EUR |
| Fixed Income | 0 | - | HELLENIC REPUBLIC TERM LOAN DUE 03-20-2016 BEO |
| Fixed Income | 364,173 | 321,903.65 | HERTZ CORPORATION, THE TRANCHE B-1 TERM LOAN DUE 06-30-2023 BEO |
| Fixed Income | 0 | - | HEXION INC DUE 07-01-2026 BEO |
| Fixed Income | 370,000 | 314,500.00 | HILCORP ENERGY I L 5.75% DUE 10-01-2025 |
| Fixed Income | 180,000 | 186,300.00 | HILLENBRAND INC 5.75% DUE 06-15-2025 |
| Fixed Income | 20,000 | 20,081.20 | HILLENBRAND INC STEP CPN 4.5% DUE 09-15-2026 |
| Fixed Income | 2,600,000 | 2,588,638.00 | HILTON DOMESTIC 5.125% DUE 05-01-2026 |
| Fixed Income | 300,000 | 303,000.00 | HILTON DOMESTIC 5.75% DUE 05-01-2028 |
| Fixed Income | 2,023,985 | 1,907,241.88 | HILTON WORLDWIDE FINANCE LLC TERM LOAN 06-22-2026 BEO |
| Fixed Income | 1,460,000 | 1,427,456.60 | HILTON WORLDWIDE FIXED 4.625% DUE 04-01-2025 |
| Fixed Income | 120 | 120.16 | HK offshore Chinese Yuan Renminbi - Cash |
| Fixed Income | 750,000 | 821,656.05 | HLTH CARE REIT INC 4.5% DUE 01-15-2024 |
| Fixed Income | 1 | 1.46 | HOME EQUITY AST TR FLTG RT .37163% DUE 07-25-2036 |
| Fixed Income | 450,000 | 453,014.10 | HONDA AUTO .82% DUE 07-15-2024 |
| Fixed Income | 3,500,000 | 3,582,378.80 | HONDA AUTO RECEIVABLES OWNER TR SER 18-4 CL A3 3.16% 01-17-2023 |
| Fixed Income | 111,726 | 111,726.00 | Hong Kong dollar - Cash |
| Fixed Income | 0 | 425,737.25 | Hong Kong dollar - Pending foreign exchange purchases |
| Fixed Income | 0 | (2,194,162.53) | Hong Kong dollar - Pending foreign exchange sales |
| Fixed Income | 0 | (425,737.25) | Hong Kong dollar - Pending trade purchases |
| Fixed Income | 0 | 2,194,173.02 | Hong Kong dollar - Pending trade sales |
| Fixed Income | 201,246 | 201,245.77 | Hong Kong dollar - Variation Margin |
| Fixed Income | 1,100,000 | 1,141,309.59 | HOST HOTELS & RESORTS L P 4.0% 06-15-2025 |
| Fixed Income | 460,000 | 455,860.09 | HOUSE OF FINANCE NV/THE 4.375% 15/07/2026 |
| Fixed Income | 140,000 | 151,880.53 | HOWMET AEROSPACE FIXED 6.875% DUE 05-01-2025 |
| Fixed Income | 4,000,000 | 4,143,833.36 | HSBC HLDGS PLC 3.262% 03-13-2023 |
| Fixed Income | 600,000 | 677,282.08 | HSBC HLDGS PLC 4.3% DUE 03-08-2026 |
| Fixed Income | 540,000 | 574,459.32 | HSBC HLDGS PLC 4.875% DUE 01-14-2022 |
| Fixed Income | 300,000 | 360,469.21 | HSBC HLDGS PLC 4.95% DUE 03-31-2030 |
| Fixed Income | 100,000 | 107,470.53 | HSBC HLDGS PLC FIXED 3.95% DUE 05-18-2024 |
| Fixed Income | 1,500,000 | 1,665,140.88 | HSBC HLDGS PLC FIXED 3.973% 05-22-2030 |
| Fixed Income | 1,900,000 | 2,113,519.25 | HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026 |
| Fixed Income | 300,000 | 297,574.98 | HSBC HLDGS PLC SR NT FLTG RATE 05-18-2024 |
| Fixed Income | 1,100,000 | 1,188,182.49 | HSBC HOLDINGS PLC 3.803% 03-11-2025 |
| Fixed Income | 800,000 | 853,202.27 | HSBC HOLDINGS PLC 4.75%-FR SUB PERP EUR200000 |
| Fixed Income | 2 | 1.79 | HSI ASSET SECURITIZATION CORP TR SER 06-0PT4 CL 1A1 VAR RATE 03-25-2036 |
| Fixed Income | 663,080 | 659,283.70 | HSI AST SEC CORP TR 2006 -OPT3MTG PASSTHRU CTF CL III-A-3 5.5 02-25-36 REG |
| Fixed Income | 575,000 | 578,565.28 | HUARONG FIN 2017 4%-FR GTD SNR EMTN PERPUSD |
| Fixed Income | 480,000 | 483,588.96 | HUARONG FIN 2017 4.5%-FRN GTD SNR PERP USD |
| Fixed Income | 1,648,182 | 1,564,404.73 | HUB INTERNATIONAL LIMITED TERM BANK LOAN 04-25-2025 |
| Fixed Income | 2,365,000 | 2,360,033.50 | HUB INTL LTD 7% DUE 05-01-2026 |
| Fixed Income | 90,000 | 97,236.66 | HUDSON PAC PPTYS L 4.65% DUE 04-01-2029 |
| Fixed Income | 475,000 | 460,512.79 | HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 |
| Fixed Income | 0 | - | Hungarian forint - Cash |

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| | | | |
|--------------|-----------|----------------|---------------------------------------------------------------------------|
| Fixed Income | 190,000 | 214,648.38 | HUNGARY 1.625% T 1.625% 28/04/2032 |
| Fixed Income | 400,000 | 388,000.00 | HUNT OIL CO 6.375% DUE 06-01-2028 BEO |
| Fixed Income | 270,000 | 276,993.00 | HUNTINGTON BANCSHARES INC 5.625% DUE 12-31-2049 BEO |
| Fixed Income | 995,000 | 843,262.50 | HUNTINGTON FIXED 5.7% 12-31-2049 |
| Fixed Income | 165,000 | 174,843.82 | HYATT HOTELS CORP 5.375% DUE 04-23-2025 |
| Fixed Income | 951,681 | 922,683.68 | HYLAND SOFTWARE, INC. TERM LOAN 07-01-2024 |
| Fixed Income | 460,000 | 467,448.27 | HYUNDAI AUTO 2.44% DUE 05-15-2024 |
| Fixed Income | 1,382,981 | 312,517.24 | I/O FEDERAL HOME LN MTG SER 4704 CL SK FLTG 07-15-2047 |
| Fixed Income | 1,409,301 | 222,518.88 | I/O FEDERAL NATIONAL MORTGAGE ASSOC SER 12-149 CL LI 4% 01-25-2043 |
| Fixed Income | 804 | 0.72 | I/O FHLMC MULTICLASS 3773 CL IA 3.5% 06-15-2025/07-15-2020 |
| Fixed Income | 1,622,020 | 327,544.78 | I/O FHLMC MULTICLASS FHLMC #S1-3281 09-15-2043 |
| Fixed Income | 1,705,976 | 258,550.32 | I/O FHLMC MULTICLASS FREDDIE MAC SER 4122 CLS IO 4% 10-15-2042 |
| Fixed Income | 870,665 | 193,482.89 | I/O FHLMC MULTICLASS FREDDIE MAC SER 4159 CLS KS FLTG RT 01-15-2043 |
| Fixed Income | 1,779,451 | 321,137.28 | I/O FHLMC MULTICLASS SER 004583 CL ST 05-15-2046 |
| Fixed Income | 1,396,470 | 322,117.63 | I/O FHLMC MULTICLASS SER 004623 CL MS 10-15-2046 |
| Fixed Income | 1,602,057 | 325,730.11 | I/O FHLMC MULTICLASS SER 4073 CL SB FLT RT 07-15-2042 |
| Fixed Income | 1,604,394 | 347,296.65 | I/O FNMA REMIC SER 14-90 CL SA FRN 01-25-2045 |
| Fixed Income | 1,695,335 | 372,117.63 | I/O FNMA REMIC TR 2012-70 CL-HS VAR RATE07-25-2042 REG |
| Fixed Income | 710,748 | 49,316.64 | I/O FNMA REMIC TR 2013-17 CL-TI 3% 03-25-2028 REG |
| Fixed Income | 1,212,732 | 163,071.02 | I/O FNMA REMIC TR 2016-3 CL-IP 02-25-2046 |
| Fixed Income | 1,479,778 | 347,655.45 | I/O GNMA 2016-91 REMIC PASSTHRU CTF CL NS FLTG RT 07-20-2046 |
| Fixed Income | 659,722 | 112,217.04 | I/O GNMA REMIC SER 2009-66 CL XS FLT RT 07-16-2039 |
| Fixed Income | 1,836,882 | 417,315.84 | I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038 |
| Fixed Income | 0 | 963.01 | ICE_CDS WFBUIUS6S 06/20/2024 SELL AT&T INC 2.45% 2020-06 SWPC0HWO3 |
| Fixed Income | 0 | 2,327.38 | ICE_CDS WFBUIUS6S 12/20/2020 SELL AT&T INC 2.45% 06/30/2 SWPC0E4E3 |
| Fixed Income | 0 | (110,027.58) | ICE_CDS WFBUIUS6S 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 |
| Fixed Income | 0 | 439,465.04 | ICE_CDX WFBUIUS6S 06/20/2025 SELL CDX.NA.IG.34 SWPC0J5G6 |
| Fixed Income | 0 | (1,015,038.90) | ICE_CDX WFBUIUS6S 06/20/2025 SELL CX.NA.HY.34 SWPC0J6K6 |
| Fixed Income | 0 | 712,661.58 | ICE_CDX WFBUIUS6S 12/20/2024 SELL CDX.NA.IG.33 SWPC0JJA6 |
| Fixed Income | 240,000 | 267,153.82 | ICELAND BONDCO PLC 4.625% GTD 15/03/2025GBP |
| Fixed Income | 300,000 | 303,582.00 | ICICI BANK 5.75% BDS 16/11/2020 USD REGS |
| Fixed Income | 0 | - | IHEARTCOMMUNICATIONS INC TERM LOAN 05-01-2026 |
| Fixed Income | 1,400,000 | 1,570,483.84 | IHO VERWALTUNGS 3.625% PIK 15/05/2025 EUR |
| Fixed Income | 300,000 | 330,639.08 | IHO VERWALTUNGS GMBH 3.75% 15/09/2026 |
| Fixed Income | 2,500,000 | 2,873,975.00 | IHS MARKIT LTD 4.25% DUE 05-01-2029 |
| Fixed Income | 500,000 | 508,750.00 | IHS NETH HOLDCO BV 8.0% 18/09/2027 |
| Fixed Income | 497,436 | 477,538.46 | IMMUCOR INC IMMUCOR, INC. (FKA IVD ACQSTN CORPORATION) DUE 06-15-2021 BEO |
| Fixed Income | 1,265,000 | 760,581.25 | IN DEFAULT INTELSAT JACKSON HLDGS S A 0.0% 12-31-2040 |
| Fixed Income | 150,000 | 144,000.01 | INC RESEARCH LLC TERM LOAN DUE 08-01-2024 |
| Fixed Income | 500,000 | 540,040.53 | INDIAN OIL CORP LTD 5.75% 01/08/2023 |
| Fixed Income | 800,000 | 840,770.32 | INDIAN RAILWAY FIN 1% EMTN 28/03/24 USD200000 |
| Fixed Income | 275,000 | 301,502.48 | INDL & COML BK 3.538% 11-08-2027 |
| Fixed Income | 200,000 | 204,164.32 | INDONESIA (REPUBLIC OF) 2.85% 02-14-2030 |
| Fixed Income | 400,000 | 411,395.94 | INDONESIA(REPUBLIC OF) MTN 2.95% DUE 01-11-2023 |
| Fixed Income | 0 | - | Indonesian rupiah - Cash |
| Fixed Income | 0 | (279,795.49) | Indonesian rupiah - Pending trade purchases |
| Fixed Income | 400,000 | 415,000.00 | INDUSTRIAS PENOLES 4.15% DUE 09-12-2029 |
| Fixed Income | 989,848 | 1,072,491.70 | INEOS FINANCE PLC NEW 2024 EURO TERM LOAN 04-01-2024 |
| Fixed Income | 300,000 | 336,700.72 | INFINEON 3.625% 31/12/2049 |
| Fixed Income | 200,000 | 201,651.50 | INFOR INC 1.45% DUE 07-15-2023 |
| Fixed Income | 832,913 | 795,431.44 | INFORMATICA LLC DOLLAR 2020 TERM LOAN FACILITY 02-14-2027 |
| Fixed Income | 1,200,000 | 1,314,837.59 | ING GROEP N V 4.1% DUE 10-02-2023 |
| Fixed Income | 2,550,000 | 2,530,875.00 | ING GROEP N V 5.75% 12-31-2049 |
| Fixed Income | 435,000 | 444,613.50 | ING GROEP N V 6.5% DUE 12-31-2049 |
| Fixed Income | 325,000 | 398,160.29 | INGERSOLL RAND CO 6.443 DEB DUE 11-15-2027 BEO ANNUAL OPT PUT START**PUT |
| Fixed Income | 109,725 | 104,170.72 | INGERSOLL-RAND CO LTD USD SPINCO COV-LITE TLB 02-05-2027 |
| Fixed Income | 50,000 | 50,401.20 | INGRAM MICRO INC STEP CPN 5.45% DUE 12-15-2024 |
| Fixed Income | 548,625 | 514,681.57 | INMARSAT PLC DUE 09-23-2026 BEO |
| Fixed Income | 1,975,000 | 2,386,938.67 | INNOGY FINANCE BV 1.625% GTD SNR 30/05/26 EUR |
| Fixed Income | 299,250 | 292,516.88 | INNOPHOS HOLDINGS INC TRM LN 02-05-2027 |
| Fixed Income | 545,468 | 552,629.97 | INTELSAT JACKSON HOLDINGS INC DIP TERM LOAN DUE 07-13-2022 BEO |
| Fixed Income | 3,160,000 | 3,138,290.80 | INTELSAT JACKSON HOLDINGS SA TERM LOAN 11-27-2023 BEO |
| Fixed Income | 1,000,000 | 997,970.00 | INTELSAT JACKSON HOLDINGS SA TERM LOAN B5 SENIOR SECURED 01-15-2024 |
| Fixed Income | 329,000 | 390,703.14 | INTERCONTL HOTELS 2.125% GTD SNR 24/08/26 GBP |
| Fixed Income | 1,565,000 | 1,637,406.93 | INTERNATIONAL BUSINESS MACHS CORP 2.85% 05-13-2022 REG |
| Fixed Income | 565,000 | 634,874.41 | INTERNATIONAL BUSINESS MACHS CORP 3.3% 05-15-2026 REG |
| Fixed Income | 2,305,000 | 2,790,916.87 | INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 |
| Fixed Income | 50,000 | 50,045.84 | INTERNATIONAL FINANCE CORP TRANCHE # TR 00218 VAR RT DUE 12-15-2021 REG |
| Fixed Income | 2,030,000 | 2,369,462.83 | INTESA SANPAOLO 2.125% SNR 30/08/2023 EUR |
| Fixed Income | 0 | - | INTL FINANCE CORP 0.75% SNR MTN 22/07/27GBP |
| Fixed Income | 617,000 | 625,357.38 | INTL GAME TECH PLC 2.375% GTD 15/04/2028EUR |
| Fixed Income | 60,000 | 64,145.94 | IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024 |
| Fixed Income | 250,000 | 225,925.00 | IRAQ (REPUBLIC OF) 5.8% GTD SNR 15/01/2028 USD |
| Fixed Income | 700,000 | 721,490.00 | IRB HLDG CORP 7% DUE 06-15-2025 |
| Fixed Income | 827,925 | 810,538.58 | IRIDIUM COMMUNICATIONS INC TL SEN SEC 10-16-2026 |
| Fixed Income | 750,000 | 887,479.28 | IRON MOUNTAIN EU 3.875% GTD SNR 15/11/25GBP |
| Fixed Income | 675,000 | 765,720.00 | ISR ELEC CORP LTD 4.25% DUE 08-14-2028 |
| Fixed Income | 200,000 | 211,018.63 | ISRAEL CHEMICALS LIMITED 4.5% 144A DUE 02/12/2024 |
| Fixed Income | 200,000 | 228,936.31 | ISRAEL ELEC CORP LTD 6.875 DUE 06-21-2023 |
| Fixed Income | 205,000 | 250,889.62 | ITALY(REP OF) IDX/LKD SNR 15/05/2028 EUR |
| Fixed Income | 350,000 | 364,315.00 | ITAU UNIBANCO HLDG 5.125% DUE 05-13-2023 |
| Fixed Income | 300,000 | 279,660.00 | ITAU UNIBANCO HLDG SA 6.5% 12-31-2049 |
| Fixed Income | 750,000 | 721,762.43 | J P MORGAN CHASE 3.4986% DUE 04-15-2046 |
| Fixed Income | 468,041 | 462,776.21 | J P MORGAN MTG TR 2.807% DUE 04-25-2046 |
| Fixed Income | 890,625 | 878,655.00 | JAGUAR HLDG CO I LLC 08-18-2022 |
| Fixed Income | 1,205,000 | 1,233,618.75 | JAGUAR HLDG CO II 5% DUE 06-15-2028 |
| Fixed Income | 900,000 | 878,415.64 | JAGUAR LAND ROVER 5.875% GTD SNR 15/11/24 EUR |
| Fixed Income | 995,000 | 966,085.30 | JANE STREET GROUP, LLC TERM LOAN 01-31-2025 |
| Fixed Income | 764,563 | 764,562.81 | Japanese yen - Cash |
| Fixed Income | 235,797 | 235,796.79 | Japanese yen - Cash Collateral Due to/from CCP Broker |
| Fixed Income | 1,052,544 | 1,052,543.90 | Japanese yen - Cash Collateral Held at Broker |

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|--------------|------------|----------------|-----------------------------------------------------------------------------|
| Fixed Income | 0 | 57,293,943.92 | Japanese yen - Pending foreign exchange purchases |
| Fixed Income | 0 | (9,339,185.57) | Japanese yen - Pending foreign exchange sales |
| Fixed Income | 0 | (521,055.54) | Japanese yen - Pending trade purchases |
| Fixed Income | 0 | 123,861.50 | Japanese yen - Pending trade sales |
| Fixed Income | 0 | - | Japanese yen - Recoverable taxes |
| Fixed Income | 12,508,504 | 12,508,504.19 | Japanese yen - Variation Margin |
| Fixed Income | 345,000 | 362,077.50 | JBS INVTS II GMBH 7% 01-15-2026 |
| Fixed Income | 400,000 | 419,800.00 | JBS INVTS II GMBH 7% GTD SNR 15/01/2026 USD |
| Fixed Income | 345,000 | 353,625.00 | JBS USA LUX S A / 5.5% DUE 01-15-2030 |
| Fixed Income | 200,000 | 176,000.00 | JEFFERIES FIN LLC 7.25% DUE 08-15-2024 |
| Fixed Income | 397,242 | 374,523.58 | JEFFERIES FINANCE LLC DUE 03-06-2026 BEO |
| Fixed Income | 215,000 | 231,708.57 | JEFFERIES GROUP 4.15% DUE 01-23-2030 |
| Fixed Income | 296,954 | 278,673.81 | JELD-WEN INC. USD TERM LOAN 12-07-2024 |
| Fixed Income | 1,700,000 | 1,830,783.04 | JPMBB COMMERCIAL MORTGAGE SECURITIES TRUST SER 2015-C30 CL AS07-15-2048 |
| Fixed Income | 0 | - | JPMCC COML MTG 3.05% DUE 07-15-2050 |
| Fixed Income | 100,000 | 104,011.02 | JPMCC COML MTG SECS TR SER 2016-JP3 CL AS 3.144% 08-15-2049 |
| Fixed Income | 1,650,000 | 1,724,950.59 | JPMDB COML MTG 3.4836% DUE 06-15-2049 |
| Fixed Income | 1,840,000 | 1,981,264.36 | JPMORGAN CHASE & 3.22% DUE 03-01-2025 |
| Fixed Income | 2,200,000 | 2,386,514.46 | JPMORGAN CHASE & 3.797% DUE 07-23-2024 |
| Fixed Income | 1,360,000 | 1,498,574.83 | JPMORGAN CHASE & 4.023% DUE 12-05-2024 |
| Fixed Income | 605,000 | 709,341.23 | JPMORGAN CHASE & 4.203% DUE 07-23-2029 |
| Fixed Income | 440,000 | 487,859.70 | JPMORGAN CHASE & CO 3.875 09-10-2024 |
| Fixed Income | 2,900,000 | 3,111,230.26 | JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 |
| Fixed Income | 500,000 | 442,230.00 | JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG |
| Fixed Income | 2,350,000 | 2,097,375.00 | JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 |
| Fixed Income | 146,000 | 132,903.80 | JPMORGAN CHASE & CO C CRF JPM DUE 04-29-2049/04-30-2018 BEO |
| Fixed Income | 2,600,000 | 2,618,152.99 | JPMORGAN CHASE & CO NT FLTG RATE DUE 03-01-2021/02-01-2021 REG |
| Fixed Income | 2,800,000 | 3,216,471.55 | JPMORGAN CHASE & FIXED 3.702% 05-06-2030 |
| Fixed Income | 800,000 | 765,200.00 | JPMORGAN CHASE & FIXED 5% 12-31-2049 |
| Fixed Income | 125,000 | 152,384.05 | JPMORGAN CHASE & FLTG RT 4.493% DUE 03-24-2031 |
| Fixed Income | 300,000 | 329,282.21 | JPMORGAN CHASE & CO .0389% 02-24-2028 |
| Fixed Income | 3,976,000 | 4,724,571.52 | JPMORGAN CHASE & CO 1.638%-FRN SNR 18/05/28 EUR |
| Fixed Income | 300,000 | 291,000.00 | JSC BK OF GEORGIA 11.125%-FR SUB PERP USD1000 |
| Fixed Income | 200,000 | 217,480.00 | JSC KAZMUNAYGAS 4.75% SNR MTN 19/04/27 USD |
| Fixed Income | 500,000 | 567,562.50 | JSC KAZMUNAYGAS 5.375% GTD SNR 24/04/30 USD |
| Fixed Income | 200,000 | 194,477.52 | JSW STEEL LTD 5.95% SNR 18/04/24 USD1000 |
| Fixed Income | 281,000 | 312,196.62 | K+S AG 4.125% DUE 06/12/2021 |
| Fixed Income | 572,640 | - | KAF KAERTNER AUS (CHF) 0.0% 01/01/2023 |
| Fixed Income | 390,000 | 386,573.94 | KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD |
| Fixed Income | 605,000 | 555,778.08 | KAISA GROUP HLDGS 9.375% GTD SNR 30/06/24 USD |
| Fixed Income | 200,000 | 206,750.00 | KAISER ALUM CORP 6.5% DUE 05-01-2025 |
| Fixed Income | 300,000 | 315,561.47 | KANSAS CITY SOUTHN 3.125% DUE 06-01-2026 |
| Fixed Income | 80,000 | 87,913.61 | KANSAS CITY SOUTHN CORP 4.2% 11-15-2069 |
| Fixed Income | 100,000 | 106,854.92 | KANSAS CITY SOUTHN FIXED 3.5% DUE 05-01-2050 |
| Fixed Income | 580,000 | 583,027.18 | KAPLA HLDG SAS 3.375% 15/12/2026 |
| Fixed Income | 200,000 | 215,644.81 | KBC GROEP NV 4.25%-FRN PERP EUR200000 |
| Fixed Income | 525,000 | 530,250.00 | KENBOURNE INVEST 6.875% SNR 26/11/2024 USD |
| Fixed Income | 475,849 | 405,661.12 | KESTREL ACQUISITION, LLC TERM LOAN B DUE 05-02-2025 BEO |
| Fixed Income | 80,000 | 90,396.52 | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO |
| Fixed Income | 100,000 | 99,228.86 | KILROY REALTY LP 3.05% DUE 02-15-2030 |
| Fixed Income | 500,000 | 524,720.53 | KIMCO RLTY CORP 3.3% DUE 02-01-2025 |
| Fixed Income | 3,400,000 | 3,853,263.42 | KINDER MORGAN INC 4.3% 03-01-2028 |
| Fixed Income | 1,470,000 | 1,794,424.52 | KINDER MORGAN INC 5.55% DUE 06-01-2045 |
| Fixed Income | 4,500,000 | 4,498,785.54 | KINDER MORGAN INC FLTG RT 1.555% DUE 01-15-2023 |
| Fixed Income | 274,000 | 356,603.16 | KLA CORP 5.65% DUE 11-01-2034 |
| Fixed Income | 300,000 | 307,503.00 | KLABIN FINANCE SA 4.875% 19/09/2027 |
| Fixed Income | 200,000 | 201,622.00 | KOC HOLDING 5.25% 15/03/2023 |
| Fixed Income | 200,000 | 195,034.51 | KONDOR FINANCE PLC 7.625% SNR 08/11/2026USD |
| Fixed Income | 800,000 | 883,601.32 | KOREA DEV BK SR NT 3% DUE 01-13-2026 REG |
| Fixed Income | 300,000 | 331,130.27 | KOREA NATIONAL OIL 3.25% SNR MTN 01/10/25 USD |
| Fixed Income | 300,000 | 321,326.83 | KOREA RESOURCES CORPORATIO 4.0% 18/04/2023 |
| Fixed Income | 200,000 | 176,000.00 | KOSMOS 7.125% 04/04/2026 |
| Fixed Income | 600,000 | 528,000.00 | KOSMOS ENERGY LTD 7.125% 144A 04-04-2026 |
| Fixed Income | 450,000 | 556,303.06 | KRAFT FOODS GROUP 6.875% DUE 01-26-2039 |
| Fixed Income | 200,000 | 222,037.55 | KRAFT HEINZ FOODS 2.25% GTD SNR 25/05/28EUR |
| Fixed Income | 500,000 | 503,939.25 | KRAFT HEINZ FOODS 3% DUE 06-01-2026 |
| Fixed Income | 7,345,000 | 7,584,208.07 | KRAFT HEINZ FOODS 3.75% DUE 04-01-2030 |
| Fixed Income | 355,000 | 370,970.89 | KRAFT HEINZ FOODS 3.875% DUE 05-15-2027 |
| Fixed Income | 1,630,000 | 1,767,685.53 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 |
| Fixed Income | 560,000 | 783,443.76 | KROGER CO 5.4% DUE 01-15-2049 |
| Fixed Income | 325,000 | 414,904.24 | KROGER CO 5.4% DUE 07-15-2040 |
| Fixed Income | 160,000 | 183,355.24 | KROGER CO FIXED 3.95% DUE 01-15-2050 |
| Fixed Income | 1,000,000 | 950,130.00 | KRONOS ACQUISITION HLDGS INC KRONOS ACQUISITION LOAN DUE 08-26-2022 BEO |
| Fixed Income | 689,807 | 688,296.63 | KRONOS INCORPORATED TERM LOAN DUE 11-01-2023 BEO |
| Fixed Income | 400,000 | 433,868.00 | KUNLUN ENERGY CO 3.75% DUE 05-13-2025 |
| Fixed Income | 707,000 | 600,402.05 | LA FINANCIERE ATAL 4% GTD SNR 15/05/2024EUR |
| Fixed Income | 350,000 | 426,040.87 | LAB CORP AMER 4.7% DUE 02-01-2045 |
| Fixed Income | 475,000 | 604,223.85 | LADBROKES GROUP FI 5.125% GTD SNR 08/09/23 GBP |
| Fixed Income | 330,000 | 264,000.00 | LADDER CAP FIN 4.25% DUE 02-01-2027 |
| Fixed Income | 600,000 | 582,777.80 | LAS VEGAS SANDS 2.9% DUE 06-25-2025 |
| Fixed Income | 459,102 | 392,532.25 | LATAM AIR 2015-1 PTT A 4.2% DUE 08-15-2029 |
| Fixed Income | 1,200,000 | 1,274,124.38 | LAZARD GROUP LLC 3.75% DUE 02-13-2025 |
| Fixed Income | 0 | (1,612,236.48) | LCH_IRS LCH_WFBIUS USD P 1.5%/R 3M LIBOR 06/21/2027 SWU00KJ11 |
| Fixed Income | 0 | (3,379,179.00) | LCH_IRS WFBIUS6S 06/20/2028 USD P 2.25% / R 3MLIBOR SWU00BNB5 |
| Fixed Income | 0 | (129,371.37) | LCH_IRS WFBIUS6S 16/12/2022 JPY P 0.3% / R 6MLIBOR SWU012M08 |
| Fixed Income | 0 | 96,498.26 | LCH_IRS WFBIUS6S 16/12/2025 GBP P 6MLIBOR / R 0.5% SWU0126Y2 |
| Fixed Income | 460,000 | 466,325.00 | LEADER GOAL INTL LTD 4.25% 31/12/2049 |
| Fixed Income | 1,080,727 | 945,970.76 | LEARNING CARE GROUP, INC.- TERM LOAN B SENIOR SECURED 02-27-2025 |
| Fixed Income | 15 | 14.61 | LEHMAN XS TR SER 2006-18N MTG PASSTHRU CTF CL A5A 12-25-2036/07-25-2019 REG |
| Fixed Income | 527,468 | 469,816.39 | LEHMAN XS TR SER FLTG RT .39663% DUE 08-25-2046 |
| Fixed Income | 110,000 | 123,909.50 | LEIDOS INC 4.375% DUE 05-15-2030 |

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| | | | |
|--------------|-----------|----------------|---------------------------------------------------------------------------------|
| Fixed Income | 260,000 | 245,421.80 | LEVEL 3 FINANCING INC TERM LOAN B DUE 03-01-2027 |
| Fixed Income | 475,000 | 485,093.75 | LEVEL 3 FING INC 5.375% DUE 05-01-2025 |
| Fixed Income | 539,000 | 614,467.62 | LEVI STRAUSS & CO 3.375% SNR 15/03/2027 EUR |
| Fixed Income | 450,000 | 346,752.80 | LHMC FINCO 2 S.A 7.25% PIK 02/10/2025 EUR |
| Fixed Income | 250,000 | 252,252.50 | LIGHT SERVICIOS ENERGIA 7.25% 05-03-2023 |
| Fixed Income | 107,663 | 126,934.36 | LIMA METRO LINE 2 FINANCE LTD 5.875% 05/07/2034 |
| Fixed Income | 900,000 | 929,646.78 | LINCOLN FINANCING 3.625% GTD 01/04/2024 EUR |
| Fixed Income | 567,000 | 590,758.07 | LINCOLN FINANCING SARL FLTG RT 01/04/2024 |
| Fixed Income | 300,000 | 298,596.00 | LIQUID TELECOMMUNI 8.5% GTD 13/07/2022 USD |
| Fixed Income | 330,000 | 436,643.07 | LITTON INDS INC 7.75% DUE 03-15-2026 |
| Fixed Income | 1,050,000 | 1,081,500.00 | LIVE NATION ENTMT 6.5% DUE 05-15-2027 |
| Fixed Income | 279,000 | 328,338.98 | LKQ EUROPEAN HOLDI 4.125% SNR 01/04/2028EUR |
| Fixed Income | 200,000 | 248,564.91 | LLOYDS BANK CORP 1.5% SNR EMTN 23/06/23 GBP |
| Fixed Income | 200,000 | 250,745.99 | LLOYDS BANK CORP 1.75% SNR EMTN 11/07/24GBP |
| Fixed Income | 2,000,000 | 2,272,615.47 | LLOYDS BANKING GP 1% SNR EMTN 09/11/2023EUR |
| Fixed Income | 2,500,000 | 3,163,710.58 | LLOYDS BANKING GP 7.625% UNDATED NTS GBP20000 |
| Fixed Income | 435,000 | 451,225.50 | LLOYDS BANKING GROUP PLC 7.5 04-30-2049 |
| Fixed Income | 615,000 | 638,185.50 | LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 |
| Fixed Income | 600,000 | 651,900.03 | LLOYDS BKG GROUP 4.05% DUE 08-16-2023 |
| Fixed Income | 550,000 | 572,363.47 | LLOYDS BKG GROUP FLTG RT 2.907% DUE 11-07-2023 |
| Fixed Income | 900,000 | 1,019,062.34 | LLOYDS BKG GROUP PLC 5.125% 31/12/2049 |
| Fixed Income | 800,000 | 864,533.38 | LOEWS CORP 3.2% 05-15-2030 |
| Fixed Income | 51,022 | 44,167.63 | LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG |
| Fixed Income | 2,500,000 | 2,769,900.00 | LONG ISLAND PWR AUTH N Y ELEC SYS REV 3.983% 09-01-2025 BEO TAXABLE |
| Fixed Income | 170,000 | 170,000.00 | LOS ANGELES CALIF DEPT WTR & PWR REV 7.003% 07-01-2041 BEO TAXABLE |
| Fixed Income | 1,050,000 | 1,490,842.50 | LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.488% 08-01-2033 BEO TAXABLE |
| Fixed Income | 250,000 | 418,872.50 | LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE |
| Fixed Income | 842,439 | 745,558.42 | LOWER CADENCE HOLDINGS LLC TERM LOAN DUE 05-22-2026 BEO |
| Fixed Income | 90,000 | 103,211.39 | LOWES COS INC 3.65% DUE 04-05-2029 |
| Fixed Income | 911,000 | 813,083.82 | LOXAM SAS 5.75% SUB 15/07/2027 EUR |
| Fixed Income | 736,601 | 701,612.57 | LSF10 XL BIDCO S.C.A. TEKNI-PLEX, INC. TERM LOAN DUE 10-04-2024 BEO |
| Fixed Income | 881,063 | 723,572.91 | LUCID ENERGY GROUP II LLC TERM BANK LOAN DUE 02-17-2025 |
| Fixed Income | 150,000 | 147,525.00 | LUMMUS HSG DEV INC/FERNANDO DEV INC/TERM LOAN B DUE 06-16-2027 BEO |
| Fixed Income | 637,670 | 609,573.93 | LUMOS NETWORKS OPERATING COMPANY TERM LOAN SENIOR SECURED 11-15-2024 |
| Fixed Income | 930,000 | 1,003,572.13 | LYB INT FINANCE II 0.875% GTD SNR 17/09/26 EUR |
| Fixed Income | 115,000 | 113,115.15 | M & T BK CORP FIXED 5% 12-31-2040 |
| Fixed Income | 300,000 | 313,075.50 | MAF SUKUK LTD 4.638% 14/05/2029 |
| Fixed Income | 285,000 | 302,025.90 | MANULIFE FINL CORP 4.061% DUE 02-24-2032 |
| Fixed Income | 3,115,000 | 3,064,736.80 | MARATHON OIL CORP 4.4% DUE 07-15-2027 |
| Fixed Income | 4,000,000 | 4,477,835.92 | MARATHON PETE CORP 4.7% DUE 05-01-2025 REG |
| Fixed Income | 355,000 | 353,672.30 | MARB BONDCO PLC 6.875% GTD SNR 19/01/25 USD |
| Fixed Income | 100,000 | 124,214.87 | MARKS & SPENCER 3% SNR EMTN 08/12/2023 GBP |
| Fixed Income | 126,000 | 153,206.31 | MARKS & SPENCER 3.25% SNR EMTN 10/07/27 GBP |
| Fixed Income | 600,000 | 779,485.93 | MARKS & SPENCERS BNDS 6.125% 06/12/2021 |
| Fixed Income | 280,000 | 290,532.26 | MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG |
| Fixed Income | 145,000 | 157,521.80 | MARRIOTT INTL INC NEW 5.75% DUE 05-01-2025 REG |
| Fixed Income | 108,629 | 101,704.01 | MARRIOTT OWNERSHIP RESORTS, INC. 2019 REFINANCING TERM LOAN 08-29-2025 |
| Fixed Income | 40,000 | 45,210.00 | MASSACHUSETTS ST PORT AUTH SPL FACS REV 6.202% 07-01-2031 BEO TAXABLE |
| Fixed Income | 1,185,000 | 876,900.00 | MATADOR RES CO FIXED 5.875% 09-15-2026 |
| Fixed Income | 25,000 | 23,295.75 | MATTERHORN MERGER 8.5% DUE 06-01-2026 |
| Fixed Income | 300,000 | 325,720.70 | MATTERHORN TELECOM 3.125% 15/09/2026 |
| Fixed Income | 500,000 | 520,969.36 | MCCORMICK & CO INC 2.7% DUE 08-15-2022 |
| Fixed Income | 300,000 | 102,939.00 | MCDERMOTT INTL INC MCDERMOTT INTL INC 03-21-2025 05-09-25 |
| Fixed Income | 300,000 | 438,723.05 | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 |
| Fixed Income | 867,250 | 773,587.31 | MEDALLION MIDLAND ACQUISITION LLC TERM LOAN SENIOR SECURED 10-30-2024 |
| Fixed Income | 200,000 | 215,086.00 | MEGLOBAL CDA ULC 5% DUE 05-18-2025 |
| Fixed Income | 225,000 | 227,264.18 | MELCO RESORTS FIN 5.625% SNR 17/07/2027 USD |
| Fixed Income | 400,000 | 399,259.86 | MELCO RESORTS FINANCE LIMITED 5.375% DUE12-04-2029 BEO |
| Fixed Income | 300,000 | 303,018.91 | MELCO RESORTS FINANCE LIMITED 5.625% DUE07-17-2027 |
| Fixed Income | 850,000 | 868,887.00 | MERCEDES BENZ AUTO 1.94% DUE 03-15-2024 |
| Fixed Income | 600,000 | 601,200.48 | MERCEDES-BENZ AUTO RECEIVABLES TR 20-1 CL A4 1.77% DUE 10-15-2026 |
| Fixed Income | 365,000 | 368,650.00 | MERITOR INC 6.25% DUE 06-01-2025 |
| Fixed Income | 100,000 | 90,250.00 | METLIFE INC FLTG RT 3.88838% DUE 12-29-2049 |
| Fixed Income | 200,000 | 153,697.50 | METRO INC 3.413% SNR 28/02/50 CAD1T |
| Fixed Income | 15,000 | 15,000.00 | METROPOLITAN WTR DIST SOUTHN CALIF WTRWKS REV 6.947% 07-01-2040 BEO TAXABLE |
| Fixed Income | 5,426 | 5,425.65 | Mexican peso - Cash |
| Fixed Income | 0 | - | Mexican peso - Cash (externally held) |
| Fixed Income | -2,900 | (2,900.00) | Mexican peso - Cash Collateral Due to/from CCP Broker |
| Fixed Income | 0 | 5,932,846.31 | Mexican peso - Pending foreign exchange purchases |
| Fixed Income | 0 | (2,474,499.70) | Mexican peso - Pending foreign exchange sales |
| Fixed Income | 0 | (120,912.94) | Mexican peso - Pending trade purchases |
| Fixed Income | 50,000 | 241,221.27 | MEXICO(UTD MEX ST) 7.5% GTD SNR 03/06/2027 MXN |
| Fixed Income | 0 | 0.25 | MFO PIMCO PAPS ASSET BACKED SECURITIES |
| Fixed Income | 1,508,076 | 15,101,869.24 | MFO PIMCO SHORT TERM FLOATING NAV II |
| Fixed Income | 700,000 | 717,500.00 | MGM GROWTH PPTYS OPER PRTN/5.75% DUE 02-01-2027 REG |
| Fixed Income | 2,771,501 | 2,662,220.98 | MH SUB I, LLC TERM LOAN B SENIOR SECURED 09-13-2024 BEO |
| Fixed Income | 810,925 | 774,433.38 | MHI HOLDINGS LLC TERM LOAN B SENIOR SECURED 09-20-2026 |
| Fixed Income | 300,000 | 305,778.60 | MHP LUX S.A. 6.95% GTD SNR 03/04/26 USD |
| Fixed Income | 545,000 | 548,468.00 | MICROCHIP TECH INC 4.25% DUE 09-01-2025 |
| Fixed Income | 1,395,000 | 1,422,187.11 | MICROCHIP TECH INC FIXED 3.922% DUE 06-01-2021 |
| Fixed Income | 125,000 | 152,467.05 | MICROSOFT CORP 3.5% DUE 02-12-2035 |
| Fixed Income | 409,000 | 527,378.24 | MICROSOFT CORP 4.1% DUE 02-06-2037 |
| Fixed Income | 650,000 | 861,927.69 | MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 |
| Fixed Income | 977,000 | 1,230,724.24 | MILLER HOMES 5.5% 15/10/2024 |
| Fixed Income | 200,000 | 205,750.00 | MILLICOM INTERNATIONAL CELLULAR 6.0% 15/03/2025 |
| Fixed Income | 300,000 | 301,560.00 | MILLICOM INTL 5.125% 15/01/2028 |
| Fixed Income | 700,000 | 747,250.00 | MILLICOM INTL CELL 6.25% SNR 25/03/2029 USD |
| Fixed Income | 200,000 | 212,940.00 | MILLICOM INTL CELL 6.625% SNR 15/10/2026USD |
| Fixed Income | 650,000 | 659,750.00 | MINEJESA CAP BV 4.625% DUE 08-10-2030 |
| Fixed Income | 355,000 | 357,662.50 | MINERVA LUXEMBOURG 6.5% DUE 09-20-2026 |
| Fixed Income | 1,100,000 | 1,108,250.00 | MINERVA LUXEMBOURG 6.5% GTD SNR 20/09/2026 USD |

