Thrivent Balanced Income Plus Fund

02/28/2020

The list of portfolio holdings is based on effective date (trade date plus one) and may not represent current or future portfolio composition. This information should not be construed as a recommendation to buy or sell any of the securities mentioned. The industry percentages shown represent the percentage of the fund's net assets. The percentage of net assets by security may not sum up to the percentage of net assets by industry as shown, due to rounding.

This portfolio data has not been audited or adjusted for certain financial statement reclassifications. An audit could potentially result in adjustments to this data. For adjusted holdings information and information on our significant accounting policies, refer to the fund's annual and semiannual reports. For audited portfolio holdings information, please refer to the fund's annual report.

Holdings for the funds are reported periodically to the Securities and Exchange Commission (SEC). Quarterly Non-money market fund holdings filed on Form N-PORT and N-CSR and monthly money market fund holdings filed on Form N-MFP can be obtained on the SEC's website at www.sec.gov. Due to reporting requirements, there could be variations in the holdings information shown here and that filed with the SEC.

Affiliated Fixed Income Holdings (7.20%)

Security Name	Market Value	% of Net Assets
Thrivent Core Emerging Markets Debt Fund	$27,575,941	7.20%
Total	**27,575,941**	

Asset-Backed Securities (2.03%)

Security Name	Market Value	% of Net Assets
Babson CLO, Ltd.	$292,832	0.08%
Benefit Street Partners CLO IV, Ltd.	300,072	0.08%
Business Jet Securities, LLC	357,014	0.09%
Cent CLO, LP	740,469	0.19%
College Ave Student Loans, LLC	187,072	0.05%
Foundation Finance Trust	140,031	0.04%
Harley Marine Financing, LLC	365,309	0.10%
Madison Park Funding XIV, Ltd.	418,988	0.11%
OHA Credit Funding 1, Ltd.	348,963	0.09%
OZLM Funding II, Ltd.	692,967	0.18%
OZLM IX, Ltd.	400,561	0.11%
Palmer Square Loan Funding, Ltd.	297,668	0.08%
Park Avenue Institutional Advisers CLO, Ltd.	699,574	0.18%
Pretium Mortgage Credit Partners, LLC	155,322	0.04%
Pretium Mortgage Credit Partners, LLC	384,079	0.10%
Riserva CLO, Ltd.	325,147	0.09%
Sound Point CLO X, Ltd.	346,278	0.09%
Sound Point CLO XXI, Ltd.	689,248	0.18%
THL Credit Wind River CLO, Ltd.	343,927	0.09%
Vericrest Opportunity Loan Transferee	271,700	0.07%
Total	**7,757,221**	

Basic Materials (1.09%)

Security Name	Market Value	% of Net Assets
Anglo American Capital plc	$80,001	0.02%
Ball Metalpack Finco, LLC, Term Loan	155,138	0.04%
BHP Billiton Finance USA, Ltd.	153,450	0.04%
Big River Steel, LLC, Term Loan	336,607	0.09%
Chemours Company	105,966	0.03%
Cleveland-Cliffs, Inc.	100,100	0.03%
First Quantum Minerals, Ltd.	152,400	0.04%
Freeport-McMoRan, Inc.	75,808	0.02%
Freeport-McMoRan, Inc.	84,690	0.02%
Hexion, Inc., Term Loan	186,214	0.05%
Innophos Holdings, Inc., Term Loan	311,850	0.08%
Kinross Gold Corporation	39,283	0.01%
Krayton Polymers, LLC	104,500	0.03%
Momentive Performance Materials USA, LLC, Term Loan	285,441	0.08%

Mosaic Company	14,557	<0.01%
Norbord, Inc.	115,225	0.03%
Nouryon USA, LLC, Term Loan	516,275	0.14%
Novelis Corporation	144,600	0.04%
Novelis Corporation	29,484	0.01%
Olin Corporation	100,770	0.03%
Peabody Securities Finance Corporation	116,875	0.03%
Pixelle Specialty Solutions, LLC, Term Loan	615,428	0.16%
Syngenta Finance NV	65,404	0.02%
Tronox Finance plc	113,424	0.03%
Univar Solutions USA, Inc., Term Loan	128,245	0.03%
Xstrata Finance Canada, Ltd.	59,669	0.02%
Total	**4,191,404**	

Capital Goods (2.66%)

Security Name	Market Value	% of Net Assets
Advanced Disposal Services, Inc., Term Loan	$303,850	0.08%
AECOM	191,155	0.05%
Aerojet Rocketdyne Holdings, Inc., Convertible	422,003	0.11%
Amsted Industries, Inc.	153,700	0.04%
Ardagh Packaging Finance plc	166,800	0.04%
Bombardier, Inc.	192,563	0.05%
Building Materials Corporation of America	203,775	0.05%
BWAY Holding Company, Term Loan	436,464	0.11%
Carrier Global Corporation	10,129	<0.01%
Carrier Global Corporation	10,174	<0.01%
Caterpillar Financial Services Corporation	44,594	0.01%
Caterpillar Financial Services Corporation	53,601	0.01%
Cemex SAB de CV	200,750	0.05%
Chart Industries, Inc., Convertible	30,319	0.01%
Cintas Corporation No. 2	58,419	0.02%
CNH Industrial Capital, LLC	57,887	0.02%
Covanta Holding Corporation	113,300	0.03%
Crown Americas Capital Corporation IV	162,240	0.04%
Dycom Industries, Inc., Convertible	134,132	0.04%
Flex Acquisition Company, Inc. Term Loan	696,191	0.18%
General Electric Company	233,462	0.06%
GFL Environmental, Inc., Term Loan	947,490	0.25%
H&E Equipment Services, Inc.	135,470	0.04%
John Deere Capital Corporation	45,336	0.01%
KBR, Inc., Convertible	280,755	0.07%
L3Harris Technologies, Inc.	66,402	0.02%
Lockheed Martin Corporation	20,093	0.01%
Natgasoline, LLC, Term Loan	383,204	0.10%
Navistar, Inc., Term Loan	629,038	0.16%
Otis Worldwide Corporation	39,627	0.01%
Owens-Brockway Glass Container, Inc.	133,900	0.04%
Parker-Hannifin Corporation	66,783	0.02%
Patrick Industries, Inc., Convertible	81,347	0.02%
Republic Services, Inc.	37,388	0.01%
Reynolds Group Issuer, Inc.	151,500	0.04%
Rockwell Collins, Inc.	38,040	0.01%
Roper Technologies, Inc.	31,919	0.01%
Textron Financial Corporation	112,000	0.03%
TransDigm, Inc.	159,808	0.04%
TransDigm, Inc., Term Loan	1,093,400	0.29%
TTM Technologies, Inc., Convertible	145,142	0.04%
United Rentals North America, Inc.	175,032	0.05%
United Technologies Corporation	78,383	0.02%

Vertiv Group Corporation, Term Loan	1,049,400	0.27%
Vertiv Group Corporation, Term Loan	343,770	0.09%
Waste Management, Inc.	33,777	0.01%
WW Grainger, Inc.	24,280	0.01%
Total	**10,178,791**	

Collateral Held for Securities Loaned (0.76%)

Security Name	Market Value	% of Net Assets
Thrivent Cash Management Trust	$2,903,923	0.76%
Total	**2,903,923**	

Collateralized Mortgage Obligations (4.53%)

Security Name	Market Value	% of Net Assets
Antler Mortgage Trust	$1,105,299	0.29%
Antler Mortgage Trust	354,138	0.09%
Banc of America Alternative Loan Trust	237,820	0.06%
Banc of America Mortgage Securities Trust	283,457	0.07%
Banc of America Mortgage Securities Trust	57,437	0.02%
Bellemeade Re, Ltd.	468,595	0.12%
CHL Mortgage Pass-Through Trust	127,449	0.03%
CHL Mortgage Pass-Through Trust	246,423	0.06%
CHL Mortgage Pass-Through Trust	303,998	0.08%
CIM Trust	266,526	0.07%
Citigroup Mortgage Loan Trust, Inc.	319,011	0.08%
Countrywide Alternative Loan Trust	166,202	0.04%
Countrywide Home Loan Mortgage Pass Through Trust	137,874	0.04%
Credit Suisse First Boston Mortgage Securities Corporation	118,689	0.03%
Credit Suisse Mortgage Capital Certificates	163,819	0.04%
Credit Suisse Mortgage Capital Certificates	244,843	0.06%
Deutsche Alt-A Securities, Inc., Mortgage Loan Trust	232,020	0.06%
Eagle Re, Ltd.	601,423	0.16%
Federal Home Loan Mortgage Corporation	105,358	0.03%
Federal Home Loan Mortgage Corporation - REMIC	111,177	0.03%
Federal Home Loan Mortgage Corporation - REMIC	49,512	0.01%
Federal Home Loan Mortgage Corporation - REMIC	73,125	0.02%
Federal National Mortgage Association - REMIC	142,199	0.04%
Federal National Mortgage Association - REMIC	148,569	0.04%
Federal National Mortgage Association - REMIC	37,799	0.01%
Federal National Mortgage Association - REMIC	49,510	0.01%
Federal National Mortgage Association - REMIC	49,735	0.01%
Federal National Mortgage Association - REMIC	51,645	0.01%
Federal National Mortgage Association - REMIC	62,606	0.02%
Federal National Mortgage Association - REMIC	68,602	0.02%
Federal National Mortgage Association - REMIC	70,643	0.02%
Federal National Mortgage Association - REMIC	76,486	0.02%
Federal National Mortgage Association - REMIC	93,492	0.02%
Genworth Mortgage Insurance Corporation	150,453	0.04%
GMAC Mortgage Corporation Loan Trust	142,617	0.04%
GMAC Mortgage Corporation Loan Trust	26,316	0.01%
IndyMac INDA Mortgage Loan Trust	718,191	0.19%
IndyMac INDX Mortgage Loan Trust	437,068	0.11%
J.P. Morgan Alternative Loan Trust	124,729	0.03%
J.P. Morgan Alternative Loan Trust	321,730	0.08%
Legacy Mortgage Asset Trust	373,179	0.10%
Legacy Mortgage Asset Trust	422,970	0.11%
Lehman Mortgage Trust	30,365	0.01%
Master Asset Securitization Trust	143,845	0.04%
Merrill Lynch Mortgage Investors Trust	250,808	0.07%

