

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

February 28, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 14,183,998	\$ 14,183,998
Fixed Maturity Synthetic Guaranteed Investment Contracts	37,353,065	37,353,065
Constant Duration Synthetic Guaranteed Investment Contracts	132,985,436	132,985,436
TOTAL STABLE VALUE INVESTMENTS	\$ 184,522,499	\$ 184,522,499
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 127,523,790	\$ 127,523,790
TOTAL SHORT-TERM INVESTMENTS	\$ 127,523,790	\$ 127,523,790
FIXED-INCOME INVESTMENTS		
Bonds	\$ 913,567,527	\$ 908,166,333
Bond funds	236,519,944	246,350,139
Asset-backed & Mortgage-backed Securities	173,702,267	171,554,746
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,323,789,738	\$ 1,326,071,218
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 714,884,463	\$ 960,471,038
Equity funds	438,961,389	437,709,070
Emerging Markets Discounted Assets	-	-
TOTAL EQUITY INVESTMENTS	\$ 1,153,845,852	\$ 1,398,180,108
OTHER INVESTMENTS		
Hedge funds	\$ 74,587,678	\$ 84,795,278
Real Assets	73,721,947	74,433,241
Participation in the United Church Funds, Inc.	37,202,069	40,746,935
TOTAL OTHER INVESTMENTS	\$ 185,511,694	\$ 199,975,454
 TOTAL INVESTMENTS	 \$ 2,975,193,573	 \$ 3,236,273,069

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 14,183,998	\$ 14,183,998
TOTAL SHORT-TERM INVESTMENT				\$ 14,183,998	\$ 14,183,998
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
841,353	AEP Texas Central Company	1.98	6/1/2021	\$ 848,847	\$ 836,000
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,590,709
262,275	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	262,212	261,590
477,685	CenterPoint Energy, Inc.	2.16	10/15/2021	487,518	475,881
766,403	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	846,876	784,500
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,129,497
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	754,859
900,000	Morgan Stanley	2.08	2/15/2023	899,979	890,632
502,762	CNH Equipment Trust 2016-B	1.63	8/15/2021	502,636	500,148
1,105,557	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,105,553	1,099,594
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,004,591
565,335	PSNH Funding LLC	3.09	2/1/2026	565,322	568,311
750,000	Toyota Auto	2.35	5/16/2022	749,991	746,372
Total Asset-Backed Securities				\$ 10,761,539	\$ 10,642,684
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,436,108
1,003,541	DBGS Mtg	3.41	10/15/2051	1,003,535	1,013,981
996,869	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	984,720	992,986
225,457	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	234,757	225,359
12,554	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	12,968	12,534
562,470	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	609,225	565,907
219,216	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	227,985	219,354
121,412	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	123,632	120,088
935,610	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	973,473	946,518
58,985	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	61,059	58,904
301,892	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	313,873	302,122
880,200	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	892,991	868,930
119,719	Federal National Mortgage Association	1.75	2/25/2022	121,550	118,176
280,231	Federal National Mortgage Association	2.00	1/25/2041	284,872	273,056
1,227,105	Federal National Mortgage Association	3.50	12/25/2024	1,287,335	1,228,093
906,610	Federal National Mortgage Association	3.00	6/25/2040	910,293	906,737
19,162	Federal National Mortgage Association	4.00	11/25/2037	20,252	19,144
446,686	Federal National Mortgage Association	3.50	1/25/2023	474,237	450,256
202,603	Federal National Mortgage Association	3.50	10/25/2029	209,732	203,234
288,826	Federal National Mortgage Association	3.00	2/25/2038	299,531	288,587
492,344	Federal National Mortgage Association	3.00	8/25/2038	512,788	490,762
1,057,705	Federal National Mortgage Association	3.50	12/25/2034	1,061,341	1,069,892
138,849	Federal National Mortgage Association	3.50	10/25/2020	146,442	138,912
522,317	Government National Mortgage Association	2.50	11/16/2040	541,496	514,861
878,991	Government National Mortgage Association	2.75	11/20/2039	891,414	872,954
795,260	Government National Mortgage Association	3.00	6/20/2039	813,953	789,306
509,467	Government National Mortgage Association	2.00	3/20/2042	515,273	494,908
437,569	Government National Mortgage Association	2.50	11/16/2037	450,422	435,947
262,330	Government National Mortgage Association	1.80	4/16/2039	266,880	257,114
177,569	Government National Mortgage Association	3.00	4/20/2039	183,673	177,996
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,500,991
1,569,005	Morgan Stanley	3.32	12/15/2051	1,568,993	1,583,422
1,604,832	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,665,013	1,619,035
661,821	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	664,578	656,519
Total Mortgage-Backed Securities				\$ 21,369,622	\$ 20,852,693
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,221,697
Total Bonds				\$ 5,221,904	\$ 5,221,697
Adjustment to Contract Value				-	635,991
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 37,353,065	\$ 37,353,065

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Bonds					
700,000	Aercap Ireland Capital Limited	4.50	5/15/2021	\$ 740,474	\$ 709,252
1,600,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	1,593,808	1,583,821
1,200,000	American Express Credit Corporation	3.32	10/30/2019	1,207,476	1,202,915
1,200,000	American Honda Finance Corporation	3.38	9/9/2021	1,213,524	1,204,708
700,000	Apple Inc.	2.85	2/23/2023	713,356	700,155
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	992,678
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	690,358
600,000	Bank of America Corporation	4.18	4/19/2021	618,990	612,444
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	533,610
1,000,000	Bank of America, National Association	3.34	1/25/2023	1,000,000	1,005,052
700,000	Bank of New York Mellon Corporation, (The)	3.80	10/30/2023	711,676	705,421
700,000	BMW US Capital, LLC	3.21	4/12/2021	700,000	698,886
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,485,312
350,000	BPCE	3.00	5/22/2022	347,830	342,568
1,000,000	Citigroup Inc.	4.18	3/30/2021	1,024,330	1,018,682
1,300,000	Commonwealth Bank of Australia	3.20	9/18/2020	1,305,434	1,303,084
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	519,853
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	572,729
700,000	DBS Group Holdings Ltd	3.39	7/25/2022	700,000	702,272
600,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	605,994	588,869
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	766,233
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	500,910	510,482
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	391,602
1,000,000	Energy Transfer Operating, L.P.	4.50	4/15/2024	996,460	1,027,952
1,150,000	Export Development Canada	1.63	6/1/2020	1,148,655	1,135,833
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	549,592
1,000,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,000,000	999,507
800,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	817,448	812,042
1,000,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	1,011,490	1,009,757
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	785,778
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	690,419
700,000	International Finance Corporation	1.75	3/30/2020	702,100	693,300
1,200,000	JPMorgan Chase & Co.	3.87	6/7/2021	1,220,124	1,214,636
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	1,024,305
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,525,378
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	342,609
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	816,042
1,200,000	Metropolitan Life Global Funding I	3.03	1/8/2021	1,200,708	1,197,938
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	991,889
500,000	Mitsubishi UFJ Financial Group Inc	3.58	2/22/2022	502,425	503,057
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	657,773
1,200,000	NBCUniversal Enterprise, Inc.	3.20	4/1/2021	1,209,072	1,200,229
1,200,000	Nissan Motor Acceptance Corporation	3.50	9/28/2022	1,207,632	1,172,221
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	709,402
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,287,480
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	724,662
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	975,869
1,200,000	Royal Bank of Canada	3.47	2/1/2022	1,200,000	1,207,514
900,000	Sempra Energy	3.24	3/15/2021	902,727	888,491
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	541,311
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	599,466	620,020
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	998,870	986,133
550,000	Total System Services, Inc.	4.00	6/1/2023	552,481	554,588
750,000	U.S. Bancorp	3.42	1/24/2022	750,000	753,589
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	1,443,277	1,464,434
5,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	5,506,555	5,582,492
2,500,000	United States Treasury Inflation Linked Notes	0.63	4/15/2023	2,519,692	2,525,736
22,100,000	United States Treasury Notes	2.50	1/15/2022	22,104,275	22,102,586
9,670,000	United States Treasury Notes	2.00	12/31/2021	9,522,067	9,542,704
2,700,000	United States Treasury Notes	2.63	2/15/2029	2,693,461	2,679,434
7,250,000	United States Treasury Notes	2.63	12/31/2023	7,285,117	7,283,133
6,120,000	United States Treasury Notes	2.50	1/31/2024	6,135,061	6,116,175
10,815,000	United States Treasury Notes	2.63	2/28/2023	10,810,351	10,860,628
4,350,000	United States Treasury Notes	2.88	11/15/2021	4,356,287	4,392,143
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	574,864
	Total Bonds			\$ 119,786,173	\$ 119,564,631

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 754,505
800,000	Capital One Multi-Asset Execution Trust	2.94	2/15/2022	803,531	800,391
800,000	Chase Issuance Trust	1.49	7/15/2022	799,866	786,830
750,000	Discover Card Execution Note Trust	2.72	10/17/2022	751,641	750,737
909,475	Ford Auto	1.22	3/15/2021	901,872	903,430
378,210	Honda Auto	1.16	5/18/2020	377,855	376,809
1,396,391	Nissan Auto	1.74	8/16/2021	1,396,243	1,388,151
119,272	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	119,430	119,020
	Total Asset-Backed Securities			\$ 5,900,286	\$ 5,879,873
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 645,324
52,057	Federal National Mortgage Association	3.75	2/1/2034	52,240	54,469
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	838,772
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	1,006,125
823,628	Federal National Mortgage Association	3.04	1/25/2022	824,143	826,131
800,000	Federal National Mortgage Association	2.56	7/25/2024	806,462	784,752
649,164	Federal National Mortgage Association	3.08	12/1/2024	656,771	655,749
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	787,678
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	949,978
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	667,683
27,422	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	28,507	27,395
	Total Mortgage-Backed Securities			\$ 7,298,977	\$ 7,244,056
	Adjustment to Contract Value			-	296,876
	TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:			\$ 132,985,436	\$ 132,985,436
	TOTAL STABLE VALUE INVESTMENTS			\$ 184,522,499	\$ 184,522,499

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 127,017,599	127,017,599
	Self-Help Credit Union Money Market			506,191	506,191
TOTAL SHORT-TERM INVESTMENTS				\$ 127,523,790	127,523,790
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
750,000	21St Century Fox America, Inc.	4.75	9/15/2044	\$ 771,836	\$ 809,799
200,000	21St Century Fox America, Inc.	7.43	10/1/2026	205,292	246,530
280,000	3M Company	4.00	9/14/2048	285,869	281,340
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	285,971
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	729,428
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	792,531
500,000	AbbVie Inc.	3.20	5/14/2026	479,331	472,679
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	456,049
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	878,326
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	148,875
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	202,000
150,000	AECOM	5.88	10/15/2024	160,191	156,495
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,306,172
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,545,248
5,900,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	5,894,336	5,840,339
500,000	Alabama Power Company	5.20	6/1/2041	557,385	547,026
500,000	Alabama Power Company	5.70	2/15/2033	582,468	581,317
50,000	Albertsons Companies, LLC-Safeway Inc.	7.50	3/15/2026	50,000	51,500
250,000	Ally Financial Inc.	5.75	11/20/2025	261,098	265,000
250,000	Altice S.A.	7.75	5/15/2022	264,533	248,438
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	493,133
150,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	131,250	135,015
150,000	AMC Entertainment Inc.	5.75	6/15/2025	154,313	138,375
440,804	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	452,996	432,914
449,750	American Airlines 2016-2 Pass Thru Trust	3.20	12/15/2029	440,245	429,511
5,100,000	American Honda Finance Corporation	3.38	9/9/2021	5,173,287	5,120,007
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	915,855
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	419,015
400,000	American Transmission Systems, Incorporated	5.00	9/1/2044	462,105	424,414
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	4,757,467
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	523,237
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	200,320
417,000	Apache Corporation	6.00	1/15/2037	481,106	432,276
500,000	Apple Inc.	2.45	8/4/2026	473,046	474,578
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,400,977
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	8,166,463
250,000	Apple Inc.	4.25	2/9/2047	250,962	255,659
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,076,102
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,077,984
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	479,629
200,000	Aptim Corp.	7.75	6/15/2025	202,125	157,250
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	507,241
250,000	Arch Capital Services Inc.	5.03	12/15/2046	275,600	263,455
125,000	Aruba Investments, Inc.	8.75	2/15/2023	126,250	125,000
210,000	Ascend Leaming, LLC	6.88	8/1/2025	213,000	204,488
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	135,045
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,275,070
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	182,844
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,277,183
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	1,936,886
250,000	AT&T Inc.	5.15	11/15/2046	234,063	243,995
750,000	AT&T Inc.	4.13	2/17/2026	761,650	750,719
4,300,000	AT&T Inc.	4.55	3/9/2049	3,590,329	3,847,103
700,000	AT&T Inc.	4.80	6/15/2044	655,450	657,080
245,000	AT&T Inc.	5.65	2/15/2047	250,454	254,789
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,479,338
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	154,688
40,000	Avolon Holdings Funding Limited	1.00	5/15/2024	40,000	41,000
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	84,376
750,000	Bank of America Corporation	4.44	1/20/2048	725,933	762,269
750,000	Bank of America Corporation	3.97	3/5/2029	736,013	752,126
3,600,000	Bank of America Corporation	4.18	4/19/2021	3,713,940	3,674,664
105,000	Bank of America Corporation	4.27	7/23/2029	106,128	107,846
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	200,668
229,000	Bank of America Corporation	3.42	12/20/2028	220,031	220,954
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,815,814
568,000	Bank of America Corporation	4.18	11/25/2027	580,789	565,652
7,600,000	Bank of America, National Association	3.34	1/25/2023	7,600,000	7,638,395
4,200,000	Bank of New York Mellon Corporation, (The)	3.80	10/30/2023	4,270,056	4,232,525
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	478,892	471,290
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	7,025,968
700,000	Barclays PLC	4.95	1/10/2047	711,564	670,102
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	81,058	99,500
1,265,000	Baxalta Incorporated	4.00	6/23/2025	1,240,167	1,257,048
4,800,000	BB&T Corporation	3.45	4/1/2022	4,800,000	4,807,531
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047	944,650	990,436
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	502,652
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049	988,200	1,012,891