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|--------------|-----------|--------------|----------------------------------------------------|--------------------------------------|------------------------|-------------|
| Fixed Income | 200,000 | 214,300.00 | MINSUR SA | 6.25 | 02-07-2024 | |
| Fixed Income | 375,000 | 493,342.50 | MISSOURI ST HWYS & TRANSN COMMN ST RD | REV 5.445% | 05-01-2033 | BEO TAXABLE |
| Fixed Income | 500,000 | 569,372.40 | mitsubishi UFJ 3.751% DUE 07-18-2039 | | | |
| Fixed Income | 3,500,000 | 3,635,375.70 | mitsubishi UFJ FINL GROUP INC 2.623% DUE07-18-2022 | | | |
| Fixed Income | 300,000 | 330,107.05 | MIZUHO FINL GP 0.118% SNR 06/09/2024 | EUR | | |
| Fixed Income | 1,249,000 | 1,301,289.14 | MIZUHO FINL GROUP 2.555% DUE 09-13-2025 | | | |
| Fixed Income | 1,700,000 | 1,839,047.23 | MIZUHO FINL GROUP INC 3.922% | | 09-11-2024 | |
| Fixed Income | 400,000 | 424,760.00 | MMK INTL CAP 4.375% DUE 06-13-2024 | | | |
| Fixed Income | 2,100,000 | 2,259,527.52 | MMS USA INVTS 1.75% GTD SNR 13/06/31 | EUR | | |
| Fixed Income | 270,000 | 356,457.47 | MN MNG & MFG CO 6.375% DUE 02-15-2028 | | | |
| Fixed Income | 450,000 | 489,885.15 | MOLSON COORS 1.25% DUE 07-15-2024 | | | |
| Fixed Income | 250,000 | 250,827.84 | MONG DUONG FIN HLDGS B V 5.125% | | 05-07-2029 | |
| Fixed Income | 300,000 | 258,449.34 | MONTREAL(CITY OF) 3.5% SNR 01/12/2038 | CAD1 | | |
| Fixed Income | 100,000 | 107,246.75 | MOODYS CORP 3.25% DUE 05-20-2050 | REG | | |
| Fixed Income | 550,000 | 533,500.00 | MOOG INC 4.25% DUE 12-15-2027 | | | |
| Fixed Income | 3,994,000 | 4,731,504.11 | MORGAN STANLEY 1.75% SNR MTN 30/01/25 | EUR | | |
| Fixed Income | 300,000 | 403,161.21 | MORGAN STANLEY 2.625% SNR MTN 09/03/27 | GBP | | |
| Fixed Income | 400,000 | 424,122.12 | MORGAN STANLEY 3.125% DUE 01-23-2023 | | | |
| Fixed Income | 1,550,000 | 1,750,013.71 | MORGAN STANLEY 3.625% DUE 01-20-2027 | | | |
| Fixed Income | 300,000 | 341,549.24 | MORGAN STANLEY 3.772% DUE 01-24-2029 | | | |
| Fixed Income | 400,000 | 442,310.59 | MORGAN STANLEY 3.875% DUE 04-29-2024 | | | |
| Fixed Income | 700,000 | 793,692.36 | MORGAN STANLEY 4% DUE 07-23-2025 | | | |
| Fixed Income | 5,000,000 | 5,437,314.05 | MORGAN STANLEY 4.875% DUE 11-01-2022 | | | |
| Fixed Income | 300,000 | 451,452.10 | MORGAN STANLEY 7.25% DUE 04-01-2032 | | | |
| Fixed Income | 480,960 | 486,924.22 | MORGAN STANLEY ABS CAP I INC 2005-WMC3 | CL M-4 VAR RT 03-25-2035 | REG | |
| Fixed Income | 918,741 | 912,301.45 | MORGAN STANLEY ABS CAP I INC SER 2005-HE2 | CL M-1 FLTG RT 1-25-2035 | REG | |
| Fixed Income | 600,652 | 623,795.35 | MORGAN STANLEY BK 3.326% DUE 12-15-2047 | | | |
| Fixed Income | 1,500,000 | 1,624,310.10 | MORGAN STANLEY BK 3.372% DUE 10-15-2048 | | | |
| Fixed Income | 65,000 | 67,678.60 | MORGAN STANLEY FLTG RT 2.188% DUE | 04-28-2026 | | |
| Fixed Income | 3,380,000 | 3,580,386.61 | MORGAN STANLEY FLTG RT 2.699% DUE | 01-22-2031 | | |
| Fixed Income | 835,000 | 834,485.13 | MOTION BONDCO 4.5% 15/11/2027 | | | |
| Fixed Income | 1,970,000 | 1,832,100.00 | MPH ACQSTN HLDGS 7.125% DUE 06-01-2024 | | | |
| Fixed Income | 2,055,000 | 1,949,681.25 | MPH ACQUISITION HOLDINGS LLC. DUE | 06-07-2023 | BEO | |
| Fixed Income | 3,200,000 | 3,200,602.94 | MPLX LP 4.5% 04-15-2038 | | | |
| Fixed Income | 50,000 | 55,411.30 | MPLX LP 5.5% DUE 02-15-2049 | | | |
| Fixed Income | 2,460,000 | 2,552,250.00 | MPT OPER 5.25% DUE 08-01-2026 | | | |
| Fixed Income | 100,000 | 124,349.67 | MPT OPER GTD SR NT 3.692% 05/06/2028 | | | |
| Fixed Income | 100,000 | 123,379.73 | MPT OPER PARTNERS. 2.55% GTD SNR | 05/12/23 | GBP | |
| Fixed Income | 265,000 | 316,457.78 | MPT OPER PARTNERS. 3.325% GTD SNR | 24/03/25 | EUR | |
| Fixed Income | 610,000 | 619,150.00 | MPT OPER PARTNERSHIP L P 5.5 DUE | 05-01-2024 | | |
| Fixed Income | 617,132 | 567,761.80 | MRC GLOBAL (US) INC (FKA MCJUNKIN RED | MAN CORPORATION) | 09-20-2024 | |
| Fixed Income | 330,000 | 295,350.00 | MURPHY OIL CORP 5.75% DUE 08-15-2025 | | | |
| Fixed Income | 550,000 | 484,000.00 | MURPHY OIL CORP 5.875% DUE 12-01-2027 | | | |
| Fixed Income | 900,000 | 929,250.00 | MURPHY OIL USA INC FIXED 5.625% DUE | 05-01-2027 | | |
| Fixed Income | 243,785 | 231,566.50 | MV24 CAP B V FIXED 6.748% 06-01-2034 | | | |
| Fixed Income | 585,084 | 555,759.59 | MV24 CAP B V FIXED 6.748% DUE 06-01-2034 | | | |
| Fixed Income | 682,598 | 648,386.19 | MV24 CAPITAL BV 6.748% GTD 01/06/2034 | USD | | |
| Fixed Income | 3,665,000 | 4,210,842.53 | MYLAN INC FORMERLY FIXED 4.55% DUE | 04-15-2028 | | |
| Fixed Income | 800,000 | 903,520.00 | MYRIAD INTL HLDGS 5.5% DUE 07-21-2025 | | | |
| Fixed Income | 200,000 | 241,680.00 | N.J ECON DEV AUTH ST PENSION FDG REV | SER A 7.425 | BD 2-15-29 | BEO TXBL |
| Fixed Income | 300,000 | 335,172.35 | NARRAGANSETT ELEC 3.395% DUE 04-09-2030 | | | |
| Fixed Income | 2,090,000 | 2,435,325.94 | NATIONWIDE B/S 1.5%-FRN 08/03/2026 | EUR | | |
| Fixed Income | 900,000 | 973,651.17 | NATIONWIDE BLDG FLTG RT 4.363% DUE | 08-01-2024 | | |
| Fixed Income | 3,500 | 679,178.43 | NATIONWIDE BUILDING SOCIETY VAR RT | 29/06/2049 | | |
| Fixed Income | 535,000 | 841,843.05 | NATL RURAL UTILS 8% DUE 03-01-2032 | | | |
| Fixed Income | 150,000 | 192,835.55 | NATWEST MARKETS PL 2.875%-FRN SNR | 19/09/26 | GBP | |
| Fixed Income | 520,830 | 498,533.35 | NAUTILUS POWER, LLC TLB SENIOR SECURED | FIRST LIEN DUE 04-26-2024 | BEO | |
| Fixed Income | 1,211,963 | 1,160,454.09 | NAVICURE INC TERM LOAN B DUE 09-03-2026 | BEO | | |
| Fixed Income | 600,000 | 589,500.00 | NAVIENT CORP 6.5% DUE 06-15-2022 | | | |
| Fixed Income | 400,000 | 392,000.00 | NAVIENT CORP 6.625% DUE 07-26-2021 | | | |
| Fixed Income | 381,000 | 481,967.48 | NBD BK N A DET MICH 8.25 BD DUE | 11-01-2024 | PUTABLE 11-1-2004 @100 | |
| Fixed Income | 300,000 | 299,655.00 | NBK TIER 1 FINANCI 5.75%-FRN GTD T1 PERPUSD | | | |
| Fixed Income | 244,000 | 247,586.80 | NBM US HLDGS INC 6.625% DUE 08-06-2029 | | | |
| Fixed Income | 800,000 | 801,448.00 | NBM US HLDGS INC FIXED 7% 05-14-2026 | | | |
| Fixed Income | 893,250 | 860,869.69 | NCR CORPORATION TERM BANK LOAN | 08-07-2026 | BEO | |
| Fixed Income | 77,831 | 79,387.15 | NEIMAN MARCUS GROUP LTD INC DIP TERM | LOAN DUE 10-07-2020 | BEO | |
| Fixed Income | 297,750 | 75,330.75 | NEIMAN MARCUS GROUP LTD LLC TERM LOAN | 10-25-2023 | BEO | |
| Fixed Income | 99,837 | 20,216.92 | NEIMAN MARCUS GROUP LTD LLC TERM LOAN | 10-25-2023 | BEO | |
| Fixed Income | 250,000 | 246,877.50 | NEMAK SAB DE CV FIXED 4.75% DUE | 01-23-2025 | | |
| Fixed Income | 994,950 | 811,988.24 | NEP/NCP HOLDCO, INC. TERM LN SENIOR SECURED | 10-20-2025 | | |
| Fixed Income | 625,000 | 711,718.75 | NETFLIX INC 5.875% DUE 11-15-2028 | | | |
| Fixed Income | 145,000 | 181,242.31 | NETFLIX INC FIXED 4.625% DUE 06-15-2030 | | | |
| Fixed Income | 650,000 | 695,025.50 | NETFLIX INC FIXED 4.875% DUE 04-15-2028 | | | |
| Fixed Income | 410,000 | 475,600.00 | NETFLIX INC FIXED 6.37% | 05-15-2029 | | |
| Fixed Income | 3,200,000 | 3,752,255.57 | NETFLIX INC MTN 3.625% 15/05/2027 | | | |
| Fixed Income | 500,000 | 484,000.00 | NETWORK I2I LTD 5.65% 31/12/2049 | | | |
| Fixed Income | 727,500 | 550,171.88 | NEUQUEN PROV ARGENTINA SECD NT SER 1 | TRANCHE 1 144A 8.625% DUE 05-12-2028 | BEO | |
| Fixed Income | 450,000 | 577,762.26 | NEVADA PWR CO 5.375% DUE 09-15-2040 | | | |
| Fixed Income | 36,058 | 36,058.03 | New Israeli shekel - Cash | | | |
| Fixed Income | 750,000 | 992,310.00 | NEW JERSEY ECON DEV AUTH ST PENSION FDG REV | VAR RT DUE 02-15-2029 | BEO TAXABLE | |
| Fixed Income | 300,000 | 213,921.77 | NEW SOUTH WALES 2.0% 08/03/2033 | | | |
| Fixed Income | 193,862 | 193,861.51 | New Taiwan dollar - Cash | | | |
| Fixed Income | 0 | (223,833.08) | New Taiwan dollar - Pending trade purchases | | | |
| Fixed Income | 450,000 | 565,850.25 | NEW YORK LIFE GLOB 1.25% SNR SEC | 17/12/26 | GBP | |
| Fixed Income | 85,000 | 86,057.40 | NEW YORK N Y 5.817% 10-01-2031 | BEO | TAXABLE | |
| Fixed Income | 450,000 | 452,083.50 | NEW YORK N Y 6.246% 06-01-2035 | BEO | TAXABLE | |
| Fixed Income | 2,500,000 | 2,711,475.00 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV | 4.525% 11-01-2022 | BEO TAXABLE | |
| Fixed Income | 150,000 | 185,611.50 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV | 5.267% 05-01-2027 | BEO TAXABLE | |
| Fixed Income | 5,280,000 | 5,346,158.40 | NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV | 5.932 11-01-2036 | BEO TAXABLE | |
| Fixed Income | 100,000 | 114,913.00 | NEW YORK ST DORM AUTH REVS NON ST | SUPPORTED DEBT 0% 07-01-2048 | REG TAXABLE | |
| Fixed Income | 1,290,000 | 1,480,997.40 | NEW YORK ST DORM AUTH ST PERS INCOME TAXREV | 4% 02-15-2047 | BEO | |

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| | | | |
|--------------|-----------|--------------------|--------------------------------------------------------------------------------|
| Fixed Income | 1,400,000 | 1,770,720.00 | NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE |
| Fixed Income | 430,000 | 533,888.00 | NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE |
| Fixed Income | 110,000 | 125,750.90 | NEW YORK ST TWY AUTH SECOND GEN HWY & BRDG TR FD 5.449% 04-01-2025 BEO TAXABLE |
| Fixed Income | 1,290,000 | 1,488,195.60 | NEW YORK ST URBAN EEV CORP ST SALES TAX REV 4% 03-15-2043 BEO |
| Fixed Income | 2,468 | 2,467.95 | New Zealand dollar - Cash |
| Fixed Income | 0 | 4,298,987.37 | New Zealand dollar - Pending foreign exchange purchases |
| Fixed Income | 0 | (17,047,500.36) | New Zealand dollar - Pending foreign exchange sales |
| Fixed Income | 320,000 | 335,132.80 | NEWELL BRANDS INC 4.875% DUE 06-01-2025 |
| Fixed Income | 1,505,797 | 1,772,021.39 | NEWGATE FUND.PLC FRN M/BKD 12/2050 GBP 'A3A' |
| Fixed Income | 200,000 | 202,600.00 | NEXA RES S A 6.5% 01-18-2028 |
| Fixed Income | 1,125,000 | 1,252,550.95 | NIDDA BONDCO GMBH 5.0% 30/09/2025 |
| Fixed Income | 500,000 | 555,591.43 | NIDDA HEALTHCARE H 3.5% GTD 30/09/2024 EUR |
| Fixed Income | 3,038,382 | 2,925,201.91 | NIELSEN FINANCE LLC (VNU, INC.) TL B4 10-04-2023 |
| Fixed Income | 1,000,000 | 1,112,266.71 | NIELSEN FINANCE LLC VNU INC TERM LOAN B3 DUE 06-06-2025 BEO |
| Fixed Income | 200,000 | 229,082.35 | NISOURCE INC 3.6% DUE 05-01-2030 |
| Fixed Income | 700,000 | 713,692.56 | NISSAN AUTO 1.38% DUE 12-16-2024 |
| Fixed Income | 940,000 | 953,803.43 | NISSAN AUTO LEASE FIXED 2.27% DUE 07-15-2022 |
| Fixed Income | 250,000 | 269,035.83 | NORDSTROM INC 8.75% DUE 05-15-2025 |
| Fixed Income | 285,000 | 419,274.88 | NORFOLK SOUTHN 7.25% DUE 02-15-2031 |
| Fixed Income | 0 | (1,129,191,855.88) | Northern Trust operating cash |
| Fixed Income | 483 | 482.52 | Norwegian krone - Cash |
| Fixed Income | 0 | 15,479,357.27 | Norwegian krone - Pending foreign exchange purchases |
| Fixed Income | 500,000 | 386,618.94 | NOVA SCOTIA(PROV) 2% BDS 01/09/2030 CAD1 E2 |
| Fixed Income | 185,669 | 185,284.37 | NOVASTAR MTG FDG FLTGT RT .84663% DUE 01-25-2036 |
| Fixed Income | 300,000 | 315,217.48 | NTPC LTD 4.75% 03/10/2022 |
| Fixed Income | 155,000 | 162,730.22 | NUCOR CORP FIXED 2.7% DUE 06-01-2030 |
| Fixed Income | 860,000 | 1,003,089.25 | NVIDIA CORP 3.5% DUE 04-01-2040 |
| Fixed Income | 190,000 | 225,594.87 | NVIDIA CORP FIXED 3.7% DUE 04-01-2060 |
| Fixed Income | 370,000 | 386,724.02 | NVR INC 3% DUE 05-15-2030 |
| Fixed Income | 252,000 | 281,989.91 | NXP B V / NXP FDG 3.875% DUE 06-18-2026 |
| Fixed Income | 475,000 | 485,792.00 | NY N Y CY MUN WTR FIN AUTH WTR & TAXA-2ND GEN RESOL 6.282 06-15-2042 |
| Fixed Income | 75,000 | 76,867.50 | NY N Y TAXABLE-BUILD AMER BDS-F-1 6.646 DUE 12-01-2031/12-01-2020 BEO |
| Fixed Income | 325,000 | 380,590.95 | O REILLY FIXED 4.2% DUE 04-01-2030 |
| Fixed Income | 1,600,000 | 1,606,000.00 | OCCIDENTAL PETE 8% DUE 07-15-2025 |
| Fixed Income | 1,480,000 | 1,478,150.00 | OCCIDENTAL PETE 8.875% DUE 07-15-2030 |
| Fixed Income | 2,800,000 | 2,606,660.00 | OCCIDENTAL PETE FIXED 2.7% DUE 08-15-2022 |
| Fixed Income | 3,075,000 | 2,627,526.00 | OCCIDENTAL PETE FIXED 2.9% DUE 08-15-2024 |
| Fixed Income | 3,241,000 | 2,371,115.60 | OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG |
| Fixed Income | 700,000 | 490,000.00 | OCEANEERING INTL 6% DUE 02-01-2028 |
| Fixed Income | 400,000 | 416,235.20 | OCP S A 4.5% DUE 10-22-2025 |
| Fixed Income | 500,000 | 540,405.00 | OFFICE CHERIFIEN DES PHO BNDS 5.625% 25/04/2024 |
| Fixed Income | 50,000 | 62,400.57 | OGLETHORPE PWR 6.191% DUE 01-01-2031 |
| Fixed Income | 125,000 | 134,202.02 | OHIO PWR CO 2.6% DUE 04-01-2030 |
| Fixed Income | 200,000 | 166,500.00 | OI SA 10% PIK 27/07/2025 USD |
| Fixed Income | 1,145,000 | 1,053,422.90 | OLIN CORP 5.625% DUE 08-01-2029 |
| Fixed Income | 159,598 | 152,815.08 | ON SEMICONDUCTOR CORPORATION FIRST LIEN TERM LOAN DUE 09-13-2026 BEO |
| Fixed Income | 1,600,000 | 1,620,733.02 | ONCOR ELEC 5.75% DUE 09-30-2020 |
| Fixed Income | 800,000 | 831,422.73 | ONEBEACON U S HLDG INC GTD SR NT 4.6 11-09-2022 |
| Fixed Income | 1,800,000 | 1,893,627.59 | ONEOK INC NEW 4.35% 03-15-2029 |
| Fixed Income | 800,000 | 835,121.30 | ONEOK INC NEW 4.55% DUE 07-15-2028 |
| Fixed Income | 40,000 | 45,654.54 | ONEOK INC NEW 5.85% DUE 01-15-2026 REG |
| Fixed Income | 40,000 | 48,212.00 | OR SCH BRDS ASSN TAXABLE-PENSION-SER B 5.55 DUE 06-30-2028 BEO |
| Fixed Income | 1,000,000 | 1,227,690.00 | OR SCH BRDS ASSN TAXABLE-PENSION-SER B 5.68 DUE 06-30-2028 REG TAXABLE |
| Fixed Income | 165,000 | 176,718.65 | ORACLE CORP 2.5% DUE 04-01-2025 REG |
| Fixed Income | 2,500,000 | 2,954,056.43 | ORACLE CORP 4% DUE 07-15-2046 |
| Fixed Income | 1,400,000 | 1,507,549.70 | ORANGE 0.5% SNR EMTN 04/09/32 EUR |
| Fixed Income | 200,000 | 216,371.93 | ORANGE 1.375% 04/09/2049 |
| Fixed Income | 3,600,000 | 4,513,823.17 | ORANGE SA 5.25% 29/12/2049 |
| Fixed Income | 500,000 | 493,755.00 | ORAZUL ENERGY FIXED 5.625% DUE 04-28-2027 |
| Fixed Income | 2,595,000 | 3,316,217.25 | ORSTED A/S 6.25%-FRN SUB 26/06/13 EUR |
| Fixed Income | 345,000 | 350,685.60 | ORTHO CLINICAL 7.25% DUE 02-01-2028 |
| Fixed Income | 265,000 | 269,637.50 | ORTHO CLINICAL 7.375% DUE 06-01-2025 |
| Fixed Income | 2,943,663 | 2,746,820.70 | ORTHO-CLINICAL DIAGNOSTICS S.A. TERM LOAN B 06-30-2025 |
| Fixed Income | 170,000 | 170,000.00 | OTC DERIV CASH COLLATERAL REC FROM STANDARD CHARTERED BANK, |
| Fixed Income | 665,000 | 665,000.00 | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK |
| Fixed Income | 20,000 | 20,000.00 | OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC |
| Fixed Income | 400,000 | 400,000.00 | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED |
| Fixed Income | 650,000 | 650,000.00 | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 |
| Fixed Income | 400,000 | 397,000.80 | OZTEL HLDGS SPC 6.625% 24/04/2028 |
| Fixed Income | 300,000 | 301,552.50 | OZTEL HOLDINGS SPC 5.625% 24/10/2023 |
| Fixed Income | 450,000 | 434,916.00 | PAC GAS & ELEC CO 3.5% DUE 08-01-2050 |
| Fixed Income | 75,000 | 74,223.75 | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 |
| Fixed Income | 3,185,000 | 3,115,981.05 | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG |
| Fixed Income | 3,125,000 | 3,109,375.00 | PACIFIC GAS AND ELECTRIC CO TERM LOAN 12-31-2020 |
| Fixed Income | 200,000 | 217,885.30 | PACIFICORP 2.7% DUE 09-15-2030 |
| Fixed Income | 300,000 | 328,368.37 | PACIFICORP FIXED 3.3% DUE 03-15-2051 |
| Fixed Income | 310,000 | 315,862.10 | PALM BEACH CNTY FLA PUB IMPT REV 2% 11-01-2028 BEO TAXABLE |
| Fixed Income | 362,000 | 307,732.58 | PAMPA ENERGIA SA 0.0% 21/07/2023 |
| Fixed Income | 500,000 | 537,250.00 | PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030 |
| Fixed Income | 1,828,719 | 1,737,282.73 | PANTHER BF AGGREGATOR 2 LP TERM LOAN 04-30-2026 BEO |
| Fixed Income | 575,000 | 640,474.28 | PANTHER BF AGGREGATOR FIXED 4.375%05-15-2026 BEO |
| Fixed Income | 443,000 | 451,655.97 | PAPREC HOLDING SA 4% GTD SNR SEC 31/03/25 EUR |
| Fixed Income | 2,367,940 | 2,239,194.85 | PARSEL INTERNATIONAL CORPORATION TERM LOAN 09-27-2024 BEO |
| Fixed Income | 630,000 | 620,550.00 | PARSLEY ENERGY LLC 5.625% DUE 10-15-2027 |
| Fixed Income | 0 | - | PARTY CITY HOLDINGS INC TERM BANK LOAN 08-19-2022 |
| Fixed Income | 458,000 | 497,722.98 | PAYPAL HLDGS INC 2.65% DUE 10-01-2026 |
| Fixed Income | 720,000 | 655,200.00 | PDC ENERGY INC 5.75% 05-15-2026 |
| Fixed Income | 477,570 | 458,466.84 | PEARL INTERMEDIATE PARENT LLC DUE TERM LOAN 02-14-2025 BEO |
| Fixed Income | 300,000 | 244,110.00 | PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG |
| Fixed Income | 935,000 | 932,662.50 | PENSKE AUTOMOTIVE 5.5% DUE 05-15-2026 |
| Fixed Income | 570,000 | 588,525.00 | PERFORMANCE FOOD 6.875% DUE 05-01-2025 |

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| | | | | |
|--------------|------------|----------------|----------------------------------------------------------------------------|-----------------------------------------|
| Fixed Income | 200,000 | 202,142.77 | PERRIGO FIN UNLTD FIXED 3.15% DUE | 06-15-2030 |
| Fixed Income | 300,000 | 235,875.00 | PERU LNG S.R.L. 5.375% 22/03/2030 | |
| Fixed Income | 118,114 | 118,114.48 | Peruvian nuevo sol - Cash | |
| Fixed Income | 0 | 4,328,378.70 | Peruvian nuevo sol - Pending foreign exchange purchases | |
| Fixed Income | 0 | (4,457,972.08) | Peruvian nuevo sol - Pending foreign exchange sales | |
| Fixed Income | 1,289,896 | 1,046,970.18 | PETCO ANIMAL SUPPLIES INC. TERM LOAN B1 DUE 01-26-2023 BEO | |
| Fixed Income | 400,000 | 398,030.40 | PETKIM 5.875% SNR 26/01/2023 USD | |
| Fixed Income | 400,000 | 525,258.51 | PETROBRAS GLOB FIN 6.25% GTD SNR | 14/12/26 GBP |
| Fixed Income | 350,000 | 368,375.00 | PETROBRAS GLOB FIN 6.9% GTD SNR | 19/03/2049 USD |
| Fixed Income | 416,000 | 492,297.32 | PETROBRAS GLOBAL 4.75% 14/01/2025 | |
| Fixed Income | 500,000 | 513,255.00 | PETROBRAS GLOBAL 5.75% DUE 02-01-2029 | |
| Fixed Income | 840,095.00 | 840,095.00 | PETROBRAS GLOBAL 6.125% DUE 01-17-2022 | |
| Fixed Income | 560,000 | 599,200.00 | PETROBRAS GLOBAL 6.25% DUE 03-17-2024 | |
| Fixed Income | 1,600,000 | 1,888,000.00 | PETROBRAS GLOBAL 8.75% DUE 05-23-2026 | |
| Fixed Income | 1,500,000 | 1,572,000.00 | PETROBRAS GLOBAL FINANCE | 5.999% 01-27-2028 |
| Fixed Income | 990,000 | 982,476.00 | PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE | 06-05-2115 REG |
| Fixed Income | 1,100,000 | 1,158,300.00 | PETROBRAS INTL FIN CO 6.875 DUE | 01-20-2040 REG |
| Fixed Income | 900,000 | 785,250.00 | PETROLEOS 4.5% DUE 01-23-2026 | |
| Fixed Income | 200,000 | 222,000.00 | PETROLEOS DEL PERU 4.75% SNR 19/06/2032 USD | |
| Fixed Income | 1,208,000 | 1,316,910.26 | PETROLEOS MEXICANO 2.5% GTD SNR | 21/08/2021 EUR |
| Fixed Income | 200,000 | 190,200.00 | PETROLEOS MEXICANO 3.5% GTD 30/01/2023 USD | |
| Fixed Income | 103,000 | 90,665.75 | PETROLEOS MEXICANO 6.84% GTD SNR | 23/01/30 USD |
| Fixed Income | 1,750,000 | 1,460,410.00 | PETROLEOS MEXICANO 7.69% GTD SNR | 23/01/50 USD |
| Fixed Income | 500,000 | 451,260.00 | PETROLEOS MEXICANOS 6.5% 03-13-2027 | |
| Fixed Income | 160,000 | 123,016.00 | PETROLEOS MEXICANOS 6.75% DUE | 09-21-2047 |
| Fixed Income | 1,275,000 | 946,878.75 | PETROLEOS MEXICANOS FIXED 6.35% | 02-12-2048 |
| Fixed Income | 200,000 | 459,541.97 | PETROPALOVSK 2010 8.25% CNV GTD | 03/07/24 USD |
| Fixed Income | 500,000 | 524,375.00 | PETROPALOVSK 2016 8.125% 14/11/2022 | |
| Fixed Income | 400,000 | 394,352.00 | PETSMART INC 7.125% 03-15-2023 | |
| Fixed Income | 402,409 | 396,510.04 | PETSMART INC. TERM LOAN B DUE 03-11-2022BEO | |
| Fixed Income | 86,189 | 78,398.66 | PF D TERM SECS XII LTD / PFD TERM S SR | NTCL A-1 3C7 DUE 12-24-2033 BEO |
| Fixed Income | 1,000,000 | 981,250.00 | PG&E CORPORATION | TERM LOAN 06-23-2025 |
| Fixed Income | 140,000 | 176,545.60 | PHIL PA AUTH FOR INDL DEV PENSION RET | SYS-SER A 6.35 DUE 04-15-28 BEO TAXABLE |
| Fixed Income | 2,000,000 | 2,148,309.76 | PHILIP MORRIS INTL 2.875% DUE 05-01-2024 | |
| Fixed Income | 300,000 | 391,963.75 | PHILIP MORRIS INTL 2.875% SNR 14/05/2029EUR | |
| Fixed Income | 350,000 | 424,024.22 | PHILIP MORRIS INTL 4.5% DUE 03-20-2042 | |
| Fixed Income | 0 | - | Philippine peso - Cash | |
| Fixed Income | 70,000 | 77,588.93 | PHILLIPS 66 3.85% DUE 04-09-2025 | |
| Fixed Income | 335,000 | 358,112.40 | PHILLIPS 66 FIXED 3.7% DUE 04-06-2023 | |
| Fixed Income | 200,000 | 201,200.00 | PHOSAGRO BD FDG 3.05% DUE 01-23-2025 | |
| Fixed Income | 434,726 | 414,441.43 | PI UK HOLDCO II LIMITED TERM LOAN | 01-03-2025 BEO |
| Fixed Income | 186,000 | 201,450.27 | PICARD BONDCO S.A. FLTG RT 30/11/2023 | |
| Fixed Income | 180,000 | 184,050.00 | PICASSO FIN SUB 6.125% DUE 06-15-2025 | |
| Fixed Income | 400,000 | 398,832.00 | PILGRIMS PRIDE 5.75% DUE 03-15-2025 | |
| Fixed Income | 0 | - | PITNEY BOWES INC TERM LOAN DUE | 01-17-2025 |
| Fixed Income | 140,000 | 121,822.68 | PLAINS ALL AMERN 4.3% DUE 01-31-2043 | |
| Fixed Income | 5,030,000 | 4,900,503.05 | PLAINS ALL AMERN FIXED 3.55% DUE | 12-15-2029 |
| Fixed Income | 200,000 | 193,626.53 | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG | |
| Fixed Income | 110,000 | 107,775.49 | PLAINS ALL AMERN PIPELINE L P/PAA FIN | 3.8% DUE 09-15-2030 REG |
| Fixed Income | 903,000 | 950,005.33 | PLANTIN 1426 GMBH | BNDS 5.375% DUE 15/06/2023 |
| Fixed Income | 398,000 | 443,777.33 | PLAYTECH PLC 4.25% GTD 07/03/2026 EUR | |
| Fixed Income | 667,875 | 666,205.31 | PLAYTIKA HOLDING CORP. TERM B LOAN | 12-10-2024 |
| Fixed Income | 3,016,990 | 2,862,369.07 | PLY GEM HLDGS INC TERM LOAN 04-12-2025 | |
| Fixed Income | 270,000 | 274,014.21 | PNM RES INC 3.25% 03-09-2021 | |
| Fixed Income | 1,794 | 1,794.10 | Polish zloty - Cash | |
| Fixed Income | 0 | - | Polish zloty - Recoverable taxes | |
| Fixed Income | 100,000 | 102,875.00 | POLYONE CORP 5.75% DUE 05-15-2025 | |
| Fixed Income | 300,000 | 320,664.00 | POLYUS FIN PLC 4.7% DUE 01-29-2024 | |
| Fixed Income | 500,000 | 553,780.00 | PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE | |
| Fixed Income | 420,000 | 411,096.00 | POST HLDGS INC 4.625% DUE 04-15-2030 | |
| Fixed Income | 500,000 | 505,843.91 | PPN HYUNDAI CAP AMER 3.45% 03-12-2021 | |
| Fixed Income | 818,253 | 740,347.49 | PRAIRIE ECI ACQUIROR LP TERM LOAN | 03-06-2026 |
| Fixed Income | 255,000 | 170,342.55 | PRECISION DRILLING 5.25% DUE 11-15-2024 | |
| Fixed Income | 500,000 | 342,500.00 | PRECISION DRILLING CORP 7.75% | 12-15-2023 |
| Fixed Income | 345,000 | 337,237.50 | PRESIDIO HLDGS INC 4.875% DUE 02-01-2027 | |
| Fixed Income | 880,000 | 880,000.00 | PRESIDIO HLDGS INC 8.25% DUE 02-01-2028 | |
| Fixed Income | 1,230,000 | 1,182,854.10 | PRESIDIO LLC FKA PRESIDIO INC TERM LOAN B | 01-15-2027 |
| Fixed Income | 1,202,710 | 1,179,858.55 | PRESTIGE BRANDS INC PRESTIGE BRANDS INC. TERM LOAN B4 DUE 01-26-2024 BEO | |
| Fixed Income | 455,000 | 499,325.77 | PRICELINE GROUP 3.6% DUE 06-01-2026 | |
| Fixed Income | 2,635,697 | 2,528,634.91 | PRIME SECURITY SERVICES BORROWER, LLC | DUE 09-13-2026 BEO |
| Fixed Income | 550,000 | 591,701.30 | PRIMERICA INC 4.75% DUE 07-15-2022 | |
| Fixed Income | 400,000 | 493,718.84 | PROCTER & GAMBLE 1.25% SNR 25/10/2029 | EUR |
| Fixed Income | 925,000 | 959,392.66 | PROGRESS ENERGY 3.15% DUE 04-01-2022 | |
| Fixed Income | 500,000 | 541,618.18 | PROGRESS ENERGY 6.5% DUE 02-01-2042 | |
| Fixed Income | 281,000 | 306,807.67 | PROGROUP AG 3.0% 31/03/2026 | |
| Fixed Income | 406,917 | 391,657.89 | PROJECT ALPHA INTERMEDIATE HOLDING INC. TERM LOAN 04-26-2024 | |
| Fixed Income | 421,765 | 404,189.65 | PROJECT ALPHA INTERMEDIATE HOLDING, INC. TLB FIRST LIEN DUE 04-19-2024 BEO | |
| Fixed Income | 200,000 | 192,000.00 | PROMERICA FINL 9.7% SNR SEC 14/05/2024 | USD |
| Fixed Income | 200,000 | 196,002.00 | PROMIGAS S A E S P/GASES DEL 3.75% DUE 10-16-2029 BEO | |
| Fixed Income | 400,000 | 140,800.00 | PROPERTIES FINANCE 8.25% 27/09/2021 | 8.25% 27/09/2021 |
| Fixed Income | 509,000 | 783,225.77 | PROTECTIVE LIFE 8.45% DUE 10-15-2039 | |
| Fixed Income | 1,480,000 | 1,634,361.44 | PROVID HLTH & SVCS 4.379% DUE 10-01-2023 | |
| Fixed Income | 740,000 | 753,780.92 | PRUDENTIAL FINL 3% DUE 03-10-2040 | |
| Fixed Income | 215,000 | 235,759.57 | PRUDENTIAL FINL INC 3.7% | DUE 03-13-2051 REG |
| Fixed Income | 100,000 | 107,530.09 | PRUDENTIAL PLC 3.125% DUE 04-14-2030 | |
| Fixed Income | 300,000 | 420,962.89 | PSEG PWR LLC 8.625% DUE 04-15-2031 | |
| Fixed Income | 600,000 | 829,846.18 | PSI ENERGY INC BD 6.12% DUE 10-15-2035 | BEO |
| Fixed Income | 500,000 | 512,821.89 | PT BANK MANDIRI 3.75% SNR EMTN 11/04/24 | USD |
| Fixed Income | 800,000 | 663,985.28 | PT BUKIT MAKMUR 7.75% DUE 02-13-2022 | |
| Fixed Income | 800,000 | 842,000.00 | PT PELABUHAN 4.25% DUE 05-05-2025 | |
| Fixed Income | 70,000 | 69,475.00 | PTC INC 3.625% DUE 02-15-2025 | |

