

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

December 31, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 13,443,389	\$ 13,443,389
Synthetic Guaranteed Investment Contracts		
Liquidity Strategy	37,580,567	37,580,567
Total Return Strategy	130,977,929	130,977,929
TOTAL STABLE VALUE INVESTMENTS	\$ 182,001,885	\$ 182,001,885
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 92,903,198	\$ 92,903,198
TOTAL SHORT-TERM INVESTMENTS	\$ 92,903,198	\$ 92,903,198
FIXED-INCOME INVESTMENTS		
Bonds	\$ 995,401,653	\$ 1,035,410,074
Bond funds	206,750,157	219,415,421
Asset-backed & Mortgage-backed Securities	201,428,198	204,373,574
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,403,580,008	\$ 1,459,199,069
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 756,912,688	\$ 1,058,141,801
Equity funds	444,686,118	484,562,818
TOTAL EQUITY INVESTMENTS	\$ 1,201,598,806	\$ 1,542,704,619
OTHER INVESTMENTS		
Hedge funds	\$ 78,751,129	\$ 93,250,398
Real assets	78,819,348	72,835,739
Participation in the United Church Funds, Inc.	36,418,112	42,516,447
TOTAL OTHER INVESTMENTS	\$ 193,988,589	\$ 208,602,584
TOTAL INVESTMENTS	\$ 3,074,072,487	\$ 3,485,411,355

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 13,443,389	\$ 13,443,389
TOTAL SHORT-TERM INVESTMENT				\$ 13,443,389	\$ 13,443,389
SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:					
Asset-Backed Securities					
262,905	AEP Texas Central Company	1.98	6/1/2021	\$ 265,247	\$ 262,706
1,025,000	AEP Texas Inc.	2.06	2/1/2027	1,024,998	1,023,634
1,025,000	Capital One Multi-Asset Execution Trust	1.72	8/15/2024	1,024,742	1,021,854
164,823	CenterPoint Energy, Inc.	2.16	10/15/2021	168,216	164,875
676,281	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	747,290	696,707
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,139,939
167,710	CNH Equipment	1.63	8/15/2021	167,668	167,631
748,631	CNH Equipment Trust 2016-B	2.08	2/15/2023	748,613	749,214
625,000	CNH Equipment Trust 2016-B	2.52	8/15/2024	624,862	630,997
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	767,909
309,859	Ford Credit Auto Owner Trust	1.67	6/15/2021	309,857	309,652
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,009,843
930,000	Nissan Auto	2.50	11/15/2023	929,790	939,365
505,805	PSNH Funding LLC	3.09	2/1/2026	505,794	516,079
705,710	Toyota Auto	2.35	5/16/2022	705,702	707,555
Total Asset-Backed Securities				\$ 10,115,769	\$ 10,107,960
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	1,493,461	1,455,342
893,944	DBGS Mtg	3.41	10/15/2051	893,939	914,994
402,584	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	436,049	405,411
71,122	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	72,423	71,016
128,415	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	133,552	129,284
1,481,255	Federal Home Loan Mortgage Corporation	3.00	1/15/2033	1,508,334	1,519,403
694,534	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	686,069	697,234
474,613	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	493,820	479,172
104,505	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	108,816	104,902
670,882	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	680,630	672,958
1,142,310	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	1,175,151	1,175,527
67,234	Federal National Mortgage Association	1.75	2/25/2022	68,263	67,112
46,882	Federal National Mortgage Association	3.50	10/25/2020	49,446	46,943
353,200	Federal National Mortgage Association	3.50	1/25/2023	374,535	356,442
1,062,693	Federal National Mortgage Association	3.50	12/25/2024	1,114,153	1,087,573
92,886	Federal National Mortgage Association	3.50	10/25/2029	96,155	93,206
812,788	Federal National Mortgage Association	3.50	12/25/2034	815,539	832,603
159,431	Federal National Mortgage Association	3.00	2/25/2038	165,340	160,228
349,166	Federal National Mortgage Association	3.00	8/25/2038	363,203	353,582
2,333,947	Federal National Mortgage Association	3.00	6/25/2040	2,368,712	2,372,546
226,506	Federal National Mortgage Association	2.00	1/25/2041	230,258	225,967
140,638	Freddie Mac	3.00	12/15/2025	146,219	141,411
464,985	Government National Mortgage Association	2.50	11/16/2040	482,058	465,316
244,101	Government National Mortgage Association	2.50	11/16/2037	251,272	245,176
1,290,546	Government National Mortgage Association	4.75	7/16/2038	1,377,658	1,330,009
539,606	Government National Mortgage Association	3.00	6/20/2039	552,289	544,253
625,085	Government National Mortgage Association	2.75	11/20/2039	633,920	629,724
404,533	Government National Mortgage Association	2.00	3/20/2042	409,143	403,066
246,520	Government National Mortgage Association	1.80	4/16/2039	250,795	242,764
106,385	Government National Mortgage Association	3.00	4/20/2039	110,042	107,204
1,394,924	Morgan Stanley Capital I Trust 2018-H4	3.32	12/15/2051	1,394,914	1,429,390
1,518,153	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,575,084	1,548,524
1,700,305	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.92	10/15/2045	1,731,654	1,729,368
Total Mortgage-Backed Securities				\$ 22,242,896	\$ 22,037,650
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	5,221,904	5,285,273
Total Bonds				\$ 5,221,904	\$ 5,285,273
Adjustment to Contract Value				-	149,686
TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:				\$ 37,580,569	\$ 37,580,569

SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:
Bonds

700,000	AERCAP Ireland LTD	4.50	5/15/2021	\$	740,474	\$	722,509
1,000,000	African Development Bank	3.00	12/6/2021		1,011,490		1,024,659
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024		614,208		639,310
530,000	Bank of America Corporation	3.50	5/17/2022		530,272		540,648
1,000,000	Bank of America, National Association	3.34	1/25/2023		1,000,000		1,027,479
900,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		899,577		913,581
1,500,000	BNG Bank N.V.	2.13	12/14/2020		1,495,875		1,504,726
350,000	BPCE	3.00	5/22/2022		347,830		356,159
1,200,000	Comcast Corporation	3.70	4/15/2024		1,271,940		1,279,913
700,000	DBS Group Holdings Ltd	2.56	7/25/2022		700,000		703,271
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023		779,968		805,740
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022		500,910		516,556
389,000	Eastman Chemical Company	3.60	8/15/2022		411,978		402,665
1,000,000	Energy Transfer Operating, L.P.	4.50	4/15/2024		996,460		1,064,643
2,000,000	European Investment Bank	2.50	10/15/2024		2,095,460		2,067,780
800,000	HSBC Holdings PLC	3.03	11/22/2023		775,456		818,668
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021		698,705		703,555
700,000	International Finance Corporation	1.75	3/30/2020		702,100		699,988
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024		1,042,640		1,067,384
1,550,000	KfW	2.00	11/30/2021		1,546,110		1,560,266
350,000	Kommunalbanken AS	1.38	10/26/2020		349,090		348,850
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		798,963		842,220
1,200,000	Metropolitan Life Global Funding I	3.00	1/10/2023		1,226,220		1,234,742
1,000,000	Microsoft Corporation	2.38	2/12/2022		1,033,160		1,013,608
700,000	Microsoft Corporation	2.70	2/12/2025		700,567		723,373
650,000	National Australia Bank Limited	3.63	6/20/2023		647,881		682,118
1,100,000	National Bank of Canada	2.15	10/7/2022		1,099,934		1,099,760
700,000	Nordea Bank AB	4.25	9/21/2022		725,970		734,955
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021		1,295,216		1,310,199
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022		779,422		744,583
750,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		749,753		752,787
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021		997,950		1,003,434
1,000,000	Royal Bank of Canada	2.80	4/29/2022		1,011,780		1,020,599
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		599,466		644,352
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020		998,870		999,886
550,000	Total System Services, Inc.	4.00	6/1/2023		552,481		578,698
200,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		205,882		216,518
750,000	U.S. Bancorp	2.95	7/15/2022		763,455		767,512
41,785,000	United States Treasury Notes	2.50	1/15/2022		42,243,726		42,540,721
10,180,000	United States Treasury Notes	2.00	5/31/2024		10,362,498		10,321,168
6,500,000	United States Treasury Notes	1.50	10/31/2024		6,430,938		6,445,918
23,000,000	United States Treasury Notes	1.75	1/31/2023		23,058,398		23,095,234
1,300,000	United States Treasury Notes	0.51	4/15/2024		1,338,504		1,347,899
	Total Bonds				\$ 116,131,577		\$ 116,888,634

Mortgage-Backed Securities

650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$	639,844	\$	658,910
2,000,000	Federal Home Loan Mortgage Corporation	3.00	1/15/2043		2,023,750		2,030,589
1,093,684	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		1,072,793		1,070,444
800,000	Federal National Mortgage Association	2.71	1/1/2025		796,438		811,469
1,224,518	Federal National Mortgage Association	2.00	2/1/2028		1,213,660		1,210,360
1,202,468	Federal National Mortgage Association	2.00	9/1/2029		1,194,654		1,190,354
35,489	Federal National Mortgage Association	4.88	2/1/2034		35,614		37,027
972,856	Federal National Mortgage Association	2.00	10/25/2041		959,479		968,212
883,561	Federal National Mortgage Association	2.00	7/1/2029		875,071		872,814
592,299	Federal National Mortgage Association	6.50	8/25/2036		668,465		666,883
598,700	Federal National Mortgage Association	3.04	1/25/2022		599,056		609,407
807,452	Federal National Mortgage Association	2.51	11/25/2022		793,921		816,941
800,000	Federal National Mortgage Association	2.65	7/25/2024		806,462		813,648
1,000,000	Federal National Mortgage Association	3.10	7/25/2024		996,900		1,036,098
637,736	Federal National Mortgage Association	3.08	12/1/2024		645,210		663,736
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		1,004,959		967,490
491,298	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		496,556		516,156
22,629	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047		23,524		22,605
	Total Mortgage-Backed Securities				\$ 14,846,356		\$ 14,963,143

Adjustment to Contract Value
TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:
TOTAL STABLE VALUE INVESTMENTS

					\$ 130,977,927		\$ 130,977,927
							(873,850)
					\$ 182,001,885		\$ 182,001,885

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 92,399,796	\$ 92,399,796
	Self-Help Credit Union Money Market			503,402	503,402
TOTAL SHORT-TERM INVESTMENTS				\$ 92,903,198	\$ 92,903,198
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
282,000	Abbott Laboratories	3.75	11/30/2026	\$ 280,643	\$ 308,128
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	850,312
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	952,838
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	176,170
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	550,413
473,000	AbbVie Inc.	4.45	5/14/2046	445,615	506,624
181,000	AbbVie Inc.	4.50	5/14/2035	178,526	204,141
500,000	AbbVie Inc.	4.05	11/21/2039	498,235	525,529
75,000	Acadia Healthcare Company, Inc.	5.13	7/1/2022	75,656	75,563
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	152,438
300,000	Actavis LLC	4.63	10/1/2042	283,857	314,083
275,000	Adient Global Holdings Ltd.	4.88	8/15/2026	217,250	245,438
150,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	149,000	156,000
250,000	AECOM	5.13	3/15/2027	261,601	268,750
150,000	AECOM	5.88	10/15/2024	160,191	166,004
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,695,312
7,700,000	African Development Bank	3.00	12/6/2021	7,788,484	7,889,877
500,000	Alabama Power Company	5.20	6/1/2041	557,385	611,575
150,000	Albertsons Cos Inc Safeway Inc New A	5.88	2/15/2028	150,000	159,375
3,700,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	3,790,436	3,942,411
200,000	Allied Unvl Holdco Llc Allied	9.75	7/15/2027	204,955	213,654
175,000	Allied Unvl Holdco Llc Allied	6.63	7/15/2026	178,190	188,073
275,000	Allison Transmission, Inc.	5.88	6/1/2029	284,925	301,125
150,000	Ally Financial Inc.	5.75	11/20/2025	156,659	167,813
121,973	Almonde Inc	1.00	6/13/2025	121,072	118,967
200,000	Alpha 2 B.V.	8.75	6/1/2023	197,000	204,000
515,000	Alta Mesa Hldgs Lp Alta Mesa Fin Svcs	7.88	12/31/2040	126,985	51,500
200,000	Altice Luxembourg SA	10.50	5/15/2027	200,000	228,010
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	529,891
50,000	AMC Entertainment Holdings, Inc.	6.13	5/15/2027	44,314	45,625
425,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	379,438	383,031
170,000	AMC Networks Inc.	4.75	8/1/2025	169,795	170,638
417,117	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	428,655	440,063
427,250	American Airls Pass Thru 2016-2 Aa	3.20	12/15/2029	418,221	439,388
250,000	American Axle & Manufacturing, Inc.	6.25	3/15/2026	248,567	255,938
175,000	American Axle & Manufacturing, Inc.	6.25	4/1/2025	174,231	182,219
50,000	American Axle & Manufacturing, Inc.	6.50	4/1/2027	46,875	51,875
450,000	American International Group, Inc.	3.88	1/15/2035	440,559	477,824
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	1,153,529
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	427,049
290,000	American Transmission Systems, Incorporated	5.00	9/1/2044	335,026	363,986
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	5,437,378
195,000	AmeriGas Partners, L.P.	5.75	5/20/2027	205,238	214,013
250,000	AmeriGas Partners, L.P.	5.88	8/20/2026	266,250	275,625
175,000	AMN Healthcare, Inc.	4.63	10/1/2027	175,263	175,438
200,000	Amsted Industries Incorporated	5.63	7/1/2027	205,468	212,000
80,000	Amsted Industries Incorporated	4.63	5/15/2030	80,300	80,578
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	613,322
225,000	Antero Midstream Partners Lp	5.75	1/15/2028	219,298	195,750
175,000	Antero Resources Corporation	5.63	6/1/2023	161,779	140,438
325,000	Antero Resources Corporation	5.00	3/1/2025	252,813	243,750
50,000	Antero Resources Corporation	5.13	12/1/2022	42,000	44,625
500,000	Anthem, Inc.	3.70	9/15/2049	496,945	499,230
300,000	Appalachian Power Company	5.95	5/15/2033	359,898	378,079
500,000	Apple Inc.	2.45	8/4/2026	473,046	507,140
250,000	Apple Inc.	4.25	2/9/2047	250,962	299,342
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,215,271
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,254,753
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	543,488
300,000	Aqua America, Inc.	4.28	5/1/2049	299,997	336,842
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	549,215
75,000	Archrock, Inc.	6.25	4/1/2028	75,000	77,250
150,000	Aruba Investments, Inc.	8.75	2/15/2023	151,061	149,250
150,000	Ascend Learning, LLC	6.88	8/1/2025	152,143	157,500
150,000	Ascent Res Utica	10.00	4/1/2022	154,725	149,195
250,000	Ascent Resources PLC	7.00	11/1/2026	199,875	199,375
175,000	Ashland LLC	6.88	5/15/2043	190,531	200,375
250,000	Ashton Woods USA L.L.C.	9.88	4/1/2027	265,625	281,250
275,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	272,736	281,188
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,670,995
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	211,571

CORPORATE BONDS, continued

800,000	AT&T Inc.	2.95	7/15/2026	\$	780,016	\$	815,588
758,000	AT&T Inc.	4.50	3/9/2048		805,587		837,437
700,000	AT&T Inc.	4.80	6/15/2044		655,450		798,697
800,000	AT&T Inc.	4.30	2/15/2030		776,467		888,953
1,000,000	AT&T Inc.	4.85	7/15/2045		984,169		1,142,157
750,000	AT&T Inc.	5.15	2/15/2050		748,357		904,917
250,000	AT&T Inc.	5.15	11/15/2046		234,063		299,336
252,000	AT&T Inc.	5.45	3/1/2047		302,302		313,053
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024		40,000		43,663
20,000	B&G Foods Inc	5.25	9/15/2027		19,700		20,200
75,000	B&G Foods, Inc.	5.25	4/1/2025		75,837		77,125
75,000	Balboa Merger Sub, Inc.	11.38	12/1/2021		77,766		77,723
99,497	Banff Merger Sub Inc.	1.00	10/2/2025		95,408		98,270
430,000	Banff Merger Sub Inc.	9.75	9/1/2026		385,889		435,375
200,000	Bank of America Corporation	3.30	1/11/2023		198,888		206,776
772,000	Bank of America Corporation	3.42	12/20/2028		751,839		810,711
3,790,000	Bank of America Corporation	3.50	5/17/2022		3,791,930		3,866,144
568,000	Bank of America Corporation	4.18	11/25/2027		580,789		615,966
300,000	Bank of America Corporation	4.33	3/15/2050		300,000		361,666
82,000	Bank of America Corporation	4.00	4/1/2024		83,666		87,829
550,000	Bank of America Corporation	4.44	1/20/2048		532,351		670,908
750,000	Bank of America Corporation	3.97	3/5/2029		736,013		817,329
250,000	Bank of America Corporation	4.08	4/23/2040		250,000		283,577
105,000	Bank of America Corporation	4.27	7/23/2029		106,128		116,709
7,600,000	Bank of America, National Association	3.34	1/25/2023		7,600,000		7,808,841
5,000,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		4,998,500		5,075,447
300,000	Barclays PLC	4.95	1/10/2047		304,956		354,387
75,000	Bausch Health Americas, Inc.	7.00	1/15/2028		75,000		82,785
25,000	Bausch Health Americas, Inc.	5.75	8/15/2027		26,383		27,125
75,000	Bausch Health Americas, Inc.	7.25	5/30/2029		78,750		85,688
375,000	Bausch Health Americas, Inc.	6.13	4/15/2025		386,363		387,461
75,000	Bausch Health Americas, Inc.	5.25	1/30/2030		75,000		77,775
75,000	Bausch Health Americas, Inc.	5.00	1/30/2028		75,000		76,979
1,265,000	Baxalta Incorporated	4.00	6/23/2025		1,240,167		1,363,183
4,800,000	BB&T Corporation	2.50	8/1/2024		4,790,976		4,863,207
75,000	Beacon Roofing Supply, Inc.	4.88	11/1/2025		74,250		75,375
275,000	Beazer Homes USA, Inc.	5.88	10/15/2027		245,894		277,750
50,000	Beazer Homes USA, Inc.	7.25	10/15/2029		51,250		53,375
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047		944,650		1,192,198
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048		497,465		591,988
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049		988,200		1,186,475
150,000	Berry Global, Inc.	5.63	7/15/2027		153,168		160,875
250,000	Bestfoods	6.63	4/15/2028		334,923		321,891
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043		847,838		960,528
500,000	Black Hills Corporation	4.35	5/1/2033		497,715		555,056
125,000	Block Communications, Inc.	6.88	2/15/2025		126,588		129,688
150,000	BMC East, LLC	5.50	10/1/2024		149,926		156,000
7,000,000	BNG Bank N.V.	2.13	12/14/2020		6,980,750		7,022,054
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023		739,561		764,199
1,150,000	Bombardier Inc.	7.88	4/15/2027		1,155,375		1,183,063
4,750,000	Boston Scientific Corporation	4.70	3/1/2049		5,551,138		5,780,429
750,000	BP Capital Markets America Inc.	3.22	4/14/2024		746,288		783,067
2,250,000	BPCE	3.00	5/22/2022		2,236,050		2,289,591
75,000	Brinker International, Inc.	5.00	10/1/2024		76,463		79,313
500,000	Bristol-Myers Squibb Company	3.40	7/26/2029		495,875		535,112
4,280,000	Bristol-Myers Squibb Company	4.55	2/20/2048		4,329,006		5,244,354
375,000	Bristol-Myers Squibb Company	4.63	5/15/2044		401,844		454,624
500,000	Bristol-Myers Squibb Company	4.35	11/15/2047		451,535		596,656
125,000	Brookfield Residential Properties Inc.	6.38	5/15/2025		127,269		130,000
50,000	Brookfield Residential Properties Inc.	6.25	9/15/2027		50,000		52,750
150,000	Builders FirstSource, Inc.	6.75	6/1/2027		152,250		164,438
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045		756,383		851,550
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041		298,660		323,492
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029		308,838		327,464
200,000	Burlington Northern Santa FE, LLC	4.55	9/1/2044		234,886		238,511
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026		196,124		216,572
725,000	Calpine Corporation	5.75	1/15/2025		715,456		744,031
450,000	Calpine Corporation	5.13	3/15/2028		450,000		459,315
50,000	Camelot Finance SA	4.50	11/1/2026		50,000		51,375
145,000	Canadian Natural Resources Limited	5.85	2/1/2035		176,664		178,600
355,000	Canadian Natural Resources Limited	6.45	6/30/2033		426,277		454,039
200,000	Capital One, National Association	2.35	1/31/2020		199,880		200,040
190,000	Cardtronics, Inc.	5.50	5/1/2025		190,000		197,125
400,000	Cargill, Incorporated	3.88	5/23/2049		394,132		448,094
150,000	Carrizo Oil & Gas, Inc.	6.25	4/15/2023		142,125		152,228
150,000	Cascades Inc.	5.38	1/15/2028		151,738		154,125
100,000	Catalent Pharma Solutions, Inc.	5.00	7/15/2027		100,000		104,750