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
250,000	Bestfoods	6.63	4/15/2028	\$ 334,923	\$ 304,477
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	856,500
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	499,218
125,000	Block Communications, Inc.	6.88	2/15/2025	126,588	129,063
250,000	BMC East, LLC	5.50	10/1/2024	249,877	238,750
4,400,000	BMW US Capital, LLC	3.21	4/12/2021	4,400,000	4,392,995
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,931,456
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	725,923
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	235,870
200,000	Bombardier Inc.	8.75	12/1/2021	198,045	220,000
500,000	Boston Scientific Corporation	4.70	3/1/2049	496,570	499,189
750,000	BP Capital Markets America Inc.	3.22	4/14/2024	746,288	752,933
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,202,221
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	752,417
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	311,984
125,000	BWAY Holding Company	7.25	4/15/2025	125,174	118,594
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026	196,124	204,000
150,000	Caleres, Inc.	6.25	8/15/2023	153,090	155,438
250,000	Calpine Corporation	5.75	1/15/2025	239,067	239,375
200,000	Capital One, National Association	2.35	1/31/2020	199,880	198,799
3,750,000	Cardinal Health, Inc.	4.63	12/15/2020	3,735,788	3,842,250
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	180,738
300,000	Cascades Inc.	5.50	7/15/2022	298,125	300,750
500,000	CBS Corporation	5.50	5/15/2033	528,155	529,198
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	196,834
200,000	CDW LLC	5.50	12/1/2024	208,950	208,500
125,000	Cedar Fair, L.P.	5.38	6/1/2024	124,218	127,188
500,000	Celgene Corporation	4.35	11/15/2047	451,535	447,645
750,000	Celgene Corporation	4.63	5/15/2044	803,687	700,101
150,000	Centene Corporation	4.75	1/15/2025	149,303	151,125
240,000	Centennial Resource Production, LLC	5.38	1/15/2026	242,100	229,200
165,000	Central Garden & Pet Company	5.13	2/1/2028	154,500	153,038
5,000	Central Garden & Pet Company	6.13	11/15/2023	5,230	5,188
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	185,500
75,000	CenturyLink, Inc.	5.63	4/1/2025	68,063	71,510
125,000	CenturyLink, Inc.	5.80	3/15/2022	119,619	128,281
125,000	CenturyLink, Inc.	8.00	6/1/2036	113,121	120,625
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	512,821
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	777,356
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	806,603
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	145,500
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	204,000
500,000	Chevron Corporation	2.95	5/16/2026	495,087	491,772
4,750,000	Cigna Corporation	4.90	12/15/2048	4,589,454	4,698,619
1,000,000	Cigna Corporation	4.80	8/15/2038	998,555	993,625
350,000	Cisco Systems, Inc.	3.24	3/1/2019	351,572	350,000
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	237,652
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	611,487
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	301,202
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	207,843
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	566,935
100,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024	101,000	104,875
150,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036	166,881	168,949
500,000	CME Group Inc.	4.15	6/15/2048	\$ 497,705	509,202
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	4,041,575
250,000	Comcast Corporation	9.46	11/15/2022	356,305	304,941
750,000	Comcast Corporation	4.00	11/1/2049	745,140	697,379
500,000	Comcast Corporation	4.25	1/15/2033	527,987	511,488
1,000,000	Comcast Corporation	4.60	10/15/2038	1,018,140	1,031,966
1,500,000	Comcast Corporation	4.70	10/15/2048	1,509,925	1,560,618
250,000	Commonwealth Edison Company	5.88	2/1/2033	288,703	297,498
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	885,775
50,000	CommScope, Inc. of North Carolina	8.25	3/1/2027	50,000	51,875
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	204,124	192,000
150,000	Community Health Systems, Inc.	6.25	3/31/2023	152,625	144,375
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	127,779
500,000	Consolidated Edison Company of New York	4.63	12/1/2054	504,060	500,863
300,000	Consolidated Edison Company of New York	5.70	12/1/2036	334,512	341,163
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	351,337
300,000	Constellation N.V.	6.63	3/1/2025	297,235	302,250
100,000	Continental Resources, Inc.	4.38	1/15/2028	99,853	99,593
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	254,797
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	253,938
240,000	Cornerstone Chemical Company	6.75	8/15/2024	240,150	226,800
750,000	Corning Incorporated	4.75	3/15/2042	773,678	735,818
300,000	Corp Internationale Masonite	5.75	9/15/2026	284,250	300,000
125,000	Cott Holdings Inc.	5.50	4/1/2025	119,031	123,438
3,300,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,313,913	3,431,030

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
200,000	Covey Park Energy	7.50	5/15/2025	\$ 200,520	\$ 186,000
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,364	495,780
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	250,787
150,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	148,837	150,984
500,000	Crown Castle International Corp.	4.75	5/15/2047	463,730	472,312
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,540,505
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	249,915
200,000	CSC Holdings, LLC	5.50	5/15/2026	203,000	202,250
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	200,910
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	750,404
750,000	CVS Health Corporation	4.78	3/25/2038	730,365	727,823
5,400,000	CVS Health Corporation	5.05	3/25/2048	5,414,335	5,339,569
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	3,997,570
200,000	Dana Incorporated	5.50	12/15/2024	193,500	198,250
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,661,788
125,000	DaVita Inc.	5.13	7/15/2024	121,250	123,750
4,400,000	DBS Group Holdings Ltd	3.39	7/25/2022	4,400,000	4,414,278
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	192,000
3,700,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	3,736,963	3,631,361
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038	473,185	491,880
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	4,980,513
4,200,000	Diamond 1 Finance Corp. -2023	5.45	6/15/2023	4,353,132	4,414,914
125,000	Diamond 1 Finance Corp. -2024	7.13	6/15/2024	126,130	132,646
500,000	Diamond 1 Finance Corp. -2036	8.10	7/15/2036	623,628	565,665
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,739,950
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	125,000
125,000	Diamondback Energy, Inc.	5.38	5/31/2025	123,353	129,375
1,500,000	Discover Financial Services	3.75	3/4/2025	1,498,260	1,463,489
200,000	Discover Financial Services	4.10	2/9/2027	199,822	194,414
250,000	DISH DBS Corporation	5.88	11/15/2024	253,142	210,550
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	435,718
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	249,063
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,240	623,726
500,000	Dow Chemical Company, (The)	5.55	11/30/2048	499,635	526,093
500,000	DowDuPont Inc.	5.32	11/15/2038	515,585	529,093
5,600,000	DowDuPont Inc.	5.42	11/15/2048	5,746,909	5,976,802
275,000	Drax Finco PLC	6.63	11/1/2025	274,313	279,469
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	5,943,492
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	290,643
3,850,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	3,857,467	3,930,711
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	611,135	593,576
300,000	Duke Energy Ohio, Inc.	4.30	2/1/2049	299,436	305,504
500,000	eBay Inc.	4.00	7/15/2042	428,379	400,534
250,000	EMI Music Publishing Group North America	7.63	6/15/2024	269,063	265,000
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	279,938
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	191,700
60,000	Endo Finance	5.88	10/15/2024	60,000	60,000
4,250,000	Energy Transfer Operating, L.P.	6.25	4/15/2049	4,273,664	4,560,871
150,000	EnLink Midstream Partners, LP	4.85	7/15/2026	138,950	146,813
1,000,000	Enesco PLC	5.20	3/15/2025	667,500	767,500
200,000	Entergy Corporation	2.95	9/1/2026	188,423	187,475
500,000	Entergy Texas, Inc.	4.50	3/30/2039	498,650	507,883
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	184,061
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045	507,725	518,221
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,285,416
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	263,468
125,000	Enviva Partners	8.50	11/1/2021	128,750	130,000
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	488,275
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	149,250
750,000	Etp Legacy Lp	4.90	3/15/2035	722,687	699,279
250,000	Etp Legacy Lp	6.05	6/1/2041	259,568	254,675
532,000	Etp Legacy Lp	6.63	10/15/2036	599,378	573,997
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	3,946,927
7,300,000	Export Development Canada	1.63	6/1/2020	7,291,459	7,210,071
700,000	Express Scripts Holding Company	3.00	7/15/2023	683,889	686,464
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	496,074
3,650,000	Federal Home Loan Mortgage Corporation	6.25	7/15/2032	4,840,943	4,858,719
750,000	FedEx Corporation	4.40	1/15/2047	740,062	683,352
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	186,508
70,000	First Data Corporation	5.75	1/15/2024	69,125	72,062
200,000	First Quantum Minerals Ltd	6.50	3/1/2024	176,624	189,500
500,000	Ford Motor Company	4.35	12/8/2026	507,184	452,639
270,000	Fox Corporation	5.48	1/25/2039	270,000	284,054
750,000	Fox Corporation	5.58	1/25/2049	750,000	790,748
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	229,800
500,000	GE Capital International Funding Company	3.37	11/15/2025	477,365	481,153
542,000	GE Capital International Funding Company	4.42	11/15/2035	486,843	489,415
500,000	General Electric Capital Corporation	3.79	3/15/2023	500,000	491,074

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
500,000	General Electric Company	4.50	3/11/2044	\$ 571,486	\$ 446,181
500,000	General Mills, Inc.	4.55	4/17/2038	458,790	468,639
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	504,742
500,000	General Mills, Inc.	4.70	4/17/2048	451,095	466,206
500,000	General Motors Company	6.60	4/1/2036	563,380	516,935
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	498,790
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	253,540
1,700,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,700,000	1,699,162
5,100,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	5,211,231	5,176,765
500,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	500,000	483,623
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	1,012,391
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	443,007	427,988
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	149,438
7,700,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	7,788,484	7,775,129
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	226,875
60,000	Gulfport Energy Corporation	6.38	1/15/2026	60,000	52,650
150,000	Gw Honos Corporation	8.75	5/15/2025	139,738	143,625
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	108,900
150,000	HCA Inc.	5.50	6/15/2047	150,000	155,832
150,000	Hess Corporation	5.63	2/15/2026	150,000	150,750
2,645,000	Hess Corporation	7.30	8/15/2031	3,332,991	3,015,427
4,305,000	Hess Corporation	5.80	4/1/2047	4,055,371	4,291,969
150,000	Hill-Rom Holdings, Inc.	5.75	9/1/2023	153,545	154,500
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	440,639
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	305,357
550,000	Home Depot, Inc., (The)	4.50	12/6/2048	555,504	581,752
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024	1,800,226	1,842,719
500,000	HP Inc.	6.00	9/15/2041	521,687	509,976
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,156,666
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	717,709
125,000	HUB International Limited	7.00	5/1/2026	115,975	122,500
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,339,777
250,000	Indiana Michigan Power Company	6.05	3/15/2037	282,678	290,400
300,000	Indiana Michigan Power Company	4.25	8/15/2048	298,284	297,525
2,400,000	ING Groep N.V.	4.63	1/6/2026	2,393,856	2,475,518
200,000	Intel Corporation	2.60	5/19/2026	193,588	191,707
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	201,940
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	506,328
4,500,000	International Bank for Rec & Dev	2.13	3/3/2025	4,406,715	4,364,748
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	198,619
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,407,405
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,038,678
750,000	International Paper Company	4.40	8/15/2047	735,755	671,015
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048	477,730	485,579
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,280,522
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	489,444
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	454,829
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,484,000
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	201,500
2,850,000	Japan International Cooperation Agency	1.88	11/13/2019	2,810,948	2,830,402
150,000	JBS USA Food Co	5.88	7/15/2024	148,859	154,200
150,000	JDA	7.38	10/15/2024	152,813	153,750
3,750,000	John Deere Capital Corporation	2.55	1/8/2021	3,804,300	3,732,349
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	952,260
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	429,044
200,000	Jonah Energy LLC	7.25	10/15/2025	200,800	129,000
750,000	JPMorgan Chase & Co.	3.90	1/23/2049	701,648	697,835
500,000	JPMorgan Chase & Co.	4.03	7/24/2048	456,685	476,444
7,325,000	JPMorgan Chase & Co.	3.87	6/7/2021	7,447,840	7,414,343
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	483,875
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	758,606
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	265,134
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	767,355
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,526,233
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	561,540
750,000	Kinder Morgan, Inc.	5.20	3/1/2048	739,980	760,973
500,000	Kinder Morgan, Inc.	5.55	6/1/2045	512,325	524,694
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,104,601
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,863,024
135,000	Koppers Inc.	6.00	2/15/2025	135,000	118,125
6,600,000	Korea Development Bank, (The)	3.52	7/6/2022	6,600,000	6,614,632
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,692,239
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	505,727
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	473,739
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	535,555
150,000	L Brands, Inc.	6.75	7/1/2036	130,688	126,750
300,000	Lam Research Corporation	0.00	3/15/2049	299,853	301,064
200,000	Lennar Corporation	5.25	6/1/2026	198,515	200,750

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	\$ 150,468	\$ 147,000
950,000	Liberty Mutual Group Inc.	4.85	8/1/2044	949,021	933,011
150,000	Lions Gate Capital Holdings LLC	5.88	11/1/2024	148,500	151,875
125,000	Live Nation Entertainment, Inc.	5.38	6/15/2022	124,688	126,406
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	204,750
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	908,242	846,769
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	168,750
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,567,216
500,000	Maple Escr	4.60	5/25/2028	500,305	504,320
500,000	Marathon Petroleum Corporation	4.75	9/15/2044	452,025	479,186
4,100,000	Marathon Petroleum Corporation	5.85	12/15/2045	3,688,136	4,202,861
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,224,919
500,000	Marsh & McLennan Companies, Inc.	4.90	3/15/2049	499,465	524,222
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	828,173
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,031,163
840,000	Medtronic, Inc.	4.38	3/15/2035	868,305	885,300
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	142,355
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	186,500
1,500,000	Microsoft Corporation	3.70	8/8/2046	1,438,048	1,463,900
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	846,654
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,361,041
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	5,002,756
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	367,730
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	239,149
3,750,000	Mitsubishi UFJ Financial Group Inc	3.58	2/22/2022	3,768,188	3,772,928
150,000	Molina Healthcare, Inc.	5.38	11/15/2022	150,308	154,641
750,000	Morgan Stanley	3.88	1/27/2026	762,736	751,872
500,000	Morgan Stanley	4.38	1/22/2047	496,908	496,837
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	519,066
200,000	MPH Infotech, Inc.	7.13	6/1/2024	208,960	200,874
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	198,500
125,000	MSCI Inc.	5.75	8/15/2025	127,046	130,000
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	137,306
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027	146,295	151,125
150,000	Murray Energy Corporation	11.25	4/15/2021	96,045	78,000
500,000	Mylan N.V.	3.95	6/15/2026	478,834	468,356
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,780,578
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,299,445
300,000	National Rural Utilities Cooperative Finance	4.40	11/1/2048	304,614	308,341
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	247,447
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,285,136
199,314	Neiman Marcus LLC	8.75	10/15/2021	155,520	103,643
3,000,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,950,070	2,972,985
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	497,361
150,000	Netflix, Inc.	5.88	11/15/2028	148,125	156,233
150,000	New Red Finance, Inc.	5.00	10/15/2025	150,299	145,219
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,496,308
125,000	Newfield Exploration Company	5.63	7/1/2024	128,788	133,594
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	766,811	743,808
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	500,000	437,500
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	30,300
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	191,128
500,000	NiSource Finance Corp.	4.80	2/15/2044	483,221	504,996
400,000	NiSource Finance Corp.	5.65	2/1/2045	424,080	445,214
750,000	Noble Energy, Inc.	4.95	8/15/2047	678,705	701,747
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,459,096
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	7,031,620
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	514,449
150,000	Novelis Inc.	5.88	9/30/2026	153,149	146,250
250,000	NRG Energy, Inc.	6.63	1/15/2027	244,216	265,860
500,000	Nutrien Ltd.	4.90	6/1/2043	474,780	480,729
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	493,166
200,000	OCI N.V.	6.63	4/15/2023	203,060	207,000
300,000	Ohio Edison Company	6.88	7/15/2036	373,476	373,121
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	191,967
150,000	Omega Engineering, Inc.	5.00	1/15/2026	150,563	145,875
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042	284,145	290,955
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	799,980
200,000	Open Text Corp	5.63	1/15/2023	208,248	205,250
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	968,842
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	971,004
8,300,000	Oracle Corporation	4.00	11/15/2047	7,816,570	7,903,899
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	487,263
125,000	Orezone Gold Corporation	7.00	4/15/2025	118,579	124,375
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,785,216
380,000	PacifiCorp	0.00	2/15/2050	378,233	375,718
500,000	PacifiCorp	5.25	6/15/2035	561,080	550,836
750,000	PacifiCorp	6.25	10/15/2037	965,810	930,373