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| | | | |
|--------------|-------------|--------------|---------------------------------------------------------------------------------|
| Fixed Income | 308,000 | 472,776.45 | PUBLIC SVC CO COLO 6.5% DUE 08-01-2038 |
| Fixed Income | 1,720,000 | 1,833,205.98 | PUGET ENERGY INC NEW 5.625 07-15-2022 |
| Fixed Income | 65,000 | 91,199.44 | PUGET SOUND ENERGY 6.724% DUE 06-15-2036 |
| Fixed Income | 300,000 | 251,250.00 | PUMA INTERNATIONAL 5% GTD SNR 24/01/2026USD |
| Fixed Income | 600,000 | 508,500.00 | PUMA INTERNATIONAL 5.125% SNR 06/10/2024USD |
| Fixed Income | -7,500,000 | (5,710.50) | PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175DM419 |
| Fixed Income | -10,200,000 | (5,355.00) | PUT SWO_CDX BNPAFRPP 08/19/2020 CDX.NA.IG.34 3175JJ733 |
| Fixed Income | -10,300,000 | (5,407.50) | PUT SWO_CDX GSLGB2X 08/19/2020 CDX.NA.IG.34 3175JJ725 |
| Fixed Income | 600,000 | 576,665.76 | PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD 4.0% DUE 07-30-2027 |
| Fixed Income | 380,000 | 389,500.00 | PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026 |
| Fixed Income | 700,000 | 360,465.00 | PVPTL DIGICEL LTD 6.75% DUE 03-01-2023 BEO |
| Fixed Income | 865,000 | 842,674.35 | PVPTL IRON MTN INC NEW 4.875% 09-15-2027 |
| Fixed Income | 650,000 | 640,484.00 | PVPTL LIQUID TELECOMMUNICATIONS FING PLC 8.5% DUE 07-13-2022 |
| Fixed Income | 1,015,000 | 1,027,687.50 | PVPTL LPL HLDGS INC 5.75% DUE 09-15-2025/03-10-2017 |
| Fixed Income | 600,000 | 618,300.00 | PVPTL MEXICHEM SAB DE CV 4.0% DUE 10-04-2027/10-04-2017 |
| Fixed Income | 645,000 | 684,506.25 | PVPTL MSCI INC 5.375% 05-15-2027 |
| Fixed Income | 625,000 | 621,875.00 | PVPTL SIGMA HOLDCO B V 7.875% DUE 05-15-2026 |
| Fixed Income | 700,000 | 759,654.00 | PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 BEO |
| Fixed Income | 1,400,000 | 1,433,166.00 | PVPTL STARFRUIT US/STAR FI BV 8.0% 10-01-2026 |
| Fixed Income | 600,000 | 564,000.00 | PVPTL TECPETROL S A 4.875% 12-12-2022 |
| Fixed Income | 700,000 | 439,250.00 | PVPTL TULLOW OIL PLC 7.0% 03-01-2025 |
| Fixed Income | 790,000 | 833,450.00 | PVPTL VIKING CRUISES LTD 13.0% 05-15-2025 |
| Fixed Income | 220,000 | 215,802.40 | PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 |
| Fixed Income | 2,800,000 | 3,099,060.75 | PVT PL BNP PARIBAS SR NON PFD 4.705% 01-10-2025 |
| Fixed Income | 5,735,000 | 5,701,220.85 | PVPTL 1011778 B C / NEW RED FIN INC 5.0% DUE 10-15-2025 |
| Fixed Income | 140,000 | 137,226.60 | PVPTL 1011778 B C NEW RED FIN 144A 4.375% 01-15-2028 |
| Fixed Income | 110,000 | 115,500.00 | PVPTL 1011778 B C UNLIMITED LIABILITY CO/NEW 5.75% DUE 04-15-2025 |
| Fixed Income | 400,000 | 400,708.00 | PVPTL 1011778 BC ULC/NEW RED FIN INC 4.25% DUE 05-15-2024 BEO |
| Fixed Income | 600,000 | 583,214.04 | PVPTL 522 FDG CLO I LTD/522 FDG CLO I 144A 01-15-2033 |
| Fixed Income | 140,000 | 152,270.76 | PVPTL ABBVIE INC 2.95% DUE 11-21-2026 |
| Fixed Income | 5,365,000 | 5,903,598.90 | PVPTL ABBVIE INC 3.2% DUE 11-21-2029 |
| Fixed Income | 100,000 | 104,796.06 | PVPTL ABBVIE INC 3.25% 10-01-2022 |
| Fixed Income | 55,000 | 64,320.29 | PVPTL ABBVIE INC 4.05% DUE 11-21-2039 |
| Fixed Income | 600,000 | 557,428.60 | PVPTL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 |
| Fixed Income | 200,000 | 195,300.18 | PVPTL ADANI PORTS & SPL ECONOMIC ZONE LTD SR NT 144A 4.375% DUE 07-03-2029 BEO |
| Fixed Income | 650,000 | 658,261.50 | PVPTL AEGEA FIN S A R L S A 5.75% DUE 10-10-2024/10-10-2017 BEO |
| Fixed Income | 623,000 | 467,250.00 | PVPTL AERCAP GLOBAL AVIATION TR 6.5% DUE 06-15-2045 |
| Fixed Income | 1,300,000 | 585,000.00 | PVPTL AGFC CAP TR I AGFC CAP TRUST I CO GUARNT 6 DUE 01-15-2067/01-15-2017 BEO |
| Fixed Income | 3,170,000 | 3,209,625.00 | PVPTL AK AIRLS 2020-1 PASS-THRU TR 4.8% DUE 02-15-2029 |
| Fixed Income | 200,000 | 199,980.00 | PVPTL AKBANK T A S 6.8% DUE 02-06-2026 BEO |
| Fixed Income | 700,000 | 657,456.70 | PVPTL AKER BP ASA 3.75% DUE 01-15-2030 BEO |
| Fixed Income | 360,000 | 368,326.80 | PVPTL ALBERTSONS COS INC 4.875% DUE 02-15-2030 |
| Fixed Income | 190,000 | 190,000.00 | PVPTL ALBERTSONS COS INC/SAFEWAY INC/ A 4.625% DUE 01-15-2027 BEO |
| Fixed Income | 500,000 | 583,130.00 | PVPTL ALFA S.A 6.875 DUE 03-25-2044 BEO |
| Fixed Income | 500,000 | 490,038.90 | PVPTL ALLEGANY PK CLO LTD/ALLEGANY PK CLO LL SER 19-1A CLS D VAR RT 01-20-2033 |
| Fixed Income | 650,000 | 682,500.00 | PVPTL ALLIED UNVL HOLDCO LLC / ALLIED UNV 6.625% 07-15-2026 |
| Fixed Income | 500,000 | 496,250.00 | PVPTL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027 |
| Fixed Income | 250,000 | 231,250.00 | PVPTL ALPHA HLDG S A DE C V 10.0% DUE 12-19-2022 |
| Fixed Income | 1,100,000 | 981,750.00 | PVPTL ALPHA HOLDINGS SA 9.0% DUE 02-10-2025 |
| Fixed Income | 500,000 | 520,005.00 | PVPTL ALTICE FINCO S A 7.625% DUE 02-15-2025 |
| Fixed Income | 950,000 | 897,161.00 | PVPTL ALTICE FRANCE HLDG S A NT 144A 6% 02-15-2028 |
| Fixed Income | 695,000 | 760,156.25 | PVPTL ALTICE FRANCE S A SR SECD NT 144A 8.125% DUE 02-01-2027/07-31-2018 BEO |
| Fixed Income | 2,170,000 | 2,191,700.00 | PVPTL ALTICE FRANCE S A/S/SFRFPSFRFP 5.5% 01-15-2028 |
| Fixed Income | 6,335,000 | 6,606,138.00 | PVPTL ALTICE FRANCE S.A. SR SECD NT 144A7.375% DUE 05-01-2026/05-01-2021 BEO |
| Fixed Income | 104,101 | 104,323.18 | PVPTL AMERICAN CR ACCEP RECEIVABLES TR SER 18-4 CL B 3.78% 09-12-2022 BEO |
| Fixed Income | 2,110,000 | 2,258,480.70 | PVPTL AMKOR TECHNOLOGY 6.625% 09-15-2027 |
| Fixed Income | 365,000 | 360,937.55 | PVPTL AMSTED INDS INC 4.625% DUE 05-15-2030 |
| Fixed Income | 500,000 | 395,000.00 | PVPTL ANTERO MIDSTREAM PARTNERS LP/ANTERO MI 5.75% DUE 03-01-2027 BEO |
| Fixed Income | 250,000 | 218,585.00 | PVPTL APIDOS CLO XXIV/APIDOS CLO XXIV SER-16-24A CL-CR FLTG 144A 10-20-2030 BEO |
| Fixed Income | 675,000 | 792,248.02 | PVPTL APOLLO MGMT HLDGS L P 4.872% DUE 02-15-2029 |
| Fixed Income | 400,000 | 432,469.73 | PVPTL ARAB PETE INVTS 4.125% 09-18-2023 |
| Fixed Income | 1,075,000 | 1,110,077.25 | PVPTL ARAMARK SVCS INC 6.375% DUE 05-01-2025 BEO |
| Fixed Income | 915,000 | 869,250.00 | PVPTL ARAMARK SVCS INC SR NT 144A 5% DUE02-01-2028/01-18-2018 BEO |
| Fixed Income | 4,600,000 | 4,477,991.44 | PVPTL ARBOR REALTY COLLATERALIZED LOAN FLTG RT SER 19-FL1 CL A 05-15-2037 BEO |
| Fixed Income | 970,000 | 882,700.00 | PVPTL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028 |
| Fixed Income | 1,132,000 | 1,169,027.72 | PVPTL ARCOS DORADOS HLDGS INC SR NT 6.625 DUE 09-27-2023 |
| Fixed Income | 610,000 | 603,518.75 | PVPTL ARD FINANCE SA 6.5% DUE 06-30-2027BEO |
| Fixed Income | 900,000 | 885,465.00 | PVPTL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026 |
| Fixed Income | 54,000 | 52,380.00 | PVPTL ASBURY AUTOMOTIVE GROUP INC SR NT 144A 4.5% DUE 03-01-2028/02-19-2020 BEO |
| Fixed Income | 345,000 | 294,112.50 | PVPTL ASCENT RES UTICA HLDGS LLC / ARU FIN CORP 10.0% 04-01-2022 |
| Fixed Income | 1,995,000 | 1,276,800.00 | PVPTL ASCENT RESOURCES/ARU FIN 7.0% 11-01-2026 |
| Fixed Income | 1,605,000 | 1,567,475.10 | PVPTL ASGN INC 4.625% DUE 05-15-2028 |
| Fixed Income | 300,000 | 300,000.00 | PVPTL ASHTEAD CAP INC 4.25% 11-01-2029 |
| Fixed Income | 626,535 | 541,012.97 | PVPTL AUTOPISTAS DEL SOL S A COSTA RICA 7.375% DUE 12-30-2030 BEO |
| Fixed Income | 870,000 | 696,000.00 | PVPTL AVIS BUDGET CAR RENT LLC/AVIS BUDGET F SR NT 144A 5.25% 03-15-2025 |
| Fixed Income | 60,000 | 52,129.08 | PVPTL AVOLON HLDGS FDG LTD 3.95% 07-01-2024 |
| Fixed Income | 200,000 | 161,545.19 | PVPTL AVOLON HLDGS FDG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14-2020 BEO |
| Fixed Income | 400,000 | 403,176.00 | PVPTL AZURE POWER 5.5% DUE 11-03-2022 BEO |
| Fixed Income | 1,400,000 | 1,378,293.98 | PVPTL BABSON CLO LTD VAR RT DUE 07-20-2028 BEO |
| Fixed Income | 1,100,000 | 1,244,171.86 | PVPTL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO |
| Fixed Income | 200,000 | 198,300.00 | PVPTL BANCO DE CREDITO DEL PER 3.125% 07-01-2030 |
| Fixed Income | 300,000 | 300,600.00 | PVPTL BANCO DE CREDITO DEL PERU 2.7% 01-11-2025 |
| Fixed Income | 1,500,000 | 1,550,700.00 | PVPTL BANCO INBURSA S A SR NT 144A 4.125% DUE 06-06-2024 BEO |
| Fixed Income | 541,000 | 548,958.11 | PVPTL BANCO INTERNACIONAL DEL PERU S A A3.375% -01-18-2023 |
| Fixed Income | 1,000,000 | 1,085,000.00 | PVPTL BANCO INTERNACIONAL DEL PERU S A ASUB NT 6.625 DUE 03-19-2029 |
| Fixed Income | 1,075,000 | 1,176,480.00 | PVPTL BANCO SANTANDER MEX S A INSTITUCION D SR NT 144A 5.375% 04-17-2025 |
| Fixed Income | 600,000 | 572,306.64 | PVPTL BANGKOK BK PUB LTD HONG KONG BRH 3.733% DUE 09-25-2034 |
| Fixed Income | 0 | - | PVPTL BANQUE FEDERATIVE DU CR MUTUEL MEDIUM TE 2.125% DUE 11-21-2022 BEO |
| Fixed Income | 2,250,000 | 2,122,809.98 | PVPTL BARDOT CLO LTD SER 19-2A CL D FRN 10-22-2032 BEO |
| Fixed Income | 1,024,000 | 1,008,574.36 | PVPTL BARINGS CLO LTD SR 18-3A CL A1 FLTG 07-20-2029 |
| Fixed Income | 840,000 | 861,000.00 | PVPTL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025 |

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| | | | |
|--------------|-----------|--------------|----------------------------------------------------------------------------------|
| Fixed Income | 250,000 | 237,187.50 | PVTPPL BAUSCH HEALTH COS INC 5.25% 01-30-2030 |
| Fixed Income | 120,000 | 127,200.00 | PVTPPL BAUSCH HEALTH COS INC FIXED 5.75% 08-15-2027 BEO |
| Fixed Income | 1,200,000 | 1,377,731.22 | PVTPPL BAYER US FIN II LLC 4.25% 12-15-2025 |
| Fixed Income | 1,950,000 | 1,740,375.00 | PVTPPL BEACON ESCROW CORP 4.875% DUE 11-01-2025 BEO |
| Fixed Income | 550,000 | 516,998.19 | PVTPPL BENEFIT STR PARTNERS CLO XIX LTD SER 19-19A CL D FRN 01-15-2033 BEO |
| Fixed Income | 3,000,000 | 2,851,755.60 | PVTPPL BENEFIT STR PARTNERS CLO XVIII LTD/BEN SR SECD DEFERRABLE NT 10-15-2032 |
| Fixed Income | 200,000 | 234,083.54 | PVTPPL BERKSHIRE HATHAWAY ENERGY CO 3.7%07-15-2030 |
| Fixed Income | 155,000 | 177,217.56 | PVTPPL BERKSHIRE HATHAWAY ENERGY CO 4.05 04-15-2025 |
| Fixed Income | 200,000 | 251,857.13 | PVTPPL BERKSHIRE HATHAWAY ENERGY CO SR NT4.25% DUE 10-15-2050 BEO |
| Fixed Income | 1,375,000 | 1,409,375.00 | PVTPPL BERRY GLOBAL ESCROW CORP FIXED 5.625% 07-15-2027 BEO |
| Fixed Income | 390,000 | 384,216.30 | PVTPPL BERRY GLOBAL INC SR SECD NT 144A 4.5% DUE 02-15-2026 BEO |
| Fixed Income | 450,000 | 404,397.27 | PVTPPL BETONY CLO 2 LTD/BETONY CLO 2 LLC SR 18-1A CL C VAR RT 04-30-2031 |
| Fixed Income | 700,000 | 743,770.58 | PVTPPL BHARTI AIRTEL INTERNATIO 5.35 05-20-2024 |
| Fixed Income | 1,130,000 | 1,079,150.00 | PVTPPL BIG RIV STL LLC/BRS FIN CORP 7.25% 09-01-2025 |
| Fixed Income | 790,000 | 692,237.50 | PVTPPL BNP PARIBAS 4.5% DUE 12-31-2049 |
| Fixed Income | 200,000 | 193,698.00 | PVTPPL BOC AVIATION PTE LTD FLTG RT 09-26-2023 |
| Fixed Income | 500,000 | 326,300.00 | PVTPPL BOMBARDIER INC 7.5% DUE 03-15-2025 |
| Fixed Income | 500,000 | 468,125.00 | PVTPPL BRASKEM IDESA S A P I SR SECD NT 7.45% DUE 11-15-2029 |
| Fixed Income | 1,450,000 | 1,326,750.00 | PVTPPL BRASKEM NETH FIN B V 4.5% 01-31-2030 |
| Fixed Income | 300,000 | 264,000.00 | PVTPPL BRASKEM NETH FIN B V 5.875% 01-31-2050 |
| Fixed Income | 370,000 | 348,725.00 | PVTPPL BRF SA FORMERLY BRF BRASIL FOODS SA TO SR NT 4.875% 01-24-2030 |
| Fixed Income | 1,280,000 | 1,629,536.70 | PVTPPL BRISTOL MYERS SQUIBB CO 4.125% 06-15-2039 |
| Fixed Income | 4,285,000 | 4,656,431.26 | PVTPPL BROADCOM INC 4.15% DUE 11-15-2030 BEO |
| Fixed Income | 420,000 | 457,599.84 | PVTPPL BROADCOM INC NT 4.11% 09-15-2028 |
| Fixed Income | 4,250,000 | 4,884,834.40 | PVTPPL BROADCOM INC SR NT 144A 5% DUE 04-15-2030/04-09-2020 BEO |
| Fixed Income | 900,000 | 760,500.00 | PVTPPL BROOKFIELD PPTY REIT INC/BPR CUMULUS L 5.75% 05-15-2026 |
| Fixed Income | 750,000 | 717,232.50 | PVTPPL BROOKFIELD RESIDENTIAL PPTYS 6.25% 09-15-2027 |
| Fixed Income | 705,000 | 676,285.35 | PVTPPL BUCKEYE PARTNERS L P 4.125% DUE 03-01-2025 |
| Fixed Income | 465,000 | 456,717.19 | PVTPPL BWAY HOLDING COMPANY BNDS 5.5% DUE 04-15-2024/ |
| Fixed Income | 250,000 | 255,625.00 | PVTPPL C&W SR FING DESIGNATED ACTIVITY CO SR NT 7.5% 10-15-2026 |
| Fixed Income | 500,000 | 508,250.00 | PVTPPL CABLE ONDA S A 4.5% 01-30-2030 |
| Fixed Income | 745,000 | 730,100.00 | PVTPPL CALPINE CORP SR NT 144A 5.125% DUE03-15-2028/12-27-2019 BEO |
| Fixed Income | 1,230,000 | 1,199,250.00 | PVTPPL CALPINE CORP SR SECD NT 144A 4.5% DUE 02-15-2028 BEO |
| Fixed Income | 190,000 | 204,844.57 | PVTPPL CANTOR FITZGERALD L P SECD NT 144A4.875% DUE 05-01-2024 |
| Fixed Income | 348,000 | 355,830.00 | PVTPPL CAP S A USD GTD BD 144A 7.375% DUE09-15-2036 BEO |
| Fixed Income | 500,000 | 498,900.00 | PVTPPL CAPITOL INVT MERGER SUB 2 LLC FIXED 10% 08-01-2024 |
| Fixed Income | 5,000,000 | 4,727,033.00 | PVTPPL CARLYLE US CLO 2019-3 LTD/CARLYLE US C SER 19-3A CLS C1 VAR RT 10-20-2032 |
| Fixed Income | 940,000 | 1,019,900.00 | PVTPPL CARNIVAL CORP 11.5% DUE 04-01-2023 |
| Fixed Income | 2,395,000 | 2,472,837.50 | PVTPPL CCO HLDGS LLC 144A 5.0% 02-01-2028 |
| Fixed Income | 200,000 | 204,638.00 | PVTPPL CCO HLDGS LLC/CAP CORP 4.75% DUE 03-01-2030 |
| Fixed Income | 2,000,000 | 2,040,000.00 | PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030 |
| Fixed Income | 650,000 | 672,951.50 | PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.5% DUE 05-01-2026 |
| Fixed Income | 1,330,000 | 1,375,672.20 | PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP BNDS 5.75% DUE 02-15-2026 |
| Fixed Income | 660,000 | 668,250.00 | PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP SR NT 144A 4.5% 05-01-2032 |
| Fixed Income | 900,000 | 949,500.00 | PVTPPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029 |
| Fixed Income | 95,000 | 98,771.50 | PVTPPL CD&R SMOKEY BUYER INC SR SECD NT 144A 6.75% DUE 07-15-2025/07-01-2020 BEO |
| Fixed Income | 650,000 | 674,973.00 | PVTPPL CDK GLOBAL INC 5.25% DUE 05-15-2029 |
| Fixed Income | 800,000 | 812,800.00 | PVTPPL CEMEX S A B DE C V 7.375% DUE 06-05-2027 BEO |
| Fixed Income | 320,000 | 353,040.00 | PVTPPL CEMIG GERACAO E TRANSM BNDS 144A 9.25% 12-05-2024 |
| Fixed Income | 825,000 | 875,033.60 | PVTPPL CENCOSUD S A 5.15% DUE 02-12-2025 |
| Fixed Income | 445,000 | 458,203.15 | PVTPPL CENTENE CORPORATION CORP 5.25% 04-01-2025 |
| Fixed Income | 200,000 | 195,500.00 | PVTPPL CENTRAIS ELETRICAS BRASILEIRAS S AELETR 3.625% DUE 02-04-2025 BEO |
| Fixed Income | 600,000 | 602,256.00 | PVTPPL CENTRAL AMER BOTTLING CORP 5.75% DUE 01-31-2027 BEO |
| Fixed Income | 720,000 | 732,888.00 | PVTPPL CENTRAL AMERICAN BANK 2.0% DUE 05-06-2025 BEO |
| Fixed Income | 70,000 | 69,964.30 | PVTPPL CHARLES RIV LABORATORIES INTL INC 4.25% DUE 05-01-2028 |
| Fixed Income | 1,300,000 | 1,417,145.64 | PVTPPL CHARTER COMMUNICATIONS OPER 3.75% 02-15-2028 |
| Fixed Income | 100,000 | 97,788.00 | PVTPPL CHS/CMNTY HEALTH SYS INC SR SECD NT 8.625% 01-15-2024 BEO |
| Fixed Income | 600,000 | 624,498.00 | PVTPPL CK HUTCHISON INTL 19 II LTD 2.75% 09-06-2029 |
| Fixed Income | 200,000 | 204,500.00 | PVTPPL CLARK EQUIP CO SR SECD NT 144A 5.875% DUE 06-01-2025/05-29-2020 BEO |
| Fixed Income | 300,000 | 282,000.00 | PVTPPL CLEVELAND-CLIFFS INC NEW SR SECD NT 4.875% 01-15-2024 |
| Fixed Income | 65,028 | 66,625.89 | PVTPPL CMO ANGEL OAK MTG TRUST SER 19-2 CLA1 VAR RT VAR RT DUE 03-25-2049 |
| Fixed Income | 159,678 | 157,979.21 | PVTPPL CMO BCAP LLC 2012-RR2 SER 2012-RR2CL 8A3 FLT RT DUE 07-26-2036 BEO |
| Fixed Income | 104,771 | 105,218.76 | PVTPPL CMO DEEPHAVEN RESIDENTIAL MTG SER-19-1A CL-A1 VAR 08-25-2058 BEO |
| Fixed Income | 115,225 | 117,901.22 | PVTPPL CMO ELLINGTON FINL MTG TR SER 18-1 CL A1FX VAR 10-25-2058 |
| Fixed Income | 398,207 | 444,557.72 | PVTPPL CMO GS MTG SECS CORP SER 2005-RP1 CL 1A3 144A 8% DUE 01-25-2035 BEO |
| Fixed Income | 600,000 | 518,547.96 | PVTPPL CMO KAYNE CLO 7 LTD/KAYNE CLO SRS 20-7A CL D FLTG DUE 04-17-2033 |
| Fixed Income | 900,000 | 918,172.80 | PVTPPL CMO MORGAN STANLEY CAP I TR 2014-CPT VAR RT DUE 07-13-2029 BEO |
| Fixed Income | 323,790 | 327,354.88 | PVTPPL CMO SEQUOIA MTG SER 19-2 CL A4 VAR 144A05-25-2049 |
| Fixed Income | 5,162,369 | 5,430,284.54 | PVTPPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO |
| Fixed Income | 515,000 | 514,876.40 | PVTPPL COLOMBIA TELECOMUNICACIONES S A ESP SR NT 5.375 DUE 09-27-2022 |
| Fixed Income | 470,000 | 472,679.00 | PVTPPL COLT MERGER SUB INC 5.75% DUE 07-01-2025 |
| Fixed Income | 900,000 | 920,403.00 | PVTPPL COMCEL TR SR NT 144A 6.875% DUE 02-06-2024/02-06-2020 BEO |
| Fixed Income | 700,000 | 735,000.00 | PVTPPL COMISION FEDERAL DE ELECTRICIDAD 144A 4.75% DUE 02-23-2027 BEO |
| Fixed Income | 1,120,000 | 1,151,024.00 | PVTPPL COMMSCOPE FIN LLC 144A FIXED 8.25%8.25% DUE 03-01-2027/02-19-2019 BEO |
| Fixed Income | 1,400,000 | 1,414,000.00 | PVTPPL COMMSCOPE FIN LLC 5.5% DUE 03-01-2024 BEO |
| Fixed Income | 2,745,000 | 2,650,846.50 | PVTPPL COMMSCOPE TECHNOLOGIES FINANCE BNDS 6.0% DUE 06-15-2025 |
| Fixed Income | 780,000 | 760,500.00 | PVTPPL COMMUNICATIONS SALES & LEASING INC RT 6.0% DUE 04-15-2023 |
| Fixed Income | 1,200,000 | 1,224,012.00 | PVTPPL COMPANHIA BRASILEIRA DE ALUMINIO GTD NT 4.75 DUE 06-17-2024 BEO |
| Fixed Income | 400,000 | 445,500.00 | PVTPPL CONSUMORIO TRANSAMANTARO S A 4.7% DUE 04-16-2034 |
| Fixed Income | 100,254 | 100,330.60 | PVTPPL CONSUMER LN UNDERLYING BD CLUB CR SR 20-P1 CL A 2.26% 03-15-2028 |
| Fixed Income | 400,000 | 416,000.00 | PVTPPL CONTROLADORA MABE S A DE C V 5.6% 10-23-2028 |
| Fixed Income | 650,000 | 661,381.50 | PVTPPL COSAN LTD 5.95% DUE 09-20-2020 BEO |
| Fixed Income | 900,000 | 900,000.00 | PVTPPL COSAN LUXEMBOURG S A 144A 5 03-14-2023 |
| Fixed Income | 170,000 | 173,972.33 | PVTPPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO |
| Fixed Income | 200,000 | 199,030.00 | PVTPPL CREDICORP LTD SR NT 144A 2.75% DUE06-17-2025/06-17-2020 BEO |
| Fixed Income | 795,000 | 753,262.50 | PVTPPL CREDIT SUISSE GROUP AG 5.1% 12-29-2049 |
| Fixed Income | 900,000 | 981,234.00 | PVTPPL CREDIT SUISSE GROUP AG 6.5 DUE 08-08-2023 BEO |
| Fixed Income | 800,000 | 831,128.00 | PVTPPL CREDIT SUISSE GROUP AG PERP TIER 1 7.5% 12-31-2049 |
| Fixed Income | 1,500,000 | 1,611,979.59 | PVTPPL CREDIT SUISSE GROUP AG VAR DUE 06-12-2024 BEO |
| Fixed Income | 375,000 | 413,608.04 | PVTPPL CRH AMERICA INC BNDS 3.875% DUE 05-18-2025 BEO |
| Fixed Income | 1,485,000 | 1,330,931.25 | PVTPPL CROWNROCK L P/CROWNROCK FIN INC 5.625% 10-15-2025 |