CORPORATE BONDS, continued

300,000	Caterpillar Inc.	3.25	9/19/2049	\$	297,270	\$	301,239
500,000	CBS Corporation	5.50	5/15/2033		528,155		598,440
150,000	CBS Radio Inc.	7.25	11/1/2024		149,944		157,875
200,000	CCO Holdings, LLC	5.13	5/1/2027		194,250		211,000
575,000	CCO Holdings, LLC	5.38	6/1/2029		595,125		615,250
150,000	Cd&R Wtrwks Merger Sub Llc	6.13	8/15/2025		152,625		156,375
200,000	CDW LLC	5.50	12/1/2024		208,950		222,000
150,000	CEC Entertainment, Inc.	8.00	2/15/2022		143,625		147,750
150,000	Cedar Fair L P Canadas Wonderland	5.25	7/15/2029		153,188		161,625
75,000	Centene Corp	4.25	12/15/2027		74,370		77,156
150,000	Centene Corporation	4.75	1/15/2025		149,303		155,810
10,000	Centene Corporation	4.63	12/15/2029		10,000		10,514
150,000	Century Communities, Inc.	6.75	6/1/2027		154,475		160,830
150,000	Century Communities, Inc.	5.88	7/15/2025		150,429		156,375
75,000	CenturyLink, Inc.	5.63	4/1/2025		68,063		79,691
250,000	CenturyLink, Inc.	7.60	9/15/2039		233,581		261,250
605,000	CenturyLink, Inc.	8.00	6/1/2036		585,234		639,788
25,000	CenturyLink, Inc.	5.13	12/15/2026		25,000		25,441
150,000	Change Healthcare	5.75	3/1/2025		144,854		154,125
500,000	Charter Communications Operating, LLC	4.46	7/23/2022		516,493		525,585
750,000	Charter Communications Operating, LLC	4.91	7/23/2025		783,335		825,883
115,000	Chemours Company, (The)	7.00	5/15/2025		111,244		115,863
225,000	Chemours Company, (The)	5.38	5/15/2027		208,976		199,125
25,000	Chemours Company, (The)	6.63	5/15/2023		24,938		25,096
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027		201,296		221,036
25,000	Chesapeake Energy Corporation	4.88	4/15/2022		17,813		19,750
297,500	Chesapeake Energy Corporation	11.50	1/1/2025		357,128		281,138
350,000	Chesapeake Energy Corporation	0.00	6/9/2024		343,004		359,916
500,000	Chevron Corporation	2.95	5/16/2026		495,087		522,633
150,000	Chobani Llc Chobani Fin Corp Inc.	7.50	4/15/2025		139,688		150,750
1,000,000	Cigna Holding Company	4.80	8/15/2038		998,555		1,166,420
500,000	Cigna Holding Company	4.90	12/15/2048		498,875		597,248
700,000	Cigna Holding Company	3.00	7/15/2023		683,889		715,289
250,000	Cisco Systems, Inc.	2.50	9/20/2026		237,073		254,893
500,000	Cisco Systems, Inc.	5.50	1/15/2040		616,717		683,138
150,000	CIT Group Inc.	6.13	3/9/2028		175,493		177,000
125,000	Citgo Holding Inc.	9.25	8/1/2024		125,000		134,063
149,625	CITGO Holding, Inc.	0.00	8/1/2023		151,499		152,181
223,872	Citgo Petroleum Corporation	0.00	3/28/2024		224,297		224,432
300,000	Citigroup Inc.	4.45	9/29/2027		316,500		330,534
200,000	Citigroup Inc.	4.65	7/30/2045		202,598		247,810
500,000	Citigroup Inc.	6.00	10/31/2033		577,133		643,974
4,250,000	Citigroup Inc.	3.98	3/20/2030		4,334,348		4,652,943
150,000	Clean Harbors, Inc.	5.13	7/15/2029		156,242		160,890
722,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024		777,041		799,615
300,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036		349,749		378,262
150,000	Cleveland-Cliffs Inc.	5.75	3/1/2025		145,500		148,031
235,000	Cleveland-Cliffs Inc.	5.88	6/1/2027		229,529		225,600
200,000	Cloud Crane Llc	10.13	8/1/2024		215,344		210,000
500,000	CME Group Inc.	4.15	6/15/2048		497,705		594,708
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025		3,997,216		4,366,873
75,000	Cnx Midstream	6.50	3/15/2026		71,719		69,188
175,000	CNX Resources Corporation	7.25	3/14/2027		148,163		153,073
150,000	CNX Resources Corporation	5.88	4/15/2022		144,936		150,105
250,000	Comcast Corporation	9.46	11/15/2022		356,305		302,130
350,000	Comcast Corporation	3.25	11/1/2039		349,335		355,554
1,000,000	Comcast Corporation	4.60	10/15/2038		1,018,140		1,192,267
205,000	Comcast Corporation	5.65	6/15/2035		241,531		269,796
750,000	Comcast Corporation	4.00	11/1/2049		745,140		831,705
1,500,000	Comcast Corporation	4.70	10/15/2048		1,509,925		1,852,149
275,000	Comcast Corporation	3.20	7/15/2036		281,966		281,548
500,000	Commonwealth Edison Company	5.90	3/15/2036		613,146		663,747
325,000	CommScope Technologies Finance LLC	6.00	6/15/2025		309,823		325,367
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024		204,124		202,504
225,000	Compass Minerals Intl Inc	6.75	12/1/2027		228,613		239,063
400,000	Connect Finco	6.75	10/1/2026		400,000		426,000
129,000	ConocoPhillips Company	4.15	11/15/2034		129,496		144,746
500,000	Consolidated Edison Company of New York	4.63	12/1/2054		504,060		607,620
300,000	Consolidated Edison Company of New York	5.10	6/15/2033		338,586		355,753
300,000	Consolidated Edison Company of New York	5.85	3/15/2036		367,975		388,607
250,000	Constellium SE	5.88	2/15/2026		257,663		264,375
300,000	Constellium SE	6.63	3/1/2025		297,235		311,280
250,000	Continental Resources, Inc.	4.50	4/15/2023		248,659		261,211
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025		253,513		271,308
125,000	Cooper-Standard Automotive Inc.	5.63	11/15/2026		111,867		117,813
150,000	Cornerstone Chemical Company	6.75	8/15/2024		139,990		139,500
750,000	Corning Incorporated	4.75	3/15/2042		773,678		852,126
60,000	Corp Internationale Masonite	5.38	2/1/2028		60,568		63,375

CORPORATE BONDS, continued

150,000	Corp Internationale Masonite	5.75	9/15/2026	\$	142,125	\$	159,375
175,000	Cott Holdings Inc.	5.50	4/1/2025		170,355		182,875
5,600,000	Credit Agricole Corporate and Investment	2.71	10/3/2021		5,612,432		5,615,317
500,000	Credit Suisse Group AG	3.57	1/9/2023		499,364		513,775
250,000	Credit Suisse Group Funding	3.80	9/15/2022		249,082		260,287
150,000	Crestwood Midstream	5.75	4/1/2025		148,837		153,375
500,000	Crown Castle International Corp.	4.75	5/15/2047		463,730		574,486
50,000	Crownrock L P Crownrock Fin Inc	5.63	10/15/2025		49,165		51,000
200,000	CSC Holdings, LLC	5.25	6/1/2024		189,574		215,500
275,000	CSC Holdings, LLC	5.38	2/1/2028		286,770		293,219
250,000	Cumulus Media New Hldgs Inc	6.75	7/1/2026		251,844		267,813
200,000	CVS Health Corporation	3.50	7/20/2022		204,463		206,486
750,000	CVS Health Corporation	4.30	3/25/2028		742,148		819,331
750,000	CVS Health Corporation	4.78	3/25/2038		730,365		852,652
1,200,000	CVS Health Corporation	5.05	3/25/2048		1,235,503		1,422,032
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022		4,254,545		4,141,193
250,000	Dana Fing Luxembourg	6.50	6/1/2026		262,875		267,188
150,000	Dana Incorporated	5.50	12/15/2024		145,125		154,188
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048		4,848,570		5,175,581
125,000	DaVita Inc.	5.13	7/15/2024		121,250		128,125
4,400,000	DBS Group Holdings Ltd	2.56	7/25/2022		4,400,000		4,420,559
250,000	Deere & Company	2.88	9/7/2049		249,900		237,858
150,000	Delek Logistics Partners	6.75	5/15/2025		151,143		149,250
25,000	Denbury Resources Inc.	9.00	5/15/2021		24,333		24,188
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038		473,185		572,656
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023		5,069,792		5,237,312
300,000	Dh Europe Fin II S A R L	3.25	11/15/2039		299,427		302,589
4,200,000	Diamond 1 Finance Corp.	5.45	6/15/2023		4,353,132		4,555,906
125,000	Diamond 1 Finance Corp.	7.13	6/15/2024		126,130		131,875
250,000	Diamond 1 Finance Corp.	8.10	7/15/2036		311,814		328,734
1,640,000	Diamond 1 Finance Corp.	6.02	6/15/2026		1,837,128		1,887,968
150,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043		108,962		81,750
75,000	Diamond Offshore Drilling, Inc.	7.88	8/15/2025		64,938		65,250
175,000	Diamond Sports Group	5.38	8/15/2026		175,633		177,022
295,000	Diamond Sports Group	6.63	8/15/2027		293,070		286,888
125,000	Diamondback Energy, Inc.	5.38	5/31/2025		123,353		131,240
250,000	Digicel Group One Ltd	8.25	12/30/2022		140,000		139,375
200,000	Digicel Holdings	8.75	5/25/2024		185,250		195,000
200,000	Digicel Limited	6.75	3/1/2023		114,500		116,002
1,500,000	Discover Financial Services	3.75	3/4/2025		1,498,260		1,588,972
200,000	Discover Financial Services	4.10	2/9/2027		199,822		215,521
4,250,000	Discovery Communications, LLC	5.20	9/20/2047		4,153,568		4,954,214
150,000	DISH DBS Corporation	5.88	11/15/2024		151,885		153,281
420,000	DISH DBS Corporation	7.75	7/1/2026		412,125		444,944
500,000	Dominion Energy South Carolina, Inc.	5.30	5/15/2033		521,575		628,800
400,000	Dominion Energy, Inc.	5.25	8/1/2033		430,580		482,262
300,000	Dominion Energy, Inc.	5.95	6/15/2035		377,646		381,761
150,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024		153,095		153,375
675,000	Dow Chemical Company, (The)	4.63	10/1/2044		669,240		745,392
250,000	Dow Chemical Company, (The)	4.80	5/15/2049		248,508		289,207
500,000	Dow Chemical Company, (The)	5.55	11/30/2048		499,635		624,994
275,000	Drax Finco PLC	6.63	11/1/2025		274,313		292,188
6,000,000	DTE Electric Company	4.05	5/15/2048		5,973,060		6,966,252
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026		296,813		309,925
375,000	Duke Energy Carolinas, LLC	4.25	12/15/2041		393,615		428,794
300,000	Duke Energy Ohio, Inc.	4.30	2/1/2049		299,436		349,813
3,850,000	Duke Energy Progress, LLC	3.45	3/15/2029		4,008,582		4,126,997
25,000	Dun & Bradstreet Corporation, (The)	6.88	8/15/2026		26,625		27,594
150,000	Eagle Holding Company II, LLC	7.63	5/15/2022		151,845		152,361
500,000	eBay Inc.	4.00	7/15/2042		428,379		493,712
200,000	Eg Global Fin Plc	8.50	10/30/2025		200,000		212,250
150,000	Eldorado Gold Corporation	9.50	6/1/2024		154,125		161,625
4,280,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025		4,531,450		4,691,993
500,000	Enable Midstream Partners, LP	4.15	9/15/2029		499,105		474,898
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021		285,736		283,410
25,000	Encompass Health Corporation	4.75	2/1/2030		25,000		25,938
275,000	Endeavor Energy Resource	5.75	1/30/2028		281,890		289,094
750,000	Energy Transfer 4.9% Due 03-15-2035	4.90	3/15/2035		722,687		787,868
532,000	Energy Transfer 6.625% Due 10-15-2036	6.63	10/15/2036		599,378		632,449
8,350,000	Energy Transfer Operating, L.P.	6.25	4/15/2049		10,012,485		10,076,881
100,000	Entercom Media Corp	6.50	5/1/2027		105,631		107,000
325,000	Entergy Arkansas, LLC.	4.20	4/1/2049		323,073		378,301
200,000	Entergy Corporation	2.95	9/1/2026		188,423		203,232
195,000	Entergy Mississippi, LLC.	3.85	6/1/2049		192,471		212,980
500,000	Entergy Texas, Inc.	4.50	3/30/2039		498,650		574,560
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026		187,644		197,420
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045		507,725		536,342
250,000	Enterprise Products Operating LLC	5.10	2/15/2045		270,123		299,719
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046		1,293,427		1,466,123

CORPORATE BONDS, continued

200,000	Enviva Partners, LP	6.50	1/15/2026	\$	200,675	\$	214,126
500,000	EOG Resources, Inc.	3.90	4/1/2035		485,044		554,677
150,000	ESH Hospitality, Inc.	5.25	5/1/2025		147,772		155,063
250,000	Etp Legacy Lp	6.05	6/1/2041		259,568		282,275
15,300,000	European Investment Bank	2.38	5/24/2027		15,757,623		15,790,759
7,100,000	European Investment Bank	2.50	10/15/2024		7,041,567		7,340,619
550,000	Exelon Corporation	5.63	6/15/2035		674,896		681,215
275,000	Exelon Corporation	4.95	6/15/2035		322,490		318,388
250,000	Extraction Oil & Gas, Inc.	5.63	2/1/2026		197,981		150,000
75,000	Extraction Oil & Gas, Inc.	7.38	5/15/2024		63,750		46,875
300,000	Exxon Mobil Corporation	3.00	8/16/2039		300,000		300,800
500,000	Exxon Mobil Corporation	3.04	3/1/2026		496,840		524,577
75,000	Fairstone Financial Inc.	7.88	7/15/2024		77,563		80,625
8,500,000	Farm Credit Banks Consolidated Systemwide	3.65	8/13/2038		9,479,965		9,681,050
8,500,000	Farm Credit Banks Consolidated Systemwide	3.51	6/11/2040		8,660,650		9,463,542
200,000	F-Brasile S P A F-Brasile Us Llc	7.38	8/15/2026		200,000		211,000
215,000	FedEx Corporation	4.05	2/15/2048		213,912		207,738
750,000	FedEx Corporation	4.40	1/15/2047		740,062		753,457
530,000	Ferrellgas Partners, L.P.	8.63	6/15/2020		399,693		323,963
100,000	Ferrellgas Partners, L.P.	8.63	6/15/2020		75,750		61,125
125,000	Ferrellgas, L.P.	6.75	6/15/2023		107,813		105,625
200,000	Fidelity National Information Service	3.00	8/15/2026		187,359		206,960
200,000	First Quantum Minerals Ltd	6.50	3/1/2024		176,624		200,500
350,000	Fiserv, Inc.	4.40	7/1/2049		347,858		397,349
200,000	Five Point Operating Company	7.88	11/15/2025		200,475		201,462
250,000	Florida Power & Light Company	3.15	10/1/2049		248,408		252,880
250,000	FMC Corporation	4.50	10/1/2049		249,873		272,799
60,000	FMG Resources (August 2006) Pty Ltd	4.50	9/15/2027		59,715		61,500
575,000	Ford Motor Company	4.75	1/15/2043		501,165		511,045
5,100,000	Ford Motor Credit Company LLC	3.20	1/15/2021		5,106,781		5,128,530
500,000	Ford Motor Credit Company LLC	5.11	5/3/2029		507,895		515,299
75,000	Forestar Group Inc.	8.00	4/15/2024		80,063		81,563
270,000	Fox Corp	5.48	1/25/2039		270,000		330,370
375,000	Fox Corp	5.58	1/25/2049		375,000		477,747
100,000	Frontier Communications Corporation	8.00	4/1/2027		100,000		104,500
150,000	FXI Holdings, Inc.	7.88	11/1/2024		151,922		144,000
500,000	GE Capital International Funding Company	3.37	11/15/2025		477,365		520,995
542,000	GE Capital International Funding Company	4.42	11/15/2035		486,843		579,796
500,000	General Electric Capital Corporation	2.89	3/15/2023		500,000		501,788
500,000	General Electric Company	5.88	1/14/2038		599,870		607,780
500,000	General Mills, Inc.	4.20	4/17/2028		489,240		557,360
500,000	General Motors Company	6.60	4/1/2036		563,380		590,150
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022		504,340		511,192
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026		252,270		277,255
90,000	GFL Environmental Inc.	8.50	5/1/2027		90,675		99,000
90,000	Global Partners, LP	7.00	8/1/2027		90,000		95,625
100,000	Golden Nugget, Inc.	6.75	10/15/2024		103,065		103,500
200,000	Golden Nugget, Inc.	8.75	10/1/2025		209,630		213,875
5,100,000	Goldman Sachs Group, Inc., (The)	3.50	11/16/2026		5,045,634		5,367,477
500,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039		500,000		569,771
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045		1,055,572		1,220,816
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037		443,007		500,086
150,000	Granite Us Hldgs Corp	11.00	10/1/2027		144,264		151,875
75,000	Gray Escrow, Inc.	7.00	5/15/2027		81,943		83,344
150,000	Gray Television, Inc.	5.13	10/15/2024		148,329		155,625
100,000	Gray Television, Inc.	5.88	7/15/2026		104,005		106,375
175,000	Great Plains Energy Incorporated	5.30	10/1/2041		202,069		221,375
175,000	Greystar Real Estate Partners, LLC	5.75	12/1/2025		179,144		181,563
150,000	Gulfport Energy Corporation	6.00	10/15/2024		151,034		106,500
150,000	Gw Honos Sec Corp	8.75	5/15/2025		139,738		156,000
185,000	H&E Equipment Services, Inc.	5.63	9/1/2025		187,168		193,788
400,000	Harborwalk Fdg Tr	5.08	2/15/2069		400,000		472,203
100,000	HCA Inc.	5.25	6/15/2049		98,528		111,793
150,000	HCA Inc.	5.38	2/1/2025		165,045		165,875
350,000	HCA Inc.	5.50	6/15/2047		364,714		402,324
450,000	HCA Inc.	5.63	9/1/2028		495,750		512,820
50,000	Heartland Dental Llc Heartland Dental	8.50	5/1/2026		47,750		51,188
174,563	Heritage Power LLC	0.00	7/9/2026		171,075		165,834
150,000	Hertz Corporation, (The)	7.13	8/1/2026		150,820		162,450
150,000	Hess Midstream LP	5.63	2/15/2026		150,000		156,133
145,000	Hexion Inc.	7.88	7/15/2027		146,030		150,793
225,000	Hilcorp Energy I, L.P.	6.25	11/1/2028		226,570		213,750
75,000	Hill-Rom Holdings, Inc.	4.38	9/15/2027		75,000		77,156
500,000	Home Depot, Inc., (The)	3.50	9/15/2056		441,023		520,759
300,000	Home Depot, Inc., (The)	4.25	4/1/2046		292,362		353,775
550,000	Home Depot, Inc., (The)	4.50	12/6/2048		555,504		679,431
6,000,000	Host Hotels & Resorts, L.P.	3.38	12/15/2029		5,953,080		6,054,246
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024		1,800,226		1,897,648

CORPORATE BONDS, *continued*

75,000	Howard Hughes Corporation, (The)	5.38	3/15/2025	\$	76,921	\$	78,188
5,250,000	HSBC Holdings PLC	3.03	11/22/2023		5,088,930		5,372,506
700,000	HSBC Holdings PLC	4.58	6/19/2029		700,807		782,769
150,000	Hughes Satellite Systems Corporation	6.63	8/1/2026		148,763		166,500
4,250,000	Humana Inc.	3.13	8/15/2029		4,252,278		4,335,462
175,000	Hunt Companies, Inc.	6.25	2/15/2026		167,570		172,813
150,000	Iaa Spinco Inc	5.50	6/15/2027		151,625		159,375
150,000	Icahn Enterprises L.P.	6.25	5/15/2026		150,000		159,750
150,000	Iheartcommunications, Inc.	8.38	5/1/2027		158,250		165,750
300,000	Indiana Michigan Power Company	4.25	8/15/2048		298,284		343,398
250,000	Infor (US), Inc.	6.50	5/15/2022		254,063		253,750
2,400,000	ING Groep N.V.	4.63	1/6/2026		2,393,856		2,669,784
150,000	Installed Building Products, Inc.	5.75	2/1/2028		152,787		160,313
100,000	Integrated Services Group, Inc.	6.50	11/30/2023		83,188		85,500
200,000	Intel Corporation	2.60	5/19/2026		193,588		205,076
500,000	Intel Corporation	3.25	11/15/2049		499,715		502,800
150,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024		150,000		136,625
480,000	Intelsat Jackson Holdings S.A.	9.75	7/15/2025		491,868		444,000
20,000	Intelsat Jackson Holdings S.A.	5.50	8/1/2023		16,050		17,181
160,000	Intelsat Luxembourg S A	8.13	6/1/2023		102,519		94,600
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048		496,440		596,365
4,500,000	International Bank for Reconstruction and Development	2.13	3/3/2025		4,406,715		4,577,265
200,000	International Business Machines Corporation	2.88	11/9/2022		201,060		205,188
4,450,000	International Finance Corporation	1.75	3/30/2020		4,463,350		4,449,926
4,200,000	International Finance Corporation	2.13	4/7/2026		4,079,082		4,252,164
750,000	International Paper Company	4.40	8/15/2047		735,755		803,289
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048		477,730		613,682
4,200,000	Interstate Power and Light Company	4.10	9/26/2028		4,189,416		4,607,764
75,000	Iridium Communications Inc.	10.25	4/15/2023		81,750		80,250
100,000	Italics Merger Sub Inc	7.13	7/15/2023		101,850		101,500
150,000	Itron Inc	5.00	1/15/2026		150,563		155,438
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025		508,509		526,307
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035		513,801		541,520
125,000	Jack Ohio Fin Llc	10.25	11/15/2022		133,438		131,938
75,000	JBS USA Food Co	5.50	1/15/2030		74,969		80,558
478,000	JBS USA Food Co	5.88	7/15/2024		486,699		491,862
150,000	Jda Escrow	7.38	10/15/2024		152,813		155,813
633,000	Johnson & Johnson	3.40	1/15/2038		631,149		679,230
400,000	Johnson & Johnson	4.38	12/5/2033		426,592		473,906
500,000	JPMorgan Chase & Co.	3.63	12/1/2027		489,324		528,266
750,000	JPMorgan Chase & Co.	4.13	12/15/2026		770,384		821,657
250,000	JPMorgan Chase & Co.	4.95	6/1/2045		279,735		318,215
5,000,000	JPMorgan Chase & Co.	3.90	1/23/2049		4,808,805		5,627,383
500,000	JPMorgan Chase & Co.	4.03	7/24/2048		456,685		571,489
750,000	JPMorgan Chase & Co.	3.90	7/15/2025		773,344		810,058
4,275,000	Kaiser Fndtn Hosps	3.27	11/1/2049		4,185,952		4,290,775
25,000	KB Home	4.80	11/15/2029		25,000		25,563
175,000	KB Home	6.88	6/15/2027		191,313		202,563
150,000	Kehe Distrs Llc Kehe Fin Corp.	8.63	10/15/2026		150,969		157,125
250,000	Keurig Dr Pepper Inc.	5.09	5/25/2048		250,000		301,212
500,000	Keurig Dr Pepper Inc.	4.60	5/25/2028		500,305		561,472
9,680,000	KfW	2.00	11/30/2021		9,655,703		9,744,114
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044		542,643		633,741
800,000	Kinder Morgan, Inc.	5.05	2/15/2046		812,088		897,754
500,000	Kinder Morgan, Inc.	5.55	6/1/2045		512,325		595,042
135,000	Koppers Inc.	6.00	2/15/2025		135,000		141,413
6,600,000	Korea Development Bank, (The)	2.77	7/6/2022		6,600,000		6,647,099
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		4,593,706		4,842,763
500,000	Kraft Heinz Foods Company	5.00	7/15/2035		522,294		555,527
528,000	Kroger Co., (The)	4.00	2/1/2024		549,442		562,835
150,000	L Brands, Inc.	6.75	7/1/2036		130,688		131,625
300,000	L Brands, Inc.	6.88	11/1/2035		269,100		268,500
300,000	Lam Research Corporation	4.88	3/15/2049		299,853		375,691
100,000	Laureate Education, Inc.	8.25	5/1/2025		109,000		107,625
200,000	LCPR Senior Secured Financing	6.75	10/15/2027		200,000		212,000
375,000	Legacy Lifepoint Health, Inc.	9.75	12/1/2026		392,816		423,750
100,000	Lennar Corporation	4.75	5/30/2025		103,500		107,500
200,000	Lennar Corporation	5.25	6/1/2026		198,515		219,000
150,000	Level 3 Financing, Inc.	5.25	3/15/2026		150,468		156,000
5,100,000	LG Chem, Ltd.	3.63	4/15/2029		5,278,449		5,269,136
595,000	Liberty Mutual Group Inc.	3.95	10/15/2050		596,730		618,893
150,000	Lions Gate Capital Holdings, LLC	5.88	11/1/2024		148,500		150,750
150,000	Live Nation Entertainment, Inc.	4.75	10/15/2027		150,890		155,250
500,000	Lockheed Martin Corporation	3.60	3/1/2035		538,880		546,765
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046		908,242		1,020,116
248,000	Lowe's Companies, Inc.	4.25	9/15/2044		270,337		267,467
100,000	LPL Holdings, Inc.	5.75	9/15/2025		102,330		104,625
160,000	LPL Holdings, Inc.	4.63	11/15/2027		160,987		163,200
280,000	M&T Bank Corporation	5.63	8/1/2025		282,500		293,300

