

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

January 31, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 35,050,606	\$ 35,050,606
Fixed Maturity Synthetic Guaranteed Investment Contracts	37,438,939	37,438,939
Constant Duration Synthetic Guaranteed Investment Contracts	132,083,716	132,083,716
TOTAL STABLE VALUE INVESTMENTS	\$ 204,573,261	\$ 204,573,261
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 129,743,736	\$ 129,743,736
TOTAL SHORT-TERM INVESTMENTS	\$ 129,743,736	\$ 129,743,736
FIXED-INCOME INVESTMENTS		
Bonds	\$ 965,819,488	\$ 962,872,857
Bond funds	236,438,479	243,417,172
Asset-backed & Mortgage-backed Securities	170,895,088	168,538,053
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,373,153,055	\$ 1,374,828,082
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 728,165,629	\$ 948,709,091
Equity funds	440,257,852	433,782,780
Emerging Markets Discounted Assets	-	-
TOTAL EQUITY INVESTMENTS	\$ 1,168,423,481	\$ 1,382,491,871
OTHER INVESTMENTS		
Hedge funds	\$ 74,587,678	\$ 84,795,278
Real Assets	72,275,409	71,935,610
Participation in the United Church Funds, Inc.	37,202,069	40,114,085
TOTAL OTHER INVESTMENTS	\$ 184,065,156	\$ 196,844,973
 TOTAL INVESTMENTS	 \$ 3,059,958,689	 \$ 3,288,481,923

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 35,050,606	\$ 35,050,606
TOTAL SHORT-TERM INVESTMENT				\$ 35,050,606	\$ 35,050,606
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
841,353	AEP Texas Central Company	1.98	6/1/2021	\$ 848,847	\$ 834,929
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,587,968
307,070	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	306,996	306,006
477,685	CenterPoint Energy, Inc.	2.16	10/15/2021	487,518	475,261
878,153	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	970,360	899,459
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,128,724
900,000	CNH Equipment	2.08	2/15/2023	899,979	889,756
610,966	CNH Equipment Trust 2016-B	1.63	8/15/2021	610,813	606,944
1,198,736	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,198,731	1,189,713
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,002,614
650,000	PSNH Funding LLC	3.09	2/1/2026	649,986	652,824
750,000	Toyota Auto	2.35	5/16/2022	749,991	744,566
Total Asset-Backed Securities				\$ 10,465,842	\$ 10,318,764
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,434,517
1,012,526	DBGS Mtg	3.41	10/15/2051	1,012,520	1,022,365
1,028,572	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	1,016,036	1,025,129
230,881	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	240,405	230,716
13,335	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	13,774	13,310
578,167	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	626,228	581,756
227,457	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	236,555	227,559
125,976	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	128,279	124,490
965,069	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	1,004,124	976,658
67,304	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	69,670	67,204
310,326	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	322,642	310,478
894,037	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	907,028	883,036
128,004	Federal National Mortgage Association	1.75	2/25/2022	130,098	126,296
281,772	Federal National Mortgage Association	2.00	1/25/2041	286,439	274,856
1,243,284	Federal National Mortgage Association	3.50	12/25/2024	1,305,113	1,245,754
925,252	Federal National Mortgage Association	3.00	6/25/2040	929,011	926,800
26,177	Federal National Mortgage Association	4.00	11/25/2037	27,666	26,160
455,886	Federal National Mortgage Association	3.50	1/25/2023	484,004	459,796
211,192	Federal National Mortgage Association	3.50	10/25/2029	218,623	212,016
300,080	Federal National Mortgage Association	3.00	2/25/2038	311,202	299,746
507,169	Federal National Mortgage Association	3.00	8/25/2038	528,229	505,576
1,066,042	Federal National Mortgage Association	3.50	12/25/2034	1,069,707	1,079,538
151,105	Federal National Mortgage Association	3.50	10/25/2020	159,369	151,204
524,382	Government National Mortgage Association	2.50	11/16/2040	543,637	516,666
898,578	Government National Mortgage Association	2.75	11/20/2039	911,278	893,029
812,173	Government National Mortgage Association	3.00	6/20/2039	831,264	806,422
514,873	Government National Mortgage Association	2.00	3/20/2042	520,740	506,492
448,954	Government National Mortgage Association	2.50	11/16/2037	462,142	446,996
263,578	Government National Mortgage Association	1.80	4/16/2039	268,149	258,222
183,273	Government National Mortgage Association	3.00	4/20/2039	189,573	183,655
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,501,804
1,584,537	Morgan Stanley	3.32	12/15/2051	1,584,526	1,597,998
1,604,832	UBS Commercial Mortgage Trust 2012-C1	3.40	5/10/2045	1,665,013	1,617,218
703,881	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	706,813	697,302
Total Mortgage-Backed Securities				\$ 21,751,193	\$ 21,230,764
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,226,827
Total Bonds				\$ 5,221,904	\$ 5,226,827
Adjustment to Contract Value				-	662,584
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 37,438,939	\$ 37,438,939

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	\$ 708,287
1,600,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	1,593,808	1,583,274
1,200,000	American Express Credit Corporation	3.32	10/30/2019	1,207,476	1,200,396
1,200,000	American Honda Finance Corporation	3.38	9/9/2021	1,213,524	1,199,074
1,000,000	American International Group, Inc.	4.88	6/1/2022	1,081,960	1,053,471
700,000	Apple Inc.	2.85	2/23/2023	713,356	702,190
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	991,617
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	683,565
600,000	Bank of America Corporation	4.18	4/19/2021	618,990	613,134
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	534,232
1,000,000	Bank of America, National Association	3.34	1/25/2023	1,000,000	1,006,905
700,000	Bank of New York Mellon Corporation, (The)	3.80	10/30/2023	711,676	705,904
700,000	BMW US Capital, LLC	3.21	4/12/2021	700,000	696,268
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,485,783
350,000	BPCE	3.00	5/22/2022	347,830	341,721
1,000,000	Citigroup Inc.	4.18	3/30/2021	1,024,330	1,018,029
1,300,000	Commonwealth Bank of Australia	3.20	9/18/2020	1,305,434	1,301,398
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	520,341
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	569,808
700,000	DBS Group Holdings Ltd	3.39	7/25/2022	700,000	702,409
600,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	605,994	586,590
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	761,106
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	500,910	509,216
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	390,337
1,000,000	Energy Transfer Operating, L.P.	4.50	4/15/2024	996,460	1,018,632
1,150,000	Export Development Canada	1.63	6/1/2020	1,148,655	1,135,203
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	545,798
1,000,000	GlaxoSmithKline Capital PLC	2.96	5/14/2021	1,000,000	996,739
800,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	817,448	811,000
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	787,408
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	689,024
1,000,000	Intel Corporation	2.70	5/11/2020	1,000,000	1,000,040
700,000	International Finance Corporation	1.75	3/30/2020	702,100	693,363
1,200,000	JPMorgan Chase & Co.	3.87	6/7/2021	1,220,124	1,215,701
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	1,027,570
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,525,981
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	342,495
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	810,669
1,200,000	Metropolitan Life Global Funding I	3.03	1/8/2021	1,200,708	1,197,395
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	993,877
500,000	Mitsubishi UFJ Financial Group Inc	3.61	2/22/2022	502,425	501,054
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	656,715
1,200,000	NBCUniversal Enterprise, Inc.	3.20	4/1/2021	1,209,072	1,201,104
1,200,000	Nissan Motor Acceptance Corporation	3.50	9/28/2022	1,207,632	1,169,286
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	709,697
1,300,000	Nordiska Investeringssbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,288,205
700,000	Penske Automotive Group, L.P.	4.88	7/11/2022	779,422	725,268
1,000,000	The Procter & Gamble Company	1.70	11/3/2021	997,950	974,361
1,200,000	Royal Bank of Canada	3.27	2/1/2022	1,200,000	1,207,367
900,000	Sempra Energy	3.24	3/15/2021	902,727	886,077
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	533,087
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	599,466	617,705
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	998,870	983,740
750,000	U.S. Bancorp	3.42	1/24/2022	750,000	752,790
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	1,443,277	1,463,897
2,750,000	United States Treasury Inflation Linked Notes	0.51	1/15/2028	2,717,031	2,738,879
5,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	5,506,555	5,579,672
22,000,000	United States Treasury Notes	2.50	1/15/2022	22,004,297	22,037,818
9,670,000	United States Treasury Notes	2.00	12/31/2021	9,522,067	9,554,792
7,250,000	United States Treasury Notes	2.63	12/31/2023	7,285,117	7,310,037
7,500,000	United States Treasury Notes	2.50	1/31/2024	7,518,457	7,520,798
10,815,000	United States Treasury Notes	2.63	2/28/2023	10,810,351	10,892,306
4,350,000	United States Treasury Notes	2.88	11/15/2021	4,356,287	4,400,125
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	575,434
Total Bonds				\$ 119,091,458	\$ 118,936,164

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 754,284
800,000	Capital One Multi-Asset Execution Trust	2.96	2/15/2022	803,531	800,480
800,000	Chase Issuance Trust	1.49	7/15/2022	799,866	786,002
750,000	Discover Card Execution Note Trust	2.74	10/17/2022	751,641	750,298
1,002,694	Ford Auto	1.22	3/15/2021	994,312	994,294
454,849	Honda Auto	1.16	5/18/2020	454,423	452,685
1,495,966	Nissan Auto	1.74	8/16/2021	1,495,807	1,484,927
150,284	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	150,483	149,795
	Total Asset-Backed Securities			\$ 6,199,911	\$ 6,172,765
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 643,733
52,285	Federal National Mortgage Association	3.75	2/1/2034	52,469	54,876
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	838,828
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	1,006,202
864,537	Federal National Mortgage Association	3.04	1/25/2022	865,077	867,453
800,000	Federal National Mortgage Association	2.56	7/25/2024	806,462	785,617
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	785,154
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	944,417
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	666,683
132,254	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	137,485	132,086
	Total Mortgage-Backed Securities			\$ 6,792,347	\$ 6,725,049
	Adjustment to Contract Value			-	249,738
	TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:			\$ 132,083,716	\$ 132,083,716
	TOTAL STABLE VALUE INVESTMENTS			\$ 204,573,261	\$ 204,573,261

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 129,239,112	129,239,112
	Self-Help Credit Union Money Market			504,624	504,624
TOTAL SHORT-TERM INVESTMENTS				\$ 129,743,736	129,743,736
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
750,000	21St Century Fox America, Inc.	4.75	9/15/2044	\$ 771,836	819,576
200,000	21St Century Fox America, Inc.	7.43	10/1/2026	205,292	247,003
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	287,828
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	729,348
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	807,128
500,000	AbbVie Inc.	3.20	5/14/2026	479,331	472,047
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	460,715
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	898,198
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	147,375
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	200,500
150,000	AECOM	5.88	10/15/2024	160,191	156,150
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,300,316
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,513,352
5,900,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	5,894,336	5,838,321
500,000	Alabama Power Company	5.20	6/1/2041	557,385	538,883
500,000	Alabama Power Company	5.70	2/15/2033	582,468	582,600
50,000	Albertsons Companies, LLC-Safeway Inc.	7.50	3/15/2026	50,000	50,125
250,000	Ally Financial Inc.	5.75	11/20/2025	261,098	261,940
250,000	Altice S.A.	7.75	5/15/2022	264,533	242,500
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	495,113
4,050,000	Amazon.com, Inc.	4.05	8/22/2047	4,179,924	4,124,297
150,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	131,250	135,000
150,000	AMC Entertainment Inc.	5.75	6/15/2025	154,313	138,360
440,804	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	452,996	427,668
449,750	American Airlines 2016-2 Pass Thru Trust	3.20	12/15/2029	440,245	423,889
5,100,000	American Honda Finance Corporation	3.38	9/9/2021	5,173,287	5,096,063
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	942,552
7,000,000	American International Group, Inc.	4.88	6/1/2022	7,573,720	7,374,297
400,000	American Transmission Systems, Incorporated	5.00	9/1/2044	462,105	425,670
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	4,773,576
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	529,205
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	199,750
417,000	Apache Corporation	6.00	1/15/2037	481,106	437,796
500,000	Apple Inc.	2.45	8/4/2026	473,046	472,817
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,413,763
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	8,204,372
250,000	Apple Inc.	4.25	2/9/2047	250,962	256,097
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,071,832
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,096,205
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	481,340
200,000	Aptim Corp.	7.75	6/15/2025	202,125	157,560
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	508,932
250,000	Arch Capital Services Inc.	5.03	12/15/2046	275,600	265,435
125,000	Aruba Investments, Inc.	8.75	2/15/2023	126,250	122,500
210,000	Ascend Learning, LLC	6.88	8/1/2025	213,000	210,000
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	133,875
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,309,428
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	185,923
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,289,131
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	1,940,298
250,000	AT&T Inc.	5.15	11/15/2046	234,063	243,483
750,000	AT&T Inc.	4.13	2/17/2026	761,650	756,860
4,300,000	AT&T Inc.	4.55	3/9/2049	3,590,329	3,866,539
700,000	AT&T Inc.	4.80	6/15/2044	655,450	656,332
245,000	AT&T Inc.	5.65	2/15/2047	250,454	255,052
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,464,783
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	152,625
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	84,593
750,000	Bank of America Corporation	4.44	1/20/2048	725,933	764,319
750,000	Bank of America Corporation	3.97	3/5/2029	736,013	753,503
3,600,000	Bank of America Corporation	4.18	4/19/2021	3,713,940	3,678,804
105,000	Bank of America Corporation	4.27	7/23/2029	106,128	108,190
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	201,010
229,000	Bank of America Corporation	3.42	12/20/2028	\$ 220,031	220,946
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,820,259
568,000	Bank of America Corporation	4.18	11/25/2027	580,789	567,371
7,600,000	Bank of America, National Association	3.34	1/25/2023	7,600,000	7,652,478
4,200,000	Bank of New York Mellon Corporation, (The)	3.80	10/30/2023	4,270,056	4,235,423
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	478,892	471,925
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	7,055,930
700,000	Barclays PLC	4.95	1/10/2047	711,564	673,723
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	81,058	97,000
1,265,000	Baxalta Incorporated	4.00	6/23/2025	1,240,167	1,254,770
4,800,000	BB&T Corporation	3.45	4/1/2022	4,800,000	4,818,072
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047	944,650	1,000,801
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	513,087
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049	988,200	1,035,871
250,000	Bestfoods	6.63	4/15/2028	334,923	305,166