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| | | | | |
|--------------|-----------|--------------|------------------------------------------------------------------------|------------------------------------------|
| Fixed Income | 210,000 | 203,985.60 | PVTPPL CSC HLDGS LLC 4.625% | 12-01-2030 |
| Fixed Income | 540,000 | 554,239.80 | PVTPPL CSC HLDGS LLC 5.5% | 05-15-2026 |
| Fixed Income | 855,000 | 933,018.75 | PVTPPL CSC HLDGS LLC 7.5% | 04-01-2028 |
| Fixed Income | 680,000 | 707,268.00 | PVTPPL CSC HLDGS LLC 7.75% | 07-15-2025 |
| Fixed Income | 300,000 | 313,500.00 | PVTPPL CSC HLDGS LLC SR GTD NT 144A | 5.375% DUE 02-01-2028/01-29-2018 BEO |
| Fixed Income | 990,000 | 1,031,085.00 | PVTPPL CSC HLDGS LLC SR NT 5.75% | 01-15-2030 |
| Fixed Income | 1,055,000 | 1,097,727.50 | PVTPPL CSC HOLDINGS LLC BNDS 5.5% | DUE 04-15-2027 |
| Fixed Income | 239,000 | 204,643.75 | PVTPPL CSN IS XI CORP 6.75% | DUE 01-28-2028 BEO |
| Fixed Income | 500,000 | 521,250.00 | PVTPPL CUSHMAN & WAKEFIELD U S BORROWER LLC GTD SR SECD NT 144A | 6.75% 05-15-2028 |
| Fixed Income | 489,898 | 517,870.14 | PVTPPL CVS LEASE BACKED PASS THRU SER | 2014 TR PASSTHRU CTF 4.163 08-11-2036 |
| Fixed Income | 193,681 | 169,706.81 | PVTPPL CWABS AST-BACKED CTFS TR 2007-QH1 AST BACKED CTF CL A-1A VAR RT | 2-25-2037 |
| Fixed Income | 200,000 | 195,952.00 | PVTPPL CYDSA S A B DE C V SR NT | 6.25% 10-04-2027 |
| Fixed Income | 2,700,000 | 2,646,000.00 | PVTPPL DAE FDG LLC 5.25% | DUE 11-15-2021 |
| Fixed Income | 300,000 | 297,750.00 | PVTPPL DAE FDG LLC SR 4.0% | 08-01-2020 |
| Fixed Income | 500,000 | 476,250.00 | PVTPPL DAE FDG LLC SR NT 4.5% | 08-01-2022 |
| Fixed Income | 1,629,000 | 1,551,622.50 | PVTPPL DAE FUNDING LLC SR NT 5.75% | DUE 11-15-2023 BEO |
| Fixed Income | 200,000 | 191,500.00 | PVTPPL DAKOTA MERGER SUB INC 7.75% | 144A DUE 09-01-2023 BEO |
| Fixed Income | 300,000 | 310,639.73 | PVTPPL DBS GROUP HLDGS LTD 2.85% | 04-16-2022 |
| Fixed Income | 545,000 | 381,500.00 | PVTPPL DCP MIDSTREAM LLC 5.85% | DUE 05-21-2043 BEO |
| Fixed Income | 285,000 | 263,981.25 | PVTPPL DEALER TIRE LLC/DT ISSUER LLC 8.0% | DUE 02-01-2028 |
| Fixed Income | 1,245,000 | 1,459,803.24 | PVTPPL DELL INT LLC/EMC CORP 6.2% | DUE 07-15-2030 BEO |
| Fixed Income | 385,000 | 442,441.90 | PVTPPL DELL INTL L L C/EMC CORP 5.85% | DUE 07-15-2025 BEO |
| Fixed Income | 470,000 | 542,969.42 | PVTPPL DELL INTL L L C/EMC CORP 6.1% | DUE 07-15-2027/04-09-2020 BEO |
| Fixed Income | 500,000 | 516,134.04 | PVTPPL DELTA AIR LINES INC DEL SR SECD NT144A | 7% DUE 05-01-2025 BEO |
| Fixed Income | 40,000 | 53,351.53 | PVTPPL DIAMOND 1 FIN CORP/DIAMOND 2 BNDS 144A | 8.35% DUE 07-15-2046 |
| Fixed Income | 4,030,000 | 4,620,295.66 | PVTPPL DIAMOND 1 FIN CORP/DIAMOND 2 FIN CORP 1ST LIEN NT 144A | 6.02 |
| Fixed Income | 1,500,000 | 1,085,625.00 | PVTPPL DIAMOND SPORTS GR / DIAMON | 5.375% 08-15-2026 BEO |
| Fixed Income | 1,650,000 | 878,625.00 | PVTPPL DIAMOND SPORTS GR/DIAMON | 6.625% DUE 08-15-2027 BEO |
| Fixed Income | 230,000 | 228,562.50 | PVTPPL DISH DBS CORP 7.375% | DUE 07-01-2028 BEO |
| Fixed Income | 1,500,000 | 1,547,896.26 | PVTPPL DOMINION ENERGY INC 2.45% | DUE 01-15-2023 |
| Fixed Income | 270,000 | 369,372.96 | PVTPPL DRESNER FDG TR 1 144A | 8.151 DUE 06-30-2031 BEO |
| Fixed Income | 60,000 | 56,850.00 | PVTPPL DRIVETIME AUTOMOTIVE GROUP INC SR SECD NT 8 | DUE 06-01-2021 |
| Fixed Income | 1,300,000 | 1,225,471.13 | PVTPPL DRYDEN 76 CLO LTD SER 19-76A | CL D1 FRN 10-20-2032 BEO |
| Fixed Income | 1,490,000 | 1,408,237.14 | PVTPPL DRYDEN SENIOR LOAN FUND | SER 14-33A CLS DR2 FLTG RT 04-15-2029 |
| Fixed Income | 1,000,000 | 976,565.80 | PVTPPL DRYDEN SER 13-26A | CL AR FLTG 04-15-2029 |
| Fixed Income | 3,755,000 | 3,799,299.24 | PVTPPL DT AUTO OWNER TR 2019-3 | SER 19-3A CLS B 2.6% 05-15-2023 |
| Fixed Income | 1,020,000 | 1,018,988.22 | PVTPPL EAST OHIO GAS CO 2.0% | 06-15-2030 |
| Fixed Income | 620,000 | 637,050.00 | PVTPPL EDGEWELL PERS CARE CO SR NT 144A | 5.5% DUE 06-01-2028/05-22-2020 BEO |
| Fixed Income | 25,684 | 25,732.19 | PVTPPL ELM 2016-1 TR SR NT CL A-2 144A | 4.163% DUE 06-20-2025 BEO |
| Fixed Income | 4,500,000 | 4,289,323.50 | PVTPPL ELMWOOD CLO III LTD/ELMWOOD CLO III LL DEFERRABLE NT CL D | 10-15-2032 |
| Fixed Income | 200,000 | 215,750.00 | PVTPPL EMPRESA DE TRANSPORTE DE PASAJEROS METRO | 3.65% DUE 05-07-2030 |
| Fixed Income | 191,560 | 196,636.34 | PVTPPL EMPRESA ELECTRICA COCHRANE SPA 5.5% | 05-14-2027 BEO |
| Fixed Income | 500,000 | 526,862.55 | PVTPPL EMPRESA NACIONAL DE TELE | COMUNICACIONES 144A 4.875 10-30-2024 BEO |
| Fixed Income | 600,000 | 601,500.00 | PVTPPL EMPRESAS PUBLICAS DE MEDELLIN ESP 4.25% | DUE 07-18-2029 |
| Fixed Income | 900,000 | 864,000.00 | PVTPPL ENDEAVOR ENERGY RES L P/EER FIN 5.75% | DUE 01-30-2028 |
| Fixed Income | 1,600,000 | 1,671,304.83 | PVTPPL ENEL FIN INTL N V FIXED 2.65% | 09-10-2024 BEO |
| Fixed Income | 250,000 | 298,326.83 | PVTPPL ENEL FIN INTL N V NT 4.75% | DUE 05-25-2047 |
| Fixed Income | 40,000 | 42,650.80 | PVTPPL ENERGIZER HLDGS INC NEW SR NT | 7.75% 01-15-2027 |
| Fixed Income | 1,180,000 | 1,157,544.60 | PVTPPL ENERGIZER HLDGS INC NEW SR NT 144A | 4.75% DUE 06-15-2028/07-01-2020 BEO |
| Fixed Income | 100,000 | 103,396.00 | PVTPPL ENERGIZER HOLDINGS INC 6.375% | DUE 07-15-2026 |
| Fixed Income | 1,675,000 | 1,658,250.00 | PVTPPL ENERSYS 4.375% | DUE 12-15-2027 |
| Fixed Income | 620,000 | 294,500.00 | PVTPPL ENTERPRISE MERGER SUB INC SR NT | 144A 8.75% DUE 10-15-2026/10-11-2018 BEO |
| Fixed Income | 320,000 | 324,134.40 | PVTPPL EQM MIDSTREAM PARTNERS L P SR NT | 144A 6% DUE 07-01-2025/06-18-2020 BEO |
| Fixed Income | 845,000 | 865,465.90 | PVTPPL EQM MIDSTREAM PARTNERS L P SR NT | 144A 6.5% DUE 07-01-2027/06-18-2020 BEO |
| Fixed Income | 860,000 | 825,600.00 | PVTPPL ESH HOSPITALITY INC 144A | 5.25% 05-01-2025 |
| Fixed Income | 620,000 | 580,475.00 | PVTPPL ESH HOSPITALITY INC 4.625% | DUE 10-01-2027 |
| Fixed Income | 300,000 | 326,535.60 | PVTPPL EUROCHEM FINANCE DAC GTD SNR NTS | 5.5% DUE 03-13-2024 BEO |
| Fixed Income | 78,783 | 79,119.55 | PVTPPL EXETER AUTOMOBILE RECEIVABLES BACKED NT CL B | 3.64% 11-15-2022 |
| Fixed Income | 200,000 | 197,529.36 | PVTPPL EXPORT-IMPORT BK INDIA | 3.25% 01-15-2030 |
| Fixed Income | 700,000 | 763,000.00 | PVTPPL FAIR ISAAC 5.25% | DUE 05-15-2026 |
| Fixed Income | 1,965,000 | 2,117,494.29 | PVTPPL FAIRFAX FINANCIAL HLDGS LTD 4.625% | CORP 04-29-2030 |
| Fixed Income | 1,300,000 | 1,274,000.00 | PVTPPL FAIRSTONE FINL INC 7.875% | DUE 07-15-2024 BEO |
| Fixed Income | 48,730 | 48,839.43 | PVTPPL FINANCE AMER STRUCTURED SECS TR VAR RT SER | 19-HB1 CL A 04-25-2029 BEO |
| Fixed Income | 2,000,000 | 2,120,000.00 | PVTPPL FINANCIAL & RISK US HLDGS INC | 6.25% DUE 05-15-2026 |
| Fixed Income | 350,000 | 258,128.50 | PVTPPL FINANCIERA INDEPENDENCIA SAB DE CV SR NT | 8.0% 07-19-2021 |
| Fixed Income | 780,000 | 739,050.00 | PVTPPL FIRST QUANTUM MINERALS LTD 6.875% | 03-01-2026 |
| Fixed Income | 300,000 | 286,500.00 | PVTPPL FIRST QUANTUM MINERALS LTD 7.25% | DUE 04-01-2023 |
| Fixed Income | 200,851 | 199,506.98 | PVTPPL FLAGSHIP CLO SER 14-8A | CL ARR FLTG 01-16-2026 |
| Fixed Income | 3,850,000 | 3,654,819.63 | PVTPPL FLATIRON CLO 19 LTD/FLATIRON CLO 19 LL SR SECD DEFERRABLE | 11-16-2032 |
| Fixed Income | 600,000 | 588,000.00 | PVTPPL FORESTAR GROUP INC SR NT 5.0% | 03-01-2028 |
| Fixed Income | 17,150 | 17,181.68 | PVTPPL FREED ABS TR SER 19-1 | CL A 3.42% 06-18-2026 REG |
| Fixed Income | 40,000 | 38,800.00 | PVTPPL FREEDOM MTG CORP 8.125% | 11-15-2024 |
| Fixed Income | 300,000 | 309,000.00 | PVTPPL FREEDOM MTG CORP SR NT 144A | 10.75% DUE 04-01-2024 |
| Fixed Income | 2,435,000 | 2,587,187.50 | PVTPPL FRONTDOOR INC 6.75% | 08-15-2026 |
| Fixed Income | 400,000 | 427,968.00 | PVTPPL GAP INC SR SECD NT 144A | 8.875% DUE 05-15-2027/05-07-2020 BEO |
| Fixed Income | 140,000 | 137,900.00 | PVTPPL GARDA WORLD SECURITY CORP 4.625% | DUE 02-15-2027 |
| Fixed Income | 270,000 | 273,159.00 | PVTPPL GARTNER INC 4.5% | DUE 07-01-2028 BEO |
| Fixed Income | 1,700,000 | 1,462,017.00 | PVTPPL GEOPARK LTD 5.5% | DUE 01-17-2027 |
| Fixed Income | 500,000 | 523,750.00 | PVTPPL GERDAU TRADE INC 4.875% | DUE 10-24-2027 BEO |
| Fixed Income | 1,025,000 | 686,750.00 | PVTPPL GLOBAL AIRCRAFT LEASING CO LTD 6.5% | DUE 09-15-2024/07-31-2019 BEO |
| Fixed Income | 900,000 | 812,250.00 | PVTPPL GLOBO COMUNICACAO E PARTICIPACOES S A 4.875% | DUE 01-22-2030 BEO |
| Fixed Income | 800,000 | 796,808.00 | PVTPPL GLOBO COMUNICACOES E PARTICIPACOES S A | STEP UP DUE 06-08-2025 |
| Fixed Income | 2,912 | 2,914.13 | PVTPPL GLS AUTO RECEIVABLES ISSUER TR | 2018-2 NT CL A 144A 3.25 DUE 04-18-2022 |
| Fixed Income | 51,676 | 51,834.62 | PVTPPL GLS AUTO RECEIVABLES TR SER 2018-1 | CL A 2.82% 07-15-2022 |
| Fixed Income | 690,000 | 669,300.00 | PVTPPL GOEASY LTD 5.375% | DUE 12-01-2024 |
| Fixed Income | 1,200,000 | 672,012.00 | PVTPPL GOL FIN GTD SR NT 7% | 01-31-2025 |
| Fixed Income | 275,000 | 278,583.25 | PVTPPL GRACE W R & CO-CONN NT 144A | 4.875% DUE 06-15-2027/06-26-2020 BEO |
| Fixed Income | 400,000 | 178,000.00 | PVTPPL GRAN TIERRA ENERGY INC DEL SR NT | 7.75% 05-23-2027 |
| Fixed Income | 700,000 | 308,000.00 | PVTPPL GRAN TIERRA ENERGY INTL HLDGS LTD 6.25% | 02-15-2025 |
| Fixed Income | 70,000 | 72,564.10 | PVTPPL GRANITE MERGER SUB 2 INC 11.0% | 07-15-2027 |
| Fixed Income | 600,000 | 592,740.00 | PVTPPL GREENKO DUTCH B V SR NT 144A | 5.25% DUE 07-24-2024/07-24-2020 BEO |

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| | | | |
|--------------|-----------|--------------|---------------------------------------------------------------------------------|
| Fixed Income | 300,000 | 285,375.00 | PVTPPL GRUPO AVAL LTD 4.375% DUE 02-04-2030 |
| Fixed Income | 500,000 | 536,990.70 | PVTPPL GRUPO BIMBO SAB DE CV GTD NT 144A 3.875% DUE 06-27-2024 BEO |
| Fixed Income | 400,000 | 447,238.78 | PVTPPL GRUPO BIMBO SAB DE CV GTD NT 144A 4.875% DUE 06-27-2044 BEO |
| Fixed Income | 1,250,000 | 1,175,637.50 | PVTPPL GRUPO UNICOMER CO LTD 7.875% DUE 04-01-2024 BEO |
| Fixed Income | 610,000 | 627,915.70 | PVTPPL GTCR AP FIN INC 8% DUE 05-15-2027 |
| Fixed Income | 171,000 | 180,832.50 | PVTPPL GW B-CR SEC CORP 9.5% DUE 11-01-2027 |
| Fixed Income | 1,195,000 | 1,209,937.50 | PVTPPL GW HONOS SEC CORP 8.75% DUE 05-15-2025 BEO |
| Fixed Income | 1,355,000 | 1,370,243.75 | PVTPPL HANESBRANDS INC 5.375% DUE 05-15-2025 BEO |
| Fixed Income | 1,150,000 | 1,152,875.00 | PVTPPL HARSCO CORP 5.75% 07-31-2027 |
| Fixed Income | 600,000 | 601,290.00 | PVTPPL HERC HLDGS INC 5.5% DUE 07-15-2027 BEO |
| Fixed Income | 600,000 | 573,570.00 | PVTPPL HIDROVIAS INTL FINANC S A R L 5.95% DUE 01-24-2025 |
| Fixed Income | 265,000 | 212,662.50 | PVTPPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 144A 6.25% 11-01-2028 |
| Fixed Income | 600,000 | 605,874.00 | PVTPPL HOLOGIC INC 4.375% 10-15-2025 |
| Fixed Income | 265,000 | 274,937.50 | PVTPPL HOLOGIC INC SR NT 144A 4.625% DUE 02-01-2028/01-19-2018 BEO |
| Fixed Income | 1,050,000 | 1,061,928.00 | PVTPPL HTA GROUP LTD 7.0% 12-18-2025 |
| Fixed Income | 860,000 | 817,000.00 | PVTPPL HUSBAY MINERALS INC 7.625% DUE 01-15-2025 BEO |
| Fixed Income | 200,000 | 240,779.60 | PVTPPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 6.375% DUE 04-08-2030 |
| Fixed Income | 3,160,000 | 3,183,640.02 | PVTPPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 2.375% DUE 02-10-2023 |
| Fixed Income | 1,640,000 | 1,691,856.80 | PVTPPL IAA SPINCO INC 5.5% 06-15-2027 |
| Fixed Income | 700,000 | 755,800.12 | PVTPPL ICBCIL FIN CO LTD SR NT 144A 3.625% DUE 05-19-2026/06-19-2016 BEO |
| Fixed Income | 600,000 | 553,500.00 | PVTPPL IHEARTCOMMUNICATIONS INC 4.75% DUE01-15-2028/11-22-2019 BEO |
| Fixed Income | 610,000 | 635,925.00 | PVTPPL ILLUMINATE BUYER LLC/ILLUMINATE HLDGS SR NT 144A 9.0% DUE 07-01-2028 |
| Fixed Income | 2,445,000 | 2,457,225.00 | PVTPPL INCEPTION MRGR/RACKSPACE 8.625% 11-15-2024 |
| Fixed Income | 500,000 | 533,693.21 | PVTPPL INDONESIA ASAHAN ALUMINI SR NT 144A 4.75% DUE 05-15-2025/04-15-2025 BEO |
| Fixed Income | 200,000 | 209,248.81 | PVTPPL INDUSTRIAL BK KOREA GLOBAL MEDIUM TERM B 2.125% DUE 10-23-2024 REG |
| Fixed Income | 1,000,000 | 1,004,177.88 | PVTPPL INFOR INC SR NT 144A 1.75% DUE 07-15-2025/06-05-2020 REG |
| Fixed Income | 850,000 | 805,375.00 | PVTPPL INFRASTRUCTURA ENERGETICA NOVA SAB 4.875% DUE 01-14-2048/07-14-2047 BEO |
| Fixed Income | 640,000 | 625,088.00 | PVTPPL INTERNATIONAL GAME TECHNOLOGY PLC 5.25% DUE 01-15-2029/06-19-2020 BEO |
| Fixed Income | 700,000 | 737,629.49 | PVTPPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE 01-15-2026 BEO |
| Fixed Income | 1,400,000 | 1,480,711.20 | PVTPPL INTESA SANPAOLO S.P.A. INTESA SANPAOLO S.P.A. 4% DUE 09-23-2029 |
| Fixed Income | 100,000 | 108,337.89 | PVTPPL IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 |
| Fixed Income | 900,000 | 922,218.75 | PVTPPL IQVIA INC 5.0% 05-15-2027 |
| Fixed Income | 810,000 | 787,725.00 | PVTPPL IRON MTN INC NEW 4.875% DUE 09-15-2029 BEO |
| Fixed Income | 235,000 | 230,229.50 | PVTPPL IRON MTN INC NEW 5.0% DUE 07-15-2028 |
| Fixed Income | 450,000 | 443,250.00 | PVTPPL IRON MTN INC NEW 5.25% DUE 07-15-2030 |
| Fixed Income | 440,000 | 439,076.00 | PVTPPL IRON MTN INC NEW BDS 144A 5.625% DUE 07-15-2032/06-22-2020 BEO |
| Fixed Income | 2,325,000 | 2,313,375.00 | PVTPPL IRON MTN INC NEW SR NT 144A 5.25% DUE 03-15-2028/12-27-2017 BEO |
| Fixed Income | 800,000 | 915,745.23 | PVTPPL ISRAEL ELEC CORP LTD 6.875 06-21-2023 |
| Fixed Income | 1,000,000 | 825,000.00 | PVTPPL ITAU UNIBANCO HLDG SA 4.625% DUE 12-31-2049 BEO |
| Fixed Income | 1,500,000 | 1,567,500.00 | PVTPPL ITAU UNIBANCO HLDG SA MEDIUM TERM NTS BO TRANCHE # TR 8 5.5 08-06-2022 |
| Fixed Income | 1,365,000 | 1,388,887.50 | PVTPPL J2 CLOUD LLC/GLOBAL INC 6.0% 07-15-2025 |
| Fixed Income | 510,000 | 519,027.00 | PVTPPL JAGUAR HLDG CO I/PPD DEV L P SR NT 144A 4.625 DUE 06-15-2025/06-05-2020 |
| Fixed Income | 1,100,000 | 863,500.00 | PVTPPL JAGUAR LD ROVER AUTOMOTIVE PLC GTD4.5% 10-01-2027 |
| Fixed Income | 1,250,000 | 1,165,625.00 | PVTPPL JEFFERIES FIN LLC SECD NT 3C7 6.25% 06-03-2026 |
| Fixed Income | 580,000 | 556,800.00 | PVTPPL JELD-WEN INC SR NT 4.625% 12-15-2025 |
| Fixed Income | 940,000 | 902,400.00 | PVTPPL JELD-WEN INC SR NT 4.875% 12-15-2027 |
| Fixed Income | 420,000 | 470,965.12 | PVTPPL JERSEY CENT PWR & LT CO SR NT 144A4.7% DUE 04-01-2024/08-21-2013 BEO |
| Fixed Income | 1,400,000 | 1,383,200.00 | PVTPPL JSL EUROPE 7.75% DUE 07-19-2024 |
| Fixed Income | 1,990,000 | 1,960,150.00 | PVTPPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO |
| Fixed Income | 500,000 | 470,472.90 | PVTPPL KAYNE CLO SER 19-6A CL D FLTG 01-20-2033 |
| Fixed Income | 500,000 | 495,000.00 | PVTPPL KERNEL HLDG S A GTD NT 6.5% DUE 10-17-2024 |
| Fixed Income | 1,150,000 | 1,171,562.50 | PVTPPL KFC HLDG CO / PIZZA HUT HLDGS LLC / 144A 5.0%06-01-2024 |
| Fixed Income | 250,000 | 251,870.00 | PVTPPL KIMBERLY CLARK DE MEXICO S A B DE CV 2.431% DUE 07-01-2031 BEO |
| Fixed Income | 1,500,000 | 1,532,241.98 | PVTPPL KINDER MORGAN INC DEL SR NT 5 DUE 02-15-2021 |
| Fixed Income | 1,650,000 | 1,600,613.36 | PVTPPL KKR CLO 27 LTD/KKR CLO 27 LLC SR SECD DEFERRABLE NT CL D FLTG 10-15-2032 |
| Fixed Income | 100,000 | 114,801.45 | PVTPPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO |
| Fixed Income | 800,000 | 817,308.80 | PVTPPL KOC HLDG A S 6.5% 03-11-2025 |
| Fixed Income | 700,000 | 735,310.55 | PVTPPL KOOKMIN BK GLOBAL MEDIUM TERM BK NTS BOO 2.875% DUE 03-25-2023 BEO |
| Fixed Income | 750,000 | 771,366.63 | PVTPPL KOOKMIN BK NEW 4.35% DUE 12-31-2099 |
| Fixed Income | 1,695,000 | 1,644,150.00 | PVTPPL KORN FERRY 4.625% DUE 12-15-2027 |
| Fixed Income | 5,465,000 | 5,565,093.93 | PVTPPL KRAFT HEINZ FOODS CO 4.875% DUE 10-01-2049 BEO |
| Fixed Income | 1,000,000 | 1,065,959.31 | PVTPPL KRAFT HEINZ FOODS CO 5.5% DUE 06-01-2050 BEO |
| Fixed Income | 200,000 | 212,058.65 | PVTPPL KRAFT HEINZ FOODS CO GTD SR NT 4.25% DUE 03-01-2031 |
| Fixed Income | 100,000 | 95,250.00 | PVTPPL KRONOS ACQUISITION HLDGS IN 144A 9.0% DUE 08-15-2023/08-15-2018 BEO |
| Fixed Income | 400,000 | 377,120.00 | PVTPPL LAMAR MEDIA CORP 3.75% DUE 02-15-2028 BEO |
| Fixed Income | 240,000 | 254,282.40 | PVTPPL LAMB WESTON HLDGS INC SR NT 144A 4.875% DUE 05-15-2028 BEO |
| Fixed Income | 190,000 | 195,700.00 | PVTPPL LAND O LAKES INC SR NT 144A 6% DUE11-15-2022/11-13-2012 BEO |
| Fixed Income | 600,000 | 612,000.00 | PVTPPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 6.75 10-15-2027 |
| Fixed Income | 200,000 | 204,502.96 | PVTPPL LEASEPLAN CORP N V MEDIUM TERM NTS2.875% DUE 10-24-2024 |
| Fixed Income | 1,390,000 | 1,400,425.00 | PVTPPL LEVEL 3 FING INC 4.625% DUE 09-15-2027/09-25-2019 BEO |
| Fixed Income | 319,325 | 376,484.00 | PVTPPL LIMA METRO LINE 2 FIN LTD 5.875% DUE 07-05-2034 BEO |
| Fixed Income | 500,000 | 495,000.00 | PVTPPL LITHIA MOTORS INC 4.625% DUE 12-15-2027 |
| Fixed Income | 1,705,000 | 1,466,658.05 | PVTPPL LIVE NATION ENTMT IN 4.75% DUE 10-15-2027 |
| Fixed Income | 505,000 | 454,500.00 | PVTPPL LIVE NATION ENTMT INC 4.875% DUE 11-01-2024 |
| Fixed Income | 510,000 | 503,625.00 | PVTPPL LPL HLDGS INC 4.625% 11-15-2027 |
| Fixed Income | 428,000 | 431,856.28 | PVTPPL LT SERVICOS DE 7.25% DUE 05-03-2023 |
| Fixed Income | 300,000 | 318,000.00 | PVTPPL LUKOIL INTL FIN BV GTD NT 144A 4.563% DUE 04-24-2023 BEO |
| Fixed Income | 3,300,000 | 3,151,710.87 | PVTPPL MADISON PK FDG XXXIII LTD SR 19-33A CL D FLTG 10-15-2032 |
| Fixed Income | 3,500,000 | 3,268,387.50 | PVTPPL MAGNETITE XXIII LTD/MAGNETITE SER 19-23A CLS D VAR RT 10-25-2032 |
| Fixed Income | 1,100,000 | 1,045,012.43 | PVTPPL MAGNETITE XXIV LTD CL D FLTG VAR RT DUE 01-15-2033 BEO |
| Fixed Income | 550,000 | 544,500.00 | PVTPPL MANITOWOC CO INC FIXED 9% 04-01-2026 |
| Fixed Income | 400,000 | 398,504.00 | PVTPPL MARB BONDCO PLC SR NT 6.875% 01-19-2025 |
| Fixed Income | 320,000 | 290,521.60 | PVTPPL MARRIOTT OWNERSHIP RESORTS INC 4.75% DUE 01-15-2028 |
| Fixed Income | 610,000 | 623,725.00 | PVTPPL MASONITE INTL CORP 5.375% 02-01-2028 |
| Fixed Income | 830,000 | 854,900.00 | PVTPPL MASONITE INTL CORP NEW SR NT 5.75% DUE 09-15-2026 |
| Fixed Income | 40,000 | 41,122.71 | PVTPPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 |
| Fixed Income | 500,000 | 489,530.00 | PVTPPL MATCH GROUP INC 4.125% DUE 08-01-2030 |
| Fixed Income | 350,000 | 353,062.50 | PVTPPL MATCH GROUP INC SR NT 144A 4.625% DUE 06-01-2028/05-19-2020 BEO |
| Fixed Income | 700,000 | 726,250.00 | PVTPPL MATTEL INC 144A 6.75% 12-31-2025 |
| Fixed Income | 650,000 | 669,500.00 | PVTPPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/11-20-2019 BEO |
| Fixed Income | 800,000 | 680,515.96 | PVTPPL MEDCO BELL PTE LTD 6.375% 01-30-2027 |

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| Fixed Income | 800,000 | 741,352.22 | PVTP MEDCO OAK TREE PTE LTD 7.375% 05-14-2026/05-14-2019 |
| Fixed Income | 300,000 | 249,375.00 | PVTP MEG ENERGY CORP 7.125% 02-01-2027 |
| Fixed Income | 1,000,000 | 1,128,670.00 | PVTP MEGLOBAL CDA ULC 5.875% DUE 05-18-2030 BEO |
| Fixed Income | 400,000 | 372,520.00 | PVTP METINVEST B V 7.75% 10-17-2029 |
| Fixed Income | 400,000 | 390,080.00 | PVTP METINVEST B V GTD SR NT 144A 8.5% DUE 04-23-2026/04-23-2018 BEO |
| Fixed Income | 650,000 | 682,500.00 | PVTP MEXICHEM SAB DE CV 5.5% DUE 01-15-2048 BEO |
| Fixed Income | 700,000 | 822,500.00 | PVTP MEXICHEM SAB DE CV SR NT 144A 6.75% DUE 09-19-2042 BEO |
| Fixed Income | 300,000 | 306,000.00 | PVTP MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO |
| Fixed Income | 280,000 | 273,806.40 | PVTP MGM GROWTH PPTYS OPER PARTNERSHIP LP/M 4.625% DUE 06-15-2025 BEO |
| Fixed Income | 200,000 | 190,000.00 | PVTP MHP LUX S A 6.25% 09-19-2029 |
| Fixed Income | 800,000 | 812,819.20 | PVTP MHP LUX S A GTD SR NT 144A 6.95% DUE 04-03-2026/04-03-2018 BEO |
| Fixed Income | 1,350,000 | 1,353,375.00 | PVTP MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 |
| Fixed Income | 400,000 | 427,000.00 | PVTP MILLICOM INTL CELLULAR FIXED 6.25% 03-25-2029 BEO |
| Fixed Income | 500,000 | 444,088.30 | PVTP MILOS CLO LTD 17-1A CL DR FLTG RT DUE 10-20-2030 |
| Fixed Income | 200,000 | 199,500.00 | PVTP MINERA MEXICO S A DE C V SR NT 144A 4.5% DUE 01-26-2050/07-26-2049 BEO |
| Fixed Income | 270,000 | 274,050.00 | PVTP MINERALS TECHNOLOGIES INC SR NT 144A 5% DUE 07-01-2028/06-30-2020 BEO |
| Fixed Income | 600,000 | 586,320.00 | PVTP MINERVA LUXEMBOURG SA 5.875% DUE 01-19-2028 BEO |
| Fixed Income | 400,000 | 408,000.00 | PVTP MSCI INC 4.0% DUE 11-15-2029 |
| Fixed Income | 215,000 | 219,894.61 | PVTP NATIONAL SECS CLEARING CORP SR NT 144A 1.5% DUE 04-23-2025/04-23-2020 BEO |
| Fixed Income | 2,255,000 | 2,376,052.68 | PVTP NATIONWIDE BLDG SOC 3.766% 03-08-2024 |
| Fixed Income | 1,500,000 | 1,700,460.26 | PVTP NATIONWIDE BLDG SOC 4.302% 03-08-2029 |
| Fixed Income | 400,000 | 400,724.00 | PVTP NBM US HLDGS INC FIXED 7% 05-14-2026 |
| Fixed Income | 450,000 | 470,677.50 | PVTP NCL CORP LTD 12.25% DUE 05-15-2024 BEO |
| Fixed Income | 200,000 | 197,502.00 | PVTP NEMAK S A B DE C V 4.75% 01-23-2025 |
| Fixed Income | 700,000 | 609,000.00 | PVTP NEPTUNE ENERGY BONDSCO PLC 6.625% 05-15-2025 |
| Fixed Income | 290,000 | 301,237.50 | PVTP NEPTUNE FINCO CORP SR 6.625% DUE 10-15-2025/10-09-2015 BEO |
| Fixed Income | 660,000 | 707,850.00 | PVTP NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO |
| Fixed Income | 850,000 | 930,920.00 | PVTP NETFLIX INC FIXED 5.375% 11-15-2029 BEO |
| Fixed Income | 470,000 | 473,525.00 | PVTP NETFLIX INC SR NT 144A 3.625% DUE 06-15-2025/04-28-2020 BEO |
| Fixed Income | 255,000 | 262,702.03 | PVTP NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049 |
| Fixed Income | 400,000 | 429,642.44 | PVTP NEWCREST FIN PTY LTD 3.25% DUE 05-13-2030 |
| Fixed Income | 470,000 | 466,503.20 | PVTP NEXSTAR ESCROW INC SR NT 144A 5.625% DUE 07-15-2027/07-03-2019 BEO |
| Fixed Income | 275,000 | 335,636.69 | PVTP NGPL PIPECO LLC 144A 7.768% 12-15-2037 |
| Fixed Income | 885,000 | 869,512.50 | PVTP NIELSEN CO LUX SARL/THE 5.0% DUE 02-01-2025 BEO |
| Fixed Income | 464,000 | 407,331.68 | PVTP NOVA CHEMICALS CORP SR NT 144A 5.25 06-01-2027 |
| Fixed Income | 95,000 | 94,881.25 | PVTP NOVELIS CORP 144A 5.875% DUE 09-30-2026/09-14-2016 BEO |
| Fixed Income | 905,000 | 864,275.00 | PVTP NOVELIS CORP 4.75% DUE 01-30-2030 BEO |
| Fixed Income | 600,000 | 680,791.23 | PVTP NXP B V/NXP FDG LLC/NXP USA 4.3% 06-18-2029 |
| Fixed Income | 200,000 | 215,189.67 | PVTP NXP B V/NXP FDG LLC/NXP USA INC 3.4% DUE 05-01-2030 BEO |
| Fixed Income | 1,800,000 | 1,688,216.22 | PVTP OAK HILL CREDIT PARTNERS VAR RT DUE 10-22-2032 |
| Fixed Income | 1,515,403 | 1,494,019.91 | PVTP OCP CLO LTD SER 2015-10A CL A-1-R FLTG 10-26-2027 |
| Fixed Income | 500,000 | 436,668.75 | PVTP OHA LN FDG LTD SER 16-1A CL DR FRN 01-20-2033 BEO |
| Fixed Income | 240,000 | 235,800.00 | PVTP OPEN TEXT HLDGS INC 4.125% DUE 02-15-2030 |
| Fixed Income | 500,000 | 462,875.00 | PVTP OPERADORA DE SERVICIOS MEGA S A DEC V 8.25% DUE 02-11-2025 |
| Fixed Income | 600,000 | 543,000.00 | PVTP OUTFRONT MEDIA CAP 4.625% DUE 03-15-2030 |
| Fixed Income | 90,000 | 81,000.00 | PVTP OUTFRONT MEDIA CAP LLC / OUTFRONT MEDIA CAP CORP 5.0% 08-15-2027 |
| Fixed Income | 90,000 | 92,369.99 | PVTP OXFORD FIN FDG 2019-1 LLC TERM NT CL A-2 144A 4.459% DUE 02-15-2027 BEO |
| Fixed Income | 300,000 | 75,000.00 | PVTP PACIFIC DRILLING ESC ISS8.375% DUE 10-01-2023 |
| Fixed Income | 500,000 | 443,790.35 | PVTP PALMER SQUARE CLO 2015-2 LTD/PALMER SQ VAR RT DUE 07-20-2030 BEO |
| Fixed Income | 2,000,000 | 1,943,199.00 | PVTP PALMER SQUARE CLO 2019-1 LTD SER 19-1A CL C FRN 11-14-2032 BEO |
| Fixed Income | 300,000 | 264,480.09 | PVTP PALMER SQUARE LN FDG 2018-3 LTD SER-18-3A CL-C VAR 08-15-2026 BEO |
| Fixed Income | 600,000 | 602,970.00 | PVTP PANTHER BF AGGREGATOR 2 LP FIXED 8.5% 05-15-2027 |
| Fixed Income | 455,000 | 469,218.75 | PVTP PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 |
| Fixed Income | 1,200,000 | 1,126,407.62 | PVTP PARK AEROSPACE HLDGS 5.25% 08-15-2022 |
| Fixed Income | 195,000 | 199,387.50 | PVTP PARK INTER HLDGS LLC/PK DOMESTIC PPTY 7.5% DUE 06-01-2025/06-01-2022 BEO |
| Fixed Income | 605,000 | 627,687.50 | PVTP PARKLAND FUEL CORP 5.875% DUE 07-15-2027 BEO |
| Fixed Income | 810,000 | 733,050.00 | PVTP PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO |
| Fixed Income | 497,531 | 483,505.81 | PVTP PENNSYLVANIA HIGHER ED ASSISTANCE A VAR RT DUE 11-25-2065 |
| Fixed Income | 1,800,000 | 1,984,227.34 | PVTP PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 4.45% 01-29-2026 |
| Fixed Income | 700,000 | 758,757.85 | PVTP PENSKE TRUCK LEASING CO L P/PTL 3.95%03-10-2025 |
| Fixed Income | 200,000 | 200,250.00 | PVTP PERUSAHAAN PENERBIT SBSN INDONESIA III T 2.3% DUE 06-23-2025 BEO |
| Fixed Income | 700,000 | 693,000.00 | PVTP PETKIM PETROKIMYA HLDG A S 5.875% DUE 01-26-2023/01-26-2018 BEO |
| Fixed Income | 1,400,000 | 1,394,400.00 | PVTP PETROBRAS GLOBAL FIN B V 5.093% 01-15-2030 |
| Fixed Income | 700,000 | 616,175.00 | PVTP PETROLEOS MEXICANOS 6.84% DUE 01-23-2030/09-23-2019 BEO |
| Fixed Income | 200,000 | 253,174.73 | PVTP PETRONAS CAP LTD NT 144A 4.55% DUE 04-21-2050/10-21-2049 BEO |
| Fixed Income | 1,400,000 | 1,459,500.00 | PVTP PETROPVLOVSK 2016 8.125% 11-14-2022 |
| Fixed Income | 300,000 | 300,562.50 | PVTP PETSMART INC 5.875% DUE 06-01-2025 |
| Fixed Income | 930,000 | 897,450.00 | PVTP PFG ESCROW CORP 5.5% DUE 10-15-2027/09-27-2019 BEO |
| Fixed Income | 580,000 | 584,350.00 | PVTP PISCES MIDCO INC SR NT 144A 8% DUE04-15-2026/04-12-2018 BEO |
| Fixed Income | 300,000 | 315,634.20 | PVTP PKO FIN AB PUBL LN PARTN NT 4.63 DUE 09-26-2022 BEO |
| Fixed Income | 395,000 | 347,600.00 | PVTP POLARIS INTER CORP 8.5% 12-01-2022 |
| Fixed Income | 345,000 | 356,212.50 | PVTP POST HLDGS INC SR 5.75% DUE 03-01-2027 BO |
| Fixed Income | 840,000 | 868,660.80 | PVTP POST HLDGS INC SR NT 144A 5.5% DUE12-15-2029/07-03-2019 BEO |
| Fixed Income | 1,335,000 | 1,381,725.00 | PVTP POST HLDGS INC SR NT 144A 5.625% 01-15-2028 |
| Fixed Income | 2,340,000 | 2,426,580.00 | PVTP PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 |
| Fixed Income | 805,000 | 758,712.50 | PVTP PRIME SECURITY SERVICES 6.25% 01-15-2028 |
| Fixed Income | 19,813 | 19,813.23 | PVTP PROSPER MARKETPLACE ISSUANCE T SER-19-1A CL-A 3.54% 04-15-2025 BEO |
| Fixed Income | 1,000,000 | 1,047,101.92 | PVTP PROSUS N V 3.68% DUE 01-21-2030 |
| Fixed Income | 600,000 | 402,011.97 | PVTP PT ABM INVESTAMA TBK SR NT 7.125% DUE 08-01-2022 BEO |
| Fixed Income | 500,000 | 471,875.00 | PVTP PT ADARO INDONESIA 4.25% DUE 10-31-2024 |
| Fixed Income | 950,000 | 1,028,336.60 | PVTP PT INDONESIA ASAHAN ALUMINIUM PERSERO 5.71% DUE 11-15-2023 BEO |
| Fixed Income | 300,000 | 302,022.70 | PVTP PT PERTAMINA PERSERO GLOBAL MEDIUMTERM 3.1% DUE 01-21-2030 |
| Fixed Income | 220,000 | 242,886.11 | PVTP PUGET ENERGY INC NEW SR SECD NT 144A 4.1% DUE 06-15-2030/05-19-2020 BEO |
| Fixed Income | 700,000 | 586,250.00 | PVTP PUMA INTL FING S A 5.0% 01-24-2026 |
| Fixed Income | 600,000 | 683,215.20 | PVTP QATAR ST 3.75% 04-16-2030 REG |
| Fixed Income | 33,900 | 34,137.30 | PVTP RAS LAFFAN LIQUEFIED NAT GAS CO LTD II BD SER A 144A 3C7 5.298 9-30-20 |
| Fixed Income | 415,000 | 388,025.00 | PVTP REALOGY GROUP LLC/REALOGY CO-ISSUER CO 144A 4.875 |
| Fixed Income | 655,000 | 610,853.00 | PVTP REALOGY GROUP LLC/REALOGY CO-ISSUER FIXED 9.375% 04-01-2027 BEO |
| Fixed Income | 1,654,000 | 1,455,520.00 | PVTP REDE D OR FIN 4.5% DUE 01-22-2030 |
| Fixed Income | 600,000 | 649,949.64 | PVTP RELIANCE INDS LTD SR NT 4.125% DUE 01-28-2025 BEO |
| Fixed Income | 300,000 | 347,250.00 | PVTP REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG |