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
35,000	Park Aerospace Holdings Limited	5.25	8/15/2022	\$ 35,481	\$ 35,830
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	203,560
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	5,127,961
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,347,970
100,000	Pentair Finance S.a.r.l.	2.65	12/1/2019	96,615	99,920
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	280,907
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	534,260
200,000	PetSmart, Inc.	7.13	3/15/2023	201,374	135,500
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	289,853
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	514,771
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	504,736
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	864,032
500,000	Piedmont Natural Gas Company, Inc.	3.64	11/1/2046	440,770	438,799
60,000	Pilgrim's Pride Corporation	5.75	3/15/2025	61,200	59,850
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	157,200
500,000	Plains All American Pipeline, L.P.	4.90	2/15/2045	444,760	458,838
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	499,948
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	249,063
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,579,365
400,000	Polar Tankers, Inc.	5.95	5/10/2037	454,469	462,117
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	240,313
250,000	Precision Castparts Corp.	4.38	6/15/2045	254,208	259,357
350,000	Public Service Company of Colorado	3.55	6/15/2046	305,571	309,249
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	6,029,564
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	858,417
250,000	Qualcomm Incorporated	4.30	5/20/2047	249,960	224,266
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	182,250
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	138,750
150,000	Realogy Group	5.25	12/1/2021	146,984	149,625
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,201,147
200,000	Revlon Consumer Products Corporation	6.25	8/1/2024	197,935	115,500
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	150,000
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	514,704
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	707,327
500,000	Rogers Communications Inc.	5.45	10/1/2043	541,080	551,360
8,300,000	Royal Bank of Canada	3.47	2/1/2022	8,300,000	8,351,975
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046	534,015	529,133
200,000	Salem Media Group, Inc.	6.75	6/1/2024	203,150	184,000
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	787,662
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	375,794
150,000	Schweitzer-Mauduit International, Inc.	6.88	10/1/2026	143,624	147,375
150,000	Sealed Air Corporation	5.50	9/15/2025	149,250	156,375
350,000	Selective Insurance Group, Inc.	0.00	3/1/2049	343,105	345,216
5,600,000	Sempra Energy	3.24	3/15/2021	5,616,968	5,528,387
500,000	Sempra Energy	3.80	2/1/2038	432,265	439,402
1,500,000	Shell International Finance B.V.	4.00	5/10/2046	1,440,116	1,498,356
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	481,764	482,584
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	772,340
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	470,435
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	994,811
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	120,411	117,188
125,000	Sinclair Television Group, Inc.	6.13	10/1/2022	128,829	127,775
200,000	Sirius XM Radio Inc.	5.00	8/1/2027	201,094	195,500
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	196,500
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,641,547
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	549,782
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	799,960
200,000	Spectrum Brands, Inc.	6.63	11/15/2022	209,634	204,500
125,000	Springleaf Finance Corporation	7.13	3/15/2026	125,781	126,563
200,000	Sprint Corporation	7.13	6/15/2024	207,509	206,000
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	506,723
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	260,938
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	4,004,845
150,000	Stevens Holding Company	6.13	10/1/2026	149,583	153,000
150,000	Summit Materials, LLC	5.13	6/1/2025	136,494	143,250
4,100,000	Sunoco Logistics Partners Operations L.P	5.40	10/1/2047	4,184,747	3,933,925
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	121,500
10,000	Sunoco LP 02-15-2028	5.88	3/15/2028	10,000	9,850
10,000	Sunoco LP 03-15-2026	5.50	2/15/2026	10,000	9,933
500,000	Sysco Corporation	4.50	4/1/2046	512,055	488,381
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	4,595,906	4,753,488
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	199,500
400,000	Tampa Electric Company	6.15	5/15/2037	456,768	462,234
20,000	Targa Resources Partners LP	6.50	7/15/2027	20,000	21,150
60,000	Targa Resources Partners LP	6.88	1/15/2029	60,000	63,863
250,000	Target Corporation	4.00	7/1/2042	243,400	242,338
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	220,375
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	188,931

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
250,000	Telesat Canada	8.88	11/15/2024	\$ 266,640	\$ 268,750
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	202,000
90,000	Tempur Sealy International, Inc.	5.50	6/15/2026	85,725	89,775
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	205,000
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024	198,462	202,543
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	213,750
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,719,571
3,720,000	Total System Services, Inc.	4.00	6/1/2023	3,736,777	3,751,029
250,000	TransDigm Inc.	6.38	6/15/2026	257,188	242,813
200,000	Transocean Inc	6.80	3/15/2038	157,761	151,000
750,000	TTX Company	4.60	2/1/2049	748,410	770,940
500,000	TTX Company	3.90	2/1/2045	471,385	459,356
500,000	Tucson Electric Power Company	4.85	12/1/2048	521,125	530,304
5,300,000	U.S. Bancorp	3.42	1/24/2022	5,300,000	5,325,361
320,000	U.S. Small Business Administration	3.54	12/1/2038	320,000	324,056
400,000	U.S. Small Business Administration	3.87	11/1/2038	400,000	414,934
250,000	Union Pacific Corporation	3.35	8/15/2046	211,533	207,431
585,000	Union Pacific Corporation	3.80	10/1/2051	509,716	517,903
285,000	Union Pacific Corporation	3.60	9/15/2037	258,546	258,711
250,000	Unit Corporation	6.63	5/15/2021	248,030	245,000
439,560	United Airlines, Inc.	3.45	6/1/2029	450,136	429,274
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	3,950,375
250,000	United Rentals (North America), Inc.	5.50	5/15/2027	249,953	250,000
450,000	United Technologies Corporation	4.45	11/16/2038	452,525	446,967
950,000	United Technologies Corporation	4.50	6/1/2042	935,559	938,866
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048	762,540	758,170
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	500,330
4,200,000	Unum Group	7.25	3/15/2028	5,155,248	4,908,712
250,000	Veritas U, Inc.	10.50	2/1/2024	271,250	210,385
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	500,925
1,000,000	Verizon Communications Inc.	4.52	9/15/2048	944,035	977,844
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	736,861
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	196,943
8,700,000	Verizon Communications Inc.	3.88	2/8/2029	8,683,557	8,680,112
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	317,024
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,130,988
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	193,000
250,000	Viacom Inc.	4.38	3/15/2043	224,305	214,602
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	173,475
500,000	Virginia Electric and Power Company	4.60	12/1/2048	509,920	521,733
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,047,338
1,960,000	Virginia Electric and Power Company	6.00	5/15/2037	2,476,333	2,349,260
250,000	Visa Inc.	4.30	12/14/2045	303,543	262,328
125,000	Vistra Operations Company LLC	5.63	2/15/2027	125,000	128,750
125,000	Vizient, Inc.	10.38	3/1/2024	133,594	135,313
1,000,000	Vodafone Group Public Limited Company	5.25	5/30/2048	992,080	953,021
100,000	VRX Escrow Corp.	5.50	11/1/2025	100,000	100,875
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	309,029
300,000	W. W. Grainger, Inc.	3.75	5/15/2046	270,492	268,771
500,000	Walmart Inc.	4.05	6/29/2048	493,495	504,347
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	134,991
500,000	Walt Disney Company, (The)	4.13	6/1/2044	513,640	506,817
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	943,122
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028	4,199,836	4,337,592
1,600,000	Wells Fargo & Company	4.75	12/7/2046	1,602,158	1,614,606
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	568,303
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	632,053
500,000	Welltower Inc.	4.95	9/1/2048	495,970	507,870
100,000	West Str Merger Sub Inc.	6.38	9/1/2025	100,809	93,250
750,000	Western Gas Partners, LP	3.95	6/1/2025	754,702	725,782
250,000	Western Gas Partners, LP	5.30	3/1/2048	247,923	225,374
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,476,050
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	263,345
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,264,388
178,000	WMG Acquisition Corp.	5.63	4/15/2022	184,898	180,003
125,000	Wolverine World Wide, Inc.	5.00	9/1/2026	117,750	120,000
150,000	WPX Energy, Inc.	5.75	6/1/2026	145,075	150,938
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,426,453
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	903,893
TOTAL CORPORATE BONDS				\$ 639,123,574	633,799,781

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
UNITED STATES GOVERNMENT BONDS					
500,000	United States Treasury Bill	1.00	6/7/2018	\$ 493,276	496,306
3,300,000	United States Treasury Bond	3.13	11/15/2028	3,424,781	3,414,728
49,380,000	United States Treasury Bond	3.50	2/15/2039	54,195,514	53,619,717
13,640,000	United States Treasury Bond	3.00	8/15/2048	13,544,075	13,403,428
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	26,391,255
18,000,000	United States Treasury Inflation Linked Notes	0.63	4/15/2023	18,141,779	18,185,296
32,572,500	United States Treasury Wisconsin Sec	3.38	11/15/2048	34,931,357	34,430,142
8,700,000	United States Treasury Note	2.63	2/15/2029	8,673,234	8,633,732
387,000	United States Treasury Note	2.63	2/15/2029	385,118	384,052
35,400,000	United States Treasury Note	2.63	12/31/2023	35,571,469	35,561,778
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,765,908
4,600,000	United States Treasury Note	2.88	8/15/2028	4,612,578	4,662,353
1,400,000	United States Treasury Note	2.75	2/15/2028	1,367,589	1,406,016
69,055,000	United States Treasury Note	2.50	1/31/2024	69,110,719	69,011,841
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 274,443,953	274,366,552
TOTAL BONDS				\$ 913,567,527	908,166,333
BOND FUNDS					
5,136,215	Ashmore Emerging Markets Total Return Fund			\$ 45,049,224	39,959,759
388,581	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,612,785	40,420,279
2,094,932	Neuberger Berman High Income Bond Fund			18,619,081	17,660,277
627,995	Neuberger Berman High Income Fund LLC			25,000,000	29,887,364
9,661,514	Voya Senior Loan Trust Fund Class A			111,238,854	118,422,460
TOTAL BOND FUNDS				\$ 236,519,944	246,350,139
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,321,777
5,700,000	Capital One Multi-Asset Execution Trust	2.94	2/15/2022	5,725,160	5,702,787
5,200,000	Chase Issuance Trust	1.49	7/15/2022	5,199,132	5,114,392
4,250,000	Citibank Credit Card Issuance Trust	2.73	4/7/2022	4,259,297	4,254,250
4,800,000	Discover Card Execution Note Trust	2.72	10/17/2022	4,810,500	4,804,718
2,819,371	Ford Motor Credit Company LLC	1.22	3/15/2021	2,797,683	2,800,634
1,087,354	Honda Auto	1.16	5/18/2020	1,086,334	1,083,326
3,537,523	Nissan Auto	1.74	8/16/2021	3,537,148	3,516,648
749,709	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	750,499	748,125
TOTAL ASSET-BACKED SECURITIES				\$ 33,454,678	33,346,657
MORTGAGE-BACKED SECURITIES					
11,324,305	Bank 2017-Bnk5	1.09	6/15/2060	\$ 859,133	\$ 706,399
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	491,819
11,849,726	Bank of America Merrill Lynch Commercial	1.13	2/15/2050	979,042	782,236
1,089,497	Bank of America 2009-CDO	4.49	12/25/2034	1,087,232	1,085,759
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	1,017,106
17,435,717	CFCRE 2016-C7 Mortgage Trust	0.75	12/10/2054	940,866	824,082
13,350,387	Citigroup Commercial Mortgage Trust 2013	1.05	11/10/2046	623,019	552,706
730,000	Citigroup Commercial Mortgage Trust 2013	5.11	11/10/2046	700,858	727,427
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,039,027
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	763,067
593,031	COMM 2012-CCRE2 Mortgage Trust	1.65	8/15/2045	40,929	27,397
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,547,051
1,274,779	COMM 2012-CCRE3 Mortgage Trust	1.87	10/15/2045	104,242	70,831
565,948	COMM 2012-CCRE4 Mortgage Trust	1.78	10/15/2045	39,766	26,867
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,048,901
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,056,296
500,000	COMM 2013-CCRE13 Mortgage Trust	4.90	10/10/2046	516,641	528,160
709,475	COMM 2013-CCRE6 Mortgage Trust	1.06	3/10/2046	34,194	21,534
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046	979,414	1,000,368
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	927,568
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,344,010
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,451,773
500,000	COMM 2016-COR1 Mortgage Trust	4.39	10/10/2049	494,906	498,321
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,043,088
1,000,000	Comm Commercial Mortgage-Hudson	2.84	8/10/2038	973,533	956,871
1,000,000	Comm Commercial Mortgage-MSCCG	3.46	6/7/2035	999,772	979,196
981,425	Core Indl	3.29	2/10/2037	990,636	981,895
253,000	DBWF Mortgage Trust	3.42	6/10/2034	222,718	229,689
990,000	DBWF Mortgage Trust	3.42	6/10/2034	982,767	966,021
4,636,886	Federal National Mortgage Association	3.08	12/1/2024	4,691,224	4,683,922
5,068,212	Federal National Mortgage Association	2.45	4/1/2025	4,901,770	4,956,468
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	4,157,941
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	5,027,512	4,972,215
8,401,989	Federal National Mortgage Association	3.58	5/1/2028	8,389,878	8,615,131
8,438,752	Federal National Mortgage Association	3.43	6/1/2028	8,320,076	8,557,915
344,360	Federal National Mortgage Association	3.75	2/1/2034	345,570	360,315
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,324,746
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,453,765
5,075,000	Federal National Mortgage Association	2.96	9/25/2027	4,978,258	4,996,109
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,654,511
5,100,000	Federal National Mortgage Association	2.56	7/25/2024	5,141,939	5,002,794
3,275,794	Federal National Mortgage Association	3.04	1/25/2022	3,277,828	3,285,749