Preston Ridge Partners Mortgage Trust, LLC	118,190	0.03%
Preston Ridge Partners Mortgage Trust, LLC	359,470	0.09%
Preston Ridge Partners Mortgage Trust, LLC	389,819	0.10%
Pretium Mortgage Credit Partners, LLC	260,798	0.07%
Radnor RE, Ltd.	475,534	0.12%
RCO Mortgage, LLC	192,172	0.05%
RCO Mortgage, LLC	443,537	0.12%
Renaissance Home Equity Loan Trust	229,941	0.06%
Residential Accredit Loans, Inc. Trust	115,190	0.03%
Residential Accredit Loans, Inc. Trust	175,768	0.05%
Residential Accredit Loans, Inc. Trust	180,625	0.05%
Residential Asset Securitization Trust	183,401	0.05%
Residential Funding Mortgage Security I Trust	286,943	0.08%
Stanwich Mortgage Loan Trust	167,068	0.04%
Starwood Mortgage Residential Trust	305,923	0.08%
Structured Adjustable Rate Mortgage Loan Trust	167,805	0.04%
Structured Adjustable Rate Mortgage Loan Trust	92,388	0.02%
Structured Asset Mortgage Investments, Inc.	366,453	0.10%
Toorak Mortgage Corporation	454,243	0.12%
Toorak Mortgage Corporation	508,580	0.13%
Vericrest Opportunity Loan Transferee	100,559	0.03%
Vericrest Opportunity Loan Transferee	111,024	0.03%
Vericrest Opportunity Loan Transferee	150,973	0.04%
Vericrest Opportunity Loan Transferee	352,416	0.09%
Vericrest Opportunity Loan Transferee	505,597	0.13%
Verus Securitization Trust	298,484	0.08%
Wachovia Asset Securitization, Inc.	169,639	0.04%
WaMu Mortgage Pass Through Certificates	222,068	0.06%
Wells Fargo Home Equity Trust	184,825	0.05%
Total	**17,337,183**	

Commercial Mortgage-Backed Securities (0.13%)

Security Name	Market Value	% of Net Assets
Federal National Mortgage Association - ACES	$511,307	0.13%
Total	**511,307**	

Communications Services (7.70%)

Security Name	Market Value	% of Net Assets
Activision Blizzard, Inc.	$249,029	0.07%
Alphabet, Inc., Class A	1,834,773	0.48%
Alphabet, Inc., Class C	962,978	0.25%
Altice France SA, Term Loan	266,422	0.07%
AMC Networks, Inc.	125,625	0.03%
American Tower Corporation	20,035	0.01%
American Tower Corporation	28,814	0.01%
American Tower Corporation	38,824	0.01%
American Tower Corporation	48,867	0.01%
AT&T, Inc.	140,809	0.04%
AT&T, Inc.	95,731	0.03%
Auto Trader Group plc	450,636	0.12%
Carsales.com, Ltd.	52,369	0.01%
CCO Holdings, LLC	101,125	0.03%
CCO Holdings, LLC	103,760	0.03%
CCO Holdings, LLC	103,970	0.03%
CCOH Safari, LLC	140,360	0.04%
CenturyLink, Inc., Term Loan	1,570,055	0.41%
Charter Communications Operating, LLC	36,975	0.01%
Charter Communications Operating, LLC	49,939	0.01%

Charter Communications Operating, LLC	68,379	0.02%
Comcast Corporation	38,010	0.01%
Comcast Corporation	39,171	0.01%
Comcast Corporation	46,269	0.01%
Comcast Corporation	859,946	0.22%
CommScope Inc., Term Loan	813,436	0.21%
Coral-US Co-Borrower, LLC, Term Loan	1,295,263	0.34%
Cox Communications, Inc.	49,545	0.01%
Crown Castle International Corporation	25,347	0.01%
Crown Castle International Corporation	32,604	0.01%
Crown Castle International Corporation	40,639	0.01%
Crown Castle International Corporation, Convertible, 6.875%	479,138	0.13%
CSC Holdings, LLC	207,071	0.05%
CSC Holdings, LLC, Term Loan	1,194,875	0.31%
CSC Holdings, LLC, Term Loan	503,961	0.13%
Deutsche Telekom International Finance BV	37,077	0.01%
Diamond Sports Group, LLC, Term Loan	739,796	0.19%
Discovery Communications, LLC	77,562	0.02%
Discovery, Inc., Class A	31,611	0.01%
DISH Network Corporation	343,546	0.09%
DISH Network Corporation, Convertible	958,749	0.25%
Embarq Corporation	117,150	0.03%
Entercom Media Corporation, Term Loan	389,569	0.10%
Facebook, Inc.	922,509	0.24%
Fox Corporation	73,538	0.02%
Front Range BidCo, Inc.	135,975	0.04%
Frontier Communications Corporation	186,750	0.05%
Frontier Communications Corporation, Term Loan	407,025	0.11%
GCI Liberty, Inc., Convertible	861,000	0.23%
Gray Escrow, Inc.	108,475	0.03%
HCP Acquisition, LLC, Term Loan	621,522	0.16%
HKT Trust and HKT, Ltd.	57,214	0.02%
iHeartCommunications, Inc.	149,250	0.04%
Intelsat Jackson Holdings SA, Term Loan	497,844	0.13%
Ipsos SA	39,976	0.01%
Lamar Media Corporation	70,196	0.02%
Level 3 Financing, Inc.	193,800	0.05%
Level 3 Financing, Inc.	92,925	0.02%
Liberty Interactive, LLC, Convertible	96,968	0.03%
Mediacom Illinois, LLC, Term Loan	282,432	0.07%
Mediaset Espana Comunicacion SA	188,463	0.05%
Moody's Corporation	38,921	0.01%
NEP Group, Inc., Term Loan	596,312	0.16%
Neptune Finco Corporation	104,234	0.03%
Netflix, Inc.	210,542	0.06%
Nexstar Escrow Corporation	71,995	0.02%
Nexstar Escrow Corporation	93,155	0.02%
QuinStreet, Inc.	141,654	0.04%
Rightmove plc	24,963	0.01%
SBA Senior Finance II, LLC, Term Loan	428,475	0.11%
Seven West Media, Ltd.	1,875	<0.01%
Sirius XM Radio, Inc.	219,713	0.06%
SoftBank Corporation	168,161	0.04%
Sprint Communications, Inc., Term Loan	362,031	0.10%
Sprint Corporation	212,270	0.06%
Sprint Corporation	237,800	0.06%
T-Mobile USA, Inc.	314,170	0.08%
Telesat Canada / Telesat, LLC	163,600	0.04%
Terrier Media Buyer, Inc., Term Loan	386,751	0.10%

TNS, Inc., Term Loan	226,116	0.06%
TV Asahi Holdings Corporation	216,542	0.06%
Twitter, Inc.	357,066	0.09%
Twitter, Inc., Convertible	280,682	0.07%
Verizon Communications, Inc.	1,253,262	0.33%
Verizon Communications, Inc.	74,613	0.02%
Verizon Communications, Inc.	93,880	0.03%
Viacom, Inc.	59,479	0.02%
Viacom, Inc.	86,700	0.02%
ViacomCBS, Inc.	104,100	0.03%
Virgin Media Bristol, LLC, Term Loan	647,902	0.17%
Virgin Media Secured Finance plc	154,360	0.04%
Vodafone Group plc	51,551	0.01%
Walt Disney Company	38,942	0.01%
WideOpenWest Finance, LLC, Term Loan	462,211	0.12%
Windstream Services, LLC	109,300	0.03%
Windstream Services, LLC, Term Loan	354,372	0.09%
Wolters Kluwer NV	195,993	0.05%
Ziggo BV	103,004	0.03%
Ziggo Financing Partnership, Term Loan	672,989	0.18%
Zillow Group, Inc.	392,139	0.10%
Total	**29,507,499**	

Consumer Cyclical (3.93%)

Security Name	Market Value	% of Net Assets
1011778 B.C., LLC, Term Loan	$1,311,638	0.34%
1011778 B.C., ULC	218,900	0.06%
Allison Transmission, Inc.	171,906	0.05%
American Honda Finance Corporation	53,812	0.01%
BMW Finance NV	31,430	0.01%
Boyd Gaming Corporation, Term Loan	159,402	0.04%
Brookfield Property REIT, Inc.	108,763	0.03%
Brookfield Residential Properties, Inc.	179,813	0.05%
Cedar Fair, LP	100,000	0.03%
Cengage Learning, Inc., Term Loan	582,402	0.15%
Cinemark USA, Inc.	203,082	0.05%
D.R. Horton, Inc.	53,373	0.01%
Daimler Finance North America, LLC	29,500	0.01%
Eldorado Resorts, Inc., Term Loan	88,821	0.02%
Ford Motor Credit Company, LLC	23,437	0.01%
Ford Motor Credit Company, LLC	56,525	0.02%
Ford Motor Credit Company, LLC	57,501	0.02%
Ford Motor Credit Company, LLC	74,914	0.02%
Four Seasons Hotels, Ltd., Term Loan	466,492	0.12%
General Motors Financial Company, Inc.	34,101	0.01%
General Motors Financial Company, Inc.	37,780	0.01%
General Motors Financial Company, Inc.	44,367	0.01%
General Motors Financial Company, Inc.	57,044	0.02%
General Motors Financial Company, Inc.	58,917	0.02%
General Motors Financial Company, Inc.	66,478	0.02%
Golden Entertainment, Inc., Term Loan	820,660	0.21%
Golden Nugget, LLC, Term Loan	1,042,592	0.27%
Hanesbrands, Inc.	157,125	0.04%
Harley-Davidson Financial Services, Inc.	50,117	0.01%
Herc Holdings, Inc.	51,870	0.01%
Hilton Domestic Operating Company, Inc.	217,613	0.06%
Home Depot, Inc.	61,712	0.02%
Hyundai Capital America	49,225	0.01%
IAA, Inc., Term Loan	197,346	0.05%