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| Fixed Income | 1,180,000 | 1,153,450.00 | PVTPPL RESIDEO FDG INC 6.125% DUE 11-01-2026 |
| Fixed Income | 355,000 | 315,950.00 | PVTPPL RHP HOTEL PPTYS LP & RHP FIN CORP SR NT 4.75% DUE 10-15-2027 |
| Fixed Income | 250,000 | 250,937.50 | PVTPPL RIO OIL FIN TR 8.2% DUE 04-06-2028 |
| Fixed Income | 587,633 | 599,385.81 | PVTPPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024 |
| Fixed Income | 1,400,000 | 1,382,811.08 | PVTPPL RISERVA CLO LTD SER 16-3A CL A-R FLTG FLTG RT 10-18-2028 |
| Fixed Income | 700,000 | 653,862.79 | PVTPPL RISERVA CLO LTD/RISERVA CLO LLC SER 16-3A CL D-R FLTG RT 10-18-2028 |
| Fixed Income | 445,000 | 464,335.40 | PVTPPL ROYAL CARIBBEAN CRUISES LTD 11.5% DUE 06-01-2025/05-19-2020 BEO |
| Fixed Income | 400,000 | 396,497.10 | PVTPPL ROYAL CARIBBEAN CRUISES LTD 9.125%DUE 06-15-2023 BEO |
| Fixed Income | 800,000 | 806,010.40 | PVTPPL RRENEW CLEAN ENERGY PRIVATE LTD 144A 6.67% 03-12-2024 |
| Fixed Income | 800,000 | 800,000.00 | PVTPPL RUMO LUXEMBOURG S A R L SR NT 144A5.25% DUE 01-10-2028/01-10-2024 BEO |
| Fixed Income | 500,000 | 524,674.75 | PVTPPL S A C I FALABELLA SR NT 144A 4.375% DUE 01-27-2025/10-27-2014 BEO |
| Fixed Income | 300,000 | 154,503.00 | PVTPPL SAMARCO MINERACAO S A NT 144A 0.0% IN DEFAULT12-31-2040 BEO |
| Fixed Income | 4,300,000 | 4,496,932.26 | PVTPPL SANTANDER 2 SER 19-A CLS A 2.51% DUE 01-26-2032 BEO |
| Fixed Income | 300,000 | 325,062.00 | PVTPPL SANTANDER UK GROUP HLDGS PLC SUB NT 4.75% DUE 09-15-2025 BEO |
| Fixed Income | 500,000 | 565,547.74 | PVTPPL SAUDI ARABIAN OIL CO FIXED 4.375% 04-16-2049 |
| Fixed Income | 23,666 | 23,772.44 | PVTPPL SCF EQUIP LEASING 2017-1 LLC EQUIPCONT BACKED NT CL A 144A 3.77 01-20-2023 |
| Fixed Income | 51,699 | 51,827.95 | PVTPPL SCF EQUIP LEASING SER 17-2A CL A 3.41%12-20-2023 |
| Fixed Income | 190,000 | 188,871.40 | PVTPPL SCI APPLICATIONS INTL CORP NEW SR NT 144A 4.875 DUE 04-01-2028 |
| Fixed Income | 300,000 | 240,000.00 | PVTPPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029 |
| Fixed Income | 110,000 | 115,585.38 | PVTPPL SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 BEO |
| Fixed Income | 1,090,000 | 1,101,935.50 | PVTPPL SELECT MEDICAL CORP 6.25% DUE 08-15-2026 BEO |
| Fixed Income | 300,000 | 297,000.00 | PVTPPL SENSATA TECHNOLOGIES INC 4.375% DUE 02-15-2030 |
| Fixed Income | 345,000 | 327,750.00 | PVTPPL SHEA HOMES LTD PARTNERSHIP/SHEA HOMES 4.75% DUE 02-15-2028 |
| Fixed Income | 260,000 | 227,418.60 | PVTPPL SHRIRAM TRANS FIN CO LTD 5.1% DUE 07-16-2023 BEO |
| Fixed Income | 390,000 | 398,607.30 | PVTPPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027 |
| Fixed Income | 635,000 | 627,989.60 | PVTPPL SIRIUS XM RADIO INC 4.125% DUE 07-01-2030/06-11-2020 BEO |
| Fixed Income | 330,000 | 340,804.20 | PVTPPL SIRIUS XM RADIO INC 5.375% 07-15-2026 |
| Fixed Income | 1,710,000 | 1,799,980.20 | PVTPPL SIRIUS XM RADIO INC 5.5% DUE 07-01-2029 |
| Fixed Income | 820,000 | 840,500.00 | PVTPPL SIRIUS XM RADIO INC FIXED 4.625% 07-15-2024 |
| Fixed Income | 130,000 | 130,989.30 | PVTPPL SIRIUS XM RADIO INC SR NT 144A 3.875% DUE 08-01-2022/08-01-2020 BEO |
| Fixed Income | 410,000 | 412,255.00 | PVTPPL SIRIUS XM RADIO INC SR NT 144A 4.625% DUE 05-15-2023/05-15-2020 BEO |
| Fixed Income | 240,000 | 214,800.00 | PVTPPL SIX FLAGS ENTMT CORP NEW 4.875% DUE 07-31-2024/06-16-2016 |
| Fixed Income | 270,000 | 241,312.50 | PVTPPL SIX FLAGS ENTMT CORP NEW SR NT 5.5% DUE 04-15-2027 |
| Fixed Income | 320,000 | 330,800.00 | PVTPPL SIX FLAGS THEME PARKS INC SR SECD NT 144A 7% DUE 07-01-2025/04-22-2020 |
| Fixed Income | 560,000 | 605,765.85 | PVTPPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO |
| Fixed Income | 800,000 | 790,000.00 | PVTPPL SPECTRUM BRANDS INC 5.0% DUE 10-01-2029/09-24-2019 BEO |
| Fixed Income | 470,000 | 470,587.50 | PVTPPL SPECTRUM BRANDS INC SR NT 144A 5.5% DUE 07-15-2030/07-15-2025 BEO |
| Fixed Income | 220,000 | 200,200.00 | PVTPPL SPEEDWAY MOTORSPORTS LLC/SPEEDWAY 4.875% 11-01-2027 |
| Fixed Income | 790,000 | 779,137.50 | PVTPPL SPIRIT AEROSYSTEMS INC 7.5% DUE 04-15-2025/04-17-2020 BEO |
| Fixed Income | 700,000 | 805,000.00 | PVTPPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 |
| Fixed Income | 2,020,000 | 2,049,572.80 | PVTPPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019 |
| Fixed Income | 950,000 | 1,012,709.50 | PVTPPL ST MARYS CEM INC CDA GTD NT USD 144A 5.75% DUE 01-28-2027/10-03-2016 BEO |
| Fixed Income | 1,580,000 | 1,241,485.00 | PVTPPL STAPLES INC 7.5% 04-15-2026 |
| Fixed Income | 400,000 | 442,187.52 | PVTPPL STATE GRID OVERSEAS INVT 2016 LTD GTD 3.5% DUE 05-04-2027 BEO |
| Fixed Income | 200,000 | 215,032.93 | PVTPPL STATE GRID OVERSEAS INVT 2016 LTD SR GTD NT 144A 2.875% DUE 05-18-2026 BEO |
| Fixed Income | 650,000 | 620,750.00 | PVTPPL STENA INTL S A 6.125% DUE 02-01-2025 |
| Fixed Income | 1,600,000 | 1,591,576.00 | PVTPPL STRUCTURED ASSET INVT LN TR SER 05-1 CL M3 FLTG 144A 02-25-2035 |
| Fixed Income | 500,000 | 443,745.45 | PVTPPL SYMPHONY CLO XXII LTD/SYMPHONY CLO SR 20-22A CL D FLTG 04-18-2033 |
| Fixed Income | 1,100,000 | 1,110,708.52 | PVTPPL SYNGENTA FIN N V GTD SR NT 3.933% 04-23-2021 BEO |
| Fixed Income | 34,167 | 34,404.64 | PVTPPL TAL ADVANTAGE V LLC SR SER 2013-2 CL A 3.55 DUE 11-20-2038 BEO |
| Fixed Income | 270,000 | 270,000.00 | PVTPPL TALEN ENERGY SUP LLC SR SECD NT 144A 7.625 DUE 06-01-2028/05-22-2020 BEO |
| Fixed Income | 720,000 | 716,400.00 | PVTPPL TALEN ENERGY SUPPLY LLC 7.25% 05-15-2027 |
| Fixed Income | 970,000 | 766,300.00 | PVTPPL TALEN ENERGY SUPPLY LLC SR NT 10.5% DUE 01-15-2026 |
| Fixed Income | 85,000 | 83,193.75 | PVTPPL TALEN ENERGY SUPPLY LLC SR SECD NT6.625% 01-15-2028 |
| Fixed Income | 250,000 | 216,250.00 | PVTPPL TALLGRASS ENERGY PARTNERS LP 5.5% DUE 01-15-2028 BEO |
| Fixed Income | 415,000 | 368,312.50 | PVTPPL TALLGRASS ENERGY PARTNERS LP 6% DUE 03-01-2027/02-20-2020 BEO |
| Fixed Income | 280,000 | 252,859.60 | PVTPPL TALLGRASS ENERGY PARTNERS LP/TALLGRASS SR 5.5% 09-15-2024 |
| Fixed Income | 990,000 | 1,019,700.00 | PVTPPL TAYLOR MORRISON CMNTYS INC 5.75% 01-15-2028 |
| Fixed Income | 335,000 | 343,375.00 | PVTPPL TAYLOR MORRISON CMNTYS INC / MONARCH CMN 5.625 DUE 03/01/24 USD1000 |
| Fixed Income | 620,000 | 642,158.80 | PVTPPL TAYLOR MORRISON CMNTYS INC SR NT 5.875% 06-15-2027 |
| Fixed Income | 280,000 | 275,979.65 | PVTPPL TCI-FLATIRON CLO FLTG RT SER 16-1A CL AR 07-17-2028 |
| Fixed Income | 850,000 | 826,836.40 | PVTPPL TCI-FLATIRON CLO LTD SER 16-1A CL DR FLTG RT 07-17-2028 |
| Fixed Income | 550,000 | 706,658.80 | PVTPPL TEACHERS INS & 4.9% DUE 09-15-2044 |
| Fixed Income | 710,000 | 411,800.00 | PVTPPL TEAM HEALTH HOLDINGS INC 144A 6.375% DUE 02-01-2025/02-01-2020 BEO |
| Fixed Income | 215,000 | 213,999.97 | PVTPPL TECK RESOURCES LIMITED 3.9% DUE 07-15-2030 BEO |
| Fixed Income | 640,000 | 588,800.00 | PVTPPL TEGNA INC SR NT 144A 4.625% DUE 03-15-2028 |
| Fixed Income | 300,000 | 308,265.00 | PVTPPL TELEFONICA CHILE S A SR NT 3.875 DUE 10-12-2022 BEO |
| Fixed Income | 560,000 | 548,800.00 | PVTPPL TELESAT CANADA/TELESAT LLC 4.875% DUE 06-01-2027 |
| Fixed Income | 110,000 | 107,835.20 | PVTPPL TELESAT CDA 6.5% 10-15-2027 |
| Fixed Income | 400,000 | 399,505.77 | PVTPPL TENCENT HLDGS LTD MEDIUM TERM NTS 144A 2.39% DUE 06-03-2030/06-03-2020 REG |
| Fixed Income | 500,000 | 501,101.24 | PVTPPL TENCENT HOLDINGS LIMITED 3.24% 06-03-2050 |
| Fixed Income | 295,000 | 287,389.00 | PVTPPL TENET HEALTHCARE CORP 4.625% DUE 06-15-2028 BEO |
| Fixed Income | 1,795,000 | 1,633,450.00 | PVTPPL TEREX CORP BNDS 144A 5.625% DUE 02-01-2025 |
| Fixed Income | 200,000 | 210,000.00 | PVTPPL TERMOCANDELARIA PWR LTD GTD NT 144A 7.875% 01-30-2029 |
| Fixed Income | 200,000 | 212,898.00 | PVTPPL TEVA PHARMACEUTICAL FIN NETH III B V 7.125% DUE 01-31-2025 BEO |
| Fixed Income | 1,891,048 | 1,836,353.50 | PVTPPL TICP CLO II-2 LTD/TICP CLO II-2 LLC SER 18-IIA CL A1 FLTG 04-20-2028 |
| Fixed Income | 500,000 | 428,367.30 | PVTPPL TICP CLO LTD SER 17-7A CL DR FLTG 04-15-2033 |
| Fixed Income | 450,000 | 424,003.59 | PVTPPL TICP CLO XIII LTD/TICP CLO XIII LLC SR 19-13A CL D VAR RT 07-15-2032 |
| Fixed Income | 500,000 | 447,860.80 | PVTPPL TICP CLO XV LTD/TICP CLO XV LLC SR 20-15A CL D FLTG 04-20-2033 |
| Fixed Income | 3,200,000 | 3,808,736.00 | PVTPPL T-MOBILE USA INC 4.5% DUE 04-15-2050 |
| Fixed Income | 98,214 | 99,253.33 | PVTPPL TORO MTG FDG TR 2017-REVERSE JUMBO 1 SER 2017-RJ1 CL A1 4.0% 04-25-2074 |
| Fixed Income | 1,000,000 | 1,029,640.67 | PVTPPL TRANCHE # TR 00007 4% DUE 03-18-2026 BEO |
| Fixed Income | 1,990,000 | 1,985,064.80 | PVTPPL TRANSDIGM INC 6.25% 03-15-2026 |
| Fixed Income | 1,000,000 | 969,240.00 | PVTPPL TRANSNET SOC LTD GLOBAL MEDIUM TERM NTS TRANCHE # TR 3 4 |
| Fixed Income | 250,000 | 136,250.00 | PVTPPL TRANSOCEAN INC 7.5% DUE 01-15-2026 BEO |
| Fixed Income | 1,190,000 | 648,550.00 | PVTPPL TRANSOCEAN INC SR NT 7.25% 11-01-2025 BEO |
| Fixed Income | 1,300,000 | 1,278,803.63 | PVTPPL TREMAN PK CLO LTD/TREMAN PK CLO LLC SR SECD NT CL A-RR FLTG 144A 3C7 VAR |
| Fixed Income | 500,000 | 438,094.30 | PVTPPL TRESTLES CLO III LTD SR 20-3A CL D FLTG RT 01-20-2033 |
| Fixed Income | 595,000 | 609,875.00 | PVTPPL TRIDENT TPI HLDGS INC SR NT 144A 9.25% DUE 08-01-2024 BEO |
| Fixed Income | 270,000 | 255,825.00 | PVTPPL TRINSEO MATLS OPER S C A/TRINSEO 5.375% DUE 09-01-2025 |
| Fixed Income | 265,000 | 245,125.00 | PVTPPL TRONOX FINANCE PLC BNDS 5.75% 10-01-2025 |

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| | | | | |
|--------------|-----------|--------------|-------------------------------------------|----------------------------------------------------------|
| Fixed Income | 1,010,000 | 944,350.00 | PVTPPL TRONOX INC SR NT 144A 6.5% | 04-15-2026 |
| Fixed Income | 800,000 | 841,264.00 | PVTPPL TURK TELEKOMUNIKASYON A S | 6.875% 02-28-2025 |
| Fixed Income | 755,000 | 732,123.50 | PVTPPL TURKIYE IS BANKASI A S | 6.125% 04-25-2024 |
| Fixed Income | 201,000 | 191,134.92 | PVTPPL TURKIYE SINAI KALKINMA BANKASI A S | 6% DUE 01-23-2025 BEO |
| Fixed Income | 700,000 | 720,570.20 | PVTPPL TURKIYE SISE VE CAM FABRIKALARI | 6.95% 03-14-2026 |
| Fixed Income | 755,000 | 784,256.25 | PVTPPL UBS GROUP FDG SWITZ AG CONV CORP | 7.0% 12-31-2049 |
| Fixed Income | 100,000 | 113,345.46 | PVTPPL UBS GROUP FUNDING | 4.125% 09-24-2025 BEO |
| Fixed Income | 400,000 | 406,600.00 | PVTPPL ULTRAPAR INTL S A NT | 5.25% DUE 06-06-2029 BEO |
| Fixed Income | 1,300,000 | 1,373,534.84 | PVTPPL UNICREDIT SPA | 6.572% DUE 01-14-2022 BEO |
| Fixed Income | 1,000,000 | 800,000.00 | PVTPPL UNIGEL LUXEMBOURG S A | 8.75% DUE 10-01-2026 |
| Fixed Income | 1,365,000 | 1,383,113.55 | PVTPPL UNITI GROUP LP/UNITI FIBER HLDGS | INC/7.875% DUE 02-15-2025 |
| Fixed Income | 155,000 | 159,887.46 | PVTPPL UPJOHN INC BDS | 2.3% DUE 06-22-2027 BEO |
| Fixed Income | 40,000 | 41,192.91 | PVTPPL USAA CAP CORP | 2.125% DUE 05-01-2030 REG |
| Fixed Income | 350,000 | 321,125.00 | PVTPPL USIMINAS INTL S A R L | 5.875% 07-18-2026 |
| Fixed Income | 50,000 | 50,437.50 | PVTPPL USIS MERGER SUB INC | 6.875% DUE 05-01-2025 BEO |
| Fixed Income | 390,000 | 408,037.50 | PVTPPL VAIL RESORTS INC | 6.25% 05-15-2025 |
| Fixed Income | 500,000 | 530,625.00 | PVTPPL VALEANT PHARMACEUTICALS INTL | 8.5% 01-31-2027 |
| Fixed Income | 1,850,000 | 2,007,065.00 | PVTPPL VALEANT PHARMACEUTICALS INTL | 9.25% 144A 04-01-2026 |
| Fixed Income | 60,000 | 60,000.00 | PVTPPL VALEANT PHARMACEUTICALS INTL | INC CDA SR NT 144A 5.5% DUE 03-01-2023 |
| Fixed Income | 1,205,000 | 1,222,195.35 | PVTPPL VALEANT PHARMACEUTICALS USD | SR 6.125% DUE 04-15-2025/03-27-2015 |
| Fixed Income | 500,000 | 357,500.00 | PVTPPL VEDANTA RES FIN II PLC | 9.25% 04-23-2026 |
| Fixed Income | 700,000 | 497,350.00 | PVTPPL VEDANTA RES PLC BD | 144A 7.125% DUE 05-31-2023 BEO |
| Fixed Income | 355,000 | 271,575.00 | PVTPPL VEDANTA RESOURCES LIMITED | 6.375% DUE 07-30-2022 BEO |
| Fixed Income | 2,480,780 | 2,431,750.01 | PVTPPL VENTURE CDO LTD SR | 14-17A CL ARR FLTG 04-15-2027 |
| Fixed Income | 210,000 | 210,000.00 | PVTPPL VERTICAL HOLDCO GMBH SR | NT USD 144A 7.625% DUE 07-15-2028/07-15-2020 BEO |
| Fixed Income | 840,000 | 840,000.00 | PVTPPL VERTICAL U S NEWCO INC | 5.25% DUE 07-15-2027 |
| Fixed Income | 300,000 | 307,125.00 | PVTPPL VIASAT INC | 5.625%E 04-15-2027 |
| Fixed Income | 170,000 | 162,775.00 | PVTPPL VICI PPTY S /NT | 4.25% DUE 12-01-2026 |
| Fixed Income | 190,000 | 185,250.00 | PVTPPL VICI PPTY S L P/VICI NT | 4.625% DUE 12-01-2029 |
| Fixed Income | 1,100,000 | 1,135,282.53 | PVTPPL VISTRA OPERATIONS CO LLC | 3.55% DUE 07-15-2024 |
| Fixed Income | 510,000 | 534,225.00 | PVTPPL VIZIENT INC FIXED | 6.25% 05-15-2027 BEO |
| Fixed Income | 750,000 | 725,535.00 | PVTPPL VM HLDG SA | 5.375% 05-04-2027 |
| Fixed Income | 1,200,000 | 1,113,398.52 | PVTPPL VOYA CLO 2019-2 LTD/VOYA CLO | 2019-2 LL 3C7 CL D FLTG DUE 07-20-2032 |
| Fixed Income | 1,400,000 | 1,323,774.62 | PVTPPL VOYA CLO 2019-3 LTD/VOYA CLO | 2019-3A CL D 10-17-2032 |
| Fixed Income | 250,000 | 255,125.00 | PVTPPL VTR COMUNICACIONES SPA | 144A 5.125%DUE 01-15-2028/07-01-2020 BEO |
| Fixed Income | 542,000 | 554,422.64 | PVTPPL VTR FIN B V SR SECD | NT 6.875 DUE 01-15-2024 |
| Fixed Income | 250,000 | 256,567.50 | PVTPPL VTR FIN N V | 6.375% DUE 07-15-2028 BEO |
| Fixed Income | 900,000 | 951,183.00 | PVTPPL WAND MERGER CORP SR | NT 9.125% 07-15-2026 |
| Fixed Income | 370,000 | 379,094.60 | PVTPPL WATCO COS L L C/WATCO FIN | CORP SR NT 144A 6.5% DUE 06-15-2027/06-18-2020 |
| Fixed Income | 720,000 | 758,253.60 | PVTPPL WESCO DISTR INC | 7.125% DUE 06-15-2025 |
| Fixed Income | 600,000 | 634,500.00 | PVTPPL WESCO DISTR INC | 7.25% DUE 06-15-2028 |
| Fixed Income | 1,240,000 | 1,199,700.00 | PVTPPL WEST STR MERGER SUB INC | SR 6.375% DUE 09-01-2025 BEO |
| Fixed Income | 960,000 | 988,800.00 | PVTPPL WILLIAM CARTER CO SR | NT 5.625% 03-15-2027 |
| Fixed Income | 290,000 | 292,914.50 | PVTPPL WMG ACQUISITION CORP | 3.875% DUE 07-15-2030/06-29-2020 BEO |
| Fixed Income | 400,000 | 419,000.00 | PVTPPL WOLVERINE WORLD WIDE INC | 6.375% DUE 05-15-2025 BEO |
| Fixed Income | 130,000 | 125,125.00 | PVTPPL WYNDHAM HOTELS & RESORTS | INC 5.375% 04-15-2026 |
| Fixed Income | 1,400,000 | 1,281,000.00 | PVTPPL WYNN LAS VEGAS LLC/WYNN | LAS VEGAS CAP 5.5% DUE 03-01-2025 |
| Fixed Income | 500,000 | 485,000.00 | PVTPPL WYNN MACAU LTD | 5.125% DUE 12-15-2029 BEO |
| Fixed Income | 720,000 | 643,500.00 | PVTPPL WYNN RESORTS FIN LLC/WYNN | RESORTS CAP SR NT 5.125% DUE 10-01-2029 |
| Fixed Income | 600,000 | 591,260.30 | PVTPPL XIAOMI BEST TIME INTL LTD | SR NT 144A 3.375% DUE 04-29-2030 BEO |
| Fixed Income | 100,000 | 104,750.00 | PVTPPL XPO LOGISTICS INC SR | NT 144A 6.25%DUE 05-01-2025/04-28-2020 BEO |
| Fixed Income | 155,000 | 160,231.71 | PVTPPL YARA INTL ASA NT | 144A 3.148% DUE 06-04-2030/06-04-2020 BEO |
| Fixed Income | 700,000 | 526,750.00 | PVTPPL YPF ENERGIA ELECTRICA S A | S 10.0% DUE 07-25-2026 |
| Fixed Income | 155,000 | 167,206.25 | PVTPPL YUM BRANDS INC SR | NT 144A 7.75% DUE 04-01-2025/04-01-2020 BEO |
| Fixed Income | 200,000 | 194,500.00 | PVTPPL ZAYO GROUP HLDGS INC | SR NT 144A 6.125% DUE 03-01-2028/03-09-2020 |
| Fixed Income | 250,000 | 249,970.00 | PVTPPL ZF NORTH AMER CAP INC | NT 144A 4.75% DUE 04-29-2025 BEO |
| Fixed Income | 200,000 | 198,440.00 | PVTPPL ZIGGO BD CO BV | 5.125% DUE 02-28-2030 |
| Fixed Income | 635,000 | 632,752.10 | PVTPPL1 NIELSEN FIN LLC | 144A 5 DUE 04-15-2022 |
| Fixed Income | 655,000 | 684,691.15 | PVTPPLNEXTERA ENERGY OPER | PARTNERS LP SR NT 4.5% 09-15-2027 |
| Fixed Income | 755,000 | 704,037.50 | PVTPPLNOVA CHEMICALS CORP | BND S 144A 4.875% 06-01-2024 |
| Fixed Income | 400,000 | 397,661.84 | PWR FIN | 4.5% 18/06/2029 |
| Fixed Income | 400,000 | 442,803.44 | PWR FIN CORP LTD | 6.15% DUE 12-06-2028 |
| Fixed Income | 200,000 | 247,540.00 | QATAR ST | 4.4% 144A 04-16-2050 REG |
| Fixed Income | 500,000 | 528,925.00 | QIB SENIOR SUK LI | 4.264% SUK 05/03/24 USD1000 |
| Fixed Income | 800,000 | 820,000.00 | QNB FINANSBANK.AS | 6.875% SNR MTN 07/09/24 USD |
| Fixed Income | 730,000 | 747,578.40 | QORVO INC | 4.375% DUE 10-15-2029 |
| Fixed Income | 200,000 | 208,754.00 | QTEL INTERNATIONAL FIN | BND S 3.25% 21/02/2023 |
| Fixed Income | 50,000 | 43,500.00 | QUAD / GRAPHICS | 7% DUE 05-01-2022 |
| Fixed Income | 100,000 | 130,758.94 | QUALCOMM INC | 4.8% DUE 05-20-2045 |
| Fixed Income | 700,000 | 632,989.00 | QVC INC | 5.45% DUE 08-15-2034 |
| Fixed Income | 155,000 | 180,955.81 | RAC BOND CO PLC | 4.5% GTD 06/05/2046 GBP |
| Fixed Income | 2,840,203 | 2,701,743.28 | RACKSPACE HOSTING INC | RACKSPACE HOSTING INC TERM LOAN DUE 11-03-2023 BEO |
| Fixed Income | 500,000 | 470,000.00 | RADIAN GROUP INC | 4.875% DUE 03-15-2027 |
| Fixed Income | 2,143,029 | 2,041,234.73 | RADIATE HOLDCO, LLC | RADIATE HOLDCO, LLC (AKA RCN GRANDE) TERM LOAN 2-01-2024 |
| Fixed Income | 1,020,000 | 770,100.00 | RANGE RES CORP | 4.875% DUE 05-15-2025 |
| Fixed Income | 555,000 | 498,978.30 | RANGE RES CORP | 9.25% DUE 02-01-2026 |
| Fixed Income | 470,000 | 560,102.65 | RAYMOND JAMES FINL INC | 4.65% 04-01-2030 |
| Fixed Income | 624,000 | 912,600.00 | RBS CAP TR II FLTG RT | 6.425% DUE 12-29-2049 |
| Fixed Income | 460,000 | 460,092.00 | REALOGY GROUP LLC | 7.625% DUE 06-15-2025 |
| Fixed Income | 903,505 | 829,110.34 | REALOGY GROUP LLC | TERM BANK LOAN 01-26-2025 |
| Fixed Income | 1,468,734 | 1,433,117.66 | REFINITIV US HOLDINGS INC. | (FKA INITIAL DOLLAR TERM 10-01-2025 BEO |
| Fixed Income | 266,000 | 280,676.20 | REGENCY ENERGY | 5.875% DUE 03-01-2022 |
| Fixed Income | 1,707,324 | 1,596,125.93 | REGIONALCARE HOSPITAL PARTNERS , | INC. TERM LOAN B DUE 11-16-2025 |
| Fixed Income | 2,555,000 | 2,778,503.35 | REGIONS FINL CORP | 3.8% DUE 08-14-2023 |
| Fixed Income | 350,000 | 358,750.00 | REGIONS FINL CORP NEW DEP | SHS REPSTG 1/1000TH 5.75% 12-31-2049 |
| Fixed Income | 70,000 | 72,623.67 | REINS GROUP AMER FIXED | 3.15% DUE 06-15-2030 |
| Fixed Income | 1,000,000 | 1,066,380.93 | RELX CAP INC | 3.5% DUE 03-16-2023 |
| Fixed Income | 75,000 | 80,835.00 | RELX CAPITAL INC | 3.0% DUE 05-22-2030 BEO |
| Fixed Income | 369,210 | 351,400.21 | RENAISSANCE HOME FLTG RT | .69163% DUE 03-25-2034 |
| Fixed Income | 500,000 | 414,955.00 | REP OF TAJIKISTAN | 7.125% BDS 7.125% 14/09/2027 |
| Fixed Income | 500,000 | 183,827.50 | REPUBLIC OF ARGENTINA | 8.75% 07/05/2024 |

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|--------------|-----------|--------------|---------------------------------------------------------------------------------|
| Fixed Income | 90,000 | 89,325.00 | REPUBLIC OF COLOMBIA 3.125% DUE 04-15-2031 REG |
| Fixed Income | 200,000 | 205,800.45 | REPUBLIC OF INDONESIA BD T BOND 3.5% 02-14-2050 |
| Fixed Income | 325,000 | 329,049.62 | REPUBLIC OF ITALY 2.375% DUE 10-17-2024 |
| Fixed Income | 1,000,000 | 1,115,000.00 | REPUBLIC OF PARAGUAY 4.95% 144A 04-28-2031 |
| Fixed Income | 350,000 | 364,000.00 | REPUBLIC OF PERU 2.392% DUE 01-23-2026 REG |
| Fixed Income | 35,000 | 37,327.50 | REPUBLIC OF PERU 2.783% DUE 01-23-2031 REG |
| Fixed Income | 555,000 | 620,044.52 | REXEL 2.75% 15/06/2026 |
| Fixed Income | 1,200,000 | 1,474,987.21 | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 |
| Fixed Income | 1,887,816 | 1,798,899.41 | REYNOLDS GROUP HOLDINGS INC. TERM LOAN DUE 02-05-2023 BEO |
| Fixed Income | 736,999 | 860,558.55 | RMAC SECS NO 1 PLC FRN M/BKD 06/2044 GBP'A2A' |
| Fixed Income | 500,000 | 461,400.00 | ROCKIES EXPRESS 3.6% DUE 05-15-2025 |
| Fixed Income | 1,000,000 | 1,059,624.67 | RODENSTOCK GMBH TERM LOAN 15/06/2026 |
| Fixed Income | 300,000 | 364,432.98 | ROMANIA(REP OF) 3.624% SNR MTN 26/05/30 EUR |
| Fixed Income | 200,000 | 206,232.00 | ROSNEFT INTERNATIO 4.199% SNR 06/03/2022USD |
| Fixed Income | 764,000 | 918,049.72 | ROSSINI SARL 6.75% SNR SEC 30/10/25 EUR |
| Fixed Income | 900,000 | 970,329.86 | ROYAL BK SCOTLAND 3.875% DUE 09-12-2023 |
| Fixed Income | 300,000 | 332,117.78 | ROYAL BK SCOTLAND 6.1% DUE 06-10-2023 |
| Fixed Income | 1,000,000 | 1,039,750.00 | ROYAL BK SCOTLAND 8.625% DUE 12-31-2049 |
| Fixed Income | 955,000 | 967,415.00 | ROYAL BK SCOTLAND GROUP PLC 6.0% 12-31-2049 |
| Fixed Income | 800,000 | 870,162.62 | ROYAL BK SCOTLAND GROUP PLC 4.269% DUE 03-22-2025 |
| Fixed Income | 900,000 | 977,327.02 | ROYAL BK SCOTLAND GROUP PLC 4.519% DUE 06-25-2024 |
| Fixed Income | 500,000 | 588,750.34 | ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029 |
| Fixed Income | 1,400,000 | 1,404,900.00 | ROYAL BK SCOTLAND GRP PLC PERPETUAL SUB FLTG RT DUE 12-29-2049 |
| Fixed Income | 200,000 | 211,000.00 | RUMO LUXEMBOURG S 5.875% DUE 01-18-2025 |
| Fixed Income | 800,000 | 837,432.00 | RUMO LUXEMBOURG S 7.375% DUE 02-09-2024 |
| Fixed Income | 147,500 | 170,142.43 | RUSSIAN FEDN MINISTRY FIN VAR BDS REG'S 7.5 DUE 03-31-2030 REG |
| Fixed Income | 153,000 | 168,124.28 | RYANAIR LTD MTN 1.875% 17/06/2021 |
| Fixed Income | 500,000 | 517,089.72 | RYDER SYSTEM INC FIXED 2.9% DUE 12-01-2026 |
| Fixed Income | 300,000 | 319,396.80 | SABIC CAP II B V 4% DUE 10-10-2023 |
| Fixed Income | 1,915,000 | 2,156,576.85 | SABINE PASS 5.75% DUE 05-15-2024 |
| Fixed Income | 1,900,000 | 2,232,500.00 | SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 |
| Fixed Income | 40,000 | 36,360.05 | SABRA HLTH CARE 3.9% DUE 10-15-2029 |
| Fixed Income | 200,000 | 209,869.90 | SACI FALABELLA 4.375% DUE 01-27-2025 |
| Fixed Income | 500,000 | 457,500.00 | SAKA ENERGI PT 4.45% 05/05/2024 |
| Fixed Income | 200,000 | 194,328.00 | SALLY HLDGS LLC / 5.625% DUE 12-01-2025 |
| Fixed Income | 596,000 | 619,230.10 | SAMHALLSBYGG I NOR 2.624%-FRN SUB PERP EUR |
| Fixed Income | 6,000,000 | 6,001,920.00 | SAN DIEGO CALIF CONVENTION CTR EXPANSION 2.187% DUE 04-15-2027 |
| Fixed Income | 40,000 | 50,879.60 | SAN FRANCISCO CALIF CITY & CNTY CTF\$ PARTN 6.362% 11-01-2029 BEO TAXABLE |
| Fixed Income | 45,000 | 46,241.10 | SAN JOSE CALIF ARPT REV 6.45% 03-01-2032BEO TAXABLE |
| Fixed Income | 135,000 | 138,689.55 | SAN JOSE CALIF ARPT REV 6.6% 03-01-2041 BEO TAXABLE |
| Fixed Income | 250,000 | 249,250.00 | SAN MIGUEL INDUSTR 4.5% GTD SNR 18/09/2022 USD |
| Fixed Income | 200,000 | 208,290.00 | SANDS CHINA LTD 4.375% 06-18-2030 |
| Fixed Income | 1,200,000 | 1,263,360.00 | SANDS CHINA LTD FIXED 4.6% 08-08-2023 |
| Fixed Income | 800,000 | 883,024.00 | SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 |
| Fixed Income | 605,916 | 609,290.16 | SANTANDER DR AUTO 3.39% DUE 04-15-2022 |
| Fixed Income | 540,000 | 549,694.51 | SANTANDER DR AUTO 3.56% DUE 07-15-2024 |
| Fixed Income | 1,530,000 | 1,549,292.23 | SANTANDER DR AUTO RECEIVABLES SER 19-3 CL B 2.87% 09-15-2023 REG |
| Fixed Income | 125,000 | 126,319.06 | SANTANDER DR AUTO RECEIVABLES SER 19-3 CL C 2.49% 10-15-2025 REG |
| Fixed Income | 125,000 | 130,023.48 | SANTANDER HLDGS 3.4% DUE 01-18-2023 |
| Fixed Income | 150,000 | 156,252.83 | SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 |
| Fixed Income | 5,010,000 | 5,057,989.79 | SANTANDER RETAIL 2.58% DUE 08-21-2023 |
| Fixed Income | 650,000 | 664,203.84 | SANTANDER UK GROUP 2.875% DUE 08-05-2021 |
| Fixed Income | 1,600,000 | 1,771,007.14 | SANTANDER UK GROUP FLTG RT 4.796% DUE 11-15-2024 |
| Fixed Income | 1,500,000 | 1,899,966.69 | SANTANDER UK PLC BNDS 31/12/2049 |
| Fixed Income | 1,045,000 | 1,072,821.34 | SANTANDER UK PLC 3.4% DUE 06-01-2021 |
| Fixed Income | 450,000 | 400,500.00 | SASOL FING USA LLC 5.875% DUE 03-27-2024 |
| Fixed Income | 300,000 | 339,328.64 | SAUDI ARABIAN OIL 4.375% 16/04/2049 |
| Fixed Income | 500,000 | 571,195.00 | SAUDI ELEC GL SUK4 4.723% SUK 27/09/2028USD |
| Fixed Income | 200,000 | 213,929.00 | SAUDI ELEC GLOBAL 4.0% 08/04/2024 |
| Fixed Income | 563,000 | 615,450.16 | SAZKA GROUP A.S. 4.125% 20/11/2024 |
| Fixed Income | 250,000 | 266,080.00 | SB CAPITAL SA 6.125% SNR 07/02/2022 USD |
| Fixed Income | 1,385,859 | 1,331,006.32 | SBA SENIOR FINANCE II LLC TERM LOAN B DUE 04-11-2025 BEO |
| Fixed Income | 200,000 | 207,960.00 | SBERBANK (SA CAP SA) 5.717% 16/06/2021 |
| Fixed Income | 700,000 | 666,721.69 | SCENERY JOURNEY 11.5% 24/10/2022 |
| Fixed Income | 300,000 | 293,237.36 | SCENERY JOURNEY 13% GTD SNR 06/11/2022 USD |
| Fixed Income | 250,000 | 281,398.74 | SCHWAB CHARLES 3.25% DUE 05-22-2029 |
| Fixed Income | 820,000 | 876,022.40 | SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 |
| Fixed Income | 84,445 | 82,038.04 | SCIENCE APPLICATIONS INTERNATIONAL CORPORATION TERM LOAN B 03-05-2027 |
| Fixed Income | 98,213 | 94,959.92 | SCIENCE APPLICATIONS INTERNATIONAL DUE 10-31-2025 BEO |
| Fixed Income | 578,000 | 528,043.60 | SCIENTIFIC GAMES 5.5% 15/02/2026 |
| Fixed Income | 50,000 | 40,000.00 | SCIENTIFIC GAMES 7% DUE 05-15-2028 |
| Fixed Income | 300,000 | 280,410.00 | SCIENTIFIC GAMES 8.625% DUE 07-01-2025 |
| Fixed Income | 467,538 | 412,368.89 | SCIENTIFIC GAMES INTERNATIONAL INC. DUE 08-14-2024 BEO |
| Fixed Income | 1,100,000 | 1,121,318.00 | SCOTIABANK PERU FLTG RT 4.5% DUE 12-13-2027 |
| Fixed Income | 140,000 | 127,907.87 | SCRIPPS NETWORKS 3.95% DUE 06-15-2025 |
| Fixed Income | 689,599 | 667,186.71 | SCS HOLDINGS I INC (SIRIUS COMPUTER SOLUTIONS INC) TRANCHE B TERM LN 07-01-26 |
| Fixed Income | 700,000 | 771,925.68 | SEAGATE HDD CAYMAN 5.75% DUE 12-01-2034 |
| Fixed Income | 534,131 | 470,569.17 | SEAWORLD PARKS & ENTERTAINMENT INC (F/K/A SW ACQUISITIONS CO INC.) TERM LN |
| Fixed Income | 1,200,000 | 1,032,549.60 | SECURITIZED ASSET BACKED RECEIVABLES LLC SER 2005-0P2 CLS M3 FLTG RT 10-25-2023 |
| Fixed Income | 811,800 | 777,298.50 | SEDGWICK CLAIMS MANAGEMENT SERVICES, INC. TERM BANK LOAN 09-03-2026 BEO |
| Fixed Income | 872,857 | 827,398.46 | SELECT MEDICAL CORPORATION TERM LOAN B 03-06-20256 |
| Fixed Income | 400,000 | 429,785.92 | SEMPRA ENERGY 3.8% DUE 02-01-2038 |
| Fixed Income | 250,000 | 251,562.50 | SEMPRA ENERGY 4.875% 12-31-2049 |
| Fixed Income | 250,000 | 251,750.00 | SEPLAT PETROLEUM D 9.25% GTD SNR 01/04/23 USD |
| Fixed Income | 593,878 | 540,428.58 | SEQUA CORPORATION TL SENIOR SECURED FIRST LIEN DUE 11-28-2021 BEO |
| Fixed Income | 188,180 | 192,943.52 | SEQUOIA MTG TR FLTG RT 3.5% DUE 02-25-2047 |
| Fixed Income | 100,000 | 105,540.16 | SERBIA (REPUBLIC) TBOND 1.5% 26/06/2029 |
| Fixed Income | 2,183,077 | 499,684.47 | SERTA SIMMONS HOLDINGS, LLC TERM LOAN DUE 11-08-2023 BEO |
| Fixed Income | 400,000 | 360,210.39 | SGL CARBON SE 4.625% GTD 30/09/2024 EUR |
| Fixed Income | 700,000 | 801,142.92 | SIG COMBIBLOC GROU 2.125% SNR 18/06/2025EUR |
| Fixed Income | 400,000 | 419,996.00 | SIGMA ALIMENTOS SA 4.125% DUE 05-02-2026 |

