

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

## SCHEDULE OF INVESTMENTS

June 30, 2020

*Unaudited - for information purposes only.*

### SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 12,826,016	\$ 12,826,016
Synthetic Guaranteed Investment Contracts		
Liquidity Strategy	33,725,878	33,725,878
Total Return Strategy	140,100,283	140,100,283
<b>TOTAL STABLE VALUE INVESTMENTS</b>	<b>\$ 186,652,176</b>	<b>\$ 186,652,176</b>
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 103,184,897	\$ 103,184,897
<b>TOTAL SHORT-TERM INVESTMENTS</b>	<b>\$ 103,184,897</b>	<b>\$ 103,184,897</b>
FIXED-INCOME INVESTMENTS		
Bonds	\$ 1,109,612,780	\$ 1,158,296,549
Bond funds	126,745,712	127,595,888
Asset-backed & Mortgage-backed Securities	179,845,245	185,862,062
<b>TOTAL FIXED-INCOME INVESTMENTS</b>	<b>\$ 1,416,203,738</b>	<b>\$ 1,471,754,499</b>
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 848,425,092	\$ 1,097,035,547
Equity funds	344,767,455	307,211,879
<b>TOTAL EQUITY INVESTMENTS</b>	<b>\$ 1,193,192,547</b>	<b>\$ 1,404,247,426</b>
OTHER INVESTMENTS		
Hedge funds	\$ 93,127,988	\$ 111,448,244
Real assets	87,873,866	81,515,202
Participation in the United Church Funds, Inc.	35,750,298	41,704,141
<b>TOTAL OTHER INVESTMENTS</b>	<b>\$ 216,752,152</b>	<b>\$ 234,667,587</b>
<b>TOTAL INVESTMENTS</b>	<b>\$ 3,115,985,510</b>	<b>\$ 3,400,506,585</b>

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>SHORT-TERM INVESTMENTS</b>					
	MFB NI Treasury Money Market Fund			\$ 12,826,016	\$ 12,826,016
<b>TOTAL SHORT-TERM INVESTMENT</b>				<b>\$ 12,826,016</b>	<b>\$ 12,826,016</b>
<b>SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:</b>					
<b>Asset-Backed Securities</b>					
996,164	AEP Texas Inc.	2.06	2/1/2027	\$ 996,163	\$ 1,020,720
1,025,000	Capital One Multi-Asset Execution Trust	1.72	8/15/2024	1,024,742	1,053,507
5,228	CenterPoint Energy, Inc.	2.16	10/15/2021	5,336	5,251
558,428	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	617,063	580,670
625,000	CNH Equipment Trust 2016-B	2.52	8/15/2024	624,862	640,363
545,863	CNH Equipment Trust 2016-B	2.08	2/15/2023	545,850	549,576
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	780,560
1,000,000	GM Financial Automobile	1.67	12/20/2022	1,002,656	1,014,566
824,940	Mercedes-Benz Auto	3.03	1/17/2023	824,909	838,824
930,000	Nissan Auto	2.50	11/15/2023	929,790	957,146
446,275	PSNH Funding LLC	3.09	2/1/2026	446,265	459,919
428,144	Toyota Auto	2.35	5/16/2022	428,139	431,779
<b>Total Asset-Backed Securities</b>				<b>\$ 8,195,758</b>	<b>\$ 8,332,883</b>
<b>Mortgage-Backed Securities</b>					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,461,059
813,504	DBGS Mtg	3.41	10/15/2051	813,499	842,703
161,595	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	175,028	161,544
40,954	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	41,703	41,101
73,945	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	76,902	74,447
1,200,203	Federal Home Loan Mortgage Corporation	3.00	1/15/2033	1,222,144	1,224,748
553,492	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	546,747	561,622
177,558	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	184,744	178,128
36,087	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	37,575	36,184
491,122	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	498,258	499,122
798,520	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	821,477	815,907
43,451	Federal National Mortgage Association	1.75	2/25/2022	44,115	43,636
11,129	Federal National Mortgage Association	3.50	10/25/2020	11,738	11,140
163,434	Federal National Mortgage Association	3.50	1/25/2023	173,307	163,644
961,723	Federal National Mortgage Association	3.50	12/25/2024	1,008,293	992,672
585,246	Federal National Mortgage Association	3.50	12/25/2034	587,227	599,818
85,863	Federal National Mortgage Association	3.00	2/25/2038	89,045	86,313
267,533	Federal National Mortgage Association	3.00	8/25/2038	278,289	271,010
1,912,410	Federal National Mortgage Association	3.00	6/25/2040	1,941,451	1,960,031
191,137	Federal National Mortgage Association	2.00	1/25/2041	194,303	195,121
86,803	Freddie Mac	3.00	12/15/2025	90,248	87,206
152,077	Government National Mortgage Association	2.50	11/16/2040	157,661	153,109
149,411	Government National Mortgage Association	2.50	11/16/2037	153,800	150,549
976,668	Government National Mortgage Association	4.75	7/16/2038	1,042,594	1,011,877
381,898	Government National Mortgage Association	3.00	6/20/2039	390,875	386,585
477,890	Government National Mortgage Association	2.75	11/20/2039	484,644	486,258
350,325	Government National Mortgage Association	2.00	3/20/2042	354,318	357,130
1,450,000	Government National Mortgage Association	2.50	9/20/2034	1,503,922	1,503,922
211,402	Government National Mortgage Association	1.80	4/16/2039	215,068	211,779
64,859	Government National Mortgage Association	3.00	4/20/2039	67,089	65,357
1,282,322	Morgan Stanley Capital I Trust 2018-H4	3.32	12/15/2051	1,282,313	1,331,987
1,491,158	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,547,077	1,536,003
1,565,946	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.92	10/15/2045	1,594,818	1,610,108
<b>Total Mortgage-Backed Securities</b>				<b>\$ 19,123,731</b>	<b>\$ 19,111,821</b>
<b>Bonds</b>					
3,774,000	United States Treasury Notes	2.25	2/15/2021	\$ 3,753,803	\$ 3,822,649
2,653,000	United States Treasury Notes	1.38	1/31/2022	2,652,585	2,703,158
<b>Total Bonds</b>				<b>\$ 6,406,389</b>	<b>\$ 6,525,807</b>
<b>Adjustment to Contract Value</b>				<b>-</b>	<b>(244,634)</b>
<b>TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:</b>				<b>\$ 33,725,878</b>	<b>\$ 33,725,878</b>

**SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:**

**Bonds**

700,000	AERCAP Ireland LTD	4.50	5/15/2021	\$	740,474	\$	704,383
3,100,000	African Development Bank	0.75	4/3/2023		3,095,691		3,136,964
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024		614,208		663,125
1,200,000	American Express Company	3.40	2/27/2023		1,244,208		1,283,818
1,000,000	Amgen Inc.	1.90	2/21/2025		978,830		1,043,281
1,200,000	AT&T Inc.	3.40	5/15/2025		1,231,044		1,318,751
1,000,000	AVANGRID, Inc.	3.20	4/15/2025		1,030,800		1,093,631
1,000,000	Bank of America Corporation	3.50	5/17/2022		1,025,950		1,024,330
1,500,000	Bank of America Corporation	1.49	5/19/2024		1,500,000		1,523,902
1,125,000	Bank of New York Inc. Medium	3.40	5/15/2024		1,179,743		1,237,881
900,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		899,577		936,665
235,000	Baxter International Inc.	3.75	10/1/2025		234,662		267,743
1,000,000	BMW US CAP LLC	3.80	4/6/2023		998,970		1,074,261
1,500,000	BNG Bank N.V.	2.13	12/14/2020		1,495,875		1,512,315
350,000	BPCE	3.00	5/22/2022		347,830		361,891
1,000,000	Cargill, Incorporated	1.38	7/23/2023		998,960		1,017,256
2,000,000	Chevron Corporation	1.14	5/11/2023		2,000,000		2,034,447
1,000,000	Citigroup Inc.	1.68	5/15/2024		1,000,000		1,019,922
1,000,000	Comcast Corporation	3.60	3/1/2024		1,048,500		1,109,437
1,200,000	Comcast Corporation	3.70	4/15/2024		1,271,940		1,328,136
1,200,000	Cox Communications Inc.	2.95	6/30/2023		1,206,108		1,264,145
1,000,000	Credit Suisse AG/New York NY	1.00	5/5/2023		999,290		1,005,436
700,000	DBS Group Holdings Ltd.	1.61	7/25/2022		700,000		699,806
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023		779,968		834,130
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022		500,910		525,111
389,000	Eastman Chemical Company	3.60	8/15/2022		411,978		406,095
2,000,000	European Investment Bank	2.50	10/15/2024		2,095,460		2,178,491
1,000,000	Exxon Mobil Corporation	3.04	3/1/2026		1,012,110		1,098,962
1,000,000	Fifth Third Bancorp	1.63	5/5/2023		999,360		1,025,707
1,000,000	Georgia-Pac LLC	3.60	3/1/2025		1,052,320		1,111,147
800,000	HSBC Holdings PLC	3.03	11/22/2023		775,456		835,510
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021		698,705		705,407
2,500,000	International Bank for Reconstruction and Development	0.63	4/22/2025		2,490,325		2,520,219
1,000,000	Interstate Power and Light Company	3.25	12/1/2024		1,037,850		1,085,323
1,200,000	Johnson & Johnson	2.63	1/15/2025		1,270,704		1,304,217
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024		1,042,640		1,108,718
1,200,000	JPMorgan Chase & Co.	2.01	3/13/2026		1,137,528		1,241,935
350,000	Kommunalbanken AS	1.38	10/26/2020		349,090		351,029
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		798,963		870,512
350,000	Lowe's Companies, Inc.	4.00	4/15/2025		349,199		398,854
350,000	MasterCard Incorporated	3.30	3/26/2027		349,024		396,407
1,000,000	Merck & Co., Inc.	2.75	2/10/2025		1,024,820		1,085,897
1,100,000	Met Life Global Funding	0.00	7/2/2025		1,098,075		1,097,501
1,200,000	Metropolitan Life Global Funding I	3.00	1/10/2023		1,226,220		1,271,150
1,000,000	Microsoft Corporation	2.38	2/12/2022		1,033,160		1,032,164
1,200,000	Mitsubishi UFJ Financial Group Inc	3.00	2/22/2022		1,215,480		1,243,361
1,200,000	Mizuho Financial Group Inc	3.55	3/5/2023		1,234,536		1,284,994
650,000	National Australia Bank Limited	3.63	6/20/2023		647,881		705,444
1,000,000	National Securities Clearing Corp.	1.20	4/23/2023		999,060		1,014,468
1,000,000	New York Life Insurance Company	1.10	5/5/2023		999,790		1,020,947
700,000	Nordea Bank AB	4.25	9/21/2022		725,970		742,995
1,000,000	Oracle Corporation	2.95	5/15/2025		1,025,920		1,092,657
1,000,000	PACCAR Financial Corporation	2.00	9/26/2022		1,017,340		1,031,542
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022		779,422		745,644
600,000	PepsiCo, Inc.	2.25	3/19/2025		599,574		641,235
750,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		749,753		795,174
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021		997,950		1,017,676
500,000	Ralph Lauren Corporation	1.70	6/15/2022		499,400		508,281
1,200,000	Reckitt Benckiser Treasury Services	2.38	6/24/2022		1,198,572		1,236,348
800,000	Reliance Standard Life Global Funding	2.15	1/21/2023		801,616		815,876
1,000,000	Royal Bank of Canada	2.80	4/29/2022		1,011,780		1,041,033
600,000	Royal Bank of Scotland	2.36	5/22/2024		600,000		615,986
1,200,000	Shell International Finance B.V.	1.88	5/10/2021		1,195,188		1,212,817
1,000,000	Shell International Finance B.V.	2.38	8/21/2022		1,009,530		1,043,314
1,500,000	State Street Corporation	3.78	12/3/2024		1,538,775		1,653,187
1,000,000	Sumitomo Mitsui Financial Group Inc.	2.78	10/18/2022		1,013,330		1,045,175
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		599,466		666,853
350,000	Target Corporation	2.25	4/15/2025		349,419		374,328
1,000,000	Toronto-Dominion Bank, (The)	1.90	12/1/2022		1,011,180		1,032,512
550,000	Total System Services, Inc.	4.00	6/1/2023		552,481		596,236
600,000	Toyota Motor Corp	2.90	3/30/2023		599,934		635,189
200,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		205,882		225,722

**BONDS, continued**

750,000	U.S. Bancorp	2.95	7/15/2022	\$	763,455	\$	786,023
26,785,000	United States Treasury Notes	2.50	1/15/2022		27,079,052		27,738,169
12,540,000	United States Treasury Notes	1.75	12/31/2024		12,829,343		13,379,592
6,510,000	United States Treasury Notes	1.75	1/31/2023		6,526,529		6,773,197
750,000	United States Treasury Notes	1.13	2/28/2025		770,273		780,059
900,000	USAA Capital Corp.	1.50	5/1/2023		898,884		923,382
1,000,000	Waste Management, Inc.	2.95	6/15/2024		1,015,590		1,023,733
	<b>Total Bonds</b>				<b>\$ 120,438,878</b>		<b>\$ 124,589,164</b>

**Mortgage-Backed Securities**

1,308,815	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	\$	1,351,198	\$	1,360,945
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		639,844		661,765
2,000,000	Federal Home Loan Mortgage Corporation	3.00	1/15/2043		2,023,750		2,098,350
1,014,255	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		994,881		1,031,038
1,269,848	Federal National Mortgage Association	2.19	1/1/2023		1,287,209		1,310,667
800,000	Federal National Mortgage Association	2.71	1/1/2025		796,438		849,076
901,063	Federal National Mortgage Association	2.65	5/1/2025		938,901		965,603
1,110,728	Federal National Mortgage Association	2.00	2/1/2028		1,100,879		1,146,564
1,064,053	Federal National Mortgage Association	2.00	9/1/2029		1,057,138		1,099,933
34,565	Federal National Mortgage Association	3.75	2/1/2034		34,686		34,826
791,277	Federal National Mortgage Association	2.00	7/1/2029		783,674		821,125
865,648	Federal National Mortgage Association	2.00	10/25/2041		853,745		891,986
511,849	Federal National Mortgage Association	6.50	8/25/2036		577,670		588,855
630,775	Federal National Mortgage Association	3.08	12/1/2024		638,167		684,283
423,404	Federal National Mortgage Association	3.04	1/25/2022		423,656		435,349
718,961	Federal National Mortgage Association	2.51	11/25/2022		706,913		740,088
800,000	Federal National Mortgage Association	2.65	7/25/2024		806,462		842,107
973,844	Federal National Mortgage Association	3.10	7/25/2024		970,825		1,056,869
1,332,149	Government National Mortgage Association	2.50	2/20/2028		1,359,520		1,395,359
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		1,004,959		967,605
491,298	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		496,556		518,847
800,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		814,334		837,276
	<b>Total Mortgage-Backed Securities</b>				<b>\$ 19,661,405</b>		<b>\$ 20,338,516</b>

**Adjustment to Contract Value**

**TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:**  
**TOTAL STABLE VALUE INVESTMENTS**

	<b>\$ 140,100,283</b>	<b>\$ 140,100,283</b>
	<b>\$ 186,652,176</b>	<b>\$ 186,652,176</b>

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
<b>SHORT-TERM INVESTMENTS</b>					
	MFBI NI Treasury Money Market Fund			\$ 102,678,939	\$ 102,678,939
	Self-Help Credit Union Money Market			505,958	505,958
<b>TOTAL SHORT-TERM INVESTMENTS</b>				<b>\$ 103,184,897</b>	<b>\$ 103,184,897</b>
<b>FIXED-INCOME INVESTMENTS</b>					
<b>CORPORATE BONDS</b>					
1,032,000	Abbott Laboratories	3.75	11/30/2026	\$ 1,155,316	\$ 1,200,705
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	918,454
193,000	Abbott Laboratories	4.90	11/30/2046	192,875	277,083
295,000	Abbott Laboratories	4.75	4/15/2043	394,368	395,473
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	186,905
681,000	AbbVie Inc.	4.30	5/14/2036	707,666	786,207
473,000	AbbVie Inc.	4.45	5/14/2046	445,615	577,168
500,000	AbbVie Inc.	4.05	11/21/2039	498,235	584,730
300,000	AbbVie Inc.	4.63	10/1/2042	283,857	364,892
1,013,000	AbbVie Inc.	4.55	3/15/2035	1,224,069	1,228,470
1,500,000	AbbVie Inc.	2.95	11/21/2026	1,623,840	1,631,472
25,000	Acadia Healthcare Company, Inc.	6.50	3/1/2024	23,250	25,442
175,000	Acadia Healthcare Company, Inc.	5.50	7/1/2028	175,000	175,438
275,000	Adient Global Holdings Ltd.	4.88	8/15/2026	217,250	225,445
145,000	Adient US LLC	9.00	4/15/2025	145,000	156,194
170,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	169,610	176,375
100,000	AECOM	5.13	3/15/2027	104,641	107,500
170,000	AECOM	5.88	10/15/2024	181,490	183,600
1,000,000	AEP Transmission	3.10	12/1/2026	1,122,550	1,118,980
2,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	2,437,118	2,660,374
12,200,000	African Development Bank	0.75	4/3/2023	12,183,042	12,345,472
375,000	Air Products and Chemicals, Inc.	2.70	5/15/2040	374,014	394,565
500,000	Alabama Power Company	5.20	6/1/2041	557,385	624,426
250,000	Alabama Power Company	4.30	7/15/2048	281,265	307,995
750,000	Alabama Power Company	2.80	4/1/2025	810,053	809,294
170,000	Albertsons Cos Inc Safeway Inc New A	5.88	2/15/2028	169,172	175,401
75,000	Albertsons Cos Inc Safeway Inc New A	4.63	1/15/2027	77,063	75,000
2,600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	2,663,550	2,873,540
75,000	Alliance Data Systems Corporation	4.75	12/15/2024	74,861	67,500
215,000	Allied Unvl Holdco Llc Allied	9.75	7/15/2027	221,309	226,556
180,000	Allied Unvl Holdco Llc Allied	6.63	7/15/2026	182,866	189,000
270,000	Allison Transmission, Inc.	5.88	6/1/2029	279,540	280,800
170,000	Ally Financial Inc.	5.75	11/20/2025	178,441	181,907
121,973	Almonde Inc	2.25	6/13/2025	121,072	105,032
200,000	Alpha 2 B.V.	8.75	6/1/2023	197,000	199,500
515,000	Alta Mesa Hldgs Lp Alta Mesa Fin Svcs	2.25	12/31/2040	126,985	644
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	572,241
500,000	Amazon.com, Inc.	2.50	6/3/2050	494,885	513,310
50,000	AMC Entertainment Holdings, Inc.	6.13	5/15/2027	44,314	15,500
425,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	379,438	136,000
125,000	AMC Entertainment Holdings, Inc.	5.75	6/15/2025	105,688	39,375
170,000	AMC Networks Inc.	4.75	8/1/2025	169,509	167,484
373,662	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	383,997	345,412
416,000	American Airls Pass Thru 2016-2 Aa	3.20	12/15/2029	407,208	391,810
225,000	American Axle & Manufacturing, Inc.	6.25	3/15/2026	223,711	216,563
100,000	American Axle & Manufacturing, Inc.	6.25	4/1/2025	99,561	98,250
175,000	American Axle & Manufacturing, Inc.	6.88	7/1/2028	175,000	173,250
430,000	American International Group, Inc.	3.88	1/15/2035	420,978	492,866
500,000	American International Group, Inc.	4.50	7/16/2044	492,760	582,489
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	431,741
1,200,000	American International Group, Inc.	3.90	4/1/2026	1,356,324	1,355,785
290,000	American Transmission Systems, Incorporated	5.00	9/1/2044	335,026	359,178
195,000	AmeriGas Partners, L.P.	5.75	5/20/2027	205,238	206,213
250,000	AmeriGas Partners, L.P.	5.88	8/20/2026	266,250	263,750
1,500,000	AmeriGas Partners, L.P.	5.63	5/20/2024	1,580,625	1,555,800
1,000,000	AmerisourceBergen Corporation	2.80	5/15/2030	1,045,950	1,053,419
500,000	Amgen Inc.	4.66	6/15/2051	642,775	666,578
300,000	Amgen Inc.	3.15	2/21/2040	298,809	322,199
190,000	AMN Healthcare, Inc.	4.63	10/1/2027	190,665	185,013
220,000	Amsted Industries Incorporated	5.63	7/1/2027	226,327	226,875
80,000	Amsted Industries Incorporated	4.63	5/15/2030	80,300	79,110
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	672,882
4,240,000	Anheuser Busch SA	4.75	1/23/2029	4,856,157	5,123,166
225,000	Antero Midstream Partners Lp	5.75	1/15/2028	219,298	177,750
175,000	Antero Resources Corporation	5.63	6/1/2023	161,779	112,000
300,000	Antero Resources Corporation	5.00	3/1/2025	233,365	177,000
50,000	Antero Resources Corporation	5.13	12/1/2022	42,000	36,125
75,000	Antero Resources Corporation	5.38	11/1/2021	66,438	69,375
1,500,000	Anthem, Inc.	2.38	1/15/2025	1,585,620	1,592,019
500,000	Apple Inc.	2.45	8/4/2026	473,046	543,248
250,000	Apple Inc.	4.25	2/9/2047	250,962	329,870

## CORPORATE BONDS, continued

1,000,000	Apple Inc.	4.50	2/23/2036	\$	1,084,256	\$	1,319,171
1,000,000	Apple Inc.	4.65	2/23/2046		1,050,376		1,377,151
4,240,000	Apple Inc.	2.20	9/11/2029		4,321,662		4,543,357
300,000	Apple Inc.	2.65	5/11/2050		295,713		314,242
400,000	Applied Materials, Inc.	5.85	6/15/2041		483,696		583,797
105,000	Aqua America, Inc.	4.28	5/1/2049		104,999		125,602
50,000	Aramark	6.38	5/1/2025		50,000		51,632
500,000	Arch Capital Services Inc.	4.01	12/15/2026		509,474		566,605
1,250,000	Archer-Daniels-Midland Company	3.25	3/27/2030		1,426,913		1,422,186
165,000	Archrock, Inc.	6.25	4/1/2028		167,630		150,150
200,000	Ardagh Packaging	5.25	8/15/2027		192,500		196,476
2,950,000	Ares Management Corporation	3.63	1/19/2022		3,016,729		3,000,150
150,000	Aruba Investments, Inc.	8.75	2/15/2023		151,061		150,750
85,000	Asbury Automotive	4.75	3/1/2030		80,756		82,875
85,000	Asbury Automotive	4.50	3/1/2028		80,932		82,450
165,000	Ascend Learning, LLC	6.88	8/1/2025		166,402		166,217
150,000	Ascent Res Utica	10.00	4/1/2022		154,725		127,875
250,000	Ascent Resources PLC	7.00	11/1/2026		199,875		160,000
175,000	Ashland LLC	6.88	5/15/2043		190,531		201,250
250,000	Ashton Woods USA L.L.C.	9.88	4/1/2027		265,625		265,625
315,000	Ashton Woods USA L.L.C.	6.75	8/1/2025		307,860		309,488
4,750,000	Asian Development Bank	1.75	8/14/2026		4,737,888		5,065,447
150,000	AstraZeneca PLC	6.45	9/15/2037		205,122		228,098
800,000	AT&T Inc.	2.95	7/15/2026		780,016		870,676
758,000	AT&T Inc.	4.50	3/9/2048		805,587		896,017
700,000	AT&T Inc.	4.80	6/15/2044		655,450		828,968
800,000	AT&T Inc.	4.30	2/15/2030		776,467		937,559
1,000,000	AT&T Inc.	4.85	7/15/2045		984,169		1,188,292
750,000	AT&T Inc.	5.15	2/15/2050		748,357		961,711
250,000	AT&T Inc.	5.15	11/15/2046		234,063		309,662
252,000	AT&T Inc.	5.45	3/1/2047		302,302		329,748
1,200,000	AT&T Inc.	4.85	3/1/2039		1,343,172		1,447,348
1,000,000	AT&T Inc.	3.65	6/1/2051		996,130		1,047,021
3,000,000	Athene Holding Ltd	3.00	7/1/2022		3,063,780		3,072,753
2,950,000	AVANGRID, Inc.	3.20	4/15/2025		3,040,860		3,226,213
1,000,000	Avery Dennison Corporation	4.88	12/6/2028		1,191,390		1,194,755
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024		40,000		36,522
45,000	B&G Foods Inc	5.25	9/15/2027		44,928		45,113
1,035,000	BAE System	3.40	4/15/2030		1,125,024		1,127,288
750,000	Baker Hughes, a GE Company	3.34	12/15/2027		802,620		799,102
98,995	Banff Merger Sub Inc.	9.75	10/2/2025		94,926		93,426
300,000	Banff Merger Sub Inc.	9.75	9/1/2026		269,225		301,875
200,000	Bank of America Corporation	3.30	1/11/2023		198,888		213,455
772,000	Bank of America Corporation	3.42	12/20/2028		751,839		859,894
568,000	Bank of America Corporation	4.18	11/25/2027		580,789		650,052
300,000	Bank of America Corporation	4.33	3/15/2050		300,000		387,691
82,000	Bank of America Corporation	4.00	4/1/2024		83,666		91,020
750,000	Bank of America Corporation	3.97	3/5/2029		736,013		859,256
4,450,000	Bank of America Corporation	4.08	4/23/2040		5,110,072		5,410,640
105,000	Bank of America Corporation	4.27	7/23/2029		106,128		123,844
925,000	Bank of America Corporation	4.08	3/20/2051		1,057,050		1,159,082
7,100,000	Bank of America Corporation	1.49	5/19/2024		7,100,000		7,213,135
5,000,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		4,998,500		5,203,693
500,000	Banque Federative	3.75	7/20/2023		541,375		540,412
300,000	Barclays PLC	4.95	1/10/2047		304,956		395,006
1,000,000	Barclays PLC	2.65	6/24/2031		1,000,000		996,086
500,000	Barrick North American Finance LLC	5.75	5/1/2043		705,455		706,354
25,000	Bausch Health Americas, Inc.	5.75	8/15/2027		26,383		26,500
75,000	Bausch Health Americas, Inc.	7.25	5/30/2029		78,750		78,750
375,000	Bausch Health Americas, Inc.	6.13	4/15/2025		386,363		380,351
110,000	Bausch Health Americas, Inc.	5.25	1/30/2030		111,694		104,363
3,475,000	Bausch Health Americas, Inc.	5.00	1/30/2028		3,521,750		3,271,678
125,000	Bausch Health Americas, Inc.	6.25	2/15/2029		123,750		125,625
1,265,000	Baxalta Incorporated	4.00	6/23/2025		1,240,167		1,433,801
965,000	Baxter International Inc.	3.75	10/1/2025		963,610		1,099,455
500,000	Bayer US Finance	4.20	7/15/2034		579,145		585,420
4,800,000	BB&T Corporation	2.50	8/1/2024		4,790,976		5,107,242
75,000	Beacon Roofing Supply, Inc.	4.88	11/1/2025		74,250		66,938
275,000	Beazer Homes USA, Inc.	5.88	10/15/2027		245,894		262,625
50,000	Beazer Homes USA, Inc.	7.25	10/15/2029		51,250		48,500
300,000	Becton, Dickinson and Company	4.67	6/6/2047		283,395		367,855
1,250,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048		1,425,793		1,597,779
170,000	Berry Global, Inc.	5.63	7/15/2027		173,919		174,250
250,000	Bestfoods	6.63	4/15/2028		334,923		339,186
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043		847,838		1,037,194
500,000	Black Hills Corporation	4.35	5/1/2033		497,715		568,955
170,000	BMC East, LLC	5.50	10/1/2024		169,619		171,275
5,800,000	BMW US CAP LLC	3.80	4/6/2023		5,794,026		6,230,712
4,900,000	BNG Bank N.V.	2.13	12/14/2020		4,886,525		4,940,229
1,200,000	BNP Paribas	3.38	1/9/2025		1,300,428		1,297,007
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023		739,561		752,459
1,200,000	Boeing Company, (The)	5.15	5/1/2030		1,326,090		1,338,036
250,000	Boeing Company, (The)	5.81	5/1/2050		250,000		295,246
500,000	Boeing Company, (The)	5.71	5/1/2040		500,000		569,207