L Brands, Inc.	55,890	0.02%
Landry's, Inc.	108,042	0.03%
LCPR Loan Financing, LLC, Term Loan	1,013,363	0.27%
Lennar Corporation	15,284	<0.01%
Lennar Corporation	18,386	0.01%
Lennar Corporation	228,347	0.06%
Lennar Corporation	42,667	0.01%
Lennar Corporation	54,931	0.01%
Live Nation Entertainment, Inc.	102,750	0.03%
Live Nation Entertainment, Inc.	70,350	0.02%
Macy's Retail Holdings, Inc.	9,204	<0.01%
Mattamy Group Corporation	196,650	0.05%
McDonald's Corporation	67,499	0.02%
Men's Warehouse, Inc., Term Loan	256,596	0.07%
MGM Resorts International	208,050	0.05%
MGM Resorts International	80,719	0.02%
Mohegan Gaming and Entertainment, Term Loan	696,527	0.18%
Prime Security Services Borrower, LLC	223,600	0.06%
Ralph Lauren Corporation	20,069	0.01%
Ryman Hospitality Properties, Inc.	121,650	0.03%
Scientific Games International, Inc.	100,313	0.03%
Scientific Games International, Inc.	38,975	0.01%
Scientific Games International, Inc., Term Loan	1,590,784	0.42%
ServiceMaster Company, LLC	216,563	0.06%
Six Flags Entertainment Corporation	106,224	0.03%
Staples, Inc.	109,280	0.03%
Staples, Inc., Term Loan	220,186	0.06%
Staples, Inc., Term Loan	696,982	0.18%
Stars Group Holdings BV, Term Loan	753,748	0.20%
Tenneco, Inc., Term Loan	537,595	0.14%
Viking Cruises, Ltd.	62,216	0.02%
Volkswagen Group of America Finance, LLC	59,581	0.02%
Yum! Brands, Inc.	51,881	0.01%
Total	**15,053,557**	

Consumer Discretionary (3.82%)

Security Name	Market Value	% of Net Assets
Alibaba Group Holding, Ltd. ADR	$367,328	0.10%
Amazon.com, Inc.	2,624,064	0.69%
AOKI Holdings, Inc.	13,518	<0.01%
Aoyama Trading Company, Ltd.	36,928	0.01%
Aptiv plc	274,869	0.07%
Autobacs Seven Company, Ltd.	24,302	0.01%
AutoZone, Inc.	216,827	0.06%
Berkeley Group Holdings plc	150,601	0.04%
Booking Holdings, Inc.	356,089	0.09%
Bridgestone Corporation	36,455	0.01%
Bright Horizons Family Solutions, Inc.	143,792	0.04%
Burlington Stores, Inc.	332,175	0.09%
Century Casinos, Inc.	7,441	<0.01%
Chiyoda Company, Ltd.	23,645	0.01%
Citizen Watch Company, Ltd.	116,682	0.03%
Crocs, Inc.	149,719	0.04%
D.R. Horton, Inc.	238,650	0.06%
Denso Corporation	557,868	0.15%
Designer Brands, Inc.	127,710	0.03%
Emerald Holding, Inc	6,236	<0.01%
Etsy, Inc.	424,730	0.11%
Exedy Corporation	14,835	<0.01%

Genuine Parts Company	143,946	0.04%
Harley-Davidson, Inc.	102,836	0.03%
Home Depot, Inc.	1,275,453	0.33%
Industria de Diseno Textil SA	76,999	0.02%
Lowe's Companies, Inc.	920,658	0.24%
Lululemon Athletica, Inc.	432,211	0.11%
McDonald's Corporation	360,962	0.09%
Mohawk Industries, Inc.	141,746	0.04%
Moneysupermarket.com Group plc	101,271	0.03%
Movado Group, Inc.	97,887	0.03%
NHK Spring Company, Ltd.	76,452	0.02%
NIKE, Inc.	288,072	0.08%
Nissan Motor Company, Ltd.	265,294	0.07%
Norwegian Cruise Line Holdings, Ltd.	189,802	0.05%
NVR, Inc.	410,724	0.11%
Onward Holdings Company, Ltd.	9,186	<0.01%
Oxford Industries, Inc.	123,075	0.03%
Park24 Company, Ltd.	35,466	0.01%
Playa Hotels and Resorts NV	13,981	<0.01%
PLENUS Company, Ltd.	22,078	0.01%
Red Rock Resorts, Inc.	226,257	0.06%
Redrow plc	153,678	0.04%
RH	483,431	0.13%
Rinnai Corporation	163,293	0.04%
Sangetsu Company, Ltd.	57,928	0.02%
SHIMAMURA Company, Ltd.	132,636	0.04%
Sony Corporation ADR	344,588	0.09%
Starbucks Corporation	185,487	0.05%
Sumitomo Electric Industries, Ltd.	527,625	0.14%
Sumitomo Forestry Company, Ltd.	13,348	<0.01%
Sumitomo Rubber Industries, Ltd.	277,082	0.07%
Super Retail Group, Ltd.	9,967	<0.01%
Takara Standard Company, Ltd.	9,866	<0.01%
Taylor Wimpey plc	156,972	0.04%
TJX Companies, Inc.	300,017	0.08%
Toyoda Gosei Company, Ltd.	135,208	0.04%
United Arrows, Ltd.	17,852	0.01%
Zumiez, Inc.	101,292	0.03%
Total	**14,629,088**	

Consumer Non-Cyclical (3.97%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	$42,748	0.01%
AbbVie, Inc.	102,479	0.03%
AbbVie, Inc.	39,203	0.01%
AbbVie, Inc.	63,035	0.02%
Air Medical Group Holdings, Inc., Term Loan	1,403,948	0.37%
Albertson's Companies, Inc.	133,575	0.04%
Albertson's Companies, Inc.	40,000	0.01%
Allergan Sales, LLC	19,669	0.01%
Allergan, Inc.	37,134	0.01%
Altria Group, Inc.	34,360	0.01%
Altria Group, Inc.	35,839	0.01%
Amgen, Inc.	39,407	0.01%
Anheuser-Busch Companies, LLC	34,879	0.01%
Anheuser-Busch InBev Finance, Inc.	35,711	0.01%
Anheuser-Busch InBev Worldwide, Inc.	56,750	0.02%
B&G Foods, Inc.	94,050	0.03%
BAT Capital Corporation	38,913	0.01%

BAT Capital Corporation	53,553	0.01%
Bausch Health Companies, Inc.	107,010	0.03%
Bausch Health Companies, Inc.	29,606	0.01%
Bausch Health Companies, Inc.	29,663	0.01%
Bausch Health Companies, Inc., Term Loan	862,727	0.23%
Bayer U.S. Finance II, LLC	65,457	0.02%
Becton, Dickinson and Company	68,070	0.02%
Boston Scientific Corporation	68,193	0.02%
Bristol-Myers Squibb Company	55,026	0.01%
Bunge, Ltd. Finance Corporation	60,821	0.02%
Cardtronics, Inc., Convertible	208,726	0.05%
Centene Corporation	205,070	0.05%
Centene Corporation	30,864	0.01%
Centene Corporation	42,000	0.01%
Centene Corporation	85,600	0.02%
Chobani, LLC, Term Loan	477,734	0.13%
Cigna Corporation	76,768	0.02%
Conagra Brands, Inc.	35,343	0.01%
Conagra Brands, Inc.	36,944	0.01%
Constellation Brands, Inc.	68,512	0.02%
CVS Health Corporation	117,314	0.03%
CVS Health Corporation	39,130	0.01%
CVS Health Corporation	70,141	0.02%
Elanco Animal Health, Inc., Term Loan	340,974	0.09%
Encompass Health Corporation	101,130	0.03%
Endo International plc, Term Loan	787,513	0.21%
Energizer Holdings, Inc.	165,968	0.04%
Energizer Holdings, Inc., Term Loan	177,578	0.05%
Express Scripts Holding Company	39,851	0.01%
General Mills, Inc.	34,309	0.01%
General Mills, Inc.	34,384	0.01%
Grifols Worldwide Operations USA, Inc., Term Loan	465,624	0.12%
HCA, Inc.	320,595	0.08%
Imperial Brands Finance plc	37,185	0.01%
JBS USA LUX SA, Term Loan	768,839	0.20%
JBS USA, LLC	232,168	0.06%
JBS USA, LLC	51,188	0.01%
Kellogg Company	72,432	0.02%
Keurig Dr Pepper, Inc.	75,769	0.02%
Kroger Company	38,307	0.01%
Libbey Glass, Inc., Term Loan	178,505	0.05%
Mallinckrodt International Finance SA, Term Loan	283,153	0.07%
McGraw-Hill Global Education Holdings, LLC, Term Loan	445,035	0.12%
Mead Johnson Nutrition Company	60,498	0.02%
Mondelez International Holdings Netherlands BV	55,520	0.01%
MPH Acquisition Holdings, LLC, Term Loan	1,236,079	0.32%
Mylan NV	37,589	0.01%
Mylan, Inc.	38,771	0.01%
Novartis Capital Corporation	30,513	0.01%
Ortho-Clinical Diagnostics SA, Term Loan	1,150,049	0.30%
Par Pharmaceutical, Inc.	105,600	0.03%
Pernod Ricard SA	31,385	0.01%
Plantronics, Inc., Term Loan	456,354	0.12%
Post Holdings, Inc.	124,877	0.03%
R.R. Donnelley & Sons Company, Term Loan	88,652	0.02%
Reynolds American, Inc.	35,394	0.01%
Scotts Miracle-Gro Company	124,200	0.03%
Shire Acquisitions Investments Ireland Designated Activity Company	74,952	0.02%
Simmons Foods, Inc.	108,900	0.03%