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|--------------|-----------|----------------|-----------------------------------------------------------------------------|
| Fixed Income | 1,000,000 | 1,075,994.58 | SIGMA BIDCO BV TERM LOAN 02/07/2025 |
| Fixed Income | 1,125,000 | 1,048,889.69 | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 |
| Fixed Income | 68,101 | 68,100.55 | Singapore dollar - Cash |
| Fixed Income | 0 | (10,913.59) | Singapore dollar - Pending foreign exchange sales |
| Fixed Income | 500,000 | 522,233.64 | SINOPEC CAPITAL 20 3.125% BDS 24/04/23 USD1000 |
| Fixed Income | 558,000 | 609,169.62 | SISAL GROUP S.P.A. FRN SNR SEC 12/26 EUR100000 |
| Fixed Income | 1,100,000 | 1,034,231.00 | SIXSIGMA NETWORKS 7.5% DUE 05-02-2025 |
| Fixed Income | 200,000 | 188,042.00 | SIXSIGMA NETWORKS MEXICO S A 7.5% DUE 05-02-2025 BEO |
| Fixed Income | 800,000 | 778,693.60 | SKAND ENSKILDA BKN 5.125%-FRN MTN PERP USD |
| Fixed Income | 1,780,000 | 1,706,575.00 | SLM CORP MEDIUM 5.5% DUE 01-25-2023 |
| Fixed Income | 1,100,000 | 1,102,750.00 | SLM CORP MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00107 7.25% DUE 01-25-2022 |
| Fixed Income | 837,599 | 819,535.38 | SLM STUDENT LN TR 2008 9 STUDENT LOAN BKD NTS CL A FLTG 04-25-2023 REG |
| Fixed Income | 155,000 | 160,373.01 | SMALL BUSINESS ADMIN GTD PARTN CTFS SRS 2020-10A CL 1 2.078% DUE 03-01-2030 |
| Fixed Income | 6,476 | 6,733.57 | SMALL BUSINESS ADMIN SER 2013-10B CL 1 3.644% 09-10-2023 |
| Fixed Income | 192,943 | 206,166.36 | SMALL BUSINESS ADMIN SER 2017-10A CL 1 2.845% 03-10-2027 |
| Fixed Income | 1,420,152 | 1,523,042.24 | SMALL BUSINESS ADMINISTRATION SE 2018-10A CL 13.187% DUE 03-10-2028 |
| Fixed Income | 600,000 | 651,000.00 | SOCIEDAD QUIMICA Y 4.25% DUE 05-07-2029 |
| Fixed Income | 600,000 | 597,000.00 | SOCIETE GENERALE 6.75% DUE 12-31-2049 |
| Fixed Income | 528,000 | 617,426.12 | SOFTBANK GROUP 5.0% 15/04/2028 |
| Fixed Income | 628,799 | 601,421.54 | SOLENIS INTL LP/SOLENIS HLDGS 3 LLC DUE 06-26-2025 BEO |
| Fixed Income | 1,295,000 | 1,317,662.50 | SOLERA LLC / 10.5% DUE 03-01-2024 |
| Fixed Income | 569,265 | 548,372.95 | SOLERA, LLC (SOLERA FINANCE, INC.) TERM LOAN B DUE 03-03-2023 BEO |
| Fixed Income | 70,000 | 85,733.20 | SONOMA CNTY CALIF PENSION OBLIG 6% 12-01-2029 BEO TAXABLE |
| Fixed Income | 928,380 | 905,170.17 | SOPHIA, L.P. TERM LOAN B DUE 09-30-2022 BEO |
| Fixed Income | 997,500 | 972,353.03 | SOTERA HEALTH HOLDINGS, LLC TERM LOAN 12-11-2026 |
| Fixed Income | 200,000 | 189,088.00 | SOUTH AFRICA REP NT 4.85% DUE 09-30-2029 |
| Fixed Income | 7,025 | 7,025.17 | South African rand - Cash |
| Fixed Income | 0 | 1,224,000.72 | South African rand - Pending foreign exchange purchases |
| Fixed Income | 0 | (1,223,730.23) | South African rand - Pending foreign exchange sales |
| Fixed Income | 0 | - | South African rand - Recoverable taxes |
| Fixed Income | 13,179 | 13,178.78 | South Korean won - Cash |
| Fixed Income | 0 | 1,151,067.52 | South Korean won - Pending foreign exchange purchases |
| Fixed Income | 0 | (1,143,302.21) | South Korean won - Pending foreign exchange sales |
| Fixed Income | 500,000 | 569,502.46 | SOUTHERN CO 4.25% DUE 07-01-2036 |
| Fixed Income | 28,571 | 28,595.15 | SOUTH CAL EDISON 1.845% DUE 02-01-2022 |
| Fixed Income | 400,000 | 538,245.96 | SOUTH CAL EDISON 6.05% DUE 03-15-2039 |
| Fixed Income | 50,000 | 51,363.50 | SOUTHWEST AIRLS CO 4.75% DUE 05-04-2023 |
| Fixed Income | 400,000 | 422,259.57 | SOUTHWEST AIRLS CO 5.25% DUE 05-04-2025 |
| Fixed Income | 95,000 | 102,166.41 | SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 |
| Fixed Income | 700,000 | 609,000.00 | SOUTHWESTN ENERGY FIXED 7.75% DUE 10-01-2027 |
| Fixed Income | 230,000 | 233,220.00 | SOVCOM CAPITAL DAC 8% LT2 07/04/2030 USD200000 |
| Fixed Income | 1,100,000 | 1,178,054.61 | SOVRAN ACQSTN LTD 3.5% DUE 07-01-2026 |
| Fixed Income | 415,000 | 432,405.10 | SPARTANBURG S C SAN SWR DIST SWR SYS REV2.235% 03-01-2029 BEO TAXABLE |
| Fixed Income | 875,000 | 987,602.60 | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 |
| Fixed Income | 410,000 | 431,319.25 | SPIRE INC 3.543% DUE 02-27-2024 |
| Fixed Income | 425,000 | 343,187.50 | SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028 |
| Fixed Income | 73,223 | 62,034.35 | SPIRIT AIRLS INC 4.1% DUE 10-01-2029 |
| Fixed Income | 250,000 | 236,566.77 | SPIRIT RLTY L P 3.4% DUE 01-15-2030 |
| Fixed Income | 900,000 | 932,889.56 | SPIRIT RLTY L P 4.45% DUE 09-15-2026 |
| Fixed Income | 17,000 | 15,895.00 | SPRINGLEAF FIN 5.375% DUE 11-15-2029 |
| Fixed Income | 2,350,000 | 2,388,187.50 | SPRINGLEAF FIN 6.125% DUE 03-15-2024 |
| Fixed Income | 230,000 | 238,047.70 | SPRINGLEAF FIN 7.125% DUE 03-15-2026 |
| Fixed Income | 400,000 | 413,200.00 | SPRINGLEAF FIN 8.25% DUE 12-15-2020 |
| Fixed Income | 1,040,000 | 1,111,812.00 | SPRINGLEAF FIN 8.875% DUE 06-01-2025 |
| Fixed Income | 300,000 | 305,514.00 | SPRINGLEAF FIN CORP 6.125% 05-15-2022 |
| Fixed Income | 700,000 | 693,000.00 | SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028 |
| Fixed Income | 365,000 | 444,387.50 | SPRINT CAP CORP 6.875% DUE 11-15-2028 |
| Fixed Income | 915,000 | 1,309,593.75 | SPRINT CAP CORP 8.75% DUE 03-15-2032 |
| Fixed Income | 2,550,000 | 2,879,307.00 | SPRINT CORP 7.125% DUE 06-15-2024 |
| Fixed Income | 4,100,000 | 4,730,375.00 | SPRINT CORP FIXED 7.625% DUE 02-15-2025 |
| Fixed Income | 1,379,000 | 1,627,730.23 | SPRINT CORP FIXED 7.625% DUE 03-01-2026 |
| Fixed Income | 1,200,000 | 1,204,860.00 | SPRINT NEXTEL CORP 7% DUE 08-15-2020 |
| Fixed Income | 1,000,000 | 700,000.21 | SRI LANKA(REPUBLIC 5.75% SNR 18/04/2023 USD |
| Fixed Income | 2,276,618 | 2,167,522.86 | SS&C TECHNOLOGIES INC B5 TERM LN 04-16 04-16-2025 DUE 04-16-2025 BEO |
| Fixed Income | 400,000 | 440,875.52 | ST GRID OVERSEAS 4.125% DUE 05-07-2024 |
| Fixed Income | 510,000 | 431,587.50 | STA CASINOS LLC 4.5% DUE 02-15-2028 |
| Fixed Income | 1,200,000 | 1,277,015.06 | STANDARD IND INC 2.25% 2.25% 21/11/2026 |
| Fixed Income | 904,000 | 962,018.01 | STANDARD IND INC 2.25% 21/11/2026 |
| Fixed Income | 250,000 | 279,402.73 | STANFORD HLTH CARE 3.31% DUE 08-15-2030 |
| Fixed Income | 2,611,323 | 2,239,209.28 | STAPLES INC TERM LOAN 04-16-2026 |
| Fixed Income | 2,025,000 | 2,053,810.99 | STARBUCKS CORP 1.3% DUE 05-07-2022 REG |
| Fixed Income | 2,000,000 | 2,277,508.96 | STARBUCKS CORP 3.55% 08-15-2029 |
| Fixed Income | 4,161,508 | 3,894,464.45 | STARFRUIT FINCO B.V. TERM LOAN 09-20-2025 |
| Fixed Income | 274,000 | 312,359.26 | STARFRUIT FINCO B/ 6.5% SNR 01/10/26 EUR100000 |
| Fixed Income | 720,000 | 698,400.00 | STARWOOD PPTY TR 5% DUE 12-15-2021 |
| Fixed Income | 200,000 | 212,328.74 | STATE BANK INDIA 4.375% 24/01/2024 |
| Fixed Income | 344,586 | 312,712.15 | STATION CASINOS LLC TERM B-1 FACILITY LOAN DUE 02-08-2027 |
| Fixed Income | 440,000 | 438,900.00 | STD INDS INC DEL 4.375% DUE 07-15-2030 |
| Fixed Income | 405,000 | 410,062.50 | STD INDS INC DEL 5% DUE 02-15-2027 |
| Fixed Income | 300,000 | 329,445.00 | STEEL FUNDING DAC 4.7% SNR 30/05/26 USD200000 |
| Fixed Income | 2,000,000 | 1,31,384.17 | STH AFRICA(REP OF) 10.5% BDS 21/12/2026 ZAR1 |
| Fixed Income | 1,050,000 | 1,258,481.52 | STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 |
| Fixed Income | 200,000 | 209,760.53 | STIFEL FINL CORP FIXED 4% DUE 05-15-2030 |
| Fixed Income | 4,000,000 | 4,448,185.97 | STRYKER CORP FIXED .25% DUE 12-03-2024 |
| Fixed Income | 400,000 | 409,492.00 | STUDIO CY FIN LTD 7.25% 11/02/2024 |
| Fixed Income | 100,000 | 99,000.00 | SUBN PROPANE 5.875% DUE 03-01-2027 |
| Fixed Income | 500,000 | 522,555.50 | SUMITOMO MITSUI 2.348% DUE 01-15-2025 |
| Fixed Income | 500,000 | 524,464.67 | SUMITOMO MITSUI FINL GROUP INC 2.448% DUE 09-27-2024 |
| Fixed Income | 800,000 | 847,462.24 | SUMITOMO MITSUI FINL GROUP INC 2.75% DUE 01-15-2030 |
| Fixed Income | 1,000,000 | 1,072,889.07 | SUMMER BC HOLDCO A SARL BDS 5.75% 31/10/2026 |
| Fixed Income | 556,886 | 591,522.10 | SUMMER BIDCO BV 9% BDS 17/11/25 EUR100000RE |

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|--------------|-----------|-----------------|----------------------------------------------------------------------------------|
| Fixed Income | 690,000 | 386,400.00 | SUMMIT MIDSTREAM HLDGS LLC/SUMMIT MIDS 5.75% 04-15-2025 |
| Fixed Income | 881,000 | 912,312.58 | SUMMIT PROPERTIES LTD 2.0% 31/01/2025 |
| Fixed Income | 365,000 | 375,714.84 | SUNAC CHINA HLDGS 7.875% GTD 15/02/2022 USD |
| Fixed Income | 615,000 | 629,606.25 | SUNAC CHINA HLDGS 7.95% GTD 11/10/2023 USD |
| Fixed Income | 300,000 | 363,987.18 | SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO |
| Fixed Income | 1,097,582 | 1,048,652.05 | SUNSHINE LUXEMBOURG VII SARL TERM LOAN 07-17-2026 |
| Fixed Income | 402,000 | 448,394.98 | SUNSHINE MIDCO LTD 6.5% 15/05/2026 |
| Fixed Income | 400,000 | 439,504.00 | SUZANO AUSTRIA 7% DUE 03-16-2047 |
| Fixed Income | 300,000 | 303,900.00 | SUZANO AUSTRIA FIXED 5% DUE 01-15-2030 |
| Fixed Income | 500,000 | 539,380.00 | SUZANO AUSTRIA FIXED 6% DUE 01-15-2029 |
| Fixed Income | 200,000 | 219,752.00 | SUZANO AUSTRIA GMB 7% GTD SNR 16/03/2047USD |
| Fixed Income | 90,000 | 96,495.11 | SVB FINL GROUP FIXED 3.125% DUE 06-05-2030 |
| Fixed Income | 3,178 | 3,178.08 | Swedish krona - Cash |
| Fixed Income | 0 | 18,575,025.24 | Swedish krona - Pending foreign exchange purchases |
| Fixed Income | 0 | (417,646.62) | Swedish krona - Pending trade purchases |
| Fixed Income | 0 | - | Swedish krona - Recoverable taxes |
| Fixed Income | 200,000 | 210,289.48 | SWIRE PROPERTIES M 4.375% GTD SNR 18/06/22 USD |
| Fixed Income | 86,739 | 86,738.61 | Swiss franc - Cash |
| Fixed Income | 0 | 6,056,212.61 | Swiss franc - Pending foreign exchange purchases |
| Fixed Income | 0 | (29,829,272.90) | Swiss franc - Pending foreign exchange sales |
| Fixed Income | 0 | 212,862.75 | Swiss franc - Pending trade sales |
| Fixed Income | 0 | - | Swiss franc - Recoverable taxes |
| Fixed Income | 4,404,246 | 4,606,517.16 | SYNCHRONY CR CARD MASTER NT TR 2018-2 ASSET BACKED NT CL B 3.67% 05-15-2026 |
| Fixed Income | 2,000,000 | 2,034,168.54 | SYNCHRONY FINL 2.85% DUE 07-25-2022 |
| Fixed Income | 1,100,000 | 1,168,752.77 | SYNCHRONY FINL 4.5% DUE 07-23-2025 |
| Fixed Income | 300,000 | 314,865.86 | SYNGENTA FIN N V 4.441% DUE 04-24-2023 |
| Fixed Income | 1,979,747 | 1,401,027.24 | SYNIVERSE HOLDINGS DUE 03-09-2023 BEO |
| Fixed Income | 1,220,000 | 1,532,449.58 | SYSCO CORP 5.95% DUE 04-01-2030 |
| Fixed Income | 265,000 | 320,875.49 | SYSCO CORP 6.5% DUE 08-01-2028 |
| Fixed Income | 95,000 | 128,109.73 | SYSCO CORP 6.6% DUE 04-01-2040 |
| Fixed Income | 1,900,000 | 2,339,921.02 | TAKEDA 2.25% 21/11/2026 |
| Fixed Income | 700,000 | 705,152.70 | TAKEDA PHARMACEUTICAL CO LTD 3.025% 07-09-2040 |
| Fixed Income | 3,695,000 | 3,683,012.98 | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 |
| Fixed Income | 555,750 | 541,856.25 | TALEN ENERGY SUPPLY LLC TERM LOAN B 06-26-2026 |
| Fixed Income | 1,375,000 | 1,265,000.00 | TALLGRASS ENERGY 4.75% DUE 10-01-2023 |
| Fixed Income | 480,000 | 462,000.00 | TARGA RES PARTNERS LP 5.125% 02-01-2025 |
| Fixed Income | 420,000 | 401,100.00 | TARGA RES PARTNERS LP CORP BD 4.25 DUE 11-15-2023 |
| Fixed Income | 135,000 | 144,383.83 | TARGET CORP 2.25% DUE 04-15-2025 |
| Fixed Income | -9,000 | (9,000.00) | TBA COLLATERAL PAYABLE TO JP MORGAN CHASE |
| Fixed Income | 200,000 | 191,100.00 | TC ZIRAAT BANKASI 1% EMTN 29/12/2023 USD |
| Fixed Income | 175,000 | 243,386.05 | TCI COMMUNICATIONS 7.125% DUE 02-15-2028 |
| Fixed Income | 385,000 | 525,405.28 | TCI COMMUNICATIONS 7.875% DUE 02-15-2026 |
| Fixed Income | 920,244 | 701,115.67 | TEAM HEALTH HLDGS INC TEAM HEALTH INC. TERM LOAN DUE 02-06-2024 BEO |
| Fixed Income | 95,000 | 103,871.23 | TECK RESOURCES LTD 6.25% DUE 07-15-2041 |
| Fixed Income | 100,000 | 94,000.00 | TECPETROL S.A. 4.875% 12/12/2022 |
| Fixed Income | 497,449 | 517,504.99 | TEKNI-PLEX, INC. TERM LOAN EUR DUE 10-17-2024 BEO |
| Fixed Income | 100,000 | 89,260.00 | TELECOM ARGENTINA SA 8.0% 07-18-2026 |
| Fixed Income | 500,000 | 629,120.00 | TELECOM ITALIA CAP 7.721% DUE 06-04-2038 |
| Fixed Income | 373,000 | 587,356.04 | TELECOM ITALIA(SA) 7.75% GTD SNR 24/01/33 EUR |
| Fixed Income | 300,000 | 312,000.00 | TELEFONICA CELULAR 5.875% DUE 04-15-2027 |
| Fixed Income | 150,000 | 179,519.53 | TELEFONICA EMISIONES S A U 4.665% 03-06-2038 |
| Fixed Income | 1,100,000 | 1,238,672.30 | TELEFONICA(EUROPE) 3.875%-FRN GTD SUB PERP EUR |
| Fixed Income | 1,014,910 | 961,627.01 | TEMPO ACQUISITION, LLC TLB SENIOR SECURED FIRST LIEN DUE 05-01-2024 |
| Fixed Income | 300,000 | 326,989.60 | TENCENT HLDGS LTD 3.595% DUE 01-19-2028 |
| Fixed Income | 395,000 | 392,037.50 | TENET HEALTHCARE 6.75% DUE 06-15-2023 |
| Fixed Income | 1,300,000 | 1,254,773.00 | TENET HEALTHCARE CORP 5.125% 05-01-2025 |
| Fixed Income | 2,525,000 | 2,651,250.00 | TENET HEALTHCARE CORP 8.125 DUE 04-01-2022 |
| Fixed Income | 200,000 | 210,000.00 | TENGIZCHEVROIL FIN 4% GTD SNR SEC 15/08/26 USD |
| Fixed Income | 359,000 | 384,792.19 | TENNECO INC 4.875% GTD 15/04/2022 EUR |
| Fixed Income | 566,403 | 488,052.77 | TENNECO INC. FLTG TERM BANK LOAN DUE 10-01-2025 BEO |
| Fixed Income | 200,000 | 314,001.91 | TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG |
| Fixed Income | 703,000 | 1,083,224.70 | TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG |
| Fixed Income | 515,000 | 773,196.53 | TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG |
| Fixed Income | 1,076,048 | 1,045,262.38 | TERM B USD LOAN 09-30-2024 |
| Fixed Income | 195,998 | 327,124.83 | TESCO PTY FIN 5 5.6611% 13/10/2041 |
| Fixed Income | 891,496 | 1,480,976.10 | TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP |
| Fixed Income | 600,000 | 535,728.00 | TEVA 3.15% DUE 10-01-2026 |
| Fixed Income | 300,000 | 295,500.00 | TEVA 6.15% DUE 02-01-2036 |
| Fixed Income | 992,000 | 1,180,221.44 | TEVA PHARM FINANCE 6% GTD SNR 31/01/25 EUR1000 |
| Fixed Income | 200,000 | 178,576.00 | TEVA PHARMACEUTI.3 3.15% GTD SNR 01/10/26 USD |
| Fixed Income | 1,250,000 | 1,330,612.50 | TEVA PHARMACEUTI.3 7.125% GTD SNR 31/01/25 USD |
| Fixed Income | 250,000 | 264,220.00 | TEVA PHARMACEUTICAL FIN NETH III B 6.75%6.75% 03-01-2028 |
| Fixed Income | 250,000 | 310,157.50 | TEXAS TRANSN COMMN ST HWY FD REV 4% 10-01-2033 BEO TAXABLE |
| Fixed Income | 1,350,000 | 1,572,453.00 | TEXAS TRANSN COMMN ST HWY FD REV 5.028% 04-01-2026 BEO TAXABLE |
| Fixed Income | 375,000 | 399,893.15 | TEXTRON INC 4% DUE 03-15-2026 |
| Fixed Income | 11,073 | 11,072.79 | Thai baht - Cash |
| Fixed Income | 400,000 | 500,660.07 | THAI OIL TREAS CTR 5.375% 144A 11-20-2048 BEO |
| Fixed Income | 300,000 | 348,155.47 | THAI OIL TREASURY 4.625% GTD SNR 20/11/28USD |
| Fixed Income | 2,493,750 | 2,425,171.88 | THE DUN BRADSTREET CORPORATION TERM LOAN 01-30-2026 |
| Fixed Income | 694,132 | 661,161.15 | THE EDELMAN FINANCIAL CENTER, LLC TERM LOAN B DUE 07-21-2025 BEO |
| Fixed Income | 300,000 | 331,262.88 | THERMO FISHER SCIENTIFIC INC .5% 03-01-2028 |
| Fixed Income | 815,900 | 768,985.75 | TIBCO SOFTWARE INC TRM BK LN 06-30-2026 BEO |
| Fixed Income | 280,000 | 368,351.16 | TIME WARNER CABLE 6.55% DUE 05-01-2037 |
| Fixed Income | 540,000 | 554,161.44 | TIMES CHINA HLDG 7.625% GTD SNR 21/02/22USD |
| Fixed Income | 752,000 | 491,063.52 | TITAN INTL INC DEL FIXED 6.5% DUE 11-30-2023 |
| Fixed Income | 500,000 | 498,920.00 | T-MOBILE USA INC DUE 04-01-2027 BEO |
| Fixed Income | 598,785 | 565,851.48 | TMS INTERNATIONAL CORP (AKA TUBE CITY IMS CORP.) TERM BANK LOAN 08-14-2024 |
| Fixed Income | 345,000 | 421,207.13 | TN GAS PIPELN CO 7% DUE 03-15-2027 |
| Fixed Income | 287,000 | 492,392.21 | TN VY AUTH 5.375 DUE 04-01-2056 REG |
| Fixed Income | 4,500,000 | 225,990.00 | TOBACCO SETTLEMENT FIN AUTH WEST VA AST BACKED ZERO CPN 0 06-01-2047 BEO TAXABLE |
| Fixed Income | 1,100,000 | 1,284,868.39 | TOLEDO HOSP 5.75% 11-15-2038 |

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| Fixed Income | 355,000 | 356,952.50 | TOLL BROS FIN CORP 3.8% DUE 11-01-2029 |
| Fixed Income | 0 | - | TOLL BROS FIN CORP 4.875% DUE 03-15-2027 |
| Fixed Income | 650,000 | 763,269.83 | TORCHMARK CORP 7.875% DUE 05-15-2023 |
| Fixed Income | 1,200,000 | 1,208,122.38 | TORONTO DOMINION BK SR MEDIUM TERM BK NT FLTG 04-07-2021 |
| Fixed Income | 200,000 | 153,672.54 | TORONTO DOMINION SR NT 2.496% 02/12/2024 |
| Fixed Income | 245,000 | 251,362.37 | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG |
| Fixed Income | 3,967,499 | 4,911,815.45 | TOWD POINT MTG.F19 FRN M/BKD 10/2051 GBP/A1' |
| Fixed Income | 925,000 | 942,267.99 | TOYOTA AUTO RECEIVABLES 2020-B CL A-3 1.36% 08-15-2024 REGD 1.36% DUE 08-15-2024 |
| Fixed Income | 400,000 | 547,135.05 | TP ICAP PLC 5.25% SNR EMTN 29/05/26 GBP |
| Fixed Income | 325,000 | 407,713.96 | TRANSCANADA 5.6% DUE 03-31-2034 |
| Fixed Income | 150,000 | 206,462.20 | TRANSCANADA PIPELINES LTD MEDIUM TERM NTS 7.7 06-15-2029 BEO |
| Fixed Income | 590,000 | 579,675.00 | TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 |
| Fixed Income | 215,000 | 195,860.70 | TRANSDIGM INC 6.375% DUE 06-15-2026 |
| Fixed Income | 1,180,000 | 1,029,786.00 | TRANSDIGM INC FIXED 5.5% 11-15-2027 |
| Fixed Income | 3,100,000 | 2,974,450.00 | TRANSDIGM INC FIXED 7.5% 03-15-2027 |
| Fixed Income | 781,700 | 701,293.93 | TRANSDIGM INC TERM LOAN F 12-24-2025 |
| Fixed Income | 1,296,834 | 1,169,315.86 | TRANSDIGM INC TERM LOAN G DUE 08-22-2024 BEO |
| Fixed Income | 650,000 | 604,500.00 | TRANSDIGM UK HLDGS PLC 6.875% 05-15-2026 |
| Fixed Income | 200,000 | 208,002.00 | TRANSMANTARO 4.375 DUE 05-07-2023 |
| Fixed Income | 926,850 | 806,118.52 | TRANSOCEAN 5.875% DUE 01-15-2024 |
| Fixed Income | 640,000 | 353,200.00 | TRANSOCEAN INC 8% DUE 02-01-2027 |
| Fixed Income | 100,000 | 29,002.00 | TRANSOCEAN INC STEP CPN 7.85% DUE 12-15-2041 |
| Fixed Income | 200,000 | 215,252.00 | TRANSPORT DE GAS PERU 4.25 DUE 04-30-2028 |
| Fixed Income | 300,000 | 258,000.00 | TRANSPORT GAS SUR 6.75% SNR 02/05/2025 USD |
| Fixed Income | 600,000 | 516,000.00 | TRANSPORTADORA DE 6.75% DUE 05-02-2025 |
| Fixed Income | 245,000 | 243,775.00 | TRI POINTE GROUP 5.25% DUE 06-01-2027 |
| Fixed Income | 170,000 | 172,550.00 | TRI POINTE GROUP FIXED 5.7% DUE 06-15-2028 |
| Fixed Income | 340,600 | 326,635.33 | TRICORBRAUN INC. TERM LOAN DUE 11-29-2023 BEO |
| Fixed Income | 200,000 | 196,250.00 | TRINIDAD & TOBAGO REP NT 144A 4.5% DUE 06-26-2030/06-26-2020 BEO |
| Fixed Income | 750,000 | 701,257.50 | TRINIDAD 5.25% DUE 11-04-2027 |
| Fixed Income | 765,000 | 704,626.20 | TRUIST FINANCIAL CORPORATION 4.8% 12-31-2049 |
| Fixed Income | 680,000 | 695,300.00 | TRUIST FINL CORP 4.95% DUE 12-29-2049 |
| Fixed Income | 65,000 | 58,012.50 | TRUIST FINL CORP 5.05% DUE 12-31-2099 |
| Fixed Income | 810,000 | 836,406.00 | TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049 |
| Fixed Income | 400,000 | 420,500.00 | TRUST F/1401 FIXED 6.39% DUE 01-15-2050 |
| Fixed Income | 17,509,000 | 23,295,864.05 | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 |
| Fixed Income | 27,316,000 | 28,588,799.95 | TSY INFL IX N/B .125% DUE 10-15-2024 REG |
| Fixed Income | 31,766,000 | 36,469,218.37 | TSY INFL IX N/B 0.125% 01-15-2022 |
| Fixed Income | 27,002,000 | 30,757,406.57 | TSY INFL IX N/B 0.375% 07-15-2027 |
| Fixed Income | 11,288,000 | 15,499,509.00 | TSY INFL IX N/B 1% TIPS 02-15-2048 |
| Fixed Income | 26,790,000 | 30,638,146.68 | TSY INFL IX N/B US GVT NATIONAL 0.375%01-15-2027 |
| Fixed Income | 1,500,000 | 1,606,622.01 | TUCSON ELEC PWR CO 3.85 DUE 03-15-2023 |
| Fixed Income | 250,000 | 156,875.00 | TULLOW OIL 7% SNR 01/03/2025 USD200000 |
| Fixed Income | 700,000 | 693,000.00 | TURKCELL ILETISIM 5.8% DUE 04-11-2028 |
| Fixed Income | 200,000 | 198,958.00 | TURKCELL ILETISIM HIZMET 5.8% 11/04/2028 |
| Fixed Income | 139 | 139.07 | Turkish lira - Cash |
| Fixed Income | 0 | (3,493,313.15) | Turkish lira - Pending foreign exchange sales |
| Fixed Income | 300,000 | 278,977.80 | TURKIYE PETROL 4.5% DUE 10-18-2024 |
| Fixed Income | 200,000 | 206,924.20 | TURKIYE SISE VE 6.95% GTD SNR 14/03/26 USD |
| Fixed Income | 500,000 | 218,750.00 | TV AZTECA SA DE CV 8.25% 09/08/2024 |
| Fixed Income | 500,000 | 500,050.00 | TWITTER INC 3.875% DUE 12-15-2027 |
| Fixed Income | 300,000 | 298,410.00 | UBA PLC 7.75% BDS 06/08/22 USD1000 |
| Fixed Income | 160,000 | 160,400.00 | UBER TECHNOLOGIES 7.5% DUE 09-15-2027 |
| Fixed Income | 249,352 | 236,884.71 | UBER TECHNOLOGIES, INC 2018 REFINANCING TERM LOAN DUE 07-13-2023 BEO |
| Fixed Income | 400,000 | 435,354.80 | UBS AG 5.125% 15/05/2024 |
| Fixed Income | 1,800,000 | 2,007,185.38 | UBS AG STAMFORD 7.625% DUE 08-17-2022 |
| Fixed Income | 1,700,000 | 1,960,476.13 | UBS GROUP AG 1.25% 17/04/2025 |
| Fixed Income | 635,000 | 669,131.25 | UBS GROUP AG 6.875% 31/12/2049 |
| Fixed Income | 250,000 | 284,500.76 | UBS GROUP FDG 4.125% DUE 04-15-2026 |
| Fixed Income | 172,000 | 191,249.99 | UGI INTERNATIONAL ENTERP 3.25% 01/11/2025 |
| Fixed Income | 500,000 | 571,289.00 | UKRAINE(REP OF) 9.75% SNR 01/11/2028 USD |
| Fixed Income | 2,800,000 | 3,226,885.23 | UNICREDIT SPA 7.83% DUE 12-04-2023 |
| Fixed Income | 330,000 | 332,268.75 | UNICREDIT SPA 8%-FRN PERP USD200000'REGS' |
| Fixed Income | 500,000 | 400,000.00 | UNIGEL LUXEMBOURG S A 8.75% DUE 10-01-2026 |
| Fixed Income | 300,000 | 310,429.60 | UNION BANK(PHIL) 3.369% SNR MTN 29/11/22USD |
| Fixed Income | 1,610,000 | 1,915,243.93 | UNION PAC CORP 3.799% DUE 10-01-2051 |
| Fixed Income | 650,000 | 868,474.05 | UNION PAC CORP 5.375% DUE 06-01-2033 |
| Fixed Income | 0 | - | United Arab Emirates dirham - Cash |
| Fixed Income | 100,000 | 99,100.00 | UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG |
| Fixed Income | 190,000 | 197,125.00 | UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG |
| Fixed Income | 200,000 | 216,002.00 | UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 |
| Fixed Income | 200,000 | 203,811.58 | UNITED OVERSEAS BK LTD GLOBAL MEDIUM TERM NT BOOK ENTRY REG S 3.2% 04-23-2021 |
| Fixed Income | 650,000 | 628,699.50 | UNITED RENTALS NORTH AMER INC 4.0% DUE 07-15-2030 |
| Fixed Income | 0 | - | United States dollar |
| Fixed Income | 23,471,000 | 23,471,000.00 | United States dollar - Cash (externally held) |
| Fixed Income | 13,915,645 | 13,915,644.93 | United States dollar - Cash Collateral Due to/from CCP Broker |
| Fixed Income | 12,739,396 | 12,739,395.80 | United States dollar - Cash Collateral Held at Broker |
| Fixed Income | 2,003,000 | 2,003,000.00 | United States dollar - Futures initial margin |
| Fixed Income | 363,384,125 | 363,384,125.30 | United States dollar - Invested cash |
| Fixed Income | 0 | 457,148,718.39 | United States dollar - Pending foreign exchange purchases |
| Fixed Income | 0 | (260,851,195.78) | United States dollar - Pending foreign exchange sales |
| Fixed Income | 0 | (2,009,848,412.22) | United States dollar - Pending trade purchases |
| Fixed Income | 0 | 1,946,296,603.54 | United States dollar - Pending trade sales |
| Fixed Income | 0 | - | United States dollar - Recoverable taxes |
| Fixed Income | 5,527,201 | 5,527,201.36 | United States dollar - Variation Margin |
| Fixed Income | 11,599,000 | 15,693,269.42 | UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 |
| Fixed Income | 32,692,000 | 37,229,611.35 | UNITED STATES OF AMER INFL INDX TREAS NOTES 0.25% TB 01-15-25 USD1000 A-2025 |
| Fixed Income | 81,400,000 | 98,414,508.02 | UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 |
| Fixed Income | 7,624,000 | 16,262,223.31 | UNITED STATES OF AMER TREAS BONDS 04-15-2028 |
| Fixed Income | 6,827,000 | 7,636,648.54 | UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 |
| Fixed Income | 11,108,000 | 14,567,213.70 | UNITED STATES OF AMER TREAS BONDS 0.625% TIPS INFL IDX 02-15-2043 USD1000 |