CORPORATE BONDS, *continued*

1,000,000	Boeing Company, (The)	2.60	10/30/2025	\$	999,090	\$	997,705
690,000	Boeing Company, (The)	3.50	3/1/2039		620,276		614,554
250,000	Boeing Company, (The)	3.85	11/1/2048		222,653		223,544
1,125,000	Bombardier Inc.	7.88	4/15/2027		1,130,258		736,875
25,000	Bombardier Inc.	7.50	12/1/2024		18,688		16,375
500,000	Boston Scientific Corporation	4.70	3/1/2049		496,570		637,889
25,000	Boxer Parent Co. Inc.	7.13	10/2/2025		25,000		26,213
750,000	BP Capital Markets America Inc.	3.22	4/14/2024		746,288		807,372
2,250,000	BPCE	3.00	5/22/2022		2,236,050		2,326,443
150,000	Brinker International, Inc.	5.00	10/1/2024		134,025		139,875
75,000	Brink's Company, (The)	5.50	7/15/2025		75,000		76,390
500,000	Bristol-Myers Squibb Company	3.40	7/26/2029		495,875		582,503
4,280,000	Bristol-Myers Squibb Company	4.55	2/20/2048		4,329,006		5,809,771
375,000	Bristol-Myers Squibb Company	4.63	5/15/2044		401,844		498,756
500,000	Bristol-Myers Squibb Company	4.35	11/15/2047		451,535		660,282
750,000	Brixmor Operations	4.13	6/15/2026		791,280		784,348
500,000	Broadcom Inc.	4.30	11/15/2032		499,370		548,589
800,000	Broadcom Inc.	5.00	4/15/2030		925,440		919,498
250,000	Brookfield Financial Management Inc.	3.45	4/15/2050		247,645		239,738
75,000	Brookfield Residential Properties Inc.	6.25	9/15/2027		77,594		71,723
1,575,000	Brookfield Residential Properties Inc.	4.88	2/15/2030		1,337,813		1,316,070
175,000	Brookfield Residential Properties Inc.	6.38	5/15/2025		170,894		173,250
170,000	Builders FirstSource, Inc.	5.00	3/1/2030		151,300		159,800
136,000	Builders FirstSource, Inc.	6.75	6/1/2027		138,040		139,230
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045		756,383		922,988
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041		298,660		342,322
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029		308,838		343,933
200,000	Burlington Northern Santa FE, LLC	4.55	9/1/2044		234,886		261,338
1,000,000	California Institute of Technology	3.65	9/1/2119		1,112,680		1,104,571
2,100,000	Calpine Corporation	5.75	1/15/2025		2,127,329		2,120,559
475,000	Calpine Corporation	5.13	3/15/2028		475,375		465,500
1,050,000	Campbell Soup Company	2.38	4/24/2030		1,084,692		1,087,548
1,000,000	Candian Pacific Railway	2.05	3/5/2030		1,029,490		1,023,472
900,000	Cantor Fitzgerald	4.88	5/1/2024		977,463		970,316
4,200,000	Capital One Financial Corporation	3.38	2/15/2023		4,365,102		4,421,508
170,000	Cardtronics, Inc.	5.50	5/1/2025		170,526		164,900
400,000	Cargill, Incorporated	3.88	5/23/2049		394,132		472,823
5,000,000	Cargill, Incorporated	1.38	7/23/2023		4,994,800		5,086,281
170,000	Cargo Aircraft Management Inc.	4.75	2/1/2028		171,047		168,513
355,000	Carolina Power & Lighting Company	5.70	4/1/2035		484,980		483,310
180,000	Carrier Global	3.38	4/5/2040		179,993		175,752
170,000	Cascades Inc.	5.38	1/15/2028		171,712		172,550
165,000	Castle Us Management Corp.	9.50	2/15/2028		164,587		152,625
170,000	Catalent Pharma Solutions, Inc.	5.00	7/15/2027		173,276		176,482
300,000	Caterpillar Inc.	3.25	9/19/2049		297,270		332,569
300,000	Caterpillar Inc.	3.25	4/9/2050		298,803		334,422
500,000	CBS Corporation	5.50	5/15/2033		528,155		600,053
165,000	CBS Radio Inc.	7.25	11/1/2024		165,690		143,550
215,000	CCO Holdings, LLC	5.13	5/1/2027		208,462		222,439
2,375,000	CCO Holdings, LLC	5.38	6/1/2029		2,531,295		2,505,625
125,000	CCO Holdings, LLC	4.50	5/1/2032		125,000		126,563
15,000	CD&R Smokey Buyer Inc.	6.75	7/15/2025		15,000		15,596
165,000	CD&R Wtrwks Merger Sub Llc	6.13	8/15/2025		166,580		164,447
170,000	CDW LLC	5.00	9/1/2025		175,997		174,888
175,000	CDW LLC	4.13	5/1/2025		175,000		175,219
200,000	CEC Entertainment, Inc.	8.00	12/31/2040		178,750		20,000
170,000	Centene Corporation	4.63	12/15/2029		181,613		179,350
170,000	Century Communities, Inc.	5.88	7/15/2025		170,856		169,150
125,000	Century Communities, Inc.	6.75	6/1/2027		128,729		125,625
250,000	CenturyLink, Inc.	7.60	9/15/2039		233,581		269,063
600,000	CenturyLink, Inc.	8.00	6/1/2036		585,469		673,800
1,200,000	CenturyLink, Inc.	6.45	6/15/2021		1,236,780		1,227,240
165,000	Change Healthcare	5.75	3/1/2025		160,171		162,938
500,000	Charter Communications Operating, LLC	4.46	7/23/2022		516,493		533,297
750,000	Charter Communications Operating, LLC	4.91	7/23/2025		783,335		859,562
275,000	Charter Communications Operating, LLC	5.38	5/1/2047		328,259		324,752
115,000	Chemours Company, (The)	7.00	5/15/2025		111,244		109,932
225,000	Chemours Company, (The)	5.38	5/15/2027		208,976		203,330
25,000	Chemours Company, (The)	6.63	5/15/2023		24,938		24,000
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027		201,296		219,774
350,000	Chesapeake Energy Corporation	2.25	6/9/2024		343,004		200,750
25,000	Chesapeake Energy Corporation	2.25	12/31/2040		17,813		625
500,000	Chevron Corporation	2.95	5/16/2026		495,087		553,781
7,000,000	Chevron Corporation	1.55	5/11/2025		7,002,150		7,198,430
200,000	Childrens Hospital Corp.	2.25	2/1/2050		200,000		201,958
1,000,000	Cigna Holding Company	4.80	8/15/2038		998,555		1,267,107
700,000	Cigna Holding Company	3.00	7/15/2023		683,889		744,118
2,792,000	Cigna Holding Company	3.75	7/15/2023		2,944,806		3,030,677
250,000	Cigna Holding Company	3.20	3/15/2040		249,633		264,830
500,000	Cigna Holding Company	4.80	7/15/2046		611,755		627,780
1,005,000	Cigna Holding Company	3.05	10/15/2027		1,090,767		1,092,256
250,000	Cisco Systems, Inc.	2.50	9/20/2026		237,073		276,609
500,000	Cisco Systems, Inc.	5.50	1/15/2040		616,717		729,008
50,000	CIT Group Inc.	5.25	3/7/2025		47,375		51,802

CORPORATE BONDS, *continued*

50,000	CIT Group Inc.	5.00	8/1/2023	\$	48,375	\$	50,995
125,000	Citgo Holding Inc.	9.25	8/1/2024		125,000		124,375
148,875	CITGO Holding, Inc.	2.25	8/1/2023		150,740		141,122
203,571	Citgo Petroleum Corporation	2.25	3/28/2024		203,957		194,411
75,000	Citgo Petroleum Corporation	7.00	6/15/2025		75,000		75,094
300,000	Citigroup Inc.	4.45	9/29/2027		316,500		342,500
200,000	Citigroup Inc.	4.65	7/30/2045		202,598		257,443
500,000	Citigroup Inc.	6.00	10/31/2033		577,133		659,687
4,250,000	Citigroup Inc.	3.98	3/20/2030		4,334,348		4,883,973
500,000	Citigroup Inc.	5.32	3/26/2041		500,000		678,769
4,225,000	Citigroup Inc.	1.68	5/15/2024		4,225,000		4,309,171
175,000	Clark Equipment Company	5.88	6/1/2025		177,794		178,938
165,000	Clean Harbors, Inc.	5.13	7/15/2029		172,375		171,131
776,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024		830,515		719,818
150,000	Clearway Energy LLC	4.75	3/15/2028		153,375		152,991
650,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036		803,181		840,649
95,000	Cleveland-Cliffs Inc.	6.75	3/15/2026		94,523		91,675
55,000	Cleveland-Cliffs Inc.	9.88	10/17/2025		54,450		57,692
200,000	Cloud Crane Llc	10.13	8/1/2024		215,344		196,690
500,000	CME Group Inc.	4.15	6/15/2048		497,705		670,336
2,743,000	CNO Financial Group, Inc.	5.25	5/30/2025		2,780,716		3,035,877
200,000	CNX Resources Corporation	7.25	3/14/2027		168,475		184,000
65,000	CNX Resources Corporation	5.88	4/15/2022		62,805		64,145
4,200,000	Coca-Cola Company, (The)	4.13	3/25/2040		5,132,694		5,332,645
375,000	Coca-Cola Company, (The)	2.50	6/1/2040		374,816		387,769
500,000	Coca-Cola Company, (The)	2.75	6/1/2060		499,630		505,305
1,250,000	Colonial Enterprises Inc.	3.25	5/15/2030		1,361,050		1,362,139
250,000	Comcast Corporation	9.46	11/15/2022		356,305		303,475
350,000	Comcast Corporation	3.25	11/1/2039		349,335		388,252
1,000,000	Comcast Corporation	4.60	10/15/2038		1,018,140		1,271,646
750,000	Comcast Corporation	4.00	11/1/2049		745,140		905,729
525,000	Comcast Corporation	3.20	7/15/2036		547,261		580,589
4,200,000	Comcast Corporation	4.75	3/1/2044		5,256,720		5,529,558
1,000,000	Comcast Corporation	3.97	11/1/2047		1,167,590		1,185,674
165,000	Commscope Management Llc.	5.00	3/15/2027		153,600		148,616
305,000	CommScope Technologies Finance LLC	6.00	6/15/2025		290,757		294,539
65,000	CommScope, Inc. of North Carolina	6.00	7/1/2028		65,000		64,844
170,000	Compass Minerals Intl Inc	6.75	12/1/2027		174,419		178,500
175,000	Comstock Resources Inc.	9.75	8/15/2026		162,750		163,625
750,000	Concho Resources Inc.	4.30	8/15/2028		846,008		823,158
129,000	ConocoPhillips Company	4.15	11/15/2034		129,496		143,105
300,000	Consolidated Edison Company of New York	5.85	3/15/2036		367,975		405,807
170,000	Consolidated Management Inc.	6.50	10/1/2022		145,350		156,366
750,000	Constellation Brands, Inc.	4.65	11/15/2028		885,143		881,452
250,000	Constellium SE	5.88	2/15/2026		257,663		250,668
250,000	Continental Resources, Inc.	4.50	4/15/2023		248,659		239,300
1,100,000	Continental Resources, Inc.	3.80	6/1/2024		1,027,224		1,028,522
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025		253,513		281,374
4,200,000	Cooperatieve Rabobank U.A.	3.95	11/9/2022		4,400,634		4,443,685
125,000	Cooper-Standard Automotive Inc.	5.63	11/15/2026		111,867		80,000
125,000	Core & Main	8.63	9/15/2024		116,875		125,200
150,000	Cornerstone Chemical Company	6.75	8/15/2024		139,990		135,000
750,000	Corning Incorporated	4.75	3/15/2042		773,678		891,752
35,000	Corp Internationale Masonite	5.38	2/1/2028		35,331		35,788
1,250,000	Costco Wholesale Corporation	1.75	4/20/2032		1,274,350		1,266,580
175,000	Cott Holdings Inc.	5.50	4/1/2025		171,011		175,891
1,250,000	Cox Communications Inc.	3.15	8/15/2024		1,348,163		1,344,958
900,000	Credit Agricole Corporate and Investment	3.75	4/24/2023		964,134		963,124
500,000	Credit Suisse Group AG	3.57	1/9/2023		499,364		518,656
250,000	Credit Suisse Group Funding	3.80	9/15/2022		249,082		265,617
4,200,000	Credit Suisse Group Funding	3.80	6/9/2023		4,420,584		4,522,151
135,000	Crestwood Midstream	5.75	4/1/2025		133,507		116,609
50,000	Crownrock L.P. Crownrock Fin Inc	5.63	10/15/2025		49,165		44,813
165,000	CSC Holdings, LLC	5.25	6/1/2024		158,511		173,663
275,000	CSC Holdings, LLC	5.38	2/1/2028		286,770		287,375
225,000	CSC Holdings, LLC	4.13	12/1/2030		225,000		223,031
170,000	CSX Corporation	4.50	8/1/2054		217,853		215,301
625,000	CSX Corporation	6.15	5/1/2037		881,149		865,801
330,000	CSX Corporation	4.25	11/1/2066		401,270		399,934
220,000	Cumulus Media New Hldgs Inc	6.75	7/1/2026		218,442		203,225
175,000	Cushman & Wakefield	6.75	5/15/2028		176,563		182,438
200,000	CVS Health Corporation	3.50	7/20/2022		204,463		210,698
750,000	CVS Health Corporation	4.30	3/25/2028		742,148		877,176
750,000	CVS Health Corporation	4.78	3/25/2038		730,365		931,951
700,000	CVS Health Corporation	5.05	3/25/2048		720,710		916,925
4,200,000	CVS Health Corporation	3.70	3/9/2023		4,393,578		4,510,524
4,050,000	CVS Health Corporation	4.13	4/1/2040		4,032,852		4,780,738
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022		4,254,545		4,196,009
800,000	Daimler Finance North America	3.30	5/19/2025		849,848		850,946
250,000	Dana Fing Luxembourg	6.50	6/1/2026		262,875		258,750
170,000	Dana Incorporated	5.50	12/15/2024		165,089		171,275
15,000	Dana Incorporated	5.63	6/15/2028		15,000		14,891
875,000	Dana Incorporated	5.38	11/15/2027		875,000		873,346
170,000	DaVita Inc.	5.13	7/15/2024		166,844		172,975



CORPORATE BONDS, *continued*

250,000	DaVita Inc.	4.63	6/1/2030	\$	250,000	\$	248,800
3,100,000	DBS Group Holdings Ltd.	1.61	7/25/2022		3,100,000		3,099,139
210,000	DCP Midstream Operating, LP	5.63	7/15/2027		210,825		211,313
250,000	Deere & Company	2.88	9/7/2049		249,900		266,506
1,150,000	Deere & Company	3.10	4/15/2030		1,308,413		1,303,926
150,000	Delek Logistics Partners	6.75	5/15/2025		151,143		138,750
170,000	Delta Air Lines, Inc.	2.90	10/28/2024		145,775		137,873
350,000	Deutsche Telekom International Finance B	4.75	6/21/2038		331,230		441,627
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023		5,069,792		5,421,846
133,000	Dh Europe Fin Ii S A R L	3.25	11/15/2039		132,746		146,925
3,000,000	Diamond 1 Finance Corp.	5.45	6/15/2023		3,109,380		3,281,437
170,000	Diamond 1 Finance Corp.	7.13	6/15/2024		170,120		176,109
250,000	Diamond 1 Finance Corp.	8.10	7/15/2036		311,814		329,684
1,140,000	Diamond 1 Finance Corp.	6.02	6/15/2026		1,277,028		1,306,982
125,000	Diamond Offshore Drilling, Inc.	7.88	12/31/2040		108,781		12,969
245,000	Diamond Sports Group	5.38	8/15/2026		243,768		177,319
515,000	Diamond Sports Group	6.63	8/15/2027		489,037		274,238
125,000	Diamondback Energy, Inc.	5.38	5/31/2025		123,353		128,672
235,250	Digicel Group One Ltd	10.00	4/1/2024		140,000		162,311
200,000	Digicel Holdings	8.75	5/25/2024		185,250		195,000
38,669	Digicel Holdings	8.00	12/31/2026		41,119		23,201
49,063	Digicel Holdings	13.00	12/31/2025		48,999		41,213
96,866	Digicel Holdings	8.75	5/25/2024		79,632		94,444
200,000	Digicel Limited	6.75	3/1/2023		114,500		102,990
1,500,000	Discover Financial Services	3.75	3/4/2025		1,498,260		1,614,567
200,000	Discover Financial Services	4.10	2/9/2027		199,822		218,598
400,000	Discovery Communications, LLC	5.00	9/20/2037		476,380		473,431
170,000	DISH DBS Corporation	5.88	11/15/2024		170,184		169,150
240,000	DISH DBS Corporation	7.75	7/1/2026		235,500		254,400
800,000	DISH DBS Corporation	6.75	6/1/2021		817,541		815,000
350,000	DISH DBS Corporation	7.38	7/1/2028		350,000		347,813
50,000	Diversified Healthcare	9.75	6/15/2025		50,000		53,688
4,200,000	Dollar Tree, Inc.	3.70	5/15/2023		4,405,212		4,501,243
500,000	Dominion Energy South Carolina, Inc.	5.30	5/15/2033		521,575		656,201
400,000	Dominion Energy, Inc.	5.25	8/1/2033		430,580		482,974
550,000	Dominion Energy, Inc.	5.95	6/15/2035		683,376		724,446
170,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024		171,916		167,465
675,000	Dow Chemical Company, (The)	4.63	10/1/2044		669,240		782,041
625,000	DTE Electric Company	2.95	3/1/2050		628,523		648,217
1,000,000	DTE Energy Company	2.53	10/1/2024		1,054,560		1,046,375
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026		296,813		333,190
875,000	Duke Energy Carolinas, LLC	4.25	12/15/2041		988,395		1,077,879
275,000	Duke Energy Carolinas, LLC	4.00	9/30/2042		320,678		331,000
470,000	Duke Energy Corporation	6.45	10/15/2032		664,956		667,351
500,000	Duke Energy Indiana, LLC	2.75	4/1/2050		499,385		503,246
500,000	Duke Energy Management Inc.	4.15	12/1/2044		572,690		610,278
350,000	Duke Energy Management Inc.	4.20	3/15/2042		404,555		412,476
3,850,000	Duke Energy Progress, LLC	3.45	3/15/2029		4,008,582		4,419,505
25,000	Dun & Bradstreet Corporation, (The)	6.88	8/15/2026		26,625		26,352
200,000	Eg Global Fin Plc	8.50	10/30/2025		200,000		205,000
150,000	Eldorado Gold Corporation	9.50	6/1/2024		154,125		159,750
2,980,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025		3,155,075		2,638,790
300,000	Emerson Electric Co.	2.75	10/15/2050		299,634		302,269
500,000	Enable Midstream Partners, LP	4.15	9/15/2029		499,105		438,509
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021		285,736		284,238
125,000	Endeavor Energy Resource	5.75	1/30/2028		131,390		120,000
25,000	Endeavor Energy Resource	6.63	7/15/2025		25,000		25,196
150,000	Endurance Specialty	7.00	7/15/2034		220,782		212,166
4,200,000	Enel Financial	4.25	9/14/2023		4,461,072		4,568,058
750,000	Energy Transfer 4.9% Due 03-15-2035	4.90	3/15/2035		722,687		753,714
532,000	Energy Transfer 6.625% Due 10-15-2036	6.63	10/15/2036		599,378		577,814
4,175,000	Energy Transfer Operating, L.P.	6.25	4/15/2049		5,006,243		4,425,968
250,000	Energy Transfer Operating, L.P.	5.00	5/15/2050		249,785		237,441
35,000	Entegris, Inc.	4.38	4/15/2028		35,000		35,613
130,000	Entegris, Inc.	4.63	2/10/2026		134,420		131,950
100,000	Entercom Media Corp	6.50	5/1/2027		105,631		89,750
325,000	Entergy Arkansas, LLC.	4.20	4/1/2049		323,073		410,720
200,000	Entergy Corporation	2.95	9/1/2026		188,423		220,930
195,000	Entergy Mississippi, LLC.	3.85	6/1/2049		192,471		232,350
500,000	Entergy Texas, Inc.	4.50	3/30/2039		498,650		617,573
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026		187,644		214,332
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045		507,725		544,785
375,000	Entergy Utility Assets, LLC	4.00	3/15/2033		433,999		460,527
250,000	Enterprise Products Operating LLC	5.10	2/15/2045		270,123		297,851
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046		1,293,427		1,462,252
1,000,000	Enterprise Products Operating LLC	3.13	7/31/2029		1,073,630		1,070,403
220,000	Enviva Partners, LP	6.50	1/15/2026		221,298		228,800

CORPORATE BONDS, *continued*

500,000	EOG Resources, Inc.	3.90	4/1/2035	\$	485,044	\$	583,190
40,000	EQT Midstream Partners	6.50	7/1/2027		40,000		40,969
200,000	EQT Midstream Partners	6.00	7/1/2025		201,738		202,584
375,000	Equinor	3.70	4/6/2050		372,244		428,664
290,000	ERAC USA Finance	7.00	10/15/2037		377,175		371,503
1,085,000	ERAC USA Finance	3.30	12/1/2026		1,105,290		1,101,802
290,000	ESH Hospitality, Inc.	5.25	5/1/2025		280,804		278,400
250,000	Etp Legacy Lp	6.05	6/1/2041		259,568		258,084
10,800,000	European Investment Bank	2.38	5/24/2027		11,123,028		12,049,881
5,000,000	European Investment Bank	2.50	10/15/2024		4,958,850		5,446,228
200,000	Everest Re Group, Ltd.	4.87	6/1/2044		230,570		229,876
337,000	Eversource Energy	3.45	1/15/2050		336,373		359,525
550,000	Exelon Corporation	5.63	6/15/2035		674,896		722,605
275,000	Exelon Corporation	4.95	6/15/2035		322,490		338,859
2,400,000	Exelon Corporation	3.50	6/1/2022		2,464,776		2,511,741
75,000	Extraction Oil & Gas, Inc.	2.25	12/31/2040		63,750		14,438
250,000	Extraction Oil & Gas, Inc.	2.25	12/31/2040		197,981		48,125
300,000	Exxon Mobil Corporation	3.00	8/16/2039		300,000		315,433
500,000	Exxon Mobil Corporation	3.04	3/1/2026		496,840		549,481
75,000	Fairstone Financial Inc.	7.88	7/15/2024		77,563		73,500
8,500,000	Farm Credit Banks Consolidated Systemwide	3.65	8/13/2038		9,479,965		10,973,069
8,500,000	Farm Credit Banks Consolidated Systemwide	3.51	6/11/2040		8,660,650		10,765,240
300,000	Federal National Mortgage Association	2.25	5/15/2030		262,560		263,440
215,000	FedEx Corporation	4.05	2/15/2048		213,912		220,960
750,000	FedEx Corporation	4.40	1/15/2047		740,062		794,945
675,000	FedEx Corporation	3.88	8/1/2042		649,094		676,270
750,000	FedEx Corporation	3.10	8/5/2029		797,753		800,553
530,000	Ferrellgas Partners, L.P.	2.25	6/15/2020		399,693		132,500
100,000	Ferrellgas Partners, L.P.	8.63	7/31/2020		75,750		25,000
125,000	Ferrellgas, L.P.	6.75	6/15/2023		107,813		103,125
2,400,000	Fidelity National Financial, Inc.	5.50	5/1/2025		2,697,000		2,592,000
3,500,000	Fidelity National Financial, Inc.	5.50	9/1/2022		3,798,060		3,764,844
200,000	Fidelity National Information Service	3.00	8/15/2026		187,359		221,601
350,000	Fiserv, Inc.	4.40	7/1/2049		347,858		425,979
175,000	Five Point Operating Company	7.88	11/15/2025		174,169		165,375
250,000	Florida Power & Light Company	3.15	10/1/2049		248,408		284,226
250,000	FMC Corporation	4.50	10/1/2049		249,873		296,987
1,000,000	Ford Foundation	2.42	6/1/2050		1,000,000		1,024,871
600,000	Ford Motor Company	4.75	1/15/2043		519,978		472,680
250,000	Ford Motor Company	9.00	4/22/2025		250,000		270,550
45,000	Ford Motor Company	9.63	4/22/2030		45,000		53,294
5,100,000	Ford Motor Credit Company LLC	3.20	1/15/2021		5,106,781		5,023,500
500,000	Ford Motor Credit Company LLC	5.11	5/3/2029		507,895		485,915
75,000	Forestar Group Inc.	8.00	4/15/2024		80,063		77,625
50,000	Forestar Group Inc.	5.00	3/1/2028		50,000		49,000
170,000	Freedom Mortgage Corp.	8.25	4/15/2025		166,508		168,300
180,000	Freeport-McMoRan Inc.	4.13	3/1/2028		180,000		174,600
425,000	Gartner, Inc.	4.50	7/1/2028		425,000		429,973
500,000	GE Capital International Funding Company	3.37	11/15/2025		477,365		524,636
277,000	GE Capital International Funding Company	4.42	11/15/2035		248,811		281,641
500,000	GE Capital International Funding Company	4.40	5/15/2030		522,300		520,302
500,000	General Dynamics Corporation	4.25	4/1/2040		494,150		622,948
1,000,000	General Dynamics Corporation	3.63	4/1/2030		1,162,490		1,169,921
500,000	General Electric Capital Corporation	1.31	3/15/2023		500,000		488,200
280,000	General Electric Company	5.88	1/14/2038		335,927		316,033
600,000	General Electric Company	4.35	5/1/2050		599,215		593,403
500,000	General Mills, Inc.	4.20	4/17/2028		489,240		591,869
1,000,000	General Mills, Inc.	2.88	4/15/2030		1,088,320		1,088,782
500,000	General Motors Company	6.60	4/1/2036		563,380		540,506
1,000,000	General Motors Company	5.00	4/1/2035		1,039,530		998,872
355,000	General Motors Company	5.15	4/1/2038		353,459		340,259
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022		504,340		508,192
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026		252,270		272,459
750,000	General Motors Financial Company, Inc.	4.25	5/15/2023		784,620		783,153
650,000	Georgetown University	2.94	4/1/2050		651,768		634,246
220,000	Georgia Management Co.	4.30	3/15/2042		259,630		255,500
105,000	GFL Environmental Inc.	8.50	5/1/2027		108,982		114,188
65,000	Global Partners, LP	7.00	8/1/2027		65,000		60,125
125,000	Golden Nugget, Inc.	6.75	10/15/2024		117,878		89,844
425,000	Golden Nugget, Inc.	8.75	10/1/2025		363,097		240,125
5,100,000	Goldman Sachs Group, Inc., (The)	3.50	11/16/2026		5,045,634		5,608,771
4,700,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039		5,127,854		5,659,959
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045		1,055,572		1,306,144
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037		443,007		524,111
170,000	Graham Holdings Company	5.75	6/1/2026		182,474		175,802
170,000	Granite Us Hldgs Corp	11.00	10/1/2027		164,839		165,325
245,000	Gray Escrow, Inc.	7.00	5/15/2027		268,744		251,125
100,000	Gray Television, Inc.	5.88	7/15/2026		104,005		99,537
175,000	Great Plains Energy Incorporated	5.30	10/1/2041		202,069		233,460