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	862,359
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	490,472
125,000	Block Communications, Inc.	6.88	2/15/2025	126,588	128,125
250,000	BMC East, LLC	5.50	10/1/2024	249,877	238,438
4,400,000	BMW US Capital, LLC	3.21	4/12/2021	4,400,000	4,376,544
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,933,654
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	722,950
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	235,073
200,000	Bombardier Inc.	8.75	12/1/2021	198,045	212,310
750,000	BP Capital Markets America Inc.	3.22	4/14/2024	746,288	748,049
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,196,776
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	754,064
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	314,808
150,000	BWAY Holding Company	7.25	4/15/2025	150,209	138,375
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026	196,124	198,562
150,000	Caleres, Inc.	6.25	8/15/2023	153,090	154,500
250,000	Calpine Corporation	5.75	1/15/2025	239,067	235,625
200,000	Capital One, National Association	2.35	1/31/2020	199,880	198,730
3,750,000	Cardinal Health, Inc.	4.63	12/15/2020	3,735,788	3,850,200
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	181,213
300,000	Cascades Inc.	5.50	7/15/2022	298,125	298,500
500,000	CBS Corporation	5.50	5/15/2033	528,155	522,891
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	193,244
200,000	CDW LLC	5.50	12/1/2024	208,950	206,900
125,000	Cedar Fair, L.P.	5.38	6/1/2024	124,218	125,625
500,000	Celgene Corporation	4.35	11/15/2047	451,535	459,729
750,000	Celgene Corporation	4.63	5/15/2044	803,687	714,698
150,000	Centene Corporation	4.75	1/15/2025	149,303	152,063
240,000	Centennial Resource Production, LLC	5.38	1/15/2026	242,100	231,600
500,000	CenterPoint Energy Houston Electric, LLC	4.25	2/1/2049	496,965	514,568
15,000	Central Garden & Pet Company	5.13	2/1/2028	15,000	13,988
150,000	Central Garden & Pet Company	6.13	11/15/2023	156,891	153,375
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	184,000
75,000	CenturyLink, Inc.	5.63	4/1/2025	68,063	67,875
125,000	CenturyLink, Inc.	5.80	3/15/2022	119,619	125,266
125,000	CenturyLink, Inc.	8.00	6/1/2036	113,121	118,125
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	510,006
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	771,033
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	807,230
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	144,000
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	202,000
500,000	Chevron Corporation	2.95	5/16/2026	495,087	493,311
350,000	Cisco Systems, Inc.	3.24	3/1/2019	351,572	350,175
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	238,381
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	605,426
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	304,386
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	205,776
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	563,650
150,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036	166,881	167,913
500,000	CME Group Inc.	4.15	6/15/2048	497,705	511,755
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	3,992,288
250,000	Comcast Corporation	9.46	11/15/2022	356,305	306,456
750,000	Comcast Corporation	4.00	11/1/2049	745,140	694,806
500,000	Comcast Corporation	4.25	1/15/2033	527,987	508,138
1,000,000	Comcast Corporation	4.60	10/15/2038	1,018,140	1,033,639
1,500,000	Comcast Corporation	4.70	10/15/2048	1,509,925	1,566,476
250,000	Commonwealth Edison Company	5.88	2/1/2033	288,703	296,335
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	887,939
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	204,124	187,000
150,000	Community Health Systems, Inc.	6.25	3/31/2023	152,625	143,250
4,200,000	Conagra Brands, Inc.	5.40	11/1/2048	4,048,926	3,947,164
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	129,190
500,000	Consolidated Edison Company of New York	4.65	12/1/2048	508,715	532,553
300,000	Consolidated Edison Company of New York	5.70	12/1/2036	334,512	340,494
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	349,421
300,000	Constellation N.V.	6.63	3/1/2025	297,235	298,500
100,000	Continental Resources, Inc.	4.38	1/15/2028	99,853	99,491
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	254,675
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	253,230
240,000	Cornerstone Chemical Company	6.75	8/15/2024	240,150	226,200
750,000	Corning Incorporated	4.75	3/15/2042	773,678	713,619
300,000	Corp Internationale Masonite	5.75	9/15/2026	284,250	291,750
125,000	Cott Holdings Inc.	5.50	4/1/2025	119,031	123,750
3,300,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,313,913	3,434,247
200,000	Covey Park Energy	7.50	5/15/2025	200,520	185,000
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,364	494,705
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	250,387
150,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	148,837	147,045

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
500,000	Crown Castle International Corp.	4.75	5/15/2047	463,730	473,821
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,522,451
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	240,000
200,000	CSC Holdings, LLC	5.50	5/15/2026	203,000	198,000
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	201,942
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	760,427
750,000	CVS Health Corporation	4.78	3/25/2038	730,365	750,728
9,600,000	CVS Health Corporation	5.05	3/25/2048	9,593,167	9,854,851
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	4,001,804
200,000	Dana Incorporated	5.50	12/15/2024	193,500	196,000
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,718,454
125,000	DaVita Inc.	5.13	7/15/2024	121,250	123,475
4,400,000	DBS Group Holdings Ltd	3.39	7/25/2022	4,400,000	4,415,145
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	198,000
4,200,000	Delta Air Lines, Inc.	3.63	3/15/2022	4,199,412	4,172,490
3,700,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	3,736,963	3,617,305
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038	473,185	489,661
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	4,947,192
4,200,000	Diamond 1 Finance Corp. -2023	5.45	6/15/2023	4,353,132	4,400,512
125,000	Diamond 1 Finance Corp. -2024	7.13	6/15/2024	126,130	131,882
500,000	Diamond 1 Finance Corp. -2036	8.10	7/15/2036	623,628	575,849
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,715,378
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	123,000
125,000	Diamondback Energy, Inc.	5.38	5/31/2025	123,353	128,038
1,500,000	Discover Financial Services	3.75	3/4/2025	1,498,260	1,464,464
200,000	Discover Financial Services	4.10	2/9/2027	199,822	194,321
250,000	DISH DBS Corporation	5.88	11/15/2024	253,142	207,188
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	437,171
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	247,813
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,240	630,914
500,000	Dow Chemical Company, (The)	5.55	11/30/2048	499,635	528,274
500,000	DowDuPont Inc.	5.32	11/15/2038	515,585	538,904
9,850,000	DowDuPont Inc.	5.42	11/15/2048	10,105,080	10,750,359
275,000	Drax Finco PLC	6.63	11/1/2025	274,313	273,625
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	6,042,276
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	290,072
3,850,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	3,857,467	3,920,963
500,000	Duke Energy Carolinas, LLC	3.88	3/15/2046	486,771	483,110
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	611,135	592,164
300,000	Duke Energy Ohio, Inc.	4.30	2/1/2049	299,436	306,412
500,000	eBay Inc.	4.00	7/15/2042	428,379	386,092
250,000	EMI Music Publishing Group North America	7.63	6/15/2024	269,063	265,170
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	279,209
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	191,250
60,000	Endo Finance	5.88	10/15/2024	60,000	58,800
4,250,000	Energy Transfer Operating, L.P.	6.25	4/15/2049	4,273,664	4,525,149
150,000	EnLink Midstream Partners, LP	4.85	7/15/2026	138,950	140,625
1,000,000	Enesco PLC	5.20	3/15/2025	667,500	745,000
200,000	Entergy Corporation	2.95	9/1/2026	188,423	186,381
500,000	Entergy Texas, Inc.	4.50	3/30/2039	498,650	502,420
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	183,860
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045	507,725	513,479
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,264,298
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	258,729
125,000	Enviva Partners	8.50	11/1/2021	128,750	130,234
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	488,074
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	148,290
750,000	Etp Legacy Lp	4.90	3/15/2035	722,687	692,012
250,000	Etp Legacy Lp	6.05	6/1/2041	259,568	255,393
532,000	Etp Legacy Lp	6.63	10/15/2036	599,378	573,843
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	3,959,612
7,300,000	Export Development Canada	1.63	6/1/2020	7,291,459	7,206,071
700,000	Express Scripts Holding Company	3.00	7/15/2023	683,889	685,042
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	497,339
3,650,000	Federal Home Loan Mortgage Corporation	6.25	7/15/2032	4,840,943	4,887,832
5,000,000	FedEx Corporation	4.05	2/15/2048	4,626,500	4,336,115
750,000	FedEx Corporation	4.40	1/15/2047	740,062	682,403
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	186,038
70,000	First Data Corporation	5.75	1/15/2024	69,125	71,969
200,000	First Quantum Minerals Ltd	6.50	3/1/2024	176,624	183,000
750,000	Florida Power & Light Company	4.13	6/1/2048	749,333	760,378
500,000	Ford Motor Company	4.35	12/8/2026	507,184	446,453
500,000	Ford Motor Company	5.29	12/8/2046	515,349	400,651
270,000	Fox Corporation	5.48	1/25/2039	270,000	282,714
750,000	Fox Corporation	5.58	1/25/2049	750,000	796,011
90,000	Freeport-McMoRan Inc.	5.45	3/15/2043	79,574	77,400
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	226,800
500,000	GE Capital International Funding Company	3.37	11/15/2025	477,365	476,535

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
202,000	GE Capital International Funding Company	4.42	11/15/2035	180,727	180,303
500,000	General Electric Capital Corporation	3.79	3/15/2023	500,000	472,200
500,000	General Electric Company	4.50	3/11/2044	571,486	430,450
500,000	General Mills, Inc.	4.55	4/17/2038	458,790	464,634
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	503,044
500,000	General Mills, Inc.	4.70	4/17/2048	451,095	464,247
500,000	General Motors Company	6.60	4/1/2036	563,380	507,287
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	490,532
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	249,057
4,200,000	General Motors Financial Company, Inc.	5.65	1/17/2029	4,158,672	4,252,399
1,700,000	GlaxoSmithKline Capital PLC	2.96	5/14/2021	1,700,000	1,694,456
5,100,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	5,211,231	5,170,125
5,600,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	5,484,077	5,523,392
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	1,034,034
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	443,007	438,394
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	145,781
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	235,000
60,000	Gulfport Energy Corporation	6.38	1/15/2026	60,000	55,800
70,000	Gw Honos Corporation	8.75	5/15/2025	64,675	64,925
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	107,525
8,950,000	Halfmoon Parent, Inc.	4.90	12/15/2048	8,631,908	9,140,483
1,000,000	Halfmoon Parent, Inc.	4.80	8/15/2038	998,555	1,020,523
150,000	HCA Inc.	5.50	6/15/2047	150,000	156,270
10,000	HD Supply, Inc.	5.38	10/15/2026	10,069	10,050
150,000	Hess Corporation	5.63	2/15/2026	150,000	148,500
2,645,000	Hess Corporation	7.30	8/15/2031	3,332,991	2,973,017
4,305,000	Hess Corporation	5.80	4/1/2047	4,055,371	4,147,760
150,000	Hill-Rom Holdings, Inc.	5.75	9/1/2023	153,545	154,125
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	435,549
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	307,835
550,000	Home Depot, Inc., (The)	4.50	12/6/2048	555,504	591,051
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024	1,800,226	1,850,227
500,000	HP Inc.	6.00	9/15/2041	521,687	523,929
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,167,365
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	715,410
125,000	HUB International Limited	7.00	5/1/2026	115,975	121,250
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,331,008
250,000	Indiana Michigan Power Company	6.05	3/15/2037	282,678	291,409
500,000	Indiana Michigan Power Company	4.25	8/15/2048	497,140	493,157
2,400,000	ING Groep N.V.	4.63	1/6/2026	2,393,856	2,465,818
200,000	Intel Corporation	2.60	5/19/2026	193,588	191,965
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	202,060
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	505,558
4,500,000	International Bank for Rec & Dev	2.13	3/3/2025	4,406,715	4,376,358
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	197,573
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,407,805
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,056,956
750,000	International Paper Company	4.40	8/15/2047	735,755	674,429
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048	477,730	495,675
3,650,000	Interpublic Group of Companies, Inc., (The)	4.20	4/15/2024	3,665,029	3,697,140
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,273,471
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	488,539
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	459,183
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,490,500
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	199,000
2,850,000	Japan International Cooperation Agency	1.88	11/13/2019	2,810,948	2,826,646
150,000	JBS USA Food Co	5.88	7/15/2024	148,859	151,500
150,000	JDA	7.38	10/15/2024	152,813	152,625
3,750,000	John Deere Capital Corporation	2.55	1/8/2021	3,804,300	3,719,021
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	959,337
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	431,121
200,000	Jonah Energy LLC	7.25	10/15/2025	200,800	148,000
1,250,000	JPMorgan Chase & Co.	3.90	1/23/2049	1,169,413	1,166,219
500,000	JPMorgan Chase & Co.	4.03	7/24/2048	456,685	475,510
7,325,000	JPMorgan Chase & Co.	3.87	6/7/2021	7,447,840	7,420,840
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	480,590
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	763,013
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	267,930
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	765,071
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,529,999
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	563,716
750,000	Kinder Morgan, Inc.	5.20	3/1/2048	739,980	761,831
500,000	Kinder Morgan, Inc.	5.55	6/1/2045	512,325	523,467
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,103,900
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,861,657
135,000	Koppers Inc.	6.00	2/15/2025	135,000	120,150
6,600,000	Korea Development Bank, (The)	3.52	7/6/2022	6,600,000	6,609,233
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,661,346

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	509,024
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	478,828
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	535,233
150,000	L Brands, Inc.	6.75	7/1/2036	130,688	126,750
200,000	Lennar Corporation	5.25	6/1/2026	198,515	195,000
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	150,468	145,545
950,000	Liberty Mutual Group Inc.	4.85	8/1/2044	949,021	934,638
150,000	Lions Gate Capital Holdings LLC	5.88	11/1/2024	148,500	147,375
125,000	Live Nation Entertainment, Inc.	5.38	6/15/2022	124,688	125,938
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	201,600
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	908,242	849,507
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	165,600
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,668,877
500,000	Maple Escr	4.60	5/25/2028	500,305	511,783
500,000	Marathon Petroleum Corporation	4.75	9/15/2044	452,025	464,118
4,100,000	Marathon Petroleum Corporation	5.85	12/15/2045	3,688,136	4,105,871
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,260,459
500,000	Marsh & McLennan Companies, Inc.	4.90	3/15/2049	499,465	527,462
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	844,124
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,038,361
840,000	Medtronic, Inc.	4.38	3/15/2035	868,305	884,606
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	142,533
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	179,436
1,500,000	Microsoft Corporation	3.70	8/8/2046	1,438,048	1,489,620
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	855,681
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,389,228
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	4,937,640
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	366,259
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	237,933
3,750,000	Mitsubishi UFJ Financial Group Inc.	3.61	2/22/2022	3,768,188	3,757,901
4,250,000	Mitsubishi UFJ Financial Group Inc.	4.29	7/26/2038	4,300,193	4,311,957
150,000	Molina Healthcare, Inc.	5.38	11/15/2022	150,308	153,000
750,000	Morgan Stanley	3.88	1/27/2026	762,736	753,974
750,000	Morgan Stanley	4.38	1/22/2047	745,362	750,253
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	519,755
200,000	MPH Infotech, Inc.	7.13	6/1/2024	208,960	198,600
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	194,700
125,000	MSCI Inc.	5.75	8/15/2025	127,046	129,688
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	135,486
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027	146,295	147,750
150,000	Murray Energy Corporation	11.25	4/15/2021	96,045	87,750
500,000	Mylan N.V.	3.95	6/15/2026	478,834	472,330
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,780,500
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,289,310
500,000	National Rural Utilities Cooperative Finance	4.40	11/1/2048	507,690	515,946
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	240,000
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,308,023
199,314	Neiman Marcus LLC	8.75	10/15/2021	155,520	90,190
3,000,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,950,070	3,028,509
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	502,690
150,000	Netflix, Inc.	5.88	11/15/2028	148,125	152,063
150,000	New Red Finance, Inc.	5.00	10/15/2025	150,299	144,750
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,462,765
125,000	Newfield Exploration Company	5.63	7/1/2024	128,788	130,938
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	766,811	741,926
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	500,000	428,850
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	30,250
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	188,100
500,000	NiSource Finance Corp.	4.80	2/15/2044	483,221	497,680
400,000	NiSource Finance Corp.	5.65	2/1/2045	424,080	443,320
750,000	Noble Energy, Inc.	4.95	8/15/2047	678,705	696,931
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,460,953
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	7,035,582
450,000	Nordstrom, Inc.	4.00	3/15/2027	441,289	425,216
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	515,363
600,000	Northern States Power Company	3.60	9/15/2047	551,364	564,904
150,000	Novelis Inc.	5.88	9/30/2026	153,149	144,750
250,000	NRG Energy, Inc.	6.63	1/15/2027	244,216	263,180
500,000	Nutrien Ltd.	4.90	6/1/2043	474,780	476,638
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	492,800
200,000	OCI N.V.	6.63	4/15/2023	203,060	205,500
300,000	Ohio Edison Company	6.88	7/15/2036	373,476	374,310
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	191,638
150,000	Omega Engineering, Inc.	5.00	1/15/2026	150,563	143,018
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042	284,145	290,368
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	794,683
200,000	Open Text Corp	5.63	1/15/2023	208,248	204,500
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	966,255

