

# THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

## SCHEDULE OF INVESTMENTS

April 30, 2017

*Unaudited - for information purposes only.*

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### SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 10,096,797	\$ 10,096,797
Fixed Maturity Synthetic Guaranteed Investment Contracts	39,412,983	39,412,983
Constant Duration Synthetic Guaranteed Investment Contracts	136,516,685	136,516,685
<b>TOTAL STABLE VALUE INVESTMENTS</b>	<b>\$ 186,026,464</b>	<b>\$ 186,026,464</b>
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 118,328,174	\$ 118,328,174
<b>TOTAL SHORT-TERM INVESTMENTS</b>	<b>\$ 118,328,174</b>	<b>\$ 118,328,174</b>
FIXED-INCOME INVESTMENTS		
Bonds	\$ 955,320,782	\$ 955,694,788
Bond funds	238,502,123	255,754,405
Asset-backed & Mortgage-backed Securities	93,294,459	92,357,434
<b>TOTAL FIXED-INCOME INVESTMENTS</b>	<b>\$ 1,287,117,364</b>	<b>\$ 1,303,806,627</b>
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 726,017,814	\$ 987,783,036
Equity funds	337,188,798	356,842,491
Emerging Markets Discounted Assets	76,140,549	83,234,290
<b>TOTAL EQUITY INVESTMENTS</b>	<b>\$ 1,139,347,161</b>	<b>\$ 1,427,859,817</b>
OTHER INVESTMENTS		
Hedge funds	\$ 106,935,081	\$ 117,192,855
Real Assets	83,486,910	85,351,966
Participation in the United Church Funds, Inc.	39,288,535	41,838,984
<b>TOTAL OTHER INVESTMENTS</b>	<b>\$ 229,710,526</b>	<b>\$ 244,383,805</b>
 <b>TOTAL INVESTMENTS</b>	 <b>\$ 2,960,529,689</b>	 <b>\$ 3,280,404,887</b>

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>SHORT-TERM INVESTMENTS</b>					
	MFB NI Treasury Money Market Fund			\$ 10,096,797	\$ 10,096,797
<b>TOTAL SHORT-TERM INVESTMENT</b>				<b>\$ 10,096,797</b>	<b>\$ 10,096,797</b>
<b>FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:</b>					
<b>Asset-Backed Securities</b>					
1,650,000	AEP Texas Central Company	1.98	6/1/2021	\$ 1,664,695	\$ 1,655,074
112,353	Aep Texas Central Transition Funding III LLC	0.88	12/1/2018	113,187	112,273
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,614	1,585,994
1,000,000	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	999,758	999,718
929,471	CenterPoint Energy, Inc.	2.16	10/15/2021	948,605	935,465
960,000	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	1,060,800	1,014,053
1,000,000	Chase Issuance Trust	1.26	7/15/2019	998,477	1,000,364
1,000,000	CNH Equipment Trust 2016-B	1.63	8/15/2021	999,749	998,015
1,400,000	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,399,995	1,399,798
700,000	GM Financial Automobile	1.69	3/20/2019	699,950	700,813
14,040	Nissan Auto Receivables Owner Trust	0.67	8/15/2018	14,037	14,036
762,360	Toyota Auto Receivables 2012-A Owner Trust	1.34	6/17/2019	762,248	762,269
<b>Total Asset-Backed Securities</b>				<b>\$ 11,261,115</b>	<b>\$ 11,177,872</b>
<b>Mortgage-Backed Securities</b>					
1,450,000	Citigroup Commercial Mortgage	2.51	11/15/2049	\$ 1,493,461	\$ 1,456,711
569,889	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	593,397	581,354
162,995	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	168,369	164,092
896,039	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	970,522	930,818
484,412	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	503,788	492,217
268,290	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	273,194	269,611
325,049	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	336,477	329,888
678,623	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	705,555	693,623
1,466,102	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	1,487,406	1,470,752
23,646	Federal Home Loan Mortgage Corporation	2.25	3/15/2033	24,203	23,648
63,411	Federal National Mortgage Association	5.00	3/25/2018	67,938	63,990
424,776	Federal National Mortgage Association	2.00	1/25/2041	431,811	421,751
287,011	Federal National Mortgage Association	1.75	2/25/2022	292,124	287,937
507,861	Federal National Mortgage Association	3.50	10/25/2029	526,192	519,141
597,945	Federal National Mortgage Association	3.00	2/25/2038	623,918	610,758
841,215	Federal National Mortgage Association	3.00	8/25/2038	876,145	858,393
204,003	Federal National Mortgage Association	4.00	11/25/2037	215,606	207,796
493,409	Federal National Mortgage Association	3.50	10/25/2020	520,392	507,467
643,018	Federal National Mortgage Association	3.50	1/25/2023	683,457	670,048
1,526,970	Government National Mortgage Association	3.00	6/20/2039	1,566,576	1,553,191
804,474	Government National Mortgage Association	2.00	3/20/2042	814,027	802,914
160,561	Government National Mortgage Association	2.83	9/16/2040	167,366	161,142
101,674	Government National Mortgage Association	2.50	2/20/2038	103,962	102,333
2,040	Government National Mortgage Association	2.25	2/20/2037	2,074	2,039
157,863	Government National Mortgage Association	3.00	3/20/2038	164,375	159,634
902,508	Government National Mortgage Association	2.50	11/16/2037	929,020	915,390
217,777	Government National Mortgage Association	3.00	11/20/2037	226,352	219,029
391,454	Government National Mortgage Association	3.00	4/20/2039	404,911	398,863
629,104	Government National Mortgage Association	2.50	11/16/2040	652,204	631,108
418,000	Government National Mortgage Association	1.80	4/16/2039	425,250	413,920
892,671	Government National Mortgage Association	4.00	7/20/2034	935,073	905,225
242,819	Government National Mortgage Association	3.00	9/20/2040	256,857	244,595
1,013,429	LB-UBS Commercial Mortgage Trust	5.87	9/15/2045	1,151,667	1,025,488
1,125,000	Morgan Stanley Bank	2.98	4/15/2047	1,177,031	1,144,391
1,150,000	Morgan Stanley Bank of America Merrill Lynch	2.92	2/15/2047	1,188,992	1,168,040
1,093,100	Morgan Stanley Bank of America Merrill Lynch	1.59	10/15/2048	1,093,074	1,079,604
1,463,878	Wells Fargo Commercial Mortgage Trust 20	1.64	9/15/2058	1,470,340	1,461,119
<b>Total Mortgage-Backed Securities</b>				<b>\$ 23,523,105</b>	<b>\$ 22,948,019</b>
<b>Bonds</b>					
4,642,000	United States Department of Treasury	0.88	1/15/2018	\$ 4,628,763	\$ 4,635,654
<b>Total Bonds</b>				<b>\$ 4,628,763</b>	<b>\$ 4,635,654</b>
<b>Adjustment to Contract Value</b>				<b>-</b>	<b>651,437</b>
<b>TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:</b>				<b>\$ 39,412,983</b>	<b>\$ 39,412,983</b>

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:</b>					
<b>Bonds</b>					
700,000	Aercap Ireland Cap	4.50	5/15/2021	\$ 740,474	\$ 739,919
96,000	Agilent Technologies, Inc.	6.50	11/1/2017	110,773	98,142
1,600,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	1,593,808	1,599,690
700,000	American Express Bank, FSB	1.29	6/12/2017	694,883	700,152
1,000,000	American International Group, Inc.	4.88	6/1/2022	1,081,960	1,091,490
500,000	Ameriprise Financial, Inc.	5.30	3/15/2020	506,017	543,034
1,500,000	Apple Inc.	1.29	5/3/2018	1,500,000	1,503,314
700,000	Apple Inc.	2.85	2/23/2023	713,356	711,003
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	988,960
1,000,000	AT&T Inc.	3.80	3/15/2022	1,032,090	1,037,765
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	699,531
600,000	Bank of America Corporation	3.30	1/11/2023	596,664	609,935
600,000	Bank of America Corporation	2.15	11/9/2020	601,524	595,879
700,000	Bank of New York Mellon Corporation, (The)	2.22	10/30/2023	711,676	714,425
589,000	Blackstone Group L.P., (The )	6.63	8/15/2019	590,095	646,536
650,000	Boston Scientific Corporation	2.65	10/1/2018	649,701	656,239
600,000	Capital One, National Association	2.35	1/31/2020	599,640	600,705
702,000	Citigroup Inc.	2.74	5/15/2018	720,105	712,009
700,000	Consolidated Edison, Inc.	2.00	5/15/2021	700,082	689,693
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	554,601
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	598,507
800,000	Daimler Finance North America LLC	1.88	1/11/2018	806,400	800,731
1,300,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	1,569,932	1,386,429
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	402,580
1,000,000	Eversource Energy	2.50	3/15/2021	997,890	997,520
3,600,000	Federal National Mortgage Association	0.88	5/21/2018	3,475,080	3,588,721
5,000,000	Federal National Mortgage Association	1.00	9/27/2017	4,982,510	5,005,040
1,200,000	Federal National Mortgage Association	5.38	6/12/2017	1,417,896	1,206,167
500,000	Ford Motor Credit Company LLC	5.88	8/2/2021	572,330	556,272
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	562,663
198,000	General Electric Company	4.63	1/7/2021	224,209	215,888
1,500,000	General Electric Capital Corporation	2.13	3/15/2023	1,500,000	1,540,905
800,000	Goldman Sachs Group, Inc., (The)	2.37	4/30/2018	806,216	806,882
900,000	HSBC Bank PLC	1.68	5/15/2018	903,582	903,516
700,000	Hyundai Capital Service, Inc.	2.88	3/16/2021	698,705	700,266
1,000,000	Intercontinental Exchange, Inc.	2.50	10/15/2018	999,110	1,010,283
800,000	JPMorgan Chase & Co.	6.30	4/23/2019	878,548	865,968
1,500,000	JPMorgan Chase & Co.	2.06	1/25/2018	1,500,000	1,508,379
1,000,000	Keybank National Association	1.65	2/1/2018	970,960	1,000,729
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	344,472
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,551,671
600,000	Lowe's Companies, Inc.	1.53	9/10/2019	600,000	603,967
1,000,000	Marriott International, Inc.	3.00	3/1/2019	1,016,820	1,017,856
900,000	Merck & Co., Inc.	1.41	5/18/2018	901,827	903,150
750,000	MetLife, Inc.	1.76	12/15/2017	740,220	751,357
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	1,009,758
500,000	Mitsubishi UFJ Financial Group Inc.	1.97	2/22/2022	502,425	503,311
500,000	Mizuho Bank, Ltd.	1.55	10/17/2017	499,385	499,976
500,000	Morgan Stanley	2.20	12/7/2018	500,570	502,365
650,000	National Bank of Canada	1.45	11/7/2017	636,019	650,259
800,000	National Rural Utilities Cooperative Finance	10.38	11/1/2018	1,077,560	901,388
500,000	Nissan Motor Acceptance Corporation	1.80	3/15/2018	505,230	499,863
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	732,710
1,300,000	Pohjoismaiden Investointipankki,Nordiska	2.25	9/30/2021	1,295,216	1,315,006
800,000	Norsk Hydro ASA	6.70	1/15/2018	933,096	828,498
740,000	Northern Trust Company Of Illinois, (The)	6.50	8/15/2018	832,056	785,245
700,000	Omnicom Group Inc.	6.25	7/15/2019	794,612	762,157
1,400,000	Ontario, Government of	1.65	9/27/2019	1,404,284	1,397,427
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	761,564
300,000	Pentair Finance S.A.	2.65	12/1/2019	289,845	301,780
1,000,000	Principal Life Global Funding II	1.20	5/19/2017	1,000,500	999,997
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	989,221
1,200,000	Royal Bank of Canada	1.77	2/1/2022	1,200,000	1,208,136
600,000	Ryder System, Inc.	2.35	2/26/2019	599,334	603,174
1,000,000	Sumitomo Mitsui Trust Bank Ltd	2.95	9/14/2018	997,980	1,013,487
500,000	Time Warner Inc.	6.88	6/15/2018	455,905	528,365
900,000	Toronto-Dominion Bank, (The)	1.72	4/30/2018	901,488	903,747
750,000	MUFG Union Bank, National Association	2.13	6/16/2017	751,605	750,620
750,000	U.S. Bancorp	1.79	1/24/2022	750,000	752,010

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>Bonds, continued</b>					
5,600,000	United States Treasury Notes	1.75	9/30/2019	\$ 5,733,438	\$ 5,654,253
13,450,000	United States Treasury Notes	1.00	12/15/2017	13,483,024	13,447,902
10,150,000	United States Treasury Notes	1.38	8/31/2020	10,053,603	10,092,510
920,000	United States Treasury Notes	1.75	12/31/2020	923,342	924,097
700,000	United States Treasury Notes	1.13	2/28/2021	692,016	686,191
700,000	United States Treasury Notes	0.13	4/15/2021	720,812	726,112
550,000	United States Treasury Notes	1.38	5/31/2021	555,457	542,910
925,000	United States Treasury Notes	1.13	6/30/2021	926,574	902,923
11,570,000	United States Treasury Notes	2.00	12/31/2021	11,589,886	11,674,847
12,000,000	United States Treasury Notes	1.88	2/28/2022	11,968,125	12,039,840
700,000	Verizon Communications Inc.	2.63	2/21/2020	727,923	710,741
900,000	Wells Fargo & Company	1.78	4/23/2018	900,000	903,911
700,000	WM. Wrigley Jr. Company	2.90	10/21/2019	698,320	713,223
500,000	National Bank of Abu Dhabi	3.00	3/30/2022	500,150	500,080
	<b>Total Bonds</b>			<b>\$ 123,319,436</b>	<b>\$ 123,042,541</b>
<b>Asset-Backed Securities</b>					
600,000	BA Credit Card Trust	1.36	9/15/2020	\$ 599,508	\$ 599,537
1,500,000	BMW Vehicle Owner Trust 2014-A	1.50	2/25/2021	1,500,820	1,500,789
800,000	Chase Issuance Trust	1.49	7/15/2022	799,866	790,420
1,000,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	1,001,250	1,002,070
1,500,000	Ford Motor Credit Company LLC	1.22	3/15/2021	1,487,461	1,488,962
1,600,000	Honda Auto	1.16	5/18/2020	1,598,500	1,591,920
2,000,000	Mercedes-Benz Auto Receivables Trust 201	1.31	11/16/2020	1,999,141	1,999,788
1,500,000	Nissan Auto	1.74	8/16/2021	1,499,841	1,502,307
700,000	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	700,930	698,114
	<b>Total Asset-Backed Securities</b>			<b>\$ 11,187,317</b>	<b>\$ 11,173,907</b>
<b>Mortgage-Backed Securities</b>					
67,365	Federal National Mortgage Association Pass-Through Trust	2.88	2/1/2034	\$ 67,602	\$ 71,190
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	970,684
900,000	WFRBS Commercial Mortgage Trust	2.86	3/15/2047	937,371	914,294
	<b>Total Mortgage-Backed Securities</b>			<b>\$ 2,009,932</b>	<b>\$ 1,956,168</b>
<b>Adjustment to Contract Value</b>					
				-	344,069
<b>TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:</b>				<b>\$ 136,516,685</b>	<b>\$ 136,516,685</b>
<b>TOTAL STABLE VALUE INVESTMENTS</b>				<b>\$ 186,026,464</b>	<b>\$ 186,026,464</b>