CORPORATE BONDS, *continued*

175,000	Greystar Real Estate Partners, LLC	5.75	12/1/2025	\$	179,144	\$	175,910
150,000	Griffon Corp.	5.75	3/1/2028		142,844		148,125
165,000	Gw Honos Sec Corp	8.75	5/15/2025		155,394		167,063
245,000	H&E Equipment Services, Inc.	5.63	9/1/2025		249,008		247,399
143,000	Harborwalk Fdg Tr	5.08	2/15/2069		143,000		174,613
100,000	HCA Inc.	5.25	6/15/2049		98,528		119,807
170,000	HCA Inc.	5.38	2/1/2025		186,867		182,113
350,000	HCA Inc.	5.50	6/15/2047		364,714		426,227
100,000	HCA Inc.	5.63	9/1/2028		110,167		111,625
25,000	Heartland Dental Llc Heartland Dental	8.50	5/1/2026		23,875		22,635
240,000	Hecla	7.25	2/15/2028		240,893		243,600
173,688	Heritage Power LLC	2.25	7/9/2026		170,235		161,819
165,000	Hess Midstream LP	5.63	2/15/2026		165,247		163,266
145,000	Hexion Inc.	7.88	7/15/2027		146,030		131,950
225,000	Hilcorp Energy I, L.P.	6.25	11/1/2028		226,570		180,563
170,000	Hill-Rom Holdings, Inc.	4.38	9/15/2027		171,773		174,038
25,000	Hilton Domestic Operating Co.	5.38	5/1/2025		25,000		25,000
150,000	Hilton Domestic Operating Co.	5.13	5/1/2026		148,063		149,345
125,000	Hilton Domestic Operating Co.	5.75	5/1/2028		125,000		126,250
500,000	Home Depot, Inc., (The)	3.50	9/15/2056		441,023		580,737
300,000	Home Depot, Inc., (The)	4.25	4/1/2046		292,362		380,913
550,000	Home Depot, Inc., (The)	4.50	12/6/2048		555,504		737,911
4,700,000	Home Depot, Inc., (The)	2.50	4/15/2027		4,677,111		5,149,289
500,000	Home Depot, Inc., (The)	3.30	4/15/2040		495,570		561,294
250,000	Honeywell International Inc.	2.80	6/1/2050		248,188		268,291
1,000,000	Honeywell International Inc.	1.35	6/1/2025		1,025,540		1,024,147
1,400,000	Hormel Foods Corporation	1.80	6/11/2030		1,408,484		1,425,223
170,000	Hospitality Properties	4.38	2/15/2030		145,775		136,660
500,000	Host Hotels & Resorts, L.P.	3.88	4/1/2024		514,135		511,515
1,230,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024		1,209,988		1,347,627
75,000	Howard Hughes Corporation, (The)	5.38	3/15/2025		76,921		69,795
25,000	Howmet Aerospace Inc.	6.88	5/1/2025		25,000		27,122
3,650,000	HSBC Holdings PLC	3.03	11/22/2023		3,538,018		3,812,013
700,000	HSBC Holdings PLC	4.58	6/19/2029		700,807		808,725
170,000	Hughes Satellite Systems Corporation	6.63	8/1/2026		170,258		176,440
4,250,000	Humana Inc.	3.13	8/15/2029		4,252,278		4,603,206
200,000	Hunt Companies, Inc.	6.25	2/15/2026		192,682		182,000
1,000,000	Huntington Ingalls Industries, Inc.	3.48	12/1/2027		1,081,540		1,077,232
750,000	Husky Energy Inc.	4.40	4/15/2029		753,225		749,697
170,000	Iaa Spinco Inc	5.50	6/15/2027		172,236		175,375
3,990,245	ICG US	2.02	4/25/2031		3,866,148		3,865,831
890,000	IHC Health Services	4.13	5/15/2048		1,152,132		1,151,475
315,000	Iheartcommunications, Inc.	8.38	5/1/2027		340,155		288,657
4,165,000	IHS Markit Ltd.	5.00	11/1/2022		4,458,133		4,466,025
170,000	Illuminate Buyer LLC	9.00	7/1/2028		178,400		177,225
300,000	Indiana Michigan Power Company	4.25	8/15/2048		298,284		370,320
170,000	Indigo National Resources	6.88	2/15/2026		162,350		158,100
50,000	Informatica Corp	2.25	2/14/2025		49,754		49,938
2,400,000	ING Groep N.V.	4.63	1/6/2026		2,393,856		2,811,924
170,000	Installed Building Products, Inc.	5.75	2/1/2028		173,815		170,000
100,000	Integrated Services Group, Inc.	6.50	11/30/2023		83,188		65,301
200,000	Intel Corporation	2.60	5/19/2026		193,588		219,014
4,740,000	Intel Corporation	3.25	11/15/2049		5,020,827		5,348,789
480,000	Intelsat Jackson Holdings S.A.	8.13	12/31/2040		491,868		294,864
110,000	Intelsat Jackson Holdings S.A.	8.13	12/31/2040		91,975		62,700
50,000	Intelsat Jackson Holdings S.A.	8.13	12/31/2040		50,688		50,709
160,000	Intelsat Luxembourg S A	8.13	12/31/2040		98,313		8,800
378,000	Intercontinental Exchange, Inc.	4.25	9/21/2048		375,309		478,174
513,000	Intercontinental Exchange, Inc.	3.00	6/15/2050		511,274		529,497
3,200,000	International Bank for Reconstruction and Development	2.13	3/3/2025		3,133,664		3,447,194
10,900,000	International Bank for Reconstruction and Development	0.63	4/22/2025		10,857,817		10,988,155
200,000	International Business Machines Corporation	2.88	11/9/2022		201,060		211,301
400,000	International Business Machines Corporation	2.85	5/15/2040		397,460		416,518
3,000,000	International Finance Corporation	2.13	4/7/2026		2,913,630		3,266,479
750,000	International Paper Company	4.40	8/15/2047		735,755		883,678
375,000	Interpublic Group of Companies, Inc., (The)	4.75	3/30/2030		372,818		442,166
4,200,000	Interstate Power and Light Company	4.10	9/26/2028		4,189,416		4,864,593
35,000	IRB Holdings Inc.	7.00	6/15/2025		35,000		36,075
170,000	Iron Mountain Incorporated	5.25	7/15/2030		170,000		167,450
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025		508,509		554,124
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035		513,801		589,557
175,000	Jaguar Hldg Co li Pharmaceutical Management D.	5.00	6/15/2028		175,000		179,156
75,000	JBS USA Food Co	5.50	1/15/2030		74,969		76,875
328,000	JBS USA Food Co	5.88	7/15/2024		337,840		332,510
1,200,000	JBS USA Food Co	5.75	6/15/2025		1,218,000		1,215,000

## CORPORATE BONDS, continued

170,000	Jbs Usa Lux S A Jbs Usa Management Inc.	6.75	2/15/2028	\$	187,972	\$	179,564
150,000	Jda Escrow	7.38	10/15/2024		152,813		149,625
750,000	Jefferies Financial Group Inc.	5.13	1/20/2023		819,675		813,915
25,000	Jeld-Wen Inc.	4.63	12/15/2025		22,125		24,000
25,000	Jeld-Wen Inc.	6.25	5/15/2025		25,000		25,938
633,000	Johnson & Johnson	3.40	1/15/2038		631,149		750,363
4,200,000	Johnson & Johnson	3.50	1/15/2048		4,999,260		5,239,458
400,000	Johnson & Johnson	3.55	3/1/2036		472,080		473,179
500,000	JPMorgan Chase & Co.	3.63	12/1/2027		489,324		553,074
750,000	JPMorgan Chase & Co.	4.13	12/15/2026		770,384		872,902
250,000	JPMorgan Chase & Co.	4.95	6/1/2045		279,735		336,329
375,000	JPMorgan Chase & Co.	3.90	1/23/2049		350,824		453,250
500,000	JPMorgan Chase & Co.	4.03	7/24/2048		456,685		606,749
750,000	JPMorgan Chase & Co.	3.90	7/15/2025		773,344		848,323
7,450,000	JPMorgan Chase & Co.	2.01	3/13/2026		7,062,153		7,710,346
4,200,000	JPMorgan Chase & Co.	3.88	7/24/2038		4,671,030		4,932,274
500,000	JPMorgan Chase & Co.	3.11	4/22/2041		500,000		540,045
1,300,000	Kaiser Fndtn Hosps	3.27	11/1/2049		1,272,921		1,452,223
1,301,000	Kansas City Southern	2.88	11/15/2029		1,379,997		1,373,202
175,000	KB Home	6.88	6/15/2027		191,313		190,750
170,000	Kehe Dists Llc Kehe Fin Corp.	8.63	10/15/2026		171,269		181,050
500,000	Keurig Dr Pepper Inc.	4.60	5/25/2028		500,305		599,721
800,000	Kinder Morgan, Inc.	5.05	2/15/2046		812,088		920,514
500,000	Kinder Morgan, Inc.	5.55	6/1/2045		512,325		610,348
1,153,000	Kinross Gold Corporation	4.50	7/15/2027		1,262,812		1,257,625
300,000	KLA Corporation	3.30	3/1/2050		299,886		309,865
170,000	Koppers Inc.	6.00	2/15/2025		168,910		165,325
6,600,000	Korea Development Bank, (The)	2.10	7/6/2022		6,600,000		6,611,126
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		4,593,706		5,005,444
528,000	Kroger Co., (The)	4.00	2/1/2024		549,442		582,643
165,000	L Brands, Inc.	6.75	7/1/2036		146,135		135,300
675,000	L3Harris Technologies Inc	3.95	5/28/2024		741,116		739,540
250,000	Laboratory Corporation of America Holding	4.70	2/1/2045		303,793		304,315
350,000	Lam Research Corporation	2.88	6/15/2050		349,080		360,568
325,000	Laureate Education, Inc.	8.25	5/1/2025		334,228		337,188
375,000	Legacy Lifepoint Health, Inc.	9.75	12/1/2026		392,816		386,250
170,000	Legacy Lifepoint Health, Inc.	4.38	2/15/2027		169,977		160,650
1,000,000	Leggett & Platt, Incorporated	4.40	3/15/2029		1,069,700		1,074,099
170,000	Lennar Corporation	5.25	6/1/2026		170,674		183,600
170,000	Level 3 Financing, Inc.	5.25	3/15/2026		170,713		174,675
3,500,000	LG Chem, Ltd.	3.63	4/15/2029		3,622,465		3,808,228
1,095,000	Liberty Mutual Group Inc.	3.95	10/15/2050		1,131,375		1,157,029
750,000	Lincoln National Corporation	6.30	10/9/2037		1,004,093		997,688
500,000	Lincoln National Corporation	3.80	3/1/2028		558,525		554,389
170,000	Lions Gate Capital Holdings, LLC	5.88	11/1/2024		167,601		162,350
750,000	Lloyds Banking Group	3.90	3/12/2024		822,210		820,891
250,000	Lockheed Martin Corporation	3.60	3/1/2035		269,440		299,975
350,000	Lockheed Martin Corporation	4.07	12/15/2042		317,140		443,939
1,000,000	Los Angeles California Department Water & Power	6.01	7/1/2039		1,377,800		1,373,160
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046		908,242		1,114,639
248,000	Lowe's Companies, Inc.	4.25	9/15/2044		270,337		291,638
2,200,000	Lowe's Companies, Inc.	4.00	4/15/2025		2,194,962		2,507,080
1,118,000	LPL Holdings, Inc.	5.75	9/15/2025		1,122,808		1,131,975
170,000	LPL Holdings, Inc.	4.63	11/15/2027		170,891		167,875
100,000	M&T Bank Corporation	5.63	8/1/2025		101,750		101,000
195,000	M/I Homes Inc.	4.95	2/1/2028		194,800		193,781
4,200,000	Magellan Midstream Partners	4.85	2/1/2049		4,847,094		4,783,885
1,000,000	Magna International Inc.	4.15	10/1/2025		1,125,960		1,122,562
125,000	Magnolia Oil & Gas	6.00	8/1/2026		124,804		117,500
74,487	Mallinckrodt International Finance	2.25	9/24/2024		61,463		55,493
500,000	Marathon Petroleum Corporation	4.75	9/15/2044		452,025		521,229
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024		4,395,250		4,254,864
250,000	Marathon Petroleum Corporation	5.85	12/15/2045		224,886		262,612
250,000	Markel Corporation	4.15	9/17/2050		278,733		275,018
365,000	Markel Corporation	3.35	9/17/2029		389,707		389,714
25,000	Marriott International, Inc.	5.75	5/1/2025		24,999		27,159
30,000	Marriott Ownership Resorts, Inc.	4.75	1/15/2028		30,000		27,236
500,000	Mars Inc Del	4.13	4/1/2054		619,725		632,171
3,350,000	Mars Inc Del	3.88	4/1/2039		3,777,795		4,032,078
555,000	Marsh & McLennan Companies, Inc.	4.20	3/1/2048		633,693		678,486
1,010,000	Massachusetts Mutual Life Insurance Company	3.73	10/15/2070		898,544		1,037,994
2,200,000	MasterCard Incorporated	3.30	3/26/2027		2,193,862		2,491,704
170,000	Match Group, Inc.	4.13	8/1/2030		168,597		166,440
75,000	Mattamy Homes Limited	5.25	12/15/2027		76,188		74,625
100,000	Mattamy Homes Limited	4.63	3/1/2030		100,000		96,000
165,000	Mattel, Inc.	5.88	12/15/2027		165,379		169,950

CORPORATE BONDS, *continued*

808,000	Mayo Clinic	4.00	11/15/2047	\$	982,463	\$	1,009,121
375,000	Mcafee LLC Tern Loan 09-29-2025	2.25	9/29/2025		378,760		372,375
325,000	McDonald's Corporation	4.70	12/9/2035		407,124		407,926
1,000,000	McDonald's Corporation	4.88	12/9/2045		1,034,109		1,279,679
750,000	McDonald's Corporation	3.60	7/1/2030		867,195		862,830
170,000	MDC Partners Inc.	6.50	5/1/2024		155,206		158,100
50,000	Mednax, Inc.	6.25	1/15/2027		49,332		50,000
601,000	Medtronic, Inc.	4.38	3/15/2035		621,252		785,245
250,000	Merck & Co., Inc.	2.35	6/24/2040		247,513		254,393
170,000	Meredith Corporation	6.88	2/1/2026		157,744		141,357
25,000	Meritage Homes Corporation	6.00	6/1/2025		27,083		26,599
1,295,000	Meritage Homes Corporation	5.13	6/6/2027		1,334,246		1,333,850
4,600,000	Met Life Global Funding	0.95	7/2/2025		4,591,950		4,589,549
170,000	Methanex Corporation	5.65	12/1/2044		141,525		133,926
290,000	Michaels Stores, Inc.	8.00	7/15/2027		283,041		252,300
310,000	Microchip Technology Incorporated	4.25	9/1/2025		310,625		311,973
1,500,000	Microsoft Corporation	3.70	8/8/2046		1,438,048		1,867,928
1,300,000	Microsoft Corporation	2.70	2/12/2025		1,301,053		1,417,196
5,200,000	Microsoft Corporation	2.53	6/1/2050		6,503,385		5,423,638
250,000	Microsoft Corporation	4.00	2/12/2055		323,348		321,397
800,000	Microsoft Corporation	3.45	8/8/2036		956,464		966,770
250,000	Midamerican Energy Co Medium Term Management Bo.	5.80	10/15/2036		347,161		360,786
5,110,000	MidAmerican Energy Company	3.95	8/1/2047		5,102,795		6,242,780
450,000	MidAmerican Energy Company	4.40	10/15/2044		564,570		570,227
170,000	Midcontinent Communications Midcontine	5.38	8/15/2027		170,882		172,615
25,000	Minerals Technologies Inc.	5.00	7/1/2028		25,000		25,375
481,000	Mississippi Power Company	4.25	3/15/2042		461,950		565,396
86,000	Mississippi Power Company	4.75	10/15/2041		87,172		101,913
250,000	Mitsubishi UFJ Financial Group Inc	3.75	7/18/2039		250,000		284,686
170,000	Molina Healthcare, Inc.	5.38	11/15/2022		170,852		173,400
3,000,000	Molson Coors Brewing	3.50	5/1/2022		3,090,390		3,130,259
750,000	Morgan Stanley	3.88	1/27/2026		762,736		848,404
500,000	Morgan Stanley	4.38	1/22/2047		496,908		644,178
4,200,000	Morgan Stanley	4.10	5/22/2023		4,453,428		4,539,016
2,100,000	Morgan Stanley	3.62	4/1/2031		2,100,000		2,398,985
375,000	Morgan Stanley	5.60	3/24/2051		375,000		570,516
1,000,000	Morgan Stanley	4.35	9/8/2026		1,156,440		1,153,080
750,000	Mosaic Company, (The)	5.45	11/15/2033		814,045		796,056
75,000	Mph Acquisition Holdings Llc.	2.25	6/7/2023		70,702		71,156
165,000	MPH Infotech, Inc.	7.13	6/1/2024		169,545		153,450
750,000	MPLX LP	4.13	3/1/2027		816,383		798,916
270,000	MPT Operating Partnership LP	5.00	10/15/2027		273,723		277,425
170,000	MTS Systems Corporation	5.75	8/15/2027		171,516		155,975
165,000	Murphy Oil Corporation	5.75	8/15/2025		165,124		147,675
165,000	Murphy Oil USA, Inc.	5.63	5/1/2027		162,369		170,363
4,260,000	Mylan Inc.	3.13	1/15/2023		4,369,567		4,477,190
50,000	Nabors Inds	7.50	1/15/2028		50,000		30,750
110,000	Nabors Inds	7.25	1/15/2026		83,225		67,650
371,000	Nabors Industries, Inc.	5.75	2/1/2025		286,629		150,255
5,500,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020		5,558,901		5,500,275
4,225,000	National Australia Bank Limited	3.63	6/20/2023		4,211,227		4,585,386
150,000	National CineMedia, LLC	5.75	8/15/2026		145,594		103,500
75,000	National CineMedia, LLC	5.88	4/15/2028		75,000		61,688
1,200,000	National Securities Clearing Corp.	1.20	4/23/2023		1,198,872		1,217,361
1,558,000	Nationstar Mtg Hldgs	6.00	1/15/2027		1,502,388		1,480,100
170,000	Navient Corporation	5.00	3/15/2027		168,516		142,800
395,000	Navistar International Corporation	6.63	11/1/2025		401,693		374,263
75,000	Navistar International Corporation	9.50	5/1/2025		75,000		80,366
100,000	Ncl Corp	3.63	12/15/2024		65,063		61,125
30,000	Ncl Corp	12.25	5/15/2024		29,700		31,379
25,000	NCR Corporation	8.13	4/15/2025		25,000		26,500
4,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026		4,617,585		4,928,570
1,646,000	Nestle Holdings, Inc.	4.00	9/24/2048		1,623,894		2,113,441
170,000	Netflix, Inc.	5.88	11/15/2028		170,776		193,588
85,000	New Gold Inc	6.38	5/15/2025		77,288		85,850
75,000	New Gold Inc	7.50	7/15/2027		75,000		77,377
75,000	New Home Company Inc., (The)	7.25	4/1/2022		70,988		69,750
170,000	New Red Finance	5.00	10/15/2025		170,200		168,999
700,000	New York & Presbyterian Hospital	3.95	8/1/2119		757,435		752,374
2,720,000	New York Life Insurance Company	5.88	5/15/2033		2,677,797		3,708,385
350,000	New York Life Insurance Company	3.75	5/15/2050		347,862		395,266
125,000	Newfield Exploration Company	5.63	7/1/2024		128,788		119,444
125,000	Nexstar Escrow Corporation	5.63	8/1/2024		129,844		125,938
170,000	Nexstar Escrow Inc	5.63	7/15/2027		177,730		168,735

CORPORATE BONDS, *continued*

500,000	NextEra Energy Capital Holdings, Inc.	5.65	5/1/2079	\$	545,000	\$	544,898
190,000	NGPL PipeCo LLC	4.88	8/15/2027		197,254		208,795
30,000	NGPL PipeCo LLC	4.38	8/15/2022		30,000		30,942
75,000	NGPL PipeCo LLC	7.77	12/15/2037		95,835		91,537
500,000	Niagara Mohawk Power Corporation	3.03	6/27/2050		500,000		514,752
500,000	NIKE, Inc.	3.25	3/27/2040		496,870		559,614
2,975,000	NIKE, Inc.	3.38	3/27/2050		3,431,782		3,438,901
500,000	NiSource Finance Corp.	4.80	2/15/2044		483,221		611,356
400,000	NiSource Finance Corp.	5.65	2/1/2045		424,080		542,617
750,000	Noble Energy, Inc.	4.95	8/15/2047		678,705		669,327
515,000	Noble Energy, Inc.	5.25	11/15/2043		481,610		479,671
1,000,000	Nomura Holding Inc.	2.65	1/16/2025		1,045,060		1,043,100
165,000	Norbord Inc.	5.75	7/15/2027		165,267		168,300
4,400,000	Nordea Bank AB	4.25	9/21/2022		4,563,240		4,670,254
551,000	Norfolk Southern Corporation	3.94	11/1/2047		378,436		648,379
212,000	Norfolk Southern Corporation	3.16	5/15/2055		220,173		216,742
500,000	Northern Sts Pwr Management Minn.	3.60	5/15/2046		544,765		583,321
375,000	Northrop Grumman Corporation	5.15	5/1/2040		373,159		499,188
1,000,000	Northrop Grumman Corporation	4.40	5/1/2030		1,211,320		1,212,281
150,000	NOVA Chemicals Corporation	5.25	6/1/2027		157,589		131,681
2,900,000	Novartis Capital Corp.	4.40	5/6/2044		3,910,650		3,865,474
345,000	Novelis Inc.	5.88	9/30/2026		354,328		344,569
1,445,000	NRG Energy, Inc.	6.63	1/15/2027		1,509,965		1,508,219
175,000	NRG Energy, Inc.	5.25	6/15/2029		184,678		183,750
4,650,000	NSTAR Electric Company	3.25	5/15/2029		4,666,414		5,275,829
500,000	Nutrien Ltd.	4.90	6/1/2043		474,780		591,094
500,000	NVIDIA Corporation	3.50	4/1/2050		498,710		571,278
750,000	NVIDIA Corporation	2.85	4/1/2030		835,605		834,366
3,000,000	NXP Semiconductors	3.88	9/1/2022		3,125,940		3,171,407
255,000	NXP Semiconductors	3.40	5/1/2030		254,357		274,367
625,000	Occidental Petroleum Corporation	2.70	2/15/2023		604,013		569,531
125,000	Occidental Petroleum Corporation	4.50	7/15/2044		86,735		86,250
129,000	Occidental Petroleum Corporation	4.40	8/15/2049		92,049		89,010
100,000	Occidental Petroleum Corporation	2.90	8/15/2024		76,594		85,448
25,000	Occidental Petroleum Corporation	2.70	8/15/2022		22,781		23,274
25,000	Occidental Petroleum Corporation	3.45	7/15/2024		19,438		20,750
1,000,000	Ohio State University	3.80	12/1/2046		1,259,130		1,255,460
275,000	Olympus Merger Sub, Inc.	8.50	10/15/2025		232,934		218,625
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042		284,145		347,468
375,000	Oncor Electric Delivery Company LLC	3.70	5/15/2050		373,894		451,664
150,000	One Gas Inc.	2.00	5/15/2030		149,214		152,587
750,000	Oneok Partners, L.P.	6.13	2/1/2041		844,641		812,039
760,000	Oneok Partners, L.P.	6.65	10/1/2036		873,552		856,456
130,000	Oneok, Inc.	4.50	3/15/2050		129,808		119,816
750,000	Oneok, Inc.	4.25	2/1/2022		774,390		775,533
165,000	Open Text Corporation	3.88	2/15/2028		165,185		158,864
150,000	Open Text Corporation	5.88	6/1/2026		158,856		155,642
500,000	Oracle Corporation	3.85	7/15/2036		486,073		583,471
500,000	Oracle Corporation	4.13	5/15/2045		482,335		596,854
500,000	Oracle Corporation	3.60	4/1/2040		498,655		567,545
750,000	Oracle Corporation	2.95	4/1/2030		835,680		835,227
125,000	ORBCOMM Inc.	8.00	4/1/2024		129,375		118,750
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026		497,931		566,067
175,000	Orezone Gold Corporation	7.00	4/15/2025		183,695		175,912
4,528,750	OTC Derivative Receivable Citibank	1.00	12/31/2040		133,592		148,241
600,000	Otis Worldwide Corporation	2.06	4/5/2025		624,780		629,455
50,000	OUTFRONT Media Inc.	6.25	6/15/2025		50,000		50,328
5,100,000	Owens Corning	3.95	8/15/2029		5,089,137		5,556,084
75,000	Owens-Brockway Glass Container Inc.	6.63	5/13/2027		75,000		78,000
109,000	Pacific Gas & Electric Company	2.25	4/15/2042		122,080		121,263
391,000	Pacific Gas & Electric Company	2.25	12/31/2040		429,650		430,260
190,000	PacifiCorp	5.25	6/15/2035		213,210		261,797
250,000	PacifiCorp	4.10	2/1/2042		289,245		298,052
500,000	PacifiCorp	6.10	8/1/2036		704,355		699,279
170,000	Par Pharmaceutical, Inc.	7.50	4/1/2027		170,902		174,454
35,000	Park Aerospace	5.25	8/15/2022		35,481		32,854
105,000	Park Hotels & Resorts Inc.	7.50	6/1/2025		105,075		107,363
150,000	Parsley Energy Llc Parsley Management Corporation	5.63	10/15/2027		105,750		147,750
75,000	Patrick Industries, Inc.	7.50	10/15/2027		75,000		77,250
105,000	PBF Holdings Company	9.25	5/15/2025		105,000		112,088
165,000	PBF Logistics, LP	6.88	5/15/2023		169,185		157,163
375,000	PECO Energy Company	4.15	10/1/2044		453,236		461,994
360,000	Pennsylvania Electric Company	6.15	10/1/2038		473,126		467,958
4,200,000	Penske Automotive Group, Inc.	4.88	7/1/2022		4,676,532		4,473,866
854,000	PepsiCo, Inc.	2.88	10/15/2049		838,124		924,652
500,000	PepsiCo, Inc.	4.45	4/14/2046		539,836		668,537
3,700,000	PepsiCo, Inc.	2.25	3/19/2025		3,697,373		3,954,283