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|--------------|------------|---------------|-----------------------------------------|-----------------------------------------------|
| Fixed Income | 14,659,000 | 19,901,980.89 | UNITED STATES OF AMER TREAS BONDS 0.75 | DEB TIPS 02-15-2042 |
| Fixed Income | 944,000 | 1,210,237.51 | UNITED STATES OF AMER TREAS BONDS 2.75 | BDS DUE 08-15-2042 USD100'BONDS 08/42' |
| Fixed Income | 7,938,000 | 9,791,646.99 | UNITED STATES OF AMER TREAS BONDS DTD | 02/15/2015 2.5% DUE 02-15-2045 REG |
| Fixed Income | 6,705,000 | 7,301,116.41 | UNITED STATES OF AMER TREAS BONDS DTD | 05/15/2015 2.125% DUE 05-15-2025 REG |
| Fixed Income | 7,351,000 | 9,117,250.06 | UNITED STATES OF AMER TREAS BONDS DTD | 05/15/2016 2.5% DUE 05-15-2046 REG |
| Fixed Income | 6,000,000 | 6,094,921.86 | UNITED STATES OF AMER TREAS NOTES | 1.125% T-NOTE 02-28-2022 |
| Fixed Income | 34,508,000 | 38,917,744.19 | UNITED STATES OF AMER TREAS NOTES | INFLATION INDEX 0.125 NTS 07-15-2024 |
| Fixed Income | 6,965,000 | 7,271,623.26 | UNITED STATES OF AMER TREAS NOTES 2.0% | 11-30-2022 |
| Fixed Income | 23,836,000 | 27,573,259.31 | UNITED STATES OF AMER TREAS NOTES INFL | IDX T-BOND .875% 01-15-2029 |
| Fixed Income | 27,135,000 | 30,817,034.71 | UNITED STATES OF AMER TREAS NOTES NTS | 0.125% INFL INDEX 07-15-2026 |
| Fixed Income | 3,900,000 | 4,347,890.63 | UNITED STATES OF TREAS NTS 2.375% | 04-30-2026 REG |
| Fixed Income | 10,363,000 | 14,020,005.49 | UNITED STATES T-BOND 2.875% | 05-15-2049 |
| Fixed Income | 10,050,000 | 11,226,556.62 | UNITED STATES TREAS | 2.25% DUE 02-15-2027 REG |
| Fixed Income | 2,700,000 | 3,149,507.83 | UNITED STATES TREAS 2.75% | 02-15-2028 |
| Fixed Income | 1,630,000 | 1,736,777.73 | UNITED STATES TREAS BDS | 1.5% DUE 08-15-2026 REG |
| Fixed Income | 7,330,000 | 8,693,780.88 | UNITED STATES TREAS BDS | 2.25% DUE 08-15-2046 |
| Fixed Income | 5,159,000 | 6,860,663.91 | UNITED STATES TREAS BDS | 2.875% DUE 11-15-2046 |
| Fixed Income | 2,801,000 | 3,792,947.88 | UNITED STATES TREAS BDS .. | 3.125% DUE 11-15-2041 REG |
| Fixed Income | 4,071,000 | 6,602,176.04 | UNITED STATES TREAS BDS 0 | DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG |
| Fixed Income | 1,248,000 | 2,046,768.75 | UNITED STATES TREAS BDS 00203 | 5% DUE 05-15-2037 REG |
| Fixed Income | 5,046,000 | 6,651,258.75 | UNITED STATES TREAS BDS 00245 | 2.875% DUE 08-15-2045 REG |
| Fixed Income | 570,000 | 564,678.51 | UNITED STATES TREAS BDS 1.125% | 05-15-2040 REG |
| Fixed Income | 15,903,000 | 23,850,556.22 | UNITED STATES TREAS BDS 1.375 | 02-15-2044 REG |
| Fixed Income | 8,295,000 | 14,489,988.78 | UNITED STATES TREAS BDS 2.125 | 2-15-2041 |
| Fixed Income | 8,415,000 | 10,120,023.65 | UNITED STATES TREAS BDS 2.25% | 08-15-2049 |
| Fixed Income | 21,020,000 | 27,459,838.34 | UNITED STATES TREAS BDS 2.875 | DUE DUE 05-15-2043 |
| Fixed Income | 5,252,000 | 7,158,722.21 | UNITED STATES TREAS BDS 3% | DUE 05-15-2047 REG |
| Fixed Income | 11,555,000 | 15,470,158.92 | UNITED STATES TREAS BDS 3% | DUE 11-15-2044 REG |
| Fixed Income | 7,950,000 | 10,674,117.19 | UNITED STATES TREAS BDS 3% | DUE 05-1 5-2045 |
| Fixed Income | 7,262,000 | 9,986,952.07 | UNITED STATES TREAS BDS 3.0% | DUE 08-15-2048 |
| Fixed Income | 7,911,000 | 10,829,726.35 | UNITED STATES TREAS BDS 3.0% | DUE 02-15-2048 |
| Fixed Income | 7,950,000 | 10,840,259.79 | UNITED STATES TREAS BDS 3.125 | DUE 08-15-2044 |
| Fixed Income | 7,890,000 | 11,159,418.75 | UNITED STATES TREAS BDS 3.375 | 05-15-2044REG |
| Fixed Income | 7,856,000 | 11,499,526.86 | UNITED STATES TREAS BDS 3.625 | DUE 02-15-2044 TBOND |
| Fixed Income | 6,485,000 | 9,472,153.13 | UNITED STATES TREAS BDS 3.625 | DUE 08-15-2043 |
| Fixed Income | 7,634,000 | 11,361,240.88 | UNITED STATES TREAS BDS 3.75 | DUE 11-15-2043 REG |
| Fixed Income | 2,527,000 | 3,973,510.09 | UNITED STATES TREAS BDS 4.375% | DUE 11-15-2039 |
| Fixed Income | 12,044,000 | 16,329,970.37 | UNITED STATES TREAS BDS BD 3.125% | DUE 02-15-2043 REG |
| Fixed Income | 3,072,000 | 4,526,160.02 | UNITED STATES TREAS BDS BD 3.75% | DUE 08-15-2041 REG |
| Fixed Income | 8,468,000 | 11,867,769.73 | UNITED STATES TREAS BDS DTD | 3.125% 05-15-2048 |
| Fixed Income | 1,410,000 | 2,224,440.24 | UNITED STATES TREAS BDS DTD 00206 | 4.5% DUE 05-15-2038 REG |
| Fixed Income | 2,292,000 | 3,242,642.80 | UNITED STATES TREAS BDS DTD 00209 | 3.5% DUE 02-15-2039 REG |
| Fixed Income | 2,205,000 | 3,406,811.13 | UNITED STATES TREAS BDS DTD 00210 | 4.25% DUE 05-15-2039 REG |
| Fixed Income | 3,050,000 | 4,545,214.86 | UNITED STATES TREAS BDS DTD 00218 | 3.875%DUE 08-15-2040 REG |
| Fixed Income | 3,147,000 | 4,916,818.70 | UNITED STATES TREAS BDS DTD 00219 | 4.25% DUE 11-15-2040 REG |
| Fixed Income | 7,914,000 | 10,667,206.37 | UNITED STATES TREAS BDS DTD 00246 | 3% DUE11-15-2045 REG |
| Fixed Income | 4,623,000 | 5,725,477.14 | UNITED STATES TREAS BDS DTD 00247 | 2.5% DUE 02-15-2046 REG |
| Fixed Income | 1,533,000 | 2,278,061.95 | UNITED STATES TREAS BDS DTD 02/15/2001 | 5.375 15 FEB 2031 |
| Fixed Income | 803,000 | 1,229,217.34 | UNITED STATES TREAS BDS DTD 02/15/2006 | 4.5% DUE 02-15-2036 REG |
| Fixed Income | 3,494,000 | 4,742,422.59 | UNITED STATES TREAS BDS DTD 02/15/2012 | 3.125% DUE 02-15-2042 REG |
| Fixed Income | 5,474,000 | 7,010,996.56 | UNITED STATES TREAS BDS DTD 11/15/2012 | 2.75% DUE 11-15-2042 REG |
| Fixed Income | 7,336,000 | 9,585,229.04 | UNITED STATES TREAS BDS DTD 2.75% | 08-15-2047 |
| Fixed Income | 6,958,000 | 9,103,564.57 | UNITED STATES TREAS BDS DTD 2.75% | 11-15-2047 |
| Fixed Income | 11,122,000 | 16,236,244.05 | UNITED STATES TREAS BDS INDEX LINKED | 1.75 DUE 01-15-2028 REG |
| Fixed Income | 9,439,000 | 20,806,641.70 | UNITED STATES TREAS BDS INFLATION INDEX | LINKED 3.875% 04-15-2029 |
| Fixed Income | 9,582,000 | 13,229,148.75 | UNITED STATES TREAS BDS TBOND FIXED | 3% 02-15-2049 |
| Fixed Income | 7,052,000 | 8,710,321.88 | UNITED STATES TREAS BDS TREASURY BOND | 2.375% DUE 11-15-2049 REG |
| Fixed Income | 11,000,000 | 15,398,272.01 | UNITED STATES TREAS BDS TSY INFL IX | N/B 02-15-2046 |
| Fixed Income | 11,807,000 | 16,031,778.85 | UNITED STATES TREAS BONDS 1.0% | 02-15-2049 |
| Fixed Income | 22,100,000 | 23,862,820.20 | UNITED STATES TREAS DTD 02/15/2015 | 2% DUE 02-15-2025 REG |
| Fixed Income | 30,830,000 | 35,595,845.99 | UNITED STATES TREAS INFL NTS 0.375% | DTD 07/15/2015 07-15-2025 |
| Fixed Income | 26,278,000 | 28,813,827.53 | UNITED STATES TREAS INFL IDX 0.25% | 07-15-2029 |
| Fixed Income | 28,457,000 | 32,424,215.70 | UNITED STATES TREAS INFL INDEX NTS | 0.500005% 01-15-2028 |
| Fixed Income | 34,565,000 | 39,328,159.66 | UNITED STATES TREAS INFL INDEXED NTS | .125% 01-15-2023 |
| Fixed Income | 31,473,000 | 35,915,094.18 | UNITED STATES TREAS INFL INDEXED NTS | .125% 07-15-2022 |
| Fixed Income | 26,274,000 | 30,255,436.11 | UNITED STATES TREAS INFL INDEXED NTS | 0.75% 07-15-2028 |
| Fixed Income | 25,013,000 | 26,723,897.20 | UNITED STATES TREAS NTS | 0.5% 04-15-2024 |
| Fixed Income | 13,275,000 | 15,721,541.08 | UNITED STATES TREAS NTS | 2.875% 08-15-2028 |
| Fixed Income | 1,900,000 | 2,145,738.29 | UNITED STATES TREAS NTS 2.875% | TNOTE 07-31-2025 |
| Fixed Income | 15,059,000 | 15,659,200.99 | UNITED STATES TREAS NTS .125% | DUE 04-15-2025 REG |
| Fixed Income | 235,000 | 234,715.43 | UNITED STATES TREAS NTS .25% | DUE 05-31-2025 REG |
| Fixed Income | 6,800,000 | 6,830,812.50 | UNITED STATES TREAS NTS .375% | DUE 04-30-2025 REG |
| Fixed Income | 11,175,000 | 11,186,349.55 | UNITED STATES TREAS NTS .5% | DUE 05-31-2027 REG |
| Fixed Income | 9,805,000 | 9,777,806.42 | UNITED STATES TREAS NTS .625% | DUE 05-15-2030 REG |
| Fixed Income | 1,000,000 | 1,043,320.31 | UNITED STATES TREAS NTS 1.125% | DUE 02-28-2027 |
| Fixed Income | 0 | - | UNITED STATES TREAS NTS 2.25% | DUE 04-15-2022 |
| Fixed Income | 22,320,000 | 26,154,506.37 | UNITED STATES TREAS NTS 2.625% | DUE 02-15-2029 REG |
| Fixed Income | 7,280,000 | 7,903,918.71 | UNITED STATES TREAS NTS 2.75% | DUE 11-15-2023 REG |
| Fixed Income | 14,200,000 | 16,758,218.76 | UNITED STATES TREAS NTS 2.875% | DUE 05-15-2028 |
| Fixed Income | 11,290,000 | 11,828,480.05 | UNITED STATES TREAS NTS DTD 02/15/2013 | 2% DUE 02-15-2023 REG |
| Fixed Income | 10,125,000 | 10,232,973.61 | UNITED STATES TREAS NTS DTD 03/31/2020 | .5% DUE 03-31-2025 REG |
| Fixed Income | 14,146,000 | 15,127,378.75 | UNITED STATES TREAS NTS DTD 05/31/2017 | 2.0% 05-31-2024 |
| Fixed Income | 30,000,000 | 31,073,437.50 | UNITED STATES TREAS NTS DTD 06/30/2016 | 1.375% DUE 06-30-2023 REG |
| Fixed Income | 34,935,000 | 35,442,649.22 | UNITED STATES TREAS NTS DTD 06/30/2019 | 1.625% 06-30-2021 |
| Fixed Income | 14,000,000 | 14,144,375.00 | UNITED STATES TREAS NTS DTD 07/31/2016 | 1.125% DUE 07-31-2021 REG |
| Fixed Income | 6,505,000 | 6,719,207.63 | UNITED STATES TREAS NTS DTD 07/31/2016 | 1.25% DUE 07-31-2023 REG |
| Fixed Income | 29,005,000 | 29,498,991.41 | UNITED STATES TREAS NTS DTD 07/31/2019 | 1.75% DUE 07-31-2021 REG |
| Fixed Income | 4,115,000 | 4,467,025.41 | UNITED STATES TREAS NTS DTD 08/15/2015 | 2% DUE 08-15-2025 REG |
| Fixed Income | 3,575,000 | 3,900,799.80 | UNITED STATES TREAS NTS DTD 08/15/2019 | 1.625% DUE 08-15-2029 REG |
| Fixed Income | 3,400,000 | 3,500,140.61 | UNITED STATES TREAS NTS DTD 09/15/2019 | 1.5% DUE 09-15-2022 REG |
| Fixed Income | 3,100,000 | 3,521,285.16 | UNITED STATES TREAS NTS DTD 11/30/2018 | 2.875% DUE 11-30-2025 REG |

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| | | | |
|--------------|------------|---------------|---------------------------------------------------------------------------------|
| Fixed Income | 27,000,000 | 29,479,570.38 | UNITED STATES TREAS NTS DTD 2.75% DUE 02-15-2024 REG |
| Fixed Income | 7,370,000 | 7,359,060.12 | UNITED STATES TREAS NTS FIXED .125% DUE 05-15-2023 |
| Fixed Income | 32,537,000 | 34,920,256.51 | UNITED STATES TREAS NTS INFL IDX 0.625% 04-15-2023 |
| Fixed Income | 27,192,000 | 31,766,813.35 | UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026 |
| Fixed Income | 34,674,000 | 39,780,363.00 | UNITED STATES TREAS NTS TIPS .375 07-15-2023 |
| Fixed Income | 9,300,000 | 10,291,031.25 | UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026 |
| Fixed Income | 4,500,000 | 5,038,066.40 | UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026 |
| Fixed Income | 6,050,000 | 6,482,953.13 | UNITED STATES TREAS NTS TREASURY NOTE 2.25% DUE 12-31-2023 REG |
| Fixed Income | 8,300,000 | 8,886,511.70 | UNITED STATES TREAS TNOTE 2.0% 06-30-2024 |
| Fixed Income | 400,000 | 410,000.00 | UNITED STS STL CORP NEW SR SECD NT 144A 12% 06-01-2025 |
| Fixed Income | 420,000 | 513,706.42 | UNITED TECHNOLOGIES CORP 4.45% 11-16-2038 |
| Fixed Income | 310,000 | 331,852.63 | UNITEDHEALTH GROUP 3.125% DUE 05-15-2060 |
| Fixed Income | 500,000 | 667,190.00 | UNIV CALIF REGTS MED CTR POOLED REV 6.398% 05-15-2031 BEO TAXABLE |
| Fixed Income | 1,545,000 | 1,562,952.90 | UNIVAR SOLUTIONS 5.125% DUE 12-01-2027 |
| Fixed Income | 473,801 | 457,217.49 | UNIVERSAL HOSPITAL SERVICES - DELAYED DRAW TERM LOAN B 01-04-2026 |
| Fixed Income | 1,910,000 | 2,028,611.00 | UNIVERSITY CALIF REVS 4.062% 05-15-2033 BEO TAXABLE |
| Fixed Income | 500,000 | 519,766.66 | UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 |
| Fixed Income | 929,373 | 865,710.80 | UNIVISION COMMUNICATIONS INC TERM LOAN DUE 03-15-2026 BEO |
| Fixed Income | 2,199,304 | 2,028,858.31 | UNIVISION COMMUNICATIONS INC. TERM LOAN DUE 03-15-2024 BEO |
| Fixed Income | 650,000 | 682,010.39 | UPC HOLDING B.V. 3.875% SNR SEC 15/06/29EUR |
| Fixed Income | 315,000 | 341,126.68 | UPMC 3.6% DUE 04-03-2025 |
| Fixed Income | 837,255 | 709,112.32 | US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026 |
| Fixed Income | 3,416,000 | 5,397,413.43 | US TREAS BDS 4.375 DUE 05-15-2040 REG |
| Fixed Income | 3,550,000 | 5,890,087.90 | US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG |
| Fixed Income | 2,727,000 | 4,336,782.19 | US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG |
| Fixed Income | 11,915,000 | 17,886,837.08 | US TREAS BDS INDEX LINKED 2.00 DUE 01-15-2026 REG |
| Fixed Income | 10,406,000 | 15,926,871.87 | US TREAS BDS INDEX LINKED 2.5 DUE 01-15-2029 REG |
| Fixed Income | 10,235,000 | 15,798,478.35 | US TREAS BDS INDEX LINKED NOTES 2.375 DUE 01-15-2027 REG |
| Fixed Income | 16,736,000 | 26,192,242.33 | US TREAS INFL INDEXED BONDS 2.375 DUE 01-15-2025 BEO |
| Fixed Income | 3,700,000 | 7,953,052.02 | US TREAS INFL INDEXED BONDS 3.375 DUE 04-15-2032 AR12 DUE 04-15-32 REG |
| Fixed Income | 35,021,000 | 37,457,469.81 | US TREAS NTS INFL IDX DTD 04-15-2017 0.125% DUE 04-15-2022 |
| Fixed Income | 28,850,000 | 33,388,866.64 | US TREAS NTS TIPS DTD 07-15-2011 07-15-2021 |
| Fixed Income | 2,347,000 | 3,738,055.89 | US TREAS SEC 4.5 DUE 08-15-2039 REG |
| Fixed Income | 5,849,000 | 10,221,634.96 | US TREASURY DTD 02/15/2010 02-15-2040 |
| Fixed Income | 21,388,000 | 23,025,090.13 | US TREASURY INFL INDX 0.125% 01-15-2030 |
| Fixed Income | 3,065,000 | 3,332,109.97 | US TREASURY N/B 2.25% 11-15-2024 |
| Fixed Income | 1,670,000 | 1,805,296.09 | US TREASURY N/B 1.5% DUE 02-15-2030 REG |
| Fixed Income | 2,500,000 | 2,863,085.95 | US TREASURY N/B 2% DUE 02-15-2050 REG |
| Fixed Income | 1,600,000 | 1,846,500.00 | US TREASURY N/B 2.375% 05-15-2029 |
| Fixed Income | 33,690,000 | 38,986,966.51 | US TSY INFL IX TREAS BD 0.625 01-15-2024 |
| Fixed Income | 440,000 | 425,150.00 | USA COMPRESSION FIXED 6.875% DUE 04-01-2026 |
| Fixed Income | 970,000 | 931,200.00 | USA COMPRESSION PARTNERS LP/USA 6.875% DUE 09-01-2027 |
| Fixed Income | 9,480,000 | 10,227,290.58 | USA TREASURY NTS USA TREAS NTS 2.75% DUE07-31-2023 REG 2.75% DUE 07-31-2023 REG |
| Fixed Income | 1,385,751 | 1,312,305.86 | USI HOLDINGS CORPORATION TERM LOAN B 05-16-2024 |
| Fixed Income | 580,000 | 616,267.40 | UTAH ST 4.554% 07-01-2024 BEO TAXABLE |
| Fixed Income | 280,000 | 238,000.00 | UTD AIRLS HLDGS 4.25% DUE 10-01-2022 |
| Fixed Income | 341,488 | 319,420.98 | UTD AIRLS INC 3.5% DUE 03-01-2030 |
| Fixed Income | 737,330 | 708,039.41 | UTD AIRLS PASS 3.1% DUE 01-07-2030 |
| Fixed Income | 1,195,000 | 1,230,850.00 | UTD RENTALS N AMER 5.5% DUE 05-15-2027 |
| Fixed Income | 22,800,000 | 22,848,093.86 | UTD STATES TREAS .25% DUE 06-15-2023 |
| Fixed Income | 1,500,000 | 1,524,726.57 | UTD STATES TREAS 1.5% DUE 09-30-2021 |
| Fixed Income | 1,000,000 | 1,040,429.69 | UTD STATES TREAS 1.75% DUE 01-31-2023 |
| Fixed Income | 3,300,000 | 3,440,250.00 | UTD STATES TREAS 2% 10-31-2022 |
| Fixed Income | 31,000 | 33,572.29 | UTD TECHNOLOGIES FIXED 3.65% 08-16-2023 |
| Fixed Income | 450,000 | 453,375.00 | UZBEK INDUSTRIAL 5.75% SNR 02/12/2024 USD |
| Fixed Income | 100,000 | 117,625.00 | VALE OVERSEAS LTD 6.25% DUE 08-10-2026 |
| Fixed Income | 220,000 | 287,102.20 | VALE OVERSEAS LTD 6.875% DUE 11-10-2039 |
| Fixed Income | 700,000 | 914,550.00 | VALE OVERSEAS LTD 6.875% DUE 11-21-2036 |
| Fixed Income | 100,000 | 116,444.15 | VALE SA 3.75% 10 JAN 2023 |
| Fixed Income | 200,000 | 207,500.00 | VALEANT PHARMACEUTICALS INTL INC CDA GTDSR SECD NT 144A 7.0% DUE 03-15-2024 |
| Fixed Income | 135,000 | 142,462.28 | VALERO ENERGY CORP NEW 2.85% DUE 04-15-2025 REG |
| Fixed Income | 185,000 | 185,925.00 | VALVOLINE INC 4.375% DUE 08-15-2025 |
| Fixed Income | 2,145,000 | 2,231,757.55 | VENTAS RLTY LTD PARTNERSHIP 3.5% 04-15-2024 |
| Fixed Income | 95,000 | 103,584.37 | VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029 |
| Fixed Income | 1,000,000 | 1,034,080.00 | VEON HOLDINGS BV 4% SNR 09/04/2025 USD200000 |
| Fixed Income | 450,000 | 486,445.50 | VEON HOLDINGS BV 5.95% 13/02/23 |
| Fixed Income | 400,000 | 443,790.00 | VEON HOLDINGS BV 7.25% SNR 26/04/23 USD1000 |
| Fixed Income | 75,000 | 75,578.86 | VEREIT OPER 3.4% DUE 01-15-2028 |
| Fixed Income | 2,400,000 | 2,595,288.46 | VEREIT OPER PARTNERSHIP L P 4.625% 11-01-2025 |
| Fixed Income | 1,095,968 | 910,048.28 | VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025 |
| Fixed Income | 55,000 | 61,013.65 | VERIZON 3% DUE 03-22-2027 |
| Fixed Income | 800,000 | 989,351.31 | VERIZON 4.272% DUE 01-15-2036 |
| Fixed Income | 5,000 | 6,531.38 | VERIZON 4.812% DUE 03-15-2039 |
| Fixed Income | 1,550,000 | 2,104,832.67 | VERIZON 4.862% DUE 08-21-2046 |
| Fixed Income | 283,000 | 394,698.00 | VERIZON 5.012% DUE 04-15-2049 |
| Fixed Income | 300,000 | 228,425.11 | VERIZON COMMUN 2.5% SNR 16/05/2030 CAD2000 |
| Fixed Income | 300,000 | 341,598.22 | VERIZON COMMUNICATIONS .875% 04-08-2027 BEO |
| Fixed Income | 500,000 | 589,762.85 | VERIZON COMMUNICATIONS 4.125% DUE 03-16-2027 |
| Fixed Income | 75,000 | 119,258.68 | VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO |
| Fixed Income | 1,200,000 | 1,214,616.00 | VERIZON COMMUNICATIONS DUE 05-15-2025 BEO |
| Fixed Income | 800,000 | 916,513.79 | VERIZON FIXED 1.3% DUE 05-18-2033 |
| Fixed Income | 2,435,000 | 2,695,179.38 | VERIZON FIXED 3.5% DUE 11-01-2024 |
| Fixed Income | 1,030,000 | 1,060,177.97 | VERIZON OWNER TRUST FIXED 2.93% 09-20-2023 BEO |
| Fixed Income | 791,823 | 763,515.07 | VERSCEND HOLDING CORP. TERM LOAN 08-27-2025 BEO |
| Fixed Income | 1,000,000 | 980,000.00 | VERTICAL MIDCO GMBH USD TERM LOAN DUE 06-30-2027 BEO |
| Fixed Income | 1,665,825 | 1,570,040.06 | VERTIV GROUP CORPORATION TERM LOAN DUE 03-02-2027 BEO |
| Fixed Income | 1,754,694 | 1,707,176.57 | VFH PARENT LLC TERM LOAN 01-03-2026 |
| Fixed Income | 200,000 | 197,540.00 | VFU FDG PLC 6.2% DUE 02-11-2025 |
| Fixed Income | 340,000 | 340,071.40 | VIASAT INC 6.5% DUE 07-15-2028 |
| Fixed Income | 1,543,182 | 1,434,973.91 | VICI PROPERTIES INC TL 12-20-2024 |
| Fixed Income | 535,000 | 528,152.00 | VIRGIN MEDIA 5% DUE 07-15-2028 |

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| | | | |
|--------------|------------|---------------|--------------------------------------------------------------------------------|
| Fixed Income | 2,265,000 | 2,157,978.75 | VIRGIN MEDIA BRISTOL LLC TERM LOAN 01-03-2028 |
| Fixed Income | 965,000 | 943,490.15 | VIRGIN MEDIA FIN 5% DUE 07-15-2030 |
| Fixed Income | 540,000 | 595,098.80 | VIRGIN MEDIA FINANCE PLC BDS 3.75% 15/07/2030 144A |
| Fixed Income | 200,000 | 245,637.28 | VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP |
| Fixed Income | 1,632,000 | 2,115,331.87 | VIRGIN MEDIA SEC F 5.25% GTD 15/05/2029 GBP |
| Fixed Income | 2,200,000 | 2,299,000.00 | VIRGIN MEDIA SECD FIN PLC 5.5% 05-15-2029 |
| Fixed Income | 994,522 | 958,291.45 | VISTRA OPERATIONS COMPANY LLC DUE 12-31-2025 BEO |
| Fixed Income | 900,000 | 930,797.11 | VIVION INVESTMENTS 3.0% 08/08/2024 |
| Fixed Income | 125,864 | 120,594.42 | VIZIENT INC TERM B-6 LOAN 05-06-2026 BEO |
| Fixed Income | 500,000 | 483,690.00 | VM HOLDING SA 5.375% GTD SNR 04/05/27 USD |
| Fixed Income | 200,000 | 248,799.07 | VODAFONE GROUP 2.5% SNR EMTN 24/05/39 EUR |
| Fixed Income | 689,000 | 888,843.89 | VODAFONE GROUP 4.875%-FRN SUB 03/10/78 GBP |
| Fixed Income | 840,000 | 1,000,256.19 | VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG |
| Fixed Income | 500,000 | 581,910.87 | VODAFONE GROUP PLC 4.375% DUE 02-19-2043 |
| Fixed Income | 1,500,000 | 2,100,019.85 | VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-2037 BEO |
| Fixed Income | 300,000 | 285,375.00 | VOLCAN CIA MINERA SAA-CM BNDS 5.375% 02/02/2022 |
| Fixed Income | 475,000 | 479,650.73 | VOLKSWAGEN AUTO LN FIXED 1.98% DUE 11-20-2024 |
| Fixed Income | 300,000 | 343,125.00 | VOTORANTIM CIMENTOS SA 7.25 DUE 04-05-2041 BEO |
| Fixed Income | 284,288 | 273,626.72 | VS BUYER LLC TERM LOAN B 02-19-2027 |
| Fixed Income | 250,000 | 272,293.75 | VTB EURASIA DAC 9.5%-FRN SUB PERP USD1000 |
| Fixed Income | 200,000 | 204,100.00 | VTR COMUNICACIONES 5.125% GTD 15/01/2028USD |
| Fixed Income | 725,000 | 741,617.00 | VTR FINANCE NV 6.875% SNR SEC 15/01/24 USD |
| Fixed Income | 200,000 | 205,254.00 | VTR FINANCE NV(CHI 6.375% SNR 15/07/2028USD |
| Fixed Income | 761,711 | 748,860.98 | WA MUT MTG SECS CORP 2005-AR1 MTG PASSTHRU CTF CL A-1B VAR 01-25-2045 REG |
| Fixed Income | 245,000 | 247,072.57 | WALGREENS BOOTS ALLIANCE INC 4.1% DUE 04-15-2050 REG |
| Fixed Income | 300,000 | 302,796.00 | WALNUT BIDCO PLC 9.125% 01/08/2024 |
| Fixed Income | 586,451 | 555,662.79 | WAND NEWCO 3, INC. (AKA CALIBER COLLISION) TERM LOAN 02-05-2026 |
| Fixed Income | 800,000 | 1,016,256.00 | WASHINGTON BIOMEDICAL RESH FACS 3 WASH LEASE REV 6.416% 07-01-2030 BEO TAXABLE |
| Fixed Income | 1,200,000 | 1,334,892.00 | WASHINGTON CNTY ORE SCH DIST NO 48J BEAVERTON 4.06% 06-30-2034 BEO TAXABLE |
| Fixed Income | 670,000 | 1,058,827.80 | WASHOE CNTY NEV HWY REV 7.969% 02-01-2040 BEO TAXABLE |
| Fixed Income | 300,000 | 308,608.56 | WASTE MGMT INC DEL 4.0% DUE 07-15-2039 |
| Fixed Income | 315,000 | 467,671.39 | WASTE MGMT INC DEL 7.75% DUE 05-15-2032 |
| Fixed Income | 693,000 | 721,411.77 | WELLS FARGO & CO 2.406% DUE 10-30-2025 |
| Fixed Income | 4,900,000 | 5,104,867.92 | WELLS FARGO & CO 2.625% DUE 07-22-2022 |
| Fixed Income | 500,000 | 539,810.44 | WELLS FARGO & CO 3% DUE 02-19-2025 |
| Fixed Income | 3,400,000 | 3,523,123.32 | WELLS FARGO & CO 3.069% DUE 01-24-2023 |
| Fixed Income | 5,105,000 | 5,461,293.98 | WELLS FARGO & CO FIXED 2.879% DUE 10-30-2030 |
| Fixed Income | 800,000 | 831,496.00 | WELLS FARGO & CO FLTGT RT 5.875% DUE 12-29-2049 |
| Fixed Income | 1,245,000 | 1,298,641.97 | WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 |
| Fixed Income | 1,900,000 | 1,913,727.50 | WELLS FARGO & CO NEW NT FLTGT DUE 10-31-2023/10-31-2022 REG |
| Fixed Income | 5,000,000 | 5,424,893.25 | WELLS FARGO BK N A 3.55% DUE 08-14-2023 |
| Fixed Income | 3,800,000 | 3,904,072.12 | WELLS FARGO COML 2.59% DUE 11-15-2050 |
| Fixed Income | 30,000 | 30,886.34 | WELLS FARGO COML 3.184% DUE 07-15-2048 |
| Fixed Income | 1,615,000 | 1,758,985.97 | WELLS FARGO COML 3.362% DUE 05-01-2048 |
| Fixed Income | 305,000 | 321,263.33 | WELLS FARGO COML 3.487% DUE 11-15-2048 |
| Fixed Income | 450,000 | 440,344.35 | WELLS FARGO COML 3.783% DUE 02-15-2048 |
| Fixed Income | 550,000 | 559,158.55 | WELLS FARGO COML 3.959% DUE 12-15-2047 |
| Fixed Income | 2,000,000 | 2,149,751.20 | WELLS FARGO COML MTG TR 2016-LC25 COML MTG PASSTHRU CTF CL 4.09557% 12-15-2059 |
| Fixed Income | 140,000 | 145,490.99 | WELLTOWER INC 2.7% DUE 02-15-2027 |
| Fixed Income | 1,400,000 | 1,547,403.73 | WELLTOWER INC 4% SNR 01/06/2025 USD |
| Fixed Income | 250,000 | 275,703.57 | WEPA HYGIENEPD 2.875% SNR SEC 15/12/27EUR |
| Fixed Income | 2,540,000 | 2,624,963.00 | WESTERN DIG CORP 4.75% DUE 02-15-2026 |
| Fixed Income | 1,480,000 | 1,436,532.40 | WESTERN DIGITAL CORPORATION TERM A-1 LOAN DUE 02-27-2023 |
| Fixed Income | 968,440 | 940,296.73 | WESTERN DIGITAL CORPORATION US TERM B-4 LOAN 04-29-2023 |
| Fixed Income | 810,000 | 767,475.00 | WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025 |
| Fixed Income | 150,000 | 151,624.50 | WESTERN MUN WTR DIST FACS AUTH CALIF WTRREV 6.51% 10-01-2040 BEO TAXABLE |
| Fixed Income | 1,200,000 | 1,155,108.00 | WESTN MIDSTREAM 4.05% DUE 02-01-2030 |
| Fixed Income | 420,000 | 445,809.00 | WESTPAC BKG CORP 2.35% DUE 02-19-2025 |
| Fixed Income | 325,000 | 393,241.01 | WEYERHAEUSER CO 6.95% DUE 10-01-2027 |
| Fixed Income | 190,000 | 262,826.13 | WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO |
| Fixed Income | 880,000 | 995,887.02 | WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 |
| Fixed Income | 187,187 | 188,996.19 | WFRBS COML MTG TR 3.66% DUE 03-15-2047 |
| Fixed Income | 45,000 | 38,605.87 | WFRBS COML MTG TR FLTGT RT 5.18784% DUE 09-15-2046 |
| Fixed Income | 9,576,000 | 14,071,483.08 | WI TREASURY SEC 3.375% DUE 11-15-2048 REG |
| Fixed Income | 4,730,000 | 4,732,596.82 | WI TREASURY SEC TREAS NTS FLTGT 01-31-2021 |
| Fixed Income | 12,600,000 | 13,596,679.66 | WI UNITED STATES OF AMER TREAS T NOTE 2.375% DUE 02-29-2024 |
| Fixed Income | 13,000,000 | 13,803,867.22 | WI UNITED STATES TREAS NTS FIXED 1.75% 07-31-2024 |
| Fixed Income | 5,292,000 | 7,209,109.66 | WI US TREASURY N/B 3.0% DUE 02-15-2047 |
| Fixed Income | 484,000 | 607,598.89 | WILLIAM HILL 4.75% GTD SNR 01/05/26 GBP |
| Fixed Income | 648,324 | 526,529.58 | WILLIAM MORRIS ENDEAVOR ENTMT LLC (IMG HLDNGS, LLC) TERM B-1 LN 05-18-25 |
| Fixed Income | 50,000 | 57,299.64 | WILLIAMS PARTNERS 5.8 DUE 11-15-2043 |
| Fixed Income | 422,483 | 406,508.48 | WILSONART LLC TRANCHE D TERM LOAN SENIOR SECURED 12-19-2023 BEO |
| Fixed Income | 534,000 | 621,224.60 | WMG ACQUISITION 3.625% GTD 15/10/2026 EUR |
| Fixed Income | 229,000 | 236,747.07 | WOORI BK GLOBAL 5.875% DUE 04-13-2021 |
| Fixed Income | 500,000 | 497,224.61 | WOORI BK KOREA 4.25% DUE 12-31-2049 |
| Fixed Income | 3,700,000 | 3,822,134.78 | WORLD FINL NETWORK CR CARD MASTER NT SER 18-C CL A 3.55% FIXED 08-15-2025 |
| Fixed Income | 585,000 | 593,646.94 | WORLD OMNI AUTO RECEIVABLES TR SER 17-A CLS A4 2.24% DUE 06-15-2023 |
| Fixed Income | 3,180,000 | 3,243,887.15 | WORLD OMNI AUTOMOBILE LEASE SEC TRUST SER 20-A CL A3 1.7% 01-17-2023 REG |
| Fixed Income | 2,000,000 | 2,029,117.20 | WORLD OMNI SELECT AUTO TR SER 19-A CL B 2.17% 12-15-2025 |
| Fixed Income | 240,000 | 211,200.00 | WPX ENERGY INC 4.5% DUE 01-15-2030 |
| Fixed Income | 270,000 | 259,456.50 | WPX ENERGY INC 5.875% DUE 06-15-2028 REG |
| Fixed Income | 955,000 | 926,350.00 | WPX ENERGY INC FIXED 5.75% 06-01-2026 |
| Fixed Income | 1,200,000 | 1,155,000.00 | WYNDHAM WORLDWIDE CORP 4.5% 04-01-2027 |
| Fixed Income | 200,000 | 229,790.48 | XCEL ENERGY INC FIXED 3.4% DUE 06-01-2030 |
| Fixed Income | 195,000 | 274,943.88 | XTO ENERGY INC 6.75% DUE 08-01-2037 |
| Fixed Income | 210,000 | 267,182.21 | YALE UNIV MEDIUM 7.375% DUE 04-15-2096 |
| Fixed Income | 350,000 | 346,463.35 | YANLORD LAND HK CO 6.8% GTD SNR 27/02/2024 USD |
| Fixed Income | 200,000 | 215,640.00 | YAPI KREDI BANKASI 13.875%-FRN MTN PERP USD |
| Fixed Income | 800,000 | 920,165.21 | YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE |
| Fixed Income | 400,000 | 301,000.00 | YPF ENERGIA ELECTRICA S.A. 10.0% DUE 07-25-2026 BEO |
| Fixed Income | 700,000 | 591,675.00 | YPF SA 8.5% SNR 23/03/21 USD'REGS' |

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| | | | |
|--------------|-----------|-------------------------|----------------------------------------------------------------|
| Fixed Income | 1,082,000 | 803,385.00 | YPF SA 8.5% SNR MTN 28/07/2025 USD |
| Fixed Income | 200,000 | 147,726.00 | YPF SOCIEDAD 8.5% 27/06/2029 |
| Fixed Income | 1,000,000 | 742,500.00 | YPF SOCIEDAD 8.5% DUE 07-28-2025 |
| Fixed Income | 610,000 | 427,000.00 | YPF SOCIEDAD ANONIMA 6.95% DUE 07-21-2027 |
| Fixed Income | 300,000 | 304,500.00 | YUM BRANDS INC 4.75% 144A DUE 01-15-2030 |
| Fixed Income | 400,000 | 392,493.08 | YUZHOU GROUP HOLDI 7.7% GTD 20/02/2025 USD |
| Fixed Income | 1,240,000 | 1,179,934.40 | ZAYO GROUP HLDGS 4% DUE 03-01-2027 |
| Fixed Income | 1,177,050 | 1,114,572.19 | ZAYO GROUP HOLDINGS INC TERM LOAN 02-19-2027 |
| Fixed Income | 199,500 | 216,730.20 | ZAYO GROUP LLC (ZAYO CAPITAL, INC.) (EUR) TERM LOAN 19/02/2027 |
| Fixed Income | 600,000 | 606,942.41 | ZF EUROPE FIN B.V. 3.0% 23/10/2029 |
| Fixed Income | 265,000 | 249,486.90 | ZIGGO B.V. TERM I LOAN 04-15-2028 |
| Fixed Income | 2,100,000 | 2,286,264.55 | ZIGGO B.V. TERM LN 31/01/2029 |
| Fixed Income | 898,200 | 1,043,314.78 | ZIGGO BV 4.25% SNR SEC 15/01/27 EUR |
| Fixed Income | 100,000 | 103,728.00 | ZIMMER BIOMET 3.15% DUE 04-01-2022 |
| Fixed Income | 500,000 | 543,061.74 | ZIMMER BIOMET 3.55% DUE 04-01-2025 |
| TOTAL | | <u>5,507,377,415.72</u> | |