Sotera Health Holdings, LLC, Term Loan	411,888	0.11%
Spectrum Brands, Inc.	112,750	0.03%
Spectrum Brands, Inc.	51,632	0.01%
Teleflex, Inc.	178,398	0.05%
Tenet Healthcare Corporation	166,200	0.04%
Tenet Healthcare Corporation	50,001	0.01%
Teva Pharmaceutical Finance Netherlands III BV	14,552	<0.01%
Teva Pharmaceutical Finance Netherlands III BV	83,325	0.02%
UnitedHealth Group, Inc.	62,741	0.02%
VRX Escrow Corporation	336,600	0.09%
Zimmer Biomet Holdings, Inc.	68,703	0.02%
Zoetis, Inc.	55,674	0.02%
Zoetis, Inc.	56,674	0.02%
Total	**15,204,951**	

Consumer Staples (2.21%)

Security Name	Market Value	% of Net Assets
Arcs Company, Ltd.	$36,481	0.01%
Bunge, Ltd.	226,346	0.06%
Carlsberg AS	362,122	0.10%
Casey's General Stores, Inc.	195,787	0.05%
CHS, Inc., 7.100%	277,190	0.07%
Coca-Cola Company	767,368	0.20%
Colgate-Palmolive Company	680,565	0.18%
Costco Wholesale Corporation	251,339	0.07%
Cott Corporation	289,589	0.08%
ForFarmers BV	19,231	0.01%
Glanbia plc	8,374	<0.01%
Hain Celestial Group, Inc.	534,684	0.14%
John B. Sanfilippo & Son, Inc.	149,084	0.04%
Kewpie Corporation	36,637	0.01%
Kimberly-Clark Corporation	232,206	0.06%
L'Oreal SA	98,375	0.03%
Lindt & Spruengli AG	85,852	0.02%
Ministop Company, Ltd.	9,343	<0.01%
Nestle SA	806,782	0.21%
PepsiCo, Inc.	622,918	0.16%
Philip Morris International, Inc.	227,271	0.06%
Procter & Gamble Company	568,415	0.15%
Sugi Holdings Company, Ltd.	197,971	0.05%
Sundrug Company, Ltd.	424,043	0.11%
SunOpta, Inc.	3,659	<0.01%
Turning Point Brands, Inc.	163,751	0.04%
Unilever NV	183,206	0.05%
Wal-Mart Stores, Inc.	995,286	0.26%
Total	**8,453,875**	

Energy (3.75%)

Security Name	Market Value	% of Net Assets
Antero Resources Corporation	$62,250	0.02%
Archrock Partners, LP	57,756	0.02%
BCP Raptor II, LLC, Term Loan	317,007	0.08%
BP Capital Markets America, Inc.	155,639	0.04%
BP plc ADR	436,934	0.11%
Buckeye Partners, LP	57,000	0.02%
Buckeye Partners, LP	70,007	0.02%
Buckeye Partners, LP	9,647	<0.01%
Calpine Corporation, Term Loan	474,940	0.12%

Canadian Natural Resources, Ltd.	39,225	0.01%
Canadian Oil Sands, Ltd.	40,810	0.01%
Cheniere Energy Partners, LP	195,975	0.05%
Chesapeake Energy Corporation	38,838	0.01%
Chevron Corporation	435,524	0.11%
Cimarex Energy Company	37,347	0.01%
ConocoPhillips	183,028	0.05%
CONSOL Energy, Inc., Term Loan	306,436	0.08%
Consolidated Energy Finance SA, Term Loan	331,754	0.09%
Continental Resources, Inc.	20,964	0.01%
Continental Resources, Inc.	34,944	0.01%
Continental Resources, Inc.	47,707	0.01%
Contura Energy, Inc.	28,245	0.01%
Crestwood Equity Partners, LP, 9.250%	336,632	0.09%
Diamondback Energy, Inc.	223,200	0.06%
Diamondback Energy, Inc.	31,141	0.01%
Enagas SA	209,197	0.06%
Enbridge, Inc.	256,200	0.07%
Enbridge, Inc.	39,005	0.01%
Enbridge, Inc.	620,402	0.16%
Energy Transfer Operating, LP	39,633	0.01%
Energy Transfer Operating, LP	66,045	0.02%
Energy Transfer Operating, LP	71,727	0.02%
Energy Transfer Operating, LP, 7.600%	33,814	0.01%
EnLink Midstream Partners, LP	102,750	0.03%
Enterprise Products Operating, LLC	186,200	0.05%
Enterprise Products Partners, LP	832,421	0.22%
EOG Resources, Inc.	179,848	0.05%
EOG Resources, Inc.	61,760	0.02%
Euronav NV	293,587	0.08%
Exxon Mobil Corporation	159,978	0.04%
Fieldwood Energy, LLC, Term Loan	403,000	0.11%
Gaztransport Et Technigaz SA	30,900	0.01%
Halliburton Company	161,188	0.04%
Hess Corporation	38,423	0.01%
JXTG Holdings, Inc.	385,668	0.10%
Kinder Morgan Energy Partners, LP	79,360	0.02%
Marathon Oil Corporation	242,190	0.06%
Marathon Petroleum Corporation	34,932	0.01%
Marathon Petroleum Corporation	400,320	0.11%
MPLX, LP	61,549	0.02%
Murphy Oil Corporation	107,369	0.03%
Nabors Industries, Inc.	71,750	0.02%
Nabors Industries, Ltd.	27,525	0.01%
Newfield Exploration Company	42,442	0.01%
Nine Energy Service, Inc.	30,020	0.01%
Nustar Logistics, LP, 8.565%	57,804	0.02%
Occidental Petroleum Corporation	12,314	<0.01%
Occidental Petroleum Corporation	53,716	0.01%
Occidental Petroleum Corporation	72,350	0.02%
Pacific Drilling SA	27,280	0.01%
Parsley Energy, LLC	99,125	0.03%
Patterson-UTI Energy, Inc.	150,160	0.04%
Pioneer Natural Resources Company	325,981	0.09%
Plains All American Pipeline, LP	12,141	<0.01%
Plains All American Pipeline, LP	137,022	0.04%
Plains All American Pipeline, LP	84,511	0.02%
Radiate Holdco, LLC, Term Loan	1,255,530	0.33%
Royal Dutch Shell plc, Class A	350,672	0.09%

Royal Dutch Shell plc, Class B	569,777	0.15%
Sabine Pass Liquefaction, LLC	40,881	0.01%
Sabine Pass Liquefaction, LLC	41,688	0.01%
SEACOR Holdings, Inc.	140,658	0.04%
Southwestern Energy Company	141,063	0.04%
Sunoco Logistics Partners Operations, LP	61,408	0.02%
Sunoco, LP	101,510	0.03%
Sunoco, LP	102,250	0.03%
Talos Energy, Inc.	59,512	0.02%
Targa Resources Partners, LP	133,250	0.04%
Total SA	82,209	0.02%
Transocean Guardian, Ltd.	57,873	0.02%
Transocean, Ltd.	67,000	0.02%
Viper Energy Partners, LP	152,445	0.04%
W&T Offshore, Inc.	150,875	0.04%
Western Gas Partners, LP	38,917	0.01%
Western Midstream Operating, LP	28,981	0.01%
Williams Partners, LP	79,731	0.02%
WPX Energy, Inc.	133,947	0.04%
WPX Energy, Inc.	224,881	0.06%
WPX Energy, Inc.	59,046	0.02%
Total	**14,348,659**	

Financials (14.26%)

Security Name	Market Value	% of Net Assets
AB Industrivarden	$333,251	0.09%
ACE INA Holdings, Inc.	62,382	0.02%
Aegon Funding Corporation II, 5.100%	61,430	0.02%
AerCap Ireland Capital, Ltd.	30,277	0.01%
Aflac, Inc.	329,945	0.09%
Agribank FCB, 6.875%	305,208	0.08%
AIG Global Funding	44,086	0.01%
Air Lease Corporation	73,368	0.02%
Aircastle, Ltd.	50,074	0.01%
Allianz SE	844,602	0.22%
Allstate Corporation, 5.100%	132,028	0.03%
Ally Financial, Inc.	363,866	0.10%
American Express Company	34,221	0.01%
American Express Company	36,703	0.01%
American Express Company	38,487	0.01%
American Financial Group, Inc.	232,436	0.06%
American International Group, Inc.	243,685	0.06%
Aon plc	160,368	0.04%
Ares Capital Corporation, Convertible	275,997	0.07%
Assured Guaranty, Ltd.	815,629	0.21%
Athene Global Funding	55,539	0.01%
Australia and New Zealand Banking Group, Ltd.	136,579	0.04%
Australia and New Zealand Banking Group, Ltd.	53,149	0.01%
Avolon Holdings Funding, Ltd.	17,469	0.01%
Avolon TLB Borrower 1 US, LLC, Term Loan	346,652	0.09%
BAC Capital Trust XIV	77,815	0.02%
Baloise Holding AG	587,136	0.15%
Bank Leumi Le-Israel BM	251,834	0.07%
Bank of America Corporation	108,459	0.03%
Bank of America Corporation	138,023	0.04%
Bank of America Corporation	1,469,375	0.38%
Bank of America Corporation	153,750	0.04%
Bank of America Corporation	276,841	0.07%
Bank of America Corporation	34,078	0.01%