CORPORATE BONDS, *continued*

500,000	PepsiCo, Inc.	3.63	3/19/2050	\$	497,370	\$	601,803
660,000	Petrobras Global Finance	8.75	5/23/2026		782,892		778,800
840,000	Petroleos Mexicanos	7.69	1/23/2050		725,340		700,997
370,000	PetSmart, Inc.	5.88	6/1/2025		347,719		370,694
125,000	PetSmart, Inc.	7.13	3/15/2023		118,125		123,235
25,000	Pfg Escrow Corp.	5.50	10/15/2027		24,250		24,125
300,000	Pfizer Inc.	2.75	6/3/2026		293,741		333,310
500,000	Pfizer Inc.	4.00	12/15/2036		510,372		613,038
500,000	Pfizer Inc.	4.20	9/15/2048		498,810		651,633
700,000	Pfizer Inc.	5.95	4/1/2037		890,042		1,021,973
300,000	Pfizer Inc.	2.55	5/28/2040		298,137		310,378
200,000	PG&E Corporation	5.25	7/1/2030		200,000		201,140
40,000	PG&E Corporation	5.00	7/1/2028		40,000		39,988
170,000	Pgt Escrow Issuer Inc	6.75	8/1/2026		183,358		171,700
1,000,000	Pharmacia Corporation	6.60	12/1/2028		1,377,860		1,374,817
500,000	Phillips 66	3.85	4/9/2025		555,875		554,207
500,000	Phillips 67	3.75	3/1/2028		535,965		533,696
170,000	Picasso Finance Inc.	6.13	6/15/2025		172,765		173,825
360,000	Pilgrim's Pride Corporation	5.88	9/30/2027		367,106		360,072
25,000	Pilgrim's Pride Corporation	5.75	3/15/2025		25,688		24,927
100,000	Pisces Midco Inc	8.00	4/15/2026		92,640		100,750
147,000	Plains All American Pipeline, L.P.	4.50	12/15/2026		144,332		154,154
2,883,000	Plains All American Pipeline, L.P.	3.55	12/15/2029		2,477,842		2,808,777
125,000	Plains All American Pipeline, L.P.	5.15	6/1/2042		124,410		121,017
250,000	Plains All American Pipeline, L.P.	4.90	2/15/2045		222,380		232,128
170,000	Plastipak Holdings Inc.	6.25	10/15/2025		165,663		164,900
219,375	Playtika Holding Corp.	2.25	12/10/2024		214,991		218,827
5,300,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		5,298,251		5,619,227
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022		1,676,793		1,684,646
400,000	Polar Tankers, Inc.	5.95	5/10/2037		454,469		490,680
275,000	Polaris Inter Corp.	8.50	12/1/2022		234,488		242,000
200,000	Polyone Corp.	5.75	5/15/2025		200,000		205,750
3,570,000	Post Holdings, Inc.	5.00	8/15/2026		3,694,863		3,583,388
175,000	Post Holdings, Inc.	5.50	12/15/2029		177,378		180,971
50,000	Powerteam Services	9.03	12/4/2025		48,000		51,000
500,000	PPL Capital Funding	4.13	4/15/2030		499,830		568,984
225,000	Ppl Elec Management Corp.	4.13	6/15/2044		268,562		273,002
250,000	Precision Castparts Corp.	4.38	6/15/2045		254,208		302,277
200,000	Precision Drilling Corporation	7.13	1/15/2026		194,000		122,000
4,200,000	Procter & Gamble Company, (The)	3.55	3/25/2040		4,852,890		5,049,622
300,000	Procter & Gamble Company, (The)	3.60	3/25/2050		298,092		376,971
750,000	Progressive Corporation, (The)	3.20	3/26/2030		852,960		853,167
350,000	Public Service Company of Colorado	3.55	6/15/2046		305,571		389,561
5,925,000	Public Service Company of Colorado	3.70	6/15/2028		5,912,261		6,880,897
250,000	Public Service Electric and Gas Company	5.50	3/1/2040		328,693		353,821
750,000	Public Service Electric and Gas Company	4.05	5/1/2045		880,928		872,907
1,500,000	Public Service Electric and Gas Company	3.70	5/1/2028		1,737,044		1,733,453
170,000	QEP Resources, Inc.	5.25	5/1/2023		122,400		112,200
1,000,000	Quest Diagnostics Incorporated	4.25	4/1/2024		1,111,100		1,110,354
170,000	Quicken Loans Inc.	5.25	1/15/2028		169,039		175,420
250,000	Radiate Holdco LLC	6.63	2/15/2025		245,815		248,803
125,000	Rain CH Carbon Llc	7.25	4/1/2025		122,065		120,000
175,000	Range Resources Corporation	4.88	5/15/2025		152,233		132,125
150,000	Range Resources Corporation	5.00	3/15/2023		133,603		129,000
75,000	Range Resources Corporation	9.25	2/1/2026		75,000		67,430
626,000	Raytheon Technologies	3.70	12/15/2023		680,556		679,248
750,000	Raytheon Technologies	4.35	4/15/2047		763,943		909,163
350,000	Raytheon Technologies	4.88	10/15/2040		468,489		445,714
170,000	Realogy Group LLC	5.25	12/1/2021		166,733		172,295
435,000	Refinitiv US Holdings Inc.	8.25	11/15/2026		443,416		471,092
3,100,000	Reliance Standard Life Global Funding	2.15	1/21/2023		3,106,262		3,161,519
535,000	Resolution Funding Corporation	2.25	4/15/2030		469,179		471,539
165,000	Reynolds Group Issuer Inc.	5.13	7/15/2023		170,132		166,252
75,000	Reynolds Group Issuer Inc.	7.00	7/15/2024		74,250		75,211
25,000	RHP Hotel PPTY & Financial Corp.	5.00	4/15/2023		18,438		23,313
25,000	RHP Hotel PPTY & Financial Corp.	4.75	10/15/2027		21,063		22,250
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025		517,042		565,500
174,000	Rite Aid Corporation	6.13	4/1/2023		150,945		169,215
51,000	Rite Aid Corporation	7.50	7/1/2025		44,243		51,000
225,000	Rockies Express Pipeline LLC	6.88	4/15/2040		249,811		213,210
250,000	Rogers Communications Inc.	5.45	10/1/2043		270,540		332,390
375,000	Ross Stores, Inc.	5.45	4/15/2050		370,946		483,798
3,700,000	Royal Bank of Scotland	2.36	5/22/2024		3,700,000		3,798,582
25,000	Royal Caribbean Cruises	5.25	11/15/2022		22,563		19,449
100,000	Royal Caribbean Cruises	2.65	11/28/2020		90,125		97,019
25,000	Royal Caribbean Cruises	10.88	6/1/2023		24,500		25,689
15,000	Royal Caribbean Cruises	9.13	6/15/2023		15,000		14,869
1,000,000	Ryder System, Inc.	3.40	3/1/2023		1,049,520		1,048,969

CORPORATE BONDS, *continued*

500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046	\$	534,015	\$	640,568
525,000	Sally Holdings, LLC	5.63	12/1/2025		511,795		510,111
100,000	Sally Holdings, LLC	8.75	6/22/2024		96,008		95,500
50,000	Sally Holdings, LLC	8.75	4/30/2025		50,000		54,125
1,180,000	San Diego Gas & Electric Company	5.35	5/15/2035		1,427,743		1,540,196
800,000	San Diego Gas & Electric Company	3.60	9/1/2023		864,376		862,796
4,200,000	Santander Hldgs USA	3.40	1/18/2023		4,319,952		4,368,789
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045		388,903		467,399
500,000	Santander UK Group Holdings PLC	3.37	1/5/2024		525,005		524,296
175,000	SBA Communications Corporation	3.88	2/15/2027		174,500		174,344
1,000,000	SBA Communications Corporation	4.00	10/1/2022		1,010,000		1,010,000
150,000	Science Applications Intl Management New.	4.88	4/1/2028		147,300		149,109
25,000	Scotts Miracle-Gro Company, (The)	4.50	10/15/2029		25,000		25,719
40,000	Scripps Escrow Inc	5.88	7/15/2027		40,000		37,900
170,000	Sealed Air Corporation	5.50	9/15/2025		170,718		182,750
170,000	Select Medical Corporation	6.25	8/15/2026		174,809		171,862
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049		343,105		403,317
500,000	Semptra Energy	3.80	2/1/2038		432,265		537,232
100,000	Shea Homes Ltd.	4.75	2/15/2028		86,625		95,000
1,500,000	Shell International Finance B.V.	4.00	5/10/2046		1,440,116		1,753,671
1,500,000	Shell International Finance B.V.	3.13	11/7/2049		1,458,315		1,575,671
750,000	Sherwin-Williams Company, (The)	2.95	8/15/2029		811,980		806,279
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023		481,764		529,911
500,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046		462,196		575,949
500,000	Sierra Pacific Power Company	2.60	5/1/2026		482,331		543,076
170,000	Silgan Holdings Inc.	4.13	2/1/2028		162,395		168,513
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046		998,329		1,082,493
55,000	Sinclair Television Group, Inc.	5.13	2/15/2027		52,981		50,050
125,000	Sinclair Television Group, Inc.	5.88	3/15/2026		129,312		123,125
170,000	Sirius XM Radio Inc.	5.00	8/1/2027		171,439		173,752
50,000	Six Flags Operations Inc.	4.88	7/31/2024		43,125		44,750
4,200,000	Societe Generale	4.25	9/14/2023		4,480,602		4,521,558
150,000	Solenis LLC	2.25	6/26/2026		147,952		129,503
148,485	Solenis LLC	2.25	6/26/2025		146,266		142,020
165,000	Sonic Automotive, Inc.	6.13	3/15/2027		160,467		163,350
750,000	Southern California Edison Company	5.55	1/15/2036		887,714		944,040
165,000	Southern California Edison Company	3.65	2/1/2050		174,011		181,080
165,000	Southwest Gas Corporation	4.15	6/1/2049		164,916		189,088
250,000	Southwestern Electric Power Company	6.20	3/15/2040		336,340		343,818
100,000	Sp Finco Llc	6.75	7/1/2025		89,518		90,250
300,000	Spectra Energy Partners, LP	5.95	9/25/2043		354,765		376,104
275,000	Spectrum Brands, Inc.	5.75	7/15/2025		267,473		282,224
15,000	Spectrum Brands, Inc.	5.50	7/15/2030		15,000		15,019
970,000	Spectrum Management Holding Company, LLC	4.50	9/15/2042		910,073		1,032,761
170,000	Speedway Motorsports, LLC	4.88	11/1/2027		168,099		154,700
50,000	Spirit AeroSystems Holdings, Inc.	7.50	4/15/2025		50,000		49,313
440,000	Springleaf Finance Corporation	7.13	3/15/2026		484,564		455,396
245,000	Springleaf Finance Corporation	6.63	1/15/2028		246,682		242,550
1,025,000	Springleaf Finance Corporation	6.88	3/15/2025		1,063,188		1,051,586
220,000	Sprint Capital Corporation	6.88	11/15/2028		233,040		267,850
125,000	Sprint Capital Corporation	8.75	3/15/2032		145,658		178,906
50,000	Sprint Corporation	7.13	6/15/2024		55,500		56,457
60,000	Sprint Corporation	7.63	2/15/2025		65,118		69,225
180,000	Sprint Corporation	7.63	3/1/2026		206,842		212,467
1,300,000	Sprint Nextel Corporation	6.00	11/15/2022		1,384,500		1,371,149
250,000	Ssl Robotics Llc	9.75	12/31/2023		245,000		267,500
500,000	Standard Chartered PLC	5.30	1/9/2043		536,685		582,044
75,000	Standard Industries, Inc.	6.00	10/15/2025		65,313		77,195
125,000	Standard Industries, Inc.	4.75	1/15/2028		124,350		126,719
200,000	Standard Industries, Inc.	5.00	2/15/2027		204,874		202,500
1,175,000	Standard Industries, Inc.	4.38	7/15/2030		1,173,625		1,172,063
3,050,000	Starbucks Corporation	2.45	6/15/2026		3,031,267		3,252,082
150,000	Starfruit US Holdco, LLC	8.00	10/1/2026		150,188		153,554
4,200,000	State Street Corporation	3.15	3/30/2031		4,206,500		4,707,541
170,000	Stevens Hldg Co Inc	6.13	10/1/2026		170,936		177,650
1,000,000	Stryker Corporation	3.38	11/1/2025		1,121,490		1,118,659
150,000	Suburban Propane Partners, L.P.	5.75	3/1/2025		151,497		150,000
1,250,000	Suburban Propane Partners, L.P.	5.88	3/1/2027		1,257,125		1,237,500
170,000	Summit Materials, LLC	5.13	6/1/2025		156,795		167,875
50,000	Summit Materials, LLC	6.13	7/15/2023		50,063		49,778
75,000	Sunoco Lp Sunoco Fin Corp.	5.88	3/15/2028		78,208		74,450
550,000	Sunoco Lp Sunoco Fin Corp.	5.50	2/15/2026		539,813		533,500
100,000	Superior Plus, LP	7.00	7/15/2026		105,500		104,750
50,000	Surgery Center Holdings, Inc.	10.00	4/15/2027		49,324		50,000
2,950,000	Sysco Corporation	2.40	2/15/2030		2,939,587		2,916,087
300,000	Sysco Corporation	6.60	4/1/2050		299,301		415,487
300,000	Sysco Corporation	6.60	4/1/2040		299,406		404,557
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		4,595,906		5,112,536



## CORPORATE BONDS, continued

975,000	Takeda Pharmaceutical Co Ltd	2.25	3/31/2030	\$	973,089	\$	974,470
375,000	Takeda Pharmaceutical Co Ltd	2.25	7/9/2040		375,000		377,760
415,000	Tallgrass Energy Partners	5.50	1/15/2028		411,930		358,975
125,000	Targa Resources Partners LP	6.50	7/15/2027		114,188		125,313
2,250,000	Target Corporation	2.25	4/15/2025		2,246,265		2,406,397
500,000	Target Corporation	2.65	9/15/2030		497,965		549,424
325,000	Taylor Morrison Cmnty Inc	5.88	6/15/2027		335,273		336,616
450,000	Taylor Morrison Cmnty Inc	6.63	7/15/2027		448,188		463,500
1,525,000	Taylor Morrison Cmnty Inc	5.88	1/31/2025		1,551,688		1,547,875
375,000	Teachers Insurance & Annuity	4.27	5/15/2047		423,848		445,090
850,000	Teck Resource Ltd.	5.20	3/1/2042		817,751		838,768
165,000	TEGNA Inc.	5.00	9/15/2029		165,155		154,468
170,000	Telecom Italia Capital, Societe Anonyme	6.38	11/15/2033		197,345		191,675
165,000	Tempo Acquisition, LLC	6.75	6/1/2025		166,897		167,063
25,000	Tempo Acquisition, LLC	5.75	6/1/2025		25,000		25,625
170,000	Tempur Sealy International, Inc.	5.50	6/15/2026		167,030		171,700
150,000	Tenet Healthcare Corporation	6.25	2/1/2027		153,163		148,875
490,000	Tenet Healthcare Corporation	6.75	6/15/2023		505,018		486,325
75,000	Tenet Healthcare Corporation	7.00	8/1/2025		74,250		73,151
125,000	Tenet Healthcare Corporation	6.88	11/15/2031		118,500		110,625
798,000	Tenet Healthcare Corporation	4.63	6/15/2028		781,110		777,412
600,000	Tenet Healthcare Corporation	4.63	7/15/2024		591,390		587,874
105,000	Tenneco Inc	5.00	7/15/2026		96,075		69,300
355,000	Terrier Media Buyer, Inc	8.88	12/15/2027		358,093		340,356
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024		198,462		205,500
275,000	Texas Eastern Transmission	3.50	1/15/2028		294,324		292,636
685,000	Texas Instruments Incorporated	3.88	3/15/2039		755,166		849,209
1,200,000	Textron Inc.	4.00	3/15/2026		1,274,496		1,279,658
100,000	Tibco Software	11.38	2/14/2028		99,504		95,813
200,000	T-Mobile USA, Inc.	6.50	1/15/2026		213,000		209,022
1,750,000	T-Mobile USA, Inc.	4.50	4/15/2050		1,834,519		2,082,903
500,000	T-Mobile USA, Inc.	4.38	4/15/2040		516,509		578,360
175,000	TopBuild Corp.	5.63	5/1/2026		179,130		176,750
2,620,000	Total System Services, Inc.	4.00	6/1/2023		2,631,816		2,840,251
3,650,000	Toyota Motor Corp	2.90	3/30/2023		3,649,599		3,864,067
100,000	TPC Group Inc.	10.50	8/1/2024		102,605		89,500
125,000	TransDigm Inc.	6.38	6/15/2026		128,631		113,873
170,000	TransDigm Inc.	5.50	11/15/2027		170,311		148,359
150,000	Transocean Inc	7.50	1/15/2026		143,360		81,750
200,000	Transocean Inc	7.25	11/1/2025		191,710		109,000
165,000	Transocean Inc	6.80	3/15/2038		126,687		47,428
75,000	Transocean Inc	8.00	2/1/2027		75,000		41,391
250,000	Travelers Companies, Inc., (The)	4.00	5/30/2047		314,058		307,309
200,000	Tri Pointe Group Inc.	5.70	6/15/2028		202,560		203,000
170,000	Trinseo Materials	5.38	9/1/2025		165,512		161,075
275,000	Tronox Finance PLC	5.75	10/1/2025		258,023		254,375
170,000	Tronox Incorporated	6.50	4/15/2026		161,656		158,950
50,000	Tronox Incorporated	6.50	5/1/2025		50,000		50,500
500,000	TTX Company	3.90	2/1/2045		471,385		582,718
500,000	Tucson Electric Power Company	4.00	6/15/2050		495,690		583,432
100,000	TWDC Enterprise 18 Corp.	7.00	3/1/2032		129,276		148,073
1,500,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		1,544,115		1,692,919
200,000	TWDC Enterprise 18 Corp.	7.43	10/1/2026		205,292		265,448
1,250,000	TWDC Enterprise 18 Corp.	4.75	9/15/2044		1,341,886		1,599,762
300,000	TWDC Enterprise 18 Corp.	3.50	5/13/2040		299,700		327,653
37,000	Twin River Worldwide Holdings, Inc.	6.75	6/1/2027		38,724		35,150
5,050,000	U.S. Bancorp	1.45	5/12/2025		5,044,193		5,201,437
225,000	U.S. Concrete, Inc.	6.38	6/1/2024		234,656		222,188
291,008	U.S. Small Business Administration	3.54	12/1/2038		291,008		320,203
359,549	U.S. Small Business Administration	3.87	11/1/2038		359,549		402,453
250,000	Union Pacific Corporation	3.35	8/15/2046		211,533		270,055
144,000	Union Pacific Corporation	3.88	2/1/2055		153,088		171,082
285,000	Union Pacific Corporation	3.60	9/15/2037		258,546		316,899
295,000	Union Pacific Corporation	3.75	2/5/2070		304,906		328,603
1,080,000	Union Pacific Corporation	3.95	8/15/2059		1,274,400		1,265,496
380,000	United Airls Inc Aa Pass Management Trs.	2.70	11/1/2033		379,297		343,135
460,000	United Parcel Service, Inc.	3.75	11/15/2047		539,566		530,817
2,625,000	United Rentals (North America), Inc.	5.25	1/15/2030		2,761,488		2,710,313
50,000	United Rentals (North America), Inc.	4.00	7/15/2030		50,000		48,362
170,000	United Rentals (North America), Inc.	4.88	1/15/2028		177,832		174,250
5,000,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		5,089,585		5,232,977
500,000	United Technologies Corporation	4.50	6/1/2042		559,160		623,156
765,000	United Technologies Corporation	4.45	11/16/2038		926,834		935,680
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027		507,799		570,329
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048		762,540		958,692
453,000	UnitedHealth Group Incorporated	6.50	6/15/2037		693,883		689,806
260,000	UnitedHealth Group Incorporated	4.63	7/15/2035		337,519		340,163

## CORPORATE BONDS, continued

170,000	Univar Solutions Usa Inc	5.13	12/1/2027	\$	171,068	\$	171,975
150,000	Univision Communications Inc.	5.13	2/15/2025		146,055		141,282
140,000	Univision Communications Inc.	9.50	5/1/2025		139,931		148,400
300,000	Univision Communications Inc.	6.63	6/1/2027		300,000		286,500
188,000	Unum Group	7.25	3/15/2028		230,759		220,544
1,300,000	UpJohn Inc.	3.85	6/22/2040		1,311,642		1,397,051
100,000	US Foods Holding Corp.	5.88	6/15/2024		96,531		95,000
1,000,000	USAA Capital Corp.	1.50	5/1/2023		1,002,540		1,025,980
240,000	Valaris Plc	7.75	2/1/2026		154,575		18,000
594,000	Valero Energy Corporation	6.63	6/15/2037		807,555		789,915
125,000	Venator Financial	5.75	7/15/2025		114,188		88,893
50,000	Venator Financial	9.50	7/1/2025		49,004		50,750
1,000,000	Ventas Realty Ltd.	3.25	10/15/2026		1,029,010		1,028,849
750,000	Verizon Communications Inc.	2.45	11/1/2022		729,662		779,367
220,000	Verizon Communications Inc.	3.85	11/1/2042		186,472		268,260
4,700,000	Verizon Communications Inc.	4.27	1/15/2036		5,337,804		5,812,439
309,000	Verizon Communications Inc.	4.81	3/15/2039		306,864		403,640
715,000	Verizon Communications Inc.	4.86	8/21/2046		715,498		970,939
400,000	Verizon Communications Inc.	4.50	8/10/2033		465,972		498,260
750,000	Verizon Communications Inc.	4.00	3/22/2050		750,000		959,294
200,000	Verizon Communications Inc.	4.13	8/15/2046		231,454		249,963
200,000	Verscend Escrow Corp	9.75	8/15/2026		201,209		214,870
2,252,000	Viacom Inc.	5.88	2/28/2057		2,347,554		2,219,346
165,000	ViaSat, Inc.	5.63	9/15/2025		161,492		157,988
100,000	ViaSat, Inc.	6.50	7/15/2028		100,000		100,021
75,000	Vici Pptys L P / Vici Nt Co Inc	4.63	12/1/2029		75,000		73,125
95,000	Vici Pptys L P / Vici Nt Co Inc	4.25	12/1/2026		95,000		90,963
225,000	Viking Cruises Limited	5.88	9/15/2027		196,734		133,958
115,000	Viking Cruises Limited	13.00	5/15/2025		111,550		121,325
165,000	Viper Energy Partners LP	5.38	11/1/2027		172,604		161,852
200,000	Virgin Media Vendor	5.00	7/15/2028		200,000		197,440
250,000	Visa Inc.	4.30	12/14/2045		303,543		330,106
300,000	Visa Inc.	2.70	4/15/2040		297,792		321,010
1,000,000	Visa Inc.	2.05	4/15/2030		1,057,310		1,047,854
500,000	Vistra Operations Company LLC	5.00	7/31/2027		510,784		505,625
170,000	Vistra Operations Company LLC	5.63	2/15/2027		171,772		174,480
1,550,000	Vistra Operations Company LLC	5.50	9/1/2026		1,597,555		1,581,682
170,000	Vizient, Inc.	6.25	5/15/2027		178,092		178,075
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048		496,040		652,970
80,000	VRX Escrow Corp.	5.50	11/1/2025		79,877		82,000
225,000	W. R. Grace & Co.	4.88	6/15/2027		226,200		227,932
300,000	W. W. Grainger, Inc.	3.75	5/15/2046		270,492		328,016
1,250,000	W. W. Grainger, Inc.	1.85	2/15/2025		1,310,563		1,306,454
350,000	Walgreens Boots Alliance, Inc.	4.10	4/15/2050		354,991		352,961
600,000	Walgreens Boots Alliance, Inc.	3.20	4/15/2030		622,560		619,863
500,000	Walmart Inc.	4.05	6/29/2048		493,495		657,924
50,000	Wand Merger Corporation	8.13	7/15/2023		48,141		51,310
475,000	Wand Merger Corporation	9.13	7/15/2026		488,656		502,013
300,000	Washington Gas Light Company	3.65	9/15/2049		298,482		332,125
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028		4,199,836		4,965,754
500,000	Waste Management, Inc.	3.90	3/1/2035		589,285		591,767
300,000	Wells Fargo & Co Medium Term Sr Management Book	5.01	4/4/2051		300,000		416,395
500,000	Wells Fargo & Company	4.75	12/7/2046		500,674		640,808
500,000	Wells Fargo & Company	5.38	2/7/2035		584,832		678,069
4,200,000	Wells Fargo & Company	3.45	2/13/2023		4,363,758		4,458,249
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038		658,555		736,285
500,000	Welltower Inc.	3.63	3/15/2024		534,275		534,247
500,000	Welltower Inc.	4.00	6/1/2025		554,343		552,644
45,000	Wesco Distribution Inc.	7.25	6/15/2028		44,660		47,588
50,000	Wesco Distribution Inc.	7.13	6/15/2025		50,000		52,657
123,857	West Corporation	2.25	10/10/2024		114,118		105,223
165,000	West Street Merger Sub, Inc.	6.38	9/1/2025		163,386		159,638
500,000	Westar Management Inc.	4.10	4/1/2043		593,340		593,854
50,000	Western Gas Partners	3.95	6/1/2025		45,656		46,836
50,000	Western Gas Partners	4.00	7/1/2022		48,063		49,840
100,000	Western Midstream	4.05	2/1/2030		89,500		96,259
1,750,000	Westinghouse Air Brake Technologies Corporation	3.20	6/15/2025		1,786,558		1,783,246
637,000	William Carter Company, (The)	5.63	3/15/2027		656,192		656,110
575,000	William Carter Company, (The)	5.50	5/15/2025		593,625		592,969
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044		269,175		289,138
1,000,000	Williams Partners L.P.	5.40	3/4/2044		1,025,937		1,111,819
1,000,000	Williams Partners L.P.	3.75	6/15/2027		1,075,590		1,070,614
330,000	Wisconsin Public Services	3.67	12/1/2042		355,149		363,123
215,000	Wolverine World Wide, Inc.	5.00	9/1/2026		204,939		206,938
50,000	Wolverine World Wide, Inc.	6.38	5/15/2025		50,000		52,375
225,000	WPX Energy, Inc.	5.25	9/15/2024		229,313		221,625
265,000	WPX Energy, Inc.	5.25	10/15/2027		274,172		247,560

**CORPORATE BONDS, continued**

750,000	WRKCo Inc.	3.75	3/15/2025	\$	828,113	\$	829,089
455,000	WRKCo Inc.	3.00	6/15/2033		460,366		473,919
50,000	Wyndham Destinations, Inc.	4.63	3/1/2030		50,000		46,000
777,000	XLIT Ltd.	5.50	3/31/2045		803,489		1,039,653
150,000	Xplomet Communications Inc.	2.25	5/29/2027		142,504		142,875
300,000	XPO Logistics, Inc.	6.75	8/15/2024		320,209		314,280
20,000	XPO Logistics, Inc.	6.25	5/1/2025		20,350		20,950
295,000	Zayo Group Holdings, Inc.	6.13	3/1/2028		265,825		286,888
650,000	Zimmer Biomet Holdings, Inc.	3.55	4/1/2025		706,563		705,980
<b>TOTAL CORPORATE BONDS</b>					<b>\$ 912,000,462</b>		<b>\$ 960,091,328</b>