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued					
470,000	Government National Mortgage Association	3.17	11/16/2046	\$ 481,503	\$ 464,390
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,018,675
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	490,445
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	692,191
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,056,617
118,672	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	125,627	121,466
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	1,014,666
1,000,000	J.P. Morgan Chase Commercial Mortgage	3.99	1/15/2046	1,050,174	1,022,624
570,000	J.P. Morgan Chase Commercial Mortgage	5.37	8/15/2046	631,364	596,959
340,000	J.P. Morgan Chase Commercial Mortgage	5.37	8/15/2046	353,520	352,134
1,819,804	JP Morgan Mortgage Trust	4.25	8/25/2035	1,821,267	1,840,589
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.72	3/15/2050	1,037,628	1,017,531
1,000,000	JPMBB Commercial Mortgage Securities Trust	4.44	2/15/2047	1,075,015	1,047,907
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.58	3/15/2049	1,040,869	1,012,202
710,000	JPMBB Commercial Mortgage Securities Trust	3.85	7/15/2050	697,920	684,714
680,000	LCCM Mortgage Trust	3.58	10/15/2031	680,000	681,279
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	274,976
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,292,980
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	1,017,353
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	138,575
340,000	Morgan Stanley	4.41	10/15/2051	350,178	361,097
1,160,000	Morgan Stanley	4.31	12/15/2051	1,194,768	1,223,719
810,000	Morgan Stanley	2.70	1/11/2032	817,885	805,755
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	993,069
1,772,849	Structured Adjustable Rate Mortgage Loan	4.40	2/25/2035	1,789,816	1,771,629
12,014,818	UBS Commercial Mortgage Trust 2018-C12	0.83	8/15/2051	767,742	745,964
1,000,000	UBS-Barclays Commercial Mortgage Trust 2	3.19	3/10/2046	1,029,460	1,002,432
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	1,013,018
1,000,000	Wells Fargo Commercial Mortgage Trust 20	3.37	12/15/2059	1,009,908	994,305
16,828,053	Wells Fargo Commercial Mortgage Trust 20	1.01	12/15/2049	973,729	788,478
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044	1,119,812	1,055,423
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,949,863
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,105,706
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,668,647
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	1,018,425
155,391	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	156,729	155,240
TOTAL MORTGAGE-BACKED SECURITIES				\$ 140,247,589	138,208,089
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,323,789,738	1,326,071,218

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
9,329	2U, Inc.	\$ 563,698	\$ 687,547
208,500	3i Group plc	1,840,762	2,622,948
14,073	3M Company	2,284,141	2,918,599
2,200	A. O. Smith Corporation	115,202	114,246
590,500	A2a S.P.A.	814,564	1,047,603
37,023	Abbott Laboratories	1,617,046	2,873,725
22,510	AbbVie Inc.	1,190,653	1,783,692
2,660	ABIOMED, Inc.	812,219	889,770
1,500	Acadia Healthcare Company, Inc.	67,705	39,435
24,756	Accenture Public Limited Company	2,070,603	3,995,123
28,000	ACS, Actividades de Construccion y Servicios	1,122,281	1,242,823
11,329	Activision Blizzard, Inc.	519,680	477,404
546	Acuity Brands, Inc.	131,256	71,046
11,286	Adecco Group AG	904,554	587,525
14,100	Adidas AG	1,040,816	3,429,491
1,500	Adient Public Limited Company	107,142	29,160
15,036	Adobe Inc.	2,053,376	3,946,950
2,400	ADT Inc.	20,973	19,200
23,855	Adtalem Global Education Inc.	689,085	1,149,811
2,798	Advance Auto Parts, Inc.	452,021	452,660
5,500	Advanced Energy Industries, Inc.	425,173	277,035
18,560	Advanced Micro Devices, Inc.	288,774	436,717
2,126	AECOM	74,506	65,821
6,560	AeroVironment, Inc.	460,266	522,635
30,975	AES Corporation, (The)	433,465	533,699
1,033	Affiliated Managers Group, Inc.	178,856	113,227
29,853	AFLAC Incorporated	1,122,145	1,466,976
1,100	AGCO Corporation	69,154	74,338
4,490	Agilent Technologies, Inc.	162,985	356,686
654	Agios Pharmaceuticals, Inc.	39,678	42,425
51,400	AGL Energy Limited	778,678	775,619
7,048	AGNC Investment Corp.	138,888	124,397
426,000	AIA Group Limited	2,028,329	4,260,109
1,600	Air Lease Corporation	62,530	59,776
25,600	Air Liquide Finance	2,786,559	3,196,377
3,371	Air Products and Chemicals, Inc.	403,373	610,758
6,473	Akamai Technologies, Inc.	445,678	450,909
135,699	Aker Solutions ASA	728,537	650,042
1,619	Alaska Air Group, Inc.	115,601	99,892
1,756	Albemarle Corporation	167,101	160,305
2,900	Alcoa Corporation	98,238	85,550
18,400	Alder BioPharmaceuticals, Inc.	187,492	235,888
1,535	Alexandria Real Estate Equities, Inc.	174,473	208,591
3,277	Alexion Pharmaceuticals, Inc.	396,005	443,476
4,353	Align Technology, Inc.	881,362	1,127,296
2,350	Alkermes Public Limited Company	138,365	78,185
213	Alleghany Corporation	129,901	136,950
19,910	Allegheny Technologies Incorporated	486,928	570,023
1,401	Allegion Public Limited Company	56,240	126,034
5,273	Allergan Public Limited Company	823,007	726,145
724	Alliance Data Systems Corporation	187,139	125,252
10,230	Alliant Energy Corporation	415,270	469,250
1,649	Allison Transmission Holdings, Inc.	59,867	81,955
20,361	Allstate Corporation, (The)	1,315,256	1,921,671
6,072	Ally Financial Inc.	123,962	164,490

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,259	Alnylam Pharmaceuticals, Inc.	\$ 83,520	\$ 107,015
10,047	Alphabet Inc.	6,242,214	11,284,635
27,122	Altria Group, Inc.	1,260,125	1,421,464
7,769	Amazon.com, Inc.	4,886,704	12,739,839
15,700	Ambarella Inc.	693,961	633,809
520	AMC Networks Inc.	30,743	34,169
2,200	Amdocs Limited	136,624	122,254
100	AMERCO	38,119	38,459
14,852	Ameren Corporation	813,101	1,058,056
5,979	American Airlines, Inc.	323,231	213,032
1,804	American Campus Communities, Inc.	86,290	81,288
11,763	American Electric Power Company, Inc.	705,737	954,567
11,380	American Express Company	741,602	1,226,081
1,009	American Financial Group, Inc.	97,127	100,557
4,100	American Homes 4 Rent	93,006	89,544
13,324	American International Group, Inc.	606,388	575,597
107	American National Insurance Company	12,485	15,749
7,357	American Tower Corporation	677,134	1,295,936
10,826	American Water Works Company, Inc.	855,460	1,100,138
1,946	Ameriprise Financial, Inc.	157,694	256,152
2,500	AmerisourceBergen Corporation	144,978	208,250
6,557	AMETEK, Inc.	399,815	521,806
9,529	Amgen Inc.	1,052,438	1,811,272
6,430	Amphenol Corporation	351,243	604,227
14,206	Anadarko Petroleum Corporation	921,413	617,961
5,243	Analog Devices, Inc.	268,281	560,791
20,062	Annaly Capital Management, Inc.	225,472	203,228
3,571	ANSYS, Inc.	482,156	632,995
4,200	Antero Resources Corporation	92,750	36,372
10,107	Anthem, Inc.	2,005,268	3,039,478
5,514	Aon PLC	547,493	945,816
6,456	Apache Corporation	487,830	214,210
2,327	Apartment Investment and Management Company	63,829	113,860
1,357	Apergy Corporation	32,496	56,967
2,870	Apple Hospitality REIT, Inc.	55,001	47,298
95,940	Apple Inc.	7,591,425	16,612,011
13,963	Applied Materials, Inc.	335,314	535,341
1,000	AptarGroup, Inc.	79,254	101,730
3,855	Aptiv PLC	182,163	320,389
2,700	Aqua America, Inc.	87,029	97,038
3,800	Aramark	143,124	115,140
5,558	Arch Capital Group Ltd.	175,680	181,580
16,724	Archer-Daniels-Midland Company	696,628	710,770
35,573	Arconic Inc.	764,978	657,745
833	Arcosa Inc.	18,830	27,897
962	Arista Networks, Inc.	168,662	274,411
700	Armstrong World Industries, Inc.	32,235	51,226
37,600	Array BioPharma Inc.	202,720	862,544
23,600	ARRIS International PLC	433,606	747,648
1,265	Arrow Electronics, Inc.	93,489	100,821
9,808	Arthur J. Gallagher & Co.	536,134	787,386
1,000	Ashland Global Holdings Inc.	62,110	77,380
44,700	Ashtead Group Public Limited Company	999,274	1,190,893
14,300	ASML Holding	2,141,375	2,623,583
10,718	Aspen Technology, Inc.	999,131	1,079,410

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
26,600	ASR Nederland N.V.	\$ 1,068,903	\$ 1,173,412
2,269	Associated Banc-Corp	54,734	52,822
1,044	Assurant, Inc.	61,729	107,522
1,743	Assured Guaranty Ltd.	67,300	72,788
142,200	Astellas Pharma Inc.	2,253,955	2,195,209
106,975	AT&T Inc.	3,157,308	3,329,062
2,469	Athene Holding Ltd	124,521	109,994
1,351	Atlassian Corporation PLC	52,015	145,205
1,491	Atmos Energy Corporation	120,597	147,385
3,220	Autodesk, Inc.	193,304	524,892
12,532	Automatic Data Processing, Inc.	1,112,415	1,917,772
880	AutoNation, Inc.	41,404	31,029
1,178	AutoZone, Inc.	756,650	1,106,107
2,117	AvalonBay Communities, Inc.	314,134	412,032
900	AVANGRID, Inc.	40,311	43,515
194,669	AVAST PLC	749,576	798,926
1,464	Avery Dennison Corporation	85,409	158,171
1,700	Avnet, Inc.	75,491	73,933
2,648	AXA Equitable Holdings, Inc.	55,906	50,630
20,805	Axalta Coating Systems Ltd.	604,865	556,118
1,119	AXIS Capital Holdings Limited	74,674	63,861
102,000	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	814,603	632,223
9,034	Baker Hughes, a GE company	385,824	238,317
42,595	Ball Corporation	1,492,565	2,333,354
160,605	Bank of America Corporation	3,084,580	4,670,393
700	Bank of Hawaii Corporation	57,441	57,561
49,696	Bank of New York Mellon Corporation, (The)	1,489,008	2,608,046
1,604	Bank OZK	73,280	52,611
1,500	BankUnited, Inc.	53,944	54,735
29,102	Baxter International Inc.	1,627,464	2,174,792
10,940	BB&T Corporation	359,713	557,612
9,230	Becton, Dickinson and Company	1,385,804	2,296,332
1,500	Bemis Company, Inc.	71,982	79,350
50,606	Berkshire Hathaway Inc.	5,753,125	10,186,988
1,963	Berry Global Group, Inc.	99,671	102,999
17,239	Best Buy Co., Inc.	1,055,275	1,186,733
97,465	Betsson AB	790,620	783,356
4,923	BGC Partners, Inc.	36,423	30,178
84,800	BHP Group PLC	1,447,054	1,969,357
3,025	Biogen Inc.	575,248	992,230
2,464	BioMarin Pharmaceutical Inc.	218,081	229,793
291	Bio-Rad Laboratories, Inc.	65,524	78,832
491	Bio-Techne Corporation	50,782	95,205
2,168	Black Knight Inc	87,595	113,278
2,723	BlackRock, Inc.	1,078,327	1,206,888
721	Bluebird Bio, Inc.	121,778	111,914
232,500	BlueScope Steel Limited	1,864,271	2,226,447
13,075	Boeing Company, (The)	2,465,341	5,752,477
381	BOK Financial Corporation	30,447	34,458
779	Booking Holdings Inc.	899,847	1,321,994
30,515	Booz Allen Hamilton Holding Corporation	849,406	1,613,023
2,833	BorgWarner Inc.	106,605	115,048
85,199	Borussia Dortmund GmbH & Co. Kommanditge	853,225	734,897
2,390	Boston Properties, Inc.	254,667	317,129
21,426	Boston Scientific Corporation	322,814	859,611

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
133,600	BP P.L.C.	\$ 1,030,425	\$ 949,636
2,800	Brandywine Realty Trust	45,939	44,016
895	Bright Horizons Family Solutions LLC	73,560	110,980
2,379	Brighthouse Financial, Inc.	114,915	92,115
22,660	BrightSpere Investment Group	384,461	320,639
23,973	Bristol-Myers Squibb Company	1,013,212	1,238,445
4,600	Brixmor Property Group Inc.	91,950	80,316
6,132	Broadcom Inc.	992,747	1,688,508
4,565	Broadridge Financial Solutions, Inc.	463,361	462,206
1,553	Brookfield Property REIT Inc.	31,539	30,470
3,256	Brown & Brown, Inc.	68,509	96,443
13,063	Brown-Forman Corporation	586,606	646,336
1,700	Bruker Corporation	42,503	64,957
1,300	Brunswick Corporation	79,710	68,562
161,300	BT Group PLC	586,835	460,628
1,893	Bunge Finance North America, Inc.	149,813	100,480
34,800	Bureau Veritas	898,664	832,955
7,528	Burlington Stores, Inc.	1,119,353	1,277,803
32,720	BWXT Government Group, Inc.	1,658,838	1,712,892
8,962	C.H. Robinson Worldwide, Inc.	752,723	809,986
497	Cable One, Inc.	251,466	471,648
1,000	Cabot Corporation	57,457	46,880
5,989	Cabot Oil & Gas Corporation	120,156	147,449
4,189	Cadence Design Systems, Inc.	134,290	239,820
196,023	CAE Inc.	2,332,737	4,131,582
8,549	Caesars Entertainment Corporation	96,614	73,692
13,221	Cambrex Corporation	623,085	546,556
1,310	Camden Property Trust	108,353	128,498
3,343	Campbell Soup Company	140,127	120,415
9,300	Canadian Imperial Bank of Commerce	848,381	788,276
647	Cantel Medical Corp.	65,568	47,567
6,774	Capital One Financial Corporation	420,127	566,171
11,707	Capri Holdings Limited	728,259	533,839
5,249	Cardinal Health, Inc.	257,317	285,231
849	Carlisle Companies Incorporated	89,242	104,495
2,503	CarMax, Inc.	105,331	155,436
6,328	Carnival Corporation	314,100	365,505
6,933	Cars.com Inc	111,987	163,203
601	Carter's, Inc.	53,723	58,561
556	Casey's General Stores, Inc.	62,452	74,915
24,147	Catalent, Inc.	1,048,560	1,043,633
10,883	Caterpillar Inc.	1,109,568	1,494,671
19,562	Cboe Global Markets, Inc.	1,669,655	1,876,191
4,595	CBRE Group, Inc.	127,615	228,647
5,085	CBS Corporation	190,538	255,318
2,000	CDK Global, Inc.	129,700	116,020
2,108	CDW Corporation	123,368	197,920
1,928	Celanese Corporation	177,298	197,215
10,432	Celgene Corporation	768,020	867,108
27,894	Centene Corporation	1,356,207	1,698,466
24,681	Centennial Resource Development, Inc.	453,207	223,857
7,267	CenterPoint Energy, Inc.	150,459	219,027
382,755	Centrica PLC	771,070	633,833
99,756	CenturyLink, Inc.	2,132,183	1,315,782
692	Ceridian HCM Holding Inc.	25,929	33,922