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>SHORT-TERM INVESTMENTS</b>					
	MFB NI Treasury Money Market Fund			\$ 118,328,174	\$ 118,328,174
<b>TOTAL SHORT-TERM INVESTMENTS</b>				<b>\$ 118,328,174</b>	<b>\$ 118,328,174</b>
<b>FIXED-INCOME INVESTMENTS</b>					
<b>CORPORATE BONDS</b>					
2,600,000	21St Century Fox America, Inc.	7.43	10/1/2026	\$ 2,668,796	\$ 3,312,582
750,000	21St Century Fox America, Inc.	4.75	9/15/2044	772,186	763,386
200,000	21St Century Fox America, Inc.	7.43	10/1/2026	205,292	254,814
500,000	Abbott Laboratories	3.75	11/30/2026	497,355	506,139
1,000,000	Abbott Laboratories	4.75	11/30/2036	1,008,485	1,035,647
725,000	Abbott Laboratories	4.90	11/30/2046	724,507	758,513
500,000	AbbVie Inc.	3.20	5/14/2026	477,773	487,272
500,000	AbbVie Inc.	4.30	5/14/2036	494,795	489,468
1,000,000	AbbVie Inc.	4.45	5/14/2046	941,060	974,749
250,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	255,935	258,685
750,000	Actavis Funding SCS	4.55	3/15/2035	760,440	755,263
250,000	Adient Global Holdings Ltd	4.88	8/15/2026	247,908	250,625
250,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	248,125	257,188
250,000	Aecom	5.88	10/15/2024	268,599	268,250
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,492,365
250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	264,455	264,257
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,602,480
684,000	Agilent Technologies, Inc.	6.50	11/1/2017	780,202	699,263
500,000	Alabama Power Company	5.70	2/15/2033	585,370	584,871
250,000	Aleris International, Inc.	7.88	11/1/2020	246,655	247,500
250,000	Ally Financial Inc.	5.75	11/20/2025	261,975	255,938
250,000	Altice Financing S.A.	6.50	1/15/2022	260,600	262,188
250,000	Altice S.A.	7.75	5/15/2022	265,000	265,658
250,000	AMC Entertainment Inc.	5.75	6/15/2025	260,810	257,813
500,000	American Airline Inc.	3.20	6/15/2028	488,750	490,000
6,600,000	American International Group, Inc.	4.88	6/1/2022	7,140,936	7,203,834
1,250,000	American International Group, Inc.	4.50	7/16/2044	1,231,563	1,222,983
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	436,596
90,000	American Tire Distributors, Inc.	10.25	3/1/2022	90,000	92,363
500,000	American Tower Corporation	3.50	1/31/2023	502,578	508,615
3,200,000	Ameriprise Financial, Inc.	5.30	3/15/2020	3,238,169	3,475,418
200,000	Ameriprise Financial, Inc.	5.30	3/15/2020	202,386	217,214
250,000	AmSurg Corp.	5.63	7/15/2022	259,250	257,913
750,000	Anadarko Petroleum Corporation	3.45	7/15/2024	739,470	740,392
250,000	Analog Devices, Inc.	3.13	12/5/2023	248,155	252,134
500,000	Analog Devices, Inc.	5.30	12/15/2045	566,546	560,807
250,000	Antero Midstream Partners	5.38	9/15/2024	257,030	255,625
250,000	Antero Resources Corporation	5.13	12/1/2022	255,000	253,750
750,000	Apache Corporation	6.00	1/15/2037	868,081	867,801
450,000	Apple Inc.	1.29	5/3/2018	450,000	450,994
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,469,159
3,980,000	Apple Inc.	4.25	2/9/2047	3,995,317	4,105,282
500,000	Apple Inc.	2.45	8/4/2026	470,999	478,703
250,000	Apple Inc.	4.25	2/9/2047	250,962	257,870
1,000,000	Apple Inc.	4.65	2/23/2046	1,051,087	1,089,609
500,000	Apple, Inc.	4.50	2/23/2036	551,829	548,670
200,000	Applied Materials, Inc.	3.90	10/1/2025	208,832	214,009
500,000	Applied Materials, Inc.	5.10	10/1/2035	573,025	566,927
500,000	Arch Capital Finance LLC	4.01	12/15/2026	510,156	518,919
250,000	ARD Finance S.A.	7.13	9/15/2023	254,648	259,375
250,000	Ashtead Capital, Inc.	6.50	7/15/2022	260,350	259,688
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,371,426
2,250,000	AstraZeneca PLC	6.45	9/15/2037	3,076,830	2,965,565
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	197,704
3,850,000	AT&T Inc.	5.65	2/15/2047	3,890,926	4,067,244
1,250,000	AT&T Inc.	3.60	2/17/2023	1,261,489	1,274,406
750,000	AT&T Inc.	4.13	2/17/2026	762,576	764,192
1,000,000	AT&T Inc.	4.50	5/15/2035	957,659	947,099
700,000	AT&T Inc.	4.80	6/15/2044	654,626	662,162
250,000	AT&T Inc.	5.65	2/15/2047	252,658	264,107
750,000	Athene Global Funding	4.00	1/25/2022	749,768	773,804
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,498,995
250,000	Axalta Coating Systems, LLC	4.88	8/15/2024	253,905	258,905
3,650,000	Bank of America Corporation	2.15	11/9/2020	3,650,635	3,624,928
3,300,000	Bank of America Corporation	3.30	1/11/2023	3,281,652	3,354,645
4,250,000	Bank of America Corporation	2.23	3/22/2018	4,250,000	4,280,702
150,000	Bank of America Corporation	4.00	4/1/2024	153,380	156,285

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
600,000	Bank of America Corporation	2.63	10/19/2020	\$ 604,110	\$ 603,862
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	203,312
150,000	Bank of America Corporation	3.88	8/1/2025	150,916	153,690
150,000	Bank of America Corporation	4.25	10/22/2026	149,969	152,937
750,000	Bank of America Corporation	4.75	4/21/2045	761,430	765,084
500,000	Bank of America Corporation	4.20	8/26/2024	514,683	514,790
150,000	Bank of America Corporation	2.50	10/21/2022	144,385	147,183
4,200,000	Bank of New York Mellon Corporation, (The)	2.22	10/30/2023	4,270,056	4,286,549
250,000	Bank of New York Mellon Corporation, (The)	2.22	10/30/2023	254,170	255,152
200,000	Bank of New York Mellon Corporation, (The)	2.05	5/3/2021	195,308	197,906
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	477,708	484,859
5,050,000	Bank of Nova Scotia, (The)	1.45	4/25/2018	5,039,092	5,051,106
7,100,000	Banque Europeenne D'investissement (BEI)	2.50	10/15/2024	7,041,567	7,168,948
600,000	Barclays PLC	3.20	8/10/2021	604,162	606,415
200,000	Barclays PLC	3.25	1/12/2021	199,040	203,008
700,000	Barclays PLC	4.95	1/10/2047	711,703	719,046
1,550,000	Baxalta Incorporated	4.00	6/23/2025	1,539,522	1,594,257
100,000	Baxalta Incorporated	4.00	6/23/2025	99,324	102,855
500,000	Baxalta Incorporated	5.25	6/23/2045	541,329	554,732
4,800,000	BB&T Corporation	1.80	4/1/2022	4,800,000	4,816,450
200,000	BB&T Corporation	1.80	4/1/2022	200,000	200,685
3,650,000	Bestfoods	6.63	4/15/2028	4,889,869	4,686,425
250,000	Bestfoods	6.63	4/15/2028	334,923	320,988
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	849,459	852,518
3,950,000	Blackstone Group L.P., (The)	6.63	8/15/2019	3,963,789	4,335,852
250,000	Blackstone Group L.P., (The)	6.63	8/15/2019	250,873	274,421
250,000	BMC East, LLC	5.50	10/1/2024	249,845	260,313
250,000	BMC Software, Inc.	8.13	7/15/2021	227,420	254,220
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	738,148	741,579
250,000	Bombardier Inc.	8.75	12/1/2021	247,030	278,125
500,000	Boston Properties Limited Partnership	2.75	10/1/2026	461,875	467,741
3,250,000	Boston Scientific Corporation	2.65	10/1/2018	3,248,505	3,281,194
750,000	BP Capital Markets P.L.C.	3.22	4/14/2024	745,785	757,463
500,000	Brixmor Operating Partnership LP	3.88	8/15/2022	511,652	513,652
248,000	Buckeye Partners, L.P.	5.85	11/15/2043	262,851	264,138
250,000	Builders FirstSource, Inc.	5.63	9/1/2024	257,925	259,375
4,050,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	5,003,168	5,327,374
750,000	Burlington Northern Santa FE, LLC	3.00	3/15/2023	759,634	765,166
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,510	762,684
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	328,850
370,000	BWAY Holding Company	7.25	4/15/2025	370,000	369,538
250,000	C&S Group Enterprises LLC	5.38	7/15/2022	248,280	246,875
250,000	CalAtlantic Group, Inc.	5.25	6/1/2026	248,000	256,875
250,000	Calpine Corporation	5.75	1/15/2025	238,136	241,875
3,200,000	Capital One, National Association	2.35	1/31/2020	3,198,080	3,203,760
200,000	Capital One, National Association	2.35	1/31/2020	199,880	200,235
3,750,000	Cardinal Health, Inc.	4.63	12/15/2020	3,735,788	4,027,369
250,000	Cardinal Health, Inc.	4.63	12/15/2020	249,053	268,491
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	194,038
500,000	CBL & Associates Limited Partnership	5.95	12/15/2026	498,300	491,016
500,000	CBS Corporation	4.00	1/15/2026	510,549	517,243
500,000	CCO Holdings, LLC	5.75	2/15/2026	514,840	531,090
250,000	CDW LLC	5.50	12/1/2024	262,227	266,250
165,000	Cedar Fair, L.P.	5.38	4/15/2027	165,000	170,552
500,000	Celgene Corporation	2.25	5/15/2019	502,440	502,731
750,000	Celgene Corporation	5.00	8/15/2045	806,839	800,485
250,000	Central Garden & Pet Company	6.13	11/15/2023	263,905	266,875
500,000	CF Industries, Inc.	4.50	12/1/2026	502,729	508,245
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	523,302	531,012
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	791,651	803,810
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	877,935	880,780
250,000	Chesapeake Energy Corporation	6.13	2/15/2021	247,500	245,625
500,000	Chevron Corporation	2.10	5/16/2021	496,185	498,585
500,000	Chevron Corporation	2.95	5/16/2026	494,510	498,552
500,000	Chevron Phillips Chemical Company LLC	3.40	12/1/2026	502,868	505,519
5,350,000	Cisco Systems, Inc.	1.56	3/1/2019	5,374,022	5,397,433
350,000	Cisco Systems, Inc.	1.55	3/1/2019	351,572	353,103
250,000	Cisco Systems, Inc.	2.50	9/20/2026	236,114	240,714
300,000	Cisco Systems, Inc.	4.45	1/15/2020	331,965	320,941
500,000	Cisco Systems, Inc.	5.50	1/15/2040	619,192	618,573
3,800,000	CIT Group Inc.	5.00	5/15/2018	3,966,975	3,822,420
400,000	CIT Group Inc.	5.38	5/15/2020	415,722	430,500
250,000	CIT Group Inc.	5.00	5/15/2018	260,985	251,475

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
4,540,000	Citigroup Inc.	4.45	9/29/2027	\$ 4,789,700	\$ 4,644,965
2,737,000	Citigroup Inc.	4.65	7/30/2045	2,772,554	2,853,588
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	306,936
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	208,519
500,000	Citigroup Inc.	6.00	10/31/2033	579,646	576,412
3,750,000	Citizens Bank, National Association	1.60	3/2/2020	3,750,000	3,755,156
250,000	Citizens Bank, National Association	1.60	3/2/2020	250,000	250,344
250,000	Citizens Bank, National Association	2.45	12/4/2019	250,196	251,892
3,750,000	Comcast Corporation	9.46	11/15/2022	5,344,575	5,052,581
250,000	Comcast Corporation	9.46	11/15/2022	356,305	336,839
750,000	Comcast Corporation	3.15	3/1/2026	747,278	745,361
750,000	Comcast Corporation	3.20	7/15/2036	682,738	672,132
150,000	Commonwealth Bank of Australia	2.85	5/18/2026	142,816	146,112
750,000	Commonwealth Edison Company	5.90	3/15/2036	924,408	933,443
350,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	357,217	366,625
325,000	Community Health Systems, Inc.	5.13	8/1/2021	321,036	322,156
500,000	ConocoPhillips Company	4.15	11/15/2034	501,995	498,332
250,000	Consol Energy Inc.	5.88	4/15/2022	243,015	243,750
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	369,873	367,131
3,500,000	Consolidated Edison, Inc.	2.00	5/15/2021	3,500,238	3,448,463
250,000	Consolidated Edison, Inc.	2.00	5/15/2021	250,017	246,319
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,435	246,250
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,809	259,823
750,000	Corning Incorporated	4.75	3/15/2042	774,084	764,336
250,000	Cott Beverages Inc	5.38	7/1/2022	255,625	259,063
3,300,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,313,913	3,660,363
200,000	Coventry Health Care, Inc.	5.45	6/15/2021	200,843	221,840
120,000	Covey Park Energy	0.00	5/15/2025	120,000	120,000
250,000	Credit Suisse AG	1.75	1/29/2018	249,415	250,129
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,250	506,011
500,000	Credit Suisse Group Funding (Guernsey) L	3.45	4/16/2021	508,406	510,228
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	248,880	257,298
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,699,863
250,000	CSC Holdings, LLC	5.25	6/1/2024	235,758	252,968
200,000	CVS Health Corporation	3.50	7/20/2022	205,158	207,869
700,000	CVS Health Corporation	5.13	7/20/2045	759,563	782,295
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	4,177,662
4,050,000	Daimler Finance North America LLC	1.88	1/1/2018	4,082,400	4,053,702
200,000	Dana, Inc.	5.75	4/15/2025	200,000	204,876
4,200,000	Delta Air Lines, Inc.	3.63	3/15/2022	4,199,412	4,312,220
3,650,000	Deutsche Telekom International Finance B	6.75	8/20/2018	4,355,363	3,880,238
500,000	Diamond 1 Finance Corp	8.10	7/15/2036	626,330	627,472
1,500,000	Discover Financial Services	3.75	3/4/2025	1,498,260	1,486,535
2,500,000	Discover Financial Services	4.10	2/9/2027	2,497,775	2,514,825
100,000	Discover Financial Services	3.75	3/4/2025	99,884	99,102
200,000	Discover Financial Services	4.10	2/9/2027	199,822	201,186
500,000	DISH DBS Corporation	5.88	11/15/2024	506,898	525,000
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	259,219	261,875
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,114	695,678
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,466	298,190
500,000	Duke Energy Carolinas, LLC	3.88	3/15/2046	486,480	493,910
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	614,277	617,401
4,250,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	5,132,470	4,532,557
250,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	301,910	266,621
90,000	E.W. Scripps Company, (The)	5.13	5/15/2025	90,000	92,363
180,000	Eagle Holdings Company	0.00	5/15/2022	182,100	183,375
3,650,000	Eaton Vance Corp.	3.63	6/15/2023	3,632,480	3,772,293
250,000	Eaton Vance Corp.	3.63	6/15/2023	248,800	258,376
500,000	eBay Inc.	4.00	7/15/2042	427,282	429,477
250,000	EMI Music Publishing	7.63	6/15/2024	274,268	276,250
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	287,825	288,011
60,000	Endo Finance	5.88	10/15/2024	60,000	61,125
3,950,000	Energy Transfer Partners L.P.	6.05	6/1/2041	4,101,167	4,203,203
532,000	Energy Transfer Partners L.P.	6.63	10/15/2036	600,959	600,172
750,000	Energy Transfer Partners L.P.	4.90	3/15/2035	721,913	727,479
250,000	Energy Transfer Partners L.P.	6.05	6/1/2041	259,568	266,026
1,000,000	Ensc0 PLC	5.20	3/15/2025	667,500	847,500
200,000	Entergy Corporation	2.95	9/1/2026	187,580	191,585
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	186,732	189,661
3,950,000	Enterprise Products Operating LLC	5.10	2/15/2045	4,267,936	4,224,557
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,294,055	1,307,359
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	267,377
500,000	EOG Resources, Inc.	3.90	4/1/2035	484,580	486,625

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
250,000	Equinix, Inc.	5.75	1/1/2025	\$ 259,023	\$ 267,500
250,000	ESH Hospitality, Inc.	5.25	5/1/2025	245,935	253,125
750,000	Estee Lauder Companies Inc., (The)	4.15	3/15/2047	767,685	757,076
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	4,064,654
3,550,000	Exelon Generation Company, LLC	6.20	10/1/2017	3,541,338	3,612,888
700,000	Express Scripts Holding Company	3.00	7/15/2023	681,907	687,949
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,520	505,053
500,000	Exxon Mobil Corporation	4.11	3/1/2046	514,860	522,536
3,650,000	Federal Home Loan Mortgage Corp.	6.25	7/15/2032	4,840,943	5,147,672
750,000	Fedex Corporation	4.40	1/15/2047	739,905	741,557
200,000	Fidelity National Information Services	3.63	10/15/2020	206,315	208,457
200,000	Fidelity National Information Services	3.00	8/15/2026	186,436	191,630
500,000	First Data Corporation	7.00	12/1/2023	524,080	536,100
500,000	Ford Motor Company	4.35	12/8/2026	507,702	512,211
500,000	Ford Motor Company	5.29	12/8/2046	515,550	505,940
3,600,000	Ford Motor Credit Company LLC	5.88	8/2/2021	4,130,050	4,005,158
250,000	Ford Motor Credit Company LLC	3.20	1/15/2021	253,069	253,051
2,012,000	Freeport-McMoRan Inc.	6.50	11/15/2020	2,238,350	2,067,330
250,000	Freeport-McMoRan Inc.	5.45	3/15/2043	220,714	213,125
250,000	Frontier Communications Corporation	7.63	4/15/2024	227,049	214,375
250,000	Gate Global LLC	6.00	7/15/2022	247,448	251,250
8,500,000	General Electric Capital Corporation	2.13	3/15/2023	8,500,000	8,731,795
500,000	General Electric Capital Corporation	2.13	3/15/2023	500,000	513,635
6,900,000	General Electric Company	4.50	3/11/2044	7,886,506	7,532,958
500,000	General Electric Company	4.50	3/11/2044	571,486	545,867
500,000	General Motors Company	6.60	4/1/2036	564,937	576,375
3,850,000	General Motors Financial Company, Inc.	5.25	3/1/2026	3,884,958	4,151,182
500,000	General Motors Financial Company, Inc.	3.20	7/6/2021	496,235	504,428
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	505,107	506,905
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	269,557
250,000	Georgia Power Company	1.95	12/1/2018	250,965	250,782
7,100,000	Gobierno Federal de los Estados Unidos	4.13	1/21/2026	7,416,744	7,359,150
4,500,000	Goldman Sachs Group, Inc., (The)	2.37	4/30/2018	4,534,965	4,538,709
3,850,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	3,962,690	4,099,449
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,056,343	1,064,792
1,000,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	1,235,824	1,246,937
250,000	Goodyear Tire & Rubber Company , (The)	5.13	11/15/2023	256,093	262,995
250,000	Gray Television, Inc.	5.13	10/15/2024	246,875	250,625
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	246,250
1,250,000	Hartford Financial Services Group, I, (The)	4.30	4/15/2043	1,188,563	1,225,604
500,000	HCA Inc.	5.38	2/1/2025	490,000	520,625
500,000	HCP, Inc.	4.00	6/1/2025	502,888	505,001
250,000	HD Supply, Inc.	5.75	4/15/2024	263,648	265,625
2,645,000	Hess Corporation	7.30	8/15/2031	3,332,991	3,151,298
500,000	Hess Corporation	4.30	4/1/2027	497,710	499,561
500,000	Hess Corporation	5.60	2/15/2041	511,471	505,064
250,000	Hexion U.S. Finance Corp.	6.63	4/15/2020	224,049	236,250
120,000	High Ridge Brands Co.	8.88	3/15/2025	120,000	125,400
150,000	Hill-Rom Holdings, Inc.	5.00	2/15/2025	150,563	151,875
350,000	Hilton Worldwide Finance LLC	4.63	4/1/2025	350,655	359,625
4,700,000	Home Depot, Inc., (The)	4.25	4/1/2046	4,580,338	4,955,304
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	440,575	443,419
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	316,296
500,000	HP Inc.	6.00	9/15/2041	522,015	522,306
4,500,000	HSBC Bank PLC	1.68	5/15/2018	4,517,910	4,517,582
250,000	Huntsman International LLC	5.13	11/15/2022	254,114	262,813
4,400,000	Hyundai Capital Service, Inc.	2.88	3/16/2021	4,391,860	4,401,672
250,000	INEOS Group Holdings S.A.	5.63	8/1/2024	245,194	254,375
250,000	Infor Software Parent LLC.	7.13	5/1/2021	255,623	255,500
200,000	Intel Corporation	2.60	5/19/2026	193,087	193,810
4,500,000	International Bank for Reconstruction	2.13	3/3/2025	4,406,715	4,409,325
200,000	International Business Machines Corporation	2.88	11/9/2022	201,221	203,621
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,464,685
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,093,576
750,000	International Paper Company	4.40	8/15/2047	735,510	730,789
3,650,000	Interpublic Group of Companies, Inc., (The)	4.20	4/15/2024	3,665,029	3,818,765
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	509,311	510,904
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	514,236	505,187
250,000	Jaguar Holding Company II	6.38	8/1/2023	260,598	260,625
250,000	James Hardie International Finance Design	5.88	2/15/2023	261,750	261,875
350,000	JBS USA, LLC	7.25	6/1/2021	362,180	359,625
3,750,000	John Deere Capital Corporation	2.55	1/8/2021	3,804,300	3,788,854
250,000	John Deere Capital Corporation	2.55	1/8/2021	253,620	252,590