**UNITED STATES GOVERNMENT BONDS**

1,800,000	United Mexican States	4.40	1/31/2050	\$	1,890,000	\$	1,856,700
670,000	United States Treasury Bond	2.38	11/15/2049		777,454		827,555
34,900,000	United States Treasury Bond	1.13	5/15/2040		34,552,086		34,574,176
1,000,000	United States Treasury Bond	3.63	8/15/2043		1,452,266		1,460,625
400,000	United States Treasury Bond	4.50	4/3/2120		493,400		516,000
450,000	United States Treasury Bond	4.75	2/11/2029		523,845		521,338
360,000	United States Treasury Bond	4.40	4/16/2050		444,600		445,572
7,225,000	United States Treasury Notes	0.13	6/30/2022		7,219,681		7,220,484
4,985,000	United States Treasury Notes	0.25	6/15/2023		4,993,192		4,995,515
2,120,000	United States Treasury Notes	1.75	12/31/2024		2,149,026		2,261,941
180,000	United States Treasury Notes	0.25	5/31/2025		179,252		179,782
11,955,000	United States Treasury Notes	1.50	1/31/2027		12,067,025		12,763,364
3,772,000	United States Treasury Notes	0.59	6/30/2027		3,771,868		3,775,094
21,535,000	United States Treasury Notes	0.63	5/15/2030		21,493,432		21,475,274
26,600,000	United States Treasury Notes	0.50	3/31/2025		26,816,125		26,883,664
1,343,000	United States Treasury Notes	0.25	6/30/2025		1,338,546		1,340,377
90,000	United States Treasury Notes	1.50	2/15/2030		96,379		97,291
56,285,000	United States Treasury Notes	2.00	2/15/2050		64,649,517		64,459,517
10,000,000	United States Treasury Strips	1.00	11/15/2043		7,109,700		7,015,485
7,500,000	United States Treasury Strips	1.00	11/15/2041		5,594,925		5,535,467
<b>TOTAL UNITED STATES GOVERNMENT BONDS</b>					<b>\$ 197,612,318</b>		<b>\$ 198,205,221</b>
<b>TOTAL BONDS</b>					<b>\$ 1,109,612,780</b>		<b>\$ 1,158,296,549</b>

**BOND FUNDS**

2,831,402	Ashmore Emerging Markets Total Return Fund			\$	24,051,459	\$	19,225,221
351,512	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC				34,353,943		36,989,566
5,935,614	Voya Senior Loan Trust Fund Class A				68,340,310		71,381,101
<b>TOTAL BOND FUNDS</b>					<b>\$ 126,745,712</b>		<b>\$ 127,595,888</b>

**ASSET-BACKED SECURITIES**

500,000	Cathedral Lake	2.39	10/20/2028	\$	500,000	\$	489,783
4,000,000	CBAM 2019-11 Ltd	2.50	10/20/2032		3,919,600		3,925,237
4,000,000	Crown City CLO I	0.00	7/20/2030		4,000,000		3,989,208
500,000	Eaton Vance CLO	2.38	1/15/2028		500,000		491,716
500,000	Elevation LTD	2.45	10/15/2029		499,500		489,997
1,000,000	ELFI Graduate Loan Program 2020-A LLC	1.73	8/25/2045		999,688		1,003,440
4,000,000	Greywolf CLO III Ltd	2.39	4/15/2033		3,896,000		3,880,416
500,000	HPS Management	2.28	1/20/2028		500,000		488,576
992,564	JMP Credit Advisors	2.42	7/17/2029		992,564		969,575
500,000	KVK Clo LTD	1.31	5/20/2029		498,250		493,269
500,000	Least Commom Multiple LTD	2.28	7/19/2027		500,000		491,680
500,000	Midocean	2.26	7/19/2028		498,500		493,529
1,600,000	Navient Private Education Refi Loan Trus	1.69	5/15/2069		1,604,438		1,605,972
4,000,000	Pikes Peak Clo 4	2.59	7/15/2032		3,926,000		3,926,676
500,000	Sound PT XIV	2.19	1/23/2029		500,000		492,519
500,000	Sound PT XV	2.19	1/23/2029		500,000		492,103
1,320,120	U.S. Small Business Administration	3.07	5/1/2044		1,320,120		1,421,301
500,000	Venture XXIV LTD	2.32	10/20/2028		500,000		491,171
<b>TOTAL ASSET-BACKED SECURITIES</b>					<b>\$ 25,654,659</b>		<b>\$ 25,636,167</b>

**MORTGAGE-BACKED SECURITIES**

670,000	BAMLL Commercial Mortgage Securities Trust	3.22	4/14/2033	\$	698,370	\$	714,783
1,110,416	Bancorp Coml Mtg 2019-CRE6 TR	1.24	9/15/2036		1,110,416		1,064,455
11,197,063	Bank 2017-Bnk5	1.22	6/15/2060		854,974		551,194
620,000	Bank 2019-Bnk20	3.01	9/15/2062		638,581		686,543
3,300,000	BANK 2020-BNK27	1.90	4/15/2063		3,332,957		3,354,878
477,704	Bank of America Mortgage Securities	3.71	12/25/2034		476,969		468,623
1,050,000	BBCMS Mortgage Trust	2.04	4/15/2053		1,081,445		1,084,329
930,000	BHP TR 2019	1.16	8/15/2036		922,480		885,772
17,224,034	CFCRE 2016-C7 Mortgage Trust	0.87	12/10/2054		958,924		656,501
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054		1,029,570		1,116,145
736,821	CHC Commercial MTG TR 2019	1.31	6/15/2034		736,821		692,559
1,200,000	Citigroup Coml mtg TR 2019-c7	3.10	12/15/2072		1,235,955		1,337,182

**MORTGAGE-BACKED SECURITIES- Continued**

730,000	Citigroup Commercial Mortgage Trust 2013	5.26	11/10/2046	\$	700,858	\$	572,880
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047		780,355		790,546
280,000	Citigroup Commercial Mortgage Trust 2019	3.04	11/10/2052		288,390		310,411
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		4,508,438		4,662,899
567,734	COMM 2012-CCRE2 Mortgage Trust	1.79	8/15/2045		39,426		14,929
1,235,383	COMM 2012-CCRE3 Mortgage Trust	2.01	10/15/2045		103,884		39,703
505,029	COMM 2012-CCRE4 Mortgage Trust	1.85	10/15/2045		38,445		17,015
1,000,000	COMM 2013-CCRE10 Mortgage Trust	4.52	8/10/2046		1,075,128		1,059,957
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046		1,092,810		1,067,467
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046		979,414		1,029,385
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046		960,762		965,080
500,000	COMM 2016-COR1 Mortgage Trust	4.53	10/10/2049		494,906		444,047
4,250,000	Commercial Trust Mortgage	3.69	8/10/2047		4,360,037		4,577,527
3,350,000	Commercial Trust Mortgage	3.80	8/10/2047		3,719,547		3,648,030
1,590,000	Credit Suisse Mortgage Trust	3.16	12/15/2041		1,637,690		1,522,057
1,380,000	CSMC	3.04	2/15/2035		1,421,393		1,284,899
1,243,000	DBWF CMO Mortgage Trust	3.54	6/10/2034		1,205,485		1,165,713
4,842,681	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		4,750,178		4,922,814
2,800,000	Federal Home Loan Mortgage Corporation	2.80	8/25/2034		3,219,563		3,197,075
3,550,000	Federal National Mortgage Association	2.71	1/1/2025		3,534,191		3,767,777
3,442,753	Federal National Mortgage Association	3.14	3/1/2027		3,615,815		3,844,840
3,800,000	Federal National Mortgage Association	2.78	9/1/2027		3,801,188		4,209,066
5,801,806	Federal National Mortgage Association	3.58	5/1/2028		5,793,533		6,668,773
5,865,353	Federal National Mortgage Association	3.43	6/1/2028		5,783,675		6,701,922
3,800,000	Federal National Mortgage Association	3.11	5/1/2029		3,934,336		4,322,846
8,147,996	Federal National Mortgage Association	3.25	5/1/2029		8,393,434		9,354,206
5,077,379	Federal National Mortgage Association	2.00	9/1/2029		5,044,386		5,248,588
6,650,000	Federal National Mortgage Association	2.68	9/1/2029		7,059,391		7,390,323
2,900,000	Federal National Mortgage Association	3.24	9/1/2029		2,991,531		3,341,229
161,427	Federal National Mortgage Association	3.75	2/1/2034		161,995		162,646
4,175,658	Federal National Mortgage Association	2.00	10/25/2041		4,118,243		4,302,707
100,000	Federal National Mortgage Association	0.00	7/15/2030		87,224		87,679
3,156,303	Federal National Mortgage Association	3.08	12/1/2024		3,192,770		3,424,053
3,600,000	Federal National Mortgage Association	2.65	7/25/2024		3,629,604		3,789,481
3,575,000	Federal National Mortgage Association	3.06	9/25/2027		3,506,852		4,006,329
7,771,400	Federal National Mortgage Association	1.47	2/25/2031		884,183		843,605
470,000	Government National Mortgage Association	3.17	11/16/2046		481,503		490,413
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045		494,119		492,473
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045		1,069,940		1,016,438
1,560,000	GS Mortgage Securities Trust 2013-G1	3.56	4/10/2031		1,589,189		1,535,232
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046		1,095,757		1,067,038
117,931	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047		124,843		125,611
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050		1,029,546		1,111,773
680,000	GS Mortgage Securities Trust 2018	1.28	10/15/2031		680,000		644,159
240,000	GS Mortgage Securities Trust 2019-GC38	3.97	2/10/2052		266,597		278,265
670,000	GS Mortgage Securities Trust 2019-GC42	3.00	9/1/2052		690,095		738,027
440,000	GS Mortgage Securities Trust 2019-GSA1	3.05	11/10/2052		453,197		485,166
1,300,000	Jackson Pk Tr 2019-Lic	3.24	10/14/2039		1,264,283		1,269,433
710,000	JP Morgan Chase Commercial Mortgage	3.91	7/15/2050		697,920		654,533
570,681	JP Morgan Chase Commercial Mortgage TR	3.77	8/25/2035		571,007		567,819
910,000	JP Morgan Chase Commercial Mortgage TR 2011 C	5.61	8/15/2046		984,884		924,100
1,000,000	JPM Commercial Mortgage Securities TR 2014-C18	4.44	2/15/2047		1,075,015		1,065,680
1,000,000	JPM Commercial Mortgage Securities TR 2016-C1	3.58	3/15/2049		1,040,869		1,104,795
1,450,000	JPM Commercial Mortgage Securities TR 2016-JP4	3.39	12/15/2049		1,450,453		1,595,745
3,200,000	JPMDB Commercial Mortgage Securities Trust	1.92	5/13/2053		3,231,983		3,238,002
269,000	LCCM Mortgage Trust	3.99	2/15/2036		277,920		293,589
1,160,000	Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/2051		1,194,768		1,378,245
340,000	Morgan Stanley Capital I Trust 2018-L1	4.41	10/15/2051		350,178		404,866
140,000	Morgan Stanley TR	3.21	2/15/2046		140,723		143,263
4,200,000	Morgan Stanley TR	3.73	5/15/2048		4,342,800		4,611,159
1,000,000	Morgan Stanley TR	3.72	12/15/2049		1,029,414		1,118,493
1,000,000	MSCCG TR 2015	3.46	6/7/2035		999,772		982,105
824,729	Structured ADJ Rate Mtg	3.66	2/25/2035		830,726		828,914
8,305,738	UBS Commercial Mortgage Trust 2019-C16	1.73	4/15/2052		952,524		804,644
1,000,000	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.19	3/10/2046		1,029,460		1,035,385
60,000	UBS-Barclays Commercial Mortgage Trust 2	2.92	10/15/2052		61,191		64,945
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-LC25	3.37	12/15/2059		1,009,908		1,102,038
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-P2	3.54	12/15/2048		1,026,253		1,085,107
720,000	Wells Fargo Commercial Mortgage Trust 2019-LC53	3.04	10/15/2052		741,571		797,693
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.85	11/18/2044		1,119,812		1,036,507
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		6,294,217		6,060,264
3,435,307	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		3,472,075		3,627,935
1,000,000	WFRBS Commercial Mortgage Trust 2013-C24	3.61	11/15/2047		1,039,557		1,074,575

**TOTAL MORTGAGE-BACKED SECURITIES**  
**TOTAL FIXED-INCOME INVESTMENTS**

<b>\$</b>	<b>154,190,586</b>	<b>\$</b>	<b>160,225,894</b>
<b>\$</b>	<b>1,416,203,738</b>	<b>\$</b>	<b>1,471,754,499</b>

SHARES	DESCRIPTION	COST	VALUE
<b>COMMON STOCKS</b>			
685	10x Genomics Inc.	\$ 59,082	\$ 61,177
949	2U, Inc.	83,134	36,024
7,179	3M Company	1,025,920	1,119,852
4,760	4imprint Group PLC	132,794	144,978
1,800	A. O. Smith Corporation	94,256	84,816
7,709	A2 Milk Company Ltd	77,607	99,041
104,064	A2A SPA	135,454	147,327
21,065	AAK	402,637	361,987
10,788	AALBERTS Nv	424,829	353,682
26,363	Abbott Laboratories	1,112,191	2,447,169
55,274	AbbVie Inc.	3,785,083	5,426,801
2,939	ABIOMED, Inc.	678,078	709,945
1,003	Acadia Healthcare Company, Inc.	45,272	25,195
1,378	Acadia Pharmaceuticals Inc.	66,049	66,792
578	Acceleron Pharmaceuticals Inc.	56,564	55,066
17,551	Accenture Public Limited Company	1,610,890	3,768,551
12,332	Activision Blizzard, Inc.	590,254	935,999
546	Acuity Brands, Inc.	131,256	52,274
994	Adaptive Biotechnologies	22,795	48,090
18,400	Adastria Co., Ltd.	224,314	292,838
14,100	Adidas AG	1,389,099	3,699,387
10,065	Adobe Inc.	1,568,016	4,381,395
2,400	Adt Inc Del	20,973	19,152
5,922	Advance Auto Parts, Inc.	845,556	843,589
7,200	Advanced Energy Industries, Inc.	507,248	488,088
17,695	Advanced Micro Devices, Inc.	440,318	930,934
3,400	Advantest Corporation	96,466	192,872
1,890	AECOM	66,235	71,026
127,378	Aegon	370,272	379,550
10,330	Aerie Pharmaceuticals, Inc.	197,546	152,471
7,885	AeroVironment, Inc.	525,887	627,883
67,708	AES Corporation, (The)	1,115,482	981,089
557	Affiliated Managers Group, Inc.	109,539	41,530
9,190	AFLAC Incorporated	286,224	331,116
861	AGCO Corporation	54,129	47,751
25,635	ageas N.V.	1,453,377	908,098
41,180	AGGREKO Aggreko	418,307	225,306
3,933	Agilent Technologies, Inc.	149,515	347,559
654	Agios Pharmaceuticals, Inc.	39,678	34,976
7,048	AGNC Investment Corp.	138,888	90,919
747,200	AIA Group Limited	5,016,406	6,970,248
1,400	Aiphone Co., Ltd	19,856	20,438
1,257	Air Lease Corporation	49,125	36,818
28,260	Air Liquide Finance	2,876,532	4,075,444
11,522	Air Products and Chemicals, Inc.	2,226,868	2,782,102
219,500	Airports of Thailand Public Company	421,393	429,661
1,000	Ajis Company	21,827	23,775
2,067	Akamai Technologies, Inc.	110,903	221,355
1,367	Akwel SA	24,741	22,140
30,000	Alacer Gold Corp.	162,699	205,507
8,280	Alarm Company Inc.	548,881	536,627
1,619	Alaska Air Group, Inc.	115,601	58,705
1,286	Albemarle Corporation	124,328	99,292
1,562	Alexandria Real Estate Equities, Inc.	182,179	253,435
2,721	Alexion Pharmaceuticals, Inc.	329,021	305,405
136,592	Alibaba Group Holding Limited	8,385,841	10,521,791
1,002	Align Technology, Inc.	157,910	274,989
3,535	Alitia	28,873	31,683
744	Alk-Abello	204,000	198,558
2,350	Alkermes Public Limited Company	138,365	45,602
176	Alleghany Corporation	107,336	86,089

COMMON STOCKS, *continued*

1,201	Allegion Public Limited Company	\$	48,212	\$	122,766
491	Alliance Data Systems Corporation		126,914		22,154
3,063	Alliant Energy Corporation		125,131		146,534
9,485	Allianz Se		2,243,716		1,936,303
10,000	Allied Properties Real Estate Inv Tr.		349,003		300,734
1,347	Allison Transmission Holdings, Inc.		48,903		49,543
6,590	Allstate Corporation, (The)		420,732		639,164
4,772	Ally Financial Inc.		97,422		94,629
14,384	Almirall SA		259,965		189,503
1,376	Alnylam Pharmaceuticals, Inc.		95,886		203,799
1,600	Alpha Systems Inc.		42,627		55,096
10,619	Alphabet Inc.		8,083,984		15,030,545
540	ALSO Holding AG		76,938		132,785
42,360	alstria office REIT-AG		751,292		630,866
600	Alteryx, Inc.		65,473		98,568
3,800	Altice USA, Inc.		92,535		85,652
23,890	Altria Group, Inc.		1,108,511		937,683
7,146	Amazon.com, Inc.		5,518,059		19,714,528
13,710	Ambarella Inc.		631,517		627,918
7,231	Ambu		232,292		227,087
20,215	AMCOR PLC		195,504		206,395
1,698	Amdocs Limited		105,449		103,374
4,668	Amedisys, Inc.		588,980		926,785
100	AMERCO		38,119		30,219
3,133	Ameren Corporation		120,483		220,438
5,179	American Airlines, Inc.		279,982		67,690
1,804	American Campus Communities, Inc.		86,290		63,068
6,359	American Electric Power Company, Inc.		342,332		506,431
24,558	American Express Company		2,410,426		2,337,922
894	American Financial Group, Inc.		86,057		56,733
3,300	American Homes 4 Rent		74,859		88,770
47,464	American International Group, Inc.		2,525,427		1,479,928
107	American National Insurance Company		12,485		7,711
5,604	American Tower Corporation		522,405		1,448,858
2,314	American Water Works Company, Inc.		171,343		297,719
2,400	Americold Realty Trust		77,811		87,120
1,577	Ameriprise Financial, Inc.		127,792		236,613
1,978	AmerisourceBergen Corporation		106,714		199,323
2,916	AMETEK, Inc.		148,527		260,603
7,455	Amgen Inc.		833,537		1,758,336
3,646	Amphenol Corporation		173,157		349,323
716	Amsterdam Commodities N.V.		15,748		15,665
4,679	Analog Devices, Inc.		256,540		573,833
1,000	Anaplan Inc		50,469		45,310
15,566	Anheuser Busch SA		1,340,467		766,890
232,500	Anhui Conch Cement		1,093,927		1,565,909
18,411	Annaly Capital Management, Inc.		206,917		120,776
24,600	ANRITSU Corp		484,068		582,821
1,071	ANSYS, Inc.		138,925		312,443
3,600	Antero Midstream Corporation		43,101		18,360
3,528	Anthem, Inc.		476,891		927,793
5,200	AOI TYO Inc.		21,091		21,208
3,894	Aon PLC		410,392		749,984
4,805	Apache Corp		398,057		64,868
1,848	Apartment Investment and Management Company		49,133		69,559
2,149	Apollo Global Inc.		99,372		107,278
18,019	Appen Ltd.		257,199		420,814
2,870	Apple Hospitality REIT, Inc.		55,001		27,724
73,072	Apple Inc.		6,752,251		26,656,666
11,602	Applied Materials, Inc.		298,853		701,341
800	AptarGroup, Inc.		63,403		89,584
3,208	Aptiv PLC		151,590		249,967
3,200	Aramark		120,526		72,224
4,756	Arch Capital Group Ltd.		150,330		136,259

COMMON STOCKS, *continued*

31,031	Archer-Daniels-Midland Company	\$	1,287,395	\$	1,238,137
13,046	Ares Management Corporation		429,690		517,926
735	Argenx		170,717		163,478
752	Arista Networks, Inc.		119,651		157,943
4,249	Arkema		434,937		406,311
581	Armstrong World Industries, Inc.		26,755		45,295
1,017	Arrow Electronics, Inc.		75,161		69,858
2,424	Arthur J. Gallagher & Co.		133,033		236,316
782,536	Ascendas Real Estate Investment Trust		1,675,329		1,778,172
800	Ashland Global Holdings Inc.		49,688		55,280
5,497	ASM International N.V.		361,220		849,228
14,400	ASML Holding		2,257,987		5,287,072
7,918	Aspen Technology, Inc.		748,714		820,384
16,589	ASR Nederland NV		682,905		509,397
35,207	Assicurazioni Generali		726,215		532,641
2,269	Associated Banc-Corp		54,734		31,040
3,652	Assurant, Inc.		406,089		377,215
1,334	Assured Guaranty Ltd.		51,508		32,563
55,100	Astellas Pharma		955,827		919,057
1,711,500	Astra International		969,425		575,093
92,182	AT&T Inc.		2,768,609		2,786,662
14,270	Atara Biotherapeutics		209,950		207,914
1,460	Athene Holding Ltd		73,633		45,537
2,586	Atlantica Sustainable Infrastructure		52,822		75,253
10,423	Atlassian Corporation PLC		1,011,871		1,878,954
1,491	Atmos Energy Corporation		124,184		148,474
17,900	ATS Automation Tooling Systems		277,982		251,283
1,974	Audiocodes		66,622		62,753
4,526	Autodesk, Inc.		548,559		1,082,574
37,363	Autogrill SPA		352,035		196,309
6,516	Automatic Data Processing, Inc.		534,712		970,167
622	AutoNation, Inc.		29,265		23,375
296	AutoZone, Inc.		144,542		333,924
7,232	Avalara, Inc.		494,381		962,507
1,751	AvalonBay Communities, Inc.		257,205		270,775
657	AVANGRID, Inc.		29,427		27,581
4,382	Avantor, Inc.		70,073		74,494
1,058	Avery Dennison Corporation		49,218		120,707
1,300	Avnet, Inc.		57,728		36,251
2,546	Axalta Coating Systems Ltd.		81,997		57,412
1,119	AXIS Capital Holdings Limited		74,674		45,387
780	Axon Enterprise		74,928		76,541
34,452	Azimut Holding		654,550		588,547
1,522	B&c Speakers		21,856		18,804
118,456	B&M European Value		570,146		581,798
111,200	B3 Sa - Brasil Bolsa Balcao		842,961		1,115,686
5,403	Baidu Inc		1,158,394		647,766
8,182	Baker Hughes, a GE Company		321,714		125,921
91,024	BALFOUR Beatty		275,983		293,320
4,167	Ball Corporation		113,826		289,565
26,324	Banca Generali S.p.A.		722,349		788,224
148,523	Banca Mediolanum SpA		1,106,069		1,065,939
60,900	Banco Santander Chile New		1,652,508		998,760
558,100	Bank Central Asia		879,995		1,112,488
58,618	Bank Hapoalim B.M.		419,194		348,563
97,968	Bank of America Corporation		1,813,830		2,326,740
500	Bank of Hawaii Corporation		41,030		30,705
26,429	Bank of New York Mellon Corporation, (The)		1,124,455		1,021,481
1,604	Bank OZK		73,280		37,646
415	Barco		64,961		73,179
38,566	Barratt Developments		332,816		236,307
11,043	Bawag Group Ag		458,679		381,267
6,211	Baxter International Inc.		265,814		534,767
344,018	Beach Energy Ltd		399,249		360,022

COMMON STOCKS, *continued*

3,417	Becton, Dickinson and Company	\$	484,228	\$	817,586
1,507	Bellway		76,287		47,408
4,200	Benesse Holdings Inc.		112,169		112,509
49,484	Berkshire Hathaway Inc.		6,253,552		8,833,389
1,612	Berry Global Group, Inc.		81,849		71,444
24,789	Best Buy Co., Inc.		1,644,505		2,163,336
579	Beyond Meat Inc		59,643		77,574
417,199	Bezeq-Israeli Telecommunication Corporation		352,614		378,510
8,808	BHP Group		218,762		217,224
175	Bill Company Inc.		12,322		15,787
41,504	Bim Birlesik Magazalar		356,828		411,725
3,002	Biogen Inc.		648,409		803,185
2,206	BioMarin Pharmaceutical Inc.		193,771		272,088
258	Bio-Rad Laboratories, Inc.		58,093		116,484
491	Bio-Techne Corporation		50,782		129,658
24,782	Bjs Whsl Club Hldgs Inc.		626,666		923,625
1,868	Black Knight Inc		75,474		135,542
1,864	BlackRock, Inc.		708,795		1,014,184
37,889	Blackstone Group Inc		1,706,424		2,146,791
721	Bluebird Bio, Inc.		121,778		44,010
96,556	BlueScope Steel Limited		960,430		777,137
8,657	BNP Paribas		462,863		343,906
8,000	Boeing Company, (The)		1,299,466		1,466,400
381	BOK Financial Corporation		30,447		21,504
79,615	Boohoo Group Plc		227,498		405,294
2,082	Booking Holdings Inc.		3,396,134		3,315,252
14,089	Books Automation		477,941		623,297
10,945	Booz Allen Hamilton Holding Corporation		335,399		851,412
2,492	BorgWarner Inc.		93,773		87,968
109	Boston Beer Inc.		61,458		58,495
1,967	Boston Properties, Inc.		207,056		177,777
25,993	Boston Scientific Corporation		566,268		912,614
154	Bouvet ASA		5,111		7,774
14,489	Bpost		96,151		97,640
2,000	Brandywine Realty Trust		32,814		21,780
1,624	Brickworks Ltd.		19,183		17,700
7,433	Bright Horizons Family Solutions LLC		849,970		871,148
1,329	Brighthouse Financial, Inc.		67,293		36,973
14,199	Brink's Company, (The)		1,058,530		646,196
45,500	Bristol-Myers Squibb Company		2,083,546		2,675,400
3,800	Brixmor Property Group Inc.		75,959		48,716
6,473	Broadcom Inc.		1,280,672		2,042,944
1,442	Broadridge Financial Solutions, Inc.		105,237		181,966
767	Brookfield Property REIT Inc.		15,576		7,639
2,956	Brown & Brown, Inc.		62,197		120,487
13,462	Brown-Forman Corporation		714,787		853,794
1,300	Bruker Corporation		32,502		52,884
1,031	Brunswick Corporation		63,216		65,994
79,650	BSA Limited		24,480		16,452
106,960	BT Group PLC		317,373		150,728
2,827	Bucher Industries AG		999,820		813,894
1,665	Bunge Finance North America, Inc.		131,769		68,481
4,662	Burlington Stores, Inc.		691,090		918,088
400	Business Engineering Corporation		7,867		9,744
23,225	Buzzi Unicem Spa		510,244		500,053
29,371	BWXT Government Group, Inc.		1,492,459		1,663,573
1,699	C.H. Robinson Worldwide, Inc.		115,226		134,323
7,960	CA Global Property Internationale Immobi		265,915		265,079
544	Cable One, Inc.		393,178		965,518
655	Cabot Corporation		37,634		24,268
5,125	Cabot Oil & Gas Corporation		102,822		88,048
300	Caci International Inc.		61,377		65,064
7,871	Cadence Design Systems, Inc.		410,590		755,301
24,823	CAE Inc.		300,992		401,884