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	981,625
4,200,000	Oracle Corporation	4.00	11/15/2047	3,822,924	4,058,204
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	485,103
125,000	Orezone Gold Corporation	7.00	4/15/2025	118,579	122,031
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,738,728
750,000	PacifiCorp	6.25	10/15/2037	965,810	925,196
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	203,750
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	5,173,554
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,351,607
100,000	Pentair Finance S.a r.l.	2.65	12/1/2019	\$ 96,615	99,290
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	283,131
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	539,983
200,000	PetSmart, Inc.	7.13	3/15/2023	201,374	125,500
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	292,807
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	523,893
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	512,811
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	865,368
500,000	Piedmont Natural Gas Company, Inc.	3.64	11/1/2046	440,770	436,270
60,000	Pilgrim's Pride Corporation	5.75	3/15/2025	61,200	58,800
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	154,400
500,000	Plains All American Pipeline, L.P.	4.90	2/15/2045	444,760	456,605
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	495,553
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	238,750
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,577,794
400,000	Polar Tankers, Inc.	5.95	5/10/2037	454,469	465,592
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	236,300
250,000	Precision Castparts Corp.	4.38	6/15/2045	254,208	258,225
5,100,000	Presidencia de la Republica de Colombia	4.50	3/15/2029	5,067,462	5,219,901
350,000	Public Service Company of Colorado	3.55	6/15/2046	305,571	306,840
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	6,021,056
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	849,526
250,000	Qualcomm Incorporated	4.30	5/20/2047	249,960	228,122
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	180,500
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	135,608
150,000	Realogy Group	5.25	12/1/2021	146,984	149,943
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,178,706
200,000	Revlon Consumer Products Corporation	6.25	8/1/2024	197,935	109,500
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	150,278
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	513,809
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	713,919
500,000	Rogers Communications Inc.	5.45	10/1/2043	541,080	551,245
8,300,000	Royal Bank of Canada	3.27	2/1/2022	8,300,000	8,350,954
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046	534,015	536,632
200,000	Salem Media Group, Inc.	6.75	6/1/2024	203,150	180,000
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	840,463
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	384,764
150,000	Schweitzer-Mauduit International, Inc.	6.88	10/1/2026	143,624	144,000
150,000	Sealed Air Corporation	5.50	9/15/2025	149,250	153,375
5,600,000	Sempra Energy	3.24	3/15/2021	5,616,968	5,513,368
500,000	Sempra Energy	3.80	2/1/2038	432,265	438,123
1,500,000	Shell International Finance B.V.	4.00	5/10/2046	1,440,116	1,511,925
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	481,764	480,603
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	775,815
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	472,171
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	993,035
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	120,411	113,750
125,000	Sinclair Television Group, Inc.	6.13	10/1/2022	128,829	127,188
200,000	Sirius XM Radio Inc.	5.00	8/1/2027	201,094	193,250
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	198,500
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,586,221
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	555,527
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	770,311
200,000	Spectrum Brands, Inc.	6.63	11/15/2022	209,634	205,000
200,000	Sprint Corporation	7.13	6/15/2024	207,509	204,625
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	492,512
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	251,250
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	4,001,013
150,000	Stevens Holding Company	6.13	10/1/2026	149,583	151,557
150,000	Summit Materials, LLC	5.13	6/1/2025	136,494	140,813
4,100,000	Sunoco Logistics Partners Operations L.P	5.40	10/1/2047	4,184,747	3,872,409
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	118,200
10,000	Sunoco LP 02-15-2028	5.88	3/15/2028	10,000	9,763
10,000	Sunoco LP 03-15-2026	5.50	2/15/2026	10,000	9,875
500,000	Sysco Corporation	4.50	4/1/2046	512,055	483,782
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	\$ 4,595,906	4,735,741
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	194,930
400,000	Tampa Electric Company	6.15	5/15/2037	456,768	462,970
2,645,000	Tanger Properties Limited Partnership	3.88	12/1/2023	2,683,541	2,626,625

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
20,000	Targa Resources Partners LP	6.50	7/15/2027	20,000	20,625
60,000	Targa Resources Partners LP	6.88	1/15/2029	60,000	62,435
250,000	Target Corporation	4.00	7/1/2042	243,400	244,449
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	213,990
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	186,388
250,000	Telesat Canada	8.88	11/15/2024	266,640	262,188
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	197,500
90,000	Tempur Sealy International, Inc.	5.50	6/15/2026	85,725	85,950
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	196,750
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024	198,462	203,051
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	211,500
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,705,692
250,000	TransDigm Inc.	6.38	6/15/2026	257,188	240,625
200,000	Transocean Inc	6.80	3/15/2038	157,761	150,500
750,000	TTX Company	4.60	2/1/2049	748,410	771,849
500,000	TTX Company	3.90	2/1/2045	471,385	456,951
500,000	Tucson Electric Power Company	4.85	12/1/2048	521,125	526,909
5,300,000	U.S. Bancorp	3.42	1/24/2022	5,300,000	5,319,716
320,000	U.S. Small Business Administration	3.54	12/1/2038	320,000	325,702
400,000	U.S. Small Business Administration	3.87	11/1/2038	400,000	416,292
585,000	Union Pacific Corporation	3.80	10/1/2051	509,716	514,112
285,000	Union Pacific Corporation	3.60	9/15/2037	258,546	259,335
250,000	Unit Corporation	6.63	5/15/2021	248,030	236,250
439,560	United Airlines, Inc.	3.45	6/1/2029	450,136	423,428
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	3,922,793
250,000	United Rentals (North America), Inc.	5.50	5/15/2027	249,953	246,325
750,000	United Technologies Corporation	4.63	11/16/2048	734,970	771,161
500,000	United Technologies Corporation	4.50	6/1/2042	483,385	502,349
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048	762,540	780,076
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	502,572
3,950,000	Unum Group	7.25	3/15/2028	4,848,388	4,646,006
250,000	Unum Group	7.25	3/15/2028	306,860	294,051
250,000	Veritas U, Inc.	10.50	2/1/2024	271,250	181,950
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	500,560
1,000,000	Verizon Communications Inc.	4.52	9/15/2048	944,035	974,472
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	735,794
4,420,000	Verizon Communications Inc.	2.63	8/15/2026	4,408,375	4,128,598
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	197,198
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	314,072
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,124,397
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	190,500
250,000	Viacom Inc.	4.38	3/15/2043	224,305	213,759
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	175,950
500,000	Virginia Electric and Power Company	4.60	12/1/2048	509,920	523,721
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,069,111
750,000	Virginia Electric and Power Company	6.00	5/15/2037	927,360	901,855
1,210,000	Virginia Electric and Power Company	6.00	5/15/2037	1,548,973	1,454,992
250,000	Visa Inc.	4.30	12/14/2045	303,543	269,261
125,000	Vistra Operations Company LLC	5.63	2/15/2027	125,000	125,625
125,000	Vizient, Inc.	10.38	3/1/2024	133,594	135,469
5,200,000	Vodafone Group Public Limited Company	5.25	5/30/2048	5,235,424	5,061,690
100,000	VRX Escrow Corp.	5.50	11/1/2025	100,000	99,375
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	309,452
300,000	W. W. Grainger, Inc.	3.75	5/15/2046	270,492	269,935
500,000	Walmart Inc.	4.05	6/29/2048	493,495	513,795
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	133,997
500,000	Walt Disney Company, (The)	4.13	6/1/2044	513,640	509,025
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	960,442
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028	4,199,836	4,341,427
1,600,000	Wells Fargo & Company	4.75	12/7/2046	1,602,158	1,640,381
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	570,298
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	632,680
500,000	Welltower Inc.	4.95	9/1/2048	495,970	503,073
120,000	West Str Merger Sub Inc.	6.38	9/1/2025	120,971	108,600
750,000	Western Gas Partners, LP	3.95	6/1/2025	754,702	719,786
250,000	Western Gas Partners, LP	5.30	3/1/2048	247,923	222,843
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,435,025
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	263,546
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,280,726
178,000	WMG Acquisition Corp.	5.63	4/15/2022	184,898	179,780
125,000	Wolverine World Wide, Inc.	5.00	9/1/2026	117,750	118,500
150,000	WPX Energy, Inc.	5.75	6/1/2026	145,075	149,250
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,430,838
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	884,117
TOTAL CORPORATE BONDS				\$ 686,238,423	681,102,809

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	495,401
26,750,000	United States Treasury Bond	3.13	11/15/2028	27,878,031	27,872,243
45,380,000	United States Treasury Bond	3.50	2/15/2039	49,814,108	49,863,045
33,610,000	United States Treasury Bond	3.00	8/15/2048	33,045,604	33,276,296
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	26,393,675
35,400,000	United States Treasury Note	2.63	12/31/2023	35,571,469	35,693,147
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,794,550
4,600,000	United States Treasury Note	2.88	8/15/2028	4,612,578	4,692,538
10,140,000	United States Treasury Note	2.75	2/15/2028	9,905,254	10,244,574
88,200,000	United States Treasury Note	2.50	1/31/2024	88,268,281	88,444,579
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 279,581,065	281,770,048
TOTAL BONDS				\$ 965,819,488	962,872,857
BOND FUNDS					
5,136,215	Ashmore Emerging Markets Total Return Fund			\$ 45,049,224	40,165,208
388,581	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,612,785	40,801,089
2,085,164	Neuberger Berman High Income Bond Fund			18,537,616	17,390,268
627,995	Neuberger Berman High Income Fund LLC			25,000,000	28,620,980
9,661,514	Voya Senior Loan Trust Fund Class A			111,238,854	116,439,627
TOTAL BOND FUNDS				\$ 236,438,479	243,417,172
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,320,216
5,700,000	Capital One Multi-Asset Execution Trust	2.96	2/15/2022	5,725,160	5,703,420
5,200,000	Chase Issuance Trust	1.49	7/15/2022	5,199,132	5,109,010
4,250,000	Citibank Credit Card Issuance Trust	2.73	4/7/2022	4,259,297	4,252,087
4,800,000	Discover Card Execution Note Trust	2.74	10/17/2022	4,810,500	4,801,906
3,108,351	Ford Motor Credit Company LLC	1.22	3/15/2021	3,084,440	3,082,312
1,307,691	Honda Auto	1.16	5/18/2020	1,306,465	1,301,470
3,789,780	Nissan Auto	1.74	8/16/2021	3,789,378	3,761,815
944,640	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	945,895	941,566
TOTAL ASSET-BACKED SECURITIES				\$ 34,409,192	34,273,802
MORTGAGE-BACKED SECURITIES					
11,331,129	Bank 2017-Bnk5	1.09	6/15/2060	\$ 859,651	\$ 708,184
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	491,295
11,857,356	Bank of America Merrill Lynch Commercial	1.13	2/15/2050	979,672	784,222
1,092,793	Bank of America Mortgage Securities, Inc.	4.49	12/25/2034	1,090,514	1,087,107
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	1,014,741
17,446,775	CFCRE 2016-C7 Mortgage Trust	0.75	12/10/2054	941,463	828,216
13,375,845	Citigroup Commercial Mortgage Trust 2013	1.05	11/10/2046	624,207	562,575
730,000	Citigroup Commercial Mortgage Trust 2013	5.11	11/10/2046	700,858	726,489
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,039,446
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	764,539
594,240	COMM 2012-CCRE2 Mortgage Trust	1.65	8/15/2045	41,013	28,096
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,535,840
1,276,890	COMM 2012-CCRE3 Mortgage Trust	1.87	10/15/2045	104,414	71,792
574,765	COMM 2012-CCRE4 Mortgage Trust	1.78	10/15/2045	40,385	27,943
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,048,530
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,056,025
500,000	COMM 2013-CCRE13 Mortgage Trust	4.90	10/10/2046	516,641	527,754
710,831	COMM 2013-CCRE6 Mortgage Trust	1.06	3/10/2046	34,260	19,694
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046	979,414	993,089
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	926,835
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,324,035
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,451,317
500,000	COMM 2016-COR1 Mortgage Trust	4.39	10/10/2049	494,906	495,786
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,043,860
990,000	Comm Commercial Mortgage-DBWF	3.42	6/10/2034	982,767	963,268
1,000,000	Comm Commercial Mortgage-Hudson	2.84	8/10/2038	973,533	954,652
1,000,000	Comm Commercial Mortgage-MSCCG	3.46	6/7/2035	999,772	974,759
981,425	Core Indl	3.29	2/10/2037	990,636	981,529
253,000	DBWF Mortgage Trust	3.42	6/10/2034	222,718	222,211
5,077,951	Federal National Mortgage Association	2.45	4/1/2025	4,911,189	4,965,677
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	4,152,939
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	5,027,512	4,956,287
8,412,701	Federal National Mortgage Association	3.58	5/1/2028	8,400,574	8,620,722
8,446,110	Federal National Mortgage Association	3.43	6/1/2028	8,327,227	8,560,318
345,868	Federal National Mortgage Association	3.75	2/1/2034	347,084	363,007
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,319,049
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,454,000
5,075,000	Federal National Mortgage Association	2.96	9/25/2027	4,978,258	4,983,508
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,655,020
5,100,000	Federal National Mortgage Association	2.56	7/25/2024	\$ 5,141,939	\$ 5,008,307
3,438,498	Federal National Mortgage Association	3.04	1/25/2022	3,440,633	3,450,096
470,000	Government National Mortgage Association	3.17	11/16/2046	481,503	464,668