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
35,981	Cerner Corporation	\$ 1,862,797	\$ 2,013,137
9,285	CF Industries Holdings, Inc.	352,266	391,827
656	Charles River Laboratories International	60,643	93,264
17,153	Charles Schwab Corporation, (The)	470,942	789,210
2,586	Charter Communications, Inc.	769,170	891,937
145,200	Charter Court FINL	646,251	599,091
162,600	Charter Hall Limited	655,770	1,018,000
211	Chemed Corporation	67,126	69,525
2,381	Chemours Company, (The)	88,565	90,549
3,345	Cheniere Energy, Inc.	165,561	215,585
16,500	Chesapeake Energy Corporation	201,243	48,840
29,854	Chevron Corporation	2,818,804	3,569,941
2,900	Chimera Investment Corporation	57,357	53,621
451	Chipotle Mexican Grill, Inc.	194,963	273,996
500	Choice Hotels International, Inc.	31,300	39,920
19,288	Chubb Limited	2,316,620	2,582,663
4,654	Church & Dwight Co., Inc.	234,814	306,233
10,814	Cigna Holding Company	1,593,234	1,886,394
1,849	Cimarex Energy Co.	219,390	132,962
20,100	CIMIC Group Limited	696,640	717,152
4,406	Cincinnati Financial Corporation	285,262	382,529
1,500	Cinemark Holdings, Inc.	64,129	56,445
1,917	Cintas Corporation	204,346	396,052
88,351	Cisco Systems, Inc.	2,777,524	4,573,931
1,642	CIT Group Inc.	75,357	83,693
35,941	Citigroup Inc.	1,866,960	2,299,505
18,504	Citizens Financial Group, Inc.	620,115	683,538
2,521	Citrix Systems, Inc.	177,326	265,966
800	Clean Harbors, Inc.	44,498	54,400
2,080	Clorox Company, (The)	218,982	328,702
65,000	CLP HOLDINGS LIMITED	796,563	770,083
15,255	CME Group Inc.	1,632,879	2,775,037
6,680	CMS Energy Corporation	223,955	363,392
393	CNA Financial Corporation	17,169	16,985
2,246,000	CNOOC Limited	2,472,900	3,874,091
3,600	CNX Resources Corporation	49,671	38,160
56,196	Coca-Cola Company, (The)	2,114,448	2,547,927
9,800	Cochlear Limited	621,907	1,188,762
29,025	Cognex Corporation	468,993	1,549,935
8,301	Cognizant Technology Solutions Corporation	370,617	589,205
365	Coherent, Inc.	92,706	48,574
1,400	Colfax Corporation	54,964	37,044
12,613	Colgate-Palmolive Company	696,203	830,818
5,044	Colliers International Group Inc.	130,774	344,404
7,700	Colony Cap Inc.	101,891	42,812
31,069	Coloplast A/S	2,185,128	3,100,119
1,800	Columbia Property Trust, Inc.	40,053	38,934
538	Columbia Sportswear Company	48,969	55,387
67,350	Comcast Corporation	1,510,791	2,604,425
11,226	Comerica Incorporated	770,634	977,897
1,564	Commerce Bancshares, Inc.	80,217	98,423
2,389	CommScope Holding Company, Inc.	96,256	55,688
19,100	Compagnie Plastic Omnium	635,670	536,770
151,261	Compass Group PLC	2,603,121	3,349,851
46,789	Conagra Brands, Inc.	1,319,527	1,093,459

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,580	Concho Resources Inc.	\$ 414,353	\$ 393,800
2,900	Conduent Incorporated	48,662	42,398
31,945	ConocoPhillips	1,832,164	2,167,468
5,830	Consolidated Edison, Inc.	382,774	480,684
9,028	Constellation Brands, Inc.	1,550,043	1,527,176
1,182	Continental Resources, Inc.	53,409	52,729
2,033	Cooper Companies, Inc., (The)	484,604	581,418
500	Copa Holdings, S.A.	56,126	44,085
42,894	Copart, Inc.	1,468,883	2,516,591
1,400	CoreLogic, Inc.	58,114	51,338
533	CoreSite Realty Corporation	58,908	54,499
11,133	Corning Incorporated	238,905	387,540
1,299	Corporate Office Properties Trust	43,546	33,761
4,731	CoStar Group, Inc.	774,657	2,164,574
10,352	Costco Wholesale Corporation	1,601,245	2,264,396
9,555	Coty Inc.	139,056	105,105
2,579	Covetrus Inc.	111,590	92,277
696	Crane Co.	53,387	58,861
161	Credit Acceptance Corporation	37,188	70,817
6,259	Crown Castle International Corp.	505,843	743,256
12,380	Crown Holdings, Inc.	437,414	672,110
29,300	CSL Limited	1,521,788	4,039,021
20,502	CSX Corporation	796,329	1,489,880
2,928	Cubalmart, L.P.	74,696	89,714
824	Cullen/Frost Bankers, Inc.	74,043	85,432
7,828	Cummins Inc.	899,529	1,206,217
626	Curtiss-Wright Corporation	73,299	77,180
21,304	CVS Health Corporation	1,100,080	1,232,010
4,633	Cypress Semiconductor Corporation	64,445	71,487
15,910	CyrusOne Inc.	582,265	792,954
13,500	Cytokinetics, Incorporated	174,412	97,470
5,609	D.R. Horton, Inc.	144,335	218,134
32,500	Daikin Industries, Ltd.	1,222,960	3,529,689
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,703,759
9,126	Danaher Corporation	517,380	1,159,185
2,316	Darden Restaurants, Inc.	170,721	259,647
1,999	DaVita Inc.	102,784	113,743
10,677	DB Insurance Co., Ltd.	493,333	688,257
5,927	Deere & Company	604,048	972,265
2,097	Dell Technologies Inc.	79,658	117,055
9,381	Delta Air Lines, Inc.	318,856	465,110
51,300	DENSO Corporation	1,712,045	2,203,706
4,106	Dentsply Sirona Inc.	199,326	171,467
25,838	Deutsche Post AG	786,263	803,802
163,092	Deutsche Telekom AG	2,799,579	2,690,051
17,562	Devon Energy Corporation	849,473	518,255
8,224	DexCom, Inc.	557,987	1,145,850
107,400	DEXUS Funds Management Limited	772,712	918,445
2,190	Diamondback Energy, Inc.	205,765	225,417
1,300	Dick's Sporting Goods, Inc.	63,261	50,778
6,756	Digital Realty Trust, Inc.	735,773	764,239
5,338	Discover Financial Services	209,164	382,254
49,894	Discovery, Inc.	1,147,946	1,376,344
4,463	Dish Network Corporation	241,734	145,092
910	DocuSign, Inc.	38,879	50,187

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
840	Dolby Laboratories, Inc.	\$ 43,706	\$ 54,432
35,379	Dollar General Corporation	2,846,039	4,190,996
35,569	Dollar Tree, Inc.	3,128,473	3,426,362
21,178	Dominion Energy, Inc.	1,268,582	1,569,078
3,831	Domino's Pizza, Inc.	754,414	961,351
900	Domtar Corporation	32,870	45,819
1,855	Donaldson Company, Inc.	85,148	95,699
2,119	Douglas Emmett, Inc.	82,735	81,793
2,373	Dover Corporation	130,942	214,828
56,276	DowDuPont Inc.	2,620,012	2,995,571
145,955	Drax Group PLC	735,228	708,204
7,457	DTE Energy Company	693,235	921,387
10,188	Duke Energy Corporation	689,159	913,456
5,106	Duke Realty Corporation	136,042	150,984
1,149	Dunkin' Brands Group, Inc.	63,300	82,096
5,151	DXC Technology Company	315,084	339,245
16,348	E*Trade Financial Corporation	694,068	800,889
16,800	E.W. Scripps Company, (The)	274,891	355,320
700	Eagle Materials Inc.	67,250	53,508
16,190	East West Bancorp, Inc.	877,512	884,136
1,942	Eastman Chemical Company	118,160	160,584
6,924	Eaton Corporation Public Limited Company	407,246	552,327
1,547	Eaton Vance Corp.	70,563	64,742
79,948	eBay Inc.	2,048,386	2,970,068
700	EchoStar Corporation	39,867	26,992
3,852	Ecolab Inc.	338,493	650,641
5,880	Edison International	299,427	352,153
4,555	Edwards Lifesciences Corporation	427,889	771,116
9,300	Eiffage	1,053,350	908,403
17,900	Eisai Co., Ltd.	1,201,637	1,478,535
1,308	Elanco Animal Health	39,243	39,554
4,682	Electronic Arts Inc.	247,212	448,442
2,811	Element Solution Inc.	36,655	31,652
16,617	Eli Lilly and Company	1,147,288	2,098,561
9,331	Emerson Electric Co.	479,246	635,908
1,800	Empire State Realty Trust, Inc.	37,156	27,396
17,538	Encompass Health Corporation	806,753	1,107,349
15,428	Encore Capital Group, Inc.	572,316	527,638
59,229	Enerflex Ltd.	792,473	899,453
900	Energizer Holdings, Inc.	50,177	41,292
49,800	Eni S.p.A.	829,001	860,022
5,799	Entergy Corporation	478,403	541,221
12,821	EOG Resources, Inc.	1,106,445	1,205,174
792	EPAM Systems, Inc.	95,564	128,130
88,904	Epiroc AB	731,527	835,808
1,200	EPR Properties	88,107	88,176
3,846	EQT Corporation	116,572	69,690
3,983	Equifax Inc.	372,023	436,178
1,178	Equinix, Inc.	357,596	498,883
33,000	Equinor ASA	861,583	742,716
2,892	Equitrans Midstream Corporation	91,719	51,015
2,000	Equity Commonwealth	62,708	65,300
1,218	Equity Lifestyle Properties, Inc.	96,033	132,324
5,477	Equity Residential	325,995	403,600
400	Erie Indemnity Company	49,081	71,288

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,100	Esperion Therapeutics, Inc.	\$ 61,229	\$ 189,010
1,056	Essex Property Trust, Inc.	232,698	295,511
23,000	EssilorLuxottica	2,002,926	2,787,936
8,859	Estee Lauder Companies Inc., (The)	935,343	1,390,331
12,900	Euronet Worldwide, Inc.	1,135,112	1,732,728
493	Evercore Inc.	53,121	45,405
717	Everest Re Group, Ltd.	170,422	162,121
8,413	Evergy Inc.	452,285	470,371
6,872	Eversource Energy	344,290	479,734
21,323	Evonik Industries AG	791,590	600,942
248,000	Evraz PLC	720,935	1,862,417
10,462	Exact Sciences Corporation	371,061	952,042
3,911	Exelixis, Inc.	95,443	87,567
22,297	Exelon Corporation	869,355	1,083,411
40,400	Exor N.V.	1,732,434	2,488,788
1,673	Expedia Group, Inc.	140,646	206,298
26,800	Expeditors International of Washington	1,103,677	2,008,660
128,700	Experian Group Limited	2,281,049	3,361,196
3,069	Extended Stay America, Inc.	56,125	55,979
5,129	Extra Space Storage Inc.	453,270	492,076
2,526	Extraction Oil & Gas, Inc.	36,621	10,609
70,939	Exxon Mobil Corporation	5,294,782	5,606,309
4,037	F.N.B. Corporation	53,688	49,413
3,616	F5 Networks, Inc.	587,639	607,994
41,711	Facebook, Inc.	4,305,665	6,734,241
504	FactSet Research Systems Inc.	83,202	118,526
417	Fair, Isaac International Germany Corporation	81,570	103,341
12,900	FANUC Corporation	1,206,515	2,136,867
4,170	Fastenal Company	151,392	262,460
1,039	Federal Realty Investment Trust	150,397	138,800
3,474	FedEx Corporation	486,942	628,794
11,463	Ferguson PLC	737,222	796,043
104,100	Ferrexpo PLC	251,120	359,866
7,300	FibroGen, Inc.	171,847	421,940
4,073	Fidelity National Financial, Inc.	117,481	142,922
9,185	Fidelity National Information Services	680,713	993,358
28,692	Fifth Third Bancorp	701,648	791,325
17,300	Finisar Corporation	387,126	423,677
44,433	FireEye, Inc.	633,539	744,697
1,557	First American Financial Corporation	62,526	79,080
139	First Citizens BancShares, Inc.	57,642	60,685
7,538	First Data Corporation	134,764	189,505
2,066	First Hawaiian, Inc.	58,405	55,699
4,924	First Horizon National Corporation	91,926	76,962
2,278	First Republic Bank	217,268	239,144
1,037	First Solar, Inc.	33,238	54,494
10,178	FirstCash, Inc.	552,872	892,203
21,115	FirstEnergy Corp.	749,915	860,436
7,579	FirstService Corporation	240,630	658,160
14,067	Fiserv, Inc.	509,412	1,191,334
1,797	FleetCor Technologies, Inc.	310,718	419,204
4,826	Flir Systems, Inc.	223,877	248,298
600	Floor & Décor Holdings, Inc.	20,406	22,308
2,900	Flowers Foods, Inc.	54,707	59,363
5,546	Flowserve Corporation	235,095	246,298

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,109	Fluor Corporation	\$ 488,680	\$ 380,098
6,953	FMC Corporation	346,672	622,294
2,197	Foot Locker, Inc.	135,358	130,765
60,667	Ford Motor Company	746,484	532,050
30,600	FormFactor, Inc.	415,506	485,010
7,254	Fortinet, Inc.	460,042	629,575
4,287	Fortive Corporation	156,223	349,691
2,610	Fortune Brands Home & Security, Inc.	144,904	122,983
22,200	Foster Electric Company, Limited	296,193	307,513
1,068,314	Fortress Worldwide Transportation And Infrastructure Common Stock	16,984,343	17,114,390
26,921	Franklin Resources, Inc.	906,432	877,894
20,148	Freeport-McMoRan Inc.	492,930	259,909
1,104	Frontdoor, Inc.	30,174	35,328
19,600	Fuji Electric Co., Ltd.	709,575	616,241
147,300	Galp Energia, SGPS, S.A.	2,817,925	2,420,351
3,100	Gaming and Leisure Properties, Inc.	105,986	112,778
3,424	Gap, Inc., (The)	87,432	86,970
1,903	Gardner Denver Investments, Inc.	51,062	51,096
3,010	Garmin Ltd.	153,647	252,750
1,275	Garrett Motion Inc.	12,153	21,344
2,828	Gartner, Inc.	361,795	402,424
800	GATES INDUSTRIAL CORPORATION PLC	12,965	12,880
1,600	GCI Liberty, Inc.	75,796	85,664
4,895	General Dynamics Corporation	643,607	833,227
127,917	General Electric Company	2,902,346	1,329,058
9,177	General Mills, Inc.	421,844	432,512
19,457	General Motors Company	696,321	768,162
8,642	Genesee & Wyoming Inc.	622,113	708,644
1,872	Genpact Limited	50,643	62,188
3,757	Gentex Corporation	77,967	76,417
4,146	Genuine Parts Company	328,552	451,002
19,304	Gilead Sciences, Inc.	899,995	1,255,146
13,284	Glaukos Corporation	450,918	985,274
32,800	GlaxoSmithKline PLC	654,367	653,275
2,313	Global Payments Inc.	179,955	301,569
14,596	GoDaddy Inc.	988,705	1,089,591
5,137	Goldman Sachs Group, Inc., (The)	949,128	1,010,448
4,906	Goodyear Tire & Rubber Company, (The)	86,015	97,041
2,528	Graco Inc.	92,041	118,715
1,260	GrafTech International Ltd.	22,029	18,169
71	Graham Holdings Company	42,568	48,543
218,100	Grainger PLC	751,021	716,534
9,819	Grand Canyon Education, Inc.	727,152	1,135,862
37,300	Graphic Packaging Holding Company	438,974	454,314
29,000	Grifols, S.A.	849,228	754,890
64,000	Groupon, Inc.	317,979	209,280
1,388	Grubhub Inc.	148,490	113,233
7,253	Guidewire Software, Inc.	357,876	665,390
3,191	H & R Block, Inc.	58,069	77,063
44,354	H&R Real Estate Investment Trust	727,284	764,829
1,500	Hain Celestial Group, Inc., (The)	58,261	29,505
16,056	Halliburton Company	637,599	492,759
32,810	Hanesbrands Inc.	696,583	609,938
1,040,000	Hang Lung Properties Limited	3,220,704	2,456,317
579	Hanover Insurance Group, Inc., (The)	52,083	68,733