FIXED INCOME INVESTMENTS



PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
5,900,000	Johnson & Johnson	4.38	12/5/2033	\$ 6,292,232	\$ 6,548,221
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	443,947
8,400,000	JPMorgan Chase & Co.	2.06	1/25/2018	8,400,000	8,446,922
3,850,000	JPMorgan Chase & Co.	4.95	6/1/2045	4,307,919	4,097,867
600,000	JPMorgan Chase & Co.	2.06	1/25/2018	600,000	603,352
600,000	JPMorgan Chase & Co.	2.55	10/29/2020	605,280	604,839
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	488,500	489,717
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	771,849	772,911
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	266,095
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	775,394	779,991
250,000	KFC Holding Co/Pizza Hut Holdings LLC	5.25	6/1/2026	256,250	256,250
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,690,435
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,487	559,046
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,116,041
135,000	Koppers Inc.	6.00	2/15/2025	135,000	141,413
500,000	Kraft Foods Group, Inc.	3.50	6/6/2022	509,852	516,731
750,000	Kraft Heinz Foods Company	3.00	6/1/2026	708,608	714,590
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,911	527,187
500,000	Kroger Co., (The)	2.60	2/1/2021	500,893	501,836
500,000	Lafargeholcim Finance	3.50	9/22/2026	489,770	491,076
250,000	Lamar Media Corp.	5.88	2/1/2022	258,346	259,375
250,000	Lamb Weston Holdings, Inc.	4.88	11/1/2026	250,623	257,813
250,000	Level 3 Financing, Inc.	5.25	3/15/2026	250,780	257,833
1,250,000	Liberty Mutual Group Inc.	4.85	8/1/2044	1,248,663	1,289,310
2,980,000	Loews Corporation	4.13	5/15/2043	2,936,758	2,904,707
200,000	Loews Corporation	4.13	5/15/2043	197,098	194,947
3,300,000	Lowe's Companies, Inc.	1.53	9/10/2019	3,300,000	3,321,820
200,000	Lowe's Companies, Inc.	1.53	9/10/2019	200,000	201,322
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	907,040	940,620
400,000	Lubrizol Corporation, (The)	8.88	2/1/2019	553,508	448,709
1,250,000	LyondellBasell Industries N.V.	4.63	2/26/2055	1,200,888	1,170,301
3,850,000	Marathon Petroleum Corporation	5.85	12/15/2045	3,463,250	3,907,238
250,000	Marathon Petroleum Corporation	5.85	12/15/2045	224,886	253,717
250,000	Mariposa Borrower Inc.	8.75	10/15/2021	194,532	135,000
3,750,000	Marriott International, Inc.	3.00	3/1/2019	3,813,075	3,816,960
4,700,000	Marsh & McLennan Companies, Inc.	2.55	10/15/2018	4,776,704	4,755,502
300,000	Marsh & McLennan Companies, Inc.	2.55	10/15/2018	304,896	303,543
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,611	1,077,088
250,000	Mediacom Broadband Corporation	6.38	4/1/2023	262,658	263,125
500,000	Medtronic, Inc.	4.38	3/15/2035	527,506	529,129
4,500,000	Merck & Co., Inc.	1.41	5/18/2018	4,509,135	4,515,750
900,000	MetLife, Inc.	1.76	12/15/2017	888,264	901,628
250,000	Micron Technology, Inc.	5.25	1/15/2024	245,407	257,750
5,000,000	Microsoft Corporation	3.30	2/6/2027	5,027,500	5,137,285
3,200,000	Microsoft Corporation	3.70	8/8/2046	3,189,722	3,051,251
330,000	Microsoft Corporation	3.30	2/6/2027	331,815	339,061
200,000	Microsoft Corporation	3.70	8/8/2046	199,358	190,703
1,250,000	Microsoft Corporation	4.20	11/3/2035	1,293,445	1,319,036
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,289,042	1,334,804
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	5,121,687
250,000	Midas International Holding Company	7.88	10/1/2022	258,650	260,625
250,000	Midcontinent Communications	6.88	8/15/2023	268,027	268,125
3,750,000	Mitsubishi UFJ Financial Group Inc.	1.97	2/22/2022	3,768,188	3,774,833
250,000	Mitsubishi UFJ Financial Group Inc.	1.97	2/22/2022	251,213	251,656
4,900,000	Morgan Stanley	2.20	12/7/2018	4,945,472	4,923,172
3,850,000	Morgan Stanley	3.88	1/27/2026	3,909,637	3,936,136
150,000	Morgan Stanley	3.13	7/27/2026	141,936	144,733
750,000	Morgan Stanley	3.88	1/27/2026	763,442	766,780
750,000	Morgan Stanley	4.38	1/22/2047	756,845	758,789
150,000	Morgan Stanley	4.00	7/23/2025	151,730	155,452
500,000	Mosaic Company, (The)	5.45	11/15/2033	526,411	520,415
250,000	MPH Infotech, Inc.	7.13	6/1/2024	261,200	268,750
500,000	Mylan N.V.	3.95	6/15/2026	477,315	494,552
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,956,000
2,800,000	National Bank of Abu Dhabi	3.00	3/30/2022	2,800,840	2,800,448
4,050,000	National Rural Utilities Cooperative Finance	10.38	11/1/2018	5,455,148	4,563,277
250,000	National Rural Utilities Cooperative Finance	10.38	11/1/2018	336,738	281,684
250,000	Navient Corporation	5.88	10/25/2024	238,444	243,125
2,150,000	NBCUniversal Enterprise, Inc.	1.84	4/15/2018	2,151,613	2,163,175
150,000	NBCUniversal Enterprise, Inc.	1.84	4/15/2018	150,113	150,919
250,000	NCR Corporation	6.38	12/15/2023	265,300	268,000
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,348,583

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
3,470,000	New York Life Insurance Company	5.88	5/15/2033	\$ 3,416,160	\$ 4,306,263
250,000	New York Life Insurance Company	5.88	5/15/2033	246,121	310,250
500,000	Newell Brands Inc.	5.50	4/1/2046	579,296	581,404
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	768,958	766,098
250,000	Nielsen Finance LLC	5.00	4/15/2022	257,968	257,188
3,250,000	Nissan Motor Acceptance Corporation	1.80	3/15/2018	3,283,995	3,249,110
4,150,000	Nordea Bank AB	4.25	9/21/2022	4,303,965	4,343,925
250,000	Nordea Bank AB	4.25	9/21/2022	259,275	261,682
377,000	Norfolk Southern Corporation	7.05	5/1/2037	377,000	504,408
3,950,000	Norsk Hydro ASA	6.70	1/15/2018	4,607,162	4,090,707
250,000	Norsk Hydro ASA	6.70	1/15/2018	291,593	258,906
3,750,000	Northern Trust Company Of Illinois, (The)	6.50	8/15/2018	4,216,500	3,979,283
250,000	Northern Trust Company Of Illinois, (The)	6.50	8/15/2018	281,100	265,286
250,000	Novelis Corporation	5.88	9/30/2026	255,248	256,875
250,000	NRG Energy, Inc.	6.63	1/15/2027	243,748	247,500
270,000	NuStar Logistics, L.P.	5.63	4/28/2027	272,809	278,446
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	495,360	498,454
200,000	Old Republic International Corporation	3.88	8/26/2026	194,781	198,375
750,000	ONEOK Partners, L.P.	3.38	10/1/2022	751,932	756,356
750,000	ONEOK Partners, L.P.	6.13	2/1/2041	846,176	844,641
250,000	Open Text Corporation	5.63	1/15/2023	260,310	261,875
1,000,000	Oracle Corporation	3.85	7/15/2036	970,990	998,455
1,000,000	Oracle Corporation	4.13	5/15/2045	963,940	995,608
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,730	502,358
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,930,068
500,000	Pacific Gas and Electric Company	3.25	9/15/2021	512,925	514,630
750,000	PacifiCorp	6.25	10/15/2037	971,147	980,494
45,000	Park-Ohio Industries, Inc.	6.63	4/15/2027	45,000	46,125
250,000	PBF Logistic Finance	6.88	5/15/2023	256,405	256,250
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,569,386
1,300,000	Pentair Finance S.A.	2.65	12/1/2019	1,255,995	1,307,714
100,000	Pentair Finance S.A.	2.65	12/1/2019	96,615	100,593
4,300,000	PepsiCo, Inc.	2.38	10/6/2026	4,059,372	4,099,083
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	285,983
500,000	PepsiCo, Inc.	4.45	4/14/2046	540,432	536,420
250,000	PetSmart, Inc.	7.13	3/15/2023	251,718	228,438
300,000	Pfizer Inc.	2.75	6/3/2026	293,067	293,807
500,000	Pfizer Inc.	4.00	12/15/2036	510,654	508,036
700,000	Pfizer Inc.	5.95	4/1/2037	895,024	879,291
250,000	Pinnacle Foods Group LLC	5.88	1/15/2024	260,158	266,563
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	254,375
500,000	PNC Bank, National Association	2.25	7/2/2019	504,677	503,515
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,614,314
7,100,000	Pohjoismaiden Investointipankki,Nordiska	2.25	9/30/2021	7,073,872	7,181,955
400,000	Polar Tankers, Inc.	5.95	5/10/2037	455,768	456,476
250,000	PolyOne Corporation	5.25	3/15/2023	251,843	256,875
500,000	Post Holdings, Inc.	5.00	8/15/2026	474,655	497,500
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	890,233	895,704
250,000	Quad/Graphics, Inc.	7.00	5/1/2022	248,408	252,500
250,000	Range Resources Corporation	5.88	7/1/2022	262,071	255,625
250,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	239,637	229,375
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,301,606
250,000	Renaissance Acquisition Corp.	6.88	8/15/2021	250,000	259,375
250,000	Revlon Consumer Products Corporation	6.25	8/1/2024	247,030	243,750
250,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	258,025	260,625
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	518,573	520,790
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	764,161	759,676
3,550,000	Roper Technologies, Inc.	2.05	10/1/2018	3,542,581	3,560,249
250,000	Roper Technologies, Inc.	2.05	10/1/2018	249,478	250,722
8,300,000	Royal Bank of Canada	1.77	2/1/2022	8,300,000	8,356,274
500,000	Royal Bank of Canada	1.77	2/1/2022	500,000	503,390
3,400,000	Ryder System, Inc.	2.35	2/26/2019	3,396,226	3,417,986
200,000	S.P.C.M. SA	4.88	9/15/2025	200,000	202,250
500,000	Sabine Pass Liquefaction, LLC	4.20	3/15/2028	498,720	500,664
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	873,257	882,127
750,000	Santander UK Group Holdings PLC	5.63	9/15/2045	765,789	773,242
500,000	Santander UK Group Holdings PLC	3.57	1/10/2023	503,424	504,967
500,000	Santander UK PLC	2.38	3/16/2020	501,475	502,874
1,700,000	Seagate HDD Cayman	4.75	6/1/2023	1,738,472	1,718,207

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
500,000	SFR Group	6.00	5/15/2022	\$ 510,245	\$ 521,250
500,000	Shell International Finance B.V.	3.25	5/11/2025	501,580	509,446
1,000,000	Shell International Finance B.V.	4.00	5/10/2046	947,610	971,283
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	479,621	490,237
750,000	Siemens Financieringsmaatschappij N.V.	4.20	3/16/2047	772,923	776,993
500,000	Sierra Pacific Power Company	2.60	5/1/2026	480,944	482,942
1,250,000	Simon Property Group, L.P.	4.25	11/30/2046	1,247,825	1,215,914
250,000	Sinclair Television Group, Inc.	6.13	10/1/2022	259,920	261,278
250,000	Sirius XM Radio Inc.	5.38	7/15/2026	249,050	255,938
155,000	Six Flags Operations Inc.	4.88	7/31/2024	153,450	156,356
310,000	Six Flags Operations Inc.	5.50	4/15/2027	310,000	316,006
185,000	SLM Corporation	5.13	4/5/2022	185,000	188,469
250,000	Sonic Automotive, Inc.	5.00	5/15/2023	244,933	239,688
750,000	Southern California Edison Company	5.55	1/15/2036	891,539	899,383
500,000	Southwest Airlines Co.	2.65	11/5/2020	504,642	505,715
250,000	Spectrum Brands, Inc.	6.63	11/15/2022	263,905	263,125
250,000	Springs Industries, Inc.	6.25	6/1/2021	256,798	257,813
400,000	Sprint Communications, Inc.	7.13	6/15/2024	416,461	436,252
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	266,875
115,000	Standard Industries, Inc.	5.00	2/15/2027	112,594	116,150
4,100,000	Starbucks Corporation	2.45	6/15/2026	4,090,488	3,955,983
250,000	Steel Dynamics, Inc.	5.13	10/1/2021	255,500	258,125
500,000	Sumitomo Mitsui Banking Corporation	2.45	1/16/2020	502,115	503,771
2,800,000	Sumitomo Mitsui Trust Bank Ltd	2.95	9/14/2018	2,794,344	2,837,764
200,000	Sumitomo Mitsui Trust Bank Ltd	2.95	9/14/2018	199,596	202,697
195,000	Summit Midstream	5.75	4/15/2025	196,219	197,438
250,000	Sunoco LP	6.38	4/1/2023	252,648	266,250
500,000	Sysco Corporation	4.50	4/1/2046	512,234	505,648
2,645,000	Tanger Properties Limited Partnership	3.88	12/1/2023	2,683,541	2,699,416
250,000	Targa Resources Partners LP	5.25	5/1/2023	258,685	257,500
3,850,000	Target Corporation	4.00	7/1/2042	3,748,360	3,766,990
250,000	Target Corporation	4.00	7/1/2042	243,400	244,610
250,000	Telesat Canada	8.88	11/15/2024	274,118	275,000
180,000	Tempo Acquisition	0.00	6/1/2025	181,050	184,950
250,000	Tenet Healthcare Corporation	6.75	6/15/2023	233,115	238,750
60,000	Tennant Company	5.63	5/1/2025	60,000	62,325
3,950,000	Tesoro Corporation	5.13	4/1/2024	4,133,628	4,167,250
250,000	Tesoro Corporation	5.13	4/1/2024	261,622	263,750
3,950,000	Thomson Reuters Corporation	4.50	5/23/2043	4,220,141	3,768,762
250,000	Thomson Reuters Corporation	4.50	5/23/2043	267,098	238,529
1,000,000	Time Warner Inc.	4.85	7/15/2045	983,840	967,948
500,000	T-Mobile USA, Inc.	6.50	1/15/2026	539,045	554,375
3,850,000	Toll Brothers Finance Corp.	8.91	10/15/2017	4,454,826	3,965,500
250,000	Toll Brothers Finance Corp.	8.91	10/15/2017	289,274	257,500
3,450,000	Toronto-Dominion Bank, (The)	1.72	4/30/2018	3,451,619	3,464,362
500,000	TransDigm Inc.	6.38	6/15/2026	514,375	503,750
250,000	Tronox Finance LLC	7.50	3/15/2022	243,128	261,250
120,000	Tutor Perini Corporation	6.88	5/1/2025	120,000	126,000
5,300,000	U.S. Bancorp	1.79	1/24/2022	5,300,000	5,314,204
250,000	Unit Corporation	6.63	5/15/2021	247,500	248,750
2,400,000	United Parcel Service of America, Inc.	8.38	4/1/2020	3,203,256	2,825,419
500,000	United Rentals (North America), Inc.	5.50	5/15/2027	499,900	514,375
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	508,362	511,869
380,000	Univision Communications Inc.	5.13	2/15/2025	373,048	378,575
3,950,000	Unum Group	7.25	3/15/2028	4,848,388	5,035,282
250,000	Unum Group	7.25	3/15/2028	306,860	318,689
500,000	Valeant Pharmaceuticals International, I	5.50	3/1/2023	395,080	366,250
4,420,000	Verizon Communications Inc.	2.63	8/15/2026	4,408,375	4,050,908
559,000	Verizon Communications Inc.	4.81	3/15/2039	554,981	548,304
1,000,000	Verizon Communications Inc.	4.40	11/1/2034	978,370	957,082
750,000	Verizon Communications Inc.	2.45	11/1/2022	726,720	733,023
1,400,000	Verizon Communications Inc.	2.63	8/15/2026	1,318,022	1,283,093
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,781	1,067,458
200,000	Virgin Media Secured Finance PLC	5.25	1/15/2026	202,000	202,500
750,000	Virginia Electric and Power Company	6.00	5/15/2037	931,838	944,680
3,620,000	Visa Inc.	4.30	12/14/2045	4,395,295	3,874,403
500,000	Visa Inc.	3.15	12/14/2025	504,563	508,281
250,000	Visa Inc.	4.30	12/14/2045	303,543	267,569
250,000	W. R. Grace & Co.	5.13	10/1/2021	260,390	268,438