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued					
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,028,889
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	493,455
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	692,223
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,057,675
125,678	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	133,044	128,520
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	1,013,691
680,000	GS Mortgage Securities Trust 2031	3.60	10/15/2031	680,000	680,177
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.99	1/15/2046	1,050,174	1,017,326
570,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.37	8/15/2046	631,364	597,062
340,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.37	8/15/2046	353,520	351,485
1,861,872	JP Morgan Mortgage Trust	4.25	8/25/2035	1,863,403	1,882,356
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.72	3/15/2050	1,037,628	1,017,956
1,000,000	JPMBB Commercial Mortgage Securities Trust	4.44	2/15/2047	1,075,015	1,039,094
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.58	3/15/2049	1,040,869	1,010,938
710,000	JPMBB Commercial Mortgage Securities Trust	3.85	7/15/2050	697,920	680,497
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	271,553
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,297,541
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	1,016,348
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	138,399
340,000	Morgan Stanley	4.41	10/15/2051	350,178	362,434
1,160,000	Morgan Stanley	4.31	12/15/2051	1,194,768	1,228,391
810,000	Morgan Stanley	2.70	1/11/2032	817,885	804,467
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	992,760
1,827,681	Structured Adjustable Rate Mortgage Loan	4.43	2/25/2035	1,845,731	1,824,678
12,020,485	UBS Commercial Mortgage Trust 2018-C12	0.83	8/15/2051	768,104	737,036
1,000,000	UBS-Barclays Commercial Mortgage Trust 2046	3.19	3/10/2046	1,029,460	1,002,506
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	1,011,130
16,847,559	Wells Fargo Commercial Mortgage Trust 2049	1.01	12/15/2049	974,858	795,761
1,000,000	Wells Fargo Commercial Mortgage Trust 2059	3.37	12/15/2059	1,009,908	989,228
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044	1,119,812	1,055,762
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,915,032
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,100,313
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,661,652
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	1,012,004
749,440	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	780,560	748,485
TOTAL MORTGAGE-BACKED SECURITIES				\$ 136,485,896	134,264,251
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,373,153,055	1,374,828,082

FIXED INCOME INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
9,329	2U, Inc.	\$ 563,698	\$ 530,354
208,500	3i Group plc	1,840,762	2,330,209
13,999	3M Company	2,268,773	2,804,000
2,200	A. O. Smith Corporation	115,202	105,292
590,500	A2a S.P.A.	814,564	1,078,690
36,814	Abbott Laboratories	1,601,390	2,686,686
21,846	AbbVie Inc.	1,138,060	1,754,015
3,047	ABIOMED, Inc.	950,799	1,069,710
1,500	Acadia Healthcare Company, Inc.	67,705	41,040
24,756	Accenture Public Limited Company	2,070,603	3,801,284
28,000	ACS, Actividades de Construccion y Servicios	1,122,281	1,159,843
11,329	Activision Blizzard, Inc.	519,680	535,182
546	Acuity Brands, Inc.	131,256	66,017
11,286	Adecco Group AG	904,554	565,722
14,100	Adidas AG	1,040,816	3,360,388
1,500	Adient Public Limited Company	107,142	29,610
14,975	Adobe Inc.	2,037,560	3,711,105
2,400	ADT Inc.	20,973	17,328
23,855	Adtalem Global Education Inc.	689,085	1,166,510
2,798	Advance Auto Parts, Inc.	452,021	445,442
7,000	Advanced Energy Industries, Inc.	541,129	359,030
20,500	Advanced Micro Devices, Inc.	326,483	500,405
2,126	AECOM	74,506	65,077
6,560	AeroVironment, Inc.	460,266	509,450
30,975	AES Corporation, (The)	433,465	507,680
757	Affiliated Managers Group, Inc.	148,871	79,447
29,853	AFLAC Incorporated	1,122,145	1,423,988
1,100	AGCO Corporation	69,154	70,620
4,490	Agilent Technologies, Inc.	162,985	341,465
654	Agios Pharmaceuticals, Inc.	39,678	35,054
51,400	AGL Energy Limited	778,678	802,785
7,048	AGNC Investment Corp.	138,888	126,230
426,000	AIA Group Limited	2,028,329	3,827,469
1,600	Air Lease Corporation	62,530	60,704
25,600	Air Liquide Finance	2,786,559	3,112,252
3,113	Air Products and Chemicals, Inc.	357,358	511,746
6,473	Akamai Technologies, Inc.	445,678	421,392
135,699	Aker Solutions ASA	728,537	740,718
1,619	Alaska Air Group, Inc.	115,601	103,535
1,429	Albemarle Corporation	138,153	115,363
2,900	Alcoa Corporation	98,238	86,072
23,200	Alder BioPharmaceuticals, Inc.	236,403	326,656
1,535	Alexandria Real Estate Equities, Inc.	174,473	202,175
3,021	Alexion Pharmaceuticals, Inc.	365,297	371,462
4,855	Align Technology, Inc.	991,426	1,208,652
2,350	Alkermes Public Limited Company	138,365	77,245
213	Alleghany Corporation	129,901	134,522
33,200	Allegheny Technologies Incorporated	811,955	909,348
1,401	Allegion Public Limited Company	56,240	120,290
4,832	Allergan Public Limited Company	763,677	695,711
724	Alliance Data Systems Corporation	187,139	128,575
10,230	Alliant Energy Corporation	415,270	454,928
1,649	Allison Transmission Holdings, Inc.	59,867	80,257
20,361	Allstate Corporation, (The)	1,315,256	1,789,121
6,072	Ally Financial Inc.	123,962	158,236

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,259	Alnylam Pharmaceuticals, Inc.	\$ 83,520	\$ 105,164
10,007	Alphabet Inc.	6,197,453	11,218,420
27,122	Altria Group, Inc.	1,260,125	1,338,471
7,749	Amazon.com, Inc.	4,854,469	13,318,439
18,600	Ambarella Inc.	822,144	706,800
520	AMC Networks Inc.	30,743	32,729
2,200	Amdocs Limited	136,624	122,936
100	AMERCO	38,119	36,266
14,852	Ameren Corporation	813,101	1,029,838
5,979	American Airlines, Inc.	323,231	213,869
1,804	American Campus Communities, Inc.	86,290	83,020
11,763	American Electric Power Company, Inc.	705,737	930,689
11,380	American Express Company	741,602	1,168,726
1,009	American Financial Group, Inc.	97,127	96,249
4,100	American Homes 4 Rent	93,006	90,651
12,643	American International Group, Inc.	577,123	546,557
107	American National Insurance Company	12,485	14,893
7,238	American Tower Corporation	656,196	1,251,016
10,826	American Water Works Company, Inc.	855,460	1,035,723
1,946	Ameriprise Financial, Inc.	157,694	246,364
2,178	AmerisourceBergen Corporation	117,505	181,580
6,557	AMETEK, Inc.	399,815	478,005
9,147	Amgen Inc.	981,416	1,711,495
6,430	Amphenol Corporation	351,243	565,326
14,206	Anadarko Petroleum Corporation	921,413	672,370
5,243	Analog Devices, Inc.	268,281	518,323
20,062	Annaly Capital Management, Inc.	225,472	209,447
3,732	ANSYS, Inc.	506,022	613,354
4,200	Antero Resources Corporation	92,750	42,252
10,107	Anthem, Inc.	2,005,268	3,062,421
5,514	Aon PLC	547,493	861,452
5,505	Apache Corporation	456,046	180,674
2,400	Apartment Investment and Management Company	63,829	118,848
1,357	Apergy Corporation	32,496	45,622
2,870	Apple Hospitality REIT, Inc.	55,001	47,097
96,352	Apple Inc.	7,606,308	16,036,827
13,963	Applied Materials, Inc.	335,314	545,674
1,000	AptarGroup, Inc.	79,254	99,120
3,855	Aptiv PLC	182,163	305,046
2,700	Aqua America, Inc.	87,029	94,635
3,800	Aramark	143,124	125,210
5,558	Arch Capital Group Ltd.	175,680	163,127
15,537	Archer-Daniels-Midland Company	647,149	697,611
55,083	Arconic Inc.	1,155,711	1,036,662
833	Arcosa Inc.	18,830	24,515
1,132	Arista Networks, Inc.	216,106	243,131
700	Armstrong World Industries, Inc.	32,235	47,628
47,300	Array BioPharma Inc.	255,017	883,091
27,400	ARRIS International PLC	499,612	860,086
1,265	Arrow Electronics, Inc.	93,489	96,077
9,808	Arthur J. Gallagher & Co.	536,134	732,756
1,000	Ashland Global Holdings Inc.	62,110	75,900
44,700	Ashtead Group Public Limited Company	999,274	1,133,970
14,300	ASML Holding	2,141,375	2,514,116
900	Aspen Insurance Holdings Limited	46,853	37,557

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,718	Aspen Technology, Inc.	\$ 999,131	\$ 1,035,680
26,600	ASR Nederland N.V.	1,068,903	1,125,047
2,269	Associated Banc-Corp	54,734	49,124
740	Assurant, Inc.	31,907	71,329
1,743	Assured Guaranty Ltd.	67,300	70,696
142,200	Astellas Pharma Inc.	2,253,955	2,103,013
104,495	AT&T Inc.	3,082,857	3,141,120
600	Athenahealth, Inc.	74,102	80,844
2,469	Athene Holding Ltd	124,521	105,920
1,351	Atlassian Corporation PLC	52,015	132,938
1,491	Atmos Energy Corporation	120,597	145,566
3,220	Autodesk, Inc.	193,304	473,984
12,532	Automatic Data Processing, Inc.	1,112,415	1,752,475
880	AutoNation, Inc.	41,404	34,100
1,178	AutoZone, Inc.	756,650	998,167
1,950	AvalonBay Communities, Inc.	281,559	376,194
900	AVANGRID, Inc.	40,311	44,883
194,669	AVAST PLC	749,576	733,277
1,171	Avery Dennison Corporation	54,474	122,311
1,700	Avnet, Inc.	75,491	70,040
2,648	AXA Equitable Holdings, Inc.	55,906	49,094
20,805	Axalta Coating Systems Ltd.	604,865	533,024
1,119	AXIS Capital Holdings Limited	74,674	59,922
102,000	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	814,603	686,712
7,821	Baker Hughes, a GE company	355,896	184,341
49,556	Ball Corporation	1,653,235	2,590,788
160,105	Bank of America Corporation	3,070,434	4,558,189
700	Bank of Hawaii Corporation	57,441	54,131
49,187	Bank of New York Mellon Corporation, (The)	1,462,053	2,573,464
1,604	Bank OZK	73,280	48,665
1,500	BankUnited, Inc.	53,944	50,715
29,102	Baxter International Inc.	1,627,464	2,109,604
10,940	BB&T Corporation	359,713	533,872
9,230	Becton, Dickinson and Company	1,385,804	2,302,516
1,500	Bemis Company, Inc.	71,982	73,260
50,506	Berkshire Hathaway Inc.	5,733,033	10,381,003
1,963	Berry Global Group, Inc.	99,671	96,678
18,552	Best Buy Co., Inc.	1,141,507	1,099,020
97,465	Betsson AB	790,620	897,705
4,923	BGC Partners, Inc.	36,423	30,473
84,800	BHP Group PLC	1,447,054	1,885,421
2,877	Biogen Inc.	527,381	960,285
2,464	BioMarin Pharmaceutical Inc.	218,081	241,891
291	Bio-Rad Laboratories, Inc.	65,524	72,712
491	Bio-Techne Corporation	50,782	85,660
2,168	Black Knight Inc	87,595	106,644
2,723	BlackRock, Inc.	1,078,327	1,130,263
721	Bluebird Bio, Inc.	121,778	96,203
232,500	BlueScope Steel Limited	1,864,271	2,110,616
14,495	Boeing Company, (The)	2,836,605	5,589,562
381	BOK Financial Corporation	30,447	31,665
779	Booking Holdings Inc.	899,847	1,427,759
30,515	Booz Allen Hamilton Holding Corporation	849,406	1,499,202
2,833	BorgWarner Inc.	106,605	115,870
85,199	Borussia Dortmund GmbH & Co. Kommanditge	853,225	878,388

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,167	Boston Properties, Inc.	\$ 224,754	\$ 285,762
21,426	Boston Scientific Corporation	322,814	817,402
133,600	BP P.L.C.	1,030,425	914,045
2,800	Brandywine Realty Trust	45,939	42,140
895	Bright Horizons Family Solutions LLC	73,560	103,632
1,629	Brighthouse Financial, Inc.	82,483	60,827
22,660	BrightSpere Investment Group	384,461	280,304
23,414	Bristol-Myers Squibb Company	984,961	1,155,949
4,600	Brixmor Property Group Inc.	91,950	78,798
5,906	Broadcom Inc.	929,233	1,584,285
4,565	Broadridge Financial Solutions, Inc.	463,361	460,289
1,553	Brookfield Property REIT Inc.	31,539	28,265
3,256	Brown & Brown, Inc.	68,509	88,433
13,063	Brown-Forman Corporation	586,606	617,051
1,700	Bruker Corporation	42,503	59,602
1,300	Brunswick Corporation	79,710	65,416
161,300	BT Group PLC	586,835	493,111
1,893	Bunge Finance North America, Inc.	149,813	104,248
34,800	Bureau Veritas	898,664	774,667
7,528	Burlington Stores, Inc.	1,119,353	1,292,633
32,720	BWXT Government Group, Inc.	1,658,838	1,518,862
8,082	C.H. Robinson Worldwide, Inc.	675,862	701,275
497	Cable One, Inc.	251,466	439,517
1,000	Cabot Corporation	57,457	46,890
5,989	Cabot Oil & Gas Corporation	120,156	149,426
4,189	Cadence Design Systems, Inc.	134,290	201,198
204,323	CAE Inc.	2,433,379	4,344,215
8,549	Caesars Entertainment Corporation	96,614	78,138
12,995	Cambrex Corporation	614,851	567,232
1,310	Camden Property Trust	108,353	127,005
2,479	Campbell Soup Company	109,503	87,831
9,300	Canadian Imperial Bank of Commerce	848,381	788,939
647	Cantel Medical Corp.	65,568	52,679
6,774	Capital One Financial Corporation	420,127	545,917
11,707	Capri Holdings Limited	728,259	497,313
4,488	Cardinal Health, Inc.	215,466	224,265
849	Carlisle Companies Incorporated	89,242	91,463
2,503	CarMax, Inc.	105,331	147,126
6,328	Carnival Corporation	314,100	364,366
8,233	Cars.com Inc	132,986	224,843
601	Carter's, Inc.	53,723	49,823
556	Casey's General Stores, Inc.	62,452	71,546
24,147	Catalent, Inc.	1,048,560	891,749
10,883	Caterpillar Inc.	1,109,568	1,449,180
18,960	Cboe Global Markets, Inc.	1,613,131	1,768,399
4,595	CBRE Group, Inc.	127,615	210,221
4,536	CBS Corporation	162,618	224,351
2,000	CDK Global, Inc.	129,700	97,820
2,108	CDW Corporation	123,368	175,533
1,928	Celanese Corporation	177,298	184,625
10,027	Celgene Corporation	731,882	886,988
13,947	Centene Corporation	1,356,207	1,821,060
24,681	Centennial Resource Development, Inc.	453,207	325,049
7,267	CenterPoint Energy, Inc.	150,459	224,696
382,755	Centrica PLC	771,070	686,767