CORPORATE BONDS, *continued*

150,000	Magnolia Oil & Gas	6.00	8/1/2026	\$	149,765	\$	153,750
49,872	Mallinckrodt International Finance	0.00	9/24/2024		40,774		40,590
500,000	Marathon Petroleum Corporation	4.75	9/15/2044		452,025		549,688
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024		4,395,250		4,314,988
250,000	Marathon Petroleum Corporation	5.85	12/15/2045		224,886		287,097
30,000	Marriott Ownership Resorts, Inc.	4.75	1/15/2028		30,000		30,713
4,250,000	Mars Inc Del	3.95	4/1/2049		4,908,283		4,810,997
500,000	Marsh & McLennan Companies, Inc.	4.90	3/15/2049		499,465		635,013
1,010,000	Massachusetts Mutual Life Insurance Company	3.73	10/15/2070		898,544		976,730
8,400,000	MasterCard Incorporated	2.95	11/21/2026		8,417,640		8,739,646
200,000	Mattamy Homes Limited	6.50	10/1/2025		210,868		213,500
50,000	Mattamy Homes Limited	5.25	12/15/2027		50,000		52,000
200,000	Mattel, Inc.	5.88	12/15/2027		199,489		210,750
125,000	Mauser Packaging Solutions Holding Company	7.25	4/15/2025		125,174		123,438
375,000	Mcafee LLC Tern Loan 09-26-2025	0.00	9/26/2025		378,760		376,504
1,000,000	McDonald's Corporation	4.88	12/9/2045		1,034,109		1,205,608
150,000	MDC Partners Inc.	6.50	5/1/2024		137,625		135,750
125,000	Mednax, Inc.	6.25	1/15/2027		123,329		128,125
601,000	Medtronic, Inc.	4.38	3/15/2035		621,252.00		711,632
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022		136,432		135,610
500,000	Merck & Co., Inc.	3.90	3/7/2039		494,790		572,010
25,000	Meritage Homes Corporation	6.00	6/1/2025		27,083		27,938
350,000	Meritage Homes Corporation	5.13	6/6/2027		355,376		373,625
350,000	Michaels Stores, Inc.	8.00	7/15/2027		342,900		334,250
1,500,000	Microsoft Corporation	3.70	8/8/2046		1,438,048		1,696,130
800,000	Microsoft Corporation	4.20	11/3/2035		826,982		951,808
1,250,000	Microsoft Corporation	4.45	11/3/2045		1,288,429		1,565,244
4,400,000	Microsoft Corporation	2.70	2/12/2025		4,403,564		4,546,913
5,110,000	MidAmerican Energy Company	3.95	8/1/2047		5,102,795		5,793,810
185,000	Midcontinent Communications Midcontine	5.38	8/15/2027		186,322		195,638
531,000	Mississippi Power Company	4.25	3/15/2042		509,969		570,955
119,000	Mississippi Power Company	4.75	10/15/2041		120,622		124,447
250,000	Mitsubishi UFJ Financial Group Inc	3.75	7/18/2039		250,000		274,081
150,000	Molina Healthcare, Inc.	5.38	11/15/2022		150,308		159,447
750,000	Morgan Stanley	3.88	1/27/2026		762,736		805,570
500,000	Morgan Stanley	4.38	1/22/2047		496,908		599,640
500,000	Mosaic Company, (The)	5.45	11/15/2033		525,588		567,594
150,000	Moss Creek Resources Holdings, Inc.	7.50	1/15/2026		106,220		114,000
200,000	Motion Bondco Designated Activity Co	6.63	11/15/2027		203,500		211,500
75,000	Mph Acquisition Holdings Llc.	0.00	6/7/2023		70,702		73,835
150,000	MPH Infotech, Inc.	7.13	6/1/2024		156,720		145,125
250,000	MPT Operating Partnership LP	5.00	10/15/2027		253,272		265,000
150,000	MTS Systems Corporation	5.75	8/15/2027		151,725		156,750
135,000	Murphy Oil Corporation	5.75	8/15/2025		135,000		141,203
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027		146,295		160,875
286,000	Nabors Industries, Inc.	5.75	2/1/2025		245,279		257,400
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020		7,883,532		7,834,710
6,225,000	National Australia Bank Limited	3.63	6/20/2023		6,204,707		6,532,589
7,570,000	National Bank of Canada	2.15	10/7/2022		7,569,546		7,568,350
150,000	National CineMedia, LLC	5.75	8/15/2026		145,594		146,625
75,000	National CineMedia, LLC	5.88	4/15/2028		75,000		79,688
375,000	Navistar International Corporation	6.63	11/1/2025		382,881		382,031
75,000	NCR Corporation	5.75	9/1/2027		75,000		79,875
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026		6,669,845		6,654,960
2,146,000	Nestle Holdings, Inc.	4.00	9/24/2048		2,107,539		2,522,629
325,000	Nestle Holdings, Inc.	3.90	9/24/2038		321,526		366,819
150,000	Netflix, Inc.	5.88	11/15/2028		148,125		166,284
85,000	New Gold Inc	6.38	5/15/2025		77,288		78,609
100,000	New Gold Inc	6.25	11/15/2022		96,500		99,531
75,000	New Home Company Inc., (The)	7.25	4/1/2022		70,988		72,750
150,000	New Red Finance	5.00	10/15/2025		150,299		154,875
3,720,000	New York Life Insurance Company	5.88	5/15/2033		3,662,281		4,911,785
125,000	Newfield Exploration Company	5.63	7/1/2024		128,788		137,361
125,000	Nexstar Escrow Corporation	5.63	8/1/2024		129,844		130,313
150,000	Nexstar Escrow Inc	5.63	7/15/2027		157,245		158,070
500,000	NextEra Energy Capital Holdings, Inc.	5.65	5/1/2079		545,000		554,259
190,000	NGPL PipeCo LLC	4.88	8/15/2027		197,254		201,958
30,000	NGPL PipeCo LLC	4.38	8/15/2022		30,000		31,162
75,000	NGPL PipeCo LLC	7.77	12/15/2037		95,835		96,839
500,000	NiSource Finance Corp.	4.80	2/15/2044		483,221		581,568
400,000	NiSource Finance Corp.	5.65	2/1/2045		424,080		511,096
750,000	Noble Energy, Inc.	4.95	8/15/2047		678,705		833,617
150,000	Norbord Inc.	5.75	7/15/2027		150,375		155,625
4,400,000	Nordea Bank AB	4.25	9/21/2022		4,563,240		4,619,720
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021		7,073,872		7,155,703
551,000	Norfolk Southern Corporation	3.94	11/1/2047		378,436		593,873
225,000	NOVA Chemicals Corporation	5.25	6/1/2027		236,384		231,188
325,000	Novelis Inc.	5.88	9/30/2026		334,055		345,834
150,000	NRG Energy, Inc.	6.63	1/15/2027		146,530		162,750

CORPORATE BONDS, *continued*

175,000	NRG Energy, Inc.	5.25	6/15/2029	\$	184,678	\$	189,219
4,650,000	NSTAR Electric Company	3.25	5/15/2029		4,666,414		4,910,362
500,000	Nutrien Ltd.	4.90	6/1/2043		474,780		563,445
500,000	Occidental Petroleum Corporation	2.70	2/15/2023		496,045		503,981
200,000	OCI N.V.	5.25	11/1/2024		200,000		207,500
200,000	OCI N.V.	6.63	4/15/2023		203,060		208,500
300,000	Ohio Edison Company	6.88	7/15/2036		373,476		419,667
149,242	Old Capitol Ld Co	0.00	2/27/2023		149,537		149,168
325,000	Olympus Merger Sub, Inc.	8.50	10/15/2025		278,281		260,000
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042		284,145		327,190
750,000	Oneok Partners, L.P.	6.13	2/1/2041		844,641		903,104
150,000	Open Text Corporation	5.63	1/15/2023		156,186		152,625
500,000	Oracle Corporation	3.85	7/15/2036		486,073		548,233
4,820,000	Oracle Corporation	4.00	11/15/2047		4,539,261		5,392,470
500,000	Oracle Corporation	4.13	5/15/2045		482,335		565,004
175,000	ORBCOMM Inc.	8.00	4/1/2024		181,125		168,000
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026		497,931		529,128
175,000	Orezone Gold Corporation	7.00	4/15/2025		183,695		182,326
360,000	OTC Derivative Receivable Citibank	0.00	12/31/2050		360,000		360,000
1,707,750	OTC Derivative Receivable Citibank	5.00	12/20/2024		(115,809)		(164,563)
5,100,000	Owens Corning	3.95	8/15/2029		5,089,137		5,308,808
150,000	Owens-Brockway Glass Container Inc.	5.88	8/15/2023		159,720		160,125
190,000	PacifiCorp	5.25	6/15/2035		133,210		233,711
750,000	PacifiCorp	6.25	10/15/2037		965,810		1,052,268
185,000	Par Pharmaceutical, Inc.	7.50	4/1/2027		185,000		184,075
35,000	Park Aerospace Holdings Limited	5.25	8/15/2022		35,481		37,289
75,000	Patrick Industries, Inc.	7.50	10/15/2027		75,000		79,875
200,000	PBF Logistics, LP	6.88	5/15/2023		205,124		206,000
175,000	PECO Energy Company	3.00	9/15/2049		173,560		168,197
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022		4,676,532		4,467,497
300,000	PepsiCo, Inc.	2.38	10/6/2026		283,212		304,556
854,000	PepsiCo, Inc.	2.88	10/15/2049		838,124		826,014
500,000	PepsiCo, Inc.	4.45	4/14/2046		539,836		614,269
350,000	PetSmart, Inc.	5.88	6/1/2025		328,850		356,563
150,000	Pfg Escrow Corp	5.50	10/15/2027		152,150		160,313
300,000	Pfizer Inc.	2.75	6/3/2026		293,741		310,387
500,000	Pfizer Inc.	4.00	12/15/2036		510,372		567,075
500,000	Pfizer Inc.	4.20	9/15/2048		498,810		586,708
700,000	Pfizer Inc.	5.95	4/1/2037		890,042		956,188
150,000	Pgt Escrow Issuer Inc	6.75	8/1/2026		162,345		160,688
360,000	Pilgrim's Pride Corporation	5.88	9/30/2027		367,040		389,250
100,000	Pisces Midco Inc	8.00	4/15/2026		97,733		104,250
147,000	Plains All American Pipeline, L.P.	4.50	12/15/2026		144,332		156,655
383,000	Plains All American Pipeline, L.P.	3.55	12/15/2029		376,692		377,827
250,000	Plains All American Pipeline, L.P.	5.15	6/1/2042		248,820		252,254
250,000	Plains All American Pipeline, L.P.	4.90	2/15/2045		222,380		249,136
150,000	Plantronics, Inc.	5.50	5/31/2023		153,375		146,625
225,000	Playtika Holding Corp.	0.00	12/10/2024		220,504		227,138
5,300,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		5,298,251		5,319,698
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022		1,676,793		1,638,065
400,000	Polar Tankers, Inc.	5.95	5/10/2037		454,469		504,567
175,000	Polaris Inter Corp	8.50	12/1/2022		144,769		162,969
150,000	Post Holdings, Inc.	5.00	8/15/2026		142,870		158,438
200,000	Post Holdings, Inc.	5.50	12/15/2029		202,718		213,260
250,000	Precision Castparts Corp.	4.38	6/15/2045		254,208		289,144
200,000	Precision Drilling Corporation	7.13	1/15/2026		194,000		190,000
4,250,000	Prudential Financial, Inc.	3.70	3/13/2051		4,221,015		4,473,695
350,000	Public Service Company of Colorado	3.55	6/15/2046		305,571		360,426
5,925,000	Public Service Company of Colorado	3.70	6/15/2028		5,912,261		6,464,682
250,000	Public Service Electric and Gas Company	5.50	3/1/2040		328,693		331,530
100,000	PulteGroup, Inc.	5.00	1/15/2027		104,950		108,900
200,000	Quicken Loans Inc.	5.25	1/15/2028		198,083		207,000
250,000	Radiate Holdco LLC	6.63	2/15/2025		245,815		252,500
175,000	Range Resources Corporation	4.88	5/15/2025		152,233		149,625
200,000	Range Resources Corporation	5.00	3/15/2023		178,138		183,964
150,000	Realogy Group LLC	5.25	12/1/2021		146,984		151,500
350,000	Refinitiv US Holdings Inc.	8.25	11/15/2026		360,966		394,188
4,200,000	Regency Centers, L.P.	3.75	6/15/2024		4,317,570		4,413,046
150,000	Resideo Fdg Inc	6.13	11/1/2026		157,500		151,125
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023		154,815		153,563
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025		517,042		537,639
275,000	Rite Aid Corporation	6.13	4/1/2023		238,563		253,000
250,000	Rockies Express Pipeline LLC	6.88	4/15/2040		277,567		260,000
750,000	Rockwell Collins, Inc.	4.35	4/15/2047		763,943		883,304
500,000	Rogers Communications Inc.	5.45	10/1/2043		541,080		631,872
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046		534,015		610,469
275,000	Sally Holdings, LLC	5.63	12/1/2025		270,750		287,961
200,000	Sally Holdings, LLC	0.00	6/22/2024		192,015		197,250

CORPORATE BONDS, continued

750,000	San Diego Gas & Electric Company	5.35	5/15/2035	\$	869,672	\$	879,607
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045		388,903		470,975
50,000	Scotts Miracle-Gro Company, (The)	4.50	10/15/2029		50,000		51,110
75,000	Scotts Miracle-Gro Company, (The)	5.25	12/15/2026		76,335		80,063
40,000	Scripps Escrow Inc	5.88	7/15/2027		40,000		41,900
150,000	Sealed Air Corporation	5.50	9/15/2025		149,250		165,000
150,000	Select Medical Corporation	6.25	8/15/2026		153,891		162,378
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049		343,105		416,529
500,000	Sempra Energy	3.80	2/1/2038		432,265		522,843
1,500,000	Shell International Finance B.V.	4.00	5/10/2046		1,440,116		1,709,410
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023		481,764		509,508
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046		813,466		891,355
500,000	Sierra Pacific Power Company	2.60	5/1/2026		482,331		502,815
150,000	Simmons Foods, Inc.	5.75	11/1/2024		132,375		150,750
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046		998,329		1,144,160
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027		120,411		128,438
125,000	Sinclair Television Group, Inc.	5.88	3/15/2026		129,312		131,406
200,000	Sirius XM Radio Inc.	5.00	8/1/2027		201,094		211,000
150,000	Six Flags Operations Inc.	5.50	4/15/2027		150,000		159,938
150,000	Solenis LLC	0.00	6/26/2026		147,952		134,750
149,621	Solenis LLC	0.00	6/26/2025		147,385		147,751
150,000	Sonic Automotive, Inc.	6.13	3/15/2027		146,063		156,375
750,000	Southern California Edison Company	5.55	1/15/2036		887,714		899,223
500,000	Southwest Gas Corporation	4.15	6/1/2049		499,745		544,504
250,000	Southwestern Electric Power Company	6.20	3/15/2040		336,340		329,445
175,000	Sp Finco Llc	6.75	7/1/2025		156,656		175,000
300,000	Spectra Energy Partners, LP	5.95	9/25/2043		354,765		377,063
100,000	Spectrum Brands, Inc.	5.75	7/15/2025		103,029		104,377
970,000	Spectrum Management Holding Company, LLC	4.50	9/15/2042		910,073		991,707
150,000	Speedway Motorsports, LLC	4.88	11/1/2027		149,719		152,063
540,000	Springleaf Finance Corporation	7.13	3/15/2026		583,283		624,348
75,000	Springleaf Finance Corporation	6.63	1/15/2028		79,914		84,660
50,000	Springleaf Finance Corporation	5.38	11/15/2029		50,000		52,190
25,000	Springleaf Finance Corporation	6.88	3/15/2025		28,188		28,438
300,000	Sprint Capital Corporation	6.88	11/15/2028		317,781		323,250
220,000	Sprint Capital Corporation	8.75	3/15/2032		257,489		267,025
150,000	Sprint Corporation	7.13	6/15/2024		155,632		161,813
110,000	Sprint Corporation	7.63	2/15/2025		119,383		120,709
250,000	Ssl Robotics Llc	9.75	12/31/2023		245,000		271,875
500,000	Standard Chartered PLC	5.30	1/9/2043		536,685		603,430
150,000	Standard Industries, Inc.	6.00	10/15/2025		154,401		157,688
150,000	Standard Industries, Inc.	4.75	1/15/2028		149,220		153,750
150,000	Staples, Inc.	7.50	4/15/2026		150,000		155,625
4,350,000	Starbucks Corporation	2.45	6/15/2026		4,323,283		4,412,653
300,000	Starfruit US Holdco, LLC	8.00	10/1/2026		300,375		318,000
150,000	Stevens Hldg Co Inc	6.13	10/1/2026		149,583		163,875
150,000	Suburban Propane Partners, L.P.	5.75	3/1/2025		151,497		154,125
25,000	Suburban Propane Partners, L.P.	5.88	3/1/2027		26,000		26,000
250,000	Summit Materials, LLC	5.13	6/1/2025		236,824		256,875
75,000	Sunoco Lp Sunoco Fin Corp	5.88	3/15/2028		78,208		79,635
100,000	Superior Plus, LP	7.00	7/15/2026		105,500		107,375
50,000	Surgery Center Holdings, Inc.	10.00	4/15/2027		49,324		54,875
500,000	Sysco Corporation	4.50	4/1/2046		512,055		571,486
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		4,595,906		4,940,036
450,000	Tallgrass Energy Partners	5.50	1/15/2028		449,125		441,000
20,000	Targa Resources Partners LP	6.50	7/15/2027		20,000		21,900
60,000	Targa Resources Partners LP	6.88	1/15/2029		60,000		66,600
325,000	Taylor Morrison Cmty Inc	5.88	6/15/2027		335,273		357,500
150,000	Taylor Morrison Cmty Inc	5.75	1/15/2028		163,125		163,500
150,000	TEGNA Inc.	5.00	9/15/2029		150,000		152,625
150,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038		193,822		184,500
150,000	Telesat Canada	6.50	10/15/2027		152,200		156,375
50,000	Telesat Canada	4.88	6/1/2027		50,000		50,875
225,000	Tempo Acquisition, LLC	6.75	6/1/2025		227,733		232,313
150,000	Tempur Sealy International, Inc.	5.50	6/15/2026		146,492		158,063
25,000	Tenet Healthcare Corporation	5.13	11/1/2027		25,000		26,406
150,000	Tenet Healthcare Corporation	6.25	2/1/2027		153,163		161,438
200,000	Tenet Healthcare Corporation	6.75	6/15/2023		187,794		219,742
350,000	Tenet Healthcare Corporation	7.00	8/1/2025		348,636		369,688
125,000	Tenet Healthcare Corporation	6.88	11/15/2031		118,500		127,500
240,000	Terrier Media Buyer, Inc	8.88	12/15/2027		240,000		253,800
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024		198,462		202,400
335,000	Texas Instruments Incorporated	3.88	3/15/2039		332,005		378,731
200,000	T-Mobile USA, Inc.	6.50	1/15/2026		213,000		214,442
200,000	TopBuild Corp.	5.63	5/1/2026		204,720		209,000
3,720,000	Total System Services, Inc.	4.00	6/1/2023		3,736,777		3,914,102
55,000	Townsquare Media Inc	6.50	4/1/2023		55,000		55,825
125,000	TPC Group Inc.	10.50	8/1/2024		128,256		125,938
275,000	TransDigm Inc.	6.38	6/15/2026		282,944		291,668

