

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

March 31, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 16,496,329	\$ 16,496,329
Fixed Maturity Synthetic Guaranteed Investment Contracts	36,746,074	36,746,074
Constant Duration Synthetic Guaranteed Investment Contracts	120,925,761	120,925,761
TOTAL STABLE VALUE INVESTMENTS	\$ 174,168,164	\$ 174,168,164
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 98,384,833	\$ 98,384,833
TOTAL SHORT-TERM INVESTMENTS	\$ 98,384,833	\$ 98,384,833
FIXED-INCOME INVESTMENTS		
Bonds	\$ 971,645,200	\$ 988,127,658
Bond funds	236,809,867	246,123,838
Asset-backed & Mortgage-backed Securities	153,808,881	153,598,783
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,362,263,948	\$ 1,387,850,279
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 708,414,560	\$ 963,594,670
Equity funds	438,859,497	438,390,519
Emerging Markets Discounted Assets	-	-
TOTAL EQUITY INVESTMENTS	\$ 1,147,274,057	\$ 1,401,985,189
OTHER INVESTMENTS		
Hedge funds	\$ 77,061,431	\$ 90,961,627
Real Assets	73,514,725	72,139,172
Participation in the United Church Funds, Inc.	37,348,407	41,233,823
TOTAL OTHER INVESTMENTS	\$ 187,924,563	\$ 204,334,622
TOTAL INVESTMENTS	\$ 2,970,015,565	\$ 3,266,723,087

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 16,496,329	\$ 16,496,329
TOTAL SHORT-TERM INVESTMENT				\$ 16,496,329	\$ 16,496,329
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
841,353	AEP Texas Central Company	1.98	6/1/2021	\$ 848,847	\$ 836,842
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,592,485
220,852	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	220,798	220,277
477,685	CenterPoint Energy, Inc.	2.16	10/15/2021	487,518	476,396
766,403	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	846,876	789,952
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,132,182
900,000	Discover Card Execution Note Trust	3.04	7/15/2024	899,979	892,564
440,240	Morgan Stanley	2.08	2/15/2023	440,130	438,020
750,000	CNH Equipment Trust 2016-B	1.63	8/15/2021	749,984	760,070
1,023,027	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,023,023	1,017,527
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,007,646
565,335	PSNH Funding LLC	3.09	2/1/2026	565,322	571,483
750,000	Toyota Auto	2.35	5/16/2022	749,991	748,124
Total Asset-Backed Securities				\$ 10,575,089	\$ 10,483,568
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,435,374
992,255	DBGS Mtg	3.41	10/15/2051	992,249	1,007,597
963,526	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	951,783	964,057
216,627	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	225,563	216,836
6,981	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	7,211	6,971
546,719	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	592,165	550,850
212,160	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	220,647	212,624
117,504	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	119,652	116,442
917,938	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	955,086	929,795
53,047	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	54,912	52,991
279,275	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	290,359	279,836
855,729	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	868,164	850,660
113,108	Federal National Mortgage Association	1.75	2/25/2022	114,838	111,893
277,668	Federal National Mortgage Association	2.00	1/25/2041	282,267	272,751
1,210,878	Federal National Mortgage Association	3.50	12/25/2024	1,270,312	1,219,650
889,455	Federal National Mortgage Association	3.00	6/25/2040	893,068	894,191
16,755	Federal National Mortgage Association	4.00	11/25/2037	17,707	16,734
437,460	Federal National Mortgage Association	3.50	1/25/2023	463,884	441,625
190,542	Federal National Mortgage Association	3.50	10/25/2029	197,247	191,210
278,591	Federal National Mortgage Association	3.00	2/25/2038	288,915	278,675
484,212	Federal National Mortgage Association	3.00	8/25/2038	504,319	487,178
1,046,694	Federal National Mortgage Association	3.50	12/25/2034	1,050,292	1,065,033
127,875	Federal National Mortgage Association	3.50	10/25/2020	134,869	127,953
520,247	Government National Mortgage Association	2.50	11/16/2040	539,350	513,752
859,062	Government National Mortgage Association	2.75	11/20/2039	871,203	857,189
775,425	Government National Mortgage Association	3.00	6/20/2039	793,651	776,730
501,139	Government National Mortgage Association	2.00	3/20/2042	506,849	490,083
420,583	Government National Mortgage Association	2.50	11/16/2037	432,937	419,707
261,079	Government National Mortgage Association	1.80	4/16/2039	265,607	256,294
172,192	Government National Mortgage Association	3.00	4/20/2039	178,112	172,885
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,505,505
1,547,195	Morgan Stanley	3.32	12/15/2051	1,547,183	1,568,902
1,604,832	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,665,013	1,629,872
609,791	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	612,331	605,125
Total Mortgage-Backed Securities				\$ 20,949,081	\$ 20,526,970
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,244,257
Total Bonds				\$ 5,221,904	\$ 5,244,257
Adjustment to Contract Value				-	491,279
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 36,746,074	\$ 36,746,074