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
96,135	CenturyLink, Inc.	\$ 2,079,435	\$ 1,472,788
692	Ceridian HCM Holding Inc.	25,929	28,517
35,435	Cerner Corporation	1,831,560	1,945,736
11,281	CF Industries Holdings, Inc.	434,427	492,416
656	Charles River Laboratories International	60,643	80,813
17,153	Charles Schwab Corporation, (The)	470,942	802,246
2,489	Charter Communications, Inc.	736,096	823,983
145,200	Charter Court FINL	646,251	528,315
162,600	Charter Hall Limited	655,770	975,747
211	Chemed Corporation	67,126	62,865
2,381	Chemours Company, (The)	88,565	85,121
3,345	Cheniere Energy, Inc.	165,561	219,599
16,500	Chesapeake Energy Corporation	201,243	47,025
29,720	Chevron Corporation	2,802,993	3,407,398
2,900	Chimera Investment Corporation	57,357	55,187
5,246	China Yum Holdings Inc	161,970	191,217
451	Chipotle Mexican Grill, Inc.	194,963	238,854
500	Choice Hotels International, Inc.	31,300	39,580
18,990	Chubb Limited	2,276,483	2,526,620
3,864	Church & Dwight Co., Inc.	182,894	249,653
10,083	Cigna Holding Company	1,459,893	2,014,684
1,450	Cimarex Energy Co.	190,241	109,243
20,100	CIMIC Group Limited	696,640	656,732
4,406	Cincinnati Financial Corporation	285,262	357,415
1,500	Cinemark Holdings, Inc.	64,129	61,380
1,917	Cintas Corporation	204,346	359,457
88,051	Cisco Systems, Inc.	2,763,367	4,163,932
1,642	CIT Group Inc.	75,357	75,844
35,084	Citigroup Inc.	1,811,903	2,261,515
18,504	Citizens Financial Group, Inc.	620,115	627,656
2,521	Citrix Systems, Inc.	177,326	258,503
800	Clean Harbors, Inc.	44,498	47,368
1,799	Clorox Company, (The)	174,336	266,936
65,000	CLP HOLDINGS LIMITED	796,563	752,578
15,255	CME Group Inc.	1,632,879	2,780,681
6,680	CMS Energy Corporation	223,955	348,295
393	CNA Financial Corporation	17,169	18,023
2,246,000	CNOOC Limited	2,472,900	3,755,403
3,600	CNX Resources Corporation	49,671	43,704
54,960	Coca-Cola Company, (The)	2,056,738	2,645,225
9,800	Cochlear Limited	621,907	1,382,116
35,925	Cognex Corporation	563,985	1,634,588
8,301	Cognizant Technology Solutions Corporation	370,617	578,414
365	Coherent, Inc.	92,706	43,143
1,400	Colfax Corporation	54,964	34,650
12,164	Colgate-Palmolive Company	666,722	786,768
5,044	Colliers International Group Inc.	130,774	322,766
7,700	Colony Cap Inc.	101,891	46,739
31,069	Coloplast A/S	2,185,128	2,841,948
1,800	Columbia Property Trust, Inc.	40,053	39,726
538	Columbia Sportswear Company	48,969	47,984
65,624	Comcast Corporation	1,445,074	2,399,870
11,226	Comerica Incorporated	770,634	883,935
1,564	Commerce Bancshares, Inc.	80,217	93,527
2,389	CommScope Holding Company, Inc.	96,256	49,954

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
19,100	Compagnie Plastic Omnium	\$ 635,670	\$ 526,210
151,261	Compass Group PLC	2,603,121	3,244,308
45,181	Conagra Brands, Inc.	1,282,984	977,717
3,580	Concho Resources Inc.	414,353	429,027
2,900	Conduent Incorporated	48,662	36,975
31,945	ConocoPhillips	1,832,164	2,162,357
5,830	Consolidated Edison, Inc.	382,774	452,700
9,028	Constellation Brands, Inc.	1,550,043	1,567,802
1,182	Continental Resources, Inc.	53,409	54,573
2,033	Cooper Companies, Inc., (The)	484,604	566,719
500	Copa Holdings, S.A.	56,126	47,425
45,164	Copart, Inc.	1,592,765	2,286,653
1,400	CoreLogic, Inc.	58,114	50,820
533	CoreSite Realty Corporation	58,908	52,655
11,133	Corning Incorporated	238,905	370,284
1,299	Corporate Office Properties Trust	43,546	32,072
4,731	CoStar Group, Inc.	774,657	1,848,591
10,352	Costco Wholesale Corporation	1,601,245	2,221,850
6,166	Coty Inc.	106,352	47,848
696	Crane Co.	53,387	57,601
161	Credit Acceptance Corporation	37,188	64,081
6,016	Crown Castle International Corp.	476,935	704,233
22,090	Crown Holdings, Inc.	746,291	1,126,590
29,300	CSL Limited	1,521,788	4,160,017
20,502	CSX Corporation	796,329	1,346,981
2,928	Cubesmart, L.P.	74,696	90,622
824	Cullen/Frost Bankers, Inc.	74,043	80,159
9,028	Cummins Inc.	1,026,600	1,328,109
626	Curtiss-Wright Corporation	73,299	71,064
20,712	CVS Health Corporation	1,061,397	1,357,672
4,633	Cypress Semiconductor Corporation	64,445	64,260
18,710	CyrusOne Inc.	679,543	1,014,082
19,900	Cytokinetics, Incorporated	257,097	139,897
5,609	D.R. Horton, Inc.	144,335	215,666
32,500	Daikin Industries, Ltd.	1,222,960	3,513,392
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,713,659
8,835	Danaher Corporation	484,718	979,978
2,316	Darden Restaurants, Inc.	170,721	243,018
1,999	DaVita Inc.	102,784	112,204
10,677	DB Insurance Co., Ltd.	493,333	666,923
5,927	Deere & Company	604,048	972,028
2,097	Dell Technologies Inc.	79,658	101,893
9,381	Delta Air Lines, Inc.	318,856	463,703
51,300	DENSO Corporation	1,712,045	2,351,230
3,396	Dentsply Sirona Inc.	168,958	142,462
25,838	Deutsche Post AG	786,263	763,728
163,092	Deutsche Telekom AG	2,799,579	2,655,516
24,952	Devon Energy Corporation	1,206,446	664,971
8,224	DexCom, Inc.	557,987	1,159,831
107,400	DEXUS Funds Management Limited	772,712	899,007
2,190	Diamondback Energy, Inc.	205,765	225,833
1,300	Dick's Sporting Goods, Inc.	63,261	45,903
6,756	Digital Realty Trust, Inc.	735,773	731,945
5,338	Discover Financial Services	209,164	360,262
57,394	Discovery, Inc.	1,303,024	1,547,094

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,231	Dish Network Corporation	\$ 202,925	\$ 99,095
910	DocuSign, Inc.	38,879	45,000
840	Dolby Laboratories, Inc.	43,706	54,289
35,379	Dollar General Corporation	2,846,039	4,083,798
35,569	Dollar Tree, Inc.	3,128,473	3,444,146
26,958	Dominion Energy, Inc.	1,593,525	1,893,546
3,831	Domino's Pizza, Inc.	754,414	1,086,970
900	Domtar Corporation	32,870	42,210
1,855	Donaldson Company, Inc.	85,148	87,704
2,119	Douglas Emmett, Inc.	82,735	80,162
2,082	Dover Corporation	104,317	182,862
56,656	DowDuPont Inc.	2,634,860	3,048,659
145,955	Drax Group PLC	735,228	771,442
7,457	DTE Energy Company	693,235	878,062
10,188	Duke Energy Corporation	689,159	894,303
5,106	Duke Realty Corporation	136,042	149,299
485	Dun & Bradstreet Corporation, (The)	36,332	70,199
1,149	Dunkin' Brands Group, Inc.	63,300	78,580
5,151	DXC Technology Company	315,084	330,282
16,348	E*Trade Financial Corporation	694,068	762,798
21,200	E.W. Scripps Company, (The)	346,886	398,136
700	Eagle Materials Inc.	67,250	49,700
8,870	East West Bancorp, Inc.	495,559	446,338
1,942	Eastman Chemical Company	118,160	156,564
6,421	Eaton Corporation Public Limited Company	367,213	489,601
1,547	Eaton Vance Corp.	70,563	59,590
79,168	eBay Inc.	2,019,582	2,664,003
700	EchoStar Corporation	39,867	28,686
3,623	Ecolab Inc.	300,313	573,050
5,880	Edison International	299,427	334,984
4,555	Edwards Lifesciences Corporation	427,889	776,263
9,300	Eiffage	1,053,350	874,192
17,900	Eisai Co., Ltd.	1,201,637	1,384,729
1,308	Elanco Animal Health Incorporated	39,243	38,167
4,682	Electronic Arts Inc.	247,212	431,868
16,617	Eli Lilly and Company	1,147,288	1,991,714
8,925	Emerson Electric Co.	451,684	584,320
1,800	Empire State Realty Trust, Inc.	37,156	27,828
17,538	Encompass Health Corporation	806,753	1,172,240
15,428	Encore Capital Group, Inc.	572,316	455,743
59,229	Enerflex Ltd.	792,473	782,925
900	Energizer Holdings, Inc.	50,177	42,660
49,800	Eni S.p.A.	829,001	846,059
5,799	Entergy Corporation	478,403	517,213
12,821	EOG Resources, Inc.	1,106,445	1,271,843
792	EPAM Systems, Inc.	95,564	112,052
88,904	Epiroc AB	731,527	795,073
1,200	EPR Properties	88,107	87,672
3,846	EQT Corporation	116,572	74,882
3,983	Equifax Inc.	372,023	426,261
1,178	Equinix, Inc.	357,596	464,132
33,000	Equinor ASA	861,583	755,315
2,892	Equitrans Midstream Corp.	91,719	60,211
2,000	Equity Commonwealth	62,708	64,720
1,218	Equity Lifestyle Properties, Inc.	96,033	128,962

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,067	Equity Residential	\$ 295,895	\$ 367,662
400	Erie Indemnity Company	49,081	58,552
4,900	Esperion Therapeutics, Inc.	73,176	227,605
920	Essex Property Trust, Inc.	194,713	249,504
23,000	EssilorLuxottica	2,002,926	2,920,203
8,859	Estee Lauder Companies Inc., (The)	935,343	1,208,545
12,900	Euronet Worldwide, Inc.	1,135,112	1,483,629
493	Evercore Inc.	53,121	44,099
576	Everest Re Group, Ltd.	139,042	126,173
8,413	Evergy Inc.	452,285	482,233
6,872	Eversource Energy	344,290	476,986
21,323	Evonik Industries AG	791,590	583,784
248,000	Evraz PLC	720,935	1,625,286
14,362	Exact Sciences Corporation	484,288	1,293,729
3,911	Exelixis, Inc.	95,443	92,182
22,297	Exelon Corporation	869,355	1,064,905
40,400	Exor N.V.	1,732,434	2,586,720
1,673	Expedia Group, Inc.	140,646	199,505
26,800	Expeditors International of Washington	1,103,677	1,857,240
128,700	Experian Group Limited	2,281,049	3,236,986
3,069	Extended Stay America, Inc.	56,125	52,480
5,129	Extra Space Storage Inc.	453,270	505,771
2,526	Extraction Oil & Gas, Inc.	36,621	9,952
70,739	Exxon Mobil Corporation	5,279,986	5,183,754
4,037	F.N.B. Corporation	53,688	47,031
4,394	F5 Networks, Inc.	724,281	707,214
41,611	Facebook, Inc.	4,288,932	6,936,138
504	FactSet Research Systems Inc.	83,202	110,190
417	Fair, Isaac International Germany Corporation	81,570	93,908
12,900	FANUC Corporation	1,206,515	2,176,275
4,170	Fastenal Company	151,392	252,118
1,039	Federal Realty Investment Trust	150,397	137,740
3,474	FedEx Corporation	486,942	616,878
11,463	Ferguson PLC	737,222	768,124
104,100	Ferrexpo PLC	251,120	353,849
9,300	FibroGen, Inc.	218,929	527,775
4,073	Fidelity National Financial, Inc.	117,481	147,280
9,185	Fidelity National Information Services	680,713	960,108
28,692	Fifth Third Bancorp	701,648	769,519
21,900	Finisar Corporation	490,061	498,882
55,333	FireEye, Inc.	789,334	978,287
1,557	First American Financial Corporation	62,526	77,975
139	First Citizens BancShares, Inc.	57,642	56,647
7,538	First Data Corporation	134,764	185,812
1,366	First Hawaiian, Inc.	39,790	35,147
4,924	First Horizon National Corporation	91,926	72,284
2,278	First Republic Bank	217,268	220,123
1,037	First Solar, Inc.	33,238	52,462
10,178	FirstCash, Inc.	552,872	838,973
27,005	FirstEnergy Corp.	954,849	1,058,596
7,579	FirstService Corporation	240,630	616,021
14,067	Fiserv, Inc.	509,412	1,166,576
1,877	FleetCor Technologies, Inc.	328,163	378,797
5,118	Flir Systems, Inc.	240,345	250,168
600	Floor & Décor Holdings, Inc.	20,406	20,574

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,900	Flowers Foods, Inc.	\$ 54,707	\$ 57,014
5,546	Flowserve Corporation	235,095	244,246
11,382	Fluor Corporation	547,745	416,240
9,610	FMC Corporation	452,212	766,878
2,197	Foot Locker, Inc.	135,358	122,790
57,391	Ford Motor Company	717,605	505,041
32,900	FormFactor, Inc.	446,737	494,158
8,933	Fortinet, Inc.	582,834	684,000
4,287	Fortive Corporation	156,223	321,482
1,068,314	Fortress Worldwide Transportation And Infrastructure Common Stock	16,984,343	15,757,632
1,977	Fortune Brands Home & Security, Inc.	114,509	89,558
20,700	Foster Electric Company, Limited	273,376	316,691
25,768	Franklin Resources, Inc.	869,212	762,990
20,148	Freeport-McMoRan Inc.	492,930	234,523
1,104	Frontdoor, Inc.	30,174	32,811
19,600	Fuji Electric Co., Ltd.	709,575	603,326
147,300	Galp Energia, SGPS, S.A.	2,817,925	2,306,270
3,100	Gaming and Leisure Properties, Inc.	105,986	116,250
3,424	Gap, Inc., (The)	87,432	87,107
1,903	Gardner Denver Investments, Inc.	51,062	46,947
3,010	Garmin Ltd.	153,647	208,232
1,275	Garrett Motion Inc.	12,153	20,362
2,828	Gartner, Inc.	361,795	384,297
800	GATES INDUSTRIAL CORPORATION PLC	12,965	11,928
1,600	GCI Liberty, Inc.	75,796	81,440
4,895	General Dynamics Corporation	643,607	837,877
123,387	General Electric Company	2,973,766	1,253,612
8,372	General Mills, Inc.	384,008	372,052
18,678	General Motors Company	666,283	728,816
8,642	Genesee & Wyoming Inc.	622,113	678,570
1,872	Genpact Ltd	50,643	55,842
3,757	Gentex Corporation	77,967	79,573
4,146	Genuine Parts Company	328,552	413,854
18,544	Gilead Sciences, Inc.	850,138	1,298,265
13,284	Glaukos Corporation	450,918	847,386
32,800	GlaxoSmithKline PLC	654,367	637,364
2,313	Global Payments Inc.	179,955	259,704
14,596	GoDaddy Inc.	988,705	1,001,723
4,985	Goldman Sachs Group, Inc., (The)	919,282	987,080
3,181	Goodyear Tire & Rubber Company, (The)	54,604	67,405
2,528	Graco Inc.	92,041	109,538
1,260	GrafTech International Ltd.	22,029	16,645
71	Graham Holdings Company	42,568	47,215
218,100	Grainger PLC	751,021	655,279
9,819	Grand Canyon Education, Inc.	727,152	912,578
58,760	Graphic Packaging Holding Company	686,922	709,233
29,000	Grifols, S.A.	849,228	757,030
75,800	Groupon, Inc.	376,607	285,766
1,388	Grubhub Inc.	148,490	111,595
7,253	Guidewire Software, Inc.	357,876	628,690
3,191	H & R Block, Inc.	58,069	75,276
44,354	H&R Real Estate Investment Trust	727,284	749,422
1,500	Hain Celestial Group, Inc., (The)	58,261	27,495
14,930	Halliburton Company	602,210	468,205
63,750	Hanesbrands Inc.	1,299,764	955,613