Bank of America Corporation	51,813	0.01%
Bank of America Corporation	70,257	0.02%
Bank of America Corporation	75,643	0.02%
Bank of America Corporation, 5.000%	112,815	0.03%
Bank of America Corporation, Convertible, 7.250%	255,000	0.07%
Bank of Marin Bancorp	10,524	<0.01%
Bank of Montreal	102,248	0.03%
Bank of Montreal	636,177	0.17%
Bank of N.T. Butterfield & Son, Ltd.	130,124	0.03%
Bank of New York Mellon Corporation	46,950	0.01%
Bank of Nova Scotia	29,330	0.01%
Bank of Nova Scotia	37,153	0.01%
Bank of Nova Scotia	58,302	0.02%
Bank of Nova Scotia	72,745	0.02%
BankUnited, Inc.	38,521	0.01%
Barclays plc	215,070	0.06%
Barclays plc	61,931	0.02%
Barclays plc	78,686	0.02%
BB&T Corporation	37,177	0.01%
Berkshire Hathaway, Inc.	960,306	0.25%
BlackRock, Inc.	394,485	0.10%
Blackstone Mortgage Trust, Inc., Convertible	57,806	0.02%
BNP Paribas SA	279,788	0.07%
BNP Paribas SA	36,251	0.01%
BPCE SA	29,426	0.01%
BPCE SA	32,849	0.01%
Bridgewater Bancshares, Inc.	125,700	0.03%
Camden Property Trust	35,066	0.01%
Canadian Imperial Bank of Commerce	29,536	0.01%
Capital One Bank USA NA	44,764	0.01%
Capital One Bank USA NA	50,219	0.01%
Capital One Financial Corporation	113,863	0.03%
Capital One Financial Corporation	567,512	0.15%
Capital One Financial Corporation, 5.000%	124,533	0.03%
Cascades USA, Inc.	113,850	0.03%
Central Fidelity Capital Trust I	118,750	0.03%
Charles Schwab Corporation	225,470	0.06%
Chubb, Ltd.	335,019	0.09%
CI Financial Corporation	693,103	0.18%
CIT Group, Inc.	201,875	0.05%
Citigroup, Inc.	101,641	0.03%
Citigroup, Inc.	1,030,337	0.27%
Citigroup, Inc.	126,105	0.03%
Citigroup, Inc.	172,116	0.05%
Citigroup, Inc.	230,783	0.06%
Citigroup, Inc.	37,326	0.01%
Citigroup, Inc.	38,869	0.01%
Citigroup, Inc.	74,837	0.02%
Citigroup, Inc.	90,510	0.02%
Citizens Financial Group, Inc.	60,528	0.02%
CME Group, Inc.	116,509	0.03%
CNA Financial Corporation	34,020	0.01%
CNA Financial Corporation	41,225	0.01%
CNP Assurances	67,894	0.02%
Cobank ACB, 6.250%	234,300	0.06%
Cohen & Steers, Inc.	77,310	0.02%
Comerica, Inc.	451,756	0.12%
Commonwealth Bank of Australia	336,861	0.09%
Community Trust Bancorp, Inc.	39,105	0.01%

Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	77,897	0.02%
Credit Agricole SA	132,692	0.04%
Credit Agricole SA	39,151	0.01%
Credit Suisse Group AG	139,406	0.04%
Credit Suisse Group AG	213,750	0.06%
Credit Suisse Group AG	31,649	0.01%
Credit Suisse Group Funding (Guernsey), Ltd.	119,974	0.03%
Cullen/Frost Bankers, Inc.	77,684	0.02%
Cyxtera DC Holdings, Inc., Term Loan	45,617	0.01%
Cyxtera DC Holdings, Inc., Term Loan	516,001	0.14%
Danske Bank AS	59,313	0.02%
DBS Group Holdings, Ltd.	442,351	0.12%
Deutsche Bank AG	117,635	0.03%
Deutsche Bank AG	37,091	0.01%
Deutsche Bank AG of New York	32,181	0.01%
Deutsche Boerse AG	179,226	0.05%
Deutsche Pfandbriefbank AG	188,727	0.05%
Digicel International Finance, Ltd., Term Loan	698,830	0.18%
Digital Realty Trust, LP	56,622	0.02%
Discover Bank	38,702	0.01%
Discover Bank	48,054	0.01%
DnB ASA	387,981	0.10%
E*TRADE Financial Corporation	424,014	0.11%
Ellington Residential Mortgage REIT	19,940	0.01%
Enstar Group, Ltd.	147,885	0.04%
Equitable Holdings, Inc., 5.250%	134,375	0.04%
Euronext NV	495,110	0.13%
FBL Financial Group, Inc.	13,468	<0.01%
Federal National Mortgage Association, 0.000%	27,562	0.01%
Fidelity National Financial, Inc.	56,931	0.02%
Fifth Third Bancorp	34,294	0.01%
Fifth Third Bancorp	446,520	0.12%
Fifth Third Bancorp	58,590	0.02%
Financial Institutions, Inc.	8,961	<0.01%
First Busey Corporation	46,016	0.01%
First Financial Corporation	5,034	<0.01%
First Interstate BancSystem, Inc.	264,612	0.07%
First Mid-Illinois Bancshares, Inc.	6,000	<0.01%
First Republic Bank	366,879	0.10%
First Tennessee Bank NA, 3.750%	117,600	0.03%
FlexiGroup, Ltd.	58,506	0.02%
FNB Corporation	53,542	0.01%
FTI Consulting, Inc., Convertible	426,693	0.11%
General Electric Capital Corporation	64,357	0.02%
GGP Nimbus, LLC, Term Loan	873,580	0.23%
GMAC Capital Trust I, 7.477%	196,350	0.05%
Goldman Sachs Group, Inc.	149,574	0.04%
Goldman Sachs Group, Inc.	199,500	0.05%
Goldman Sachs Group, Inc.	37,541	0.01%
Goldman Sachs Group, Inc.	47,596	0.01%
Goldman Sachs Group, Inc.	52,010	0.01%
Goldman Sachs Group, Inc.	55,402	0.01%
Goldman Sachs Group, Inc.	59,950	0.02%
Goldman Sachs Group, Inc.	68,398	0.02%
Goldman Sachs Group, Inc.	74,153	0.02%
Goldman Sachs Group, Inc.	77,115	0.02%
Goldman Sachs Group, Inc.	79,769	0.02%
Great Southern Bancorp, Inc.	69,422	0.02%
Great Western Bancorp, Inc.	32,647	0.01%

Grizzly Finco, Term Loan	528,876	0.14%
GS Finance Corporation, Convertible	862,522	0.23%
Hamilton Lane, Inc.	98,989	0.03%
Hannon Armstrong Sustainable Infrastructure Capital, Convertible	228,217	0.06%
Harland Clarke Holdings Corporation, Term Loan	528,764	0.14%
Hartford Financial Services Group, Inc.	546,203	0.14%
Hartford Financial Services Group, Inc.	56,050	0.02%
Hartford Financial Services Group, Inc., 7.875%	96,479	0.03%
HCP, Inc.	32,652	0.01%
Heartland Financial USA, Inc.	230,319	0.06%
Heritage Commerce Corporation	155,203	0.04%
Hometrust Bancshares, Inc.	20,481	0.01%
Hospitality Properties Trust	55,718	0.02%
Houlihan Lokey, Inc.	91,786	0.02%
HSBC Holdings plc	115,998	0.03%
HSBC Holdings plc	131,217	0.03%
HSBC Holdings plc	170,970	0.05%
HSBC Holdings plc	36,775	0.01%
HSBC Holdings plc	478,721	0.13%
HSBC Holdings plc	63,138	0.02%
HSBC Holdings plc	78,660	0.02%
HSBC Holdings plc	91,665	0.02%
Huntington Bancshares, Inc.	30,391	0.01%
IBERIABANK Corporation	209,100	0.06%
Icahn Enterprises, LP	41,004	0.01%
Icahn Enterprises, LP	41,300	0.01%
Icahn Enterprises, LP	77,625	0.02%
ILFC E-Capital Trust II	102,690	0.03%
Independent Bank Corporation	7,613	<0.01%
ING Groep NV	139,636	0.04%
ING Groep NV	69,250	0.02%
Interactive Brokers Group, Inc.	41,033	0.01%
International Lease Finance Corporation	82,809	0.02%
Iron Mountain, Inc.	129,986	0.03%
Iron Mountain, Inc.	50,625	0.01%
Israel Discount Bank, Ltd.	379,887	0.10%
iStar, Inc., Convertible	86,714	0.02%
J.P. Morgan Chase & Company	144,066	0.04%
J.P. Morgan Chase & Company	235,170	0.06%
J.P. Morgan Chase & Company	275,049	0.07%
J.P. Morgan Chase & Company	602,959	0.16%
J.P. Morgan Chase & Company	67,234	0.02%
J.P. Morgan Chase & Company	69,315	0.02%
J.P. Morgan Chase & Company	79,210	0.02%
J.P. Morgan Chase & Company	91,161	0.02%
J.P. Morgan Chase & Company	98,441	0.03%
J.P. Morgan Chase & Company, 3.761%	84,320	0.02%
Kemper Corporation	100,988	0.03%
KeyCorp	452,879	0.12%
L E Lundbergforetagen AB	33,600	0.01%
Lakeland Bancorp, Inc.	8,384	<0.01%
Laurentian Bank of Canada	192,451	0.05%
Level 3 Financing, Inc., Term Loan	644,325	0.17%
Liberty Mutual Group, Inc.	28,181	0.01%
Lincoln National Corporation	35,000	0.01%
Lloyds Banking Group plc	175,548	0.05%
Lloyds Banking Group plc	47,941	0.01%
Lloyds Banking Group plc	62,397	0.02%
Lloyds Banking Group plc	64,477	0.02%