Real Estate Investments

| | | | |
|--------------|-------------|-------------------------|-----------------------------------------------------------------|
| Real Estate | 204,160,554 | 201,724,505.00 | BLACKSTONE PROPERTY PARTNERS LP |
| Real Estate | 31,996,150 | 32,892,200.00 | BLUE VISTA REAL ESTATE PARTNERS IV LP |
| Real Estate | 29,079,190 | 32,762,202.00 | BROOKFIELD STRATEGIC REAL ESTATE PARTNERS II |
| Real Estate | 13,426,170 | 12,894,165.00 | BSREP III A LP |
| Real Estate | 105,617,418 | 107,888,890.00 | CARLYLE PROPERTY INVESTORS LP |
| Real Estate | 185,245 | 213,168,404.95 | CF HEITMAN AMERICA REAL ESTATE TRUST LP FD |
| Real Estate | 22,445,584 | 228,496,040.34 | CF JPMCB STRATEGIC PROPERTY FUND |
| Real Estate | 100 | 99,981.00 | CF RREEF FUND WEST VI |
| Real Estate | 8,407 | 85,173,123.43 | CF UBS TRUMBULL PROPERTY FUND |
| Real Estate | 18,858,033 | 17,564,813.00 | CROW HOLDINGS REALTY PARTNERS VII LP |
| Real Estate | 68,297,747 | 97,079,615.00 | DUNE REAL ESTATE FUND III |
| Real Estate | 11,711,637 | 10,693,917.00 | DUNE REAL ESTATE FUND IV LP |
| Real Estate | 11,650,184 | 16,287,183.00 | DUNE REAL ESTATE PARALLEL FUND II LP |
| Real Estate | 10,865,879 | 7,860,669.00 | FRANKLIN TEMPLETON EMERGING MANAGER REALESTATE FUND OF FUNDS LP |
| Real Estate | 9,337,554 | 2,110,938.00 | FRANKLIN TEMPLETON PRIVATE REAL ESTATE FUND SERIES A |
| Real Estate | 5,461,784 | 4,504,295.00 | LONG WHARF REAL ESTATE PARTNERS VI, LP |
| Real Estate | 18,864,031 | 18,868,963.00 | MDP RE 2015, LP |
| Real Estate | 12,890,806 | 12,747,602.00 | MDP RE 2015, LP - TRANCHE 2 |
| Real Estate | 21,917,823 | 21,653,980.00 | MDP RE 2015, LP - TRANCHE 3 |
| Real Estate | 17,148,928 | 15,124,608.00 | Oaktree Real Estate Debt Fund II (Parallel), L.P |
| Real Estate | 29,920,256 | 23,062,157.00 | REAL ESTATE GLOBAL PARTNERSHIP FUND II, LP |
| Real Estate | 0 | (30,309,175.64) | Valuation adjustment, real estate |
| TOTAL | | <u>1,132,349,076.08</u> | |

Alternative Investments

| | | | |
|--------------|-------------|----------------|-----------------------------------------------------------------------|
| Alternatives | 1,090,211 | 15,710.00 | ABINGWORTH BIOVENTURES III A, LP |
| Alternatives | 2,086,294 | 207,735.00 | ABINGWORTH BIOVENTURES IV, LP |
| Alternatives | 4,035,694 | 385,569.00 | ABRY PARTNERS V LP 6-009966 |
| Alternatives | 1,675,295 | 150,603.00 | ABRY PARTNERS V LP 6-019967 |
| Alternatives | 1,428,943 | 58,972.00 | ABRY SENIOR EQUITY II LP |
| Alternatives | 1 | 1.00 | ACCELL VIII, LP |
| Alternatives | 4,307,930 | 858,501.00 | ACP IV, LP |
| Alternatives | 28,662,353 | 18,193,551.00 | ADAMS STREET 2007 GLOBAL OPPORTUNITIES PORTFOLIO LP |
| Alternatives | 965,620 | 5,205,671.00 | ADAMS STREET 2008 DIRECT FUND, LP |
| Alternatives | 2,051,219 | 5,051,870.00 | ADAMS STREET 2009 DIRECT FUND, LP |
| Alternatives | 47,619,248 | 66,010,013.00 | ADAMS STREET 2012 GLOBAL FUND LP |
| Alternatives | 64,170,773 | 95,488,684.00 | ADAMS STREET 2013 GLOBAL FUND LP |
| Alternatives | 81,917,200 | 109,888,837.00 | ADAMS STREET 2015 GLOBAL FUND LP |
| Alternatives | 87,538,254 | 98,793,009.00 | ADAMS STREET 2016 GLOBAL FUND LP |
| Alternatives | 52,381,571 | 53,648,744.00 | ADAMS STREET 2017 GLOBAL FUND LP |
| Alternatives | 26,910,000 | 27,638,779.00 | ADAMS STREET 2018 GLOBAL FUND LP |
| Alternatives | 6,835,248 | 1,693,782.00 | ADAMS STREET GLOBAL OPPORT SECOND FUND |
| Alternatives | 8,151,452 | 8,649,292.00 | ADAMS STREET GLOBAL OPPORTUNITIES SECONDARY FUND 5 |
| Alternatives | 67,461,352 | 98,063,634.00 | ADAMS STREET PARTNERS 2014 GLOBAL FUND LP |
| Alternatives | 20,979,729 | 22,573,486.00 | ADAMS STREET PARTNERSHIP FUND - 2008 US FUND, LP |
| Alternatives | 18,664,477 | 22,555,982.00 | ADAMS STREET PARTNERSHIP FUND - 2008 NON-US FUND, LP |
| Alternatives | 6,280,731 | 9,967,066.00 | ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP |
| Alternatives | 24,268,764 | 31,439,213.00 | ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP |
| Alternatives | 13,556,183 | 4,702,963.00 | ADAMS STREET PSHIP FD-2004 NON US FUND |
| Alternatives | 12,836,573 | 15,069,032.00 | ADAMS STREET PSHIP FD - 2009 NON-US DEVELOPED MARKETS FUND |
| Alternatives | 2,224,575 | 127,455.00 | ADVANCED TECHNOLOGY VENT VII (C), LP |
| Alternatives | 25,251,365 | 11,231,322.00 | ALINDA INFRASTRUCTURE FUND II |
| Alternatives | 8,079,375 | 328,806.00 | APOLLO INVESTMENT FUND VI LP |
| Alternatives | 285,000,000 | 283,913,384.00 | AQR GLB RM BUYWRITE FD LP |
| Alternatives | 5,783,824 | 1,626,722.00 | ARCH VENTURE FUND VI, LP |
| Alternatives | 1 | 1.00 | ARCLIGHT ENERGY PARTNERS FUND II, LP |
| Alternatives | 407,441 | 1.00 | ARLINGTON CAPITAL PARTNERS, LP |
| Alternatives | 752,542 | 1.00 | ASCEND VENTURES |
| Alternatives | 95,000,000 | 94,799,847.00 | ASPECT CORE TREND HV FUND |
| Alternatives | 1,337,595 | 300,630.00 | AUSTIN VENTURES IX LP |
| Alternatives | 1 | 1.00 | AUSTIN VENTURES V, LP |
| Alternatives | 366,597 | 1.00 | AUSTIN VENTURES VI LP - SECONDARY |
| Alternatives | 1 | 1.00 | AUSTIN VENTURES VI, LP |
| Alternatives | 4,059,745 | 11,498.00 | AUSTIN VENTURES VII, LP |
| Alternatives | 140,878 | 3,864.00 | AUSTIN VENTURES VIII SECONDARY, LP |
| Alternatives | 1,555,499 | 47,884.00 | AUSTIN VENTURES VIII, LP |
| Alternatives | 2,227,221 | 14,210.00 | BAIN CAPITAL FUND VIII 6-008185 |
| Alternatives | 772,226 | 3,747.00 | BAIN CAPITAL FUND VIII 6-008187 |
| Alternatives | 1 | 1.00 | BAIN CAPITAL VIII CO-INVESTMENT FUND LP |
| Alternatives | 397,362 | 1.00 | BANC FUND VI, LP |
| Alternatives | 105,974 | 1.00 | BANC FUND VII, LP |

**Investment Listing
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| | | | |
|--------------|-------------|------------------|--------------------------------------------------------------------|
| Alternatives | 1 | 1.00 | BATTERY VENTURES VI, LP |
| Alternatives | 2,016,351 | 89,089.00 | BATTERY VENTURES VII, 6009507 |
| Alternatives | 1,420,842 | 62,873.00 | BATTERY VENTURES VII, LP |
| Alternatives | 4,468,124 | 447,590.00 | BENCHMARK CAPITAL PTRS IV, LP |
| Alternatives | 1,358,753 | 583,704.00 | BERKSHIRE FUND VI, LP |
| Alternatives | 17,188,523 | 17,240,638.00 | BIG REAL ESTATE FUND I LP |
| Alternatives | 4,903,774 | 811,598.00 | BLACKSTONE CAPITAL PARTNERS V, LP |
| Alternatives | 504,585 | 29,640.00 | BLACKSTONE MEZZANINE PARTNERS II, LP |
| Alternatives | 18,415 | 1.00 | BLACKSTONE OFFSHORE CAPITAL PARTNERS II |
| Alternatives | 12,789,047 | 13,647,441.04 | BLACKSTONE REAL ESTATE PARTNERS EUROPE VI SCSP - COLATERAL ACCOUNT |
| Alternatives | 103,733 | 1.00 | BOSTON VENTURES V, LP |
| Alternatives | 1 | 1.00 | BOSTON VENTURES VI, LP |
| Alternatives | 436 | 4,535.00 | BOWMAN PARTNERS, LP |
| Alternatives | 2,175,365 | 1,679,648.00 | BREGAL SAGEMOUNT III B LP |
| Alternatives | 3,541,549 | 43,955.00 | BRENTWOOD ASSOC IX, LP |
| Alternatives | 664,658 | 210,808.00 | BRINSON NON US PSHIP FD TR-2003 PRMY FD |
| Alternatives | 1,239,707 | 182,708.00 | BRINSON NON-US PSHIP FD TR-2001 PRIMARY |
| Alternatives | 1,741,330 | 567,913.00 | BRINSON NON-US PSHIP FD TR-2000 PRI FD,LP |
| Alternatives | 182,365 | 100,644.00 | BRINSON NON-US PSHIP FD TRST-1999 PRIM FD |
| Alternatives | 212,865 | 165,060.00 | BRINSON NON-US PSHIP FD TRST-2002 PRIM FD |
| Alternatives | 996,009 | 215,917.00 | BRINSON NON-US PSHIP FD TRST-2004 PRIM FD |
| Alternatives | 155,599 | 15,828.00 | BROCKWAY MORAN & PTRS FD II, LP |
| Alternatives | 919,599 | 1.00 | CALTIUS PARTNERS III, LP |
| Alternatives | 2,631,424 | 685,653.00 | CANAAN VII LP |
| Alternatives | 2,382,655 | 1.00 | CARLYLE PARTNERS IV, LP |
| Alternatives | 6,351,908 | 512,398.00 | CARLYLE/RIVERSTONE GLOBAL ENERGY & POWER III LP |
| Alternatives | 338,217 | 8,711.00 | CASTILE VENTURES, L.P. |
| Alternatives | 3,224,247 | 741,448.00 | CASTLE HARLAN PARTNERS IV, LP |
| Alternatives | 100,000 | 82,959,740.00 | CF ARP ALTERNATIVE RETURN CAPTURE FUND LTD CL SER 0120 |
| Alternatives | 185,054,847 | 1,850,548,472.15 | CF SURS GBL EQ FEB 2020 R/S UNTCL |
| Alternatives | 7,266,291 | 34,370.00 | CHS PRIVATE EQUITY V LP 6-011467 |
| Alternatives | 3,428,217 | 13,543.00 | CHS PRIVATE EQUITY V LP 6-011478 |
| Alternatives | 1 | 1.00 | CLAYTON DUBILIER & RICE FD VI, LP |
| Alternatives | 383,330 | 1.00 | CLAYTON, DUBILIER & RICE FUND VII, LP |
| Alternatives | 2,926,326 | 2,753,048.00 | CLEARLAKE CAPITAL PARTNERS VI LP |
| Alternatives | 1 | 1.00 | CODE HENNESSY & SIMMONS III, LP |
| Alternatives | 1 | 1.00 | CODE HENNESSY & SIMMONS IV, LP |
| Alternatives | 9,549,994 | 9,395,399.00 | CORTEC GROUP FUND VII LP |
| Alternatives | 15,827,380 | 16,088,039.00 | CROW HOLDINGS REALTY PARTNERS VIII, LP -RESTRICTED |
| Alternatives | 1 | 1.00 | ENTERPRISE PARTNERS VI, LP |
| Alternatives | 3,301,403 | 459,453.00 | ESSEX WOODLANDS HEALTH VEN FD VII, LP |
| Alternatives | 7,858,473 | 3,823,660.00 | ESSEX WOODLANDS HEALTH VENT VI 6007782 |
| Alternatives | 3,208,868 | 1,813,533.00 | ESSEX WOODLANDS HEALTH VENT VI 6007783 |
| Alternatives | 815,738 | 176,122.00 | ESSEX WOODLANDS HEALTH VENTURES FUND VII, LP |
| Alternatives | 1,239,820 | 1.00 | FIRST RESERVE FUND X, LP 6-008654 |
| Alternatives | 6,769,068 | 7,755.00 | FIRST RESERVE FUND XI, LP 6-014733 |
| Alternatives | 12,716,296 | 14,306.00 | FIRST RESERVE FUND XI, LP 6-014764 |
| Alternatives | 1 | 1.00 | FORTRESS INVESTMENT FUND II, LLC |
| Alternatives | 1,256,771 | 185,061.00 | FORTRESS INVESTMENT FUND III, LP |
| Alternatives | 2,718,114 | 1.00 | FP GP SLITTER, LLC |
| Alternatives | 3,746,112 | 2,328,097.00 | FRANCISCO PARTNERS II, LP |
| Alternatives | 0 | - | FUT 16 SEP 20 LME ALUM US |
| Alternatives | 0 | - | FUT 16 SEP 20 LME NICKEL US |
| Alternatives | 0 | - | FUT 16 SEP 20 LME ZINC US |
| Alternatives | 0 | - | FUT AUG 20 CMX GOLD |
| Alternatives | 0 | - | FUT DEC 20 CBT BEAN MEAL |
| Alternatives | 0 | - | FUT DEC 20 CBT BEAN OIL |
| Alternatives | 0 | - | FUT DEC 20 ICEUS COTTON 2 |
| Alternatives | 0 | - | FUT NOV 20 CBT SOYBEANS |
| Alternatives | 0 | - | FUT OCT 20 CSC SUGAR 11 |
| Alternatives | 0 | - | FUT SEP 20 CBT CORN |
| Alternatives | 0 | - | FUT SEP 20 CBT WHEAT |
| Alternatives | 0 | - | FUT SEP 20 CMX HG COPPER |
| Alternatives | 0 | - | FUT SEP 20 CMX SILVER |
| Alternatives | 0 | - | FUT SEP 20 CSC COFFEE 'C' |
| Alternatives | 0 | - | FUT SEP 20 HEATING OIL |
| Alternatives | 0 | - | FUT SEP 20 ICE GAS OIL |
| Alternatives | 0 | - | FUT SEP 20 IPE BRENT CRD |
| Alternatives | 0 | - | FUT SEP 20 NYM HH NAT GAS |
| Alternatives | 0 | - | FUT SEP 20 NYM LT CRUDE |
| Alternatives | 0 | - | FUT SEP 20 NYM RBOB GAS |
| Alternatives | 338,365 | 1.00 | GENSTAR CAPITAL PARTNERS IV 6-008704 |
| Alternatives | 2,885,493 | 1.00 | GENSTAR CAPITAL PARTNERS IV 6-008709 |
| Alternatives | 11,110,794 | 429,093.00 | GGC INVESTMENT FUND II, LP |
| Alternatives | 371,541 | 134,822.00 | GRANITE GLOBAL VENTURES III, L.P. |
| Alternatives | 6,132,706 | 1.00 | GRANITE VENTURES II, LP |
| Alternatives | 9,602 | 1.00 | GREEN EQUITY INVESTORS IV, LP |
| Alternatives | 6,113,470 | 5,301,553.00 | GREEN EQUITY INVESTORS V, LP |
| Alternatives | 1 | 1.00 | GTCR FUND VII, LP |
| Alternatives | 27,653,546 | 27,129,235.00 | HARVEST PARTNERS VIII, LP |
| Alternatives | 544,322 | 1.00 | HELLMAN & FRIEDMAN CAPITAL INVESTORS V |
| Alternatives | 3,836,955 | 675,277.00 | HELLMAN & FRIEDMAN CAPITAL PARTNERS VI |
| Alternatives | 1,278,567 | 1.00 | INSIGHT VENTURE PARTNERS (CAYMAN) V LP |
| Alternatives | 1 | 1.00 | INSTITUTIONAL VENTURE PTRS VIII, LP |
| Alternatives | 4,220,794 | 815,392.00 | INTERWEST PARTNERS IX LP 6-011384 |
| Alternatives | 4,899,625 | 1,105,135.00 | INTERWEST PARTNERS IX LP 6-011385 |
| Alternatives | 1 | 1.00 | INTERWEST PARTNERS VII, LP |
| Alternatives | 1,280,192 | 195,263.00 | INTERWEST PARTNERS VIII, LP |
| Alternatives | 2,304 | 1.00 | J.W. CHILDS EQUITY PARTNERS II, LP |
| Alternatives | 1,710,496 | 5,744.00 | J.W. CHILDS EQUITY PARTNERS III, LP |
| Alternatives | 2,377,245 | 1,125,969.00 | JLL PARTNERS FUND IV, LP |

Investment Listing
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| | | | |
|--------------|-------------|----------------|--------------------------------------------------------------------|
| Alternatives | 1,633,270 | 939,094.00 | JLL PARTNERS FUND V LP |
| Alternatives | 3,433,522 | 14,212.00 | KELSO INVESTMENT ASSOCIATES VII, LP |
| Alternatives | 1 | 6,714,561.00 | KKR PRISMA CODLIN FUND LLC |
| Alternatives | 1 | 8,054.00 | KLEE ASIA FUND I, LP |
| Alternatives | 1 | 1.12 | KLEE EUROPE FUND I, LP |
| Alternatives | 589 | 7,069.11 | KLEE EUROPE FUND II, LP |
| Alternatives | 611 | 6,734.00 | KLEE USA FUND I, LP |
| Alternatives | 1 | 181.00 | KLEE USA FUND II, LP |
| Alternatives | 3,998,055 | 1,232,657.00 | KODIAK VENTURE PARTNERS III, LP |
| Alternatives | 4,948,264 | 2,021,258.00 | LAKE CAPITAL PARTNERS II, LP |
| Alternatives | 278,598 | 1.00 | LATTERELL VENTURE PARTNERS II, LP |
| Alternatives | 6,426,492 | 2,799,032.00 | LEAPFROG VENTURES II, LP |
| Alternatives | 2,427,510 | 1.00 | LIGHTSPEED VENT PTRS VI, LP |
| Alternatives | 58,318,337 | 69,815,725.00 | LINCOLN FUND I, LP |
| Alternatives | 100,000,000 | 102,775,661.00 | LOMBARD ODIER FUND IV - ALTERNATIVE RISKPREMIA CORE V10 |
| Alternatives | 66,000,000 | 67,321,634.00 | LONGTAIL ALPHA ENHANCED SYSTEMATIC TRENDFOLLOWING FUND LP |
| Alternatives | 11,757,897 | 4,969,587.00 | M2 PRIVATE EQUITY FUND-OF-FUNDS, LP |
| Alternatives | 68,706,201 | 76,963,411.00 | M2 SURS EMERGING PRIVATE EQUITY FUND OF FUNDS LP |
| Alternatives | 877,646 | 14,823,608.00 | MACQUARIE INFRASTRUCTURE PARTNERS II INTERNATIONAL |
| Alternatives | 28,657,583 | 45,384,628.00 | MACQUARIE INFRASTRUCTURE PARTNERS III, LP |
| Alternatives | 44,210,697 | 46,729,204.00 | MACQUARIE INFRASTRUCTURE PARTNERS IV LP |
| Alternatives | 1,743,926 | 180,108.00 | MADISON DEARBORN CAP PTRS IV, LP |
| Alternatives | 355,237 | 1.00 | MATRIX PARTNERS VI, LP |
| Alternatives | 1,589,151 | 78,917.00 | MATRIX PARTNERS VII, LP |
| Alternatives | 1 | 1.00 | MEDVENTURE ASSOCIATES V, LP |
| Alternatives | 2,106,899 | 56,062.00 | MENLO VENTURES IX, LP |
| Alternatives | 1 | 1.00 | MENLO VENTURES VIII, LP |
| Alternatives | 1,641,325 | 128,111.00 | MENLO VENTURES X, LP |
| Alternatives | 34,478,900 | 40,916,626.00 | MESIROW FINANCIAL PRIVATE EQUITY FUND VII-B, L.P. |
| Alternatives | 58,400,000 | 54,149,925.00 | MESIROW FINANCIAL PRIVATE EQUITY SPECIALFUND B LP |
| Alternatives | 1 | 1.00 | MOBIUS TECHNOLOGY VENTURES VI, LP |
| Alternatives | 1 | 1.00 | MORGAN STANLEY DEAN WITTER VENTURE PTRS IV, LP |
| Alternatives | 4,186 | 1.00 | MORGAN STANLEY VENTURE PTRS III, LP |
| Alternatives | 557,000,000 | 591,653,091.00 | NEUBERGER BERMAN US EQUITY INDEX PUTWRITE FUND LLC |
| Alternatives | 1,170,126 | 162,268.00 | NEW ENTERPRISE ASSOC 8A, LP |
| Alternatives | 5,673,190 | 363,220.00 | NEW ENTERPRISE ASSOC IX, LP |
| Alternatives | 4,725,852 | 328,083.00 | NEW ENTERPRISE ASSOC VIII, LP |
| Alternatives | 1,370,622 | 255,941.00 | NEW ENTERPRISE ASSOC X, LP |
| Alternatives | 4,585,839 | 1,067,569.00 | NEW ENTERPRISE ASSOC XI, LP |
| Alternatives | 3,396,027 | 888,993.00 | NEW LEAF VENTURE I, LP (FORMERLY SPROUT HEALTHCARE VENTURES I, LP) |
| Alternatives | 759,537 | 72,147.00 | NEW MOUNTAIN PARTNERS II, LP |
| Alternatives | 1 | 6,378,771.00 | NEWPORT MONARCH LLC |
| Alternatives | 9,335,567 | 2,270,317.00 | OAK INVESTMENT PARTNERS XI, LP |
| Alternatives | 1 | 1.00 | OAK INVESTMENT PTRS VII, LP |
| Alternatives | 1 | 1.00 | OAK INVESTMENT PTRS VIII, LP |
| Alternatives | 7,706,106 | 7,319,687.00 | OCEANSOUND PARTNERS FUND, LP |
| Alternatives | 284,114 | 1.00 | OCM EUROPEAN PRINCIPAL OPP FD LP |
| Alternatives | 1 | 1.00 | OCM OPPORTUNITIES FUND III, LP 6-007852 |
| Alternatives | 1 | 1.00 | OCM OPPORTUNITIES FUND IV, LP |
| Alternatives | 2 | 1.00 | OCM OPPORTUNITIES FUND V, LP |
| Alternatives | 2,874,148 | 1.00 | OCM PRIN OPPORTUNITIES FD III LP 6007855 |
| Alternatives | 2,290,112 | 5,859.00 | ODYSSEY INVESTMENT PARTNERS FUND III, LP |
| Alternatives | 1 | 1.00 | OLYMPUS GROWTH FUND III, LP |
| Alternatives | 1,584,227 | 1.00 | OLYMPUS GROWTH FUND IV, LP 6-007857 |
| Alternatives | 1 | 1.00 | OLYMPUS GROWTH FUND IV, LP 6-007858 |
| Alternatives | 3,241,858 | 535,229.00 | ONEX PARTNERS II, LP |
| Alternatives | 1,965,511 | 36,986.00 | ONEX PARTNERS, LP |
| Alternatives | 1,346,291 | 1.00 | PACESETTER GROWTH FUND L.P. |
| Alternatives | 23,581,607 | 22,716,391.00 | PANTHEON ACCESS US, LP |
| Alternatives | 15,820,257 | 3,238,748.49 | PANTHEON EUROPE |
| Alternatives | 583,703 | 11,337,323.48 | PANTHEON EUROPE FUND VI L.P. |
| Alternatives | 6,788,787 | 22,929,986.97 | PANTHEON EUROPE FUND VII |
| Alternatives | 4,119,678 | 361,355.00 | PANTHEON GLOBAL SECONDARY FUND II, LP |
| Alternatives | 21,104,654 | 24,088,067.00 | PANTHEON M S 2017 |
| Alternatives | 70,739,064 | 81,967,617.00 | PANTHEON MULTI-STRATEGY PROGRAM 2014 (US) |
| Alternatives | 47,102,863 | 65,424,586.00 | PANTHEON USA FUND IX LP |
| Alternatives | 36,738,918 | 47,282,002.00 | PANTHEON USA FUND VIII, LP |
| Alternatives | 2,520,325 | 1.00 | PFINGSTEN EXECUTIVE QP FUND III, LP |
| Alternatives | 1,520,285 | 274,492.00 | PHAROS CAPITAL PARTNERS, LP |
| Alternatives | 75,000,000 | 77,107,024.00 | PIMCO ALTERNATIVE RISK PREMIA |
| Alternatives | 82,500,000 | 118,500,269.00 | PIMCO COMMODITY ALPHA FUND LLC |
| Alternatives | 2,985,209 | 114,640.00 | PROVIDENCE EQUITY PARTNERS V, LP |
| Alternatives | 6,685,188 | 281,136.00 | PROVIDENCE EQUITY PARTNERS V-A, LP |
| Alternatives | 970,559 | 2,569.00 | PROVIDENCE EQUITY PTRS IV, LP OFFSHORE & DOMESTIC |
| Alternatives | 10,221,741 | 4,142,086.00 | PROVIDENCE EQUITY PTRS VI LP |
| Alternatives | 2,443,074 | 334,828.00 | QUANTUM ENERGY PARTNERS IV, LP |
| Alternatives | 10 | 1.00 | REDPOINT VENTURES I, LP |
| Alternatives | 701,203 | 8,734.00 | REDPOINT VENTURES II, LP |
| Alternatives | 17,049,237 | 17,049,237.00 | REVERENCE CAPITAL PARTNERS OPPORTUNITIESFUND II, LP |
| Alternatives | 263,737 | 1.00 | ROUNDTABLE HEALTHCARE PARTNERS II LP |
| Alternatives | 993,060 | 1.00 | SAFEGUARD INTERNATIONAL FUND, LP |
| Alternatives | 1 | 1.00 | SIERRA VENTURES VII, LP |
| Alternatives | 1 | 1.00 | SOFTBANK TECHNOLOGY VENTURES V, LP |
| Alternatives | 1 | 1.00 | SORENSEN CAPITAL PARTNERS, LP |
| Alternatives | 2,272,069 | 1.00 | SPC PARTNER III, LP |
| Alternatives | 1 | 1.00 | SPROUT CAPITAL IX, LP |
| Alternatives | 1 | 1.00 | SPROUT CAPITAL VIII, LP |
| Alternatives | 5,846,042 | 1,896,165.00 | STERLING INVESTMENT PARTNERS II, LP |
| Alternatives | 1,364,712 | 669,766.00 | STORM VENTURES FUND III, LP |
| Alternatives | 429,375 | 1.00 | SUMMIT ACCELERATOR FUND, LP |
| Alternatives | 2,433,577 | 1,173,118.00 | SUMMIT PARTNERS PRIVATE EQUITY FUND VII B, LP |

Investment Listing
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| | | | |
|--------------|------------|-------------------------|-------------------------------------------------|
| Alternatives | 3,678,298 | 1,400,752.00 | SUMMIT PARTNERS PRIVATE EQUITY FUND VII-A, LP |
| Alternatives | 417,228 | 94,889.00 | SUMMIT PARTNERS VENTURE CAP FD II-B, LP |
| Alternatives | 346,727 | 63,888.00 | SUMMIT PARTNERS VENTURE CAPITAL FUND II-A, LP |
| Alternatives | 1,279,469 | 707,062.00 | SUMMIT SUBORDINATED DEBT FUND III-B, LP |
| Alternatives | 1 | 1.00 | SUMMIT VENTURES IV, LP |
| Alternatives | 944,916 | 1.00 | SUMMIT VENTURES V, LP |
| Alternatives | 3,131,780 | 100,336.00 | SUMMIT VENTURES VI-A, LP |
| Alternatives | 3,564,088 | 173,936.00 | SUN CAPITAL PARTNERS III QP, LP |
| Alternatives | 2,980,124 | 407,804.00 | SUN CAPITAL PARTNERS IV, LP |
| Alternatives | 1,329,508 | 73,783.00 | SYNDICATED COMMUNICATIONS VENT PTRS IV |
| Alternatives | 1,307,181 | 1.00 | TA ATLANTIC AND PACIFIC V, LP |
| Alternatives | 522,247 | 1.00 | TA ATLANTIC AND PACIFIC V, LP 6-009108 |
| Alternatives | 293,349 | 1.00 | TA IX, LP |
| Alternatives | 95,000,000 | 88,040,496.00 | THE CAMPBELL OFFSHORE FUND LIMITED SPC -CLASS C |
| Alternatives | 931,634 | 1.00 | THE RESOLUTE FUND, LP 6-007894 |
| Alternatives | 962,461 | 1.00 | THE RESOLUTE FUND, LP 6-007895 |
| Alternatives | 1 | 1.00 | THREE ARCH CAPITAL, LP |
| Alternatives | 3,428,786 | 1.00 | THREE ARCH PARTNERS IV |
| Alternatives | 2,798,907 | 1.00 | THREE ARCH PARTNERS IV 6-007925 |
| Alternatives | 3,151,824 | 183,357.00 | TPG PARTNERS IV, LP 6-007897 |
| Alternatives | 4,105,097 | 154,993.00 | TPG PARTNERS IV, LP 6-007898 |
| Alternatives | 1 | 1.00 | US VENTURE PARTNERS IV, LP |
| Alternatives | 1 | 1.00 | US VENTURE PARTNERS VI, LP |
| Alternatives | 1 | 1.00 | US VENTURE PARTNERS VII, LP |
| Alternatives | 1 | 1.00 | US VENTURE PARTNERS VIII, LP |
| Alternatives | 897,979 | 27,567.00 | VERSANT VENTURE CAPITAL I, LP |
| Alternatives | 1,638,144 | 196,101.00 | VERSANT VENTURE CAPITAL II, LP |
| Alternatives | 1 | 1.00 | VESTAR CAPITAL PARTNERS III, LP |
| Alternatives | 1 | 43,189.00 | VESTAR CAPITAL PARTNERS IV, LP |
| Alternatives | 6,804,990 | 1,399,506.00 | VESTAR CAPITAL PARTNERS V LP |
| Alternatives | 907,484 | 37,050.00 | WARBURG PINCUS PE VIII, LP |
| Alternatives | 315,957 | 466,944.00 | WARBURG PINCUS PRIVATE EQUITY IX, LP |
| Alternatives | 1 | 1.00 | WCAS CAPITAL PARTNERS III, LP |
| Alternatives | 1 | 1.00 | WCAS IX, LP |
| Alternatives | 1 | 1.00 | WCAS VI, LP |
| Alternatives | 1 | 1.00 | WCAS VIII, LP |
| Alternatives | 2,192,035 | 1.00 | WELLSPRING CAPITAL PARTNERS IV, LP |
| Alternatives | 5,562,895 | 906,314.00 | WESTON PRESIDIO V, LP |
| Alternatives | 1,504,480 | 366,850.00 | YORKTOWN ENERGY PTRS V, LP |
| Alternatives | 0 | 124,775,393.59 | Valuation adjustment, U.S. private equity |
| Alternatives | 0 | 3,334,603.00 | Valuation adjustment, non-U.S. private equity |
| Alternatives | 0 | 4,950,159.34 | Valuation adjustment, infrastructure |
| Alternatives | 0 | (11,700.74) | Valuation adjustment, hedge funds |
| TOTAL | | <u>5,012,453,665.55</u> | |

Self-Managed Plan Investment Allocation
June 30, 2020

| | U.S. Equity | on-U.S. Equity | Fixed Income | Balanced | Real Estate | Total |
|-----------------------------------------------------|-------------------------|-----------------------|-----------------------|-----------------------|----------------------|-------------------------|
| Fidelity Funds | | | | | | |
| Fidelity Managed Income Portfolio Class 2 | \$ - | \$ - | \$ 80,057,210 | \$ - | \$ - | \$ 80,057,210 |
| Fidelity U.S. Bond Index Institutional Premium | - | - | 68,107,884 | - | - | 68,107,884 |
| PIMCO Total Return Institutional | - | - | 58,032,127 | - | - | 58,032,127 |
| Fidelity Puritan Class K | - | - | - | 246,457,112 | - | 246,457,112 |
| Ariel Fund Institutional | 30,838,582 | - | - | - | - | 30,838,582 |
| American Beacon Large Cap Value Institutional | 13,556,418 | - | - | - | - | 13,556,418 |
| Wells Fargo Small Company Growth R6 | 23,524,943 | - | - | - | - | 23,524,943 |
| Fidelity Growth Company Commingled Pool | 210,523,712 | - | - | - | - | 210,523,712 |
| Fidelity Extended Market Index Premium | 53,647,540 | - | - | - | - | 53,647,540 |
| Fidelity Contrafund Commingled Pool | 151,276,640 | - | - | - | - | 151,276,640 |
| Fidelity Low Priced Stock Class K | 43,898,109 | - | - | - | - | 43,898,109 |
| Fidelity 500 Index Institutional Premium | 284,545,044 | - | - | - | - | 284,545,044 |
| Fidelity Diversified International Class K | - | 53,227,943 | - | - | - | 53,227,943 |
| Fidelity Global ex-U.S. Index Institutional Premium | - | 34,786,388 | - | - | - | 34,786,388 |
| Fidelity Real Estate Investment | - | - | - | - | 20,663,580 | 20,663,580 |
| Fidelity Freedom Index Funds - Inst Premium (1) | - | - | - | 423,201,848 | - | 423,201,848 |
| Fidelity Total | 811,810,988 | 88,014,331 | 206,197,221 | 669,658,960 | 20,663,580 | 1,796,345,080 |
| | | | | | | 62.3% |
| TIAA-CREF Funds | | | | | | |
| CREF Money Market Account R3 | - | - | 8,790,956 | - | - | 8,790,956 |
| Vanguard Federal Money Market Fund | - | - | 25,425,760 | - | - | 25,425,760 |
| TIAA Traditional Annuity | - | - | 144,620,520 | - | - | 144,620,520 |
| CREF Bond Market Account R3 | - | - | 67,996,512 | - | - | 67,996,512 |
| CREF Inflation-Linked Bond Account R3 | - | - | 31,539,811 | - | - | 31,539,811 |
| CREF Social Choice Account R3 | - | - | - | 60,332,750 | - | 60,332,750 |
| CREF Equity Index Account R3 | 106,252,431 | - | - | - | - | 106,252,431 |
| CREF Growth Account R3 (3) | 366,507 | - | - | - | - | 366,507 |
| CREF Stock Account R3 | 185,962,539 | - | - | - | - | 185,962,539 |
| CREF Global Equities Account R3 | - | 68,329,133 | - | - | - | 68,329,133 |
| Dimensional Target Date Ret Inc Fund - Inst (2) | - | - | - | 12,067,190 | - | 12,067,190 |
| TIAA Real Estate Account | - | - | - | - | 22,791,957 | 22,791,957 |
| TIAA-CREF Large-Cap Growth Index - Institutional | 176,723,716 | - | - | - | - | 176,723,716 |
| TIAA-CREF Lifecycle Index Funds - Institutional | - | - | - | 177,193,230 | - | 177,193,230 |
| TIAA-CREF Total | 469,305,193 | 68,329,133 | 278,373,559 | 249,593,170 | 22,791,957 | 1,088,393,012 |
| | | | | | | 37.7% |
| GRAND TOTAL | \$ 1,281,116,181 | \$ 156,343,464 | \$ 484,570,780 | \$ 919,252,130 | \$ 43,455,537 | \$ 2,884,738,092 |
| | 44.4% | 5.4% | 16.8% | 31.9% | 1.5% | 100.0% |
| SMP Forfeiture Reserve (4) | | | | | | 12,250,123 |
| SMP Disability Reserve (4) | | | | | | 119,475,981 |
| Total SMP Investments | | | | | | \$ 3,016,464,196 |

- As of June 30, 2020, the Fidelity Freedom Fund (lifecycle) series is the default fund for members who have selected the Self-Managed Plan but have not yet selected individual mutual funds and/or variable annuities.
- As of June 30, 2020, the Dimensional Target Date Retirement Income series is the default fund for members who have selected TIAA but have not yet selected individual mutual funds/variable annuities/commingled pools.
- CREF Growth Account is no longer an approved option for the Self-Managed Plan. Assets remaining in the Account were invested prior to the termination of this
- These assets are commingled with the SURS defined benefit plan investments and accrue interest equal to the overall annual rate of return of the fund, net of fees.