COMMON STOCKS, *continued*

7,249	Caesars Entertainment Corporation	\$	81,923	\$	87,930
1,176	Camden Property Trust		97,269		107,275
55,369	CameCo Corp.		408,568		567,532
2,179	Campbell Soup Company		96,251		108,144
7,400	Canadian Apt Pptys Real Estate Invt Tr		255,604		263,999
17,300	Canon Marketing Japan Inc.		375,337		351,981
3,300	Capcom Company		104,142		119,905
5,869	Capital One Financial Corporation		370,359		367,341
18,300	Capital Pwr Corp		396,109		375,943
5,711	Capitec Bank Hldgs		412,082		282,247
1,714	Capri Holdings Limited		119,841		26,790
10,025	Cara Therapeutics, Inc.		213,113		171,428
3,688	Cardinal Health, Inc.		177,058		192,477
749	Carlisle Companies Incorporated		78,731		89,633
9,709	Carlsberg AS		1,263,936		1,282,546
1,467	Carlyle Group Inc.		38,833		40,929
3,670	CarMax, Inc.		223,187		328,649
5,885	Carnival Corporation		249,971		96,632
18,294	Carrier Global		300,093		406,493
601	Carter's, Inc.		53,723		48,501
600	Carvana & Company		39,674		72,120
456	Casey's General Stores, Inc.		51,219		68,181
26,396	Castellum Ab		473,717		493,120
2,001	Catalent, Inc.		87,970		146,673
6,855	Caterpillar Inc.		626,424		867,158
1,366	Cboe Global Markets, Inc.		116,427		127,420
4,282	CBRE Group, Inc.		124,746		193,632
1,670	CDK Global, Inc.		108,299		69,171
2,138	CDW Corporation		143,291		248,393
1,528	Celanese Corporation		140,514		131,928
1,120	Cellular Line		8,455		6,340
4,934	Cembra Money Bank Ag		456,941		481,918
6,296	Cementir Holding NV		45,932		44,762
8,276	Centene Corporation		314,491		525,940
6,567	CenterPoint Energy, Inc.		135,966		122,606
18,980	CenturyLink, Inc.		416,444		190,369
1,115	Ceridian HCM Holding Inc.		47,279		88,386
9,215	Cerner Corporation		533,311		631,688
2,748	CF Industries Holdings, Inc.		87,021		77,329
53,224	Champion Iron Limited		85,969		104,804
3,063	Change Healthcare Properties, Inc.		32,080		34,306
586	Charles River Laboratories International		54,172		102,169
64,607	Charles Schwab Corporation, (The)		2,389,646		2,179,840
5,040	Charter Communications, Inc.		2,053,231		2,570,602
8,733	Check Point Software Technologies Ltd		1,083,668		938,186
1,525	Chegg Inc.		99,767		102,572
211	Chemed Corporation		67,126		95,176
2,381	Chemours Company, (The)		88,565		36,548
3,045	Cheniere Energy, Inc.		150,712		147,134
28,158	Chevron Corporation		2,653,140		2,512,538
68,600	CHIBA Bank		368,166		323,018
527,000	China Mengniu Dairy Co		1,465,240		2,012,683
112,500	China Merchants Bank		511,252		517,470
154,000	China Resources Beer (Holdings) Co		690,365		858,376
787	Chipotle Mexican Grill, Inc.		449,795		828,207
386	Choice Hotels International, Inc.		24,164		30,455
28,337	Chr Hansen Holding A/S		2,162,402		2,920,834
15	Christian Dior		7,434		6,328
23,281	Chubb Limited		2,947,472		2,947,840
3,205	Church & Dwight Co., Inc.		143,568		247,747
1,908	Ciena Corporation		78,478		103,337
4,583	Cigna Holding Company		450,560		860,000
1,150	Cimarex Energy Co.		150,881		31,614
1,887	Cincinnati Financial Corporation		90,352		120,825

COMMON STOCKS, *continued*

1,604	Cintas Corporation	\$	194,854	\$	427,241
736	Cirrus Logic Inc.		43,072		45,470
113,514	Cisco Systems, Inc.		4,292,023		5,294,293
26,372	Citigroup Inc.		1,380,848		1,347,609
5,596	Citizens Financial Group, Inc.		146,264		141,243
1,588	Citrix Systems, Inc.		98,632		234,881
36,500	CK Asset Holdings Limited		255,865		217,574
618	Clean Harbors, Inc.		34,375		37,068
35,309	Clicks Group Ltd		451,046		427,488
21,646	Clinigen Group Plc		277,338		216,775
1,587	Clorox Company, (The)		157,538		348,140
1,373	Cloudflare Inc.		48,784		49,359
21,200	Clovis Oncology Inc		168,618		143,100
4,486	CME Group Inc.		428,985		729,154
3,545	CMS Energy Corporation		106,140		207,099
393	CNA Financial Corporation		17,169		12,635
2,252,000	CNOOC Limited		2,616,260		2,504,660
49,159	Coca-Cola Company, (The)		1,878,086		2,196,424
11,011	Cochlear Limited		868,632		1,432,292
5,100	Cocokara Fine Inc.		250,083		274,181
6,181	Codemasters Group Holdings Plc		18,366		26,158
2,021	COFINIMMO Sa		335,299		277,834
22,745	Cognex Corporation		374,178		1,358,331
6,899	Cognizant Technology Solutions Corporation		312,405		392,001
265	Coherent, Inc.		67,307		34,710
117	Cola		16,340		14,981
56,746	Coles Group Limited		556,977		670,825
1,100	Colfax Corporation		43,186		30,690
10,755	Colgate-Palmolive Company		598,686		787,911
37,011	Coloplast AS		3,019,848		5,733,513
691	Colruyt SA		34,441		38,005
338	Columbia Sportswear Company		30,765		27,236
111,204	Comcast Corporation		3,678,173		4,334,732
1,826	Comerica Incorporated		88,296		69,571
242,700	Comfordtelgro Corporation		425,427		252,260
1,327	Commerce Bancshares, Inc.		64,820		78,917
2,389	CommScope Holding Company, Inc.		96,256		19,900
151,800	Compass Group PLC		2,728,864		2,085,713
3,827	Compugroup Medical Se		265,583		301,096
16,278	Computacenter		277,689		330,056
6,709	Conagra Brands, Inc.		184,069		235,956
2,574	Concho Resources Inc.		269,997		132,561
4,600	Conexio Corporation		61,477		60,589
13,599	ConocoPhillips		665,337		571,430
4,227	Consolidated Edison, Inc.		275,632		304,048
2,047	Constellation Brands, Inc.		177,186		358,123
1,182	Continental Resources, Inc.		53,409		20,720
120,268	Convatec Group		273,065		290,668
626	Cooper Companies, Inc., (The)		125,813		177,559
370	Copa Holdings, S.A.		41,533		18,707
15,647	Copart, Inc.		967,550		1,302,926
30,600	Corbus Pharmaceuticals		200,574		256,734
1,000	CoreLogic, Inc.		41,510		67,220
533	CoreSite Realty Corporation		58,908		64,525
26,009	Corning Incorporated		601,989		673,633
1,299	Corporate Office Properties Trust		43,546		32,917
9,353	Corteva, Inc.		256,976		250,567
2,600	Cosmos Pharmaceutical Corp		266,837		398,610
494	CoStar Group, Inc.		158,846		351,071
15,190	Costco Wholesale Corporation		3,300,578		4,605,760
3,384	Coty Inc.		53,811		15,126
2,760	Coupa Software Incorporated		368,269		764,630
1,785	Cousins Properties Incorporated		64,566		53,247
5,528	COVER SRL		77,165		94,746

COMMON STOCKS, *continued*

3,954	Covivio	\$	388,618	\$	286,440
811,000	Cp All Public Company Limited		1,720,506		1,777,732
696	Crane Co.		53,387		41,384
8,582	Credicorp Ltd		1,833,102		1,147,156
127	Credit Acceptance Corporation		29,335		53,214
10,471	Cree, Inc.		615,898		619,778
1,172	Criteo		22,410		13,349
1,453	Crowdstrike Inc.		143,544		145,721
5,301	Crown Castle International Corp.		445,543		887,122
15,830	Crown Holdings, Inc.		959,322		1,031,008
18,400	CSL Limited		955,799		3,635,831
321,600	Cspc Pharmaceutical Group Limited		487,063		607,478
16,261	CSX Corporation		634,785		1,134,042
2,428	Cubesmart, L.P.		61,940		65,532
12,775	Cubic Corporation		725,932		613,583
724	CullenFrost Bankers, Inc.		65,058		54,090
5,390	Cummins Inc.		604,175		933,871
522	Curtiss-Wright Corporation		61,122		46,604
34,471	CVS Health Corporation		2,028,182		2,239,581
3,925	Cyber-Ark Software Ltd		437,482		389,635
15,910	CyrusOne Inc.		582,265		1,157,453
10,500	Cytokinetics, Incorporated		135,654		247,485
4,279	D.R. Horton, Inc.		100,262		237,271
14,300	Dai Nippon Printing Co., Ltd.		365,440		327,262
32,600	Daikin Industries, Ltd.		1,546,225		5,238,180
19,600	Daito Trust Construction Co., Ltd.		1,463,645		1,800,217
40,101	Danaher Corporation		5,037,646		7,091,060
4,205	Darden Restaurants, Inc.		361,196		318,613
1,921	Datadog Inc.		162,327		167,031
1,220	DaVita Inc.		62,730		96,551
4,620	Dcc		405,518		384,180
12,524	Dechra Pharmaceuticals		426,709		440,409
3,624	Deere & Company		350,925		569,512
1,840	Dell Technologies Inc.		69,895		101,090
15,199	Delta Air Lines, Inc.		630,630		426,332
16,200	Denka Company Limited		520,054		395,972
18,979	Dentsply Sirona Inc.		928,157		836,215
9,500	Descartes Sys Group Inc		362,472		499,901
5,045	Devon Energy Corporation		244,589		57,210
1,156	DexCom, Inc.		111,208		468,642
2,128	Dialog Semiconductor PLC		97,809		97,060
2,113	Diamondback Energy, Inc.		198,774		88,366
944	Diasorin		177,869		180,667
800	Dick's Sporting Goods, Inc.		38,930		33,008
12,743	Digital Realty Trust, Inc.		711,718		1,810,908
91,296	Direct Line Insurance Group Plc		399,000		305,702
4,029	Discover Financial Services		153,059		201,813
28,611	Discovery, Inc.		620,945		554,520
17,112	Dish Network Corporation		587,252		590,535
2,047	DocuSign, Inc.		107,186		352,514
840	Dolby Laboratories, Inc.		43,706		55,331
18,734	Dollar General Corporation		1,343,719		3,569,014
26,319	Dollar Tree, Inc.		2,275,018		2,439,245
12,786	Dominion Energy, Inc.		859,204		1,037,967
516	Domino's Pizza, Inc.		102,198		190,631
1,580	Donaldson Company, Inc.		72,525		73,502
3,800	Doshisha Company		44,484		57,448
2,119	Douglas Emmett, Inc.		82,735		64,969
1,882	Dover Corporation		94,297		181,726
9,386	Dow Inc		429,626		382,573
76,535	Downer Edi Ltd		377,263		230,801
534	Dragerwerk AG & Co. KGaA		19,653		35,506
52,783	Drax Group		120,657		167,742
2,551	Dropbox Incorporated		63,906		55,535

COMMON STOCKS, *continued*

2,339	DTE Energy Company	\$	174,051	\$	251,443
6,400	DTS Corporation		131,130		131,933
9,246	Duke Energy Corporation		634,882		738,663
4,706	Duke Realty Corporation		125,385		166,545
61,436	Dunelm Group PLC		702,846		903,333
991	Dunkin' Brands Group, Inc.		54,595		64,643
9,555	DuPont de Nemours, Inc		625,685		507,657
8,070	DWS Group		308,265		292,852
3,252	DXC Technology Company		195,788		53,658
1,781	Dynatrace Inc.		40,309		72,309
2,783	E*Trade Financial Corporation		63,193		138,399
13,100	E.W. Scripps Company, (The)		214,349		114,625
501	Eagle Materials Inc.		48,132		35,180
1,800	East West Bancorp, Inc.		95,512		65,232
1,717	Eastman Chemical Company		104,470		119,572
24,961	Eaton Corporation Public Limited Company		2,137,086		2,183,588
1,313	Eaton Vance Corp.		59,889		50,682
13,613	eBay Inc.		372,073		714,002
700	EchoStar Corporation		32,295		19,572
3,079	Ecolab Inc.		279,549		612,567
27,049	Edison International		1,730,847		1,469,031
28,302	Edwards Lifesciences Corporation		1,675,332		1,955,951
5,088	Eiffage		548,072		465,167
564	El.En. - S.p.A.		15,232		14,253
4,937	Elanco Animal Health		103,978		105,899
2,938	Elanders		26,681		16,398
600	Elastic N V		48,416		55,326
4,845	Electronic Arts Inc.		333,273		639,782
612	Elekta AB (publ)		7,917		5,693
2,811	Element Solutions Inc		36,655		30,499
10,669	Eli Lilly and Company		643,707		1,751,636
33,512	Emerson Electric Co.		1,858,533		2,078,749
12,700	Empire Ltd		296,290		303,140
1,800	Empire State Realty Trust, Inc.		37,156		12,600
18,137	Encompass Health Corporation		942,784		1,123,224
622	Endava Plc		29,130		30,043
900	Energizer Holdings, Inc.		50,177		42,741
26,700	Enn Energy		276,635		300,401
1,331	Enphase Energy Inc.		60,296		63,316
8,712	Entegris, Inc.		418,615		514,444
4,049	Entergy Corporation		343,553		379,837
19,414	Entra Asa		282,569		247,128
2,041	Envista Hldgs Corp		57,767		43,045
7,283	EOG Resources, Inc.		527,608		368,957
638	EPAM Systems, Inc.		76,982		160,782
1,000	EPR Properties		73,423		33,130
3,846	EQT Corporation		116,572		45,767
3,529	Equifax Inc.		340,929		606,565
1,551	Equinix, Inc.		690,999		1,089,267
40,800	Equinox Corporation		365,755		454,731
5,116	Equitable Holdings		113,367		98,688
2,892	Equitrans Midstream Corporation		91,719		24,033
1,500	Equity Commonwealth		47,031		48,300
2,236	Equity Lifestyle Properties, Inc.		88,149		139,705
4,628	Equity Residential		275,347		272,219
37,145	Ericsson		309,973		343,515
339	Erie Indemnity Company		41,596		65,054
8,540	Esperion Therapeutics, Inc.		302,680		438,187
2,767	Essential Utilities		92,894		116,878
814	Essex Property Trust, Inc.		189,400		186,544
32,625	Essity		1,010,913		1,054,391
18,613	Estee Lauder Companies Inc., (The)		2,802,219		3,511,901
11,048	ETSY, Inc.		524,186		1,173,629
9,540	Euronet Worldwide, Inc.		860,105		914,123

COMMON STOCKS, *continued*

3,482	Euronext	\$	239,602	\$	349,040
23,987	Eutelsat Communications		259,138		221,186
432	Everbridge Inc.		60,878		59,772
493	Evercore Inc.		53,121		29,048
2,724	Everest Re Group, Ltd.		591,942		561,689
2,943	Evergy Inc		152,108		174,490
4,051	Eversource Energy		177,159		337,327
1,293	Evolution Mining Limited		3,978		5,048
27,900	Evoqua Water Technologies Corp.		387,774		518,940
14,416	Evotec Se		350,068		391,830
77,339	Evraz Group S.A.		595,246		275,595
9,377	Exact Sciences Corporation		797,368		815,236
3,911	Exelixis, Inc.		95,443		92,847
23,857	Exelon Corporation		888,209		865,771
14,772	Exor N.V.		1,003,309		843,495
1,715	Expedia Group, Inc.		158,076		140,973
44,608	Expeditors International of Washington		2,487,690		3,391,992
129,100	Experian Group Limited		2,452,040		4,496,755
2,183	Extended Stay America, Inc.		39,922		24,428
1,626	Extra Space Storage Inc.		134,532		150,194
53,605	Exxon Mobil Corporation		3,958,697		2,397,216
11,500	F.C.C. Company		211,203		196,774
4,037	F.N.B. Corporation		53,688		30,278
814	F5 Networks, Inc.		103,028		113,537
39,713	Facebook, Inc.		4,684,664		9,017,631
460	FactSet Research Systems Inc.		75,938		151,096
355	Fair, Isaac International Germany Corporation		69,442		148,404
14,500	FANUC Corporation		1,625,428		2,588,590
11,675	FARO Technologies, Inc.		555,597		625,780
58,461	Fastenal Company		1,949,626		2,504,469
918	Fastly Inc.		79,417		78,149
4,217	FDM Group PLC		40,423		47,103
939	Federal Realty Investment Trust		135,921		80,012
3,024	FedEx Corporation		427,043		424,025
5,700	FibroGen, Inc.		134,182		231,021
3,473	Fidelity National Financial, Inc.		100,175		106,482
7,796	Fidelity National Information Service		520,645		1,045,366
9,211	Fifth Third Bancorp		169,431		177,588
655	Financial Futures		93,019		70,033
708,000	Financial Futures		708,000		708,000
35,033	FireEye, Inc.		499,183		426,527
387,190	First Abu Dhabi Bank Pjsc		1,305,106		1,184,818
1,357	First American Financial Corporation		54,495		65,163
98	First Citizens BancShares, Inc.		40,640		39,692
1,592	First Hawaiian, Inc.		45,005		27,446
3,924	First Horizon National Corporation		73,257		39,083
1,590	First Industrial Realty		59,754		61,120
2,127	First Republic Bank		204,292		225,441
1,037	First Solar, Inc.		33,238		51,332
8,138	FirstCash, Inc.		460,552		549,152
10,729	FirstEnergy Corp.		393,965		416,071
249,515	Firststrand Limited		1,015,696		546,564
5,479	FirstService Corporation		194,890		552,009
7,066	Fiserv, Inc.		300,330		689,783
68,379	Fisher & Paykel Healthcare Corp		979,564		1,546,072
679	Five Below, Inc.		81,494		72,592
777	Five9 Inc.		83,699		85,991
1,358	FleetCor Technologies, Inc.		236,122		341,578
1,674	Flir Systems, Inc.		51,266		67,914
849	Floor & Decor Holdings, Inc.		32,238		48,945
2,362	Flowers Foods, Inc.		44,558		52,814
1,812	Flowserve Corporation		74,601		51,678
1,700	FMC Corporation		80,024		169,354
505	Focus Home Interactive		14,171		18,434
1,301	Foot Locker, Inc.		82,891		37,937

COMMON STOCKS, *continued*

50,367	Ford Motor Company	\$	623,727	\$	306,231
20,300	Formfactor, Inc.		275,646		595,399
168,947	Fortescue Metals Group Ltd.		949,069		1,611,032
1,681	Fortinet, Inc.		70,983		230,751
45,610	Fortive Corporation		2,743,332		3,085,973
199,901	Fortress Transportation and Infrastructure		3,178,080		2,596,714
1,740	Fortune Brands Home & Security, Inc.		100,782		111,238
6,416	Fox Corp		151,688		172,116
3,593	Franklin Resources, Inc.		149,993		75,345
365,500	Frasers Logistics & Commercial Trust		333,843		311,777
18,250	Freeport-McMoRan Inc.		432,554		211,153
1,104	Frontdoor, Inc.		30,174		48,940
460	FTI Consulting Inc.		51,732		52,693
3,600	Fuji Soft Incorporated		124,833		142,318
16,500	Fujitsu Limited		1,205,091		1,930,111
15,955	FUTURE Plc		298,371		251,551
3,742	Galapagos		905,711		735,705
180,259	Galp Energia, SGPS, S.A.		3,250,606		2,084,304
2,632	Gaming and Leisure Properties, Inc.		88,892		91,062
2,588	Gap, Inc., (The)		66,085		32,661
1,910	Garmin Ltd.		101,400		186,225
1,126	Gartner, Inc.		124,984		136,618
800	GATES INDUSTRIAL CORPORATION PLC		12,965		8,224
1,200	GCI Liberty, Inc.		56,847		85,344
4,880	Generac Hldgs Inc		500,921		595,018
3,201	General Dynamics Corporation		384,524		478,421
134,689	General Electric Company		2,722,648		919,926
7,667	General Mills, Inc.		355,704		472,671
72,826	General Motors Company		2,633,899		1,842,498
2,372	Genpact Limited		67,304		86,625
3,172	Gentex Corporation		65,827		81,742
1,804	Genuine Parts Company		116,483		156,876
7,284	Genus		311,424		317,884
32,648	Getinge		572,440		605,887
45,115	Gilead Sciences, Inc.		2,690,254		3,471,148
456	Global		64,388		68,332
737	Global Blood Therapeutics Inc.		48,319		46,527
4,819	Global Payments Inc.		425,540		817,399
1,385	Globe Life Inc		59,214		102,809
933	Globus Medical Inc.		42,163		44,513
226	GLP J-Reit		264,550		327,840
6,280	GN Nord		359,531		334,444
12,867	GoDaddy Inc.		875,007		943,537
5,361	Goldman Sachs Group, Inc., (The)		995,782		1,059,441
2,128	Graco Inc.		77,477		102,123
1,260	GrafTech International Ltd.		22,029		10,055
41,436	Grafton Group		434,752		337,909
49	Graham Holdings Company		29,378		16,791
17,346	Grand Canyon Education, Inc.		1,470,263		1,570,333
7,000	GRANITE Tr		371,827		360,073
3,944	Graphic Packaging Holding Company		51,644		55,177
99,000	GREE Zhuhai		874,645		792,392
40,800	GREE, Inc.		166,085		174,719
2,546	Greggs PLC		61,277		50,963
966	Grocery Outlet Corp		30,783		39,413
1,113	Grubhub Inc.		119,070		78,244
4,266	Grupo Aeroportuario Del Sureste S A De S		639,073		479,029
2,400	GS Yusa Corp		50,111		42,401
500	Guardant Health Inc		43,161		40,565
415	Guerbet		22,627		15,685
1,081	Guidewire Software, Inc.		65,278		119,829
23,337	H & R Block, Inc.		566,444		333,252
627	Haemonetics Corporation		54,926		56,154
900	Hain Celestial Group, Inc., (The)		34,957		28,359

COMMON STOCKS, *continued*

5,300	Hakuhodo DY Holdings Incorporated	\$	81,116	\$	62,931
11,230	Halliburton Company		452,968		145,765
26,740	Halozyne Therapeutics, Inc.		429,363		716,899
4,270	Hanesbrands Inc.		130,737		48,208
1,280,000	Hang Lung Properties Limited		3,684,255		3,032,185
186,000	Hangzhou Hikvision Digital Technology		959,996		798,712
1,775	Hannover Rueck Se		326,425		305,817
484	Hanover Insurance Group, Inc., (The)		43,537		49,044
2,011	Harley-Davidson, Inc.		79,489		47,801
4,482	Hartford Financial Services Group, I, (The)		156,721		172,781
146,774	Harvey Norman		360,907		357,731
6,970	Hasbro, Inc.		631,636		522,402
1,400	Hawaiian Electric Industries, Inc.		46,331		50,484
56,700	Hazama Ando Corp.		385,640		327,424
3,885	HCA Healthcare, Inc.		323,503		377,078
41,812	HD Supply Holdings, Inc		1,695,675		1,448,786
105,871	Hdfc Bank Ltd		1,578,968		1,494,530
10,550	Health Equity Inc		486,893		618,969
2,479	Healthcare Trust of America, Inc.		78,548		65,743
6,306	Healthpeak Properties, Inc.		207,832		173,793
7,926	HEICO Corporation		274,976		652,671
2,860	Helen of Troy Corporation		563,534		539,282
12,527	Hellofresh		301,408		666,904
6,874	Helmerich & Payne, Inc.		464,954		134,112
50,000	Hengan International		428,584		391,590
1,874	Henry Schein, Inc.		108,720		109,423
322,482	Hera S.p.A.		1,168,969		1,211,907
1,300	Herbalife Nutrition Ltd.		39,278		58,474
1,809	Hershey Company, (The)		140,733		234,483
3,333	Hess Corporation		186,457		172,683
115,587	Hewlett Packard Enterprise Company		1,801,177		1,124,662
9,600	Hexcel Corporation		258,575		434,112
64,700	HighPoint Resources Corporation		399,157		19,087
1,434	Highwoods Properties, Inc.		71,218		53,531
13,479	Hikma Pharmaceuticals		288,836		369,733
807	Hill-Rom Holdings, Inc.		58,125		88,592
3,568	Hilton Worldwide Holdings Inc.		238,618		262,070
400	HIMACS, Ltd.		6,717		8,231
16,200	Hino Motors LTD.		84,318		109,316
276,900	Hi-P International Limited		212,166		210,397
1,973	HollyFrontier Corporation		55,681		57,612
3,456	Hologic, Inc.		126,911		196,992
13,606	Home Depot, Inc., (The)		1,285,585		3,408,439
23,936	Honeywell International Inc.		2,422,443		3,460,906
1,520,114	Hong Kong And China Gas Company Limi, (The)		1,649,014		2,353,588
8,100	Hong Kong Exchanges & Clearing		313,418		344,883
39,200	Hong Kong Land Holdings		219,114		161,896
31,335	Horizon Therapeutics Plc		503,596		1,741,599
3,572	Hormel Foods Corporation		65,090		172,420
32,800	Hosiden Corporation.		303,428		287,002
26,019	Host Hotels & Resorts, L.P.		345,461		280,745
28,000	Hour Glass Limited, (The)		15,463		13,849
86,988	Housing Development Finance Corp.		2,405,172		2,021,535
489	Howard Hughes Corporation, (The)		58,046		25,404
4,921	Howmet Aerospace Inc.		111,746		77,998
114,625	HP Inc.		2,058,175		1,997,914
720	Hubbell Incorporated		86,238		90,259
500	HubSpot, Inc.		85,261		112,175
1,994	Hudson Pacific Properties, Inc.		67,651		50,169
3,421	Humana Inc.		701,035		1,326,493
371	Hunter Douglas		23,789		19,793
12,701	Huntington Bancshares Incorporated		120,850		114,754
522	Huntington Ingalls Industries, Inc.		105,409		91,084
2,982	Huntsman Corporation		74,743		53,587