M&T Bank Corporation	144,451	0.04%
Macquarie Bank, Ltd.	171,113	0.05%
Manulife Financial Corporation	396,239	0.10%
Markel Corporation	509,270	0.13%
Marsh & McLennan Companies, Inc.	87,830	0.02%
Meridian Bancorp, Inc.	115,108	0.03%
MetLife, Inc.	286,224	0.08%
MGIC Investment Corporation, Convertible	478,659	0.13%
MidWestOne Financial Group, Inc.	75,215	0.02%
Mitsubishi UFJ Financial Group, Inc.	33,973	0.01%
Mitsubishi UFJ Financial Group, Inc.	39,058	0.01%
Mitsubishi UFJ Financial Group, Inc.	55,263	0.01%
Mitsubishi UFJ Financial Group, Inc.	76,779	0.02%
Mizrahi Tefahot Bank, Ltd.	26,548	0.01%
Mizuho Financial Group, Inc.	55,483	0.01%
MoneyGram International, Inc., Term Loan	342,644	0.09%
Morgan Stanley	33,121	0.01%
Morgan Stanley	367,445	0.10%
Morgan Stanley	38,015	0.01%
Morgan Stanley	43,283	0.01%
Morgan Stanley	65,212	0.02%
Morgan Stanley	77,213	0.02%
Morgan Stanley	78,010	0.02%
Morgan Stanley, 7.125%	155,456	0.04%
MPT Operating Partnership, LP	104,036	0.03%
MPT Operating Partnership, LP	126,076	0.03%
National Australia Bank, Ltd.	44,632	0.01%
National Bank of Canada	398,686	0.10%
National Bank of Canada	44,496	0.01%
NCR Corporation, Term Loan	550,501	0.14%
New York Community Bancorp, Inc.	13,567	<0.01%
Nippon Life Insurance Company	120,510	0.03%
Nomura Holdings, Inc.	35,950	0.01%
Nordea Bank Abp	221,500	0.06%
Northern Trust Corporation	163,058	0.04%
Onex Corporation	123,462	0.03%
Outfront Media Cap, LLC	110,307	0.03%
Paragon Banking Group plc	11,652	<0.01%
Pargesa Holding SA	113,596	0.03%
Park Aerospace Holdings, Ltd.	16,729	<0.01%
PCSB Financial Corporation	25,851	0.01%
Peapack-Gladstone Financial Corporation	6,561	<0.01%
PNC Bank NA	74,474	0.02%
PNC Financial Services Group, Inc.	34,085	0.01%
Popular, Inc.	198,973	0.05%
Power Corporation of Canada	237,139	0.06%
Primerica, Inc.	197,629	0.05%
Prosight Global, Inc.	88,400	0.02%
Prudential Financial, Inc.	145,619	0.04%
QCR Holdings, Inc.	7,346	<0.01%
Quicken Loans, Inc.	220,285	0.06%
Radian Group, Inc.	282,641	0.07%
Raymond James Financial, Inc.	362,954	0.10%
Regions Financial Corporation	39,825	0.01%
Regions Financial Corporation, 5.700%	98,712	0.03%
Reinsurance Group of America, Inc.	62,401	0.02%
Royal Bank of Canada	243,777	0.06%
Royal Bank of Canada	29,689	0.01%
Royal Bank of Scotland Group plc	201,020	0.05%

Royal Bank of Scotland Group plc	23,911	0.01%
Royal Bank of Scotland Group plc	34,909	0.01%
Royal Bank of Scotland Group plc	35,405	0.01%
Royal Bank of Scotland Group plc	87,326	0.02%
S&P Global, Inc.	302,606	0.08%
Santander UK Group Holdings plc	77,264	0.02%
Santander UK plc	44,582	0.01%
Seacoast Banking Corporation of Florida	181,546	0.05%
Senshu Ikeda Holdings, Inc.	3,537	<0.01%
Simon Property Group, LP	30,362	0.01%
Simon Property Group, LP	36,547	0.01%
Singapore Exchange, Ltd.	30,875	0.01%
SITE Centers Corporation	18,105	0.01%
Societe Generale SA	278,640	0.07%
Societe Generale SA	36,708	0.01%
Standard Chartered plc	48,624	0.01%
State Auto Financial Corporation	125,774	0.03%
State Street Corporation	28,808	0.01%
Sumitomo Mitsui Financial Group, Inc.	132,056	0.03%
Sumitomo Mitsui Financial Group, Inc.	36,838	0.01%
Sumitomo Mitsui Financial Group, Inc.	38,157	0.01%
Sun Life Financial, Inc.	716,877	0.19%
SunTrust Banks, Inc.	50,540	0.01%
Swiss Life Holding AG	670,312	0.18%
Synchrony Financial	36,553	0.01%
Synchrony Financial	36,814	0.01%
Synovus Financial Corporation	273,572	0.07%
Synovus Financial Corporation, 5.875%	18,828	0.01%
T. Rowe Price Group, Inc.	229,765	0.06%
Topdanmark AS	46,955	0.01%
Toronto-Dominion Bank	1,055,879	0.28%
Toronto-Dominion Bank	34,132	0.01%
Toronto-Dominion Bank	45,350	0.01%
Triumph Bancorp, Inc.	135,040	0.04%
Tronox Finance, LLC, Term Loan	1,118,533	0.29%
Truist Financial Corporation	102,747	0.03%
TrustCo Bank Corporation	27,728	0.01%
U.S. Bancorp	545,670	0.14%
UBS Group Funding Jersey, Ltd.	75,288	0.02%
USB Realty Corporation	151,410	0.04%
Ventas Realty, LP	34,439	0.01%
Ventas Realty, LP	38,719	0.01%
VICI Properties, LP / VICI Note Company, Inc.	19,850	0.01%
VICI Properties, LP / VICI Note Company, Inc.	20,025	0.01%
VICI Properties, LP / VICI Note Company, Inc.	40,404	0.01%
VICI Properties, LP / VICI Note Company, Inc.	41,300	0.01%
Wachovia Capital Trust II	37,700	0.01%
Washington Trust Bancorp, Inc.	8,412	<0.01%
Wells Fargo & Company	24,919	0.01%
Wells Fargo & Company	36,562	0.01%
Wells Fargo & Company	37,929	0.01%
Wells Fargo & Company	45,410	0.01%
Wells Fargo & Company	50,685	0.01%
Wells Fargo & Company	64,532	0.02%
Wells Fargo & Company	68,999	0.02%
Wells Fargo & Company, Convertible, 7.500%	744,975	0.19%
Westpac Banking Corporation	29,411	0.01%
Westpac Banking Corporation	29,458	0.01%
Zions Bancorporations NA	712,309	0.19%

Total	54,638,356	

Health Care (6.09%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	$568,327	0.15%
Alexion Pharmaceuticals, Inc.	201,412	0.05%
Amgen, Inc.	716,831	0.19%
Anthem, Inc.	117,233	0.03%
Bausch Health Companies, Inc.	235,729	0.06%
Becton, Dickinson and Company	352,211	0.09%
Biogen, Inc.	316,100	0.08%
Catalent, Inc.	118,777	0.03%
Centene Corporation	452,261	0.12%
Cigna Holding Company	394,236	0.10%
CSL, Ltd.	1,165,368	0.30%
CVS Health Corporation	618,194	0.16%
Danaher Corporation	486,945	0.13%
Danaher Corporation, Convertible, 4.750%	442,998	0.12%
Edwards Lifesciences Corporation	526,848	0.14%
Gilead Sciences, Inc.	914,095	0.24%
GlaxoSmithKline plc	919,251	0.24%
Grifols SA	159,414	0.04%
Halozyme Therapeutics, Inc.	115,365	0.03%
Intuitive Surgical, Inc.	568,667	0.15%
Jazz Pharmaceuticals, Inc.	251,961	0.07%
Johnson & Johnson	1,948,481	0.51%
KYORIN Holdings, Inc.	20,011	0.01%
Laboratory Corporation of America Holdings	49,896	0.01%
LHC Group, Inc.	208,790	0.06%
Ligand Pharmaceuticals, Inc.	196,560	0.05%
LNA Sante	17,004	<0.01%
Medtronic plc	1,468,574	0.38%
Merck & Company, Inc.	1,097,947	0.29%
Neurocrine Biosciences, Inc.	89,965	0.02%
Novartis AG	1,328,054	0.35%
Novo Nordisk AS	859,852	0.22%
Optinose, Inc.	44,365	0.01%
PerkinElmer, Inc.	80,043	0.02%
Pfizer, Inc.	517,642	0.14%
Recordati SPA	242,919	0.06%
Roche Holding AG	1,284,206	0.34%
Siegfried Holding AG	11,738	<0.01%
Sonova Holding AG	305,482	0.08%
Stryker Corporation	170,006	0.04%
Syneos Health, Inc.	325,999	0.09%
Taisho Pharmaceutical Holdings Company, Ltd.	12,283	<0.01%
Takeda Pharmaceutical Company, Ltd.	117,414	0.03%
Thermo Fisher Scientific, Inc.	971,272	0.25%
UnitedHealth Group, Inc.	960,434	0.25%
Universal Health Services, Inc.	308,484	0.08%
Veeva Systems, Inc.	123,372	0.03%
Vertex Pharmaceuticals, Inc.	309,833	0.08%
Wright Medical Group NV	215,683	0.06%
Zoetis, Inc.	380,638	0.10%
Total	**23,309,172**	

Industrials (6.14%)

Security Name	Market Value	% of Net Assets
3M Company	$203,713	0.05%
Aalberts NV	168,577	0.04%
AGCO Corporation	517,220	0.14%
Altra Industrial Motion Corporation	451,680	0.12%
AMETEK, Inc.	487,706	0.13%
Arcosa, Inc.	237,483	0.06%
ASGN, Inc.	213,033	0.06%
Assa Abloy AB	147,057	0.04%
Atlas Copco AB, Class A	540,065	0.14%
Atlas Copco AB, Class B	145,066	0.04%
Boeing Company	384,879	0.10%
Caterpillar, Inc.	355,202	0.09%
CIA De Distribucion Integral	44,973	0.01%
Cintas Corporation	30,675	0.01%
CSW Industrials, Inc.	33,578	0.01%
CSX Corporation	227,765	0.06%
Curtiss-Wright Corporation	442,099	0.12%
Delta Air Lines, Inc.	423,935	0.11%
EMCOR Group, Inc.	167,532	0.04%
Emerson Electric Company	382,929	0.10%
Encore Wire Corporation	200,042	0.05%
Fortive Corporation, Convertible, 5.000%	91,714	0.02%
Geberit AG	98,303	0.03%
General Dynamics Corporation	764,117	0.20%
Gorman-Rupp Company	8,317	<0.01%
GS Yuasa Corporation	29,858	0.01%
GWA Group, Ltd.	63,102	0.02%
Hanwa Company, Ltd.	40,891	0.01%
Helios Technologies, Inc.	7,672	<0.01%
Hino Motors, Ltd.	43,366	0.01%
Honeywell International, Inc.	1,554,237	0.41%
Huntington Ingalls Industries, Inc.	595,626	0.16%
IDEX Corporation	326,044	0.09%
Inaba Denki Sangyo Company, Ltd.	154,286	0.04%
Ingersoll-Rand plc	369,054	0.10%
Johnson Controls International plc	270,984	0.07%
Kansas City Southern	218,486	0.06%
Kennametal, Inc.	258,095	0.07%
Kinden Corporation	99,647	0.03%
Koninklijke Philips NV	327,733	0.09%
Legrand SA	645,977	0.17%
Lincoln Electric Holdings, Inc.	60,599	0.02%
Lockheed Martin Corporation	473,434	0.12%
Marubeni Corporation	373,543	0.10%
Meritor, Inc.	161,780	0.04%
Mitsubishi Corporation	724,411	0.19%
Mitsuboshi Belting, Ltd.	36,951	0.01%
Mitsui & Company, Ltd.	710,217	0.19%
National Express Group plc	56,371	0.02%
Nitto Kogyo Corporation	155,593	0.04%
Nobina AB	33,837	0.01%
Norfolk Southern Corporation	186,544	0.05%
Northgate plc	10,920	<0.01%
Northrop Grumman Corporation	59,520	0.02%
Old Dominion Freight Line, Inc.	301,359	0.08%
PageGroup plc	68,463	0.02%
Parker-Hannifin Corporation	380,626	0.10%
Patrick Industries, Inc.	38,566	0.01%