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,040,000	Hang Lung Properties Limited	\$ 3,220,704	\$ 2,266,430
579	Hanover Insurance Group, Inc., (The)	52,083	66,029
2,611	Harley-Davidson, Inc.	103,206	96,241
4,625	Harris Corporation	470,131	708,458
5,194	Hartford Financial Services Group, I, (The)	181,617	243,702
1,592	Hasbro, Inc.	94,413	144,172
1,800	Hawaiian Electric Industries, Inc.	59,568	66,942
7,939	HCA Healthcare, Inc.	845,374	1,106,935
6,806	HCP, Inc.	224,310	214,661
23,630	HD Supply Holdings, Inc	711,746	991,042
20,911	Healthcare Services Group, Inc.	1,038,650	912,138
2,858	Healthcare Trust of America, Inc.	90,557	81,224
15,734	HEICO Corporation	502,219	1,110,317
11,924	Helmerich & Payne, Inc.	817,158	667,625
6,449	Henry Schein, Inc.	516,412	501,087
1,700	Herbalife Nutrition Ltd.	51,364	101,490
1,952	Hershey Company, (The)	139,804	207,107
11,006	Hess Corporation	640,427	594,324
23,594	Hewlett Packard Enterprise Company	295,713	367,830
15,000	Hexcel Corporation	391,231	1,015,650
99,800	HighPoint Resources Corporation	615,702	279,440
1,434	Highwoods Properties, Inc.	71,218	63,555
925	Hill-Rom Holdings, Inc.	66,624	92,519
17,566	Hilton Grand Vacations Inc.	679,920	532,952
4,074	Hilton Worldwide Holdings Inc.	267,184	303,432
12,036	HollyFrontier Corporation	725,045	678,108
4,056	Hologic, Inc.	148,944	180,086
18,136	Home Depot, Inc., (The)	1,603,195	3,328,500
29,287	Honeywell International Inc.	2,700,418	4,206,492
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	2,846,854
690,000	Hong Kong Telecommunications (HKT) Limited	865,075	1,016,529
35,236	Horizon Pharma Public Limited Company	456,590	757,222
13,480	Hormel Foods Corporation	471,948	570,474
2,400	Hospitality Properties Trust	74,496	63,984
10,998	Host Hotels & Resorts, L.P.	192,170	198,624
600	Howard Hughes Corporation, (The)	71,222	66,624
18,900	Hoya Corporation	1,047,816	1,093,744
31,905	HP Inc.	604,375	702,867
720	Hubbell Incorporated	86,238	78,718
1,994	Hudson Pacific Properties, Inc.	67,651	64,745
3,999	Humana Inc.	740,861	1,235,651
19,607	Huntington Bancshares Incorporated	207,034	259,597
604	Huntington Ingalls Industries, Inc.	120,788	124,696
2,982	Huntsman Corporation	74,743	65,515
700	Hyatt Hotels Corporation	38,696	48,937
16,652	Hyundai Marine & Fire Insurance Co.,Ltd.	459,763	558,983
8,378	IAC/InterActiveCorp	398,260	1,770,104
4,400	Icon Public Limited Company	426,529	615,472
208	ICU Medical, Inc.	61,287	51,750
1,141	IDEX Corporation	111,231	157,298
5,099	IDEXX Laboratories, Inc.	914,659	1,084,965
12,917	IHS Markit Ltd.	614,856	670,651
15,600	II-VI Incorporated	497,379	592,176
4,709	Illinois Tool Works Inc.	435,640	646,593
3,188	Illumina, Inc.	552,529	891,971

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
24,300	ImmunoGen, Inc.	\$ 319,131	\$ 127,575
2,536	Incyte Corporation	330,772	204,376
92,400	Industria de Diseno Textil, S.A.	1,761,343	2,581,694
3,452	Ingersoll-Rand Public Limited Company	191,445	345,338
243,937	Inghams Group Limited	723,853	818,187
1,119	Ingredion Incorporated	134,445	110,781
4,706	Inogen, Inc.	626,556	711,594
11,949	Insulet Corporation	1,116,698	970,139
933	Integra LifeSciences Holdings Corporation	61,346	44,187
13,300	Integrated Device Technology, Inc.	298,367	649,705
70,578	Intel Corporation	2,114,277	3,325,635
1,200	Interactive Brokers Group, Inc.	44,478	60,480
3,900	Intercept Pharmaceuticals, Inc.	261,640	470,652
12,967	Intercontinental Exchange, Inc.	587,340	995,347
13,183	International Business Machines Corporation	1,698,176	1,772,059
92,167	International Consolidated Airlines Group	755,775	780,793
1,459	International Flavors & Fragrances Inc.	140,279	206,857
1,600	International Game Technology	35,343	26,176
24,944	International Paper Company	1,005,459	1,183,094
5,700	International Speedway Corporation	194,390	247,665
7,177	Interpublic Group of Companies, Inc., (The)	103,152	163,277
33,800	Intertek Group Plc	1,498,142	2,182,205
24,600	InterXion Holding N.V.	555,241	1,476,984
7,467	Intuit Inc.	1,126,061	1,611,528
5,104	Intuitive Surgical, Inc.	1,501,910	2,672,659
6,220	Invesco Ltd.	155,692	113,328
4,535	Invitation Homes Inc.	103,038	101,992
20,565	Ionis Pharmaceuticals, Inc.	233,093	1,192,770
1,461	IPG Photonics Corporation	283,404	194,313
11,100	IPSEN	725,009	1,401,037
6,470	IQVIA Holdings Inc	699,752	834,695
51,700	Iridium Communications Inc.	447,251	1,001,946
3,890	Iron Mountain Incorporated	123,215	144,708
97,000	iShares, Inc.	4,849,948	5,012,960
137,892	Italgas S.p.A.	771,556	835,107
1,191	ITT Inc.	49,083	62,599
43,868	J D Wetherspoon PLC	684,325	700,553
1,238	J. B. Hunt Transport Services, Inc.	105,491	132,516
1,583	J. M. Smucker Company, (The)	159,120	166,025
7,007	J2 Cloud Services, LLC	425,796	526,646
2,002	Jabil Inc.	58,507	53,353
1,291	Jack Henry & Associates, Inc.	137,561	172,413
1,803	Jacobs Engineering Group Inc.	83,828	116,834
41,500	Jardine Matheson Holdings Limited	2,405,458	2,773,030
789	Jazz Pharmaceuticals Public Limited Company	140,839	99,327
1,407	JBG Smith Properties	46,810	54,381
4,455	Jefferies Financial Group Inc.	119,973	92,709
4,700	JetBlue Airways Corporation	100,219	84,553
739	John Wiley & Sons, Inc.	39,582	38,265
46,146	Johnson & Johnson	4,253,384	6,141,110
41,611	Johnson Controls International Public Library	1,546,808	1,405,203
4,729	Jones Lang LaSalle Incorporated	570,671	678,186
84,564	JPMorgan Chase & Co.	5,465,691	8,752,374
14,689	Juniper Networks, Inc.	427,043	381,033
20,945	JW Pharmaceutical CORPORATION	741,416	760,507

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
9,351	Kansas City Southern	\$ 692,589	\$ 988,868
40,400	Kao Corporation	2,179,009	2,848,009
1,963	KAR Auction Services, Inc.	85,830	102,096
3,746	Kellogg Company	225,269	221,051
2,559	Keurig Dr Pepper Inc.	148,333	69,656
28,086	KeyCorp	431,295	462,576
8,780	Keyence Corporation	767,365	4,506,577
3,421	Keysight Technologies, Inc.	141,965	253,222
1,319	Kilroy Realty Corporation	96,033	92,937
4,951	Kimberly-Clark Corporation	430,451	551,442
5,707	KiMcO Realty Corporation	105,764	97,076
26,927	Kinder Morgan, Inc.	807,376	487,379
795	Kirby Corporation	56,804	59,553
2,307	Kla Corporation	123,931	245,857
73,600	KLab Inc.	637,873	620,829
21,814	Klepierre	760,111	749,913
1,687	Knight-Swift Transportation Holdings Inc.	68,494	53,562
12,776	Kohl's Corporation	813,618	877,583
50,000	KONE Oyj	1,997,827	2,432,020
17,400	Koninklijke Philips N.V.	799,271	686,019
3,488	Kosmos Energy Ltd.	26,541	17,893
8,847	Kraft Heinz Company, (The)	455,708	425,187
32,807	Kroger Co., (The)	722,857	929,422
15,150	Kuhne + Nagel International AG	2,083,578	2,052,374
32,600	Kyorin Seiyaku Holdings Kabushiki Kaish	693,643	691,960
3,600	L Brands, Inc.	126,735	100,224
5,049	L3 Technologies, Inc.	794,078	994,047
3,813	Laboratory Corporation of America Holding	517,662	531,342
13,467	Lam Research Corporation	546,364	2,283,734
1,300	Lamar Advertising Company	97,038	96,785
11,819	Lamb Weston Holdings, Inc.	804,342	854,514
519	Landstar System, Inc.	44,655	52,720
5,016	Las Vegas Sands Corp.	296,036	292,734
21,200	Lazard Ltd	820,947	843,548
916	Lear Corporation	130,675	141,000
1,977	Legacy Vulcan Corp.	153,478	200,962
1,400	Legg Mason, Inc.	50,554	41,720
2,100	Leggett & Platt, Incorporated	67,766	86,016
2,200	Leidos Holdings, Inc.	113,656	127,600
4,240	Lennar Corporation	164,404	200,149
529	Lennox International Inc.	89,887	121,289
17,600	Lexicon Pharmaceuticals, Inc.	285,967	83,248
2,000	Liberty Broadband Corporation	173,311	169,940
23,463	Liberty Media Corporation	691,868	903,177
2,148	Liberty Property Trust	84,117	101,257
679	Life Storage, Inc.	56,561	66,725
5,145	Ligand Pharmaceuticals Incorporated	468,314	607,625
903	Lincoln Electric Holdings, Inc.	79,504	78,055
3,193	Lincoln National Corporation	132,733	186,759
7,996	Linde Plc.	1,117,479	1,303,428
2,181	Lions Gate Entertainment Corp.	53,559	38,805
328	Littelfuse, Inc.	76,067	57,636
24,931	Live Nation Entertainment, Inc.	934,312	1,334,058
4,900	LKQ Corporation	155,288	128,478
6,011	Lockheed Martin Corporation	1,024,146	1,741,327

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,183	Loews Corporation	\$ 173,594	\$ 200,366
716	LogMeIn, Inc.	79,117	66,602
11,400	L'Oreal	1,212,935	2,748,304
11,685	Lowe's Companies, Inc.	557,336	1,123,630
1,239	LPL Financial Holdings Inc.	50,610	87,188
1,381	Lululemon Athletica Inc.	73,309	204,126
26,680	Lumentum Holdings Inc.	747,112	1,304,919
4,608	LyondellBasell Industries N.V.	320,201	400,758
4,094	M&T Bank Corporation	561,731	673,627
13,565	Macerich Company, (The)	750,640	626,160
974	Macquarie Infrastructure Corporation	78,144	42,048
15,800	MacroGenics, Inc.	381,482	185,334
12,225	Macy's, Inc.	418,627	321,518
2,766	Madison Square Garden Company, (The)	284,613	768,671
41,700	Makita Corporation	1,907,088	1,475,191
1,100	Manhattan Associates, Inc.	53,862	53,647
1,000	ManpowerGroup Inc.	108,963	79,030
38,154	Marathon Oil Corporation	741,963	602,452
21,722	Marathon Petroleum Corporation	1,078,348	1,439,300
197	Markel Corporation	193,444	207,541
494	MarketAxess Holdings Inc.	92,877	106,096
12,869	Marriott International, Inc.	1,283,968	1,473,887
8,826	Marsh & McLennan Companies, Inc.	368,801	778,365
7,060	Martin Marietta Materials, Inc.	1,356,259	1,247,361
8,489	Marvell Technology Group Ltd.	141,736	157,301
70,155	Masco Corporation	2,421,984	2,273,724
638	Masimo Corporation	63,788	79,361
25,220	MasterCard Incorporated	2,696,531	5,324,699
619	Match Group, Inc.	16,859	33,110
5,600	Mattel, Inc.	146,557	66,304
4,031	Maxim Integrated Products, Inc.	182,723	218,762
13,011	MaxLinear, Inc.	325,900	255,276
4,364	McCormick & Company, Incorporated	487,928	539,565
12,624	McDonald's Corporation	1,432,789	2,256,919
2,857	McKesson Corporation	320,462	366,410
2,996	MDU Resources Group, Inc.	80,830	77,027
216,599	Mediaset S.p.A.	716,335	713,300
5,068	Medical Properties Trust, Inc.	66,708	92,238
19,700	Medicines Company, (The)	600,342	455,267
1,148	Mednax, Inc.	77,053	41,454
19,411	Medtronic Public Limited Company	1,123,504	1,715,738
16,400	MEITEC Corporation	688,680	715,042
40,005	Merck & Co., Inc.	1,964,626	2,977,572
18,845	MERCK Kommanditgesellschaft auf Aktien	1,832,913	1,980,298
400	Mercury General Corporation	24,397	20,680
11,497	Methanex Corporation	771,474	626,807
12,009	MetLife, Inc.	495,655	548,451
369	Mettler-Toledo International Inc.	164,879	235,481
7,703	MFA Financial, Inc.	63,295	56,463
7,111	MGM Resorts International	208,689	209,348
1,300	Michaels Companies, Inc., (The)	26,753	18,018
3,702	Microchip Technology Incorporated	202,267	297,530
22,358	Micron Technology, Inc.	527,399	854,523
144,527	Microsoft Corporation	6,692,967	15,092,955
2,012	Mid-America Apartment Communities, Inc.	190,060	203,775