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	\$ 715,132
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	614,208	620,546
700,000	Apple Inc.	2.85	2/23/2023	713,356	706,402
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	993,916
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	695,855
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	536,205
1,000,000	Bank of America, National Association	3.34	1/25/2023	1,000,000	1,012,498
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,492,035
350,000	BPCE	3.00	5/22/2022	347,830	346,290
1,000,000	Citigroup Inc.	3.98	3/30/2021	1,024,330	1,016,896
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	522,664
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	579,714
700,000	DBS Group Holdings Ltd	3.39	7/25/2022	700,000	702,585
600,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	605,994	593,789
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	778,202
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	500,910	515,140
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	396,348
1,000,000	Energy Transfer Operating, L.P.	4.50	4/15/2024	996,460	1,042,647
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	552,074
1,000,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,000,000	1,002,470
800,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	817,448	811,748
1,000,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	1,011,490	1,017,262
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	794,277
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	694,541
700,000	International Finance Corporation	1.75	3/30/2020	702,100	694,784
1,200,000	JPMorgan Chase & Co.	3.71	6/7/2021	1,220,124	1,215,906
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	1,040,955
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,536,965
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	344,160
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	825,924
1,200,000	Metropolitan Life Global Funding I	3.03	1/8/2021	1,200,708	1,198,396
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	1,000,354
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	665,311
1,200,000	NBCUniversal Enterprise, Inc.	3.20	4/1/2021	1,209,072	1,201,492
1,200,000	Nissan Motor Acceptance Corporation	3.29	9/28/2022	1,207,632	1,173,020
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	716,587
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,296,424
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	732,352
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	981,688
1,200,000	Royal Bank of Canada	3.47	2/1/2022	1,200,000	1,212,011
900,000	Sempra Energy	3.06	3/15/2021	902,727	891,646
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	547,642
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	599,466	629,885
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	998,870	989,152
550,000	Total System Services, Inc.	4.00	6/1/2023	552,481	565,080
750,000	U.S. Bancorp	3.42	1/24/2022	750,000	754,864
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	1,443,277	1,475,000
3,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	3,504,172	3,585,107
24,400,000	United States Treasury Notes	2.50	1/15/2022	24,424,760	24,564,895
9,670,000	United States Treasury Notes	2.00	12/31/2021	9,522,067	9,610,317
7,250,000	United States Treasury Notes	2.63	12/31/2023	7,285,117	7,373,192
5,870,000	United States Treasury Notes	2.50	1/31/2024	5,884,446	5,938,333
10,815,000	United States Treasury Notes	2.63	2/28/2023	10,810,351	10,971,731
3,350,000	United States Treasury Notes	2.88	11/15/2021	3,354,842	3,402,213
2,700,000	United States Treasury Notes	2.63	2/15/2029	2,722,390	2,749,569
2,200,000	United States Treasury Notes	2.38	2/29/2024	2,222,364	2,214,351
200,000	Walt Disney Company, (The)	3.70	10/15/2025	205,882	207,464
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	590,275
	Total Bonds			\$ 110,401,918	\$ 111,036,281

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 756,999
827,426	Ford Auto	1.22	3/15/2021	820,509	822,296
307,078	Honda Auto	1.16	5/18/2020	306,790	306,076
1,307,430	Nissan Auto	1.74	8/16/2021	1,307,292	1,300,352
90,412	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	90,532	90,252
Total Asset-Backed Securities				\$ 3,274,971	\$ 3,275,975
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 651,392
42,197	Federal National Mortgage Association	4.88	2/1/2034	42,346	44,060
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	845,912
649,164	Federal National Mortgage Association	3.08	12/1/2024	656,771	664,649
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	1,017,349
783,873	Federal National Mortgage Association	3.04	1/25/2022	784,339	789,971
800,000	Federal National Mortgage Association	2.56	7/25/2024	806,462	795,824
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	799,831
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	955,681
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	672,981
27,031	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	28,100	27,000
Total Mortgage-Backed Securities				\$ 7,248,872	\$ 7,264,650
Adjustment to Contract Value				-	(651,145)
TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 120,925,761	\$ 120,925,761
TOTAL STABLE VALUE INVESTMENTS				\$ 174,168,164	\$ 174,168,164