Primoris Services Corporation	266,289	0.07%
Raven Industries, Inc.	120,812	0.03%
RELX plc	667,560	0.17%
Ritchie Brothers Auctioneers, Inc.	240,741	0.06%
Rockwell Automation, Inc.	206,438	0.05%
Saia, Inc.	130,005	0.03%
Sandvik AB	103,751	0.03%
Schneider Electric SE	595,676	0.16%
Signify NV	403,145	0.11%
SKF AB	323,722	0.09%
Sojitz Corporation	523,137	0.14%
Southwest Airlines Company	604,258	0.16%
Spirax-Sarco Engineering plc	141,775	0.04%
Stanley Black & Decker, Inc., Convertible, 5.250%	136,419	0.04%
Sumitomo Corporation	417,807	0.11%
Taikisha, Ltd.	37,198	0.01%
Teledyne Technologies, Inc.	139,313	0.04%
Toppan Forms Company, Ltd.	35,193	0.01%
Transcontinental, Inc.	30,754	0.01%
Tsubakimoto Chain Company	75,605	0.02%
Union Pacific Corporation	104,676	0.03%
United Airlines Holdings, Inc.	290,150	0.08%
United Rentals, Inc.	276,353	0.07%
United Technologies Corporation	942,076	0.25%
Valmont Industries, Inc.	221,632	0.06%
Verisk Analytics, Inc.	743,597	0.19%
Waste Connections, Inc.	86,166	0.02%
Yuasa Trading Company, Ltd.	44,979	0.01%
Total	**23,514,677**	

Information Technology (8.05%)

Security Name	Market Value	% of Net Assets
Accenture plc	$574,637	0.15%
Adobe, Inc.	449,691	0.12%
Advanced Energy Industries, Inc.	100,513	0.03%
Advanced Micro Devices, Inc.	696,845	0.18%
Akamai Technologies, Inc.	536,795	0.14%
Alliance Data Systems Corporation	256,524	0.07%
Amadeus IT Holding SA	607,890	0.16%
Amphenol Corporation	477,561	0.13%
ANSYS, Inc.	496,005	0.13%
Apple, Inc.	3,306,016	0.86%
ASML Holding NV	394,033	0.10%
Automatic Data Processing, Inc.	590,643	0.15%
BE Semiconductor Industries NV	222,354	0.06%
Blackline, Inc.	203,603	0.05%
Broadcom, Ltd.	289,522	0.08%
Broadridge Financial Solutions, Inc.	108,326	0.03%
Canon, Inc.	163,587	0.04%
CGI, Inc.	937,093	0.25%
Ciena Corporation	587,362	0.15%
Cisco Systems, Inc.	1,756,640	0.46%
Computer Services, Inc.	125,008	0.03%
Computershare, Ltd.	145,304	0.04%
Dialog Semiconductor plc	35,188	0.01%
Dolby Laboratories, Inc.	509,832	0.13%
Euronet Worldwide, Inc.	28,405	0.01%
Fiserv, Inc.	151,682	0.04%
Fuji Soft, Inc.	62,396	0.02%

Halma plc	625,909	0.16%
Intuit, Inc.	701,578	0.18%
KLA-Tencor Corporation	299,735	0.08%
Lam Research Corporation	98,592	0.03%
Lattice Semiconductor Corporation	80,739	0.02%
MasterCard, Inc.	1,404,520	0.37%
Microchip Technology, Inc.	279,387	0.07%
Micron Technology, Inc.	370,601	0.10%
Microsoft Corporation	4,195,735	1.10%
Monolithic Power Systems, Inc.	113,110	0.03%
Motorola Solutions, Inc.	306,342	0.08%
National Instruments Corporation	229,596	0.06%
NEC Networks & System Integration Corporation	170,135	0.04%
Nice, Ltd. ADR	238,209	0.06%
Nuance Communications, Inc.	570,098	0.15%
NVIDIA Corporation	371,346	0.10%
Oracle Corporation	545,346	0.14%
Oracle Corporation Japan	38,973	0.01%
Paychex, Inc.	268,391	0.07%
PayPal Holdings, Inc.	355,827	0.09%
Plexus Corporation	142,785	0.04%
QUALCOMM, Inc.	268,569	0.07%
Rogers Corporation	33,176	0.01%
Ryoyo Electro Corporation	29,500	0.01%
SailPoint Technologies Holdings, Inc.	196,179	0.05%
Salesforce.com, Inc.	425,659	0.11%
Samsung Electronics Company, Ltd. GDR	368,766	0.10%
ServiceNow, Inc.	367,503	0.10%
Square, Inc.	244,657	0.06%
Synopsys, Inc.	284,963	0.07%
TE Connectivity, Ltd.	378,053	0.10%
Teradyne, Inc.	424,835	0.11%
Texas Instruments, Inc.	1,212,281	0.32%
VeriSign, Inc.	115,178	0.03%
Virtusa Corporation	212,522	0.06%
Visa, Inc.	879,537	0.23%
VMware, Inc.	171,138	0.05%
Total	**30,832,925**	

Materials (1.69%)

Security Name	Market Value	% of Net Assets
Air Water, Inc.	$159,193	0.04%
Alcoa Corporation	108,047	0.03%
Ball Corporation	402,538	0.11%
CF Industries Holdings, Inc.	223,740	0.06%
Eastman Chemical Company	380,132	0.10%
Ecolab, Inc.	679,575	0.18%
Granges AB	66,549	0.02%
Hexpol AB	96,011	0.03%
Hokuetsu Corporation	9,694	<0.01%
Ivanhoe Mines, Ltd.	70,850	0.02%
Koninklijke DSM NV	521,776	0.14%
Kyoei Steel, Ltd.	122,090	0.03%
Lintec Corporation	32,085	0.01%
Louisiana-Pacific Corporation	309,906	0.08%
Maruichi Steel Tube, Ltd.	9,661	<0.01%
Nippon Light Metal Holdings Company, Ltd.	9,956	<0.01%
Nippon Steel Corporation	488,043	0.13%
Nissan Chemical Industries, Ltd.	25,199	0.01%

Nucor Corporation	192,278	0.05%
PPG Industries, Inc.	375,811	0.10%
Rio Tinto, Ltd.	78,899	0.02%
Sandfire Resources, Ltd.	55,856	0.02%
Sanyo Special Steel Company, Ltd.	5,460	<0.01%
Sherwin-Williams Company	466,109	0.12%
Steel Dynamics, Inc.	251,041	0.07%
Sumitomo Chemical Company, Ltd.	108,591	0.03%
Taiyo Holdings Company, Ltd.	51,513	0.01%
Toagosei Company, Ltd.	58,092	0.02%
Toray Industries, Inc.	401,575	0.11%
Ube Industries, Ltd.	52,773	0.01%
UFP Technologies, Inc.	55,200	0.01%
United States Lime & Minerals, Inc.	178,016	0.05%
UPM-Kymmene Oyj	306,614	0.08%
Verso Corporation	135,520	0.04%
Total	**6,488,390**	

Mortgage-Backed Securities (3.98%)

Security Name	Market Value	% of Net Assets
Federal Home Loan Mortgage Corporation Conventional 15-Yr. Pass Through	$728,572	0.19%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	554,946	0.15%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	773,946	0.20%
Federal National Mortgage Association	103,575	0.03%
Federal National Mortgage Association	1,418,132	0.37%
Federal National Mortgage Association	310,451	0.08%
Federal National Mortgage Association	488,670	0.13%
Federal National Mortgage Association	546,685	0.14%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	1,729,626	0.45%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	2,361,581	0.62%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	759,948	0.20%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	1,079,358	0.28%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	108,496	0.03%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	4,292,985	1.12%
Total	**15,256,971**	

Other Mutual Funds Equity (0.33%)

Security Name	Market Value	% of Net Assets
AllianzGI NFJ Dividend Interest & Premium Strategy Fund	$149,098	0.04%
BlackRock Resources & Commodities Strategy Trust	114,142	0.03%
Consumer Discretionary Select Sector SPDR Fund	191,583	0.05%
Health Care Select Sector SPDR Fund	238,100	0.06%
iShares Russell 2000 Index Fund	149,988	0.04%
iShares Russell 2000 Value Index Fund	217,357	0.06%
Materials Select Sector SPDR Fund	157,738	0.04%
SPDR S&P Metals & Mining ETF	55,236	0.01%
Total	**1,273,243**	

Other Mutual Funds Fixed Income (2.12%)

Security Name	Market Value	% of Net Assets
Invesco Senior Loan ETF	$974,157	0.25%
Invesco Variable Rate Preferred ETF	924,404	0.24%
iShares S&P U.S. Preferred Stock Index Fund	1,633,500	0.43%
SPDR BBG Barclay's Convertible Securities ETF	855,532	0.22%
SPDR Bloomberg Barclays High Yield Bond ETF	1,765,005	0.46%
Templeton Global Income Fund	209,958	0.06%
Vanguard Short-Term Corporate Bond ETF	1,529,299	0.40%
Western Asset High Income Opportunity Fund, Inc.	225,425	0.06%