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>CORPORATE BONDS, <i>continued</i></b>					
2,350,000	W. W. Grainger, Inc.	4.60	6/15/2045	\$ 2,348,097	\$ 2,515,597
650,000	W. W. Grainger, Inc.	4.60	6/15/2045	694,625	695,804
4,000,000	Wal-Mart Stores, Inc.	5.63	4/1/2040	5,433,160	4,968,648
750,000	Wal-Mart Stores, Inc.	4.30	4/22/2044	795,157	798,211
250,000	Wal-Mart Stores, Inc.	5.63	4/1/2040	339,573	310,541
500,000	Walt Disney Company, (The)	4.13	6/1/2044	513,868	512,759
1,800,000	Walt Disney Company, (The)	7.00	3/1/2032	2,326,968	2,510,725
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	139,485
1,100,000	Wells Fargo & Company	4.75	12/7/2046	1,108,210	1,134,034
500,000	Wells Fargo & Company	5.38	2/7/2035	587,397	583,833
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	662,293	663,854
250,000	WESCO Distribution, Inc.	5.38	6/15/2024	255,000	256,875
250,000	West Corporation	5.38	7/15/2022	242,142	252,500
500,000	Williams Partners L.P.	3.60	3/15/2022	509,307	511,671
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,921	1,306,870
250,000	Wisconsin Public Service Corporation	1.65	12/4/2018	250,273	249,761
4,000,000	WM. Wrigley Jr. Company	2.90	10/21/2019	3,990,400	4,075,560
300,000	WM. Wrigley Jr. Company	2.90	10/21/2019	299,280	305,667
250,000	WMG Acquisition Corp.	5.63	4/15/2022	259,688	260,625
250,000	Zayo Group LLC	6.38	5/15/2025	261,718	270,313
500,000	Zimmer Biomet Holdings, Inc.	2.70	4/1/2020	503,262	505,737
<b>TOTAL CORPORATE BONDS</b>				<b>\$ 678,973,949</b>	<b>\$ 679,680,451</b>
<b>UNITED STATES GOVERNMENT BONDS</b>					
585,000	United States Treasury Bills	0.01	10/9/2014	\$ 583,273	\$ 583,917
7,005,000	United States Treasury Bond	2.50	5/15/2046	6,913,174	6,361,962
26,000,000	United States Treasury Bond	3.50	2/15/2039	29,284,349	28,998,112
3,950,000	United States Treasury Bond	3.00	11/15/2045	4,253,180	3,979,009
75,000	United States Treasury Bond	2.50	2/15/2046	78,584	68,165
660,000	United States Treasury Bond	2.88	8/15/2045	646,903	648,811
240,000	United States Treasury Bond	2.25	8/15/2046	201,596	206,025
3,300,000	United States Treasury Bond	2.88	11/15/2046	3,199,969	3,243,540
5,600,000	United States Treasury Bond	3.38	5/15/2044	6,106,533	6,056,310
500,000	United States Treasury Bond	2.50	5/15/2046	493,446	454,102
1,780,000	United States Treasury Bond	3.50	2/15/2039	2,004,852	1,985,255
250,000	United States Treasury Bond	3.00	11/15/2045	269,189	251,836
100,000	United States Treasury Bond	2.88	8/15/2045	98,016	98,305
600,000	United States Treasury Bond	2.25	8/15/2046	503,990	515,063
50,000	United States Treasury Bond	2.88	5/15/2043	43,340	49,344
1,864,000	United States Treasury Bond	2.88	11/15/2046	1,759,392	1,832,109
400,000	United States Treasury Bond	3.38	5/15/2044	436,181	432,594
100,000	United States Treasury Bond	3.00	5/15/2045	99,965	100,805
21,300,000	United States Treasury INFL Note	0.39	7/15/2025	21,171,365	22,059,604
1,500,000	United States Treasury INFL Note	0.39	7/15/2025	1,490,941	1,553,493
600,000	United States Treasury Note	0.75	2/28/2018	598,594	598,219
18,070,000	United States Treasury Note	1.75	12/31/2020	18,259,936	18,150,466
68,260,000	United States Treasury Note	2.00	12/31/2021	68,367,926	68,878,572
52,500,000	United States Treasury Note	1.75	11/30/2021	52,256,103	52,442,565
3,000,000	United States Treasury Note	1.50	8/15/2026	2,879,896	2,805,468
39,720,000	United States Treasury Note	1.25	10/31/2021	39,561,167	38,826,300
1,200,000	United States Treasury Note	1.75	12/31/2020	1,212,613	1,205,344
5,000,000	United States Treasury Note	2.00	12/31/2021	5,007,906	5,045,310
3,500,000	United States Treasury Note	1.75	11/30/2021	3,483,740	3,496,171
200,000	United States Treasury Note	1.50	8/15/2026	191,993	187,031
2,464,000	United States Treasury Note	2.25	2/15/2027	2,398,718	2,456,780
2,500,000	United States Treasury Note	1.25	10/31/2021	2,490,003	2,443,750
<b>TOTAL UNITED STATES GOVERNMENT BONDS</b>				<b>\$ 276,346,833</b>	<b>\$ 276,014,336</b>
<b>TOTAL BONDS</b>				<b>\$ 955,320,782</b>	<b>\$ 955,694,788</b>
<b>BOND FUNDS</b>					
4,598,282	Ashmore Emerging Markets Total Return Fund			\$ 40,738,877	\$ 37,935,828
392,630	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,994,200	39,039,187
4,119,547	Neuberger Berman High Income Bond Fund			36,753,621	36,334,405
634,081	Neuberger Berman High Income Fund LLC			25,000,000	28,409,576
331,549	Northern Ultra-Short Fixed Income Fund			3,380,206	3,385,114
5,433,623	Western Asset Floating Rate High Income Fund, LLC			95,635,218	110,650,296
<b>TOTAL BOND FUNDS</b>				<b>\$ 238,502,123</b>	<b>\$ 255,754,405</b>

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>ASSET-BACKED SECURITIES</b>					
3,700,000	BA Credit Card Trust	1.36	9/15/2020	\$ 3,696,965	\$ 3,697,144
5,500,000	BMW Vehicle Owner Trust 2014-A	1.50	2/25/2021	5,503,008	5,502,893
5,200,000	Chase Issuance Trust	1.49	7/15/2022	5,199,132	5,137,730
2,500,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	2,503,125	2,505,175
4,650,000	Ford Motor Credit Company LLC	1.22	3/15/2021	4,611,129	4,615,781
4,600,000	Honda Auto	1.16	5/18/2020	4,595,688	4,576,770
3,800,000	Nissan Auto	1.74	8/16/2021	3,799,598	3,805,844
4,400,000	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	4,405,844	4,388,146
<b>TOTAL ASSET-BACKED SECURITIES</b>				<b>\$ 34,314,488</b>	<b>\$ 34,229,483</b>
<b>MORTGAGE-BACKED SECURITIES</b>					
390,000	American Homes 4 Rent 2015-SFR2	4.69	10/17/2045	\$ 401,803	\$ 412,973
11,992,790	Bank of America Merrill Lynch Commercial	1.30	2/15/2050	1,009,914	994,778
1,731,028	Bank of America Mortgage Securities, Inc.	3.42	12/25/2034	1,727,337	1,701,289
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,850	1,044,695
408,405	CFCRE 2016-C7 Mortgage Trust	0.95	12/10/2054	1,028,683	1,036,515
498,492	Citigroup Commercial Mortgage Trust 2007	5.92	12/10/2049	502,689	499,192
408,405	Citigroup Commercial Mortgage Trust 2007	5.92	12/10/2049	411,079	408,192
19,831,338	Citigroup Commercial Mortgage Trust 2013	1.60	11/10/2046	991,700	953,213
1,000,000	Citigroup Commercial Mortgage Trust 2014	5.06	3/10/2047	1,055,898	1,057,631
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,775	789,510
625,916	COMM 2012-CCRE2 Mortgage Trust	1.84	8/15/2045	45,686	44,844
1,567,722	COMM 2012-CCRE3 Mortgage Trust	2.23	10/15/2045	117,199	113,674
649,137	COMM 2012-CCRE4 Mortgage Trust	2.04	10/15/2045	44,480	43,124
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,076,163	1,079,263
500,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	545,721	545,621
1,062,639	COMM 2013-CCRE6 Mortgage Trust	1.60	3/10/2046	39,802	36,747
17,060,600	COMM 2013-LC6 Mortgage Trust	1.81	1/10/2046	916,396	888,943
20,777,017	COMM 2014-CCRE21 Mortgage Trust	1.14	12/10/2047	1,114,959	1,098,855
1,538,568	COMM 2014-LC15 Mortgage Trust	1.52	4/10/2047	87,779	88,109
3,350,000	Comm 2015-Ccre26 Mortgage Trust	3.80	8/10/2047	3,719,547	3,523,510
500,000	Comm Commercial Mortgage Trust 2016	4.54	10/10/2049	494,852	497,817
1,000,000	Core Indl	3.29	2/10/2037	1,009,651	1,016,728
1,000,000	Core Indl	3.04	2/10/2034	1,024,834	1,026,598
1,000,000	DBUBS Mortgage Trust	5.47	11/10/2046	1,103,538	1,102,282
990,000	DBWF Mortgage Trust	3.54	6/10/2034	982,524	990,261
445,620	Federal National Mortgage Association	2.88	2/1/2034	447,187	470,924
1,969,949	First Horizon Mortgage Pass Through Trust	3.21	6/25/2035	1,967,953	1,873,617
1,120,000	FREMF 2013-K35 Mortgage Trust	3.94	8/25/2023	1,098,030	1,094,483
398,869,444	FREMF 2016-K722 Mortgage Trust	0.10	7/25/2049	1,909,484	1,770,980
300,000	Government National Mortgage Association	2.60	5/16/2059	296,625	295,640
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,070,940	1,069,941
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,915	1,046,194
1,000,000	Hudson YDS	2.84	8/10/2038	972,840	975,574
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.58	3/15/2049	1,041,422	1,034,914
40,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.58	6/7/2035	39,959	39,925
1,000,000	JP Morgan Chase Commercial Mortgage	3.72	3/15/2050	1,038,097	1,046,390
19,954,578	JP Morgan Chase Commercial Mortgage Securities Trust	0.82	12/15/2049	989,178	991,224
770,000	JPMBB Commercial Mortgage Securities Trust	4.45	7/15/2048	690,341	713,893
269,000	LCCM Mortgage Trust	3.99	2/15/2036	278,177	281,178
3,965,242	Morgan JP Mortgage Trust	3.27	8/25/2035	3,968,529	3,948,985
1,000,000	Morgan Stanley Bank America Merrill Lync	3.72	12/15/2049	1,029,783	1,044,449
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,735	141,872
810,000	Morgan Stanley	2.70	1/11/2032	818,235	816,650
1,000,000	Motel 6 Trust	2.61	2/5/2030	1,003,386	1,002,498
3,145,009	Structured Adjustable Rate Mortgage Loan	3.30	2/25/2035	3,180,430	3,110,763
1,000,000	Wells Fargo Commercial Mortgage Trust 20	3.54	12/15/2048	1,026,611	1,035,423
1,000,000	Wells Fargo Commercial Mortgage Trust 2016	3.37	12/15/2059	1,009,989	1,015,880
17,197,732	Wells Fargo Mortgage	1.05	12/15/2049	1,063,278	1,051,641
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	6,079,549
5,100,000	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	5,311,770	5,180,998
<b>TOTAL MORTGAGE-BACKED SECURITIES</b>				<b>\$ 58,979,971</b>	<b>\$ 58,127,951</b>
<b>TOTAL FIXED-INCOME INVESTMENTS</b>				<b>\$ 1,287,117,364</b>	<b>\$ 1,303,806,627</b>

FIXED INCOME INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS</b>			
18,312	2u, Inc.	\$ 387,046	\$ 831,365
198,400	3i Group plc	1,713,852	2,036,756
11,465	3M Company	1,355,300	2,245,191
12,055	A. O. Smith Corporation	593,286	649,523
590,500	A2a S.P.A.	814,564	877,729
24,879	Abbott Laboratories	717,841	1,085,720
24,347	AbbVie Inc.	984,140	1,605,441
6,108	ABIOMED, Inc.	378,938	795,995
4,972	Acadia Healthcare Company, Inc.	209,513	216,680
1,400	ACADIA Pharmaceuticals Inc.	48,136	48,062
43,455	Accenture Public Limited Company	3,167,324	5,271,092
28,850	Activision Blizzard, Inc.	962,131	1,507,413
3,813	Acuity Brands, Inc.	843,396	671,469
14,100	Adidas AG	1,040,816	2,823,636
1,300	Adient PLC	94,472	95,628
18,626	Adobe Systems Incorporated	1,424,358	2,491,041
1,000	Advance Auto Parts, Inc.	161,192	142,140
8,600	Advanced Micro Devices, Inc.	119,098	114,380
443	AdvanSix Inc.	11,892	12,076
2,200	Aecom	78,304	75,262
15,000	Aena SA.	1,739,589	2,646,149
17,110	AES Corporation, (The)	198,371	193,514
9,615	Aetna Inc.	567,864	1,298,698
5,274	Affiliated Managers Group, Inc.	834,085	873,322
13,940	AFLAC Incorporated	890,932	1,043,827
1,000	AGCO Corporation	60,181	63,990
55,300	Aggreko PLC	1,373,140	634,956
11,300	Agilent Technologies, Inc.	436,843	622,065
400	Agios Pharmaceuticals, Inc.	23,361	19,884
43,300	AGL Energy Limited	617,918	866,540
4,800	AGNC Investment Corp.	95,472	101,136
426,000	AIA Group Limited	2,028,329	2,949,528
1,400	Air Lease Corporation	54,254	53,396
21,000	Air Liquide Finance	2,467,030	2,529,195
3,110	Air Products and Chemicals, Inc.	311,280	436,955
39,000	Aisin Seiki Co., Ltd.	1,845,411	1,906,791
25,136	Akamai Technologies, Inc.	1,468,592	1,531,788
37,400	Aker BP ASA	630,387	636,103
1,200	Akorn, Inc.	28,899	40,140
2,300	Alaska Air Group, Inc.	164,304	195,707
7,300	Albemarle Corporation	588,673	795,043
2,100	Alcoa Corporation	72,245	70,833
1,300	Alere Inc.	51,652	63,921
2,200	Alexandria Real Estate Equities, Inc.	244,328	247,522
8,377	Alexion Pharmaceuticals, Inc.	1,118,198	1,070,413
6,116	Align Technology, Inc.	367,217	823,336
2,200	Alkermes Public Limited Company	128,703	128,150
200	Allegheny Corporation	122,933	122,140
118,340	Allegheny Technologies Incorporated	2,896,138	2,171,539
1,413	Allegion Public Limited Company	37,251	111,118
4,845	Allergan Public Limited Company	628,845	1,181,502
823	Alliance Data Systems Corporation	213,948	205,445
10,300	Alliant Energy Corporation	402,757	404,996
1,300	Allied World Assurance Company Holdings,	69,030	69,017
2,100	Allison Transmission Holdings, Inc.	75,726	81,228

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
2,700	Allscripts Healthcare Solutions, Inc.	\$ 34,243	\$ 32,319
14,170	Allstate Corporation, (The)	591,557	1,151,879
6,400	Ally Financial Inc.	130,117	126,720
1,100	Alnylam Pharmaceuticals, Inc.	56,378	58,960
11,297	Alphabet Inc.	4,965,882	10,335,021
28,515	Altria Group, Inc.	1,016,958	2,046,807
8,594	Amazon.com, Inc.	3,098,677	7,949,364
8,200	AMBARELLA INC	342,977	461,004
13,500	AMC Networks Inc.	718,270	805,680
2,100	Amdocs Ltd	128,084	128,604
10,857	Amedisys, Inc.	464,902	588,449
100	AMERCO	38,119	37,446
9,472	Ameren Corporation	401,561	518,024
7,714	American Airlines, Inc.	426,429	328,771
1,900	American Campus Communities, Inc.	90,426	90,041
9,800	American Electric Power Company, Inc.	468,972	664,734
11,747	American Express Company	634,439	930,950
1,000	American Financial Group, Inc.	95,423	97,310
2,400	American Homes 4 Rent	55,110	55,320
16,663	American International Group, Inc.	690,952	1,014,943
107	American National Insurance Company	12,485	12,510
8,945	American Tower Corporation	678,143	1,126,533
11,410	American Water Works Company, Inc.	832,135	910,062
2,143	Ameriprise Financial, Inc.	130,030	273,983
44,360	AmerisourceBergen Corporation	3,011,737	3,639,738
3,350	Ametek, Inc.	155,300	191,620
11,305	Amgen Inc.	909,559	1,846,333
25,571	Amphenol Corporation	1,020,772	1,849,039
1,300	AmTrust Financial Services, Inc.	24,001	20,865
12,608	Anadarko Petroleum Corporation	857,250	718,908
7,556	Analog Devices, Inc.	374,347	575,767
44,000	Anglo American PLC	691,254	629,875
14,800	Annaly Capital Management, Inc.	164,456	174,788
5,379	ANSYS, Inc.	380,788	592,551
2,600	Antero Resources Corporation	59,306	55,094
3,795	Anthem, Inc.	269,452	675,093
5,874	Aon PLC	433,932	703,940
17,830	Apache Corporation	1,244,425	867,251
6,200	Apartment Investment and Management Comp	208,404	271,188
2,400	Apple Hospitality REIT, Inc.	45,846	44,952
104,664	Apple Inc.	5,032,696	15,034,984
40,630	Applied Materials, Inc.	902,002	1,649,984
900	AptarGroup, Inc.	69,293	72,270
2,600	Aqua America, Inc.	83,597	86,034
3,500	Aramark	129,053	127,820
1,700	Arch Capital Group Ltd.	161,112	164,849
16,426	Archer-Daniels-Midland Company	647,612	751,490
96,086	Arconic Inc.	1,990,258	2,626,030
5,910	Arista Networks, Inc.	497,986	825,272
700	Armstrong World Industries, Inc.	32,235	32,725
57,000	Array BioPharma Inc.	307,314	494,190
51,500	ARRIS International PLC	919,076	1,338,485
1,300	Arrow Electronics, Inc.	95,434	91,650
9,400	Arthur J. Gallagher & Co.	476,560	524,614
614	Artisan Partners	16,649	17,990