COMMON STOCKS, *continued*

62,631	Husqvarna Ab	\$	549,741	\$	512,925
500	Hyatt Hotels Corporation		27,640		25,145
58,000	Hysan Development		280,963		185,963
1,627	Iaa Spincor Inc		44,221		62,753
5,422	IAC InterActiveCorp		266,287		1,753,475
118,460	Ibstock Plc		319,409		263,172
9,318	ICA Gruppen Aktiebolag		436,900		441,864
3,680	Icade		331,919		256,258
11,137	Icon Public Limited Company		1,704,653		1,876,139
273	ICU Medical, Inc.		64,955		50,317
600	IDACORP, Inc.		60,259		52,422
920	IDEX Corporation		94,282		145,397
1,101	IDEXX Laboratories, Inc.		137,974		363,506
43,251	IG Hldgs		351,719		437,147
90,637	IGO		269,494		303,905
4,974	IHS Markit Ltd.		230,296		375,537
18,977	II-VI Incorporated		616,921		896,094
3,985	Illinois Tool Works Inc.		388,733		696,777
11,500	Illumina, Inc.		3,221,999		4,259,025
28,000	ImmunoGen, Inc.		270,547		128,800
2,594	Immunomedics Inc.		91,753		91,931
99,607	Inchcape PLC		814,265		603,065
2,336	Incyte Corporation		304,686		242,874
46,194	Indra Sistemas S.A.		472,237		362,920
92,600	Industria de Diseno Textil, S.A.		1,877,199		2,451,367
115,539	Infosys Ltd		1,040,374		1,126,182
4,263	Ingersoll Rand		83,984		119,876
912	Ingredion Incorporated		109,575		75,696
31,636	Inmobiliaria Colonial Socimi S.A.		353,674		278,571
602	Inphi Corporation		68,629		70,735
5,270	Instalco Ab		48,779		81,228
4,730	Insulet Corporation		457,899		918,850
933	Integra LifeSciences Holdings Corporation		61,346		43,842
103,364	Intel Corporation		4,165,366		6,184,268
87,123	Interactive Brokers Group, Inc.		3,816,994		3,639,128
3,800	Intercept Pharmaceuticals, Inc.		252,172		182,058
6,973	Intercontinental Exchange, Inc.		293,073		638,727
38,300	Interfor Corp		338,845		321,698
27,830	Intermediate Capital Group Plc		411,466		443,245
30,652	International Business Machines Corporation		4,079,760		3,701,842
1,335	International Flavors & Fragrances Inc.		131,769		163,484
4,934	International Paper Company		171,979		173,726
9,855	Interpublic Group of Companies, Inc., (The)		151,691		169,112
33,900	Intertek Group Plc		1,593,870		2,278,644
6,900	Intra-Cellular Therapies Inc.		151,710		177,123
10,865	Intuit Inc.		2,203,859		3,218,104
3,267	Intuitive Surgical, Inc.		991,880		1,861,635
5,020	Invesco Ltd.		125,655		54,015
6,819	Invitation Homes Inc.		172,110		187,727
13,365	Ionis Pharmaceuticals, Inc.		172,275		788,000
1,704	Iovance Biotherapeutics Inc.		46,811		46,775
469	IPG Photonics Corporation		63,880		75,223
2,207	IQVIA Holdings Inc		211,247		313,129
127,263	Iren Spa		345,599		315,316
5,827	Irhythm Technologies Inc		376,764		675,291
31,900	Iridium Communications Inc.		275,963		811,536
3,490	Iron Mountain Incorporated		110,545		91,089
2,898	Isracard Ltd		8,967		6,583
91,046	Israel Disc Bk Ltd		310,492		276,220
1,711,781	Isramco Negev 2		210,309		147,885
1,191	ITT Inc.		49,083		69,959
1,068	J. B. Hunt Transport Services, Inc.		91,005		128,523
1,383	J. M. Smucker Company, (The)		139,016		146,335
7,368	J2 Cloud Services, LLC		522,261		465,731
2,002	Jabil Inc.		58,507		64,224



COMMON STOCKS, *continued*

953	Jack Henry & Associates, Inc.	\$	94,182	\$	175,381
1,666	Jacobs Engineering Group Inc.		77,459		141,277
8,100	Jafco Co Ltd		305,476		272,916
4,400	Japan Aviation Electronics Industry, Ltd		53,998		59,015
645	Japan Hotel Reit Investment Corp		404,353		266,047
50,600	Jardine Matheson Holdings Limited		2,946,467		2,112,044
686	Jazz Pharmaceuticals Public Limited Company		122,453		75,693
1,489	JBG Smith Properties		51,372		44,030
37,238	JD Sports Fashion PLC		242,004		286,282
3,510	Jefferies Financial Group Inc.		88,481		54,581
3,800	JetBlue Airways Corporation		81,028		41,420
26,700	Jiangsu Hengrui Medical Company		303,471		348,684
539	John Wiley & Sons, Inc.		28,869		21,021
29,598	Johns Lyng Group LTD		41,676		47,889
38,494	Johnson & Johnson		3,679,885		5,413,411
52,419	Johnson Controls International Public Library		1,902,403		1,789,585
4,866	Jones Lang LaSalle Incorporated		636,465		503,436
68,658	JPMorgan Chase & Co.		4,688,138		6,457,971
2,160	Judges Scientific PLC		98,945		134,779
4,155	Juniper Networks, Inc.		128,694		94,983
45,000	K. Wah International Holdings Limited		28,472		19,392
35,500	Kajima Corp		490,078		422,505
20,200	Kamigumi Co Ltd		461,723		395,818
5,947	Kansas City Southern		452,240		887,828
40,500	Kao Corporation		2,276,111		3,205,914
2,900	Kawada Technologies Inc		174,977		130,639
9,296	Kaz Minerals		45,408		57,431
37,700	KDDI Corporation		1,082,149		1,130,109
8,023	Kellogg Company		490,503		529,999
744	Kemper Corporation		64,201		53,955
55	Kenedix Office Investment Corp.		349,487		306,391
168	Kenedix Residential Next Inv Corp.		277,527		289,797
132,300	Keppel		242,776		240,882
65,000	Kerry Properties Limited		283,608		167,732
3,662	Keurig Dr Pepper Inc.		177,059		104,001
12,293	KeyCorp		151,412		149,729
16,260	Keyence Corporation		1,138,780		6,786,743
19,900	Keyera Corp		448,815		302,007
2,403	Keysight Technologies, Inc.		89,495		242,174
15,385	Keywords Studios Plc		348,856		344,456
1,319	Kilroy Realty Corporation		96,033		77,425
4,376	Kimberly-Clark Corporation		390,511		618,548
5,046	KimCo Realty Corporation		93,514		64,791
3,370	Kinaxis Inc		211,292		480,163
24,484	Kinder Morgan, Inc.		714,345		371,422
9,314	Kinnevik		186,256		245,030
6,122	KION Ag		286,307		376,801
795	Kirby Corporation		56,804		42,580
6,713	KKR & Co. Inc.		198,646		207,297
2,007	KLA Corporation		107,815		390,321
1,687	Knight-Swift Transportation Holdings Inc.		68,494		70,365
2,830	Kogan Company		25,404		28,681
2,104	Kohl's Corporation		110,493		43,700
13,107	Kojamo Oyj		263,419		276,757
13,763	Komerčni Banka		524,415		319,689
1,900	Komeri Co Ltd		39,916		48,537
14,400	Komori Corporation		165,227		93,833
50,100	KONE Oyj		2,093,907		3,444,838
40,300	Konica Minolta Inc.		146,568		138,959
75,707	Koninklijke Ahold Delhaize N.V.		1,834,916		2,062,836
404,527	Koninklijke KPN N.V.		1,196,236		1,072,253
38,622	Koninklijke Philips N.V.		1,621,492		1,801,067
43,615	Koninklijke Philips NV		2,047,160		2,042,927
6,736	Koninklijke Vopak N.V.		361,407		356,186

COMMON STOCKS, *continued*

10,052	Korian Sa	\$	384,481	\$	367,825
38,867	Kraft Heinz Company, (The)		1,257,327		1,239,469
10,067	Kroger Co., (The)		183,932		340,768
14,600	K's Holdings Corporation		195,145		198,663
29,233	Kuhne + Nagel International AG		4,151,413		4,855,970
6,200	Kweichow Moutai		868,359		1,283,273
4,200	Kyowa Electronic Instruments Co., Ltd.		15,658		16,857
20,000	Kyowa Exeo Corp		500,935		477,360
2,742	L Brands, Inc.		96,530		41,048
3,871	L3Harris Technologies Inc		395,015		656,793
2,050	Laboratory Corporation of America Holding		260,597		340,526
6,960	Lam Research Corporation		329,765		2,251,282
1,100	Lamar Advertising Company		82,109		73,436
13,096	Lamb Weston Holdings, Inc.		798,674		837,227
3,764	Landis & Gyr Group Ag		350,504		243,505
519	Landstar System, Inc.		44,655		58,289
19,000	Largan Precision Co		2,836,926		2,630,616
4,316	Las Vegas Sands Corp.		254,723		196,551
805	Lastminute.Com		15,154		19,370
13,300	Lazard Ltd		516,354		380,779
756	Lear Corporation		107,850		82,419
3,399	Leg Immobilien Ag		385,747		431,387
1,659	Legacy Vulcan Corp.		133,705		192,195
426,479	Legal & General Group PLC		1,573,585		1,164,049
1,008	Legg Mason, Inc.		36,399		50,148
5,570	Leggett & Platt, Incorporated		166,330		195,786
1,718	Leidos Holdings, Inc.		88,755		160,925
100	LendingTree, Inc.		42,003		28,953
3,540	Lenmar Corporation		138,007		216,613
427	Lennox International Inc.		76,095		99,487
9,400	Lexicon Pharmaceuticals, Inc.		152,733		18,753
2,987	Lg Household&Healthcare		3,062,174		3,342,480
1,588	Liberty Broadband Corporation		137,673		196,344
14,509	Liberty Media Corporation		481,433		500,623
200	Liberty Media Corporation		7,077		5,836
2,501	Liberty Media Corporation		89,266		79,307
579	Life Storage, Inc.		48,231		54,976
5,925	Ligand Pharmaceuticals Incorporated		558,797		662,711
5,233	Lincoln Electric Holdings, Inc.		365,639		440,828
2,516	Lincoln National Corporation		104,590		92,564
9,424	Lindab International AB		108,252		110,458
8,415	Linde Plc		1,262,505		1,784,906
15,700	Lintec Corp		361,233		372,254
2,181	Lions Gate Entertainment Corp.		53,559		15,291
328	Littelfuse, Inc.		76,067		55,967
18,032	Live Nation Entertainment, Inc.		740,873		799,359
679	Livongo Health Inc.		50,919		51,054
4,000	LKQ Corporation		126,765		104,800
5,873	Lockheed Martin Corporation		1,259,121		2,143,175
3,160	Loews Corporation		131,139		108,356
1,833	Logitech International		101,116		119,666
616	LogMeIn, Inc.		68,067		52,218
89,681	Lojas Renner Sa		794,796		682,718
9,742	London Stock Exchange Group PLC		642,575		1,006,070
14,526	Loomis Ab		457,640		347,065
17,038	L'Oreal		2,899,000		5,467,221
18,434	Lowe's Companies, Inc.		1,508,773		2,490,802
1,011	LPL Financial Holdings Inc.		41,297		79,262
1,437	Lululemon Athletica Canada Inc.		134,844		448,358
17,422	Lumentum Holdings Inc.		533,200		1,418,673
63,200	Lundin Mng Corp		294,381		337,809
2,303	Lyft, Inc.		116,531		76,022
3,343	LyondellBasell Industries N.V.		239,181		219,702
600	M&C Saatchi PLC		1,447		391
53,377	M&G Plc		155,343		110,504

COMMON STOCKS, *continued*

1,674	M&T Bank Corporation	\$	186,056	\$	174,046
974	Macquarie Infrastructure Corporation		78,144		29,892
12,200	MacroGenics, Inc.		243,395		340,624
1,719	Madison Square Garden Entertainment Corporation		54,041		128,925
1,719	Madison Square Garden Sports Corporation		134,317		252,504
22,680	Mail Ru Group Ltd		585,362		510,300
70,700	Makita Corporation		2,896,510		2,565,607
176	Malam - Team Ltd		21,412		35,089
210,825	Man Group Plc (New)		432,193		340,337
413,600	MAN Ltd		299,349		395,432
868	Manhattan Associates, Inc.		42,502		81,766
814	ManpowerGroup Inc.		88,696		55,963
227,400	MAPLETREE Trust		416,763		467,824
10,574	Marathon Oil Corporation		197,407		64,713
8,213	Marathon Petroleum Corporation		276,306		307,002
177	Market Corporation		173,805		163,401
477	MarketAxess Holdings Inc.		115,010		238,939
3,441	Marriott International, Inc.		211,872		294,997
6,521	Marsh & McLennan Companies, Inc.		303,430		700,160
15,314	Marshalls PLC		135,508		116,559
70,586	Marston's PLC		95,592		46,355
7,663	Martin Marietta Materials, Inc.		1,534,937		1,582,946
4,829	Maruti Suzuki India Ltd		564,894		373,401
8,589	Marvell Technology Group Ltd		152,378		301,130
63,855	Masco Corporation		2,215,317		3,206,160
2,778	Masimo Corporation		429,609		633,356
11,174	MasterCard Incorporated		929,111		3,304,152
662	Match Group, Inc.		27,443		70,867
4,109	Mattel, Inc.		107,536		39,734
3,531	Maxim Integrated Products, Inc.		160,058		214,014
5,170	Maximus Inc.		345,197		364,227
1,526	McCormick & Company, Incorporated		112,163		273,780
16,143	McDonald's Corporation		2,353,912		2,977,899
33,100	Mcj Co Ltd		221,796		262,628
2,074	McKesson Corporation		237,247		318,193
355	Mcubs Midcity Investment Corp.		291,604		257,320
2,496	MDU Resources Group, Inc.		67,340		55,361
1,000	Medallia Inc		21,053		25,240
13,983	Mediaset Espana Comunicacion, S.A.		100,285		51,701
6,667	Medical Properties Trust, Inc.		101,532		125,340
42,274	Mediobanca Di Credito Finanz Spa		405,688		303,397
21,312	Medtronic Public Limited Company		1,468,173		1,954,310
1,522	Mercadolibre Inc		527,319		1,500,342
67,729	Merck & Co., Inc.		4,571,046		5,237,484
2,247	Merck KGAA		250,304		260,700
400	Mercury General Corporation		24,397		16,300
9,547	Mercury Sys		752,816		750,967
9,756	MetLife, Inc.		405,203		356,289
3,715	Metropole Television		72,354		41,892
298	Mettler-Toledo International Inc.		137,238		240,054
4,301	MGIC Investment Corporation		56,521		35,225
6,374	MGM Resorts International		187,938		107,083
3,040	Microchip Technology Incorporated		169,367		320,142
14,061	Micron Technology, Inc.		316,285		724,423
137,830	Microsoft Corporation		8,327,193		28,049,783
3,936	Mid-America Apartment Communities, Inc.		449,365		451,341
763	Middleby Corporation, (The)		100,735		60,231
59,800	Midea Group Co Ltd		462,933		505,881
9,940	Mineral Resources LTD		95,039		144,881
100,200	MISUMI Group Inc.		2,648,925		2,502,098
44,900	Mitsubishi Uj Lease & Fin Co Ltd.		248,055		212,254
1,000	Mitsuboshi Belting Ltd.		19,225		15,665
43,100	Mitsui Engineering & Shipbuilding		228,179		165,792
76	MITSUI Inc		341,229		338,490
26,900	Mixi, Inc.		603,455		474,493

COMMON STOCKS, *continued*

33,525	Mizrahi-Tefahot Bank Ltd.	\$	715,801	\$	625,951
16,100	Mizuho Financial Group Inc		23,358		19,729
717	MKS Instruments, Inc.		71,056		81,193
2,940	Moderna Inc		53,129		188,777
739	Mohawk Industries, Inc.		135,060		75,201
761	Molina Healthcare, Inc.		77,227		135,443
2,187	Molson		132,133		75,145
19,980	Mondelez International, Inc.		661,796		1,021,577
132,191	Moneysupermarket.com Group PLC		599,316		528,553
2,941	MongoDB, Inc.		454,194		665,666
548	Monolithic Power Systems, Inc.		77,064		129,876
6,948	Monster Beverage 1990 Corporation		343,635		481,635
2,782	Moody's Corporation		349,429		764,299
13,962	Morgan Stanley		484,454		674,365
9,800	Morinaga Milk Industry Co		346,582		435,111
224	Morningstar, Inc.		17,607		31,577
2,119	Morphosys		273,946		267,626
4,228	Mosaic Company, (The)		187,974		52,892
3,169	Motorola Solutions, Inc.		301,693		444,072
17,100	MS&AD Insurance Group Holdings, Inc.		521,828		469,325
458	MSA Safety Inc.		50,646		52,414
596	MSC Industrial Direct Co., Inc.		58,393		43,395
1,027	MSCI Inc.		104,434		342,833
3,113	Munchener Ruckversicherungs-Gesellschaft		862,009		809,059
50,600	Murata Manufacturing Co., Ltd.		2,185,751		2,962,317
1,811	Murphy Oil Corporation		82,586		24,992
32,595	Mycronic Ab		418,552		614,700
6,643	Mylan B.V.		231,234		106,819
7,800	Myriad Genetics, Inc.		173,808		88,452
2,600	Nagano Keiki Co. LTD		18,045		23,521
7,448	Naphta Israel Petroleum Corp. Ltd.		49,554		24,275
1,479	Nasdaq, Inc.		54,076		176,696
4,880	Naspers		1,035,569		888,402
287,730	National Bank of Kuwait, (The)		824,035		767,841
65,422	National Express Group		323,465		151,001
1,200	National Fuel Gas Company		70,469		50,316
18,077	National Instruments Corporation		740,866		699,761
4,703	National Oilwell Varco, Inc.		227,679		57,612
2,244	National Retail Properties, Inc.		96,284		79,617
16,490	National Vision Holdings		419,010		503,275
7,936	Naver Corp		1,072,418		1,761,576
8,118	NCC		162,233		131,399
1,804	NCR Corporation		76,267		31,245
21,000	Nec Networks & System Integration		230,786		426,677
447	Nedap		19,723		20,684
2,348	Nektar Therapeutics		124,095		54,380
15,319	Nestle S.A.		1,088,782		1,691,830
44,807	Nestle S.A.		2,712,879		4,952,863
3,016	NetApp, Inc.		146,551		133,820
8,887	Netflix, Inc.		1,553,539		4,043,940
42	Neto M.E. Holdings Ltd		3,645		1,531
79,910	Network Intl Hldgs Plc		508,225		435,429
1,162	Neurocrine Biosciences, Inc.		51,116		141,764
700	New Relic, Inc.		60,558		48,230
5,568	New Residential Investment Corp.		91,914		41,370
5,584	New York Community Bancorp, Inc.		77,857		56,957
1,969	New York Times Company, (The)		64,231		82,757
31,531	Newcrest Mining Limited		605,459		684,488
4,802	Newell Brands Inc.		179,019		76,256
77	NewMarket Corporation		35,073		30,837
27,248	Newmont Corporation		1,115,540		1,682,292
35,920	News Corporation		470,288		426,795
541	Nexstar Broadcasting, Inc.		54,642		45,276
6,229	NextEra Energy, Inc.		676,462		1,496,019
10,100	Nh Foods Ltd		397,790		404,899

COMMON STOCKS, *continued*

13,816	Nice Ltd	\$	1,638,009	\$	2,593,998
18,700	NICHI Co		222,717		225,853
7,900	Nichirei Corp		191,660		229,564
15,929	Nielsen Holdings PLC		329,709		236,705
17,400	Nihon Unisys,Ltd.		571,107		542,717
22,610	NIKE, Inc.		1,334,181		2,216,911
322,239	Nine Entertainment Co Holdings Ltd.		422,872		306,169
4,000	Nintendo Co.		1,478,950		1,780,044
5,800	Nippon Express Co.		315,580		299,986
4,300	Nippon Shinyaku Co.		282,473		349,548
45,300	Nippon Tel & Telegraph Corp		1,081,495		1,056,237
10,600	Nishio Rent All Co		306,797		218,416
4,700	NiSource Inc.		51,215		106,878
3,000	Nitto Kogyo Corporation		58,164		53,640
20,300	Nlight Inc		437,005		451,878
6,143	Noble Energy, Inc.		243,262		55,041
35,704	Nokia OJY		126,939		155,933
26,600	Nomad Holdings Limited		558,453		570,570
750	Nordson Corporation		99,220		142,283
1,538	Nordstrom, Inc.		73,190		23,824
3,326	Norfolk Southern Corporation		298,302		583,946
23,311	Northern Trust Corporation		2,057,074		1,849,495
19,400	Northland Power Inc.		416,937		484,003
2,413	Northrop Grumman Corporation		415,478		741,853
12,649	Norton LifeLock		269,846		250,830
2,701	Norwegian Cruise Line Holdings Ltd.		139,875		44,377
5,670	NOS, SGPS, SA.		37,975		24,734
4,320	Novanta Inc		251,806		461,246
64,558	Novartis AG		4,704,816		5,615,398
90,727	Novo Nordisk AS		3,302,684		5,870,776
1,252	Novocure LTD		73,819		74,244
58,100	Novozymes AS		2,395,306		3,357,673
3,170	NRG Energy, Inc.		72,267		103,215
173,041	NRW Limited		213,286		222,194
19,600	Nsd Co.Ltd		289,350		334,100
59,100	NTT DOCOMO, Inc.		1,266,344		1,578,776
800	Nu Skin Enterprises, Inc.		44,434		30,584
3,439	Nuance Communications, Inc.		52,461		87,024
3,971	Nucor Corporation		188,927		164,439
2,028	Nutanix, Inc.		98,354		48,074
1,866	Nvent Electric Public Limited Company		28,961		34,950
10,705	NVIDIA Corporation		1,100,985		4,066,937
43	NVR, Inc.		92,525		140,126
10,440	NXP Semiconductors N.V.		1,106,256		1,190,578
18,092	Occidental Petroleum Corporation		785,414		331,084
2,600	OGE Energy Corp.		91,161		78,936
8,600	Oki Electric Industry Company Limited		105,493		82,744
1,325	Okta, Inc.		89,506		265,305
8,200	Okuma Corporation		440,240		350,392
1,255	Old Dominion Freight Line, Inc.		84,223		212,835
3,600	Old Republic International Corporation		72,977		58,716
1,927	Olin Corporation		55,578		22,141
800	Ollie's Bargain Outlet Holdings, Inc.		69,689		78,120
2,800	Omega Healthcare Investors, Inc.		93,261		83,244
52,633	Omnicom Group Inc.		3,887,529		2,873,762
5,174	On Semiconductor Corporation		84,246		102,549
820	OneMain Holdings, Inc.		22,671		20,123
9,608	Oneok, Inc.		532,905		319,178
5,500	Optex Group Company LTD		56,105		62,349
36,800	Oracle Corporation		1,537,267		2,033,936
926	O'Reilly Automotive, Inc.		172,330		390,466
89,701	Orica Limited		1,421,063		1,027,672
17,830	Orion Oyj		773,834		862,309
2,862	Orpea		336,817		330,767
946	Oshkosh Corporation		64,856		67,753
9,146	Otis Worldwide Corporation		587,851		520,042

COMMON STOCKS, *continued*

26,737	Otp Bank Plc	\$	1,099,774	\$	933,661
9,800	Otsuka Corporation		433,088		515,957
1,700	OUTFRONT Media Inc.		43,356		24,089
1,331	Owens Corning		85,349		74,217
2,953	Oxford Instruments plc		61,365		52,177
58,202	OZ Ltd		266,673		439,190
27,222	PACCAR Inc		1,413,393		2,037,567
1,176	Packaging Corporation of America		114,767		117,365
1,500	PacWest Bancorp		76,770		29,565
718	Pagerduty Inc		17,701		20,549
13,092	Pagseguro Digital Ltd		495,650		462,671
1,219	Palo Alto Networks, Inc.		151,482		279,968
13,236	Pandora		440,193		718,651
46,955	Paragon Banking Group Plc		285,925		203,062
2,633	Paramount Group, Inc.		42,272		20,300
30,200	Parex Res Inc		443,828		362,755
3,314	Park Hotels & Resorts Inc.		85,517		32,775
18,500	Park Ltd		402,313		316,379
1,598	Parker-Hannifin Corporation		166,669		292,865
3,640	Parsley Energy, Inc.		114,616		38,875
4,018	Paychex, Inc.		164,159		304,364
643	Paycom Software, Inc.		91,575		199,156
400	Paylocity Holding Corporation		37,529		58,356
14,875	PayPal, Inc.		603,049		2,591,671
4,130	PayPoint PLC		53,265		30,567
500	Pegasystems Inc.		29,568		50,585
1,232	Peloton Interactivie Inc.		71,987		71,173
859	Pensionskasse HUBER+SUHNER AG		68,914		60,376
400	Penske Automotive Group, Inc.		18,725		15,484
75,800	PENTA Construction		371,280		406,805
2,276	Pentair Public Limited Company		72,215		86,465
5,760	Penumbra, Inc.		817,069		1,030,003
5,923	People's United Financial, Inc.		87,010		68,529
30,453	PepsiCo, Inc.		2,890,279		4,027,714
1,472	PerkinElmer, Inc.		60,413		144,388
1,636	Perrigo Company Public Limited Company		180,293		90,422
18,779	Perspecta Inc		511,313		436,236
66,417	Peugeot SA		1,733,190		1,080,154
70,434	Pfizer Inc.		1,922,885		2,303,192
6,714	PG&E Corporation		358,196		59,553
700	Pharmanutra Spa		13,545		18,319
19,829	Philip Morris International Inc.		1,681,658		1,389,220
5,521	Phillips 66		335,870		396,960
58,527	Phoenix Group Holdings Plc		516,386		465,715
900	Pilgrim's Pride Corporation		20,257		15,201
265,000	Ping An Insurance(Group)Co.Of China		2,587,346		2,649,846
943	Pinnacle Financial Partners, Inc.		58,505		39,597
3,780	Pinnacle West Capital Corporation		265,461		277,036
5,062	Pinterest Inc.		109,396		112,225
2,080	Pioneer Natural Resources Company		261,614		203,216
10,005	Planet Fitness Inc		728,635		606,003
133,770	Plug Power Inc		542,088		1,098,252
500	Pluralsight, Inc.		15,801		9,025
5,369	PNC Financial Services Group, Inc., (The)		467,478		564,872
496	Polar Capital Holdings PLC		3,174		3,077
806	Polaris		69,088		74,595
500	Pool Corporation		57,980		135,935
1,161	Popular, Inc.		47,629		43,154
29,500	Porto Seguro Sa		411,272		270,888
823	Post Holdings, Inc.		70,754		72,111
1,060	PPD Inc		15,394		28,408
19,308	PPG Industries, Inc.		1,805,295		2,047,806
9,902	PPL Corporation		288,410		255,868
788	PRA Health Sciences, Inc.		75,034		76,665
700	Premier, Inc.		22,283		23,996
500	Primerica, Inc.		59,976		58,300