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,611	Harley-Davidson, Inc.	\$ 103,206	\$ 96,920
3,967	Harris Corporation	396,197	654,277
5,194	Hartford Financial Services Group, I, (The)	181,617	256,376
1,592	Hasbro, Inc.	94,413	135,161
1,800	Hawaiian Electric Industries, Inc.	59,568	68,904
7,939	HCA Healthcare, Inc.	845,374	1,103,839
6,806	HCP, Inc.	224,310	209,421
14,110	HD Supply Holdings, Inc	437,072	606,871
20,911	Healthcare Services Group, Inc.	1,038,650	798,382
2,858	Healthcare Trust of America, Inc.	90,557	81,424
15,734	HEICO Corporation	502,219	1,266,601
10,424	Helmerich & Payne, Inc.	709,563	564,981
7,175	Henry Schein, Inc.	448,651	425,478
1,700	Herbalife Nutrition Ltd.	51,364	95,370
2,217	Hershey Company, (The)	169,267	245,378
10,259	Hess Corporation	596,037	593,483
23,594	Hewlett Packard Enterprise Company	295,713	386,470
12,100	Hexcel Corporation	323,271	872,894
99,800	HighPoint Resources Corporation	615,702	258,482
1,434	Highwoods Properties, Inc.	71,218	66,409
925	Hill-Rom Holdings, Inc.	66,624	98,096
17,566	Hilton Grand Vacations Inc.	679,920	558,423
4,074	Hilton Worldwide Holdings Inc.	267,184	338,549
10,642	HollyFrontier Corporation	629,529	544,870
4,987	Hologic, Inc.	192,128	235,137
18,236	Home Depot, Inc., (The)	1,621,649	3,376,213
29,461	Honeywell International Inc.	2,726,994	4,539,056
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	3,039,681
690,000	Hong Kong Telecommunications (HKT) Limited	865,075	1,077,658
35,236	Horizon Pharma Public Limited Company	456,590	1,022,196
13,480	Hormel Foods Corporation	471,948	584,493
2,400	Hospitality Properties Trust	74,496	64,968
10,998	Host Hotels & Resorts, L.P.	192,170	215,671
600	Howard Hughes Corporation, (The)	71,222	66,828
18,900	Hoya Corporation	1,047,816	1,155,358
31,905	HP Inc.	604,375	629,486
720	Hubbell Incorporated	86,238	84,996
1,994	Hudson Pacific Properties, Inc.	67,651	66,241
3,999	Humana Inc.	740,861	1,139,875
19,607	Huntington Bancshares Incorporated	207,034	282,537
604	Huntington Ingalls Industries, Inc.	120,788	126,484
2,982	Huntsman Corporation	74,743	73,924
700	Hyatt Hotels Corporation	38,696	50,939
16,652	Hyundai Marine & Fire Insurance Co.,Ltd.	459,763	558,176
6,878	IAC/InterActiveCorp	334,307	1,465,358
4,400	Icon Public Limited Company	426,529	615,912
208	ICU Medical, Inc.	61,287	51,118
1,141	IDEX Corporation	111,231	164,418
5,099	IDEXX Laboratories, Inc.	914,659	1,076,042
12,917	IHS Markit Ltd.	614,856	686,797
12,300	II-VI Incorporated	392,164	522,504
4,950	Illinois Tool Works Inc.	470,213	713,196
3,445	Illumina, Inc.	625,369	1,077,493
36,100	ImmunoGen, Inc.	348,812	170,392
3,182	Incyte Corporation	384,477	274,384

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
92,400	Industria de Diseno Textil, S.A.	\$ 1,761,343	\$ 2,792,430
3,806	Ingersoll-Rand Public Limited Company	228,765	401,761
243,937	Inghams Group Limited	723,853	701,138
1,119	Ingredion Incorporated	134,445	103,452
5,716	Inogen, Inc.	767,177	614,241
11,949	Insulet Corporation	1,116,698	1,122,131
933	Integra LifeSciences Holdings Corporation	61,346	51,399
11,100	Integrated Device Technology, Inc.	249,013	536,463
70,878	Intel Corporation	2,128,930	3,753,699
1,200	Interactive Brokers Group, Inc.	44,478	66,276
3,000	Intercept Pharmaceuticals, Inc.	201,262	299,220
12,967	Intercontinental Exchange, Inc.	587,340	1,000,404
13,573	International Business Machines Corporation	1,751,958	1,874,838
92,167	International Consolidated Airlines Group	755,775	734,322
1,681	International Flavors & Fragrances Inc.	171,945	214,328
1,600	International Game Technology	35,343	27,600
25,576	International Paper Company	1,034,993	1,171,892
4,500	International Speedway Corporation	153,466	194,625
7,177	Interpublic Group of Companies, Inc., (The)	103,152	165,286
33,800	Intertek Group Plc	1,498,142	2,286,533
19,800	InterXion Holding N.V.	446,901	1,296,900
7,467	Intuit Inc.	1,126,061	1,845,320
4,836	Intuitive Surgical, Inc.	1,416,003	2,648,242
7,863	Invesco Ltd.	186,662	152,149
4,535	Invitation Homes Inc.	103,038	104,305
16,665	Ionis Pharmaceuticals, Inc.	200,150	1,183,048
1,182	IPG Photonics Corporation	219,001	183,245
11,100	IPSEN	725,009	1,536,972
5,498	IQVIA Holdings Inc	583,633	770,270
41,100	Iridium Communications Inc.	355,551	875,019
3,890	Iron Mountain Incorporated	123,215	137,784
97,000	iShares, Inc.	4,849,948	4,958,640
137,892	Italgas S.p.A.	771,556	836,276
1,191	ITT Inc.	49,083	68,792
43,868	J D Wetherspoon PLC	684,325	765,537
1,238	J. B. Hunt Transport Services, Inc.	105,491	133,295
1,908	J. M. Smucker Company, (The)	193,808	202,076
7,007	J2 Cloud Services, LLC	425,796	595,665
2,002	Jabil Inc.	58,507	56,857
1,291	Jack Henry & Associates, Inc.	137,561	171,225
1,803	Jacobs Engineering Group Inc.	83,828	133,025
41,500	Jardine Matheson Holdings Limited	2,405,458	2,845,240
789	Jazz Pharmaceuticals Public Limited Company	140,839	110,484
1,407	JBG Smith Properties	46,810	56,688
6,192	Jefferies Financial Group Inc.	155,596	125,512
4,700	JetBlue Airways Corporation	100,219	78,490
739	John Wiley & Sons, Inc.	39,582	38,347
46,246	Johnson & Johnson	4,266,624	6,319,053
31,691	Johnson Controls International Public Library	1,151,021	1,117,742
4,729	Jones Lang LaSalle Incorporated	570,671	780,852
84,764	JPMorgan Chase & Co.	5,485,964	8,845,971
16,527	Juniper Networks, Inc.	475,143	447,551
20,945	JW Pharmaceutical CORPORATION	741,416	780,293
7,751	Kansas City Southern	586,164	842,069
40,400	Kao Corporation	2,179,009	3,057,219

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,963	KAR Auction Services, Inc.	\$ 85,830	\$ 92,555
4,316	Kellogg Company	258,509	242,818
2,559	Keurig Dr Pepper Inc.	148,333	64,359
28,086	KeyCorp	431,295	495,999
8,780	Keyence Corporation	767,365	5,121,141
3,421	Keysight Technologies, Inc.	141,965	288,767
1,319	Kilroy Realty Corporation	96,033	97,223
5,287	Kimberly-Clark Corporation	469,512	617,680
5,707	KiMcO Realty Corporation	105,764	100,386
29,507	Kinder Morgan, Inc.	856,870	565,354
795	Kirby Corporation	56,804	59,005
2,549	Kla Corporation	151,375	294,384
73,600	KLab Inc.	637,873	540,165
21,814	Klepierre	760,111	762,327
1,687	Knight-Swift Transportation Holdings Inc.	68,494	56,734
11,065	Kohl's Corporation	699,998	747,219
50,000	KONE Oyj	1,997,827	2,446,497
17,400	Koninklijke Philips N.V.	799,271	693,468
3,488	Kosmos Energy Ltd.	26,541	22,323
9,657	Kraft Heinz Company, (The)	493,798	320,516
24,107	Kroger Co., (The)	514,272	707,058
15,150	Kuhne + Nagel International AG	2,083,578	1,980,815
32,600	Kyorin Seiyaku Holdings Kabushiki Kaish	693,643	645,440
3,600	L Brands, Inc.	126,735	94,104
4,388	L3 Technologies, Inc.	678,812	929,159
3,813	Laboratory Corporation of America Holding	517,662	565,239
11,767	Lam Research Corporation	488,095	2,072,051
1,300	Lamar Advertising Company	97,038	100,841
11,819	Lamb Weston Holdings, Inc.	804,342	819,175
519	Landstar System, Inc.	44,655	56,405
5,016	Las Vegas Sands Corp.	296,036	308,133
17,200	Lazard Ltd	668,689	643,796
916	Lear Corporation	130,675	139,296
1,977	Legacy Vulcan Corp.	153,478	220,356
1,400	Legg Mason, Inc.	50,554	40,950
2,761	Leggett & Platt, Incorporated	97,922	125,405
2,200	Leidos Holdings, Inc.	113,656	142,098
4,240	Lennar Corporation	164,404	202,503
529	Lennox International Inc.	89,887	129,737
12,100	Lexicon Pharmaceuticals, Inc.	196,603	64,372
2,000	Liberty Broadband Corporation	173,311	178,928
20,463	Liberty Media Corporation	651,797	802,005
2,148	Liberty Property Trust	84,117	101,665
679	Life Storage, Inc.	56,561	66,270
5,145	Ligand Pharmaceuticals Incorporated	468,314	638,392
903	Lincoln Electric Holdings, Inc.	79,504	78,037
3,657	Lincoln National Corporation	161,758	228,636
8,216	Linde Plc.	1,155,241	1,423,340
2,181	Lions Gate Entertainment Corp.	53,559	32,556
328	Littelfuse, Inc.	76,067	63,334
24,931	Live Nation Entertainment, Inc.	934,312	1,410,097
4,900	LKQ Corporation	155,288	135,730
6,011	Lockheed Martin Corporation	1,024,146	1,859,864
4,183	Loews Corporation	173,594	199,194
716	LogMeIn, Inc.	79,117	56,879

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
11,400	L'Oreal	\$ 1,212,935	\$ 2,880,524
11,685	Lowe's Companies, Inc.	557,336	1,227,977
1,239	LPL Financial Holdings Inc.	50,610	93,433
1,381	Lululemon Athletica Inc.	73,309	207,730
21,180	Lumentum Holdings Inc.	593,097	1,053,705
4,608	LyondellBasell Industries N.V.	320,201	394,076
4,094	M&T Bank Corporation	561,731	708,508
13,565	Macerich Company, (The)	750,640	591,434
974	Macquarie Infrastructure Corporation	78,144	39,827
13,100	MacroGenics, Inc.	316,292	262,000
9,547	Macy's, Inc.	316,917	236,670
2,266	Madison Square Garden Company, (The)	239,053	652,925
41,700	Makita Corporation	1,907,088	1,477,780
1,100	Manhattan Associates, Inc.	53,862	60,225
1,000	ManpowerGroup Inc.	108,963	84,250
32,405	Marathon Oil Corporation	628,120	537,923
21,722	Marathon Petroleum Corporation	1,078,348	1,346,981
197	Markel Corporation	193,444	197,961
494	MarketAxess Holdings Inc.	92,877	120,477
11,838	Marriott International, Inc.	1,161,065	1,482,946
8,826	Marsh & McLennan Companies, Inc.	368,801	820,995
7,060	Martin Marietta Materials, Inc.	1,356,259	1,325,868
8,489	Marvell Technology Group Ltd	141,736	169,356
70,155	Masco Corporation	2,421,984	2,635,022
638	Masimo Corporation	63,788	83,757
24,711	MasterCard Incorporated	2,631,319	5,554,291
619	Match Group, Inc.	16,859	34,280
7,538	Mattel, Inc.	173,687	108,698
4,031	Maxim Integrated Products, Inc.	182,723	219,407
13,011	MaxLinear, Inc.	325,900	327,097
4,364	McCormick & Company, Incorporated	487,928	593,417
12,710	McDonald's Corporation	1,448,178	2,336,606
3,087	McKesson Corporation	350,913	392,543
2,996	MDU Resources Group, Inc.	80,830	79,154
216,599	Mediaset S.p.A.	716,335	690,102
5,068	Medical Properties Trust, Inc.	66,708	92,390
15,600	Medicines Company, (The)	475,398	384,852
1,148	Mednax, Inc.	77,053	37,781
20,065	Medtronic Public Limited Company	1,183,927	1,815,883
16,400	MEITEC Corporation	688,680	751,347
40,598	Merck & Co., Inc.	2,010,268	3,300,211
18,845	MERCK Kommanditgesellschaft auf Aktien	1,832,913	1,948,030
400	Mercury General Corporation	24,397	21,188
12,754	MetLife, Inc.	529,023	576,353
414	Mettler-Toledo International Inc.	195,129	281,897
7,703	MFA Financial, Inc.	63,295	56,001
7,111	MGM Resorts International	208,689	190,219
1,300	Michaels Companies, Inc., (The)	26,753	18,382
3,702	Microchip Technology Incorporated	202,267	321,593
21,534	Micron Technology, Inc.	504,041	880,310
146,181	Microsoft Corporation	6,875,035	16,376,657
2,273	Mid-America Apartment Communities, Inc.	217,188	235,437
8,595	Middleby Corporation, (The)	914,126	1,053,661
56,100	MISUMI Group Inc.	1,539,891	1,361,176
31,200	Mitsubishi Heavy Industries, Ltd.	1,183,587	1,269,917