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
8,595	Middleby Corporation, (The)	\$ 914,126	\$ 1,010,944
56,100	MISUMI Group Inc.	1,539,891	1,278,398
31,200	Mitsubishi Heavy Industries, Ltd.	1,183,587	1,204,940
717	MKS Instruments, Inc.	71,056	58,529
839	Mohawk Industries, Inc.	153,336	108,055
841	Molina Healthcare, Inc.	85,346	111,836
2,490	Molson Coors Brewing Company	150,440	165,859
20,398	Mondelez International, Inc.	617,394	943,611
32,200	Mondi plc	811,591	779,166
580	Monolithic Power Systems, Inc.	80,354	73,405
5,833	Monster Beverage 1990 Corporation	222,885	333,881
7,698	Moody's Corporation	1,009,077	1,220,210
19,304	Morgan Stanley	677,243	816,559
300	Morningstar, Inc.	23,581	37,245
13,584	Mosaic Company, (The)	485,604	438,492
6,699	Motorola Solutions, Inc.	680,409	783,180
596	MSC Industrial Direct Co., Inc.	58,393	49,760
3,201	MSCI Inc.	435,003	545,034
16,800	Murata Manufacturing Co., Ltd.	2,179,437	2,380,373
2,700	Murphy Oil Corporation	123,127	73,845
7,743	Mylan B.V.	269,523	231,903
12,800	Myriad Genetics, Inc.	285,223	360,832
6,619	Nabors Industries Ltd	71,402	19,592
7,601	Nasdaq, Inc.	584,893	669,192
1,200	National Fuel Gas Company	70,469	68,760
10,857	National Instruments Corporation	408,122	480,097
8,259	National Oilwell Varco, Inc.	391,465	243,475
2,244	National Retail Properties, Inc.	96,284	118,281
4,450	Navient Corporation	49,892	50,730
1,900	NCR Corporation	83,827	50,825
2,675	Nektar Therapeutics	149,713	113,260
56,150	Nestle S.A.	2,838,421	4,894,907
18,516	NetApp, Inc.	1,171,127	1,180,765
10,029	Netflix, Inc.	1,499,596	3,404,846
1,262	Neurocrine Biosciences, Inc.	55,515	111,334
284,953	New Hope Corporation Limited	753,369	833,172
5,568	New Residential Investment Corp.	91,914	94,545
6,539	New York Community Bancorp, Inc.	91,172	75,983
37,682	Newell Brands Inc.	960,870	799,235
2,658	Newfield Exploration Company	132,026	48,588
106	NewMarket Corporation	48,283	42,516
7,461	Newmont Mining Corporation	358,295	254,495
7,735	News Corporation	79,875	99,451
17,301	NextEra Energy, Inc.	1,981,851	3,096,533
5,730	Nice Ltd	525,357	630,014
72,600	Nichi-Iko Pharmaceutical Co., Ltd.	1,164,849	1,093,369
4,851	Nielsen Holdings plc	197,431	124,574
18,488	NIKE, Inc.	706,676	1,513,797
10,546	NiSource Inc.	194,602	287,695
23,200	NLIGHT Inc.	544,778	453,560
84,100	Nobina AB (publ)	603,035	575,865
7,143	Noble Energy, Inc.	282,861	159,575
38,800	Nomura Real Estate Holdings, Inc.	763,254	753,325
900	Nordson Corporation	110,127	116,676
5,505	Nordstrom, Inc.	266,267	255,487

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,286	Norfolk Southern Corporation	\$ 502,762	\$ 886,674
3,819	Northern Trust Corporation	269,044	337,829
5,303	Northrop Grumman Corporation	795,036	1,461,242
3,012	Norwegian Cruise Line Holdings Ltd.	155,980	154,907
5,430	Novanta Inc.	308,860	378,362
30,600	Novartis AG	1,739,703	2,667,977
59,200	Novo Nordisk A/S	1,222,501	2,767,622
53,913	Novozymes A/S	2,157,299	2,254,488
17,005	NRG Energy, Inc.	435,545	695,675
7,242	Nu Skin Enterprises, Inc.	384,850	475,437
4,014	Nuance Communications, Inc.	70,778	63,702
4,571	Nucor Corporation	217,473	279,928
1,968	Nutanix, Inc.	102,038	100,821
33,310	Nutrien Ltd.	2,723,573	1,726,124
2,366	nVent Electric	36,721	59,197
14,149	NVIDIA Corporation	1,048,915	2,033,919
43	NVR, Inc.	92,525	114,380
5,046	NXP Semiconductors N.V.	555,123	439,153
32,786	Occidental Petroleum Corporation	2,475,044	2,189,449
3,100	OGE Energy Corp.	108,692	126,945
1,308	Okta, Inc.	67,874	107,818
973	Old Dominion Freight Line, Inc.	91,864	132,260
4,500	Old Republic International Corporation	91,221	90,675
2,794	Olin Corporation	80,584	65,966
3,100	Omega Healthcare Investors, Inc.	103,253	124,589
26,795	Omnicom Group Inc.	1,857,052	2,086,795
47,200	OMV Aktiengesellschaft	1,824,031	2,350,529
6,474	On Semiconductor Corporation	105,413	129,739
1,308	OneMain Holdings, Inc.	36,163	39,096
34,348	ONEOK, Inc.	1,395,888	2,205,485
84,444	Oracle Corporation	3,369,758	4,241,622
1,719	O'Reilly Automotive, Inc.	359,132	592,471
64,300	ORIX Corporation	879,288	968,961
946	Oshkosh Corporation	64,856	70,997
149,500	OSJB Holdings Corporation	409,260	416,232
18,200	Osterreichische Post Aktiengesellschaft	809,468	686,235
2,100	OUTFRONT Media Inc.	53,557	43,575
15,330	Owens Corning	704,808	803,139
45,561	Owens-Illinois, Inc.	1,092,183	914,409
26,452	PACCAR Inc	1,330,182	1,733,135
1,328	Packaging Corporation of America	129,601	125,257
1,900	PacWest Bancorp	97,241	73,321
1,275	Palo Alto Networks, Inc.	149,558	273,896
191,000	Paragon Banking Group PLC	851,003	1,042,189
2,633	Paramount Group, Inc.	42,272	38,126
2,797	Park Hotels & Resorts Inc.	74,139	84,106
1,865	Parker-Hannifin Corporation	194,517	307,371
23,938	Parkland Fuel Corporation	767,600	685,167
22,940	Parsley Energy, Inc.	679,815	426,225
3,800	Patterson-UTI Energy, Inc.	86,286	46,094
4,518	Paychex, Inc.	184,587	319,874
773	Paycom Software, Inc.	82,882	114,590
29,030	PayPal, Inc.	1,513,171	2,576,703
1,982	PBF Energy Inc.	56,912	72,581
600	Pegasystems Inc.	35,482	33,774

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
600	Penske Automotive Group, Inc.	\$ 28,088	\$ 28,128
2,276	Pentair Public Limited Company	72,215	93,748
4,595	Penumbra, Inc.	649,402	668,618
5,800	People's United Financial, Inc.	82,395	95,004
38,499	PepsiCo, Inc.	3,616,179	4,337,682
6,773	PerkinElmer, Inc.	471,337	612,957
15,036	Perrigo Company Public Limited Company	1,205,057	698,422
72,600	Peugeot SA	1,429,831	1,831,874
95,360	Pfizer Inc.	2,765,993	4,048,032
8,114	PG&E Corporation	432,887	105,482
22,283	Philip Morris International Inc.	1,898,688	1,709,552
29,400	Philips Lighting B.V.	675,210	731,038
13,511	Phillips 66	1,101,316	1,289,085
900	Pilgrim's Pride Corporation	20,257	18,234
1,243	Pinnacle Financial Partners, Inc.	77,118	66,836
1,700	Pinnacle West Capital Corporation	94,335	149,804
2,480	Pioneer Natural Resources Company	311,925	352,954
2,811	Platform Specialty Products Corporation	36,655	31,596
68,900	Plus500 Ltd	856,115	1,391,240
17,615	PNC Financial Services Group, Inc., (The)	1,983,396	2,160,832
806	Polaris Industries Inc.	69,088	67,607
600	Pool Corporation	69,576	89,946
1,361	Popular, Inc.	55,834	74,324
23,730	Portola Pharmaceuticals, Inc.	685,690	643,083
2,872	POSCO	644,799	707,256
1,023	Post Holdings, Inc.	87,948	94,955
12,850	PPG Industries, Inc.	1,160,662	1,354,904
10,155	PPL Corporation	303,613	318,055
888	PRA Health Sciences, Inc.	84,556	94,101
700	Premier, Inc.	22,283	27,853
4,042	Principal Financial Group, Inc.	163,907	202,383
35,894	Procter & Gamble Company, (The)	2,674,883	3,462,694
39,800	Progenics Pharmaceuticals, Inc.	192,708	176,314
27,869	Progressive Corporation, (The)	1,124,888	1,875,305
12,494	ProLogis Inc.	576,354	864,085
688	Proofpoint, Inc.	82,334	70,087
910	Prosperity Bancshares, Inc.	57,891	64,737
5,800	Prothena Corporation Public Limited Company	248,276	68,150
5,868	Prudential Financial, Inc.	447,640	540,678
1,673	PTC Inc.	89,676	141,854
5,300	PTC Therapeutics, Inc.	271,171	164,989
18,594	Public Service Enterprise Group Incorporated	861,597	1,014,303
2,180	Public Storage	332,911	463,294
3,990	PulteGroup, Inc.	46,924	110,962
54,689	Pure Storage, Inc.	1,143,438	979,480
4,818	PVH Corp.	679,331	525,692
166,838	Qantas Airways Limited	722,995	661,776
39,300	QEP Resources, Inc.	512,309	325,011
3,269	Qiagen N.V.	98,364	121,051
29,164	Qorvo, Inc.	817,263	1,906,159
17,319	Qualcomm Incorporated	958,352	857,637
3,490	Qualys, Inc.	293,642	301,990
2,200	Quanta Services, Inc.	54,025	77,748
24,080	Quest Diagnostics Incorporated	2,385,568	2,103,388
6,446	Qurate Retail, Inc.	134,376	140,201

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,077	Ralph Lauren Corporation	\$ 493,568	\$ 473,503
3,260	Range Resources Corporation	138,397	35,958
11,982	Raymond James Financial, Inc.	512,783	964,551
2,088	Rayonier Inc.	59,370	63,559
17,795	Raytheon Company	1,641,040	2,931,904
2,200	Realogy Holdings Corp.	67,617	39,050
897	RealPage, Inc.	49,291	50,026
5,123	Realty Income Corporation	278,589	351,899
30,000	Reckitt Benckiser Group PLC	1,014,051	2,313,745
10,601	Red Hat, Inc.	1,284,458	1,885,282
155,300	Redrow PLC	1,101,149	1,185,900
700	Regal Beloit Corporation	53,642	53,732
2,074	Regency Centers Corporation	139,801	134,810
4,411	Regeneron Pharmaceuticals, Inc.	598,315	1,893,510
69,823	Regions Financial Corporation	982,388	1,059,215
964	Reinsurance Group of America, Incorporated	123,194	139,250
1,000	Reliance Steel & Aluminum Co.	79,448	81,880
644	RenaissanceRe Holdings Ltd	92,720	88,891
56,400	Repsol, S.A.	879,960	992,099
24,033	Republic Services, Inc.	933,237	1,843,571
2,125	Resideo Technologies, Inc.	34,356	46,601
6,225	ResMed Inc.	594,654	592,433
3,800	Retail Properties of America, Inc.	53,108	48,032
246	Retail Value Inc.	9,766	7,494
987	RingCentral, Inc.	71,411	91,238
3,400	Rinnai Corporation	312,365	224,938
18,040	Ritchie Bros. Auctioneers Incorporated	585,767	648,718
20,491	Robert Half International Inc.	877,686	1,320,235
19,893	Roche Holding AG	4,578,874	5,292,569
1,753	Rockwell Automation, Inc.	172,789	297,169
8,310	Rogers Corporation	1,202,345	1,054,622
6,844	Rollins, Inc.	234,542	254,871
1,486	Roper Technologies, Inc.	196,983	420,924
10,810	Ross Stores, Inc.	638,645	995,817
14,500	Royal Bank of Canada	1,140,591	1,104,310
20,323	Royal Caribbean Cruises Ltd.	784,000	2,439,776
28,800	Royal Dutch Shell PLC	791,920	894,901
902	Royal Gold, Inc.	64,448	78,808
847	RPC, Inc.	16,500	9,139
1,933	RPM International Inc.	106,592	110,490
890	Ryder System, Inc.	44,723	51,540
7,851	S&P Global Inc.	771,115	1,504,644
32,471	Sabre Corporation	797,345	746,184
634	Sage Therapeutics Inc.	97,294	90,402
17,400	Salesforce.Com, Inc.	1,582,187	2,644,278
44,850	Samsung Electronics Co Ltd	1,337,622	1,860,268
204,800	Sandfire Resources NL	1,370,406	1,043,816
1,800	Santander Consumer USA Holdings Inc.	23,261	34,308
30,000	SAP SE	1,794,518	3,106,721
60,500	Sapa Profiles Holding AB	771,418	580,107
6,540	Sarepta Therapeutics, Inc.	316,045	913,703
1,925	SBA Communications Corporation	256,352	351,370
58,106	Schlumberger Omnes, Inc.	3,719,567	2,568,866
800	Schneider National, Inc.	22,436	16,992
700	Scotts Miracle-Gro Company, (The)	65,375	52,045

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6	Seaboard Corporation	\$ 23,190	\$ 23,185
7,600	Seagate Technology Public Limited Company	406,485	336,528
2,175	Sealed Air Corporation	64,666	85,913
16,035	Seattle Genetics, Inc.	347,364	1,225,555
17,200	Seaworld Entertainment, Inc.	267,995	448,060
2,000	SEI Investments Company	105,301	95,080
8,428	Sempra Energy	808,995	985,907
3,185	Senior Housing Properties Trust	64,096	43,857
2,178	Sensata Technologies B.V.	90,803	103,455
2,336	Service Corporation International	72,652	100,261
2,209	ServiceMaster Global Holdings, Inc.	61,129	86,129
2,615	ServiceNow, Inc.	242,127	575,352
14,200	SG Holdings Co., Ltd.	365,087	380,606
1,000	SGS SA	1,619,404	2,414,071
2,712	Sherwin-Williams Company, (The)	821,486	1,143,162
28,500	Shin-Etsu Chemical Co., Ltd.	1,667,686	2,402,977
13,100	Shionogi & Co., Ltd.	791,557	804,802
25,100	Ship Healthcare Holdings, Inc.	677,178	946,756
5,100	Showa Denko K.K.	216,342	170,578
755	Signature Bank	107,220	96,119
1,000	Silgan Holdings Inc.	29,681	27,620
4,713	Simon Property Group, Inc.	659,437	858,332
18,991	Sirius XM Holdings Inc.	97,804	110,718
2,400	SITE Centers Corp.	46,171	31,368
7,270	SiteOne Landscape Supply, Inc.	264,720	387,491
12,023	Six Flags Operations Inc.	553,084	740,497
13,881	SK Hynix Inc.	814,533	921,948
2,100	Skechers U.S.A., Inc.	58,244	57,057
2,471	Skyworks Solutions, Inc.	233,144	180,482
1,205	SL Green Realty Corp.	150,623	111,378
6,500	SLM Corporation	78,024	69,615
1,800	SM Energy Company	39,971	35,316
32,068	SmartCentres Real Estate Investment Trust	758,421	813,115
10,100	SMC Corporation	2,616,396	3,315,933
192,000	Smith & Nephew PLC	3,894,219	4,462,638
831	Snap-on Incorporated	71,566	137,938
48,400	Societa Iniziative Autostradali e Serviz	786,676	746,412
61,800	Sompo Holdings, Inc.	2,275,313	2,320,268
1,417	Sonoco Products Company	74,606	81,591
10,900	Sotheby's	362,061	440,251
14,683	Southern Company, (The)	651,401	713,594
1,400	Southern Peru Copper Corporation	51,367	47,068
7,564	Southwest Airlines Co.	202,287	429,333
5,200	Spark Therapeutics, Inc.	280,781	248,664
10,000	SPDR S&P 500 ETF Trust	2,664,383	2,699,300
498	Spectrum Brands Holdings, Inc.	54,554	27,828
1,503	Spirit AeroSystems Holdings, Inc.	87,779	125,350
1,046	Spirit Realty Capital, Inc.	44,501	41,547
2,048	Splunk Inc.	130,867	255,672
10,400	Sprint Corporation	89,634	64,896
2,000	Sprouts Farmers Market, Inc.	46,976	47,960
4,264	Square, Inc.	125,739	304,236
2,824	SS&C Technologies, Inc.	109,463	145,408
55,000	Staffline Group PLC	864,448	484,743
16,056	Stanley Black & Decker, Inc.	1,609,779	2,030,121