CORPORATE BONDS, *continued*

150,000	Transocean Inc	7.50	1/15/2026	\$	143,360	\$	148,125
200,000	Transocean Inc	7.25	11/1/2025		191,710		196,000
150,000	Transocean Inc	6.80	3/15/2038		118,320		106,500
275,000	Tronox Finance PLC	5.75	10/1/2025		258,023		280,148
175,000	Tronox Incorporated	6.50	4/15/2026		166,043		180,285
500,000	TTX Company	3.90	2/1/2045		471,385		535,981
500,000	Tucson Electric Power Company	4.85	12/1/2048		521,125		610,335
100,000	TWDC Enterprise 18 Corp.	7.00	3/1/2032		129,276		144,899
1,500,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		1,544,115		1,623,884
200,000	TWDC Enterprise 18 Corp.	7.43	10/1/2026		205,292		259,858
1,250,000	TWDC Enterprise 18 Corp.	4.75	9/15/2044		1,341,886		1,561,570
37,000	Twin River Worldwide Holdings, Inc.	6.75	6/1/2027		38,724		38,573
225,000	U.S. Concrete, Inc.	6.38	6/1/2024		234,656		234,844
304,020	U.S. Small Business Administration	3.54	12/1/2038		304,020		322,043
384,611	U.S. Small Business Administration	3.87	11/1/2038		384,611		415,807
250,000	Union Pacific Corporation	3.35	8/15/2046		211,533		243,036
144,000	Union Pacific Corporation	3.88	2/1/2055		153,088		150,990
295,000	Union Pacific Corporation	4.38	11/15/2065		289,413		324,739
285,000	Union Pacific Corporation	3.60	9/15/2037		258,546		297,347
150,000	United Airlines Holdings, Inc.	4.88	1/15/2025		149,250		159,000
415,383	United Airlines, Inc.	3.45	6/1/2029		425,378		434,207
875,000	United Rentals (North America), Inc.	5.25	1/15/2030		902,113		941,763
150,000	United Rentals (North America), Inc.	5.50	5/15/2027		149,972		160,691
10,200,000	United States Treasury Notes	0.68	1/15/2026		11,305,420		11,385,525
6,800,000	United States Treasury Notes	0.25	7/15/2029		6,916,979		6,907,525
500,000	United Technologies Corporation	4.50	6/1/2042		492,399		599,461
425,000	United Technologies Corporation	6.13	7/15/2038		520,299		590,234
250,000	United Technologies Corporation	5.70	4/15/2040		297,423		336,624
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027		507,799		536,140
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048		762,540		871,851
150,000	Univar Solutions Usa Inc	5.13	12/1/2027		151,100		156,567
150,000	Univision Communications Inc.	5.13	2/15/2025		146,055		148,313
188,000	Unum Group	7.25	3/15/2028		230,759		232,567
165,000	Valaris Plc	7.75	2/1/2026		111,387		93,217
125,000	Venator Financial	5.75	7/15/2025		114,188		115,313
250,000	Ventas, Inc.	10.50	2/1/2024		271,250		231,250
750,000	Verizon Communications Inc.	2.45	11/1/2022		729,662		760,057
220,000	Verizon Communications Inc.	3.85	11/1/2042		186,472		237,739
500,000	Verizon Communications Inc.	4.27	1/15/2036		523,050		566,277
309,000	Verizon Communications Inc.	4.81	3/15/2039		306,864		373,014
1,100,000	Verizon Communications Inc.	4.86	8/21/2046		1,100,766		1,365,535
500,000	Verizon Communications Inc.	4.52	9/15/2048		472,018		599,973
400,000	Verizon Communications Inc.	4.50	8/10/2033		465,972		466,924
150,000	Vermilion Energy Inc.	5.63	3/15/2025		151,125		141,563
150,000	Verscend Escrow Corp.	9.75	8/15/2026		158,334		164,063
250,000	Viacom Inc.	4.38	3/15/2043		224,305		265,065
280,000	Viacom Inc.	5.85	9/1/2043		329,589		350,816
5,167,000	Viacom Inc.	5.88	2/28/2057		5,386,240		5,373,680
150,000	ViaSat, Inc.	5.63	9/15/2025		146,250		154,500
75,000	Vici Pptys L P / Vici Nt Co Inc	4.63	12/1/2029		75,000		78,188
95,000	Vici Pptys L P / Vici Nt Co Inc	4.25	12/1/2026		95,000		97,850
150,000	Viking Cruises Limited	5.88	9/15/2027		150,000		160,313
150,000	Viper Energy Partners LP	5.38	11/1/2027		157,310		156,000
200,000	Virgin Media Secured Finance PLC	5.50	5/15/2029		200,000		211,750
750,000	Virginia Electric and Power Company	6.00	5/15/2037		927,360		1,013,692
250,000	Visa Inc.	4.30	12/14/2045		303,543		307,326
500,000	Vistra Operations Company LLC	5.00	7/31/2027		510,784		522,490
125,000	Vistra Operations Company LLC	5.63	2/15/2027		125,000		131,719
150,000	Vizient, Inc.	6.25	5/15/2027		156,863		160,500
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048		496,040		600,611
100,000	VRX Escrow Corp.	5.50	11/1/2025		100,000		104,500
300,000	W. W. Grainger, Inc.	3.75	5/15/2046		270,492		309,401
500,000	Walmart Inc.	4.05	6/29/2048		493,495		592,672
25,000	Wand Merger Corporation	8.13	7/15/2023		25,891		26,463
475,000	Wand Merger Corporation	9.13	7/15/2026		488,656		526,063
300,000	Washington Gas Light Company	3.65	9/15/2049		298,482		301,865
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028		4,199,836		4,683,850
1,600,000	Wells Fargo & Company	4.75	12/7/2046		1,602,158		1,921,433
500,000	Wells Fargo & Company	5.38	2/7/2035		584,832		641,293
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038		658,555		723,718
99,492	West Corporation	0.00	10/10/2024		93,538		84,085
150,000	West Street Merger Sub, Inc.	6.38	9/1/2025		148,426		149,625
150,000	William Carter Company, (The)	5.63	3/15/2027		154,125		161,250
450,000	William Lyon Homes	6.63	7/15/2027		448,188		488,250
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044		269,175		296,286
1,250,000	Williams Partners L.P.	5.40	3/4/2044		1,282,422		1,409,114
150,000	Wolverine World Wide, Inc.	5.00	9/1/2026		142,186		152,250

CORPORATE BONDS, continued

225,000	WPX Energy, Inc.	5.25	9/15/2024	\$	229,313	\$	239,063
100,000	WPX Energy, Inc.	5.25	10/15/2027		100,000		105,500
150,000	WPX Energy, Inc.	5.75	6/1/2026		145,075		160,125
400,000	WRKCo Inc.	4.20	6/1/2032		401,434		438,853
50,000	Wyndham Destinations, Inc.	4.63	3/1/2030		50,000		50,125
850,000	XLIT Ltd.	5.50	3/31/2045		878,978		1,081,290
375,000	Xplornet Communications Inc.	9.63	6/1/2022		384,250		373,125
300,000	XPO Logistics, Inc.	6.75	8/15/2024		320,209		325,905
350,000	Zayo Group Llc Zayo Cap Inc.	5.75	1/15/2027		356,775		355,688
200,000	Ziggo B V	4.88	1/15/2030		200,000		206,462
TOTAL CORPORATE BONDS					\$ 636,422,628		\$ 673,332,457

UNITED STATES GOVERNMENT BONDS

4,250,000	United Mexican States	4.60	2/10/2048	\$	3,999,250	\$	4,653,793
67,440,000	United States Treasury Bond	3.50	2/15/2039		77,706,937		80,951,709
8,090,000	United States Treasury Bond	2.88	5/15/2049		9,245,749		8,941,030
26,870,000	United States Treasury Bond	2.38	11/15/2049		26,935,767		26,856,355
24,423,000	United States Treasury Bond	2.25	8/15/2049		23,626,549		23,759,000
4,394,000	United States Treasury Notes	1.75	11/15/2029		4,354,942		4,331,180
70,200,000	United States Treasury Notes	1.50	8/15/2022		70,102,070		70,046,438
68,030,000	United States Treasury Notes	2.00	5/31/2024		69,394,828		68,973,385
12,542,900	United States Treasury Notes	2.00	12/31/2024		12,564,085		12,582,586
16,440,000	United States Treasury Notes	2.13	5/31/2026		16,817,584		16,772,011
42,700,000	United States Treasury Notes	1.50	10/31/2021		42,654,965		42,641,621
20,000	United States Treasury Notes	1.50	10/31/2024		19,899		19,834
1,392,000	United States Treasury Notes	1.75	12/31/2026		1,385,040		1,385,421
135,000	United States Treasury Wisconsin	3.38	11/15/2048		171,411		163,308
TOTAL UNITED STATES GOVERNMENT BONDS					\$ 358,979,076		\$ 362,077,671
TOTAL BONDS					\$ 995,401,704		\$ 1,035,410,128

BOND FUNDS

7,070,516	Ashmore Emerging Markets Total Return Fund			\$	60,397,298	\$	54,796,502
505,171	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC				49,371,351		57,170,158
8,423,210	Voya Senior Loan Trust Fund Class A				96,981,508		107,448,761
TOTAL BOND FUNDS					\$ 206,750,157		\$ 219,415,421

ASSET-BACKED SECURITIES

750,000	Battalion CLO VII Ltd.	3.04	7/17/2028	\$	747,750	\$	749,495
500,000	Cathedral Lake	3.22	10/20/2028		500,000		500,256
500,000	Eaton Vance CLO	3.16	1/15/2028		500,000		497,535
500,000	Elevation LTD	3.23	10/15/2029		499,500		500,482
500,000	HPS Management	3.11	1/20/2028		500,000		500,307
1,000,000	JMP Credit Advisors	3.28	7/17/2029		1,000,000		998,450
500,000	KVK Clo LTD	2.83	5/20/2029		498,250		498,433
500,000	Least Common Multiple LTD	3.11	7/19/2027		500,000		499,206
500,000	Midocean	3.09	7/19/2028		498,500		500,247
750,000	Scof-2 LTD	3.18	7/15/2028		749,250		748,451
500,000	Sound PT XIV	3.08	1/23/2029		500,000		499,843
500,000	Sound PT XV	3.08	1/23/2029		500,000		499,916
1,349,994	U.S. Small Business Administration	3.07	5/1/2044		1,349,994		1,405,727
500,000	Venture XXIV LTD	3.15	10/20/2028		500,000		499,376
TOTAL ASSET-BACKED SECURITIES					\$ 8,843,244		\$ 8,897,724

MORTGAGE-BACKED SECURITIES

1,122,828	Bancorp Coml Mtg 2019-CRE6 TR	2.82	9/15/2036	\$	1,122,828	\$	1,123,763
11,246,928	Bank 2017-Bnk5	1.08	6/15/2060		858,781		636,737
620,000	Bank 2019-Bnk20	3.01	9/15/2061		638,581		638,783
180,000	Bank 2019-Bnk22	2.98	11/15/2062		185,398		184,947
752,415	Bank of America Mortgage Securities	3.74	12/25/2034		751,218		759,182
930,000	BHP TR 2019	2.72	8/15/2036		922,480		924,255
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054		1,029,570		1,076,598
17,313,498	CFCRE 2016-C7 Mortgage Trust	0.88	12/10/2054		940,883		746,151
740,000	CHC Commercial MTG TR 2019	2.86	6/15/2034		740,000		739,111
1,200,000	Citigroup Coml mtg TR 2019-c7	3.10	12/15/2072		1,235,955		1,241,037
730,000	Citigroup Commercial Mortgage Trust 2013	5.26	11/10/2046		700,858		752,689
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047		780,355		789,225
280,000	Citigroup Commercial Mortgage Trust 2019	3.04	11/10/2052		288,390		288,628
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		4,508,438		4,642,784
575,649	COMM 2012-CCRE2 Mortgage Trust	1.64	8/15/2045		39,975		19,281
1,249,288	COMM 2012-CCRE3 Mortgage Trust	1.86	10/15/2045		105,053		51,915
510,758	COMM 2012-CCRE4 Mortgage Trust	1.70	10/15/2045		38,881		18,479
1,000,000	COMM 2013-CCRE10 Mortgage Trust	4.52	8/10/2046		1,075,128		1,066,240
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046		1,092,810		1,076,043
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046		979,414		1,024,252
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046		960,762		947,899
500,000	COMM 2016-COR1 Mortgage Trust	4.53	10/10/2049		494,906		518,005

MORTGAGE-BACKED SECURITIES, continued

4,250,000	Commercial Trust Mortgage	3.69	8/10/2047	\$	4,360,037	\$	4,473,442
3,350,000	Commercial Trust Mortgage	3.80	8/10/2047		3,719,547		3,551,119
1,590,000	Credit Suisse Mortgage Trust	3.16	12/15/2041		1,637,690		1,613,847
1,243,000	DBWF CMO Mortgage Trust	3.54	6/10/2034		1,205,485		1,245,255
7,416,996	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		7,275,320		7,259,390
5,050,000	Federal National Mortgage Association	2.71	1/1/2025		5,027,512		5,122,397
4,966,093	Federal National Mortgage Association	2.45	4/1/2025		4,806,290		5,031,023
4,906,155	Federal National Mortgage Association	3.14	3/1/2027		5,153,514		5,150,324
5,500,000	Federal National Mortgage Association	2.78	9/1/2027		5,501,719		5,660,695
8,285,314	Federal National Mortgage Association	3.58	5/1/2028		8,273,451		8,901,582
8,355,907	Federal National Mortgage Association	3.43	6/1/2028		8,239,205		8,922,976
5,400,000	Federal National Mortgage Association	3.11	5/1/2029		5,590,898		5,702,748
11,680,838	Federal National Mortgage Association	3.25	5/1/2029		12,033,947		12,379,795
8,209,328	Federal National Mortgage Association	2.00	9/1/2029		8,155,983		8,126,628
9,550,000	Federal National Mortgage Association	2.68	9/1/2029		10,137,922		9,755,885
4,200,000	Federal National Mortgage Association	3.24	9/1/2029		4,332,563		4,464,169
234,762	Federal National Mortgage Association	4.88	2/1/2034		235,587		244,937
6,638,311	Federal National Mortgage Association	2.00	10/25/2041		6,547,034		6,606,624
2,381,194	Federal National Mortgage Association	3.04	1/25/2022		2,382,410		2,423,779
3,324,801	Federal National Mortgage Association	2.51	11/25/2022		3,271,874		3,363,873
5,100,000	Federal National Mortgage Association	2.65	7/25/2024		5,141,939		5,187,008
6,614,000	Federal National Mortgage Association	3.10	7/25/2024		6,593,497		6,852,753
4,555,258	Federal National Mortgage Association	3.08	12/1/2024		4,608,080		4,740,972
5,075,000	Federal National Mortgage Association	3.06	9/25/2027		4,978,258		5,287,260
7,792,944	Federal National Mortgage Association	1.47	2/25/2031		886,634		868,573
470,000	Government National Mortgage Association	3.17	11/16/2046		481,503		480,385
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045		494,119		496,344
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045		1,069,940		1,038,528
1,560,000	GS Mortgage Securities Trust 2013-G1	3.56	4/10/2031		1,589,189		1,584,460
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046		1,095,757		1,076,410
118,672	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047		125,627		123,319
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050		1,029,546		1,070,539
680,000	GS Mortgage Securities Trust 2018	2.83	10/15/2031		680,000		679,843
240,000	GS Mortgage Securities Trust 2019-GC38	3.97	2/10/2052		266,597		265,105
670,000	GS Mortgage Securities Trust 2019-GC42	3.00	9/1/2052		690,095		688,516
440,000	GS Mortgage Securities Trust 2019-GSA1	3.05	11/10/2052		453,197		452,041
1,300,000	Jackson Pk Tr 2019-Lic	3.24	10/14/2039		1,264,283		1,261,141
710,000	JP Morgan Chase Commercial Mortgage	3.76	7/15/2050		697,920		718,298
1,253,910	JP Morgan Chase Commercial Mortgage TR	4.11	8/25/2035		1,254,739		1,274,247
910,000	JP Morgan Chase Commercial Mortgage TR 2011 C	5.42	8/15/2046		984,884		945,872
1,000,000	JPM Commercial Mortgage Securities TR 2014-C18	4.44	2/15/2047		1,075,015		1,064,856
1,000,000	JPM Commercial Mortgage Securities TR 2016-C1	3.58	3/15/2049		1,040,869		1,061,378
1,450,000	JPM Commercial Mortgage Securities TR 2016-JP4	3.39	12/15/2049		1,450,453		1,526,018
269,000	LCCM Mortgage Trust	3.99	2/15/2036		277,920		291,586
1,160,000	Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/2051		1,194,768		1,304,798
340,000	Morgan Stanley Capital I Trust 2018-L1	4.41	10/15/2051		350,178		383,985
610,000	Morgan Stanley Capital I Trust 2019	3.14	5/15/2036		610,000		608,846
140,000	Morgan Stanley TR	3.21	2/15/2046		140,723		142,086
4,200,000	Morgan Stanley TR	3.73	5/15/2048		4,342,800		4,471,278
1,000,000	Morgan Stanley TR	3.72	12/15/2049		1,029,414		1,072,422
1,000,000	MSCCG TR 2015	3.58	6/7/2035		999,772		1,021,629
1,418,679	Structured ADJ Rate Mtg	4.12	2/25/2035		1,430,406		1,435,975
8,325,891	UBS Commercial Mortgage Trust 2019-C16	1.56	4/15/2052		954,835		893,223
1,000,000	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.19	3/10/2046		1,029,460		1,025,739
60,000	UBS-Barclays Commercial Mortgage Trust 2	2.92	10/15/2052		61,191		60,974
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-LC25	3.37	12/15/2059		1,009,908		1,052,525
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-P2	3.54	12/15/2048		1,026,253		1,058,215
720,000	Wells Fargo Commercial Mortgage Trust 2019-LC53	3.04	10/15/2052		741,571		742,011
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044		1,119,812		1,049,374
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		6,294,217		6,059,541
3,435,307	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		3,472,075		3,609,120
1,000,000	WFRBS Commercial Mortgage Trust 2013-C24	3.61	11/15/2047		1,039,557		1,054,071
128,231	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047		129,250		128,040
TOTAL MORTGAGE-BACKED SECURITIES					\$ 192,584,903		\$ 195,475,796
TOTAL FIXED-INCOME INVESTMENTS					\$ 1,403,580,008		\$ 1,459,199,069

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
949	2U, Inc.	\$ 83,134	\$ 22,767
23,652	3i Group plc	328,451	344,036
7,299	3M Company	1,041,857	1,287,690
1,782	4imprint Group PLC	58,708	82,153
1,800	A. O. Smith Corporation	94,256	85,752
19,118	A2 Milk Company Ltd	192,462	192,178
21,065	AAK AB (publ)	402,637	400,550
31,877	Abbott Laboratories	1,417,779	2,768,836
54,645	AbbVie Inc.	3,746,717	4,838,268
3,312	ABIOMED, Inc.	810,720	564,994
2,400	Abu Dhabi, Government of	74,496	58,392
1,003	Acadia Healthcare Company, Inc.	45,272	33,320
21,070	Accenture Public Limited Company	1,803,349	4,436,710
14,300	Activision Blizzard, Inc.	688,786	849,706
546	Acuity Brands, Inc.	131,256	75,348
11,000	Adastria Co., Ltd.	280,448	251,935
14,100	Adidas AG	1,389,099	4,586,738
9,242	Adobe Inc.	1,141,333	3,048,104
2,400	Adt Inc Del	20,973	19,032
4,072	Advance Auto Parts, Inc.	618,734	652,172
7,200	Advanced Energy Industries, Inc.	507,248	512,640
13,471	Advanced Micro Devices, Inc.	224,585	617,780
22,000	Advantest Corporation	624,190	1,247,021
2,126	AECOM	74,506	91,694
117,037	Aegon	549,328	534,298
7,375	AerCap Holdings N.V.	413,033	453,341
7,830	Aerie Pharmaceuticals, Inc.	162,469	189,251
7,885	AeroVironment, Inc.	525,887	486,820
90,126	AES Corporation, (The)	1,496,222	1,793,507
133	AFC Ajax N.V.	2,560	3,195
557	Affiliated Managers Group, Inc.	109,539	47,200
9,490	AFLAC Incorporated	295,567	502,021
861	AGCO Corporation	54,129	66,512
15,217	ageas N.V.	857,431	899,832
4,133	Agilent Technologies, Inc.	157,118	352,586
654	Agios Pharmaceuticals, Inc.	39,678	31,229
7,048	AGNC Investment Corp.	138,888	124,609
427,000	AIA Group Limited	2,306,410	4,482,738
1,400	Aiphone Co., Ltd	19,856	23,755
9,650	Air Canada	240,417	360,996
1,257	Air Lease Corporation	49,125	59,733
28,260	Air Liquide Finance	2,876,532	4,003,298
11,607	Air Products and Chemicals, Inc.	2,229,854	2,727,529
2,067	Akamai Technologies, Inc.	110,903	178,547
37,372	Aktiebolaget Volvo	582,259	626,390
1,367	Akwel SA	24,741	30,996
55,200	Alacer Management Corp.	299,365	293,719
1,619	Alaska Air Group, Inc.	115,601	109,687
1,429	Albemarle Corporation	138,153	104,374
2,211	Alcoa Corporation	74,898	47,559
1,495	Alexandria Real Estate Equities, Inc.	173,319	278,362
2,821	Alexion Pharmaceuticals, Inc.	341,113	305,091
9,938	Alibaba Group Holding Limited	1,730,547	2,107,850
3,508	Align Technology, Inc.	730,930	978,872
2,350	Alkermes Public Limited Company	138,365	47,940
176	Alleghany Corporation	107,336	140,724