COMMON STOCKS, *continued*

3,418	Principal Financial Group, Inc.	\$	138,603	\$	141,984
48,237	Procter & Gamble Company, (The)		4,479,256		5,767,698
56,510	Progressive Corporation, (The)		3,457,428		4,527,016
9,367	ProLogis Inc.		441,562		874,222
5,248	Proofpoint, Inc.		655,639		583,158
35,032	Prosiebensat1 Media Se		457,656		416,676
1,231	Prosperity Bancshares, Inc.		81,159		73,097
5,036	Prosus N.V.		420,895		467,993
8,600	Prothena Corporation Public Limited Company		221,159		89,956
31,718	Proximus		734,412		646,221
5,186	Prudential Financial, Inc.		401,809		315,827
15,618	Prysmian Spa		348,467		361,703
6,671	Psp Swiss Property Ag		797,173		751,196
1,251	PTC Inc.		67,056		97,315
3,300	PTC Therapeutics, Inc.		168,843		167,442
6,511	Public Service Enterprise Group Incorporated		248,169		320,081
1,868	Public Storage		296,262		358,451
3,290	PulteGroup, Inc.		38,692		111,959
60,859	Pure Storage, Inc.		1,206,597		1,054,686
921	PVH Corp.		107,971		44,254
33,000	QEP Resources, Inc.		400,753		42,570
2,869	Qiagen N.V.		86,328		122,822
100,521	Qinetiq Group		376,269		369,382
15,233	Qorvo, Inc.		458,233		1,683,703
46,440	Qualcomm Incorporated		3,398,475		4,235,792
1,800	Quanta Services, Inc.		44,202		70,614
27,442	Quest Diagnostics Incorporated		2,724,500		3,127,290
2,532	Quidel Corporation		387,819		566,510
4,946	Qurate Retail, Inc.		103,107		46,987
59,299	Raia Drogasil Sa		1,259,041		1,194,663
1,339	Ralph Lauren Corporation		119,925		97,104
12,717	Randstad NV		755,337		566,468
7,782	Raymond James Financial, Inc.		348,278		535,635
1,549	Rayonier Inc.		44,044		38,400
26,117	Raytheon Technologies		1,371,532		1,609,330
969	RealPage, Inc.		54,444		62,995
4,176	Realty Income Corporation		230,035		248,472
299	Reata Pharmaceuticals Inc.		48,788		46,650
34,300	Reckitt Benckiser Group PLC		1,515,183		3,149,762
59,125	REDROW Redrow		296,117		314,720
488	Regal Beloit Corporation		37,396		42,612
2,158	Regency Centers Corporation		144,855		99,031
3,138	Regeneron Pharmaceuticals, Inc.		577,964		1,957,014
12,408	Regions Financial Corporation		110,987		137,977
831	Reinsurance Group of America, Incorporated		108,914		65,184
800	Reliance Steel & Aluminum Co.		63,558		75,944
544	RenaissanceRe Holdings Ltd		78,323		93,040
658	Repligen Corporation		76,658		81,335
705	Reply		55,932		56,892
2,760	Republic Services, Inc.		109,201		226,458
7,568	ResMed Inc.		851,958		1,453,056
331,400	Resona Holdings, Inc.		1,377,228		1,129,804
84,540	Rexel		989,633		965,653
1,462	Rexford Industrial Realty		59,988		60,571
706	Reynolds Consumer Prods		19,756		24,526
5,057	Rheinmetall Ag		578,528		438,478
186,449	Rightmove PLC		1,326,974		1,257,855
964	RingCentral, Inc.		89,590		274,750
6,964	Rio Tinto		399,534		391,238
14,996	Rio Tinto Limited		914,279		1,011,412
18,253	Ritchie Bros. Auctioneers Incorporated		620,882		745,635
9,200	Robert Half International Inc.		293,014		486,036
20,740	Roche Holding AG		5,023,522		7,186,934
2,278	Rockwell Automation, Inc.		335,900		485,214
1,618	ROCKWOOL International		324,804		437,663

COMMON STOCKS, *continued*

4,845	Rogers Corporation	\$	660,157	\$	603,687
7,900	Rohto Pharmaceutical		246,773		250,433
1,100	Roku Inc.		99,639		128,183
1,893	Rollins, Inc.		48,269		80,244
2,334	Roper Technologies, Inc.		559,030		906,199
4,443	Ross Stores, Inc.		150,934		378,721
4,054	Rothschild & Cie		138,364		97,895
20,961	Royal Caribbean Cruises Ltd.		1,080,264		1,054,338
787	Royal Gold, Inc.		56,231		97,840
286,977	Royal Mail PLC		863,745		646,238
6,406	Royal Unibrew AS		496,706		532,679
1,633	RPM International Inc.		90,049		122,573
8,583	Rubis		510,669		412,399
599	Ryder System, Inc.		30,100		22,468
27,500	Ryohin Keikaku		375,694		388,724
4,085	S&P Global Inc.		489,079		1,345,926
16,960	S&T Ag		404,498		434,309
1,300	S.T. Corporation		18,179		20,714
136,900	Sabana Shari'ah Compliant Reit		26,004		34,346
3,293	Sabre Corporation		70,231		26,542
2,851	Sage Therapeutics Inc.		183,797		118,545
176,434	SAINSBURY J)		463,677		454,970
20,300	Saizeriya Company		425,314		391,944
10,931	Salesforce.Com, Inc.		831,268		2,047,704
130,624	Samsung Electronics Co		5,599,044		5,733,838
700	Sanken Electric Company		13,607		13,749
10,200	Sankyu Inc		523,261		382,908
141,356	Sanlam		791,409		479,512
1,167	Sanofi		115,983		118,816
1,207	Santander Consumer USA Holdings Inc.		15,597		22,221
30,100	SAP SE		2,039,345		4,202,863
102,203	Saracen Mineral Holdings		224,785		381,388
3,055	Sarepta Therapeutics, Inc.		201,455		489,839
5,140	Sartorius Stedim Biotech		718,887		1,298,923
9,900	Sato Holdings Corporation		258,715		213,995
8,600	Sawai Pharmaceutical		433,300		441,618
2,117	SBA Communications Corporation		365,393		630,697
287,210	Sberbank Russia		3,742,670		3,268,450
3,299	Schindler		763,376		776,399
64,934	Schlumberger Omnes, Inc.		3,807,295		1,194,136
800	Schneider National, Inc.		22,436		19,736
731	Science Applications Intl Management New.		54,928		56,784
528	Scotts Miracle-Gro Company, (The)		49,311		71,000
4,418	Scout24 Ag		230,339		342,631
3	Seaboard Corporation		11,595		8,801
2,963	Seagate Technology Public Limited Company		160,526		143,439
2,175	Sealed Air Corporation		64,666		71,449
9,308	Seattle Genetics, Inc.		236,463		1,581,615
17,270	Seaworld Entertainment, Inc.		342,176		255,769
12,700	Secom		1,099,214		1,109,256
1,700	SEI Investments Company		89,506		93,466
14,600	Seiko Holdings Corporation		353,721		231,142
30,600	Sekisui House		655,689		582,162
6,254	Semptra Energy		646,124		733,156
1,878	Sensata Technologies B.V.		78,295		69,918
2,336	Service Corporation International		72,652		90,847
1,885	ServiceMaster Global Holdings, Inc.		52,163		67,276
2,371	ServiceNow, Inc.		246,653		960,397
29,260	Seven Group Hldgs Ltd		372,916		346,100
1,005	SGS SA		1,729,671		2,455,359
39,868	SHANGHAI Co		400,912		406,535
1,067	Sherwin-Williams Company, (The)		247,801		616,566
32,800	Shin-Etsu Chemical Co., Ltd.		2,149,108		3,829,226
23,500	Shinsei Bank, Limited		354,450		282,736
7,200	Ship Health Care Holdings Inc		292,995		299,319



COMMON STOCKS, *continued*

1,764	Shop Apotheke	\$	212,535	\$	210,804
118,569	Shoprite Holdings		1,658,892		727,792
30,215	Sig Combibloc Group		480,427		488,835
11,747	Signify Nv		362,563		303,322
1,000	Silgan Holdings Inc.		29,681		32,390
3,856	Simon Property Group, Inc.		532,354		263,673
288,000	Sino Biopharmaceutical		424,777		542,523
176,000	Sino Land Company		204,910		221,407
2,307	SinterCast AB (publ)		32,527		35,311
17,134	Sirius XM Holdings Inc.		91,251		100,577
1,100	Six Flags Operations Inc.		65,457		21,131
18,103	Sk Hynix Inc		1,151,806		1,280,763
35,352	Skanska AB		859,521		719,057
1,600	Skechers U.S.A., Inc.		44,376		50,208
9,848	Skellerup Holdings Limited		15,708		13,567
30,085	SKF AB		609,473		559,130
2,171	Skyworks Solutions, Inc.		204,838		277,584
1,018	SL Green Realty Corp.		127,248		50,177
4,724	Slack Technologies Inc.		153,678		146,869
5,100	SLM Corporation		61,219		35,853
70,840	Sm Investments Corporation		1,222,850		1,335,048
1,000	Smartsheet Inc.		48,401		50,920
10,200	SMC Corporation		2,756,431		5,217,000
148,700	Smith & Nephew PLC		2,376,221		2,766,111
39,295	Smith & Nephew PLC		1,472,986		1,497,925
117,260	Smith(Ds)		591,628		475,517
731	Snap-on Incorporated		62,954		101,251
28,600	SoftBank Group Corp		359,198		364,509
25,835	Soficat PLC		285,848		347,947
6,463	Solaredge Technologies		704,636		896,935
772	Solarwinds Corp		14,813		13,641
262	Somfy SA		24,517		26,425
384,592	Sonae Sgps Sa		384,440		277,315
1,217	Sonoco Products Company		64,076		63,637
4,157	Sonova Holding AG		974,280		829,821
30,870	Sony Corporation		1,969,726		2,134,043
2,906	Sopra Steria Group		390,363		358,047
25,638	South32 LTD		37,100		36,010
18,791	Southern Company, (The)		961,261		974,313
18,558	Southern Copper Corporation		734,633		738,052
6,832	Southwest Airlines Co.		193,195		233,518
131,901	Spark New Zealand Ltd		340,862		387,195
585	Spectrum Brands Holdings, Inc.		60,596		26,852
20,594	Spie		402,416		307,631
1,303	Spirit AeroSystems Holdings, Inc.		76,098		31,194
1,394	Spirit Realty Capital, Inc.		61,626		48,595
2,015	Splunk Inc.		144,722		400,381
1,675	Spotify Technology SA		240,246		432,468
1,326	Sprouts Farmers Market, Inc.		31,145		33,932
4,330	Square, Inc.		162,926		454,390
2,824	SS&C Technologies, Inc.		117,629		159,500
11,955	Ssr Mng Inc		190,991		253,934
1,986	St James'S Place Intl		27,272		23,381
1,906	Stanley Black & Decker, Inc.		177,776		265,658
14,400	STANTEC Inc		424,116		443,101
14,803	Starbucks Corporation		506,135		1,089,353
3,500	Starwood Property Trust, Inc.		78,865		52,360
4,535	State Street Corporation		264,444		288,199
2,700	Steel Dynamics, Inc.		95,182		70,443
1,138	Stericycle, Inc.		90,811		63,705
5,983	Steris Limited		683,646		918,032
2,409	Sterling Bancorp		58,421		28,233
18,146	Stoneco Ltd		493,126		703,339
2,696	Store Capital Corporation		68,546		64,192
5,107	Stroer Se&Co Kgaa		352,733		343,582
4,391	Stryker Corporation		421,617		791,214

COMMON STOCKS, *continued*

9,400	Sumitomo Bakelite Co	\$	330,734	\$	262,696
10,600	Sumitomo Forestry Co		131,412		132,936
9,200	Sumitomo Mitsui Financial Group, Inc.		328,086		258,557
31,900	Sumitomo Mitsui Trust Holdings, Inc.		1,135,808		894,448
33,100	Summit Industrial Income		239,283		278,264
1,128	Sun Communities, Inc.		99,633		153,047
30,000	Sunny Optical Technology Group		385,293		479,972
2,600	Sun-Wa Techno Corporation		19,949		21,955
107,700	Super Retail Group Limited		524,353		531,105
946	Surteco Group SE		24,406		21,250
18,200	Sushiro Global Hldgs Ltd		279,358		400,321
27,300	Suzano Papel Celulose Sa		245,199		182,918
681	SVB Financial Group		134,821		146,776
2,500	Swire Pacific Offshore Financing Limited		31,759		13,257
1,716	Swiss Life Holding		587,812		635,656
1,049	Swisscom Ag		562,474		548,994
1,012	Switch Inc		14,833		18,034
485	Sword Group		18,153		15,525
31,812	Synchrony Financial		985,487		704,954
788	Syneos Health Inc.		44,129		45,901
500	SYNNEX Corporation		49,201		59,885
5,703	Synopsys, Inc.		530,274		1,112,085
1,800	Synovus Financial Corp.		70,640		36,954
9,156	Sysco Corporation		416,118		500,467
36,500	Systemex Corporation		2,037,893		2,784,400
10,883	T. Rowe Price Group, Inc.		1,064,115		1,344,051
652,000	Taiwan Semiconductor Manufacturing		5,056,337		6,916,775
83,600	Taiwan Semiconductor Manufacturing Co Lt		1,371,553		4,745,972
10,131	Take-Two Interactive Software, Inc.		1,163,958		1,413,984
17,609	Tal Ed Group		611,441		1,204,103
5,616	Talanx Aktiengesellschaft		249,051		208,656
737	Tandem Diabetes Care Inc.		63,634		72,904
8,400	Tanseisha Co., Ltd.		95,055		58,396
27,325	Tapestry, Inc.		846,068		362,876
2,866	Targa Resources Corp.		156,002		57,521
23,857	Target Corporation		2,153,476		2,861,170
659	Taubman Centers, Inc.		42,635		24,884
1,879	Tcf Finl Corp New		69,328		55,280
3,388	TD Ameritrade Holding Corporation		153,054		123,255
600	Techno Medica Co., Ltd.		11,206		10,016
38,682	Technology One Limited		196,321		234,100
32,900	TEGNA Inc.		315,861		366,506
930	Teladoc Health Inc.		179,733		177,481
3,124	Teledyne Technologies Incorporated		575,031		971,408
3,169	Teleflex Incorporated		855,303		1,153,453
4,812	Telenet Group		206,294		198,024
1,400	Telephone and Data Systems, Inc.		37,118		27,832
600	Tempur Sealy International, Inc.		27,877		43,170
15,555	Tenable Hldgs INC		414,260		463,695
35,600	Tenaris S A		951,646		460,308
141,900	Tencent Holdings Limited		6,255,634		9,128,675
29,500	Tencent Music Entmt Group		482,013		397,070
1,346	Teradata Corporation		58,249		27,997
2,189	Teradyne, Inc.		70,279		184,992
46,200	Terumo Corporation		1,328,290		1,747,622
1,844	Tesla Inc.		600,184		1,991,170
11,626	Texas Instruments Incorporated		662,477		1,476,153
2,903	Textron Inc.		85,052		95,538
12,800	Tfi International Inc		370,790		452,887
829	Tfs Financial Corporation		13,600		11,863
17,005	Thermo Fisher Scientific Inc.		4,174,149		6,161,592
661	Thor Industries, Inc.		65,374		70,416
5,063	Tiffany & Co.		518,060		617,382
774	Timken Company, (The)		35,903		35,209
18,100	Tis Inc.		298,806		381,512
108,946	TJX Companies, Inc., (The)		4,569,709		5,508,310

COMMON STOCKS, *continued*

16,754	T-Mobile USA, Inc.	\$	777,567	\$	962,257
400	Tokio Marine Holdings, Inc.		22,012		17,419
23,300	Tokyo Broadcasting System Holdings		415,761		371,686
42,100	Tokyo Electric Power Company		134,854		129,166
6,700	Tokyo Electron Limited		1,388,669		1,642,008
1,700	Toll Brothers, Inc.		64,878		55,403
1,287	Toro Company, (The)		83,140		85,380
6,700	Toromont Inds Ltd		302,629		331,409
53,700	Total SA		2,733,002		2,049,140
11,200	Towa Pharmaceutical Co		281,901		206,902
44,370	Tower Semiconductor Ltd.		852,656		847,023
19,800	Toyoda Gosei		408,569		411,471
66,372	TP Plc		337,348		287,688
1,503	Tractor Supply Company		103,635		198,080
482	Trade Desk Inc, (The)		109,791		195,933
1,034	Tradeweb Markets Inc.		61,607		60,117
3,015	Trane Technologies		141,785		268,275
1,700	transcosmos inc.		34,854		39,268
4,179	TransDigm Group Incorporated		1,856,384		1,847,327
11,834	TransUnion		548,781		1,030,031
3,230	Travelers Companies, Inc., (The)		239,086		368,382
846	Treehouse Foods, Inc.		70,920		37,055
30,174	TRELLEBORG Ab		511,244		439,332
1,700	Trend Micro Inc.		73,944		94,860
8,886	Trex Company, Inc.		638,449		1,155,802
25,189	Trimble Inc.		536,758		1,087,913
1,327	Trinity Industries, Inc.		25,685		28,252
23,637	Trip Com Group Ltd		1,047,776		612,671
1,550	TripAdvisor, Inc.		57,862		29,466
17,226	Truist Financial Corp		537,521		646,836
13,500	Ts Tech Co.Ltd.		421,407		370,019
2,700	Tsuruha Holdings Inc		278,157		371,646
13,400	Tutor Perini Corporation		238,909		163,212
24,341	TWDC Enterprise 18 Corp.		1,683,782		2,714,265
1,565	Twilio Inc.		134,557		343,392
34,483	Twitter, Inc.		1,056,093		1,027,249
300	TX Group		32,068		22,257
472	Tyler Technologies, Inc.		80,752		163,727
3,732	Tyson Foods, Inc.		119,557		222,838
17,208	U.S. Bancorp		651,151		633,599
17,206	Uber Technologies, Inc.		553,035		534,762
100	Ubiquiti Inc		8,804		17,456
8,275	Ubisoft Entertainment		610,300		682,184
7,365	UCB S.A.		676,966		852,843
3,603	UDR, Inc.		131,132		134,680
2,551	UGI Corporation		125,788		81,122
14,584	Ultra Salon, Cosmetics & Fragrance, Inc.		3,048,851		2,966,677
7,000	Ultra Clean Holdings, Inc.		147,000		158,410
14,323	Ultra Electronics Holdings PLC		379,176		353,596
3,840	Ultragenyx Pharmaceutical Inc.		152,350		300,365
2,953	Umpqua Holdings Corporation		69,488		31,420
4,653	Under Armour, Inc.		127,643		43,230
7,100	Unifi, Inc.		86,768		91,448
42,360	Unilever PLC		2,042,714		2,324,717
10,151	Union Pacific Corporation		941,258		1,716,230
183,850	Unipol Gruppo Finanziario S.P.A.		948,651		714,872
610,000	Uni-President Enterprises Corp		1,396,262		1,474,114
3,521	United Airlines Holdings, Inc.		193,175		121,862
15,672	United Parcel Service, Inc.		1,592,785		1,742,413
918	United Rentals, Inc.		106,747		136,819
286	United States Cellular Corporation		10,957		8,829
565	United Therapeutics Corporation		75,531		68,365
22,535	UnitedHealth Group Incorporated		2,550,722		6,646,698
2,469	Univar Solutions Inc.		63,327		41,627
578	Universal Display Corporation		81,955		86,480

COMMON STOCKS, *continued*

1,000	Universal Health Services, Inc.	\$	115,783	\$	92,890
245,590	Universal Robina Corp		707,840		640,777
2,471	Unum Group		74,969		40,994
67,700	Uol Group Limited		379,754		329,510
2,890	US Foods Holding Corp.		79,093		56,991
9,792	V.F. Corporation		504,136		596,724
500	Vail Resorts, Inc.		96,799		91,075
15,244	Valero Energy Corporation		958,159		896,652
276	Valmont Industries, Inc.		42,746		31,359
2,363	Valvoline, Inc.		54,480		45,677
124,000	Vanguard International Semiconductor Corp.		284,303		326,974
1,116	Varian Medical Systems, Inc.		74,414		136,732
5,240	Varonis Systems Inc		407,904		463,635
7,216	VAT Group AG		891,254		1,317,469
1,690	Veeva Systems Inc.		132,752		396,170
4,777	Ventas, Inc.		280,314		174,934
5,270	Venture Corporation Limited		58,920		61,122
15,790	VeracYTE, Inc.		391,506		408,961
13,296	VEREIT, Inc.		115,290		85,493
1,952	VeriSign, Inc.		190,142		403,732
2,031	Verisk Analytics, Inc.		171,556		345,676
52,482	Verizon Communications Inc.		2,284,928		2,893,333
4,658	Vertex Pharmaceuticals Incorporated		665,918		1,352,264
43,984	Vesuvius Plc		317,150		210,648
7,069	ViacomCBS		346,536		164,849
700	ViaSat, Inc.		56,575		26,859
38,880	Viavi Solutions Inc.		389,374		495,331
5,826	VICI Properties Inc.		117,530		117,627
54	Virbac		12,856		11,827
27,894	Virtu Financial, Inc.		577,944		658,298
23,415	Visa Inc.		1,508,625		4,523,076
19,900	Vishay Intertechnology, Inc.		295,595		303,873
5,649	Vistra Corporation		108,865		105,184
33,428	Vistry Group PLC.		471,866		293,466
29,609	Vivendi		859,819		759,552
946	VMware, Inc.		87,574		146,498
38,852	Vodafone Group Public Limited Company		77,492		61,860
2,278	Vornado Realty Trust		153,319		87,042
1,741	Voya Financial, Inc.		66,037		81,218
1,891	W. R. Berkley Corporation		88,737		108,335
770	W. R. Grace & Co.		53,936		39,124
1,196	W. W. Grainger, Inc.		269,705		375,735
2,176	W.P. Carey Inc.		141,015		147,206
41,240	Wai Kee Holdings Limited		29,784		20,220
11,500	Walgreens Boots Alliance, Inc.		669,994		487,485
341,400	Wal-Mart De Mexico Sab De Cv		862,187		814,827
29,648	Walmart Inc.		2,521,669		3,551,237
7,931	Waste Management, Inc.		446,126		839,972
16,608	Waters Corporation		3,153,300		2,996,083
400	Watsco, Inc.		58,049		71,080
821	Wayfair Inn, Inc.		77,483		162,238
1,170	Webster Financial Corporation		58,241		33,474
4,043	WEC Energy Group Inc.		169,843		354,369
1,441	Weingarten Realty Investors		47,131		27,278
76,454	Wells Fargo & Company		3,381,664		1,957,222
5,183	Welltower Inc.		338,025		268,220
2,300	Wendy's Company, (The)		31,303		50,094
12,200	Werner Enterprises, Inc.		439,031		531,066
43,500	WESDOME Ltd		276,429		374,637
9,400	West Fraser Timber LTD		261,975		329,345
921	West Pharmaceutical Services, Inc.		78,933		209,224
1,200	Western Alliance Bancorporation		58,900		45,444
3,865	Western Digital Corporation		212,267		170,640
28,919	Western Union Company, (The)		678,572		625,229
2,349	Westinghouse Air Brake Technologies Corporation		234,757		135,232

**COMMON STOCKS, continued**

481	Westlake Chemical Corporation	\$	35,441	\$	25,806
3,986	WEX Inc.		467,066		657,730
9,418	Weyerhaeuser Company		258,134		211,528
2,887	Whirlpool Corporation		405,878		373,953
37	White Mountains Insurance Group, Ltd.		32,379		32,855
15,364	Williams Companies, Inc., (The)		450,960		292,223
1,000	Williams-Sonoma, Inc.		51,025		82,010
8,471	Willis Towers Watson Public Limited Company		1,525,165		1,668,363
754	Wintrust Financial Corporation		68,653		32,889
2,096	WIX.Com		444,312		537,037
4,384	Wizz Air Hldgs Plc		187,579		180,707
25,095	Wolters Kluwer N.V.		1,763,521		1,959,452
678	Woodward, Inc.		76,723		52,579
2,129	Workday, Inc.		237,569		398,889
4,340	World Wrestling Entertainment, Inc.		90,688		188,573
500	Wowow Inc.		11,144		11,225
5,469	WPX Energy, Inc.		68,283		34,892
3,116	WRKCo Inc.		147,097		88,058
1,097	Wyndham Destinations, Inc.		26,300		30,913
1,193	Wyndham Hotels & Resorts, Inc.		34,772		50,846
1,227	Wynn Resorts, Limited		159,719		91,399
25,770	X5 Retail Group N V		841,988		912,258
6,755	Xcel Energy Inc.		229,743		422,188
36,600	XD Inc.		116,628		140,725
13,796	Xerox Hldgs Corp		327,733		210,941
3,167	Xilinx, Inc.		130,896		311,601
12,070	XP Inc		320,149		507,061
1,117	XPO Logistics, Inc.		69,050		86,288
2,228	Xylem Inc.		82,005		144,731
5,600	Yamabiko Corporation		39,629		46,665
10,500	Yandex N.V.		332,438		525,210
626,800	Yangzijiang Shipbuilding (Holdings) Ltd.		544,834		417,852
56,980	Yifeng Pharmacy Chain Co Ltd		473,545		733,639
10,100	Yokogawa Bridge Holdings Corporation		184,393		209,143
3,872	Yum Brands, Inc.		206,643		336,516
4,746	Yum China Holdings, Inc.		146,533		228,140
700	Zebra Technologies Corporation		64,938		179,165
1,366	Zendesk, Inc.		74,804		120,932
9,800	Zenkoku Hoshco Co Ltd		361,833		367,892
31,900	Zeon Corporation		354,463		293,024
2,483	Zillow Group, Inc.		96,348		142,950
2,566	Zimmer Biomet Holdings, Inc.		232,553		306,278
2,173	Zions Bancorporation		58,561		73,882
10,684	Zoetis Inc.		688,931		1,464,135
2,107	Zoom Vidio Communications Inc.		541,080		534,209
900	Zscaler, Inc.		68,977		98,550
115,717	Zynga Inc.		692,457		1,103,940
<b>TOTAL COMMON STOCKS</b>		<b>\$</b>	<b>848,425,092</b>	<b>\$</b>	<b>1,097,035,547</b>

**EQUITY FUNDS**

83	Acadian Intl Developed Markets	\$	28,913	\$	18,458
200,148	BlackRock Russell 2000 Alpha Tilts Fund		48,510,897		53,344,165
999,045	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio		34,143,764		25,515,600
2,823,080	Dodge & Cox - International Stock Fund		112,294,279		100,388,715
48,200	Equity ETFs		12,482,143		14,862,952
5,400,095	Lazard Wilmington Emerging Markets		108,382,697		82,675,459
1,417,433	Northern Trust Global Sustainability Index Fund		18,170,289		21,034,704
711,065	T.Rowe Price Emerging Markets		6,322,887		4,103,368
337,779	William Blair Emerging Markets Growth Fund		3,987,323		4,867,390
<b>TOTAL EQUITY FUNDS</b>		<b>\$</b>	<b>344,767,455</b>	<b>\$</b>	<b>307,211,879</b>

**TOTAL EQUITY INVESTMENTS**

<b>\$</b>	<b>1,193,192,547</b>	<b>\$</b>	<b>1,404,247,426</b>
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PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
<b>HEDGE FUNDS</b>			
	475 Fund, Ltd.	\$ 93,127,988	\$ 111,448,244
<b>TOTAL HEDGE FUNDS</b>		<u>\$ 93,127,988</u>	<u>\$ 111,448,244</u>
<b>REAL ASSETS</b>			
	AG Realty Fund VIII, L.P.	\$ 2,896,846.0	\$ 2,692,752
	Contrarian Distressed Real Estate Debt Fund II, L.P.	258,285	224,512
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,518,993	8,240,942
	Evercare Fund, L.P.	12,082,975	5,144,200
	Evercare Health Fund Feeder, L.P.	2,906,663	2,579,037
	Fundamental Partners III, L.P.	22,884,277	21,294,467
	GHF Fund, L.P.	60,671	28,668
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	25,918,162
	Lumos Capital Fund LLP	1,033,697	869,169
	NB Private Equity Impact Fund L.P.	5,400,000	5,079,157
	Principal Real Estate Debt Fund II, L.P.	380,045	349,324
	Principal Real Estate Debt Fund L.P.	6,132,479	6,072,020
	Western Technology Investment-Venture Lending VI & Leasing	1,041,104	1,052,752
	Western Technology Investment-Venture Lending VII & Leasing	2,277,832	1,970,040
<b>TOTAL REAL ASSETS</b>		<u>\$ 87,873,866</u>	<u>\$ 81,515,202</u>
<b>PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.</b>			
	Alternatives Fund Reinvested	\$ 9,878,690	\$ 11,408,411
	Beyond Fossil Fuels Balanced Fund	25,787,610	30,185,370
	Moderate Balanced Fund	83,998	110,360
<b>TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.</b>		<u>\$ 35,750,298</u>	<u>\$ 41,704,141</u>
<b>TOTAL OTHER INVESTMENTS</b>		<u>\$ 216,752,152</u>	<u>\$ 234,667,587</u>
<b>TOTAL INVESTMENTS</b>		<u><u>\$ 3,115,985,510</u></u>	<u><u>\$ 3,400,506,585</u></u>