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
19,138	Starbucks Corporation	\$ 678,502	\$ 1,304,063
4,300	Starwood Property Trust, Inc.	96,892	94,944
5,506	State Street Corporation	321,065	390,375
3,400	Steel Dynamics, Inc.	119,859	124,406
8,388	Stericycle, Inc.	410,394	369,743
1,142	Steris PLC	94,151	130,257
3,009	Sterling Bancorp	72,972	57,893
80,200	STMicroelectronics N.V.	679,013	1,276,854
287,554	Stockland Corporation Ltd	760,368	792,553
2,528	Store Capital Corporation	58,300	81,705
11,190	Stryker Corporation	1,373,270	1,987,008
26,200	Sumitomo Heavy Industries, Ltd.	639,289	884,728
1,143	Sun Communities, Inc.	95,911	125,627
33,000	Sundrug Co.,Ltd.	1,151,200	1,053,708
16,607	SunTrust Banks, Inc.	812,755	986,788
800	SVB Financial Group	151,142	186,704
8,804	Symantec Corporation	191,137	185,060
10,438	Synchrony Financial	273,461	313,558
7,251	Synopsys, Inc.	579,164	676,881
2,229	Synovus Financial Corp.	87,475	78,951
13,512	Sysco Corporation	701,198	862,741
36,400	Systemex Corporation	1,980,849	2,022,520
15,322	T. Rowe Price Group, Inc.	1,531,675	1,431,994
1,100	Tableau Software, Inc.	58,882	140,624
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,137,508
2,625	Take-Two Interactive Software, Inc.	238,097	277,069
15,777	Tapestry, Inc.	689,840	610,728
3,229	Targa Resources Corp.	175,760	138,879
30,566	Target Corporation	1,998,353	2,231,318
1,000	Taubman Centers, Inc.	64,697	49,800
2,600	TCF Financial Corporation	46,679	57,616
4,088	TD Ameritrade Holding Corporation	184,676	228,724
13,505	TE Connectivity Ltd.	577,801	1,093,230
53,300	TEGNA Inc.	511,715	625,742
5,230	Teledyne Technologies Incorporated	939,433	1,172,671
4,723	Teleflex Incorporated	1,170,126	1,291,741
63,700	Telefonica, S.A.	681,469	547,829
1,400	Telephone and Data Systems, Inc.	37,118	50,708
700	Tempur Sealy International, Inc.	32,523	37,114
1,805	Teradata Corporation	78,113	80,106
2,589	Teradyne, Inc.	83,121	93,178
1,100	Terex Corporation	34,543	33,781
1,949	Tesla Inc.	590,650	598,382
873	Texas Capital Bancshares, Inc.	82,849	50,870
26,077	Texas Instruments Incorporated	1,810,758	2,625,432
6,842	Textron Inc.	312,263	364,200
829	Tfs Financial Corporation	13,600	13,521
13,556	The Toronto-Dominion Bank	689,364	763,835
11,346	Thermo Fisher Scientific Inc.	1,946,093	2,787,372
661	Thor Industries, Inc.	65,374	43,044
7,269	Tiffany & Co.	692,438	644,978
1,174	Timken Company, (The)	54,457	50,001
72,845	TJX Companies, Inc., (The)	2,338,502	3,622,582
4,317	T-Mobile USA, Inc.	276,514	300,550
123,700	TOKYO DIP CO., LTD.	2,155,923	2,249,401

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
90,300	Tokyo Steel Manufacturing Co., Ltd.	\$ 789,416	\$ 760,866
2,100	Toll Brothers, Inc.	80,144	77,574
2,071	Torchmark Corporation	102,507	173,467
7,564	Toro Company, (The)	321,296	450,058
16,140	Toshiba TEC Corporation	439,404	386,630
47,900	Tosoh Corporation	706,754	679,130
73,414	Total SA	3,889,658	4,041,782
10,712	Total System Services, Inc.	777,151	959,902
4,353	Tractor Supply Company	324,617	371,746
2,897	TransDigm Group Incorporated	952,066	1,132,727
7,400	Transocean Guardian Limited	233,192	63,418
21,547	TransUnion	959,503	1,310,489
6,220	Travelers Companies, Inc., (The)	550,678	780,859
846	Treehouse Foods, Inc.	70,920	49,373
12,061	Trex Company, Inc.	745,262	841,375
1,300	Tribune Media Company	50,057	59,683
39,291	Trimble Inc.	817,866	1,479,699
2,500	Trinity Industries, Inc.	48,390	58,450
1,550	TripAdvisor, Inc.	57,862	88,939
101,214	Twenty-First Century Fox, Inc.	3,099,368	4,970,528
1,075	Twilio Inc.	59,395	119,669
22,622	Twitter, Inc.	626,808	759,194
3,395	Two Harbors Investment Corp.	52,913	49,533
600	Tyler Technologies, Inc.	94,997	113,514
8,662	Tyson Foods, Inc.	406,135	536,351
21,654	U.S. Bancorp	802,412	1,107,819
300	Ubiquiti Networks, Inc.	26,411	32,463
3,964	UDR, Inc.	141,300	173,425
2,357	UGI Corporation	116,975	134,420
981	Ulta Salon, Cosmetics & Fragrance, Inc.	234,751	286,374
430	Ultimate Software Group, Inc., (The)	85,802	117,420
11,300	Ultra Clean Holdings, Inc.	237,300	134,018
2,953	Umpqua Holdings Corporation	69,488	52,209
14,601	Under Armour, Inc.	327,498	284,339
11,600	Unifi, Inc.	141,762	248,124
33,500	Unilever PLC	1,556,073	1,762,100
12,139	Union Pacific Corporation	1,010,317	1,930,951
326,884	UnipolSai Assicurazioni S.p.A.	758,207	817,681
6,488	United Continental Holdings, Inc.	480,367	566,208
9,878	United Parcel Service, Inc.	876,101	1,041,141
1,218	United Rentals, Inc.	141,632	152,567
286	United States Cellular Corporation	10,957	16,468
2,355	United States Steel Corporation	71,354	53,082
11,613	United Technologies Corporation	1,081,255	1,371,147
665	United Therapeutics Corporation	88,899	76,694
29,815	UnitedHealth Group Incorporated	2,779,986	8,056,013
2,207	Uniti Group Inc.	56,668	43,941
1,435	Univar Inc.	41,838	29,891
595	Universal Display Corporation	76,835	61,779
6,339	Universal Electronics Inc.	415,090	178,570
1,200	Universal Health Services, Inc.	138,939	159,036
2,914	Unum Group	88,409	101,291
1,300	Urban Outfitters, Inc.	30,891	41,990
2,890	US Foods Holding Corp.	79,093	97,451
1,300	USG Corporation	41,343	56,095

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
20,562	V.F. Corporation	\$ 1,433,503	\$ 1,730,704
4,920	Vail Resorts, Inc.	1,041,458	926,239
27,157	Valero Energy Corporation	2,038,449	2,384,928
276	Valmont Industries, Inc.	42,746	35,604
3,163	Valvoline, Inc.	72,925	69,934
1,316	Varian Medical Systems, Inc.	87,750	173,751
10,300	VAT Group AG	1,303,040	1,066,233
1,300	Vectren Corporation	76,178	94,094
12,220	Veeva Systems Inc.	493,138	1,332,713
90,713	Veidekke ASA	1,027,278	989,675
5,202	Ventas, Inc.	300,488	335,477
110,598	VEREIT, Inc.	864,245	893,632
6,164	VeriSign, Inc.	689,825	1,043,380
6,516	Verisk Analytics, Inc.	690,716	765,044
62,435	Verizon Communications Inc.	2,696,166	3,437,671
1,428	Versum Materials, Inc.	44,669	52,508
3,635	Vertex Pharmaceuticals Incorporated	347,463	693,958
4,837	Viacom Inc.	196,505	142,305
37,100	Viavi Solutions Inc.	301,959	412,552
5,695	VICI Properties Inc.	114,343	122,613
13,302	Vifor Pharma AG	780,946	607,915
21,739	Virtu Financial, Inc.	445,110	555,431
37,644	Visa Inc.	2,321,884	5,082,316
21,700	Vishay Intertechnology, Inc.	311,242	423,150
500	Visteon Corporation	48,976	38,445
5,649	Vistra Energy Corp.	108,865	141,846
1,017	VMware, Inc.	85,620	153,638
2,478	Vornado Realty Trust	166,780	173,237
2,400	Voya Financial, Inc.	91,033	111,432
1,394	W. R. Berkley Corporation	98,122	107,185
1,000	W. R. Grace & Co.	70,047	71,010
819	W. W. Grainger, Inc.	149,175	241,924
2,376	W.P. Carey Inc.	153,976	177,939
753	WABCO Holdings Inc.	91,895	86,015
11,565	Walgreens Boots Alliance, Inc.	676,273	835,687
20,481	Walmart Inc.	1,356,065	1,962,694
21,415	Walt Disney Company, (The)	1,471,696	2,388,201
10,980	Waste Management, Inc.	617,372	1,050,457
1,139	Waters Corporation	131,661	263,360
500	Watsco, Inc.	72,561	73,740
4,910	Wayfair Inn, Inc.	453,904	537,449
14,200	Weatherford International Ltd.	94,466	9,207
1,470	Webster Financial Corporation	73,175	79,204
10,172	WEC Energy Group Inc.	550,833	742,861
9,100	Weight Watchers International, Inc.	675,236	291,200
1,900	Weingarten Realty Investors	62,143	54,511
2,533	Welbilt, Inc.	51,333	35,513
1,615	WellCare Health Plans, Inc.	357,161	446,515
61,459	Wells Fargo & Company	2,491,320	3,005,960
5,458	Welltower Inc.	341,670	422,940
2,800	Wendy's Company, (The)	38,108	48,496
18,800	Werner Enterprises, Inc.	676,540	618,896
753	WESCO International, Inc.	50,973	39,457
5,264	West Pharmaceutical Services, Inc.	474,114	569,933
1,400	Western Alliance Bancorporation	68,717	61,992

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,165	Western Digital Corporation	\$ 228,743	\$ 187,383
6,043	Western Union Company, (The)	112,263	110,285
1,133	Westinghouse Air Brake Technologies Corporation	90,862	78,358
481	Westlake Chemical Corporation	35,441	35,546
4,908	WEX Inc.	556,227	791,808
32,647	Weyerhaeuser Company	879,907	856,657
1,155,000	WH Group Limited	905,193	989,155
884	Whirlpool Corporation	111,380	117,581
39,500	Whitbread PLC	2,398,608	2,539,299
52	White Mountains Insurance Group Ltd	45,506	46,466
1,525	Whiting Petroleum Corporation	43,088	43,661
17,864	Williams Companies, Inc., (The)	524,339	481,078
1,200	Williams-Sonoma, Inc.	61,230	65,316
1,894	Willis Towers Watson Public Limited Company	275,887	308,324
754	Wintrust Financial Corporation	68,653	53,640
2,047	Workday, Inc.	191,675	371,592
12,300	World Wrestling Entertainment, Inc.	155,760	1,012,782
4,221	WorldPay SF, Inc.	297,199	352,369
5,469	WPX Energy, Inc.	68,283	67,050
3,444	WRKCo Inc.	162,581	140,205
1,393	Wyndham Destinations, Inc.	33,396	58,701
1,393	Wyndham Hotels & Resorts, Inc.	40,602	68,382
1,539	Wynn Resorts, Limited	199,125	189,312
17,919	Xcel Energy Inc.	730,270	938,239
2,866	Xerox Corporation	78,563	80,850
3,601	Xilinx, Inc.	148,834	403,096
1,769	XPO Logistics, Inc.	109,355	107,520
10,278	Xylem Inc.	644,358	732,410
5,843	Yum! Brands, Inc.	336,121	549,125
3,300	Zayo Group Holdings, Inc.	107,272	90,585
800	Zebra Technologies Corporation	74,215	138,880
1,530	Zendesk, Inc.	83,785	103,321
31,000	Zenkoku Hoshu Co., Ltd.	1,224,362	1,083,846
2,895	Zillow Group, Inc.	106,470	101,279
2,975	Zimmer Biomet Holdings, Inc.	269,620	325,941
4,363	Zions Bancorporation	148,762	207,635
14,876	Zoetis Inc.	819,251	1,281,716
12,400	Zynga Inc.	39,342	55,552
TOTAL COMMON STOCKS		\$ 728,165,629	\$ 948,709,091
EQUITY FUNDS			
147,039	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,956,487	\$ 37,796,865
1,270,399	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	44,941,217	42,685,395
2,402,621	Dodge & Cox - International Stock Fund	93,602,211	96,224,960
1,375,722	Northern Trust Global Sustainability Index Fund	17,181,072	18,365,883
5,193,494	Principal International Small Capitalization Value Portfolio	37,742,833	35,632,830
14,342,569	T.Rowe Price Emerging Markets	77,421,425	78,494,743
2,877,243	William Blair Emerging Markets Growth Fund	33,741,107	35,073,592
4,854,041	Lazard Wilmington Emerging Markets	\$ 100,671,500	\$ 89,508,512
TOTAL EQUITY FUNDS		\$ 440,257,852	\$ 433,782,780
TOTAL EQUITY INVESTMENTS		\$ 1,168,423,481	\$ 1,382,491,871

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 74,587,678	\$ 84,795,278
TOTAL HEDGE FUNDS		<u>\$ 74,587,678</u>	<u>\$ 84,795,278</u>
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 10,980,603	\$ 7,682,830
	AG Realty Fund VIII, L.P.	3,138,522	3,279,631
	Contrarian Distressed Real Estate Debt Fund II, L.P.	555,535	953,490
	Contrarian Distressed Real Estate Debt Fund III, L.P.	6,241,949	8,203,560
	Fundamental Partners III, L.P.	15,184,105	14,048,766
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,406,533
	Principal Real Estate Debt Fund L.P.	2,234,624	2,175,170
	Principal Real Estate Debt Fund II, L.P.	4,847,963	4,879,610
	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		<u>72,275,409</u>	<u>71,935,610</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,848,335	\$ 10,256,842
	Beyond Fossil Fuels Balanced Fund	27,279,046	29,763,655
	Moderate Balanced Fund	74,688	93,588
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>37,202,069</u>	<u>40,114,085</u>
TOTAL OTHER INVESTMENTS		<u>\$ 184,065,156</u>	<u>\$ 196,844,973</u>
TOTAL INVESTMENTS		<u>\$ 3,059,958,690</u>	<u>\$ 3,288,481,923</u>

OTHER INVESTMENTS