COMMON STOCKS, *continued*

1,201	Allegion Public Limited Company	\$	48,212	\$	149,573
5,207	Allergan Public Limited Company		808,593		995,422
491	Alliance Data Systems Corporation		126,914		55,090
3,263	Alliant Energy Corporation		133,301		178,551
9,725	Allianz Se		2,300,489		2,384,123
10,800	Allied Properties Real Estate Investment		377,387		433,666
1,347	Allison Transmission Holdings, Inc.		48,903		65,087
5,383	Allstate Corporation, (The)		307,035		605,318
5,172	Ally Financial Inc.		105,588		158,056
14,179	ALMIRALL, S.A.		257,218		233,009
1,376	Alnylam Pharmaceuticals, Inc.		95,886		158,474
1,600	Alpha Systems Inc.		42,627		41,827
9,061	Alphabet Inc.		5,875,644		12,125,522
540	ALSO Holding AG		76,938		91,120
17,544	alstria office REIT-AG		321,825		329,860
24,816	alstria office REIT-AG		429,467		466,587
600	Alteryx, Inc.		65,473		60,042
3,800	Altice USA, Inc.		92,535		103,892
24,452	Altria Group, Inc.		1,138,560		1,220,399
7,015	Amazon.com, Inc.		4,885,207		12,962,598
13,710	Ambarella Inc.		631,517		830,278
520	AMC Networks Inc.		30,743		20,540
1,698	Amdocs Limited		105,449		122,579
4,200	Amedisys, Inc.		495,540		701,064
100	AMERCO		38,119		37,582
3,233	Ameren Corporation		124,328		248,294
5,179	American Airlines, Inc.		279,982		148,534
1,804	American Campus Communities, Inc.		86,290		84,842
6,554	American Electric Power Company, Inc.		347,715		619,419
25,028	American Express Company		2,439,921		3,115,736
1,009	American Financial Group, Inc.		97,127		110,637
3,300	American Homes 4 Rent		74,859		86,493
50,820	American International Group, Inc.		2,705,416		2,608,591
107	American National Insurance Company		12,485		12,592
5,709	American Tower Corporation		513,185		1,312,042
2,414	American Water Works Company, Inc.		178,748		296,560
2,400	Americold Realty Trust		77,811		84,144
3,505	Ameriprise Financial, Inc.		397,699		583,863
1,978	AmerisourceBergen Corporation		106,714		168,170
3,016	AMETEK, Inc.		153,621		300,816
7,891	Amgen Inc.		882,286		1,902,283
3,878	Amphenol Corporation		184,175		419,716
15,728	Amplifin S.p.A.		316,963		452,666
716	Amsterdam Commodities N.V.		15,748		16,677
5,448	Analog Devices, Inc.		328,274		647,440
8,240	Anaplan Inc		431,992		431,776
18,411	Annaly Capital Management, Inc.		206,917		173,432
21,700	Anritsu Corporation		430,695		432,902
1,118	ANSYS, Inc.		139,938		287,784
3,600	Antero Midstream Corporation		43,101		27,324
4,200	Antero Resources Corporation		92,750		11,970
4,086	Anthem, Inc.		594,086		1,234,095
3,104	Aon PLC		251,183		646,532
4,805	Apache Corp		398,057		122,960
2,048	Apartment Investment and Management Company		54,450		105,779

COMMON STOCKS, *continued*

853	Apergy Corporation	\$	20,427	\$	28,814
18,948	Appen Limited		265,921		299,156
2,870	Apple Hospitality REIT, Inc.		55,001		46,638
78,328	Apple Inc.		6,797,376		23,001,017
12,085	Applied Materials, Inc.		303,432		737,668
800	AptarGroup, Inc.		63,403		92,496
3,355	Aptiv PLC		158,536		318,624
2,767	Aqua America, Inc.		92,894		129,883
3,200	Aramark		120,526		138,880
5,058	Arch Capital Group Ltd.		159,876		216,938
31,363	Archer-Daniels-Midland Company		1,299,305		1,453,675
4,921	Arconic Inc.		138,957		151,419
11,611	Ares Management Corporation		374,679		414,397
784	Arista Networks, Inc.		128,582		159,466
4,190	Arkema		429,499		445,400
700	Armstrong World Industries, Inc.		32,235		65,779
1,017	Arrow Electronics, Inc.		75,161		86,181
7,615	Arthur J. Gallagher & Co.		415,081		725,176
10,400	ARUHI CORPORATION		191,158		215,130
782,536	Ascendas Real Estate Investment Trust		1,675,329		1,728,429
800	Ashland Global Holdings Inc.		49,688		61,224
660	ASM International N.V.		59,911		74,196
4,837	ASM International N.V.		301,309		543,768
14,400	ASML Holding		2,257,987		4,262,447
7,798	Aspen Technology, Inc.		735,893		943,012
18,148	ASR Nederland N.V.		749,803		679,581
28,103	Assa Abloy AB		661,549		657,464
4,683	Assicurazioni Generali		95,318		96,696
2,269	Associated Banc-Corp		54,734		50,009
4,879	Assurant, Inc.		561,395		639,539
1,334	Assured Guaranty Ltd.		51,508		65,393
55,100	Astellas Pharma		955,827		948,121
127,591	AT&T Inc.		4,030,569		4,986,256
1,969	Athene Holding Ltd		99,304		92,602
13,782	Atlantica Yield Plc		281,513		363,707
20,275	Atlas Copco Aktiebolag		712,149		809,176
10,523	Atlassian Corporation PLC		1,017,503		1,266,338
1,491	Atmos Energy Corporation		124,184		166,783
21,700	ATS Automation Tooling Systems Inc.		337,278		360,015
1,954	Auswide Bank Ltd		7,023		8,035
61,897	Auto Trader Group PLC		110,339		122,556
2,927	Autodesk, Inc.		185,886		536,987
5,659	Automatic Data Processing, Inc.		386,900		964,860
622	AutoNation, Inc.		29,265		30,248
325	AutoZone, Inc.		158,703		387,176
8,953	Avalara, Inc.		576,449		655,807
1,851	AvalonBay Communities, Inc.		271,894		388,155
657	AVANGRID, Inc.		29,427		33,612
4,382	Avantor, Inc.		70,073		79,533
1,879	Avery Dennison Corporation		136,054		245,811
1,300	Avnet, Inc.		57,728		55,172
5,616	AXA Equitable Holdings, Inc.		124,447		139,164
16,516	Axalta Coating Systems Ltd.		481,761		502,086
1,119	AXIS Capital Holdings Limited		74,674		66,513
48,986	Azimut Holding		930,681		1,170,119

COMMON STOCKS, *continued*

1,522	B&c Speakers	\$	21,856	\$	24,004
110,597	B&M European Value Retail S.A.		543,651		600,119
8,782	Baker Hughes, a GE Company		345,306		225,083
4,167	Ball Corporation		113,826		269,480
33,106	Banca Generali S.p.A.		908,452		1,076,197
148,523	Banca Mediolanum SpA		1,106,069		1,476,280
2,000,990	Banco Comercial Portugues S.A.		551,472		455,511
98,772	Bank Hapoalim B.M.		721,456		819,287
110,460	Bank of America Corporation		2,065,900		3,890,401
500	Bank of Hawaii Corporation		41,030		47,580
26,729	Bank of New York Mellon Corporation, (The)		1,135,614		1,345,271
1,604	Bank OZK		73,280		48,930
1,104	BankUnited, Inc.		39,703		40,362
22,278	Barratt Developments		225,517		220,342
10,796	BAWAG Group AG		457,923		492,012
6,405	Baxter International Inc.		266,644		535,586
230,707	Beach Energy Limited		282,748		407,060
3,545	Becton, Dickinson and Company		487,798		964,134
1,507	Bellway		76,287		76,003
50,138	Berkshire Hathaway Inc.		6,160,719		11,356,257
1,612	Berry Global Group, Inc.		81,849		76,554
24,989	Best Buy Co., Inc.		1,653,296		2,194,034
679	Beyond Meat Inc		69,944		51,332
455,605	Bezeq The Israel Telecommunication Corp.		383,872		366,041
4,923	BGC Partners, Inc.		36,423		29,243
3,513	Biogen Inc.		765,459		1,042,412
2,406	BioMarin Pharmaceutical Inc.		211,339		203,427
291	Bio-Rad Laboratories, Inc.		65,524		107,679
491	Bio-Techne Corporation		50,782		107,779
36,640	Bjs Whsl Club Hldgs Inc.		927,958		833,194
1,868	Black Knight Inc		75,474		120,449
1,569	BlackRock, Inc.		521,899		788,736
23,771	Blackstone Group Inc		1,171,167		1,329,750
721	Bluebird Bio, Inc.		121,778		63,268
96,556	BlueScope Steel Limited		960,430		1,022,183
2,863	BNP Paribas		140,380		169,781
8,102	Boeing Company, (The)		1,335,448		2,639,308
381	BOK Financial Corporation		30,447		33,299
1,440	Booking Holdings Inc.		2,185,731		2,957,371
12,375	Booz Allen Hamilton Holding Corporation		369,420		880,234
2,833	BorgWarner Inc.		106,605		122,896
2,067	Boston Properties, Inc.		217,582		284,957
21,047	Boston Scientific Corporation		365,845		951,745
154	Bouvet ASA		5,111		6,800
2,000	Brandywine Realty Trust		32,814		31,500
7,718	Brickworks Ltd.		91,167		101,346
782	Bright Horizons Family Solutions LLC		70,115		117,527
1,329	Brighthouse Financial, Inc.		67,293		52,137
8,075	Brink's Company, (The)		637,707		732,241
47,490	Bristol-Myers Squibb Company		2,165,154		3,048,383
3,800	Brixmor Property Group Inc.		75,959		82,118
6,588	Broadcom Inc.		1,293,788		2,081,940
1,542	Broadridge Financial Solutions, Inc.		112,535		190,499
5,933	Brookfield Asset Management Inc.		303,858		342,927
767	Brookfield Property REIT Inc.		15,576		14,147

COMMON STOCKS, *continued*

3,256	Brown & Brown, Inc.	\$	68,509	\$	128,547
13,462	Brown-Forman Corporation		714,787		907,495
1,300	Bruker Corporation		32,502		66,261
1,031	Brunswick Corporation		63,216		61,839
79,650	BSA Limited		24,480		22,116
106,960	BT Group PLC		317,373		272,678
1,426	Bucher Industries AG		509,921		500,392
1,401	Bucher Industries AG		489,899		491,620
1,893	Bunge Finance North America, Inc.		149,813		108,942
6,995	Burlington Stores, Inc.		1,042,430		1,595,070
400	Business Engineering Corporation		7,867		11,539
22,898	Buzzi Unicem S.p.A - Senza Vincoli Di Ra		502,960		577,033
28,690	BWXT Government Group, Inc.		1,456,602		1,781,075
1,699	C.H. Robinson Worldwide, Inc.		115,226		132,862
544	Cable One, Inc.		393,178		809,728
655	Cabot Corporation		37,634		31,126
5,125	Cabot Oil & Gas Corporation		102,822		89,226
300	Caci International Inc.		61,377		74,997
6,060	Cadence Design Systems, Inc.		277,522		420,322
24,823	CAE Inc.		300,992		656,817
12,950	CAE Inc.		304,221		343,336
7,249	Caesars Entertainment Corporation		81,923		98,586
1,176	Camden Property Trust		97,269		124,774
2,179	Campbell Soup Company		96,251		107,686
10,400	Canadian Apartment Properties Real Estate		358,856		425,143
17,100	Canon Inc.		371,121		399,669
6,000	Canon Marketing Japan Inc.		123,777		140,235
447	Cantel Medical Corp.		45,300		31,692
6,199	Capital One Financial Corporation		391,184		637,939
20,700	Capital Power Corporation		456,862		548,967
1,714	Capri Holdings Limited		119,841		65,389
10,025	Cara Therapeutics, Inc.		213,113		161,503
3,888	Cardinal Health, Inc.		186,660		196,655
9,319	Carl Zeiss Meditec AG		940,936		1,189,368
749	Carlisle Companies Incorporated		78,731		121,218
8,923	Carlsberg AS		1,142,104		1,332,083
2,538	CarMax, Inc.		120,884		222,506
5,230	Carnival Corporation		249,600		265,841
5,333	Cars.com Inc		86,143		65,169
601	Carter's, Inc.		53,723		65,713
600	Carvana & Company		39,674		55,230
456	Casey's General Stores, Inc.		51,219		72,499
31,294	Castellum AB		560,638		735,460
2,012	Catalent, Inc.		83,581		113,276
10,039	Caterpillar Inc.		1,054,209		1,482,560
5,823	Choe Global Markets, Inc.		482,023		698,760
4,482	CBRE Group, Inc.		130,572		274,702
1,670	CDK Global, Inc.		108,299		91,316
1,908	CDW Corporation		111,663		272,539
83,215	Ceconomy AG		473,871		504,968
1,628	Celanese Corporation		149,710		200,439
1,120	Cellular Line		8,455		8,800
4,934	Cembra Money Bank AG		456,941		540,098
6,296	Cementir Holding NV		45,932		47,520
9,105	Centene Corporation		391,728		572,431

COMMON STOCKS, *continued*

3,331	Centennial Resource Development, Inc.	\$	57,852	\$	15,389
6,567	CenterPoint Energy, Inc.		135,966		179,082
43,481	CenturyLink, Inc.		752,340		574,384
501	Cerence Inc		9,546		11,338
1,115	Ceridian HCM Holding Inc.		47,279		75,686
29,031	Cerner Corporation		1,525,265		2,130,585
17,339	CF Industries Holdings, Inc.		779,714		827,764
53,224	Champion Iron Limited		85,969		100,269
917	Change Healthcare Properties, Inc.		11,762		15,030
656	Charles River Laboratories International		60,643		100,211
53,717	Charles Schwab Corporation, (The)		1,867,722		2,554,781
3,698	Charter Communications, Inc.		1,307,128		1,793,826
8,316	Check Point Software Technologies Ltd		1,046,087		922,743
211	Chemed Corporation		67,126		92,684
2,381	Chemours Company, (The)		88,565		43,072
3,045	Cheniere Energy, Inc.		150,712		185,958
16,500	Chesapeake Energy Corporation		201,243		13,622
25,042	Chevron Corporation		2,373,544		3,017,811
2,231	Chimera Investment Corporation		44,126		45,869
396	Chipotle Mexican Grill, Inc.		175,765		331,496
500	Choice Hotels International, Inc.		31,300		51,715
18,750	Chr Hansen Holding A/S		1,454,191		1,491,100
2,146	Christian Dior		1,063,546		1,100,379
21,767	Chubb Limited		2,737,864		3,388,251
3,205	Church & Dwight Co., Inc.		143,568		225,440
1,908	Ciena Corporation		78,478		81,453
4,829	Cigna Holding Company		468,637		987,482
1,450	Cimarex Energy Co.		190,241		76,111
5,049	Cincinnati Financial Corporation		383,836		530,902
1,500	Cinemark Holdings, Inc.		64,129		50,775
154,232	Cineworld Group PLC		531,611		447,663
1,626	Cintas Corporation		169,852		437,524
105,072	Cisco Systems, Inc.		3,842,814		5,039,253
1,305	CIT Group Inc.		59,891		59,547
28,625	Citigroup Inc.		1,498,816		2,286,851
5,596	Citizens Financial Group, Inc.		146,264		227,254
1,688	Citrix Systems, Inc.		104,843		187,199
36,500	CK Asset Holdings Limited		255,865		263,498
618	Clean Harbors, Inc.		34,375		52,994
21,344	Clinigen Group PLC		274,201		261,407
1,687	Clorox Company, (The)		167,464		259,022
17,100	Clovis Oncology Inc		133,640		178,268
4,686	CME Group Inc.		448,111		940,574
3,745	CMS Energy Corporation		112,129		235,336
393	CNA Financial Corporation		17,169		17,610
2,252,000	CNOOC Limited		2,616,260		3,745,722
50,263	Coca-Cola Company, (The)		1,915,766		2,782,057
19,295	Cochlear Limited		1,938,593		3,048,108
6,181	Codemasters Group Holdings Plc		18,366		22,968
22,745	Cognex Corporation		374,178		1,274,630
7,312	Cognizant Technology Solutions Corporation		331,107		453,490
265	Coherent, Inc.		67,307		44,083
1,400	Colfax Corporation		54,964		50,932
11,139	Colgate-Palmolive Company		617,427		766,809
7,700	Colony Capital, Inc.		101,891		36,575

COMMON STOCKS, *continued*

34,375	Coloplast AS	\$	2,686,247	\$	4,267,313
1,800	Columbia Property Trust, Inc.		40,053		37,638
338	Columbia Sportswear Company		30,765		33,864
83,926	Comcast Corporation		2,474,512		3,774,152
1,826	Comerica Incorporated		88,296		131,016
203,800	ComfortDelGro Corporation Limited		378,996		360,721
1,327	Commerce Bancshares, Inc.		64,830		90,170
2,389	CommScope Holding Company, Inc.		96,256		33,900
151,800	Compass Group PLC		2,728,864		3,800,734
3,039	CompuGroup Medical SE		209,201		217,469
16,051	Computacenter PLC		273,081		377,003
6,318	Conagra Brands, Inc.		171,431		216,328
2,674	Concho Resources Inc.		280,486		234,162
29,253	Connect Group PLC		14,658		14,029
14,316	ConocoPhillips		700,417		930,969
4,427	Consolidated Edison, Inc.		288,673		400,511
2,957	Constellation Brands, Inc.		350,656		561,091
1,182	Continental Resources, Inc.		53,409		40,543
1,640	Cooper Companies, Inc., (The)		388,578		526,916
370	Copa Holdings, S.A.		41,533		39,990
13,705	Copart, Inc.		689,716		1,246,333
41,513	Core Laboratories N.V.		1,715,256		1,563,795
1,000	CoreLogic, Inc.		41,510		43,710
533	CoreSite Realty Corporation		58,908		59,760
13,185	Corning Incorporated		310,903		383,815
1,299	Corporate Office Properties Trust		43,546		38,165
9,882	Corteva, Inc.		271,511		292,112
2,200	COSMOS Pharmaceutical Corporation		451,570		456,701
481	CoStar Group, Inc.		138,905		287,782
15,345	Costco Wholesale Corporation		3,308,885		4,510,202
27,175	Coty Inc.		323,942		305,719
800	Coupa Software Incorporated		101,289		117,000
1,785	Cousins Properties Incorporated		64,566		73,542
5,528	COVER SRL		77,165		86,004
910	Covetrus, Inc.		36,365		12,012
4,098	Covivio		431,853		465,521
696	Crane Co.		53,387		60,120
127	Credit Acceptance Corporation		29,335		56,176
1,285	Cree, Inc.		72,193		59,303
1,172	Criteo		22,410		20,311
10,730	Crown Castle International Corp.		1,172,135		1,525,270
15,590	Crown Holdings, Inc.		941,544		1,130,899
18,400	CSL Limited		955,799		3,566,757
16,561	CSX Corporation		644,093		1,198,354
2,428	Cubsmart, L.P.		61,940		76,433
10,095	Cubic Corporation		615,338		641,739
724	CullenFrost Bankers, Inc.		65,058		70,793
5,490	Cummins Inc.		616,533		982,490
522	Curtiss-Wright Corporation		61,122		73,545
27,088	CVS Health Corporation		1,531,708		2,012,368
573	CyberArk Software Ltd		68,700		66,800
3,014	CyberArk Software Ltd.		319,693		351,372
4,724	Cypress Semiconductor Corporation		71,861		110,211
15,910	CyrusOne Inc.		582,265		1,040,991
10,500	Cytokinetics, Incorporated		135,654		111,405

COMMON STOCKS, *continued*

4,479	D.R. Horton, Inc.	\$	104,949	\$	236,267
14,300	Dai Nippon Printing Co., Ltd.		365,440		389,492
32,600	Daikin Industries, Ltd.		1,546,225		4,634,645
19,600	Daito Trust Construction Co., Ltd.		1,463,645		2,431,176
1,900	Daiwabo Holdings Co Ltd		90,637		117,663
38,327	Danaher Corporation		4,714,575		5,882,428
3,151	Darden Restaurants, Inc.		275,629		343,491
1,220	DaVita Inc.		62,730		91,537
3,000	DBS Group Holdings Ltd		60,087		57,740
178,874	DBS Group Holdings Ltd		238,599		317,933
3,651	DCC Public Limited Company		329,322		316,511
11,288	Deere & Company		1,554,839		1,955,759
2,097	Dell Technologies Inc.		79,658		107,765
15,935	Delta Air Lines, Inc.		728,180		931,879
16,000	Denka Company Limited		514,967		481,435
71,397	Dentsply Sirona Inc.		3,692,043		4,040,356
3,348	Deutsche Lufthansa Aktiengesellschaft		84,098		61,671
42,898	DEUTZ Aktiengesellschaft		358,646		268,212
5,045	Devon Energy Corporation		244,589		131,019
1,211	DexCom, Inc.		108,903		264,894
2,128	Dialog Semiconductor PLC		97,809		107,753
2,113	Diamondback Energy, Inc.		198,774		196,213
9,400	DIC Corporation		274,620		262,517
800	Dick's Sporting Goods, Inc.		38,930		39,592
2,692	Digital Realty Trust, Inc.		278,252		322,340
100,042	Direct Line Insurance Group plc		438,409		414,158
4,029	Discover Financial Services		153,059		341,740
29,037	Discovery, Inc.		631,414		889,584
13,535	Dish Network Corporation		546,106		480,086
45,754	DNB ASA		871,530		853,921
2,108	DocuSign, Inc.		104,377		156,224
840	Dolby Laboratories, Inc.		43,706		57,792
24,712	Dollar General Corporation		1,782,564		3,854,578
26,144	Dollar Tree, Inc.		2,270,663		2,458,843
10,757	Dominion Energy, Inc.		676,557		890,895
516	Domino's Pizza, Inc.		102,198		151,590
900	Domtar Corporation		32,870		34,416
1,580	Donaldson Company, Inc.		72,525		91,040
2,119	Douglas Emmett, Inc.		82,735		93,024
1,882	Dover Corporation		94,297		216,919
9,941	Dow Inc		455,030		544,071
90,284	Downer EDI Limited		447,195		518,510
534	Dragerwerk AG & Co. KGaA		19,653		23,737
2,551	Dropbox Incorporated		63,906		45,688
126,253	DS Smith PLC		638,577		642,589
2,439	DTE Energy Company		181,493		316,753
6,400	DTS Corporation		131,130		149,937
9,646	Duke Energy Corporation		662,348		879,812
4,706	Duke Realty Corporation		125,385		163,157
61,436	Dunelm Group PLC		702,846		940,838
1,149	Dunkin' Brands Group, Inc.		63,300		86,795
9,636	DuPont de Nemours, Inc		634,557		618,631
6,053	DXC Technology Company		290,745		227,532
655	Dynatrace Inc.		13,170		16,572
3,011	E*Trade Financial Corporation		68,370		136,609