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
717	MKS Instruments, Inc.	\$ 71,056	\$ 59,418
1,082	Mohawk Industries, Inc.	187,440	147,282
841	Molina Healthcare, Inc.	85,346	113,224
3,014	Molson Coors Brewing Company	184,376	185,843
21,284	Mondelez International, Inc.	660,209	1,003,753
32,200	Mondi plc	811,591	740,303
580	Monolithic Power Systems, Inc.	80,354	77,784
5,833	Monster Beverage 1990 Corporation	222,885	372,320
7,698	Moody's Corporation	1,009,077	1,332,678
19,304	Morgan Stanley	677,243	810,382
300	Morningstar, Inc.	23,581	37,968
13,584	Mosaic Company, (The)	485,604	424,772
6,699	Motorola Solutions, Inc.	680,409	958,761
596	MSC Industrial Direct Co., Inc.	58,393	50,308
2,931	MSCI Inc.	391,930	541,414
16,800	Murata Manufacturing Co., Ltd.	2,179,437	2,614,625
2,700	Murphy Oil Corporation	123,127	78,030
8,813	Mylan B.V.	302,875	232,575
10,200	Myriad Genetics, Inc.	227,287	316,506
6,619	Nabors Industries Ltd	71,402	21,446
7,601	Nasdaq, Inc.	584,893	696,024
1,200	National Fuel Gas Company	70,469	72,228
10,857	National Instruments Corporation	408,122	507,456
9,420	National Oilwell Varco, Inc.	424,632	265,079
2,244	National Retail Properties, Inc.	96,284	116,912
4,450	Navient Corporation	49,892	54,379
1,900	NCR Corporation	83,827	53,238
2,348	Nektar Therapeutics	124,095	95,188
56,150	Nestle S.A.	2,838,421	5,084,169
18,516	NetApp, Inc.	1,171,127	1,207,243
9,036	Netflix, Inc.	1,265,680	3,235,792
1,262	Neurocrine Biosciences, Inc.	55,515	97,490
284,953	New Hope Corporation Limited	753,369	851,465
5,568	New Residential Investment Corp.	91,914	92,095
6,539	New York Community Bancorp, Inc.	91,172	81,803
43,623	Newell Brands Inc.	1,071,478	708,001
106	NewMarket Corporation	48,283	46,534
7,461	Newmont Mining Corporation	358,295	254,569
7,735	News Corporation	79,875	101,322
16,460	NextEra Energy, Inc.	1,875,030	3,089,871
5,730	Nice Ltd	525,357	674,364
72,600	Nichi-Iko Pharmaceutical Co., Ltd.	1,164,849	1,058,478
6,045	Nielsen Holdings plc	228,415	158,379
18,488	NIKE, Inc.	706,676	1,584,976
10,546	NiSource Inc.	194,602	284,531
19,100	NLIGHT Inc.	448,502	408,549
84,100	Nobina AB (publ)	603,035	584,464
8,634	Noble Energy, Inc.	318,556	191,243
38,800	Nomura Real Estate Holdings, Inc.	763,254	735,081
900	Nordson Corporation	110,127	122,184
5,505	Nordstrom, Inc.	266,267	260,276
5,286	Norfolk Southern Corporation	502,762	947,780
3,819	Northern Trust Corporation	269,044	355,931
4,877	Northrop Grumman Corporation	725,431	1,414,135
3,012	Norwegian Cruise Line Holdings Ltd.	155,980	167,256

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,430	Novanta Inc.	\$ 308,860	\$ 443,794
30,600	Novartis AG	1,739,703	2,796,451
74,385	Novo Nordisk A/S	1,958,186	3,653,803
53,913	Novozymes A/S	2,157,299	2,450,329
17,005	NRG Energy, Inc.	435,545	708,768
7,242	Nu Skin Enterprises, Inc.	384,850	435,317
4,014	Nuance Communications, Inc.	70,778	67,315
4,571	Nucor Corporation	217,473	276,865
1,968	Nutanix, Inc.	102,038	98,577
33,310	Nutrien Ltd.	2,723,573	1,813,396
2,366	nVent Electric	36,721	65,018
12,354	NVIDIA Corporation	960,103	1,905,728
43	NVR, Inc.	92,525	112,660
5,046	NXP Semiconductors N.V.	555,123	460,801
27,046	Occidental Petroleum Corporation	2,018,785	1,789,093
3,100	OGE Energy Corp.	108,692	131,812
1,308	Okta, Inc.	67,874	111,023
973	Old Dominion Freight Line, Inc.	91,864	146,699
4,500	Old Republic International Corporation	91,221	93,870
2,794	Olin Corporation	80,584	72,253
3,100	Omega Healthcare Investors, Inc.	103,253	111,290
27,313	Omnicom Group Inc.	1,896,276	2,067,594
47,200	OMV Aktiengesellschaft	1,824,031	2,486,857
6,474	On Semiconductor Corporation	105,413	139,062
1,308	OneMain Holdings, Inc.	36,163	43,164
25,518	ONEOK, Inc.	1,121,980	1,639,787
78,334	Oracle Corporation	3,121,895	4,083,551
1,719	O'Reilly Automotive, Inc.	359,132	639,399
64,300	ORIX Corporation	879,288	931,114
946	Oshkosh Corporation	64,856	73,608
149,500	OSJB Holdings Corporation	409,260	393,492
18,200	Osterreichische Post Aktiengesellschaft	809,468	722,036
2,100	OUTFRONT Media Inc.	53,557	47,124
15,330	Owens Corning	704,808	765,427
26,191	Owens-Illinois, Inc.	625,525	521,725
26,942	PACCAR Inc	1,364,066	1,826,668
1,328	Packaging Corporation of America	129,601	126,944
1,900	PacWest Bancorp	97,241	77,938
1,275	Palo Alto Networks, Inc.	149,558	313,994
191,000	Paragon Banking Group PLC	851,003	1,103,589
2,633	Paramount Group, Inc.	42,272	37,810
2,797	Park Hotels & Resorts Inc.	74,139	87,378
1,865	Parker-Hannifin Corporation	194,517	328,538
23,938	Parkland Fuel Corporation	767,600	669,246
22,940	Parsley Energy, Inc.	679,815	416,132
3,800	Patterson-UTI Energy, Inc.	86,286	50,388
4,930	Paychex, Inc.	215,628	379,709
773	Paycom Software, Inc.	82,882	140,477
27,942	PayPal, Inc.	1,432,285	2,740,272
1,982	PBF Energy Inc.	56,912	61,581
600	Pegasystems Inc.	35,482	39,426
600	Penske Automotive Group, Inc.	28,088	26,664
2,276	Pentair Public Limited Company	72,215	96,821
4,595	Penumbra, Inc.	649,402	614,214
5,800	People's United Financial, Inc.	82,395	103,008

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
38,937	PepsiCo, Inc.	\$ 3,667,007	\$ 4,502,675
6,773	PerkinElmer, Inc.	471,337	637,746
14,251	Perrigo Company Public Limited Company	1,129,115	694,024
72,600	Peugeot SA	1,429,831	1,848,493
97,379	Pfizer Inc.	2,850,226	4,221,380
8,114	PG&E Corporation	432,887	138,181
22,476	Philip Morris International Inc.	1,914,709	1,954,063
29,400	Philips Lighting B.V.	675,210	781,706
13,511	Phillips 66	1,101,316	1,301,920
900	Pilgrim's Pride Corporation	20,257	17,703
1,243	Pinnacle Financial Partners, Inc.	77,118	72,952
1,700	Pinnacle West Capital Corporation	94,335	159,358
2,681	Pioneer Natural Resources Company	339,341	377,887
500	Pluralsight Inc.	15,801	16,255
17,615	PNC Financial Services Group, Inc., (The)	1,983,396	2,219,842
806	Polaris Industries Inc.	69,088	68,695
600	Pool Corporation	69,576	95,724
1,361	Popular, Inc.	55,834	76,733
28,775	Portola Pharmaceuticals, Inc.	839,521	883,680
2,872	POSCO	644,799	671,589
1,023	Post Holdings, Inc.	87,948	104,223
15,821	PPG Industries, Inc.	1,481,659	1,771,477
10,155	PPL Corporation	303,613	326,686
888	PRA Health Sciences, Inc.	84,556	94,998
700	Premier, Inc.	22,283	25,606
4,660	Principal Financial Group, Inc.	196,137	245,302
37,408	Procter & Gamble Company, (The)	2,823,165	3,686,558
31,600	Progenics Pharmaceuticals, Inc.	153,004	139,672
25,995	Progressive Corporation, (The)	1,041,640	1,895,036
11,974	ProLogis Inc.	547,521	838,898
688	Proofpoint, Inc.	82,334	81,246
910	Prosperity Bancshares, Inc.	57,891	67,750
4,600	Prothena Corporation Public Limited Company	196,908	61,640
6,285	Prudential Financial, Inc.	487,076	602,417
1,673	PTC Inc.	89,676	155,288
4,100	PTC Therapeutics, Inc.	209,774	141,614
18,594	Public Service Enterprise Group Incorporated	861,597	1,093,513
2,180	Public Storage	332,911	461,048
3,990	PulteGroup, Inc.	46,924	107,730
65,699	Pure Storage, Inc.	1,349,994	1,345,516
4,337	PVH Corp.	608,028	498,061
166,838	Qantas Airways Limited	722,995	680,133
39,300	QEP Resources, Inc.	512,309	304,968
3,269	Qiagen N.V.	98,364	125,628
23,464	Qorvo, Inc.	677,050	1,645,765
18,006	Qualcomm Incorporated	994,372	961,340
3,490	Qualys, Inc.	293,642	291,869
2,200	Quanta Services, Inc.	54,025	78,408
24,080	Quest Diagnostics Incorporated	2,385,568	2,084,124
6,446	Qurate Retail, Inc.	134,376	116,092
3,354	Ralph Lauren Corporation	404,221	419,820
3,260	Range Resources Corporation	138,397	34,882
9,882	Raymond James Financial, Inc.	436,886	816,056
2,088	Rayonier Inc.	59,370	61,533
15,795	Raytheon Company	1,561,444	2,945,768

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,200	Realogy Holdings Corp.	\$ 67,617	\$ 29,920
897	RealPage, Inc.	49,291	54,905
5,599	Realty Income Corporation	311,621	387,227
30,000	Reckitt Benckiser Group PLC	1,014,051	2,301,206
10,601	Red Hat, Inc.	1,284,458	1,935,743
155,300	Redrow PLC	1,101,149	1,285,864
700	Regal Beloit Corporation	53,642	58,632
2,074	Regency Centers Corporation	139,801	135,329
3,859	Regeneron Pharmaceuticals, Inc.	620,244	1,662,226
67,156	Regions Financial Corporation	941,122	1,101,358
964	Reinsurance Group of America, Incorporated	123,194	139,288
1,000	Reliance Steel & Aluminum Co.	79,448	89,250
644	RenaissanceRe Holdings Ltd	92,720	94,700
56,400	Repsol, S.A.	879,960	971,368
20,113	Republic Services, Inc.	833,644	1,577,463
2,125	Resideo Technologies, Inc.	34,356	54,613
6,225	ResMed Inc.	594,654	637,627
3,800	Retail Properties of America, Inc.	53,108	47,348
246	Retail Value Inc.	9,748	7,658
987	RingCentral, Inc.	71,411	103,921
1,300	Rinnai Corporation	119,434	87,469
18,040	Ritchie Bros. Auctioneers Incorporated	585,767	676,500
17,891	Robert Half International Inc.	795,399	1,219,987
19,893	Roche Holding AG	4,578,874	5,537,371
1,904	Rockwell Automation, Inc.	199,646	339,978
8,310	Rogers Corporation	1,202,345	1,290,128
6,844	Rollins, Inc.	234,542	271,433
1,486	Roper Technologies, Inc.	196,983	480,944
10,810	Ross Stores, Inc.	638,645	1,025,112
14,500	Royal Bank of Canada	1,140,591	1,132,365
17,123	Royal Caribbean Cruises Ltd.	682,732	2,028,733
28,800	Royal Dutch Shell PLC	791,920	899,555
902	Royal Gold, Inc.	64,448	79,746
847	RPC, Inc.	16,500	9,105
1,933	RPM International Inc.	106,592	111,863
890	Ryder System, Inc.	44,723	55,322
7,851	S&P Global Inc.	771,115	1,573,105
32,471	Sabre Corporation	797,345	728,325
634	Sage Therapeutics Inc.	97,294	100,965
16,821	Salesforce.Com, Inc.	1,512,592	2,752,757
44,850	Samsung Electronics Co Ltd	1,337,622	1,798,466
204,800	Sandfire Resources NL	1,370,406	1,066,560
1,800	Santander Consumer USA Holdings Inc.	23,261	36,972
30,000	SAP SE	1,794,518	3,217,966
60,500	Sapa Profiles Holding AB	771,418	633,793
5,340	Sarepta Therapeutics, Inc.	276,587	770,242
1,925	SBA Communications Corporation	256,352	347,578
58,995	Schlumberger Omnes, Inc.	3,759,446	2,599,320
800	Schneider National, Inc.	22,436	17,512
700	Scotts Miracle-Gro Company, (The)	65,375	57,330
6	Seaboard Corporation	23,190	23,396
5,528	Seagate Technology Public Limited Company	295,664	257,384
2,175	Sealed Air Corporation	64,666	94,874
13,035	Seattle Genetics, Inc.	294,912	968,240
14,100	Seaworld Entertainment, Inc.	219,694	384,789

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,000	SEI Investments Company	\$ 105,301	\$ 105,500
8,428	Sempra Energy	808,995	1,015,068
3,185	Senior Housing Properties Trust	64,096	41,246
2,178	Sensata Technologies B.V.	90,803	110,490
2,336	Service Corporation International	72,652	96,570
2,209	ServiceMaster Global Holdings, Inc.	61,129	99,758
2,615	ServiceNow, Inc.	242,127	626,136
14,200	SG Holdings Co., Ltd.	365,087	415,846
1,000	SGS SA	1,619,404	2,554,708
2,712	Sherwin-Williams Company, (The)	821,486	1,174,838
28,500	Shin-Etsu Chemical Co., Ltd.	1,667,686	2,373,549
13,100	Shionogi & Co., Ltd.	791,557	837,402
25,100	Ship Healthcare Holdings, Inc.	677,178	950,382
25,300	Showa Denko K.K.	890,817	942,045
755	Signature Bank	107,220	102,499
1,000	Silgan Holdings Inc.	29,681	28,310
4,713	Simon Property Group, Inc.	659,437	853,807
24,491	Sirius XM Holdings Inc.	130,432	145,232
2,400	SITE Centers Corp.	46,171	32,040
7,270	SiteOne Landscape Supply, Inc.	264,720	390,472
1,100	Six Flags Operations Inc.	65,457	61,281
13,881	SK Hynix Inc.	814,533	863,937
2,100	Skechers U.S.A., Inc.	58,244	70,623
2,827	Skyworks Solutions, Inc.	262,302	230,853
1,205	SL Green Realty Corp.	150,623	109,318
6,500	SLM Corporation	78,024	71,825
1,800	SM Energy Company	39,971	29,412
32,068	SmartCentres Real Estate Investment Trust	758,421	822,032
10,100	SMC Corporation	2,616,396	3,515,765
192,000	Smith & Nephew PLC	3,894,219	4,522,120
831	Snap-on Incorporated	71,566	132,960
48,400	Societa Iniziative Autostradali e Serviz	786,676	810,713
61,800	Sompo Holdings, Inc.	2,275,313	2,307,785
1,417	Sonoco Products Company	74,606	82,030
8,700	Sotheby's	288,984	381,669
14,683	Southern Company, (The)	651,401	729,598
1,400	Southern Peru Copper Corporation	51,367	49,854
7,564	Southwest Airlines Co.	202,287	423,887
4,200	Spark Therapeutics, Inc.	226,785	475,860
498	Spectrum Brands Holdings, Inc.	54,554	26,977
1,503	Spirit AeroSystems Holdings, Inc.	87,779	148,496
1,046	Spirit Realty Capital, Inc.	44,501	40,417
2,048	Splunk Inc.	130,867	278,282
10,400	Sprint Corporation	89,634	66,040
2,000	Sprouts Farmers Market, Inc.	46,976	46,640
4,264	Square, Inc.	125,739	346,407
2,824	SS&C Technologies, Inc.	109,463	173,902
55,000	Staffline Group PLC	864,448	490,142
16,266	Stanley Black & Decker, Inc.	1,638,639	2,154,106
19,335	Starbucks Corporation	692,434	1,358,477
4,300	Starwood Property Trust, Inc.	96,892	96,449
5,506	State Street Corporation	321,065	395,716
3,400	Steel Dynamics, Inc.	119,859	126,888
5,488	Stericycle, Inc.	282,561	244,655
6,053	Steris PLC	678,249	732,171