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, <i>continued</i></b>			
900	Ashland Global Holdings Inc.	\$ 111,431	\$ 111,150
32,300	Ashtead Group Public Limited Company	670,875	681,564
900	Aspen Insurance Holdings Limited	46,853	47,115
43,300	ASR Nederland N.V.	974,445	1,280,400
2,200	Associated Banc-Corp	53,686	54,780
3,640	Assurant, Inc.	251,783	350,314
1,800	Assured Guaranty Ltd.	66,798	68,634
110,143	AT&T Inc.	3,355,668	4,364,967
600	Athenahealth, Inc.	67,616	58,806
600	Athene Holding Ltd.	30,684	31,986
379	Atlassian Corporation PLC	11,838	13,068
1,500	Atmos Energy Corporation	118,487	121,530
4,010	Autodesk, Inc.	182,503	361,181
12,863	Automatic Data Processing, Inc.	694,739	1,344,055
1,180	AutoNation, Inc.	55,519	49,560
435	AutoZone, Inc.	196,598	301,103
2,023	AvalonBay Communities, Inc.	268,424	384,046
800	AVANGRID, Inc.	34,194	34,800
3,550	Avery Dennison Corporation	198,187	295,396
1,100	Avis Budget Group, Inc.	32,541	33,550
13,100	Avnet, Inc.	414,813	506,839
22,420	Axalta Coating Systems Ltd.	643,333	703,315
1,200	AXIS Capital Holdings Limited	80,436	79,080
13,140	Baker Hughes Incorporated	739,584	780,122
48,123	Ball Corporation	2,463,544	3,700,177
169,666	Bank of America Corporation	2,704,459	3,960,004
600	Bank of Hawaii Corporation	49,418	48,888
87,380	Bank of New York Mellon Corporation, (The)	2,522,949	4,112,103
17,420	Bank of the Ozarks, Inc.	738,958	826,927
1,400	BankUnited, Inc.	52,238	49,406
3,083	BASF SE	257,625	300,338
15,394	Baxter International Inc.	611,674	857,138
17,000	Bayerische Motoren Werke Aktiengesellsch	1,975,030	1,622,590
20,718	BB&T Corporation	757,271	894,603
130,000	Beazley PLC	665,196	739,689
7,690	Becton, Dickinson and Company	814,451	1,437,799
2,300	Bed Bath & Beyond Inc.	112,788	89,125
39,200	Belmond Ltd.	388,987	486,080
1,400	Bemis Company, Inc.	68,408	62,902
61,570	Berkshire Hathaway Inc.	5,869,839	10,171,980
1,800	Berry Global Group, Inc.	87,427	90,000
6,950	Best Buy Co., Inc.	283,137	360,080
18,600	BGEO Group PLC	639,094	866,295
79,400	BHP Billiton PLC	1,342,705	1,207,004
36,460	Big Lots, Inc.	1,006,790	1,840,865
3,195	Biogen Inc.	413,811	866,516
2,500	BioMarin Pharmaceutical Inc.	219,452	239,600
300	Bio-Rad Laboratories, Inc.	59,803	65,478
500	Bio-Techne Corporation	50,826	53,540
1,600	Bioverativ Inc.	87,138	94,096
336	Black Knight Financial Services, Inc.	13,049	13,910
2,615	BlackRock, Inc.	743,467	1,005,651
900	Blue Buffalo Pet Products, Inc.	20,702	22,185
222,800	BlueScope Steel Limited	1,762,585	1,949,466
9,109	Boeing Company, (The)	827,274	1,683,616

EQUITY INVESTMENTS



SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
400	BOK Financial Corporation	\$ 31,309	\$ 33,716
19,300	Boliden AB	388,851	551,877
30,002	Booz Allen Hamilton Holding Corporation	789,378	1,077,972
3,170	BorgWarner Inc.	108,182	134,028
2,182	Boston Properties, Inc.	204,375	276,241
37,690	Boston Scientific Corporation	502,307	994,262
2,500	Brandywine Realty Trust	40,581	42,425
700	Brinker International, Inc.	30,772	30,933
24,281	Bristol-Myers Squibb Company	877,723	1,360,950
2,800	Brixmor Property Group Inc.	60,095	55,300
9,891	Broadcom Limited	952,863	2,184,032
1,700	Broadridge Financial Solutions, Inc.	115,518	118,898
5,800	Brocade Communications Systems, Inc.	72,399	72,906
2,700	Brookdale Senior Living Inc.	36,268	35,073
1,700	Brown & Brown, Inc.	70,928	72,930
3,500	Brown-Forman Corporation	112,454	166,212
1,500	Bruker Corporation	34,999	36,585
1,300	Brunswick Corporation	79,563	73,775
143,500	BT Group PLC	550,493	565,778
2,000	Bunge Limited	158,525	158,060
1,000	Burlington Stores, Inc.	97,290	98,920
24,810	BWXT Government Group, Inc.	1,224,549	1,219,908
2,220	C.H. Robinson Worldwide, Inc.	150,236	161,394
2,440	C.R. Bard, Inc.	344,258	750,251
6,650	CA, Inc.	173,361	218,320
700	Cabela's Incorporated	37,179	38,220
560	Cable One, Inc.	282,204	381,842
900	Cabot Corporation	53,921	54,171
6,680	Cabot Oil & Gas Corporation	127,525	155,243
4,000	Cadence Design Systems, Inc.	125,600	130,280
221,323	CAE Inc.	2,637,145	3,375,977
1,100	CalAtlantic Group, Inc.	41,195	39,842
5,200	Calpine Corporation	57,473	53,040
13,461	Cambrex Corporation	631,043	798,910
1,200	Camden Property Trust	96,555	98,796
41,200	Cameco Corporation	993,038	395,108
3,300	Campbell Soup Company	148,015	189,882
38,300	Canfor Corporation	425,711	574,234
868,900	Capital Land Commercial Trust Ltd.	944,574	1,010,204
6,990	Capital One Financial Corporation	360,560	561,856
5,440	Cardinal Health, Inc.	238,623	394,890
1,200	Care Capital Properties, Inc.	32,247	32,244
900	Carlisle Companies Incorporated	95,771	91,251
2,836	CarMax, Inc.	103,833	165,906
5,937	Carnival Corporation	247,051	366,728
9,410	Carrizo Oil & Gas, Inc.	416,085	236,662
700	Carter's, Inc.	62,860	64,428
600	Casey's General Stores, Inc.	67,352	67,242
12,964	Caterpillar Inc.	1,029,886	1,325,699
8,140	CBOE Holdings, Inc.	429,939	670,817
4,400	CBRE Group, Inc.	94,036	157,564
9,192	CBS Corporation	336,450	611,820
2,100	CDK Global, Inc.	136,521	136,521
2,400	CDW Corporation	138,504	141,816
10,980	Celanese Corporation	724,291	955,699

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
11,206	Celgene Corporation	\$ 600,188	\$ 1,390,104
134,600	Centamin PLC	243,626	308,051
15,743	Centene Corporation	963,085	1,171,279
25,300	CenterPoint Energy, Inc.	570,772	721,809
116,600	Centerra Gold Inc.	670,759	601,207
7,850	CenturyLink, Inc.	297,195	201,510
59,953	Cerner Corporation	3,085,706	3,881,957
3,420	CF Industries Holdings, Inc.	110,850	91,451
700	Charles River Laboratories International	62,967	62,790
23,403	Charles Schwab Corporation, (The)	564,450	909,207
4,517	Charter Communications, Inc.	1,236,913	1,559,088
162,600	Charter Hall Limited	655,770	689,474
2,900	Cheniere Energy, Inc.	137,083	131,515
8,800	Chesapeake Energy Corporation	163,816	46,288
35,719	Chevron Corporation	3,234,409	3,811,217
1,500	Chicago Bridge & Iron Company N.V.	46,129	45,120
2,700	Chimera Investment Corporation	54,486	54,972
193,000	China Mobile Limited	1,544,449	2,058,405
410	Chipotle Mexican Grill, Inc.	166,314	194,533
500	Choice Hotels International, Inc.	31,300	31,350
9,152	Chubb Limited	735,970	1,256,112
3,760	Church & Dwight Co., Inc.	160,889	186,233
3,882	Cigna Corporation	221,711	607,028
6,550	Cimarex Energy Co.	841,102	764,254
37,380	Cincinnati Bell Inc.	651,607	704,613
9,877	Cincinnati Financial Corporation	611,266	712,033
1,500	Cinemark Holdings, Inc.	66,514	64,800
5,261	Cintas Corporation	323,920	644,315
78,526	Cisco Systems, Inc.	1,875,929	2,675,381
2,900	CIT Group Inc.	124,497	134,299
41,297	Citigroup Inc.	1,877,426	2,441,479
19,060	Citizens Financial Group, Inc.	597,556	699,693
2,650	Citrix Systems, Inc.	149,163	214,491
800	Clean Harbors, Inc.	44,498	46,488
4,266	Clorox Company, (The)	380,350	570,322
11,650	CME Group Inc.	989,106	1,353,614
13,313	CMS Energy Corporation	411,831	604,410
393	CNA Financial Corporation	17,169	17,787
2,246,000	CNOOC Limited	2,472,900	2,619,234
5,800	Coach, Inc.	244,135	228,462
59,345	Coca-Cola Company, (The)	2,032,595	2,560,737
81,200	Coca-Cola HBC AG	1,685,630	2,250,224
17,600	Cochlear Limited	1,116,894	1,841,123
21,400	Cognex Corporation	656,925	1,826,276
8,820	Cognizant Technology Solutions Corporati	335,102	531,229
1,400	Colfax Corporation	54,964	56,658
13,232	Colgate-Palmolive Company	632,559	953,233
7,900	Colony Northstar, Inc.	102,009	103,253
31,069	Coloplast A/S	2,185,128	2,658,911
1,800	Columbia Property Trust, Inc.	40,053	40,500
229,425	Comcast Corporation	5,312,476	8,991,166
10,850	Comerica Incorporated	608,557	767,095
1,300	Commerce Bancshares, Inc.	73,011	71,435
1,900	CommScope Holding Company, Inc.	79,254	79,876
18,700	Compagnie Plastic Omnium	623,195	731,248

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
118,000	Compass Group PLC	\$ 1,794,383	\$ 2,378,482
500	Compass Minerals International, Inc.	33,926	33,000
92,870	Conagra Brands, Inc.	2,513,035	3,601,499
5,696	Concho Resources Inc.	663,396	721,455
2,900	Conduent Incorporated	48,662	47,299
18,065	ConocoPhillips	900,167	865,494
3,300	Consol Energy Inc.	55,382	50,094
6,980	Consolidated Edison, Inc.	427,648	553,374
2,383	Constellation Brands, Inc.	109,419	411,163
1,300	Continental Resources, Inc.	59,049	55,133
3,400	Cooper Companies, Inc., (The)	625,077	681,122
500	Copa Holdings, S.A.	56,126	58,210
44,412	Copart, Inc.	1,193,118	1,372,331
1,700	CoreCivic, Inc.	53,418	58,565
1,200	CoreLogic, Inc.	48,866	51,288
31,480	Corning Incorporated	685,743	908,198
1,400	Corporate Office Properties Trust	46,344	45,836
59,500	Corus Entertainment Inc.	591,213	583,120
6,624	CoStar Group, Inc.	978,670	1,595,655
14,124	Costco Wholesale Corporation	1,401,148	2,507,292
6,606	Coty Inc.	111,516	117,917
1,700	Covanta Holding Corporation	26,694	24,735
700	Crane Co.	52,383	55,937
100	Credit Acceptance Corporation	19,941	20,325
1,400	Cree, Inc.	37,426	30,632
123,200	Crest Nicholson Holdings PLC	828,604	961,919
18,700	CRH public limited company	648,541	682,004
5,730	Crown Castle International Corp.	377,420	542,058
50,800	Crown Holdings, Inc.	1,257,248	2,849,372
38,900	CSL Limited	1,904,849	3,856,061
29,090	CSRA Inc.	792,877	845,937
1,100	CST Brands, Inc.	52,902	53,119
24,180	CSX Corporation	753,057	1,229,311
2,600	CubeSmart	67,503	65,884
800	Cullen/Frost Bankers, Inc.	71,178	75,512
11,690	Cummins Inc.	1,327,847	1,764,489
16,474	CVS Health Corporation	769,354	1,358,117
4,500	Cypress Semiconductor Corporation	61,931	63,045
16,000	CyrusOne Inc.	462,058	874,240
4,850	D.R. Horton, Inc.	83,628	159,517
32,500	Daikin Industries, Ltd.	1,222,960	3,156,118
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,868,933
22,988	Danaher Corporation	1,154,975	1,915,590
2,100	Darden Restaurants, Inc.	113,311	178,899
2,296	DaVita Inc.	111,246	158,447
52,600	DBS Group Holdings Ltd	700,846	728,203
1,300	DCT Industrial Trust Inc.	62,559	65,728
4,500	DDR Corp.	56,396	48,645
4,680	Deere & Company	379,314	522,335
3,100	Dell Technology, Inc.	198,648	208,041
3,940	Delphi Automotive PLC	178,677	316,776
10,586	Delta Air Lines, Inc.	285,444	481,028
51,300	DENSO Corporation	1,712,045	2,208,565
6,487	Dentsply Sirona Inc.	338,471	410,238
60,243	Deutsche Telekom AG	1,048,513	1,056,186

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
113,595	Devon Energy Corporation	\$ 6,087,539	\$ 4,485,867
18,628	DeVry Education Group Inc.	414,254	705,070
6,926	DexCom, Inc.	587,530	539,951
934	Diamond Offshore Drilling, Inc.	14,995	13,468
6,110	Diamondback Energy, Inc.	477,265	610,022
1,300	Dick's Sporting Goods, Inc.	63,261	65,715
8,890	Digital Realty Trust, Inc.	854,606	1,020,928
260	Dillard's, Inc.	13,111	14,396
11,699	Discover Financial Services	455,922	732,240
49,900	Discovery Communications, Inc.	1,077,634	1,397,962
4,600	Dish Network Corporation	286,029	296,424
700	Dolby Laboratories, Inc.	36,689	36,911
57,705	Dollar General Corporation	4,181,583	4,195,731
3,306	Dollar Tree, Inc.	160,022	273,638
50,633	Dominion Resources, Inc.	2,568,481	3,920,513
700	Domino's Pizza, Inc.	129,010	126,973
900	Domtar Corporation	32,870	35,685
1,800	Donaldson Company, Inc.	81,941	83,304
11,698	Dongbu Insurance Co. Ltd.	511,645	699,063
400	Donnelley Financial Solutions, Inc.	8,916	8,888
2,000	Douglas Emmett, Inc.	76,803	75,340
3,715	Dover Corporation	219,332	293,039
76,641	Dow Chemical Company, (The)	2,554,916	4,813,055
7,065	Dr Pepper Snapple Group, Inc.	455,118	647,507
500	Dril-Quip, Inc.	27,276	25,775
500	DST Systems, Inc.	61,250	61,555
7,088	DTE Energy Company	614,097	741,334
10,559	Duke Energy Corporation	641,362	871,118
5,000	Duke Realty Corporation	131,363	138,650
4,583	Dun & Bradstreet Corporation, (The)	499,737	502,343
1,300	Dunkin' Brands Group, Inc.	71,087	72,618
7,505	DXC Technology Company	496,511	565,427
7,300	E*Trade Financial Corporation	165,545	252,215
15,226	E. I. du Pont de Nemours and Company	760,084	1,214,274
84,236	E.ON SE	659,809	656,503
25,600	E.W. Scripps Company, (The)	418,881	570,368
700	Eagle Materials Inc.	68,000	67,179
9,090	East West Bancorp, Inc.	502,621	493,314
2,166	Eastman Chemical Company	117,524	172,739
8,521	Eaton Corporation Public Limited Company	461,145	644,528
1,600	Eaton Vance Corp.	71,940	68,688
130,937	eBay Inc.	3,239,335	4,374,605
700	EchoStar Corporation	39,867	40,292
14,607	Ecolab Inc.	1,079,662	1,885,618
900	Edgewell Personal Care Company	65,826	64,341
8,640	Edison International	432,078	690,941
13,668	Edwards Lifesciences Corporation	1,041,005	1,498,970
10,228	Electronic Arts Inc.	488,279	969,819
15,009	Eli Lilly and Company	739,758	1,231,639
39,961	Emerson Electric Co.	1,876,265	2,408,849
1,800	Empire State Realty Trust, Inc.	37,156	37,440
14,788	Encore Capital Group, Inc.	535,841	493,180
3,000	Endo International Public Limited Compan	33,488	34,110
14,200	Endocyte, Inc.	236,633	32,660
1,400	Energen Corporation	76,220	72,786