COMMON STOCKS, *continued*

13,100	E.W. Scripps Company, (The)	\$	214,349	\$	205,801
501	Eagle Materials Inc.		48,132		45,421
1,800	East West Bancorp, Inc.		95,512		87,660
1,717	Eastman Chemical Company		104,470		136,089
17,144	Eaton Corporation Public Limited Company		1,388,627		1,623,880
1,547	Eaton Vance Corp.		70,563		72,229
18,236	eBay Inc.		516,972		658,502
700	EchoStar Corporation		32,295		30,317
3,343	Ecolab Inc.		296,970		645,166
15,501	Edison International		981,599		1,168,930
45,906	Edizione S.R.L.		456,852		480,770
22,586	EDP Renovaveis, S.A.		232,414		266,204
9,534	Edwards Lifesciences Corporation		1,682,855		2,224,187
564	El.En. - S.p.A.		15,232		20,917
4,937	Elanco Animal Health		103,978		145,395
600	Elastic N V		48,416		38,580
2,200	Elecom Co.,Ltd.		72,350		89,478
3,862	Electronic Arts Inc.		200,705		415,204
27,836	Elektro AB (publ)		360,091		366,793
2,811	Element Solutions Inc		36,655		32,832
74,394	Elemental Holdings Limited		232,996		310,443
11,175	Eli Lilly and Company		666,543		1,468,730
28,426	Emerson Electric Co.		1,812,596		2,167,767
12,700	Empire Company Limited		296,290		298,317
1,800	Empire State Realty Trust, Inc.		37,156		25,128
19,808	Encompass Health Corporation		1,019,561		1,372,100
12,108	Encore Capital Group, Inc.		448,076		428,139
900	Energizer Holdings, Inc.		50,177		45,198
61,500	Enerplus Corporation		509,390		438,693
6,750	Entegris, Inc.		312,979		338,108
2,650	Entergy Corporation		210,554		317,470
19,143	Entra Eiendom AS		278,712		315,880
2,041	Envista Hldgs Corp		57,767		60,495
7,701	EOG Resources, Inc.		557,889		645,036
692	EPAM Systems, Inc.		83,498		146,815
1,000	EPR Properties		73,423		70,640
3,846	EQT Corporation		116,572		41,921
3,094	Equifax Inc.		288,351		433,531
1,137	Equinix, Inc.		366,714		663,667
2,892	Equitrans Midstream Corporation		91,719		38,637
1,500	Equity Commonwealth		47,031		49,245
2,236	Equity Lifestyle Properties, Inc.		88,149		157,392
4,828	Equity Residential		287,246		390,682
339	Erie Indemnity Company		41,596		56,274
21,728	Erste Group Bank AG		878,179		818,518
8,540	Esperion Therapeutics, Inc.		302,680		509,240
875	Essex Property Trust, Inc.		195,926		263,253
2,817	Estee Lauder Companies Inc., (The)		181,758		581,823
13,998	Etat Belge		384,670		400,990
10,358	ETSY, Inc.		468,133		458,859
8,760	Euronet Worldwide, Inc.		784,255		1,380,226
6,083	Euronext N.V.		418,581		496,066
493	Evercore Inc.		53,121		36,857
1,359	Everest Re Group, Ltd.		337,976		376,226
2,943	Evergy Inc		152,108		191,560

COMMON STOCKS, *continued*

4,225	Eversource Energy	\$	184,769	\$	359,421
27,848	Evolution Mining Limited		85,679		74,388
23,100	Evoqua Water Technologies Corp.		307,288		437,745
14,416	Evotec SE		350,068		372,994
77,339	Evrax Group S.A.		595,246		413,918
1,856	Exact Sciences Corporation		125,402		171,643
3,911	Exelixis, Inc.		95,443		68,912
12,868	Exelon Corporation		480,960		586,652
16,808	Exor N.V.		1,141,593		1,303,331
1,827	Expedia Group, Inc.		168,399		197,572
26,460	Expeditors International of Washington		1,087,775		2,064,409
129,100	Experian Group Limited		2,452,040		4,364,564
2,183	Extended Stay America, Inc.		39,922		32,439
1,626	Extra Space Storage Inc.		134,532		171,738
59,001	Exxon Mobil Corporation		4,391,354		4,117,090
4,037	F.N.B. Corporation		53,688		51,270
814	F5 Networks, Inc.		103,028		113,675
40,707	Facebook, Inc.		4,763,766		8,355,112
504	FactSet Research Systems Inc.		83,202		135,223
355	Fair, Isaac International Germany Corporation		69,442		133,011
14,500	FANUC Corporation		1,625,428		2,712,537
9,090	FARO Technologies, Inc.		423,097		457,682
85,454	Fastenal Company		2,902,598		3,157,525
32,282	Fastighets Ab Balder		1,134,990		1,493,910
939	Federal Realty Investment Trust		135,921		120,877
3,132	FedEx Corporation		442,294		473,590
5,700	FibroGen, Inc.		134,182		244,473
3,473	Fidelity National Financial, Inc.		100,175		157,501
7,969	Fidelity National Information Services,		525,713		1,108,408
9,211	Fifth Third Bancorp		169,431		283,146
26,554,415	Financial Futures		371,700		371,700
35,033	FireEye, Inc.		499,183		579,095
1,557	First American Financial Corporation		62,526		90,804
98	First Citizens BancShares, Inc.		40,640		52,157
1,592	First Hawaiian, Inc.		45,005		45,929
3,924	First Horizon National Corporation		73,257		64,981
2,227	First Republic Bank		213,897		261,561
1,037	First Solar, Inc.		33,238		58,031
8,008	FirstCash, Inc.		449,846		645,685
10,729	FirstEnergy Corp.		393,965		521,429
5,379	FirstService Corporation		184,609		500,462
7,468	Fiserv, Inc.		309,763		863,525
57,149	Fisher & Paykel Healthcare Corp		804,966		847,648
679	Five Below, Inc.		81,494		86,817
1,449	FleetCor Technologies, Inc.		241,446		416,906
1,874	Flir Systems, Inc.		57,391		97,579
849	Floor & Decor Holdings, Inc.		32,238		43,138
2,362	Flowers Foods, Inc.		44,558		51,350
1,812	Flowserve Corporation		74,601		90,183
2,004	Fluor Corporation		112,619		37,836
3,246	FMC Corporation		196,570		324,016
505	Focus Home Interactive		14,171		13,520
1,301	Foot Locker, Inc.		82,891		50,726
51,967	Ford Motor Company		643,541		483,293
20,300	Formfactor, Inc.		275,646		527,191

COMMON STOCKS, *continued*

168,947	Fortescue Metals Group Ltd.	\$	949,069	\$	1,269,558
1,924	Fortinet, Inc.		81,244		205,406
24,016	Fortive Corporation		1,529,336		1,834,582
411,393	Fortress Transportation and Infrastructure		6,540,437		8,038,619
1,740	Fortune Brands Home & Security, Inc.		100,782		113,692
13,588	Fox Corp		436,923		499,707
3,593	Franklin Resources, Inc.		149,993		93,346
323,900	Frasier Logistics		298,485		298,692
19,450	Freeport-McMoRan Inc.		460,996		255,184
1,104	Frontdoor, Inc.		30,174		52,352
20,300	Fujitsu Limited		1,482,628		1,918,390
180,259	Galp Energia, SGPS, S.A.		3,250,606		3,014,877
2,600	Gaming and Leisure Properties, Inc.		88,892		111,930
2,588	Gap, Inc., (The)		66,085		45,756
1,903	Gardner Denver Investments, Inc.		51,062		69,802
4,536	Garmin Ltd.		308,773		442,532
1,126	Gartner, Inc.		124,984		173,517
800	GATES INDUSTRIAL CORPORATION PLC		12,965		11,008
1,200	GCI Liberty, Inc.		56,847		85,020
4,030	Generac Hldgs Inc		400,992		405,378
3,380	General Dynamics Corporation		406,027		596,063
153,247	General Electric Company		2,939,230		1,710,237
7,967	General Mills, Inc.		369,622		426,713
73,710	General Motors Company		2,665,447		2,697,786
7,848	Generali Holding Vienna Ag		262,139		329,911
2,372	Genpact Limited		67,304		100,027
3,172	Gentex Corporation		65,827		91,925
1,904	Genuine Parts Company		122,940		202,262
44,709	Gilead Sciences, Inc.		2,597,750		2,905,191
8,004	Glaukos Corporation		283,772		435,978
3,949	Global Payments Inc.		253,184		720,929
1,385	Globe Life Inc		59,214		145,771
13,557	GoDaddy Inc.		925,166		920,791
4,677	Goldman Sachs Group, Inc., (The)		875,826		1,075,383
3,181	Goodyear Tire & Rubber Company, (The)		54,604		49,480
2,128	Graco Inc.		77,477		110,656
1,260	GrafTech International Ltd.		22,029		14,641
48,842	Grafton Group Public Limited Company		513,912		560,979
49	Graham Holdings Company		29,378		31,311
12,246	Grand Canyon Education, Inc.		1,111,688		1,173,044
3,944	Graphic Packaging Holding Company		51,644		65,668
300	Great Eastern Holdings Limited		5,906		4,853
40,800	GREE, Inc.		166,085		185,088
136,153	Greencore Group Public Limited Company		379,215		483,208
2,546	Greggs PLC		61,277		77,507
532	Grocery Outlet Corp		16,607		17,263
49,600	Groupon, Inc.		246,434		118,544
1,113	Grubhub Inc.		119,070		54,136
500	Guardant Health Inc		43,161		39,070
415	Guerbet		22,627		19,239
5,913	Guidewire Software, Inc.		305,525		649,070
23,337	H & R Block, Inc.		566,444		547,953
20,900	H&R Real Estate Investment Trust		345,174		340,073
900	Hain Celestial Group, Inc., (The)		34,957		23,360
5,300	Hakuhodo DY Holdings Incorporated		81,116		86,224

COMMON STOCKS, *continued*

11,230	Halliburton Company	\$	452,968	\$	274,798
26,300	Halozyme Therapeutics, Inc.		420,599		466,299
5,120	Hanesbrands Inc.		156,762		76,032
1,280,000	Hang Lung Properties Limited		3,684,255		2,809,107
4,327	Hannover Rueck Se		795,742		836,871
484	Hanover Insurance Group, Inc., (The)		43,537		66,148
2,011	Harley-Davidson, Inc.		79,489		74,789
5,816	Hartford Financial Services Group, I, (The)		221,717		353,438
5,036	Hasbro, Inc.		483,435		531,852
1,400	Hawaiian Electric Industries, Inc.		46,331		65,604
51,500	Hazama Ando Corporation		348,010		451,143
6,938	HCA Healthcare, Inc.		730,501		1,025,506
44,692	HD Supply Holdings, Inc		1,812,306		1,797,512
22,661	Healthcare Services Group, Inc.		949,531		551,116
2,858	Healthcare Trust of America, Inc.		90,557		86,540
6,306	Healthpeak Properties, Inc.		207,832		217,368
7,826	HEICO Corporation		265,518		712,381
4,221	Heineken Holding N.V.		432,621		409,370
6,874	Helmerich & Payne, Inc.		464,954		312,286
86,329	Henry Schein, Inc.		5,297,913		5,759,871
221,151	Hera S.p.A.		806,302		968,144
110,240	Hera S.p.A.		394,035		482,603
1,300	Herbalife Nutrition Ltd.		39,278		61,971
1,909	Hershey Company, (The)		148,513		280,585
3,541	Hess Corporation		198,093		236,574
150,907	Hewlett Packard Enterprise Company		2,370,189		2,393,385
9,600	Hexcel Corporation		258,575		703,776
1,777	High Co Ventures		10,841		12,128
64,700	HighPoint Resources Corporation		399,157		109,343
1,434	Highwoods Properties, Inc.		71,218		70,137
19,944	Hikma Pharmaceuticals Public Limited Company		427,372		526,038
925	Hill-Rom Holdings, Inc.		66,624		105,015
999	Hilton Grand Vacations Inc.		34,003		34,356
3,668	Hilton Worldwide Holdings Inc.		245,305		406,818
400	HIMACS, Ltd.		6,717		7,774
133,900	Hi-P International Limited		119,242		152,357
6,800	Hitachi, Ltd.		307,135		484,306
1,973	HollyFrontier Corporation		55,681		100,051
3,456	Hologic, Inc.		126,911		180,438
14,450	Home Depot, Inc., (The)		1,360,203		3,155,591
28,293	Honeywell International Inc.		2,795,934		5,007,861
1,447,728	Hong Kong And China Gas Company Limi, (The)		1,649,014		2,827,899
35,545	Horizon Therapeutics Plc		557,536		1,286,729
3,572	Hormel Foods Corporation		65,090		161,133
32,800	Hosiden Corporation.		303,428		418,319
9,598	Host Hotels & Resorts, L.P.		167,707		178,043
28,000	Hour Glass Limited, (The)		15,463		16,763
489	Howard Hughes Corporation, (The)		58,046		62,005
107,483	HP Inc.		1,950,995		2,208,776
6,797	HSBC Holdings PLC		56,512		53,297
720	Hubbell Incorporated		86,238		106,430
500	HubSpot, Inc.		85,261		79,250
75,270	Hudbay Minerals Inc.		365,943		312,283
1,994	Hudson Pacific Properties, Inc.		67,651		75,074
3,111	Humana Inc.		564,873		1,140,244

COMMON STOCKS, *continued*

13,595	Huntington Bancshares Incorporated	\$	129,357	\$	205,013
551	Huntington Ingalls Industries, Inc.		112,655		138,235
2,982	Huntsman Corporation		74,743		72,045
61,755	Husqvarna Aktiebolag		542,781		494,908
500	Hyatt Hotels Corporation		27,640		44,855
46,000	Hysan Development Company Limited		243,498		180,356
1,627	Iaa Spinco Inc		44,221		76,567
5,478	IAC InterActiveCorp		270,808		1,364,625
85,621	Iberdrola, Sociedad Anonima		871,107		882,286
8,876	ICA Gruppen Aktiebolag		416,968		414,546
4,098	ICADE		379,081		446,431
8,951	Icon Public Limited Company		1,403,359		1,541,631
2,690	Icon Public Limited Company		370,761		463,299
193	ICU Medical, Inc.		49,550		36,114
600	IDACORP, Inc.		60,259		64,080
1,020	IDEX Corporation		104,530		175,440
1,101	IDEXX Laboratories, Inc.		137,974		287,504
5,174	IHS Markit Ltd.		239,556		389,861
18,977	II-VI Incorporated		616,921		638,956
2,296	Ilkka-Yhtyma Oyj		10,473		8,995
4,199	Illinois Tool Works Inc.		404,809		754,266
4,507	illumina, Inc.		1,137,607		1,495,152
12,221	IMMOFINANZ AG		349,674		327,862
28,000	ImmunoGen, Inc.		270,547		142,940
34,817	Inchcape PLC		271,353		325,634
70,597	Inchcape PLC		591,572		660,275
2,336	Incyte Corporation		304,686		203,980
45,541	Indra Sistemas, S.A.		466,936		520,399
92,600	Industria de Diseno Textil, S.A.		1,877,199		3,269,023
3,128	Ingersoll-Rand Public Limited Company		189,615		415,774
912	Ingredion Incorporated		109,575		84,770
31,636	Inmobiliaria Colonial, Socimi, S.A.		353,674		403,410
4,523	Inspire Med Sys Inc		260,127		335,652
5,270	Instalco Ab		48,779		76,114
7,824	Insulet Corporation		757,095		1,339,469
933	Integra LifeSciences Holdings Corporation		61,346		54,375
106,751	Intel Corporation		4,250,392		6,389,047
43,303	Interactive Brokers Group, Inc.		2,032,258		2,018,786
3,800	Intercept Pharmaceuticals, Inc.		252,172		470,896
7,173	Intercontinental Exchange, Inc.		301,479		663,861
28,900	Interfor Corporation		300,566		326,943
28,279	Intermediate Capital Group PLC		437,170		603,148
24,529	International Business Machines Corporation		3,327,820		3,287,867
1,435	International Flavors & Fragrances Inc.		141,639		185,144
1,600	International Game Technology		35,343		23,952
5,234	International Paper Company		182,436		241,026
4,977	Interpublic Group of Companies, Inc., (The)		60,948		114,969
33,900	Intertek Group Plc		1,593,870		2,628,076
15,400	InterXion Holding N.V.		347,590		1,290,674
10,977	Intuit Inc.		2,207,835		2,875,206
3,768	Intuitive Surgical, Inc.		1,123,460		2,227,453
5,020	Invesco Ltd.		125,655		90,260
733	Invincible Investment Corporation		386,550		417,508
7,219	Invitation Homes Inc.		182,206		216,353
13,365	Ionis Pharmaceuticals, Inc.		172,275		807,380

COMMON STOCKS, *continued*

469	IPG Photonics Corporation	\$	63,880	\$	67,967
2,291	IQVIA Holdings Inc		219,287		353,982
149,869	Iren S.p.A.		407,254		464,646
5,727	Irhythm Technologies Inc		366,798		389,951
31,900	Iridium Communications Inc.		275,963		786,016
3,890	Iron Mountain Incorporated		123,215		123,974
110,050	Israel Discount Bank Limited		375,362		510,104
1,191	ITT Inc.		49,083		88,027
1,068	J. B. Hunt Transport Services, Inc.		91,005		124,721
1,383	J. M. Smucker Company, (The)		139,016		144,012
40,600	J.Front Retailing Co., Ltd.		478,039		571,594
8,208	J2 Cloud Services, LLC		579,298		769,172
2,002	Jabil Inc.		58,507		82,743
1,053	Jack Henry & Associates, Inc.		104,065		153,391
1,666	Jacobs Engineering Group Inc.		77,459		149,657
6,800	JAFCO Co., Ltd.		284,256		269,059
28,364	James Hardie Industries Plc		556,023		555,685
1,906	Janus Henderson Group PLC		40,791		46,602
7,200	Japan Aviation Electronics Industry, Ltd		111,315		146,948
607	Japan Hotel REIT Investment Corporation		498,750		453,539
33,200	Japan Post Bank Co., Ltd.		356,927		320,773
9,400	Jardine Cycle & Carriage Limited		250,439		210,419
50,600	Jardine Matheson Holdings Limited		2,946,467		2,813,360
686	Jazz Pharmaceuticals Public Limited Company		122,453		102,406
1,489	JBG Smith Properties		51,372		59,396
7,090	JD Sports Fashion PLC		55,458		78,653
3,510	Jefferies Financial Group Inc.		88,481		75,009
3,800	JetBlue Airways Corporation		81,028		71,136
539	John Wiley & Sons, Inc.		28,869		26,152
39,989	Johnson & Johnson		3,804,484		5,833,195
54,629	Johnson Controls International Public Library		2,226,505		2,223,947
4,866	Jones Lang LaSalle Incorporated		636,465		847,122
74,488	JPMorgan Chase & Co.		4,994,321		10,383,627
2,160	Judges Scientific PLC		98,945		161,672
4,655	Juniper Networks, Inc.		144,181		114,653
45,000	K. Wah International Holdings Limited		28,472		25,123
31,600	Kajima Corporation		446,570		423,950
19,900	Kamigumi Co., Ltd.		455,784		439,292
4,200	Kanamoto Co., Ltd.		115,374		109,024
5,947	Kansas City Southern		452,240		910,843
40,500	Kao Corporation		2,276,111		3,363,354
1,963	KAR Auction Services, Inc.		32,477		42,774
2,800	Kawada Technologies, Inc.		170,239		173,140
8,800	KDDI Corporation		233,357		263,413
11,854	Kellogg Company		726,752		819,823
900	Kemper Corporation		77,662		69,750
239	Kenedix, Inc.		403,534		449,960
63	Kenedix, Inc.		415,180		485,797
65,000	Kerry Properties Limited		283,608		206,467
2,559	Keurig Dr Pepper Inc.		148,333		74,083
13,093	KeyCorp		161,266		265,002
17,560	Keyence Corporation		1,229,826		6,219,318
16,100	Keyera Corp.		386,265		422,381
2,503	Keysight Technologies, Inc.		93,219		256,883
15,385	Keywords Studios PLC		348,856		305,312

COMMON STOCKS, *continued*

1,319	Kilroy Realty Corporation	\$	96,033	\$	110,664
4,528	Kimberly-Clark Corporation		399,663		622,826
5,046	KiMcO Realty Corporation		93,514		104,503
4,670	Kinaxis Inc.		292,799		360,203
25,901	Kinder Morgan, Inc.		755,687		548,324
795	Kirby Corporation		56,804		71,176
2,107	KLA Corporation		113,187		375,404
1,687	Knight-Swift Transportation Holdings Inc.		68,494		60,462
2,104	Kohl's Corporation		110,493		107,199
18,000	Komeri Co.,Ltd.		403,679		388,737
14,400	Komori Corporation		165,227		149,731
68,771	KONE Oyj		3,303,175		4,498,951
75,707	Koninklijke Ahold Delhaize N.V.		1,834,916		1,894,654
404,527	Koninklijke KPN N.V.		1,196,236		1,194,689
33,980	Koninklijke Philips N.V.		1,385,884		1,659,964
11,100	KORIAN		424,678		522,313
5,221	Kosmos Energy Ltd.		38,546		29,760
18,150	Kraft Heinz Company, (The)		722,737		583,160
10,467	Kroger Co., (The)		191,241		303,438
83	KSB Aktiengesellschaft		28,913		28,882
27,476	Kuhne + Nagel International AG		3,897,599		4,630,643
4,200	Kyowa Electronic Instruments Co., Ltd.		15,658		17,275
21,500	Kyowa Exeo Corporation		538,505		547,417
14,483	L Brands, Inc.		323,814		262,432
4,074	L3Harris Technologies Inc		406,736		806,122
2,150	Laboratory Corporation of America Holding		271,327		363,716
3,200	LAC Co., Ltd		50,087		33,303
1,891	Lagercrantz Group Aktiebolag		23,304		29,574
7,630	Lam Research Corporation		357,755		2,231,012
1,100	Lamar Advertising Company		82,109		98,186
16,064	Lamb Weston Holdings, Inc.		1,043,720		1,381,986
3,764	Landis & Gyr Group Ag		350,504		391,423
519	Landstar System, Inc.		44,655		59,099
4,516	Las Vegas Sands Corp.		266,526		311,785
13,300	Lazard Ltd		516,354		531,468
756	Lear Corporation		107,850		103,723
4,769	LEG Immobilien AG		541,227		565,031
1,759	Legacy Vulcan Corp.		141,764		253,278
482,224	Legal & General Group PLC		1,779,268		1,935,644
1,008	Legg Mason, Inc.		36,399		36,197
1,600	Leggett & Platt, Incorporated		51,632		81,328
1,718	Leidos Holdings, Inc.		88,755		168,175
100	LendingTree, Inc.		42,003		30,344
4,982	Lennar Corporation		206,707		276,859
477	Lennox International Inc.		85,006		116,374
9,400	Lexicon Pharmaceuticals, Inc.		152,733		39,010
1,685	Liberty Broadband Corporation		146,116		211,550
13,462	Liberty Media Corporation		456,749		649,439
2,501	Liberty Media Corporation		89,266		114,958
2,148	Liberty Property Trust		84,117		128,987
579	Life Storage, Inc.		48,231		62,694
5,505	Ligand Pharmaceuticals Incorporated		515,121		574,116
723	Lincoln Electric Holdings, Inc.		63,656		69,936
2,516	Lincoln National Corporation		104,590		148,469
9,424	Lindab International AB		108,252		120,404