Total	8,117,280	

Real Estate (2.07%)

Security Name	Market Value	% of Net Assets
Agree Realty Corporation	$156,999	0.04%
Alexandria Real Estate Equities, Inc.	424,656	0.11%
Allied Properties REIT	214,228	0.06%
Alstria Office REIT AG	84,610	0.02%
American Campus Communities, Inc.	340,613	0.09%
American Tower Corporation	238,140	0.06%
Apple Hospitality REIT, Inc.	113,683	0.03%
Ascendas REIT	199,270	0.05%
Ascott Trust	9,996	<0.01%
Camden Property Trust	464,510	0.12%
Castellum AB	153,231	0.04%
Choice Properties REIT	34,932	0.01%
Cofinimmo SA	27,221	0.01%
CoreSite Realty Corporation	96,988	0.03%
Cousins Properties, Inc.	208,822	0.06%
Daito Trust Construction Company, Ltd.	447,516	0.12%
Deutsche EuroShop AG	3,687	<0.01%
Digital Realty Trust, Inc.	268,326	0.07%
Douglas Emmett, Inc.	205,523	0.05%
Duke Realty Corporation	330,447	0.09%
Entra ASA	28,369	0.01%
Equity Residential	674,623	0.18%
Granite REIT	354,722	0.09%
Host Hotels & Resorts, Inc.	346,738	0.09%
Hysan Development Company, Ltd.	84,071	0.02%
Japan Hotel REIT Investment Corporation	107,798	0.03%
Klepierre SA	36,036	0.01%
Kungsleden AB	12,707	<0.01%
Mapletree Commercial Trust	35,164	0.01%
MGIC Investment Corporation	126,026	0.03%
National Storage Affiliates Trust	107,496	0.03%
Physicians Realty Trust	121,440	0.03%
PSP Swiss Property AG	720,242	0.19%
Quebecor, Inc.	191,022	0.05%
RioCan REIT	106,892	0.03%
Road King Infrastructure, Ltd.	29,340	0.01%
Swiss Prime Site AG	237,089	0.06%
TAG Immobilien AG	339,920	0.09%
Terreno Realty Corporation	88,835	0.02%
UDR, Inc.	90,275	0.02%
Wing Tai Holdings, Ltd.	56,278	0.02%
Total	**7,918,482**	

Technology (2.28%)

Security Name	Market Value	% of Net Assets
Akamai Technologies, Inc., Convertible	$293,037	0.08%
Apple, Inc.	121,408	0.03%
Apple, Inc.	51,571	0.01%
Baidu, Inc.	37,153	0.01%
Booking Holdings, Inc., Convertible	137,755	0.04%
Broadcom Corporation	123,197	0.03%
Broadcom Corporation	45,360	0.01%
Clear Channel Outdoor Holdings, Inc., Term Loan	604,041	0.16%
CommScope Technologies Finance, LLC	178,600	0.05%

Dell International, LLC/ EMC Corporation	51,416	0.01%
Diamond 1 Finance Corporation	118,869	0.03%
Diamond Sports Group, LLC	170,100	0.04%
Fiserv, Inc.	72,643	0.02%
Front Range BidCo, Inc., Term Loan	434,035	0.11%
Global Payments, Inc.	18,635	0.01%
Harland Clarke Holdings Corporation	88,659	0.02%
Hewlett Packard Enterprise Company	36,496	0.01%
Hewlett Packard Enterprise Company	55,505	0.01%
Intel Corporation	62,624	0.02%
j2 Global, Inc., Convertible	300,165	0.08%
Marvell Technology Group, Ltd.	39,585	0.01%
Microchip Technology, Inc., Convertible	135,354	0.04%
Microsoft Corporation	47,022	0.01%
NCR Corporation	173,648	0.05%
Nuance Communications, Inc., Convertible	1,007,102	0.26%
NXP BV/NXP Funding, LLC	52,900	0.01%
ON Semiconductor Corporation, Convertible	341,054	0.09%
ON Semiconductor Corporation, Convertible	48,953	0.01%
Open Text Corporation	89,550	0.02%
Oracle Corporation	20,453	0.01%
Panasonic Corporation	55,089	0.01%
Plantronics, Inc.	109,202	0.03%
Prime Security Services Borrower, LLC, Term Loan	1,472,609	0.38%
PTC, Inc.	30,075	0.01%
Rackspace Hosting, Inc., Term Loan	1,289,719	0.34%
Seagate HDD Cayman	31,647	0.01%
SS&C Technologies, Inc.	157,875	0.04%
SS&C Technologies, Inc., Term Loan	155,636	0.04%
SS&C Technologies, Inc., Term Loan	218,109	0.06%
Teradyne, Inc., Convertible	96,012	0.03%
Verint Systems, Inc., Convertible	152,594	0.04%
Total	**8,725,457**	

Transportation (0.40%)

Security Name	Market Value	% of Net Assets
AerCap Holdings NV	$152,250	0.04%
Air Canada Pass Through Trust	14,505	<0.01%
Air Lease Corporation	29,007	0.01%
Boeing Company	67,812	0.02%
CSX Corporation	34,330	0.01%
Delta Air Lines, Inc.	29,221	0.01%
Delta Air Lines, Inc.	57,008	0.02%
Hertz Corporation	105,306	0.03%
Hertz Corporation	83,250	0.02%
J.B. Hunt Transport Services, Inc.	62,239	0.02%
Meritor, Inc., Convertible	261,424	0.07%
NCL Corporation, Ltd.	101,905	0.03%
Penske Truck Leasing Company, LP	32,944	0.01%
Ryder System, Inc.	69,719	0.02%
Union Pacific Corporation	60,659	0.02%
United Airlines Pass Through Trust	62,692	0.02%
United Continental Holdings, Inc.	160,800	0.04%
XPO Logistics, Inc.	158,250	0.04%
Total	**1,543,320**	

Utilities (1.76%)

Security Name	Market Value	% of Net Assets
AGL Energy, Ltd.	$43,141	0.01%
Alabama Power Company	38,868	0.01%
Alliant Energy Corporation	365,518	0.10%
Ameren Corporation	32,965	0.01%
Ameren Corporation	60,288	0.02%
Calpine Corporation	191,840	0.05%
CenterPoint Energy, Inc.	37,172	0.01%
CenterPoint Energy, Inc.	37,909	0.01%
CMS Energy Corporation	356,961	0.09%
Core and Main, LP, Term Loan	388,959	0.10%
Dominion Energy, Inc.	128,114	0.03%
Dominion Energy, Inc.	32,511	0.01%
Dominion Energy, Inc.	33,592	0.01%
DTE Energy Company	52,988	0.01%
DTE Energy Company	54,688	0.01%
Duke Energy Corporation	129,920	0.03%
Duke Energy Corporation	75,272	0.02%
Edison International	108,570	0.03%
Edison International	14,852	<0.01%
Enagas SA	229,818	0.06%
EnergySolutions, LLC, Term Loan	276,293	0.07%
Entergy Corporation	459,807	0.12%
Evergy, Inc.	37,043	0.01%
Eversource Energy	37,286	0.01%
Exelon Corporation	722,998	0.19%
FirstEnergy Corporation	24,334	0.01%
FirstEnergy Corporation	57,670	0.02%
Georgia Power Company	29,522	0.01%
Georgia Power Company	36,842	0.01%
New Jersey Resources Corporation	78,918	0.02%
NextEra Energy Operating Partners, LP	207,460	0.05%
NiSource, Inc.	198,900	0.05%
NiSource, Inc.	52,809	0.01%
Northland Power, Inc.	50,532	0.01%
NorthWestern Corporation	111,559	0.03%
NRG Energy, Inc., Convertible	121,585	0.03%
Pinnacle West Capital Corporation	37,113	0.01%
PNM Resources, Inc.	174,573	0.05%
PPL Capital Funding, Inc.	69,130	0.02%
PSEG Power, LLC	50,933	0.01%
Public Service Enterprise Group, Inc.	123,965	0.03%
Public Service Enterprise Group, Inc.	33,538	0.01%
Sempra Energy	25,000	0.01%
Sempra Energy	66,555	0.02%
Sempra Energy, Convertible, 6.000%	14,788	<0.01%
Southern Company	37,256	0.01%
Southern Company, Convertible, 6.750%	226,721	0.06%
Spire, Inc.	111,599	0.03%
Talen Energy Supply, LLC, Term Loan	254,811	0.07%
TerraForm Power Operating, LLC	209,879	0.06%
TransCanada Trust	349,375	0.09%
Unitil Corporation	20,170	0.01%
Total	**6,722,910**	

Short-Term Investments (11.20%)

Security Name	Market Value	% of Net Assets

Thrivent Core Short-Term Reserve Fund	$40,890,483	10.67%
Federal Home Loan Bank Discount Notes	299,148	0.08%
Federal Home Loan Bank Discount Notes	399,379	0.10%
Federal Home Loan Bank Discount Notes	498,211	0.13%
Federal Home Loan Bank Discount Notes	799,213	0.21%
Total	**42,886,434**	

Futures (-0.48%)

Security Name	Value and Unrealized Gain/Loss	% of Net Assets
CBOT 10-Yr. U.S. Treasury Note	$14,948	<0.01%
CBOT 2-Yr. U.S. Treasury Note	56,393	0.02%
CBOT 5-Yr. U.S. Treasury Note	-16,004	<-0.01%
CBOT U.S. Long Bond	-92,369	-0.02%
CME E-mini Russell 2000 Index	-490,069	-0.13%
CME E-mini S&P 500 Index	-651,953	-0.17%
CME Euro Foreign Exchange Currency	-78,174	-0.02%
CME Ultra Long Term U.S. Treasury Bond	111,241	0.03%
Eurex Euro STOXX 50 Index	-635,983	-0.17%
ICE mini MSCI EAFE Index	-2,395	<-0.01%
Ultra 10-Yr. U.S. Treasury Note	-42,245	-0.01%
Total	**-1,826,611**	

Total Net Assets	**$383,072,940**