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
900	Energizer Holdings, Inc.	\$ 50,177	\$ 53,307
4,400	Enesco PLC	39,391	34,716
2,850	Entergy Corporation	212,455	217,341
1,842	Envision Healthcare Corporation	125,509	103,207
13,726	EOG Resources, Inc.	1,039,559	1,269,655
900	EPR Properties	66,269	65,439
3,737	EQT Corporation	221,269	217,269
7,300	Equifax Inc.	575,517	987,763
3,685	Equinix, Inc.	1,107,124	1,539,225
1,800	Equity Commonwealth	56,201	57,582
1,100	Equity Lifestyle Properties, Inc.	84,766	89,001
5,220	Equity Residential	289,751	337,108
400	Erie Indemnity Company	49,081	49,528
14,700	Esperion Therapeutics, Inc.	219,528	525,525
947	Essex Property Trust, Inc.	176,067	231,513
18,500	Essilor International (Compagnie General)	1,375,128	2,396,316
12,325	Estee Lauder Companies Inc., (The)	744,449	1,074,001
6,850	Euronet Worldwide, Inc.	564,928	565,947
600	Everest Re Group Ltd	140,288	151,026
4,623	Eversource Energy	172,056	274,606
248,000	Evraz PLC	720,935	694,961
27,890	Exact Sciences Corporation	359,730	836,979
14,415	Exelon Corporation	522,984	499,191
38,800	EXOR Holding N.V.	1,628,517	2,178,052
1,765	Expedia, Inc.	115,254	236,016
64,070	Expeditors International of Washington,	2,622,076	3,593,686
105,000	Experian Group Limited	1,708,060	2,253,648
8,746	Express Scripts Holding Company	479,195	536,480
1,069	Extended Stay America, Inc.	17,380	18,643
1,720	Extra Space Storage Inc.	145,414	129,912
626	Extraction Oil & Gas, Inc.	11,308	9,797
76,687	Exxon Mobil Corporation	5,555,987	6,261,494
1,530	F5 Networks, Inc.	197,077	197,569
49,660	Facebook, Inc.	3,691,566	7,461,415
600	FactSet Research Systems Inc.	98,948	97,956
12,900	FANUC Corporation	1,206,515	2,621,777
4,201	Fastenal Company	138,094	187,701
1,400	Federal Realty Investment Trust	212,308	183,246
1,400	Federated Investors	36,880	37,548
3,645	Fedex Corporation	408,890	691,457
11,300	FibroGen, Inc.	266,010	316,400
3,800	Fidelity National Financial, Inc.	147,982	155,610
11,120	Fidelity National Information Services,	488,838	936,193
33,620	Fifth Third Bancorp	749,515	821,337
51,900	FireEye, Inc.	733,438	649,269
1,500	First American Financial Corporation	58,924	65,115
4,500	First Data Corporation	69,750	70,290
400	First Hawaiian, Inc.	11,906	11,908
3,300	First Horizon National Corporation	61,058	60,555
2,200	First Republic Bank	206,384	203,412
1,100	First Solar, Inc.	29,813	32,505
11,273	Firstcash, Inc.	572,203	585,632
6,200	FirstEnergy Corp.	227,782	185,628
17,911	FirstService Corporation	479,965	1,003,463
10,880	Fiserv, Inc.	592,880	1,296,243

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
31,600	Fitbit, Inc.	\$ 450,928	\$ 180,752
5,716	FleetCor Technologies, Inc.	887,994	806,756
2,000	Flir Systems, Inc.	57,140	73,460
2,500	Flowers Foods, Inc.	48,531	49,025
2,000	Flowserve Corporation	79,811	101,740
2,150	Fluor Corporation	127,536	110,338
38,850	FMC Corporation	1,647,583	2,844,986
1,990	Foot Locker, Inc.	129,374	153,907
56,427	Ford Motor Company	724,354	647,218
3,300	Forest City Realty Trust, Inc.	71,876	74,580
20,500	FormFactor, Inc.	261,176	227,550
263,700	Fortescue Metals Group Ltd.	627,646	1,047,175
2,100	Fortinet, Inc.	80,535	81,900
19,093	Fortive Corporation	747,548	1,207,823
1,068,314	Fortress Worldwide Transportation And Infrastructure Common Stock	16,984,343	16,078,126
3,800	Fortune Brands Home & Security, Inc.	218,432	242,212
5,200	Franklin Resources, Inc.	212,069	224,172
21,000	Freeport-McMoRan Inc.	591,886	267,750
13,844	Fresenius SE & Co. KGaA	797,082	1,121,762
16,900	Frontier Communications Corporation	36,208	31,772
48,800	Fuji Media Holdings, Inc.	586,271	696,955
118,100	Fujitsu Limited	654,506	736,125
47,600	Gamesa Corporacion Tecnologica, S.A.	556,234	1,028,128
1,500	GameStop Corp.	33,825	34,035
2,700	Gaming and Leisure Properties, Inc.	90,241	93,960
3,190	Gap, Inc., (The)	80,340	83,578
6,370	Garmin Ltd.	306,608	323,851
1,700	Gartner, Inc.	184,809	193,953
6,753	General Dynamics Corporation	756,671	1,308,664
166,614	General Electric Company	4,138,217	4,830,140
16,532	General Mills, Inc.	780,358	950,755
20,425	General Motors Company	724,775	707,522
900	Genesee & Wyoming Inc.	61,076	60,984
25,200	Genpact Limited	436,537	615,384
4,100	Gentex Corporation	87,461	84,665
2,900	Genuine Parts Company	196,200	266,858
8,391	GGP, Inc.	186,822	181,330
19,299	Gilead Sciences, Inc.	684,844	1,322,946
1,150	Givaudan SA	2,132,557	2,214,627
156,400	GKN Holdings PLC	641,658	726,207
14,100	Glaukos Corporation	473,311	670,173
17,200	GlaxoSmithKline PLC	374,913	344,914
2,205	Global Payments Inc.	161,687	180,281
700	GoDaddy Inc.	26,532	27,244
7,018	Goldman Sachs Group, Inc., (The)	1,272,706	1,570,628
3,700	Goodyear Tire & Rubber Company, (The)	47,572	134,051
29,100	GoPro, Inc.	461,159	240,075
800	Graco Inc.	75,313	86,280
100	Graham Holdings Company	59,955	60,170
6,340	GRAMMER Aktiengesellschaft	384,056	388,347
10,700	Grand Canyon Education, Inc.	722,509	804,212
4,600	Graphic Packaging Holding Company	59,214	62,468
3,100	Great Plains Energy Incorporated	90,590	91,729
89,600	Grieg Seafood ASA	576,997	705,483
5,300	Groupon, Inc.	20,842	20,776

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
18,385	Guidewire Software, Inc.	\$ 837,112	\$ 1,130,494
2,300	Gulfport Energy Corporation	39,543	36,524
62,400	H & M Hennes & Mauritz AB	1,526,219	1,546,117
3,170	H & R Block, Inc.	49,849	78,584
19,604	H. Lundbeck A/S	742,229	1,004,627
1,500	Hain Celestial Group, Inc., (The)	55,800	55,485
26,330	Halliburton Company	1,181,140	1,208,020
5,480	Hanesbrands Inc.	180,287	119,519
851,000	Hang Lung Properties Limited	2,729,511	2,232,117
600	Hanover Insurance Group, Inc., (The)	54,038	52,962
2,639	Harley-Davidson, Inc.	95,709	149,922
78,600	Harmonic, Inc.	504,338	455,880
6,410	Harris Corporation	540,131	717,215
10,316	Hartford Financial Services Group, (The)	371,623	498,882
4,000	Hasbro, Inc.	252,633	396,440
1,600	Hawaiian Electric Industries, Inc.	53,300	53,632
4,504	HCA Holdings, Inc.	332,541	379,282
6,800	HCP, Inc.	226,973	213,180
64,330	HD Supply Holdings, Inc	1,829,845	2,592,499
2,000	Healthcare Trust of America, Inc.	62,925	63,780
16,476	Healthsouth Corporation	614,101	772,724
11,625	HEICO Corporation	538,092	716,276
7,900	Helmerich & Payne, Inc.	493,575	479,056
2,185	Henry Schein, Inc.	325,532	379,753
1,100	Herbalife International, Inc.	63,957	69,586
349	Herc Holdings Inc.	16,952	15,869
2,080	Hershey Company, (The)	130,568	225,056
1,000	Hertz Global Holdings, Inc.	17,543	16,490
4,060	Hess Corporation	240,384	198,250
54,780	Hewlett Packard Enterprise Company	889,807	1,020,551
31,130	Hexcel Corporation	1,026,939	1,610,978
1,400	Highwoods Properties, Inc.	68,786	71,232
900	Hill-Rom Holdings, Inc.	63,542	68,076
800	Hilton Grand Vacations Inc.	22,929	26,776
2,500	Hilton Worldwide Holdings Inc.	146,152	147,425
59,200	Hispania Activos Inmobiliarios Socimi, S	771,251	893,497
2,300	HollyFrontier Corporation	65,188	64,722
5,490	Hologic, Inc.	200,152	247,874
24,707	Home Depot, Inc., (The)	1,513,115	3,856,763
46,542	Honeywell International Inc.	4,323,085	6,103,518
1,084,695	Hong Kong And China Gas Company Limited, (The)	1,456,240	2,167,284
690,000	Hong Kong Telecommunications (HKT) Limit	865,075	882,733
4,265	Hormel Foods Corporation	68,661	149,616
2,300	Hospitality Properties Trust	72,525	73,209
10,660	Host Hotels & Resorts, L.P.	181,685	191,347
500	Howard Hughes Corporation, (The)	58,626	61,555
45,880	HP Inc.	740,945	863,462
800	Hubbell Incorporated	96,041	90,504
2,146	Humana Inc.	147,316	476,369
18,280	Huntington Bancshares Incorporated	149,585	235,081
700	Huntington Ingalls Industries, Inc.	140,170	140,623
2,900	Huntsman Corporation	71,170	71,833
500	Hyatt Hotels Corporation	26,991	27,750
20,006	Hyundai Marine & Fire Insurance Co.,Ltd.	552,368	645,241
9,900	IAC/InterActiveCorp	453,181	821,799

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
628	IBERIABANK Corporation	\$ 55,128	\$ 49,832
3,600	Icon Public Limited Company	218,237	304,164
1,100	IDEX Corporation	102,859	115,236
7,962	IDEXX Laboratories, Inc.	811,514	1,335,466
35,300	Iida Group Holdings Co., Ltd.	694,166	561,785
10,331	Illinois Tool Works Inc.	976,557	1,426,608
4,178	Illumina, Inc.	670,761	772,345
29,300	ImmunoGen, Inc.	384,796	127,162
67,500	Inchcape PLC	763,563	746,219
3,400	Incyte Corporation	456,922	422,552
74,800	Industria de Diseno Textil, S.A.	1,129,094	2,867,976
32,500	Industrial Alliance Insurance and Financ	1,082,675	1,368,884
24,300	Infinity Pharmaceuticals, Inc.	211,345	52,245
9,900	Ingersoll-Rand Public Limited Company	582,635	878,625
1,000	Ingredion Incorporated	120,431	123,820
900	Inovalon Holdings, Inc.	10,974	11,025
226,500	Inpex Corporation	3,416,007	2,171,125
29,900	Integrated Device Technology, Inc.	670,765	717,301
90,139	Intel Corporation	2,404,380	3,258,525
900	Interactive Brokers Group, Inc.	31,250	31,347
200	Intercept Pharmaceuticals, Inc.	22,621	22,470
12,205	Intercontinental Exchange, Inc.	435,886	734,741
13,707	International Business Machines Corporat	1,663,347	2,197,095
4,400	International Flavors & Fragrances Inc.	465,645	609,796
1,400	International Game Technology	33,184	31,080
57,250	International Paper Company	2,169,016	3,089,783
6,900	International Speedway Corporation	235,314	255,990
15,000	Interpublic Group of Companies, Inc., (The)	255,707	353,550
33,800	Intertek Group Plc	1,498,142	1,778,011
30,000	InterXion Holding N.V.	677,123	1,249,800
803	Intrexon Corporation	15,242	16,735
12,153	Intuit Inc.	1,091,124	1,521,677
2,496	Intuitive Surgical, Inc.	1,228,475	2,086,332
6,002	Invesco Ltd.	138,705	197,706
1,300	Invitation Homes Inc.	28,383	28,015
24,500	Ionis Pharmaceuticals, Inc.	260,936	1,180,655
500	IPG Photonics Corporation	60,351	63,160
9,700	IPSEN	529,925	1,128,637
42,900	Iridium Communications Inc.	351,697	454,740
11,441	Iron Mountain Incorporated	386,124	397,689
1,300	ITT Inc.	53,329	54,769
1,900	J. B. Hunt Transport Services, Inc.	158,986	170,354
4,500	J. C. Penney Company, Inc.	27,731	24,210
2,169	J. M. Smucker Company, (The)	214,598	274,856
13,370	j2 Cloud Services, Inc.	718,768	1,206,509
2,700	Jabil Circuit, Inc.	78,091	78,354
1,100	Jack Henry & Associates, Inc.	102,412	106,612
8,500	Jacobs Engineering Group Inc.	433,706	466,820
34,900	Janus Capital Group Inc.	315,270	476,734
41,500	Jardine Matheson Holdings Limited	2,405,458	2,677,995
4,700	JetBlue Airways Corporation	96,879	102,601
600	John Wiley & Sons, Inc.	32,282	31,620
51,138	Johnson & Johnson	3,951,090	6,314,009
91,052	Johnson Controls International Public Li	3,529,095	3,785,032
4,855	Jones Lang LaSalle Incorporated	562,135	557,645

EQUITY INVESTMENTS



SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, <i>continued</i></b>			
104,530	JPMorgan Chase & Co.	\$ 5,814,773	\$ 9,094,110
14,774	Julius Bar Gruppe AG	701,147	769,533
5,400	Juniper Networks, Inc.	169,809	162,378
900	Juno Therapeutics, Inc.	19,973	22,446
11,630	Kansas City Southern	859,156	1,047,514
40,400	Kao Corporation	2,179,009	2,228,216
2,000	KAR Auction Services, Inc.	87,340	87,240
1,900	Kate Spade & Company	44,142	33,060
2,100	KBR, Inc.	31,563	29,505
39,600	KDDI Corporation	1,066,548	1,049,949
6,700	Kellogg Company	437,653	475,700
35,849	KeyCorp	532,779	653,886
8,780	Keyence Corporation	767,365	3,528,698
2,500	Keysight Technologies, Inc.	90,356	93,575
1,400	Kilroy Realty Corporation	100,916	98,742
8,434	Kimberly-Clark Corporation	742,650	1,094,312
11,700	KiMcO Realty Corporation	272,672	237,393
30,262	Kinder Morgan, Inc.	987,708	624,305
800	Kirby Corporation	56,442	56,480
4,800	Kite Pharma, Inc.	223,301	393,984
4,100	KLA-Tencor Corporation	240,430	402,702
2,790	Kohl's Corporation	152,546	108,894
45,300	KONE Oyj	1,733,012	2,074,796
149,090	Koninklijke Ahold Delhaize N.V.	2,306,809	3,089,822
2,279	Kosmos Energy Ltd.	15,327	13,697
11,847	Kraft Heinz Company, (The)	613,188	1,070,850
13,840	Kroger Co., (The)	220,533	410,356
35,198	Kudelski S.A.	470,129	609,941
15,150	Kuhne + Nagel International AG	2,083,578	2,288,975
3,500	L Brands, Inc.	102,987	184,835
3,950	L3 Technologies, Inc.	533,947	678,492
2,400	Laboratory Corporation of America Holdin	263,592	336,360
29,249	Lam Research Corporation	1,383,999	4,236,718
1,200	Lamar Advertising Company	89,691	86,484
58,116	Lamb Weston Holdings, Inc.	1,627,761	2,426,343
600	Landstar System, Inc.	51,392	51,270
2,100	Laredo Petroleum, Inc.	30,665	27,006
5,300	Las Vegas Sands Corp.	302,471	312,647
25,200	Lazard Ltd	973,496	1,082,088
1,000	Lear Corporation	141,580	142,660
1,400	Legg Mason, Inc.	50,554	52,332
2,900	Leggett & Platt, Incorporated	96,344	152,366
1,900	Leidos Holdings, Inc.	97,168	100,054
2,600	Lennar Corporation	63,706	131,300
600	Lennox International Inc.	100,382	99,234
16,000	Leucadia National Corporation	403,180	406,240
73,779	Level 3 Communications, Inc.	3,390,784	4,482,812
25,286	LG Display Co., Ltd.	570,882	653,316
1,900	Liberty Broadband Corporation	163,639	172,712
800	Liberty Expedia Holdings, Inc.	36,386	38,648
7,300	Liberty Interactive Corporation	175,501	193,818
15,900	Liberty Media Corporation	317,316	604,712
2,100	Liberty Property Trust	80,960	85,197
700	Life Storage Inc.	57,486	54,873
500	Lifepoint Health, Inc.	32,751	31,075