COMMON STOCKS, *continued*

7,074	Linde Plc	\$	1,001,487	\$	1,506,055
15,700	Lintec Corporation		361,233		353,078
10,081	Lions Gate Entertainment Corp.		121,710		100,601
328	Littelfuse, Inc.		76,067		62,746
17,057	Live Nation Entertainment, Inc.		657,481		1,219,064
4,000	LKQ Corporation		126,765		142,800
5,987	Lockheed Martin Corporation		1,274,368		2,331,218
3,405	Loews Corporation		141,307		178,728
716	LogMeIn, Inc.		79,117		61,390
11,831	London Stock Exchange Group PLC		780,364		1,214,667
11,477	Loomis AB		391,488		475,457
11,400	L'Oreal		1,420,481		3,378,276
16,525	Lowe's Companies, Inc.		1,226,226		1,979,034
1,011	LPL Financial Holdings Inc.		41,297		93,265
1,572	Lululemon Athletica Canada Inc.		136,926		364,185
16,480	Lumentum Holdings Inc.		461,485		1,306,864
72,000	Lundin Mining Corporation		338,969		430,862
43,364	Lundin Petroleum AB		192,996		193,078
2,603	Lyft, Inc.		131,711		111,981
3,543	LyondellBasell Industries N.V.		253,490		334,743
2,899	M&C Saatchi PLC		6,990		4,762
1,674	M&T Bank Corporation		186,056		284,162
2,085	Macerich Company, (The)		140,911		56,128
974	Macquarie Infrastructure Corporation		78,144		41,726
18,400	MacroGenics, Inc.		367,087		200,192
4,125	Macy's, Inc.		110,992		70,125
1,719	Madison Square Garden Company, (The)		188,358		505,713
42,100	Maeda Corporation		417,629		414,124
11,400	Makino Milling Machine Co., Ltd.		483,065		526,598
70,700	Makita Corporation		2,896,510		2,478,647
278	Malam - Team Ltd		33,822		52,751
227,172	Man Group PLC		467,075		475,495
868	Manhattan Associates, Inc.		42,502		69,223
814	ManpowerGroup Inc.		88,696		79,039
187,700	Mapletree Industrial Trust		354,386		362,935
10,574	Marathon Oil Corporation		197,407		143,595
8,413	Marathon Petroleum Corporation		283,035		506,883
177	Markel Corporation		173,805		202,341
499	MarketAxess Holdings Inc.		113,129		189,176
3,644	Marriott International, Inc.		224,371		551,811
8,452	Marsh & McLennan Companies, Inc.		381,432		941,637
39,937	Marshalls PLC		353,388		454,996
110,471	Marston's PLC		149,606		186,153
6,525	Martin Marietta Materials, Inc.		1,318,708		1,824,651
8,589	Marvell Technology Group Ltd		152,378		228,124
67,655	Masco Corporation		2,345,504		3,246,763
638	Masimo Corporation		63,788		100,842
11,651	MasterCard Incorporated		940,481		3,478,872
662	Match Group, Inc.		27,443		54,357
4,109	Mattel, Inc.		107,536		55,677
4,632	Maxim Integrated Products, Inc.		224,417		284,914
1,916	McCormick & Company, Incorporated		160,915		325,203
13,290	McDonald's Corporation		1,751,630		2,626,237
28,600	MCJ Co., Ltd.		194,690		219,747
2,361	McKesson Corporation		268,157		326,574

COMMON STOCKS, *continued*

368	MCUBS MidCity Investment Corporation	\$	312,341	\$	399,577
2,496	MDU Resources Group, Inc.		67,340		74,156
103,400	Mebuki Financial Group, Inc.		339,338		266,409
13,983	Mediaset Espana Comunicacion, S.A.		100,285		88,839
6,667	Medical Properties Trust, Inc.		101,532		140,740
4,070	Medicines Company, (The)		124,030		345,706
31,682	Mediobanca Banca di Credito Finanziario		323,932		349,016
1,148	Mednax, Inc.		77,053		31,903
21,774	Medtronic Public Limited Company		1,492,814		2,470,260
44,971	Meggitt PLC		308,254		391,291
1,900	Meidensha Corporation		27,283		42,345
69,144	Merck & Co., Inc.		4,627,612		6,288,647
400	Mercury General Corporation		24,397		19,492
36,328	Merlin Properties, Socimi, S.A.		510,539		521,553
11,014	MetLife, Inc.		462,081		561,384
3,715	Metropole Television		72,354		69,974
9,868	Metso Oyj		356,852		389,683
328	Mettler-Toledo International Inc.		151,054		260,196
5,503	MFA Financial, Inc.		45,218		42,098
4,301	MGIC Investment Corporation		56,521		60,945
6,374	MGM Resorts International		187,938		212,063
3,046	Microchip Technology Incorporated		163,618		318,977
14,461	Micron Technology, Inc.		325,283		777,713
142,318	Microsoft Corporation		8,389,522		22,443,549
1,530	Mid-America Apartment Communities, Inc.		141,414		201,746
763	Middleby Corporation, (The)		100,735		83,564
100,200	MISUMI Group Inc.		2,648,925		2,509,725
29,000	Mitsubishi Heavy Industries, Ltd.		1,202,060		1,133,582
219,096	Mitsubishi UFJ Financial Group Inc		1,094,715		1,195,931
64,000	Mitsubishi UFJ Lease & Finance Company L		353,575		415,772
1,000	Mitsuboshi Belting Ltd.		19,225		19,397
26,900	Mixi, Inc.		603,455		512,381
39,186	Mizrahi-Tefahot Bank Ltd.		866,690		1,043,750
19,694	Mizrahi-Tefahot Bank Ltd.		397,400		524,565
499,500	Mizuho Financial Group Inc		724,690		773,553
717	MKS Instruments, Inc.		71,056		78,877
2,940	Moderna Inc		53,129		57,506
739	Mohawk Industries, Inc.		135,060		100,785
841	Molina Healthcare, Inc.		85,346		114,115
2,187	Molson		132,133		117,879
20,439	Mondelez International, Inc.		673,158		1,125,780
132,191	Moneysupermarket.com Group PLC		599,316		578,947
586	MongoDB, Inc.		83,316		77,123
580	Monolithic Power Systems, Inc.		80,354		103,252
5,101	Monster Beverage 1990 Corporation		194,914		324,169
2,101	Moody's Corporation		165,723		498,798
15,244	Morgan Stanley		528,937		779,273
13,900	Morinaga Milk Industry Co., Ltd.		491,580		569,174
300	Morningstar, Inc.		23,581		45,393
4,828	Mosaic Company, (The)		214,649		104,478
2,194	Motorola Solutions, Inc.		158,870		353,541
17,100	MS&AD Insurance Group Holdings, Inc.		521,828		568,190
596	MSC Industrial Direct Co., Inc.		58,393		46,768
1,067	MSCI Inc.		108,501		275,478
6,665	Munchener Ruckversicherungs-Gesellschaft		1,845,579		1,967,625

COMMON STOCKS, *continued*

50,600	Murata Manufacturing Co., Ltd.	\$	2,185,751	\$	3,140,995
1,811	Murphy Oil Corporation		82,586		48,535
2,158	Mycronic Ab		34,998		42,671
20,897	Mycronic AB (publ)		258,396		413,205
6,643	Mylan B.V.		231,234		133,524
7,800	Myriad Genetics, Inc.		173,808		212,394
13,314	Naphta Israel Petroleum Corp. Ltd.		88,582		79,560
1,479	Nasdaq, Inc.		54,076		158,401
76,527	National Express Group PLC		380,416		476,076
1,200	National Fuel Gas Company		70,469		55,848
11,987	National Instruments Corporation		468,785		507,530
5,259	National Oilwell Varco, Inc.		254,596		131,738
2,244	National Retail Properties, Inc.		96,284		120,323
2,724	Navient Corporation		30,541		37,264
1,804	NCR Corporation		76,267		63,429
5,600	NEC Networks & System Integration Corp.		178,283		199,420
2,348	Nektar Therapeutics		124,095		50,682
21,675	Nestle S.A.		1,540,528		2,346,536
32,500	Nestle S.A.		1,389,969		3,516,652
3,625	NetApp, Inc.		183,404		225,656
9,030	Netflix, Inc.		1,556,114		2,921,837
42	Neto M.E. Holdings Ltd		3,645		2,592
1,162	Neurocrine Biosciences, Inc.		51,116		124,903
700	New Relic, Inc.		60,558		45,997
5,568	New Residential Investment Corp.		91,914		89,700
5,584	New York Community Bancorp, Inc.		77,857		67,120
1,969	New York Times Company, (The)		64,231		63,343
36,844	Newcrest Mining Limited		711,603		783,460
4,802	Newell Brands Inc.		179,019		92,294
106	NewMarket Corporation		48,283		51,571
22,197	Newmont Corporation		900,958		964,460
35,920	News Corporation		470,288		511,129
1,426	Nexity		72,955		71,679
541	Nexstar Broadcasting, Inc.		54,642		63,432
6,398	NextEra Energy, Inc.		674,348		1,549,340
10,000	NH Foods Ltd.		393,677		414,999
17,320	Nice Ltd		2,106,908		2,686,480
15,900	Nichirei Corporation		385,747		373,085
4,851	Nielsen Holdings PLC		197,431		98,475
17,400	Nihon Unisys,Ltd.		571,107		548,378
21,269	NIKE, Inc.		1,115,652		2,154,762
316,908	Nine Entertainment Co. Holdings Limited		417,453		398,759
4,300	Nippon Shinyaku Co., Ltd.		282,473		374,704
9,300	Nishio Rent All Co.,Ltd.		279,805		266,570
4,700	NiSource Inc.		51,215		130,848
3,000	Nitto Kogyo Corporation		58,164		70,173
20,300	Nlight Inc		437,005		411,684
6,143	Noble Energy, Inc.		243,262		152,592
2,809	Nomad Holdings Limited		57,084		62,837
778	Nordson Corporation		98,524		126,690
1,538	Nordstrom, Inc.		73,190		62,950
3,426	Norfolk Southern Corporation		307,271		665,089
63,413	Northern Star Resources Ltd		422,421		504,156
18,650	Northern Trust Corporation		1,640,768		1,981,376
2,097	Northrop Grumman Corporation		290,402		721,305

COMMON STOCKS, *continued*

8,800	Northview Apartment Real Estate Investment	\$	175,672	\$	201,143
7,804	Norton LifeLock		169,427		199,158
2,701	Norwegian Cruise Line Holdings Ltd.		139,875		157,765
5,670	NOS, SGPS, SA.		37,975		30,550
4,260	Novanta Inc		246,491		376,754
63,538	Novartis AG		4,610,251		6,029,991
59,400	Novo Nordisk AS		1,398,615		3,450,054
58,100	Novozymes AS		2,395,306		2,845,216
3,470	NRG Energy, Inc.		79,106		137,933
15,200	NSD Co., Ltd.		226,395		251,480
70,900	NTT DOCOMO, Inc.		1,519,185		1,982,003
800	Nu Skin Enterprises, Inc.		44,434		32,784
4,014	Nuance Communications, Inc.		61,232		71,570
3,971	Nucor Corporation		188,927		223,488
2,368	Nutanix, Inc.		114,843		74,024
20,550	Nutrien Ltd.		1,680,259		984,551
1,866	Nvent Electric Public Limited Company		28,961		47,732
9,953	NVIDIA Corporation		869,096		2,341,941
43	NVR, Inc.		92,525		163,762
12,220	NXP Semiconductors N.V.		1,228,078		1,555,117
2,111	O Glass Inc		45,394		25,184
11,901	Occidental Petroleum Corporation		781,319		490,440
2,600	OGE Energy Corp.		91,161		115,622
307,624	Oil Refineries Ltd.		154,217		154,435
8,600	Oki Electric Industry Company Limited		105,493		120,206
1,425	Okta, Inc.		96,262		164,402
7,600	Okuma Corporation		410,854		405,613
873	Old Dominion Freight Line, Inc.		82,423		165,678
3,600	Old Republic International Corporation		72,977		80,532
1,927	Olin Corporation		55,578		33,241
8,380	Ollie's Bargain Outlet Holdings, Inc.		548,861		547,298
2,800	Omega Healthcare Investors, Inc.		93,261		118,580
54,053	Omnicom Group Inc.		3,991,710		4,379,374
5,174	On Semiconductor Corporation		84,246		126,142
820	OneMain Holdings, Inc.		22,671		34,563
31,848	Oneok, Inc.		2,057,041		2,409,938
56,648	Oracle Corporation		2,564,615		3,001,211
1,001	O'Reilly Automotive, Inc.		163,374		438,698
89,701	Orica Limited		1,421,063		1,385,956
7,439	Orion Oyj		326,848		344,616
4,230	Orpea		497,812		542,716
946	Oshkosh Corporation		64,856		89,539
3,000	Otsuka Corporation		119,077		120,773
2,100	OUTFRONT Media Inc.		53,557		56,322
1,331	Owens Corning		85,349		86,675
2,953	Oxford Instruments plc		61,365		60,245
28,102	PACCAR Inc		1,459,133		2,222,868
1,510	Packaging Corporation of America		148,429		169,105
1,500	PacWest Bancorp		76,770		57,405
718	Pagerduty Inc		17,701		16,794
1,250	Palo Alto Networks, Inc.		153,629		289,063
38,100	Panasonic		359,999		360,929
46,298	Paragon Banking Group PLC		283,042		330,586
2,633	Paramount Group, Inc.		42,272		36,651
25,200	Parex Resources Inc.		384,610		469,312

COMMON STOCKS, *continued*

3,314	Park Hotels & Resorts Inc.	\$	85,517	\$	85,733
1,665	Parker-Hannifin Corporation		173,657		342,690
18,820	Parsley Energy, Inc.		552,297		355,886
66,594	Patterson Companies, Inc.		1,143,025		1,363,845
2,127	Patterson-UTI Energy, Inc.		48,297		22,334
4,218	Paychex, Inc.		172,330		358,783
669	Paycom Software, Inc.		79,463		177,124
500	Paylocity Holding Corporation		46,911		60,410
15,364	PayPal, Inc.		615,127		1,661,924
4,130	PayPoint PLC		53,265		55,369
1,410	PBF Energy Inc.		40,487		44,232
500	Pegasystems Inc.		29,568		39,825
859	Pensionskasse HUBER+SUHNER AG		68,914		68,127
400	Penske Automotive Group, Inc.		18,725		20,088
2,276	Pentair Public Limited Company		72,215		104,400
49,279	Pentland Group PLC		320,257		546,674
5,660	Penumbra, Inc.		799,621		929,768
5,923	People's United Financial, Inc.		87,010		100,099
34,454	PepsiCo, Inc.		3,275,500		4,708,828
251,313	Perenti Global Limited		364,098		286,190
1,472	PerkinElmer, Inc.		60,413		142,931
1,636	Perrigo Company Public Limited Company		180,293		84,516
14,390	Perspecta Inc		387,328		380,472
12,583	Pets at Home Group PLC		46,829		46,607
66,417	Peugeot SA		1,733,190		1,587,981
72,958	Pfizer Inc.		1,985,773		2,858,494
6,714	PG&E Corporation		358,196		72,981
700	Pharmanutra Spa		13,545		18,387
20,419	Philip Morris International Inc.		1,737,103		1,737,453
12,694	Phillips 66		1,059,476		1,414,239
55,778	Phoenix Group Holding		495,633		553,450
18,588	Phoenix Group Holdings Plc		171,522		184,437
900	Pilgrim's Pride Corporation		20,257		29,444
943	Pinnacle Financial Partners, Inc.		58,505		60,352
1,500	Pinnacle West Capital Corporation		83,237		134,895
2,180	Pioneer Natural Resources Company		274,192		329,987
8,060	Planet Fitness Inc		593,917		601,921
52,500	Plug Power Inc		154,900		165,900
500	Pluralsight, Inc.		15,801		8,605
5,688	PNC Financial Services Group, Inc., (The)		495,254		907,975
496	Polar Capital Holdings PLC		3,174		3,614
806	Polaris		69,088		81,970
500	Pool Corporation		57,980		106,190
1,361	Popular, Inc.		55,834		79,959
38,445	Portola Pharmaceuticals, Inc.		1,111,484		918,067
823	Post Holdings, Inc.		70,754		89,789
17,077	PPG Industries, Inc.		1,638,187		2,279,609
9,555	PPL Corporation		285,674		342,833
788	PRA Health Sciences, Inc.		75,034		87,586
1,100	Prashkovsky Investments And Construction		14,838		21,911
346,354	Premier Oil PLC		373,098		450,573
700	Premier, Inc.		22,283		26,516
500	Primerica, Inc.		59,976		65,280
3,642	Principal Financial Group, Inc.		147,686		200,310
49,817	Procter & Gamble Company, (The)		4,589,694		6,222,143

COMMON STOCKS, *continued*

39,075	Progressive Corporation, (The)	\$	2,108,543	\$	2,828,639
8,316	ProLogis Inc.		370,663		741,288
5,188	Proofpoint, Inc.		648,871		595,479
34,537	ProSiebenSat.1 Media SE		451,997		539,260
1,231	Prosperity Bancshares, Inc.		81,159		88,497
8,600	Prothena Corporation Public Limited Company		221,159		136,138
5,386	Prudential Financial, Inc.		417,305		504,884
15,398	Prysmian S.p.A.		343,466		371,439
4,467	PSP Swiss Property AG		526,570		616,297
1,451	PTC Inc.		77,777		108,665
3,300	PTC Therapeutics, Inc.		168,843		158,499
6,711	Public Service Enterprise Group Incorporated		255,792		396,285
1,968	Public Storage		312,121		419,105
3,290	PulteGroup, Inc.		38,692		127,652
59,869	Pure Storage, Inc.		1,191,627		1,024,359
921	PVH Corp.		107,971		96,843
36,199	QBE Insurance Group Limited		305,080		327,746
33,000	QEP Resources, Inc.		400,753		148,500
2,869	Qiagen N.V.		86,328		96,972
106,709	QinetiQ Group PLC		399,236		505,796
15,233	Qorvo, Inc.		458,233		1,770,532
47,124	Qualcomm Incorporated		3,433,899		4,157,751
1,587	Qualys, Inc.		138,845		132,308
1,800	Quanta Services, Inc.		44,202		73,278
28,984	Quest Diagnostics Incorporated		2,886,138		3,095,201
4,946	Qurate Retail, Inc.		103,107		41,695
623	Ralph Lauren Corporation		68,796		73,028
3,260	Range Resources Corporation		138,397		15,811
7,782	Raymond James Financial, Inc.		348,278		696,178
1,549	Rayonier Inc.		44,044		50,745
3,705	Raytheon Company		347,539		814,137
969	RealPage, Inc.		54,444		52,084
4,376	Realty Income Corporation		241,052		322,205
34,300	Reckitt Benckiser Group PLC		1,515,183		2,784,952
488	Regal Beloit Corporation		37,396		41,778
2,158	Regency Centers Corporation		144,855		136,148
3,011	Regeneron Pharmaceuticals, Inc.		490,183		1,130,570
12,408	Regions Financial Corporation		110,987		212,921
76,641	Regis Resources Limited		298,782		233,817
831	Reinsurance Group of America, Incorporated		108,914		135,503
800	Reliance Steel & Aluminum Co.		63,558		95,808
544	RenaissanceRe Holdings Ltd		78,323		106,635
59,283	Rentokil Initial PLC		259,354		355,764
2,760	Republic Services, Inc.		109,201		247,379
2,125	Resideo Technologies, Inc.		34,356		25,351
6,610	ResMed Inc.		696,978		1,024,352
331,400	Resona Holdings, Inc.		1,377,228		1,460,691
2,500	Retail Properties of America, Inc.		34,940		33,500
40,053	Rexel		441,380		532,545
43,654	Rexel		506,616		580,424
4,507	Rheinmetall Aktiengesellschaft		529,167		518,053
3,961	RHI Magnesita N.V.		235,969		201,917
212,022	Rightmove PLC		1,508,980		1,779,631
1,010	RingCentral, Inc.		83,449		170,357
26,971	Rio Tinto Limited		1,871,302		1,903,510

COMMON STOCKS, *continued*

5,757	Rio Tinto Limited	\$	317,586	\$	343,425
13,910	Ritchie Bros. Auctioneers Incorporated		452,413		597,435
9,200	Robert Half International Inc.		293,014		580,980
20,740	Roche Holding AG		5,023,522		6,725,213
1,453	Rockwell Automation, Inc.		143,218		294,480
3,335	Rogers Corporation		482,865		415,975
1,100	Roku Inc.		99,639		147,290
1,893	Rollins, Inc.		48,269		62,772
1,987	Roper Technologies, Inc.		404,167		703,855
11,828	Ross Stores, Inc.		877,344		1,377,016
4,054	Rothschild & Cie		138,364		116,496
21,234	Royal Caribbean Cruises Ltd.		1,304,308		2,834,951
902	Royal Gold, Inc.		64,448		110,270
286,977	Royal Mail PLC		863,745		860,331
6,884	Royal Unibrew A/S		533,769		630,801
1,633	RPM International Inc.		90,049		125,349
8,583	Rubis		510,669		527,484
599	Ryder System, Inc.		30,100		32,532
3,711	S&P Global Inc.		324,760		1,013,289
16,721	S&T AG		398,187		399,411
39,981	Sabre Corporation		953,430		897,174
651	Sage Therapeutics Inc.		100,765		46,996
22,300	Saizeriya Co., Ltd.		467,568		546,445
10,845	Salesforce.Com, Inc.		774,681		1,763,831
25,296	Sandvik Ab		466,500		493,568
10,100	Sankyu Inc.		519,313		511,157
1,207	Santander Consumer USA Holdings Inc.		15,597		28,208
30,100	SAP SE		2,039,345		4,065,282
202,083	Saracen Mineral Holdings Limited		444,461		470,200
3,055	Sarepta Therapeutics, Inc.		201,455		394,217
7,475	Sartorius Stedim Biotech		1,045,463		1,239,305
7,700	Sato Holdings Corporation		208,409		243,027
8,900	Sawai Pharmaceutical Co.,Ltd.		448,120		566,717
2,676	SBA Communications Corporation		452,134		644,889
66,906	Schlumberger Omnes, Inc.		3,929,065		2,689,621
2,209	Schneider Electric SE		196,424		226,884
800	Schneider National, Inc.		22,436		17,456
528	Scotts Miracle-Gro Company, (The)		49,311		56,063
8,257	Scout24 AG		425,608		546,377
3	Seaboard Corporation		11,595		12,752
2,175	Sealed Air Corporation		64,666		86,630
9,335	Seattle Genetics, Inc.		230,220		1,066,617
17,270	Seaworld Entertainment, Inc.		342,176		547,632
729	Seche Environnement		28,105		30,768
12,700	Secom		1,099,214		1,142,562
26,873	Securitas AB		446,769		463,479
1,700	SEI Investments Company		89,506		111,316
14,400	Seiko Holdings Corporation		350,366		387,313
18,800	Sekisui House		408,271		403,679
5,720	Sempra Energy		536,774		866,466
2,178	Sensata Technologies B.V.		90,803		117,329
2,336	Service Corporation International		72,652		107,526
1,885	ServiceMaster Global Holdings, Inc.		52,163		72,874
2,471	ServiceNow, Inc.		257,056		697,613
32,239	Seven Group Holdings Limited		410,996		441,237