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,009	Sterling Bancorp	\$ 72,972	\$ 61,173
287,554	Stockland Corporation Ltd	760,368	716,031
2,528	Store Capital Corporation	58,300	82,084
11,190	Stryker Corporation	1,373,270	2,109,427
26,200	Sumitomo Heavy Industries, Ltd.	639,289	896,712
1,143	Sun Communities, Inc.	95,911	129,811
33,000	Sundrug Co.,Ltd.	1,151,200	1,010,870
16,607	SunTrust Banks, Inc.	812,755	1,077,296
800	SVB Financial Group	151,142	197,728
8,804	Symantec Corporation	191,137	198,002
10,438	Synchrony Financial	273,461	340,383
7,251	Synopsys, Inc.	579,164	737,282
2,229	Synovus Financial Corp.	87,475	88,447
13,512	Sysco Corporation	701,198	912,736
36,400	Systemex Corporation	1,980,849	2,190,474
15,322	T. Rowe Price Group, Inc.	1,531,675	1,538,788
1,100	Tableau Software, Inc.	58,882	145,090
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,256,770
2,625	Take-Two Interactive Software, Inc.	238,097	229,058
15,777	Tapestry, Inc.	689,840	551,248
3,229	Targa Resources Corp.	175,760	129,935
22,721	Target Corporation	1,469,287	1,650,453
1,000	Taubman Centers, Inc.	64,697	53,380
2,600	TCF Financial Corporation	46,679	59,540
4,088	TD Ameritrade Holding Corporation	184,676	230,277
13,505	TE Connectivity Ltd.	577,801	1,108,625
1,734	Tecan Group AG	375,937	394,075
1,285	TechnipFMC PLC	29,042	28,643
42,300	TEGNA Inc.	406,108	557,091
5,230	Teledyne Technologies Incorporated	939,433	1,234,489
4,723	Teleflex Incorporated	1,170,126	1,368,914
63,700	Telefonica, S.A.	681,469	550,470
1,400	Telephone and Data Systems, Inc.	37,118	44,870
700	Tempur Sealy International, Inc.	32,523	40,747
1,805	Teradata Corporation	78,113	87,308
2,589	Teradyne, Inc.	83,121	105,709
1,100	Terex Corporation	34,543	36,949
1,949	Tesla Inc.	590,650	623,446
873	Texas Capital Bancshares, Inc.	82,849	53,279
26,077	Texas Instruments Incorporated	1,810,758	2,758,425
6,842	Textron Inc.	312,263	371,521
829	Tfs Financial Corporation	13,600	14,201
11,346	Thermo Fisher Scientific Inc.	1,946,093	2,945,081
661	Thor Industries, Inc.	65,374	42,681
7,269	Tiffany & Co.	692,438	690,846
1,174	Timken Company, (The)	54,457	50,940
67,701	TJX Companies, Inc., (The)	2,206,650	3,472,384
4,317	T-Mobile USA, Inc.	276,514	311,731
123,700	TOKYO DIP CO., LTD.	2,155,923	2,181,307
90,300	Tokyo Steel Manufacturing Co., Ltd.	789,416	748,715
2,100	Toll Brothers, Inc.	80,144	74,760
2,071	Torchmark Corporation	102,507	170,982
7,564	Toro Company, (The)	321,296	518,739
13,556	Toronto-Dominion Bank, (The)	689,364	776,717
16,140	Toshiba TEC Corporation	439,404	453,811

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
47,900	Tosoh Corporation	\$ 706,754	\$ 706,968
73,414	Total SA	3,889,658	4,178,990
10,712	Total System Services, Inc.	777,151	1,011,213
3,692	Tractor Supply Company	272,552	352,032
2,511	TransDigm Group Incorporated	820,513	1,090,000
7,400	Transocean Guardian Limited	233,192	60,458
21,547	TransUnion	959,503	1,391,074
6,220	Travelers Companies, Inc., (The)	550,678	826,700
846	Treehouse Foods, Inc.	70,920	51,251
15,741	Trex Company, Inc.	1,030,611	1,179,788
1,300	Tribune Media Company	50,057	60,099
31,891	Trimble Inc.	672,508	1,275,959
2,500	Trinity Industries, Inc.	48,390	58,525
1,550	TripAdvisor, Inc.	57,862	82,414
101,214	Twenty-First Century Fox, Inc.	3,099,368	5,082,260
1,275	Twilio Inc.	82,352	155,155
21,689	Twitter, Inc.	593,563	667,587
3,395	Two Harbors Investment Corp.	52,913	47,089
600	Tyler Technologies, Inc.	94,997	122,874
8,662	Tyson Foods, Inc.	406,135	534,099
22,376	U.S. Bancorp	839,309	1,156,615
300	Ubiquiti Networks, Inc.	26,411	43,317
4,337	UDR, Inc.	157,830	192,650
2,357	UGI Corporation	116,975	129,399
981	Ulta Salon, Cosmetics & Fragrance, Inc.	234,751	306,553
430	Ultimate Software Group, Inc., (The)	85,802	142,545
8,900	Ultra Clean Holdings, Inc.	186,900	94,785
2,953	Umpqua Holdings Corporation	69,488	53,686
14,601	Under Armour, Inc.	327,498	303,886
11,600	Unifi, Inc.	141,762	256,592
33,500	Unilever PLC	1,556,073	1,783,205
12,230	Union Pacific Corporation	1,025,818	2,050,971
326,884	UnipolSai Assicurazioni S.p.A.	758,207	817,401
6,488	United Continental Holdings, Inc.	480,367	569,711
9,878	United Parcel Service, Inc.	876,101	1,088,556
1,218	United Rentals, Inc.	141,632	163,931
286	United States Cellular Corporation	10,957	13,353
2,355	United States Steel Corporation	71,354	52,776
11,842	United Technologies Corporation	1,110,213	1,488,184
665	United Therapeutics Corporation	88,899	83,983
29,915	UnitedHealth Group Incorporated	2,806,176	7,246,011
2,207	Uniti Group Inc.	56,668	21,275
1,435	Univar Inc.	41,838	32,445
595	Universal Display Corporation	76,835	88,798
1,447	Universal Health Services, Inc.	171,552	200,887
2,914	Unum Group	88,409	108,867
1,300	Urban Outfitters, Inc.	30,891	40,105
2,890	US Foods Holding Corp.	79,093	101,844
1,300	USG Corporation	41,343	56,043
20,562	V.F. Corporation	1,433,503	1,796,296
4,920	Vail Resorts, Inc.	1,041,458	1,025,279
24,104	Valero Energy Corporation	1,777,282	1,965,922
276	Valmont Industries, Inc.	42,746	37,699
3,163	Valvoline, Inc.	72,925	59,433
1,316	Varian Medical Systems, Inc.	87,750	176,818

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,300	VAT Group AG	\$ 1,303,040	\$ 1,073,218
12,220	Veeva Systems Inc.	493,138	1,440,860
90,713	Veidekke ASA	1,027,278	957,399
5,731	Ventas, Inc.	334,553	359,620
72,018	VEREIT, Inc.	566,483	573,983
6,164	VeriSign, Inc.	689,825	1,097,439
6,516	Verisk Analytics, Inc.	690,716	823,818
63,396	Verizon Communications Inc.	2,748,016	3,608,500
1,428	Versum Materials, Inc.	44,669	69,972
3,792	Vertex Pharmaceuticals Incorporated	376,396	715,740
6,218	Viacom Inc.	236,685	181,690
29,500	Viavi Solutions Inc.	240,102	387,335
5,695	VICI Properties Inc.	114,343	121,360
13,302	Vifor Pharma AG	780,946	607,283
21,739	Virtu Financial, Inc.	445,110	546,518
37,744	Visa Inc.	2,335,923	5,590,641
17,200	Vishay Intertechnology, Inc.	246,699	377,024
500	Visteon Corporation	48,976	42,830
5,649	Vistra Energy Corp.	108,865	147,100
1,017	VMware, Inc.	85,620	174,731
2,478	Vornado Realty Trust	166,780	166,794
2,400	Voya Financial, Inc.	91,033	121,368
1,394	W. R. Berkley Corporation	98,122	116,622
1,000	W. R. Grace & Co.	70,047	77,670
819	W. W. Grainger, Inc.	149,175	249,607
2,376	W.P. Carey Inc.	153,976	175,515
753	WABCO Holdings Inc.	91,895	103,560
12,188	Walgreens Boots Alliance, Inc.	720,028	867,664
20,639	Walmart Inc.	1,371,789	2,043,055
21,925	Walt Disney Company, (The)	1,529,569	2,474,017
10,980	Waste Management, Inc.	617,372	1,111,725
1,139	Waters Corporation	131,661	275,889
500	Watsco, Inc.	72,561	71,945
4,910	Wayfair Inn, Inc.	453,904	813,489
14,200	Weatherford International Ltd.	94,466	9,168
1,470	Webster Financial Corporation	73,175	84,407
10,172	WEC Energy Group Inc.	550,833	775,920
1,900	Weingarten Realty Investors	62,143	54,739
2,533	Welbilt, Inc.	51,333	40,452
1,479	WellCare Health Plans, Inc.	320,563	375,045
62,271	Wells Fargo & Company	2,531,015	3,106,700
5,797	Welltower Inc.	367,258	430,775
2,800	Wendy's Company, (The)	38,108	48,524
15,800	Werner Enterprises, Inc.	568,582	545,574
753	WESCO International, Inc.	50,973	41,001
1,034	West Pharmaceutical Services, Inc.	88,618	108,312
1,400	Western Alliance Bancorporation	68,717	64,778
4,165	Western Digital Corporation	228,743	209,500
6,043	Western Union Company, (The)	112,263	107,988
1,823	Westinghouse Air Brake Technologies Corporation	207,858	133,553
481	Westlake Chemical Corporation	35,441	33,607
4,908	WEX Inc.	556,227	873,918
23,957	Weyerhaeuser Company	647,686	596,290
1,155,000	WH Group Limited	905,193	1,025,548
1,137	Whirlpool Corporation	147,551	160,897

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
39,500	Whitbread PLC	\$ 2,398,608	\$ 2,549,715
52	White Mountains Insurance Group Ltd	45,506	48,848
1,525	Whiting Petroleum Corporation	43,088	37,164
19,886	Williams Companies, Inc., (The)	578,777	530,757
1,200	Williams-Sonoma, Inc.	61,230	69,792
2,086	Willis Towers Watson Public Limited Company	308,624	358,834
754	Wintrust Financial Corporation	68,653	55,547
2,047	Workday, Inc.	191,675	405,163
10,300	World Wrestling Entertainment, Inc.	130,433	862,110
4,221	WorldPay SF, Inc.	297,199	404,372
5,469	WPX Energy, Inc.	68,283	67,487
3,444	WRKCo Inc.	162,581	128,737
1,393	Wyndham Destinations, Inc.	33,396	62,727
1,393	Wyndham Hotels & Resorts, Inc.	40,602	73,230
1,539	Wynn Resorts, Limited	199,125	194,745
17,919	Xcel Energy Inc.	730,270	983,036
2,866	Xerox Corporation	78,563	88,559
3,936	Xilinx, Inc.	188,872	493,181
1,769	XPO Logistics, Inc.	109,355	89,069
10,278	Xylem Inc.	644,358	776,503
5,246	Yum China Holdings, Inc.	161,970	218,863
5,843	Yum! Brands, Inc.	336,121	552,164
3,300	Zayo Group Holdings, Inc.	107,272	81,840
800	Zebra Technologies Corporation	74,215	160,408
1,530	Zendesk, Inc.	83,785	120,901
31,000	Zenkoku Hosho Co., Ltd.	1,224,362	1,140,361
2,895	Zillow Group, Inc.	106,470	120,606
3,277	Zimmer Biomet Holdings, Inc.	306,876	406,741
4,363	Zions Bancorporation	148,762	222,949
14,876	Zoetis Inc.	819,251	1,401,765
12,400	Zynga Inc.	39,342	64,728
TOTAL COMMON STOCKS		\$ 714,884,463	\$ 960,471,038
EQUITY FUNDS			
147,039	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,956,487	\$ 39,950,728
1,270,399	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	44,941,217	44,082,834
2,402,621	Dodge & Cox - International Stock Fund	93,602,211	98,147,056
1,356,995	Northern Trust Global Sustainability Index Fund	16,947,200	18,712,961
6,395,817	Principal International Small Capitalization Value Portfolio	36,807,273	35,752,480
13,634,264	T.Rowe Price Emerging Markets	77,294,394	78,494,350
2,877,243	William Blair Emerging Markets Growth Fund	33,741,107	35,390,089
4,854,041	Lazard Wilmington Emerging Markets	100,671,500	\$ 87,178,572
TOTAL EQUITY FUNDS		\$ 438,961,389	\$ 437,709,070
TOTAL EQUITY INVESTMENTS		\$ 1,153,845,852	\$ 1,398,180,108

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 74,587,678	\$ 84,795,278
TOTAL HEDGE FUNDS		\$ 74,587,678	\$ 84,795,278
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 11,257,680	\$ 7,959,907
	AG Realty Fund VIII, L.P.	3,110,522	3,179,631
	Contrarian Distressed Real Estate Debt Fund II, L.P.	555,535	880,390
	Contrarian Distressed Real Estate Debt Fund III, L.P.	6,506,499	8,711,227
	Fundamental Partners III, L.P.	15,184,105	14,773,849
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,486,560
	Principal Real Estate Debt Fund L.P.	2,234,624	2,231,521
	Principal Real Estate Debt Fund II, L.P.	5,780,874	5,904,136
	Western Technology Investment-Venture Lending VI & Leasing	1,106,844	1,297,700
	Western Technology Investment-Venture Lending VII & Leasing	2,985,264	3,008,320
TOTAL REAL ASSETS		73,721,947	74,433,241
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,848,335	\$ 10,389,364
	Beyond Fossil Fuels Balanced Fund	27,279,046	30,262,316
	Moderate Balanced Fund	74,688	95,255
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		37,202,069	40,746,935
TOTAL OTHER INVESTMENTS		\$ 185,511,694	\$ 199,975,454
TOTAL INVESTMENTS		\$ 2,975,193,574	\$ 3,236,273,069

OTHER INVESTMENTS