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
11,805	Ligand Pharmaceuticals Incorporated	\$ 912,572	\$ 1,312,362
900	Lincoln Electric Holdings, Inc.	78,176	80,127
6,906	Lincoln National Corporation	355,420	455,313
145,000	Link Real Estate Investment Trust, (The)	871,935	1,043,098
1,900	Live Nation Entertainment, Inc.	57,708	61,104
7,500	LKQ Corporation	241,551	234,300
9,579	Lockheed Martin Corporation	1,363,634	2,581,062
8,579	Loews Corporation	370,656	399,953
5,344	Lonza Group AG	685,279	1,092,475
11,400	L'Oreal	1,212,935	2,269,905
4,312	Lotte Chemical Corporation	999,713	1,295,987
14,031	Lowe's Companies, Inc.	526,892	1,190,951
1,200	LPL Financial Holdings Inc.	47,799	50,448
400	LSC Communications, Inc.	10,348	10,348
1,400	Lululemon Athletica inc.	72,619	72,800
32,180	Lumentum Holdings Inc.	901,127	1,375,695
6,432	LyondellBasell Industries N.V.	410,643	545,176
2,899	M&T Bank Corporation	329,413	450,534
2,085	Macerich Company, (The)	146,450	130,167
6,151	Macom Technology Solutions Holdings, Inc	291,182	300,661
1,100	Macquarie Infrastructure Corporation	88,639	89,507
11,600	MacroGenics, Inc.	335,209	250,676
52,280	Macy's, Inc.	1,669,657	1,527,622
3,366	Madison Square Garden Company, (The)	339,284	679,158
1,600	Mallinckrodt Public Limited Company	110,725	75,072
1,000	Manhattan Associates, Inc.	52,053	46,690
1,000	Manpowergroup Inc.	102,572	100,980
14,150	Marathon Oil Corporation	278,380	210,411
10,000	Marathon Petroleum Corporation	316,601	509,400
200	Markel Corporation	195,172	193,920
500	MarketAxess Holdings Inc.	93,746	96,260
4,658	Marriott International, Inc.	192,746	439,808
19,593	Marsh & McLennan Companies, Inc.	725,437	1,452,429
6,650	Martin Marietta Materials, Inc.	1,185,534	1,464,264
5,800	Marvell Technology Group Ltd.	88,509	87,116
10,809	Masco Corporation	230,197	400,149
18,209	MasterCard Incorporated	978,143	2,118,071
79,830	Mattel, Inc.	2,258,314	1,789,789
4,100	Maxim Integrated Products, Inc.	184,344	181,015
17,970	MAXIMUS, Inc.	1,000,649	1,095,990
18,725	MaxLinear, Inc.	491,760	521,117
4,150	McCormick & Company, Incorporated	315,804	414,585
15,218	McDonald's Corporation	1,402,266	2,129,455
3,075	McKesson Corporation	290,443	425,242
2,800	MDU Resources Group, Inc.	76,643	75,320
3,825	Mead Johnson Nutrition Company	259,702	339,354
167,000	Mebuki Financial Group, Inc.	641,449	654,696
23,700	Medicines Company, (The)	722,239	1,168,884
1,300	MEDNAX, Inc.	90,197	78,468
23,518	Medtronic Public Limited Company	1,123,611	1,954,111
45,984	Merck & Co., Inc.	2,004,137	2,866,183
16,937	MERCK Kommanditgesellschaft auf Aktien	1,637,770	1,988,214
400	Mercury General Corporation	24,397	24,596
14,475	MetLife, Inc.	628,656	749,950
2,273	Mettler-Toledo International Inc.	785,430	1,167,004

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
5,400	MFA Financial, Inc.	\$ 43,644	\$ 44,874
6,900	MGM Resorts International	189,071	211,899
2,580	Michael Kors Holdings Limited	201,114	96,311
25,476	Michaels Companies, Inc., (The)	546,199	595,119
16,705	Microchip Technology Incorporated	952,963	1,262,564
43,250	Micron Technology, Inc.	838,759	1,196,728
171,900	Microsoft Corporation	5,856,662	11,768,274
1,600	Mid-America Apartment Communities, Inc.	142,936	158,736
6,986	Middleby Corporation, (The)	687,250	951,004
900	Mohawk Industries, Inc.	135,451	211,311
2,467	Molson Coors Brewing Company	127,190	236,561
21,679	Mondelez International, Inc.	540,024	976,205
6,751	Monsanto Company	513,213	787,234
6,023	Monster Beverage 1990 Corporation	201,413	273,324
3,000	Moody's Corporation	149,676	354,960
31,888	Morgan Stanley	1,093,532	1,382,983
300	Morningstar, Inc.	23,581	21,939
5,100	Mosaic Company, (The)	259,313	137,343
2,389	Motorola Solutions, Inc.	115,291	205,382
20,600	MS&AD Insurance Group Holdings, Inc.	698,014	671,205
600	MSC Industrial Direct Co., Inc.	61,658	53,718
1,200	MSCI Inc.	116,628	120,384
9,100	MSG Networks Inc.	119,726	227,045
8,900	Murata Manufacturing Co., Ltd.	1,020,001	1,193,240
3,100	Murphy Oil Corporation	145,398	81,158
500	Murphy USA, Inc.	36,710	34,785
6,650	Mylan B.V.	217,290	248,378
15,400	Myriad Genetics, Inc.	343,159	283,206
4,000	Nabors Industries Ltd	52,290	41,360
6,600	Nasdaq, Inc.	261,350	454,542
1,100	National Fuel Gas Company	65,585	60,918
1,500	National Instruments Corporation	48,840	52,365
5,447	National Oilwell Varco, Inc.	302,278	190,482
2,100	National Retail Properties, Inc.	91,607	88,662
19,950	Navient Corporation	261,386	303,240
1,800	NCR Corporation	82,227	74,250
69,725	Nestle S.A.	3,748,297	5,368,799
10,670	NetApp, Inc.	457,271	425,200
6,719	Netflix, Inc.	335,814	1,022,632
1,200	Neurocrine Biosciences, Inc.	51,963	64,080
20,200	New Flyer Industries Inc.	653,840	751,240
6,900	New York Community Bancorp, Inc.	96,410	91,701
10,899	Newell Brands Inc.	367,032	520,318
14,420	Newfield Exploration Company	603,849	499,220
100	NewMarket Corporation	45,323	47,070
37,959	Newmont Mining Corporation	1,505,020	1,283,394
7,635	News Corporation	72,338	97,708
24,100	Nexans	1,188,265	1,339,741
3,584	Nexstar Broadcasting, Inc.	208,972	247,296
11,429	NextEra Energy, Inc.	871,822	1,526,457
92,100	NHK Spring Co., Ltd.	758,657	1,027,005
7,230	Nielsen Holdings PLC	312,371	297,370
19,274	NIKE, Inc.	551,773	1,067,972
35,370	Nippon Telegraph and Telephone Corporation	966,987	1,513,228
41,600	Nishimatsuya Chain Co., Ltd.	515,115	442,236

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
15,100	NiSource Inc.	\$ 281,230	\$ 366,175
3,500	Noble Corporation PLC	21,674	16,800
7,000	Noble Energy, Inc.	304,791	226,310
27,000	Norbord Inc.	780,752	834,506
800	Nordson Corporation	98,274	100,160
1,750	Nordstrom, Inc.	83,760	84,473
5,830	Norfolk Southern Corporation	460,537	684,967
248,300	Northern Star Resources Ltd.	419,283	794,758
4,226	Northern Trust Corporation	249,182	380,340
8,218	Northrop Grumman Corporation	993,636	2,021,299
2,300	Norwegian Cruise Line Holdings LTD	116,685	124,039
26,500	Novartis AG	1,399,044	2,037,847
49,390	Novo Nordisk A/S	824,799	1,921,421
53,913	Novozymes A/S	2,157,299	2,328,668
4,600	NRG Energy, Inc.	104,755	77,740
5,720	Nu Skin Enterprises, Inc.	260,219	315,916
3,200	Nuance Communications, Inc.	55,400	57,248
10,400	Nucor Corporation	482,599	637,832
13,700	NV Bekaert SA	666,658	689,613
23,314	NVIDIA Corporation	935,170	2,431,650
50	NVR, Inc.	105,344	105,563
8,604	NXP Semiconductors N.V.	698,900	909,873
55,316	Occidental Petroleum Corporation	4,345,128	3,404,147
1,400	Oceaneering International, Inc.	37,916	36,946
2,900	OGE Energy Corp.	101,444	100,862
12,402	Old Dominion Freight Line, Inc.	755,043	1,097,825
3,500	Old Republic International Corporation	71,689	72,380
67,037	OM Asset Management PLC	1,054,595	1,043,096
2,700	Omega Healthcare Investors, Inc.	89,080	89,100
42,018	Omnicom Group Inc.	2,950,539	3,450,518
45,500	OMV Aktiengesellschaft	1,718,269	2,094,609
6,000	On Semiconductor Corporation	92,940	85,080
800	OneMain Holdings, Inc.	19,882	18,656
67,540	Oneok, Inc.	1,970,804	3,553,279
4,700	OPKO Health, Inc.	37,612	36,519
89,927	Oracle Corporation	3,108,482	4,043,118
800	Orbital ATK, Inc.	78,402	79,200
4,040	O'Reilly Automotive, Inc.	600,995	1,002,526
15,800	Oriflame Holding AG	485,857	647,716
64,300	ORIX Corporation.	879,288	981,199
1,100	Oshkosh Corporation	75,452	76,329
2,000	OUTFRONT Media Inc.	53,105	52,320
68,700	Outokumpu Oyj	671,048	659,458
37,490	Owens Corning	1,325,165	2,281,267
115,820	Owens-Illinois, Inc.	2,893,085	2,527,192
53,700	PACCAR Inc	2,661,116	3,583,401
1,400	Packaging Corporation of America	128,270	138,292
1,700	PacWest Bancorp	90,546	83,963
1,300	Palo Alto Networks, Inc.	146,484	140,933
26,614	Pandora Media, Inc.	425,238	288,762
300	Panera Bread Company	78,561	93,804
151,100	Paragon Group of Companies PLC, (The)	612,818	913,700
1,700	Parametric Technology Corporation	89,339	91,885
2,600	Paramount Group, Inc.	42,153	42,640
1,600	Park Hotels & Resorts Inc.	41,076	41,072

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
4,286	Parker-Hannifin Corporation	\$ 475,163	\$ 689,189
3,200	Parsley Energy, Inc.	104,040	95,328
2,051	Partners Group Holding AG	1,035,338	1,239,315
474	Patheon N.V.	12,768	12,755
1,400	Patterson Companies, Inc.	42,129	62,286
2,400	Patterson-UTI Energy, Inc.	58,254	51,948
11,274	Paychex, Inc.	502,095	668,323
34,659	PayPal, Inc.	1,055,667	1,653,927
1,600	PBF Energy Inc.	35,476	35,712
1,043,000	PCCW Limited	772,066	588,716
600	Penske Automotive Group, Inc.	28,088	28,626
3,163	Pentair Public Limited Company	147,406	204,045
19,800	People's United Financial, Inc.	312,329	345,906
26,348	PepsiCo, Inc.	2,034,191	2,984,701
1,550	PerkinElmer, Inc.	39,017	92,086
31,994	Perrigo Company Public Limited Company	2,894,732	2,365,636
40,400	Peugeot SA	648,409	846,217
97,095	Pfizer Inc.	2,276,033	3,293,462
10,446	PG&E Corporation	544,773	700,404
22,571	Philip Morris International Inc.	1,647,727	2,501,770
29,400	Philips Lighting B.V.	675,210	994,390
2,100	Piedmont Office Realty Trust, Inc.	44,903	45,885
900	Pilgrim's Pride Corporation	20,257	23,364
1,700	Pinnacle Foods Inc.	98,379	98,855
5,600	Pinnacle West Capital Corporation	370,766	476,504
5,858	Pioneer Natural Resources Company	851,281	1,013,375
2,700	Pitney Bowes Inc.	35,404	35,883
2,800	Platform Specialty Products Corporation	36,463	39,676
8,855	PNC Financial Services Group, Inc., (The)	680,223	1,060,386
900	Polaris Industries Inc.	75,422	76,734
600	Pool Corporation	71,600	71,772
1,500	Popular Inc	61,099	62,865
9,700	Portola Pharmaceuticals, Inc.	229,732	387,903
3,231	POSCO	724,900	759,550
900	Post Holdings, Inc.	78,770	75,771
168,350	Potash Corporation of Saskatchewan Inc.	5,506,016	2,841,748
3,900	PPG Industries, Inc.	186,247	428,376
12,920	PPL Corporation	379,301	492,381
4,944	Praxair, Inc.	513,715	617,901
700	Premier, Inc.	22,283	23,660
819	Priceline Group Inc., (The)	672,449	1,512,546
12,491	Principal Financial Group, Inc.	646,081	813,539
800	ProAssurance Corporation	48,202	49,520
44,479	Procter & Gamble Company, (The)	3,100,543	3,884,351
48,000	Progenics Pharmaceuticals, Inc.	232,411	380,160
97,575	Progressive Corporation, (The)	2,565,210	3,875,679
21,340	Prologis, Inc.	943,628	1,161,109
7,100	Prothena Corporation Public Limited Comp	303,924	384,323
9,717	Prudential Financial, Inc.	780,596	1,040,011
6,300	PTC Therapeutics, Inc.	322,336	76,545
7,300	Public Service Enterprise Group Incorpor	250,589	321,565
2,125	Public Storage	282,061	444,933
4,590	PulteGroup, Inc.	48,139	104,055
3,800	PVH Corp.	405,750	383,914
3,500	QEP Resources, Inc.	44,494	41,335

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
3,200	Qiagen N.V.	\$ 92,712	\$ 96,288
34,931	Qorvo, Inc.	971,749	2,376,356
31,692	QUALCOMM Incorporated	1,795,879	1,703,128
1,400	Quality Care Properties, Inc.	26,408	24,290
10,300	Quanta Services, Inc.	240,439	365,032
8,612	Quest Diagnostics Incorporated	715,202	908,652
2,000	Quintiles IMS Holdings Inc	161,061	168,560
1,008	R. R. Donnelley & Sons Company	11,755	12,671
147,400	Rakuten, Inc.	2,366,829	1,508,777
800	Ralph Lauren Corporation	98,870	64,576
7,460	Range Resources Corporation	312,275	197,615
14,800	Raymond James Financial, Inc.	640,528	1,102,896
1,800	Rayonier Inc.	51,017	50,796
33,330	Raytheon Company	1,881,300	5,173,149
2,100	Realogy Holdings Corp.	62,564	64,155
7,500	Realty Income Corporation	416,715	437,625
27,000	Reckitt Benckiser Group PLC	749,933	2,483,961
2,671	Red Hat, Inc.	128,125	235,262
1,200	Regal Entertainment Group	27,099	26,484
600	Regal-Beloit Corporation	45,392	47,310
2,900	Regency Centers Corporation	197,872	183,222
4,967	Regeneron Pharmaceuticals, Inc.	566,668	1,929,630
59,568	Regions Financial Corporation	707,728	819,060
900	Reinsurance Group of America, Inc.	114,284	112,536
1,000	Reliance Steel & Aluminum Co.	80,021	78,820
600	Renaissancere Holdings Ltd	86,791	85,302
288,000	Rentokil Initial PLC	778,195	927,774
6,638	Repligen Corporation	193,968	244,212
56,400	Repsol, S.A.	879,960	892,693
69,452	Republic Services, Inc.	1,963,331	4,374,781
2,000	ResMed, Inc.	143,944	135,980
3,400	Retail Properties of America, Inc.	49,037	45,356
12,011	Reynolds American Inc.	294,426	774,710
2,200	Rice Energy, Inc.	52,146	46,838
12,900	Rinnai Corporation	1,223,546	1,071,625
15,900	Rio Tinto PLC	647,088	629,873
14,900	Rite Aid Corporation	63,362	59,600
16,900	Robert Half International Inc.	532,766	778,245
9,900	Roche Holding Ag	2,082,024	2,588,749
3,210	Rockwell Automation, Inc.	317,340	505,094
2,365	Rockwell Collins, Inc.	160,111	246,173
1,400	Rollins, Inc.	51,986	54,362
6,683	Roper Technologies, Inc.	1,026,568	1,461,572
11,400	Ross Stores, Inc.	463,499	741,000
1,800	Rowan Companies PLC	28,049	25,326
24,840	Royal Caribbean Cruises Ltd	903,008	2,647,944
900	Royal Gold, Inc.	63,047	63,612
847	RPC, Inc.	16,500	15,390
1,900	RPM International Inc.	104,559	99,864
890	Ryder System, Inc.	44,723	60,440
17,700	Saab AB	623,484	877,924
3,000	Sabre Corporation	63,578	70,230
19,280	Salesforce.com, Inc.	807,168	1,660,394
2,100	Sally Beauty Holdings, Inc.	42,929	39,942
897	Samsung Electronics Co., Ltd.	1,337,622	1,758,684

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, <i>continued</i></b>			
1,500	Santander Consumer USA Holdings Inc.	\$ 19,984	\$ 19,110
25,900	SAP SE	1,339,944	2,596,724
16,769	SBA Communications Corporation	1,521,198	2,121,111
8,859	SCANA Corporation	564,365	587,440
63,700	Scandic Hotels Group AB NPV	684,397	717,585
66,816	Schlumberger Omnes, Inc.	4,697,245	4,850,173
700	Scotts Miracle-Gro Company, (The)	65,375	67,620
16,700	SCREEN Holdings Co., Ltd.	1,142,822	1,212,012
1,600	Scripps Networks Interactive, Inc.	99,960	119,552
4,300	Seagate Technology Public Limited Company	194,673	181,159
58,920	Sealed Air Corporation	1,709,492	2,593,658
18,900	Seattle Genetics, Inc.	393,978	1,290,870
1,900	SEI Investments Company	95,839	96,349
52,400	Sekisui House, Ltd.	889,381	869,416
7,200	Sempra Energy	519,324	813,744
3,400	Senior Housing Properties Trust	68,855	73,168
2,700	Service Corporation International	83,378	86,994
2,000	ServiceMaster Global Holdings, Inc.	83,505	76,200
2,300	ServiceNow, Inc.	201,185	217,304
1,000	SGS SA	1,619,404	2,249,234
1,140	Sherwin-Williams Company, (The)	163,184	381,535
23,600	Shin-Etsu Chemical Co., Ltd.	1,221,065	2,050,259
25,100	Ship Healthcare Holdings, Inc.	677,178	674,843
8,945	Siemens Aktiengesellschaft	1,034,480	1,281,871
576,100	Sigma Healthcare Limited	640,712	538,546
5,950	Signature Bank	726,756	823,778
1,010	Signet Jewelers Limited	120,233	66,498
500	Silgan Holdings Inc.	29,681	30,310
4,738	Simon Property Group, Inc.	617,560	783,002
29,800	Sinclair Broadcast Group, Inc.	292,275	1,175,610
25,800	Sirius XM Holdings Inc.	132,870	127,710
10,340	SiteOne Landscape Supply, Inc.	354,168	494,355
21,113	Six Flags Operations Inc.	891,160	1,321,885
7,695	SK Innovation Co., Ltd.	670,708	1,156,380
1,900	Skechers U.S.A., Inc.	52,160	47,975
2,720	Skyworks Solutions, Inc.	248,211	271,293
1,400	SL Green Realty Corp.	185,681	146,902
6,200	SLM Corporation	75,020	77,748
1,400	SM Energy Company	33,632	31,626
7,300	SMC Corporation	1,719,887	2,055,683
104,900	Smith & Nephew PLC	1,480,356	1,723,572
26,400	Smurfit Kappa Group Public Limited Company	428,249	704,276
900	Snap-on Incorporated	67,302	150,777
277,900	Sojitz Corporation	698,908	705,532
29,400	Sompo Holdings, Inc.	927,119	1,109,324
1,400	Sonoco Products Company	74,092	73,234
13,200	Sotheby's	438,459	625,152
334,600	South32 Limited	676,294	695,641
19,602	Southern Company, (The)	868,086	976,180
1,200	Southern Copper Corporation	43,068	42,444
689,500	Southern Cross Media Group Limited	681,211	665,179
9,660	Southwest Airlines Co.	173,642	543,085
8,490	Southwestern Energy Company	259,367	63,760
400	Spectrum Brands Holdings, Inc.	55,605	57,492
1,800	Spirit AeroSystems Holdings, Inc.	104,261	102,888