COMMON STOCKS, *continued*

1,005	SGS SA	\$	1,729,671	\$	2,751,335
1,099	Sherwin-Williams Company, (The)		246,520		641,310
8,085	Shield Therapeutics PLC		8,582		19,172
32,800	Shin-Etsu Chemical Co., Ltd.		2,149,108		3,639,917
15,800	Shinsei Bank, Limited		240,345		243,524
7,200	Ship Healthcare Holdings, Inc.		292,995		334,576
4,305	Signature Bank		566,263		588,106
17,271	Signify N.V.		534,823		540,113
1,000	Silgan Holdings Inc.		29,681		31,080
3,682	SimCorp AS		347,708		418,975
4,074	Simon Property Group, Inc.		562,451		606,863
900	Sinclair Broadcast Group, Inc.		48,268		30,006
2,307	SinterCast AB (publ)		32,527		48,057
17,134	Sirius XM Holdings Inc.		91,251		122,508
1,567	Site Ctrs Corp		30,146		21,969
5,580	SiteOne Landscape Supply, Inc.		207,017		505,827
1,100	Six Flags Operations Inc.		65,457		49,621
3,071	Sixt SE		352,181		309,041
1,600	Skechers U.S.A., Inc.		44,376		69,104
9,848	Skellerup Holdings Limited		15,708		16,211
2,271	Skyworks Solutions, Inc.		214,274		274,518
1,018	SL Green Realty Corp.		127,248		93,534
5,100	SLM Corporation		61,219		45,441
1,300	Smartsheet Inc.		62,922		58,396
10,200	SMC Corporation		2,756,431		4,720,110
148,700	Smith & Nephew PLC		2,376,221		3,609,848
45,945	Smith & Nephew PLC		1,722,263		2,208,576
731	Snap-on Incorporated		62,954		123,831
19,533	SOC PRIVEE INVESTIS POUR EDUCATION		382,355		398,172
13,045	Societa' Cattolica Di Assicurazione - So		127,927		106,455
20,100	SoftBank Group Corp		272,217		269,942
4,953	Softcat PLC		60,381		75,588
20,882	Softcat PLC		225,468		318,683
772	Solarwinds Corp		14,813		14,321
262	Sonfy SA		24,517		25,733
351,482	SONAE - S.G.P.S., S.A.		360,749		359,030
1,417	Sonoco Products Company		74,606		87,457
1,131	Sonova Holding AG		242,110		258,705
2,866	Sopra Steria Group		385,437		461,652
13,777	Southern Company, (The)		620,637		877,595
958	Southern Copper Corporation		35,150		40,696
24,789	Southwest Airlines Co.		1,204,509		1,338,110
139,658	Spark New Zealand Limited		353,034		407,974
585	Spectrum Brands Holdings, Inc.		60,596		37,610
1,303	Spirit AeroSystems Holdings, Inc.		76,098		94,963
1,394	Spirit Realty Capital, Inc.		61,626		68,557
1,995	Splunk Inc.		135,691		298,791
1,583	Spotify Technology SA		230,958		236,738
7,590	Sprint Corporation		65,415		39,544
1,326	Sprouts Farmers Market, Inc.		31,145		25,658
4,530	Square, Inc.		170,451		283,397
2,824	SS&C Technologies, Inc.		117,629		173,394
75,635	SSP Group PLC		676,517		651,284
26,455	SSR Mining Inc.		430,300		509,821
1,986	St James'S Place Intl		27,272		30,637

COMMON STOCKS, *continued*

5,739	Standard Chartered PLC	\$	50,755	\$	54,162
6,791	Stanley Black & Decker, Inc.		672,175		1,125,540
15,425	Starbucks Corporation		519,167		1,356,166
3,500	Starwood Property Trust, Inc.		78,865		87,010
5,807	State Street Corporation		339,462		459,334
2,700	Steel Dynamics, Inc.		95,182		91,908
1,138	Stericycle, Inc.		90,811		72,616
5,993	Steris Limited		677,727		913,453
2,409	Sterling Bancorp		58,421		50,782
6,736	Stichting Administratiekantoor Continuit		361,407		365,431
2,696	Store Capital Corporation		68,546		100,399
5,107	Stroer SE & Co. KGaA		352,733		413,034
4,441	Stryker Corporation		409,951		932,344
2,557	Suddeutsche Zuckerrubenverwertungs-Genos		41,331		47,101
9,300	Sumitomo Bakelite Co., Ltd.		327,832		352,146
39,000	Sumitomo Forestry Co., Ltd.		554,514		579,572
5,300	Sumitomo Heavy Industries, Ltd.		186,392		152,648
9,200	Sumitomo Mitsui Financial Group, Inc.		328,086		341,841
44,500	Sumitomo Mitsui Trust Holdings, Inc.		1,584,434		1,775,905
1,228	Sun Communities, Inc.		108,466		184,323
34,500	Sun Hung Kai Properties Limited		496,403		528,228
77,771	Super Retail Group Limited		472,133		553,252
946	Surteco Group SE		24,406		24,052
6,700	SUSHIRO GLOBAL HOLDINGS LTD.		411,362		577,677
700	SVB Financial Group		132,249		175,728
29,500	Swire Pacific Offshore Financing Limited		374,761		274,109
1,012	Switch Inc		14,833		14,998
485	Sword Group		18,153		18,564
19,497	Synchrony Financial		628,865		702,087
653	SYNERGIES PARIS		24,210		21,403
500	SYNNEX Corporation		49,201		64,400
4,958	Synopsys, Inc.		395,022		690,154
1,800	Synovus Financial Corp.		70,640		70,560
7,698	Sysco Corporation		337,499		658,487
36,500	Systemex Corporation		2,037,893		2,501,850
10,983	T. Rowe Price Group, Inc.		1,070,796		1,338,169
83,600	Taiwan Semiconductor Manufacturing Co Lt		1,371,553		4,857,160
6,770	Take-Two Interactive Software, Inc.		749,506		828,851
3,337	Talanx Aktiengesellschaft		131,808		165,489
8,400	Tanseisha Co., Ltd.		95,055		102,106
21,180	Tapestry, Inc.		771,070		571,225
2,866	Targa Resources Corp.		156,002		117,019
24,057	Target Corporation		2,165,250		3,084,348
659	Taubman Centers, Inc.		42,635		20,488
1,879	Tcf Finl Corp New		69,328		87,937
3,588	TD Ameritrade Holding Corporation		162,089		178,324
17,060	TE Connectivity Ltd.		893,486		1,635,030
2,853	TechnipFMC PLC		63,814		61,168
600	Techno Medica Co., Ltd.		11,206		11,495
42,614	Technology One Limited		263,629		248,331
32,900	TEGNA Inc.		315,861		549,101
4,095	Teledyne Technologies Incorporated		747,163		1,419,081
3,349	Teleflex Incorporated		837,745		1,260,698
1,400	Telephone and Data Systems, Inc.		37,118		35,602
183,212	Telstra Corporation Limited		453,679		455,913

COMMON STOCKS, *continued*

600	Tempur Sealy International, Inc.	\$	27,877	\$	52,236
6,600	Tenable Hlds INC		165,167		158,136
1,346	Teradata Corporation		58,249		36,032
2,189	Teradyne, Inc.		70,279		149,268
46,200	Terumo Corporation		1,328,290		1,651,594
1,897	Tesla Inc.		574,291		793,572
573	Texas Capital Bancshares, Inc.		54,378		32,529
12,301	Texas Instruments Incorporated		695,195		1,578,095
2,903	Textron Inc.		85,052		129,474
13,600	TFI International Inc.		393,460		459,049
829	Tfs Financial Corporation		13,600		16,315
13,800	77 Bank, Ltd., (The)		266,359		232,635
9,800	Descartes Systems Group Inc., (The)		373,918		419,433
15,105	Thermo Fisher Scientific Inc.		3,455,200		4,907,161
661	Thor Industries, Inc.		65,374		49,106
7,748	Tiffany & Co.		819,031		1,035,520
774	Timken Company, (The)		35,903		43,584
8,800	TIS Inc.		435,827		520,672
54,384	TJX Companies, Inc., (The)		1,806,387		3,320,687
4,505	T-Mobile USA, Inc.		298,029		353,282
3,400	Tokio Marine Holdings, Inc.		187,099		191,439
23,000	Tokyo Broadcasting System Holdings, Inc.		410,728		394,921
6,800	Tokyo Electron Limited		1,409,395		1,497,032
1,700	Toll Brothers, Inc.		64,878		67,167
47,200	TORC Oil & Gas Ltd.		183,659		163,430
1,439	Toro Company, (The)		92,959		114,645
6,700	Toromont Industries Ltd.		302,629		364,722
53,700	Total SA		2,733,002		2,965,690
11,000	Towa Pharmaceutical Co., Ltd.		277,959		288,070
41,890	Tower Semiconductor Ltd.		790,312		1,007,873
19,600	Toyoda Gosei Co., Ltd.		404,259		495,072
52,784	TP ICAP PLC		275,044		285,786
1,503	Tractor Supply Company		103,635		140,440
528	Trade Desk Inc, (The)		120,269		137,164
1,700	transcosmos inc.		34,854		46,428
2,580	TransDigm Group Incorporated		1,033,057		1,444,800
7,400	Transocean Ltd.		233,192		50,912
14,278	TransUnion		651,623		1,222,340
3,343	Travelers Companies, Inc., (The)		247,451		457,824
846	Treehouse Foods, Inc.		70,920		41,031
15,971	Trex Company, Inc.		1,057,909		1,435,473
25,491	Trimble Inc.		546,794		1,062,720
1,327	Trinity Industries, Inc.		25,685		29,393
1,550	TripAdvisor, Inc.		57,862		47,089
17,686	Truist Financial Corp		549,893		996,087
11,400	TS Tech Co.,Ltd.		362,205		359,282
2,900	TSURUHA Holdings ,Inc.		298,761		374,125
13,400	Tutor Perini Corporation		238,909		172,324
22,904	TWDC Enterprise 18 Corp.		1,504,351		3,312,606
1,665	Twilio Inc.		143,155		163,636
28,320	Twitter, Inc.		840,439		907,656
3,395	Two Harbors Investment Corp.		52,913		49,635
300	TX Group		32,068		29,029
521	Tyler Technologies, Inc.		89,135		156,310
6,279	Tyson Foods, Inc.		277,840		571,640

COMMON STOCKS, *continued*

18,729	U.S. Bancorp	\$	708,706	\$	1,110,442
12,305	Uber Technologies, Inc.		409,457		365,951
100	Ubiquiti Inc		8,804		18,898
3,903	UDR, Inc.		142,050		182,270
2,851	UGI Corporation		140,581		128,751
5,336	Ultra Salon, Cosmetics & Fragrance, Inc.		1,260,534		1,350,755
7,000	Ultra Clean Holdings, Inc.		147,000		164,290
4,407	Ultra Electronics Holdings PLC		117,884		123,419
7,878	Ultra Electronics Holdings PLC		215,470		220,625
3,840	Ultragenyx Pharmaceutical Inc.		152,350		164,006
2,953	Umpqua Holdings Corporation		69,488		52,268
4,653	Under Armour, Inc.		127,643		94,886
11,600	Unifi, Inc.		141,762		293,016
2,515	Unilever N.V.		145,021		144,627
36,795	Unilever PLC		1,744,877		2,103,570
10,542	Union Pacific Corporation		931,161		1,905,888
183,850	Unipol Gruppo Finanziario S.P.A.		948,651		1,054,972
5,244	United Airlines Holdings, Inc.		380,874		461,944
19,160	United Parcel Service, Inc.		1,995,152		2,242,870
1,018	United Rentals, Inc.		118,375		169,772
286	United States Cellular Corporation		10,957		10,362
2,355	United States Steel Corporation		71,354		26,871
16,368	United Technologies Corporation		1,787,613		2,451,272
565	United Therapeutics Corporation		75,531		49,765
28,966	UnitedHealth Group Incorporated		3,083,366		8,515,425
2,469	Univar Solutions Inc.		63,327		59,849
495	Universal Display Corporation		63,921		102,005
1,000	Universal Health Services, Inc.		115,783		143,460
2,914	Unum Group		88,409		84,972
76,400	UOL Group Limited		428,555		472,724
757	Urban Outfitters, Inc.		17,988		21,022
2,890	US Foods Holding Corp.		79,093		121,062
4,096	V.F. Corporation		146,974		408,207
3,890	Vail Resorts, Inc.		825,209		932,939
10,937	Valero Energy Corporation		694,066		1,024,250
276	Valmont Industries, Inc.		42,746		41,339
1,591	Valora Holding AG		418,934		443,610
2,363	Valvoline, Inc.		54,480		50,592
1,216	Varian Medical Systems, Inc.		81,082		172,684
5,150	Varonis Systems Inc		400,815		400,207
10,300	VAT Group AG		1,296,314		1,739,624
1,733	Veeva Systems Inc.		127,959		243,764
4,977	Ventas, Inc.		292,050		287,372
40,900	Venture Corporation Limited		457,272		492,753
13,772	Veracyte, Inc.		344,011		384,514
14,496	VEREIT, Inc.		125,695		133,943
1,919	VeriSign, Inc.		169,878		369,753
6,377	Verisk Analytics, Inc.		725,959		952,341
63,662	Verizon Communications Inc.		2,900,489		3,908,847
3,756	Vertex Pharmaceuticals Incorporated		406,494		822,376
51,549	Vesuvius PLC		373,355		341,448
12,499	Viacomcbs		559,375		524,588
700	ViaSat, Inc.		56,575		51,237
27,880	Viavi Solutions Inc.		258,227		418,200
5,826	VICI Properties Inc.		117,530		148,854

COMMON STOCKS, *continued*

54	Virbac	\$	12,856	\$	14,335
30,904	Virtu Financial, Inc.		638,369		494,155
24,542	Visa Inc.		1,531,791		4,611,442
19,900	Vishay Intertechnology, Inc.		295,595		423,671
5,649	Vistra Energy Corp.		108,865		129,871
31,311	Vistry Group PLC.		471,880		563,288
1,321	Vitrolife AB		31,686		27,871
63,892	Vivendi		1,855,367		1,851,779
1,046	VMware, Inc.		96,832		158,772
38,852	Vodafone Group Public Limited Company		77,492		75,536
2,278	Vornado Realty Trust		153,319		151,487
1,741	Voya Financial, Inc.		66,037		106,166
1,891	W. R. Berkley Corporation		88,737		130,668
770	W. R. Grace & Co.		53,936		53,785
583	W. W. Grainger, Inc.		90,748		197,357
2,176	W.P. Carey Inc.		141,015		174,167
635	WABCO Holdings Inc.		77,494		86,043
41,240	Wai Kee Holdings Limited		29,784		25,723
16,422	Walgreens Boots Alliance, Inc.		948,957		968,241
30,372	Walmart Inc.		2,568,019		3,609,408
145,582	Wasabi Frog Ltd		415,997		574,529
8,131	Waste Management, Inc.		456,453		926,609
4,433	Waters Corporation		861,944		1,035,770
400	Watsco, Inc.		58,049		72,060
4,878	Wayfair Inn, Inc.		508,539		440,825
1,170	Webster Financial Corporation		58,241		62,431
4,143	WEC Energy Group Inc.		174,044		382,109
1,441	Weingarten Realty Investors		47,131		45,017
1,082	WellCare Health Plans, Inc.		224,098		357,287
81,578	Wells Fargo & Company		3,615,049		4,388,896
5,383	Welltower Inc.		351,069		440,222
2,300	Wendy's Company, (The)		31,303		51,083
12,200	Werner Enterprises, Inc.		439,031		443,958
467	WESCO International, Inc.		31,613		27,735
921	West Pharmaceutical Services, Inc.		78,933		138,454
1,200	Western Alliance Bancorporation		58,900		68,400
3,865	Western Digital Corporation		212,267		245,312
31,485	Western Union Company, (The)		776,722		843,168
2,349	Westinghouse Air Brake Technologies Corporation		234,757		182,752
481	Westlake Chemical Corporation		35,441		33,742
3,978	WEX Inc.		462,327		833,232
11,604	Weyerhaeuser Company		321,940		350,441
71,000	Wheelock & Co		447,580		473,376
1,312	Whirlpool Corporation		170,021		193,559
37	White Mountains Insurance Group, Ltd.		32,379		41,274
41,206	Williams Companies, Inc., (The)		1,077,971		977,406
1,000	Williams-Sonoma, Inc.		51,025		73,440
8,517	Willis Towers Watson Public Limited Company		1,529,984		1,719,923
754	Wintrust Financial Corporation		68,653		53,459
5,769	Wizz Air Holdings PLC		249,673		297,675
25,095	Wolters Kluwer N.V.		1,763,521		1,831,558
678	Woodward, Inc.		76,723		80,302
5,497	Woolworths Group Ltd		142,715		139,726
2,124	Workday, Inc.		235,533		349,292
17,390	World Wrestling Entertainment, Inc.		775,276		1,128,089

COMMON STOCKS, continued

6,592	WPP PLC	\$	81,405	\$	93,135
5,469	WPX Energy, Inc.		68,283		75,144
3,444	WRKCo Inc.		162,581		147,782
1,097	Wyndham Destinations, Inc.		26,300		56,704
1,193	Wyndham Hotels & Resorts, Inc.		34,772		74,932
1,327	Wynn Resorts, Limited		172,736		184,280
6,814	Xcel Energy Inc.		225,625		432,621
12,352	Xerox Hldgs Corp		418,464		455,418
4,227	Xilinx, Inc.		241,222		413,274
1,244	XPO Logistics, Inc.		76,901		99,147
2,428	Xylem Inc.		89,367		191,302
626,800	Yangzijiang Shipbuilding (Holdings) Ltd.		544,834		522,081
10,100	Yokogawa Bridge Holdings Corp.		184,393		186,247
146,000	Yue Yuen Industrial (Holdings) Limited		449,853		430,966
5,282	Yum Brands, Inc.		319,733		532,056
4,746	Yum China Holdings, Inc.		146,533		227,855
64,291	Z Energy Limited		275,701		190,845
2,900	Zayo Group Holdings, Inc.		94,270		100,485
700	Zebra Technologies Corporation		64,938		178,808
1,366	Zendesk, Inc.		74,804		104,677
7,900	Zenkoku Hoshu Co., Ltd.		313,165		338,026
31,300	Zeon Corporation		348,713		393,428
2,532	Zillow Group, Inc.		92,567		116,174
2,675	Zimmer Biomet Holdings, Inc.		242,431		400,394
2,173	Zions Bancorporation		58,561		112,822
9,474	Zoetis Inc.		497,460		1,253,884
900	Zscaler, Inc.		68,977		41,850
113,897	Zynga Inc.		679,339		697,050
TOTAL COMMON STOCKS		\$	756,912,688	\$	1,058,141,801

EQUITY FUNDS

201,871	BlackRock Russell 2000 Alpha Tilts Fund	\$	48,928,468	\$	61,339,301
1,273,478	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio		43,599,256		43,858,579
3,110,462	Dodge & Cox - International Stock Fund		123,725,547		135,616,141
5,400,095	Lazard Wilmington Emerging Markets		108,382,697		105,841,867
1,399,970	Northern Trust Global Sustainability Index Fund		17,775,748		21,783,534
60,116	Principal International Small Capitalization Value Portfolio		444,263		468,221
12,131,885	T.Rowe Price Emerging Markets		97,842,816		110,946,539
337,779	William Blair Emerging Markets Growth Fund		3,987,323		4,708,634
TOTAL EQUITY FUNDS		\$	444,686,118	\$	484,562,818
TOTAL EQUITY INVESTMENTS		\$	1,201,598,806	\$	1,542,704,619

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 78,751,129	\$ 93,250,398
TOTAL HEDGE FUNDS		<u>\$ 78,751,129</u>	<u>\$ 93,250,398</u>
REAL ASSETS			
	AG Realty Fund VIII, L.P.	\$ 2,896,846.0	\$ 2,803,573
	Contrarian Distressed Real Estate Debt Fund II, L.P.	258,285	309,807
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,787,385	8,253,693
	Evercare Fund, L.P.	12,082,975	5,144,200
	Evercare Health Fund Feeder, L.P.	737,860	242,094
	Fundamental Partners III, L.P.	18,352,556	16,708,567
	GHF Fund, L.P.	51,826	51,826
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	25,826,583
	NB Private Equity Impact Fund L.P.	3,500,000	3,287,978
	Principal Real Estate Debt Fund II, L.P.	387,493	361,376
	Principal Real Estate Debt Fund L.P.	6,228,906	6,318,916
	Western Technology Investment-Venture Lending VI & Leasing	1,041,104	1,175,986
	Western Technology Investment-Venture Lending VII & Leasing	2,494,112	2,351,140
TOTAL REAL ASSETS		<u>\$ 78,819,348</u>	<u>\$ 72,835,739</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,869,171	\$ 10,979,612
	Beyond Fossil Fuels Balanced Fund	26,468,392	31,426,403
	Moderate Balanced Fund	80,549	110,432
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>\$ 36,418,112</u>	<u>\$ 42,516,447</u>
TOTAL OTHER INVESTMENTS		<u>\$ 193,988,589</u>	<u>\$ 208,602,584</u>
TOTAL INVESTMENTS		<u><u>\$ 3,074,072,487</u></u>	<u><u>\$ 3,485,411,355</u></u>