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
1,000	Spirit Airlines, Inc.	\$ 53,073	\$ 57,270
7,000	Spirit Realty Capital, Inc.	70,928	65,940
1,900	Splunk Inc.	118,352	122,189
11,000	Sprint Communications, Inc.	95,482	99,330
1,900	Sprouts Farmers Market, Inc.	43,928	42,389
751	Square, Inc.	12,654	13,698
2,400	SS&C Technologies, Inc.	84,966	88,176
29,750	Stanley Black & Decker, Inc.	2,960,715	4,050,463
9,400	Staples, Inc.	175,417	91,838
33,080	Starbucks Corporation	860,925	1,986,785
17,439	Starr Peak Exploration Ltd.	440,586	417,489
3,600	Starwood Property Trust, Inc.	81,294	81,684
8,684	State Street Corporation	517,200	728,588
3,400	Steel Dynamics, Inc.	118,193	122,876
1,230	Stericycle, Inc.	99,201	104,968
19,800	Stillwater Mining Company	300,145	356,004
77,300	STMicroelectronics N.V.	632,736	1,249,169
2,300	Store Capital Corporation	54,930	55,177
6,650	Stryker Corporation	516,492	906,861
107,900	Subsea 7 S.A.	1,258,752	1,788,572
63,700	Sumitomo Electric Industries Ltd.	760,676	1,038,047
121,500	Sumitomo Heavy Industries, Ltd.	554,994	846,914
1,000	Sun Communities, Inc.	80,333	83,610
33,000	Sundrug Co., Ltd.	1,151,200	1,157,531
16,066	SunTrust Banks, Inc.	662,004	912,709
2,200	Superior Energy Services, Inc.	31,378	26,576
800	SVB Financial Group	148,874	140,752
35,300	Symantec Corporation	856,793	1,116,539
12,129	Synchrony Financial	298,774	337,186
1,499	Syngenta AG	538,288	694,649
3,100	Synopsys, Inc.	218,467	228,470
1,800	Synovus Financial Corp.	73,841	75,240
15,160	Sysco Corporation	613,669	801,509
53,100	T&D Holdings, Inc.	711,278	787,664
3,572	T. Rowe Price Group, Inc.	223,597	253,219
800	Tableau Software, Inc.	39,642	42,944
4,400	Tahoe Resources Inc.	35,343	35,464
83,400	Taiwan Semiconductor Manufacturing Co Ltd.	1,121,777	2,758,038
11,930	Take-Two Interactive Software, Inc.	503,528	749,801
1,400	Tanger Factory Outlet Centers, Inc.	45,883	43,666
2,600	Targa Resources Corp.	155,746	143,338
47,517	Target Corporation	2,939,175	2,653,824
15,500	Tarkett	603,867	728,148
800	Taubman Centers, Inc.	52,818	50,040
2,300	TCF Financial Corporation	39,152	37,973
3,600	TD Ameritrade Holding Corporation	139,905	137,772
46,700	TE Connectivity Ltd.	1,998,023	3,613,179
122,000	Technicolor	756,594	619,223
5,700	TECHNIPFMC LIMITED	182,014	171,741
67,450	TEGNA Inc.	1,001,424	1,718,626
600	Teleflex Incorporated	116,239	124,134
61,600	Telefonica S A	664,493	681,191
18,000	Telephone and Data Systems, Inc.	464,023	494,280
700	Tempur Sealy International, Inc.	32,523	32,865
40,000	Tencent Holdings Limited	816,247	1,251,808

EQUITY INVESTMENTS



SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
1,200	Tenet Healthcare Corporation	\$ 21,255	\$ 18,804
2,260	Teradata Corporation	97,804	65,947
2,900	Teradyne, Inc.	90,197	102,283
1,500	Terex Corporation	47,104	52,470
1,800	Tesla, Inc.	500,941	565,326
1,830	Tesoro Corporation	65,550	145,869
22,368	Texas Instruments Incorporated	1,128,874	1,771,098
4,700	Textron Inc.	136,773	219,302
829	TFS Financial Corporation	13,600	13,712
17,205	Thermo Fisher Scientific Inc.	1,994,167	2,844,503
26,500	THK Co.Ltd.	657,738	682,529
4,400	Thomson Reuters Corporation	190,214	199,892
700	Thor Industries, Inc.	67,293	67,326
2,300	Tiffany & Co.	164,135	210,795
13,128	Time Warner Inc.	676,202	1,303,217
1,000	Timken Company, (The)	45,203	48,250
75,027	TJX Companies, Inc., (The)	3,679,576	5,900,123
4,100	T-Mobile USA, Inc.	264,819	275,807
22,500	Tokio Marine Holdings, Inc.	782,341	947,071
6,700	Tokyo Electron Limited	648,813	779,272
2,200	Toll Brothers, Inc.	79,445	79,178
7,085	Torchmark Corporation	440,600	543,490
12,332	Toro Company, (The)	479,984	800,593
72,500	Toshiba TEC Corporation	356,987	379,833
91,400	Tosoh Corporation	657,233	858,489
49,538	Total SA	2,478,174	2,544,558
6,100	Total System Services, Inc.	247,242	349,591
18,620	Tractor Supply Company	1,288,081	1,152,764
2,830	TransDigm Group Incorporated	717,961	698,246
5,000	Transocean Ltd.	213,506	55,150
17,830	TransUnion	677,164	713,735
8,421	Travelers Companies, Inc., (The)	645,355	1,024,499
800	Treehouse Foods, Inc.	67,730	70,080
8,100	Tribune Media Company	243,219	296,136
46,900	Trimble Inc.	967,021	1,661,667
2,200	Trinity Industries, Inc.	58,416	59,180
17,099	TripAdvisor LLC	1,142,480	769,626
700	Tupperware Brands Corporation	43,906	50,267
161,550	Twenty-First Century Fox, Inc.	4,141,950	4,863,986
300	Twilio Inc.	9,926	9,915
9,200	Twitter, Inc.	137,563	151,616
5,000	Two Harbors Investment Corp.	47,963	49,950
500	Tyler Technologies, Inc.	77,281	81,795
19,400	Tyson Foods, Inc.	961,132	1,246,644
30,079	U.S. Bancorp	995,254	1,542,451
15,700	Ubisoft Entertainment	284,924	743,698
3,800	UDR, Inc.	131,976	141,892
2,500	UGI Corporation	123,506	125,400
1,641	Ulta Beauty, Inc.	371,462	461,843
400	Ultimate Software Group, Inc., (The)	78,085	81,068
6,422	Under Armour, Inc.	176,133	131,307
14,000	Unifi, Inc.	171,092	392,980
72,300	Unilever PLC	2,918,468	3,711,882
15,506	Union Pacific Corporation	1,052,893	1,736,052
5,550	United Continental Holdings, Inc.	336,418	389,666

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
11,289	United Parcel Service, Inc.	\$ 934,503	\$ 1,213,116
4,750	United Rentals, Inc.	453,719	520,885
2,200	United States Steel Corporation	74,385	49,104
11,647	United Technologies Corporation	1,000,205	1,385,877
600	United Therapeutics Corporation	81,228	75,420
46,904	UnitedHealth Group Incorporated	3,490,580	8,202,572
1,800	Uniti Group, Inc.	46,535	49,428
8,846	Universal Electronics, Inc.	593,992	613,028
1,220	Universal Health Services, Inc.	140,563	147,327
9,278	Unum Group	338,651	429,850
1,300	Urban Outfitters, Inc.	30,891	29,744
648	US Foods Holding Corp.	17,889	18,274
64,070	USG Corporation	1,933,323	1,941,321
4,900	V.F. Corporation	140,144	267,687
4,240	Vail Resorts, Inc.	712,629	838,078
27,600	Valeo	930,590	1,983,631
7,554	Valero Energy Corporation	249,612	488,064
1,100	Validus Holdings, Ltd.	62,032	60,808
300	Valmont Industries, Inc.	46,651	45,705
1,100	Valspar Corporation, (The)	122,037	123,684
503	Valvoline, Inc.	12,081	11,192
16,552	Vantiv, Inc.	657,476	1,026,886
554	Varex Imaging Corporation	18,163	18,592
3,329	Varian Medical Systems, Inc.	243,031	302,073
1,100	VCA Inc.	100,653	100,727
1,200	Vectren Corporation	70,335	71,304
21,400	Veeva Systems Inc.	701,592	1,147,468
7,413	Ventas, Inc.	426,295	474,506
14,000	Vereit, Inc.	118,862	117,180
1,600	VeriFone Systems, Inc.	29,972	29,664
1,400	VeriSign, Inc.	49,831	124,488
2,685	Verisk Analytics, Inc.	218,932	222,345
69,379	Verizon Communications Inc.	2,867,801	3,185,190
1,400	Versum Materials, Inc.	42,844	44,828
3,600	Vertex Pharmaceuticals Incorporated	289,782	425,880
21,900	Vestas Wind Systems A/S	1,206,353	1,885,443
4,965	Viacom Inc.	208,301	211,310
44,800	Viavi Solutions Inc.	364,630	448,000
15,533	Virtu Financial, Inc.	333,562	239,208
51,477	Visa Inc.	1,994,323	4,695,732
26,200	Vishay Intertechnology, Inc.	375,786	428,370
827	Vista Outdoor, Inc.	15,362	16,176
500	Visteon Corporation	48,976	51,475
1,200	VMware, Inc.	110,568	112,944
2,510	Vornado Realty Trust	200,609	241,562
2,800	Voya Financial, Inc.	106,288	104,664
8,000	Vulcan Materials Company	667,782	967,040
1,100	VWR Corporation	31,023	31,086
1,500	W. P. Carey Inc.	93,330	93,900
1,400	W. R. Berkley Corporation	98,886	95,172
1,000	W. R. Grace & Co.	69,710	69,720
808	W. W. Grainger, Inc.	113,708	155,702
800	WABCO Holdings Inc.	93,938	95,096
12,509	Walgreens Boots Alliance, Inc.	611,818	1,082,529
21,993	Wal-Mart Stores, Inc.	1,298,742	1,653,434

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, continued</b>			
26,145	Walt Disney Company, (The)	\$ 1,443,089	\$ 3,022,362
14,930	Waste Management, Inc.	798,068	1,086,605
3,870	Waters Corporation	476,995	657,474
400	Watsco, Inc.	57,273	55,520
789	WD 40 Co	68,915	82,727
14,200	Weatherford International Ltd.	94,466	81,934
11,960	WEC Energy Group Inc.	600,458	723,819
1,700	Weingarten Realty Investors	56,767	55,709
1,800	Welbilt, Inc.	35,339	36,900
600	WellCare Health Plans, Inc.	84,128	92,046
73,796	Wells Fargo & Company	2,596,727	3,973,177
5,171	Welltower Inc.	302,442	369,416
2,800	Wendy's Company, (The)	38,108	41,272
700	WESCO International, Inc.	48,687	42,665
1,000	West Pharmaceutical Services, Inc.	81,611	92,030
2,100	Westar Energy, Inc.	113,972	109,263
1,400	Western Alliance Bancorporation	68,730	67,060
4,947	Western Digital Corporation	233,555	440,629
262,900	Western Forest Products Inc.	484,966	413,395
12,396	Western Union Company, (The)	238,576	246,185
15,979	Westinghouse Air Brake Technologies Corp	1,205,394	1,340,478
500	Westlake Chemical Corporation	33,026	31,125
14,576	WestRock Company	726,081	780,691
600	WEX Inc.	62,102	60,876
81,689	Weyerhaeuser Company	2,252,725	2,766,806
797,000	WH Group Limited	652,058	712,197
1,100	Whirlpool Corporation	119,052	204,248
39,500	Whitbread PLC	2,398,608	2,062,011
60	White Mountains Insurance Group, Ltd.	52,793	51,536
2,900	Whiting Petroleum Corporation	27,441	24,070
5,000	Whole Foods Market, Inc.	165,462	181,850
35,405	Williams Companies, Inc., (The)	1,009,634	1,084,455
1,300	Williams-Sonoma, Inc.	69,709	70,265
1,700	Workday, Inc.	141,580	148,580
1,000	World Fuel Services Corporation	36,253	36,830
26,800	World Wrestling Entertainment, Inc.	339,380	574,324
5,600	WPX Energy, Inc.	74,988	66,808
1,493	Wyndham Worldwide Corporation	60,166	142,298
1,243	Wynn Resorts, Limited	145,659	152,901
13,930	Xcel Energy Inc.	462,250	627,547
14,700	Xerox Corporation	100,373	105,693
10,100	Xilinx, Inc.	461,921	637,411
3,857	Xl Capital Finance (Europe) PLC.	105,645	161,415
12,500	Xylem Inc.	518,065	642,625
20,600	Yahoo! Inc.	591,759	993,126
1,000	Yelp Inc.	32,753	35,410
203,000	Yue Yuen Industrial (Holdings) Limited	740,646	802,599
5,100	Yum China Holdings, Inc.	138,726	174,012
11,040	Yum! Brands, Inc.	581,450	725,880
2,400	Zayo Group Holdings, Inc.	78,965	84,168
800	Zebra Technologies Corporation	73,002	75,416
2,200	Zillow Group, Inc.	74,178	85,443
5,060	Zimmer Biomet Holdings, Inc.	463,986	605,429
14,240	Zions Bancorporation	525,859	570,027
23,547	Zoetis Inc.	1,062,804	1,321,222

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS, <i>continued</i></b>			
2,683	Zurich Insurance Group AG	\$ 726,577	\$ 742,276
10,500	Zynga Inc.	29,951	30,345
<b>TOTAL COMMON STOCKS</b>		<b>\$ 726,017,814</b>	<b>\$ 987,763,783</b>
<b>COMMON STOCK EQUIVALENTS (Rights, Warrants, Convertible Bonds)</b>			
18,100	Safeway Casa Ley NPV Rights	\$ -	\$ 18,370
18,100	Safeway PDC LLV Rights	-	883
<b>TOTAL COMMON STOCK EQUIVALENTS</b>		<b>\$ -</b>	<b>\$ 19,253</b>
<b>TOTAL COMMON STOCKS &amp; COMMON STOCK EQUIVALENTS</b>		<b>\$ 726,017,814</b>	<b>\$ 987,783,036</b>
<b>EQUITY FUNDS</b>			
2,099,939	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	\$ 74,704,609	\$ 77,781,755
2,731,259	Dodge & Cox - International Stock Fund	106,208,894	116,624,770
83,926	Laudus Mondrian Institutional Emerging Markets Fund	705,954	657,138
5,334,374	Mondrian Focused Emerging Markets Equity Fund, L.P.	85,130,648	83,066,331
866,517	Northern Trust Global Sustainability Index Fund	10,007,989	11,074,081
5,159,299	William Blair Emerging Markets Growth Fund	60,430,704	67,638,414
<b>TOTAL EQUITY FUNDS</b>		<b>\$ 337,188,798</b>	<b>\$ 356,842,491</b>
<b>EMERGING MARKETS DISCOUNTED ASSETS</b>			
21,883,868	Lazard Emerging Markets Discounted Assets	\$ 76,140,549	\$ 83,234,290
<b>TOTAL EQUITY INVESTMENTS</b>		<b>\$ 1,139,347,161</b>	<b>\$ 1,427,859,817</b>

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE APR
<b>HEDGE FUNDS</b>			
	475 Fund, Ltd.	\$ 106,935,081	\$ 117,192,855
<b>TOTAL HEDGE FUNDS</b>		<u>\$ 106,935,081</u>	<u>\$ 117,192,855</u>
<b>REAL ASSETS</b>			
	AG Realty Fund VIII, L.P.	\$ 5,268,707	\$ 6,030,328
	Brookfield Infrastructure Offshore	20,000,000	17,514,475
	Contrarian Distressed Real Estate Debt Fund II, L.P.	996,091	1,961,205
	Contrarian Distressed Real Estate Debt Fund III, L.P.	3,245,506	4,399,342
	Fundamental Partners III, LP	11,262,365	12,051,558
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	25,446,708
	Principal Real Estate Debt Fund LP	12,176,483	11,968,773
	Western Technology Investment-Venture Lending VI & Leasing	1,862,968	2,309,032
	Western Technology Investment-Venture Lending VII & Leasing	3,674,790	3,670,545
<b>TOTAL REAL ASSETS</b>		<u>\$ 83,486,910</u>	<u>\$ 85,351,966</u>
<b>PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.</b>			
	Alternatives Fund Reinvested	\$ 9,752,298	\$ 9,981,054
	Beyond Fossil Fuels Balanced Fund	29,476,245	31,781,304
	Moderate Balanced Fund	59,992	76,626
<b>TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.</b>		<u>\$ 39,288,535</u>	<u>\$ 41,838,984</u>
<b>TOTAL OTHER INVESTMENTS</b>		<u>\$ 229,710,526</u>	<u>\$ 244,383,805</u>
<b>TOTAL INVESTMENTS</b>		<u>\$ 2,960,529,689</u>	<u>\$ 3,280,404,887</u>

OTHER INVESTMENTS