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 97,877,911	97,877,911
	Self-Help Credit Union Money Market			506,922	506,922
TOTAL SHORT-TERM INVESTMENTS				\$ 98,384,833	98,384,833
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
280,000	3M Company	4.00	9/14/2048	\$ 285,869	\$ 292,919
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	293,145
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	758,980
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	838,397
351,000	AbbVie Inc.	3.20	5/14/2026	336,491	340,189
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	474,259
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	927,218
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	150,938
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	204,000
150,000	AECOM	5.88	10/15/2024	160,191	158,063
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,341,872
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,587,721
500,000	Alabama Power Company	5.20	6/1/2041	557,385	563,836
500,000	Alabama Power Company	5.70	2/15/2033	582,468	594,550
50,000	Albertsons Companies, LLC-Safeway Inc.	7.50	3/15/2026	50,000	51,438
3,700,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	3,790,436	3,826,703
90,000	Allison Transmission, Inc.	5.88	6/1/2029	90,525	91,013
250,000	Ally Financial Inc.	5.75	11/20/2025	261,098	266,278
250,000	Altice S.A.	7.75	5/15/2022	264,533	250,000
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	503,368
150,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	131,250	135,375
150,000	AMC Entertainment Inc.	5.75	6/15/2025	154,313	140,220
428,961	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	440,826	429,690
449,750	American Airlines 2016-2 Pass Thru Trust	3.20	12/15/2029	440,245	439,451
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	957,608
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	423,175
400,000	American Transmission Systems, Incorporation	5.00	9/1/2044	462,105	437,325
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	5,009,794
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	558,620
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	201,060
417,000	Apache Corporation	6.00	1/15/2037	481,106	455,306
500,000	Apple Inc.	2.45	8/4/2026	473,046	483,055
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,440,242
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	8,362,897
250,000	Apple Inc.	4.25	2/9/2047	250,962	266,680
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,121,112
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,129,817
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	494,863
200,000	Aptim Corp.	7.75	6/15/2025	202,125	154,500
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	519,653
250,000	Arch Capital Services Inc.	5.03	12/15/2046	275,600	277,504
125,000	Aruba Investments, Inc.	8.75	2/15/2023	126,250	125,000
210,000	Ascend Learning, LLC	6.88	8/1/2025	213,000	208,425
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	136,500
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,403,313
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	191,089
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,315,933
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	2,043,132
250,000	AT&T Inc.	5.15	11/15/2046	234,063	256,583
750,000	AT&T Inc.	4.13	2/17/2026	761,650	766,667
700,000	AT&T Inc.	4.80	6/15/2044	655,450	687,233
245,000	AT&T Inc.	5.65	2/15/2047	250,454	267,685
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,491,117
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	155,438
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024	40,000	41,200
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	85,532
750,000	Bank of America Corporation	4.44	1/20/2048	725,933	782,127
750,000	Bank of America Corporation	3.97	3/5/2029	736,013	763,646
105,000	Bank of America Corporation	4.27	7/23/2029	106,128	109,329
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	202,539
229,000	Bank of America Corporation	3.42	12/20/2028	220,031	223,927
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,834,370
568,000	Bank of America Corporation	4.18	11/25/2027	580,789	576,799
300,000	Bank of America Corporation	4.33	3/15/2050	300,000	308,692
7,600,000	Bank of America, National Association	3.34	1/25/2023	7,600,000	7,694,985
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	478,892	486,557
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	7,136,636
700,000	Barclays PLC	4.95	1/10/2047	711,564	700,135

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	\$ 81,058	\$ 100,500
1,265,000	Baxalta Incorporated	4.00	6/23/2025	1,240,167	1,293,079
4,800,000	BB&T Corporation	3.45	4/1/2022	4,800,000	4,813,421
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047	944,650	1,047,284
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	518,037
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049	988,200	1,046,712
250,000	Bestfoods	6.63	4/15/2028	334,923	308,034
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	880,795
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	515,360
125,000	Block Communications, Inc.	6.88	2/15/2025	126,588	129,531
250,000	BMC East, LLC	5.50	10/1/2024	249,877	245,625
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,962,830
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	735,220
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	238,236
200,000	Bombardier Inc.	8.75	12/1/2021	198,045	221,000
500,000	Boston Scientific Corporation	4.70	3/1/2049	496,570	530,987
750,000	BP Capital Markets America Inc.	3.22	4/14/2024	746,288	759,710
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,226,150
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	782,805
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	317,296
125,000	BWAY Holding Company	7.25	4/15/2025	125,174	120,546
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026	196,124	206,000
150,000	Caleres, Inc.	6.25	8/15/2023	153,090	155,625
250,000	Calpine Corporation	5.75	1/15/2025	239,067	248,750
200,000	Capital One, National Association	2.35	1/31/2020	199,880	198,994
3,750,000	Cardinal Health, Inc.	4.63	12/15/2020	3,735,788	3,855,469
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	185,725
300,000	Cascades Inc.	5.50	7/15/2022	298,125	301,500
500,000	CBS Corporation	5.50	5/15/2033	528,155	545,521
150,000	CBS Radio Inc.	7.25	11/1/2024	149,944	149,250
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	201,250
200,000	CDW LLC	5.50	12/1/2024	208,950	210,250
125,000	Cedar Fair, L.P.	5.38	6/1/2024	124,218	127,649
500,000	Celgene Corporation	4.35	11/15/2047	451,535	487,166
750,000	Celgene Corporation	4.63	5/15/2044	803,687	755,180
150,000	Centene Corporation	4.75	1/15/2025	149,303	153,000
165,000	Central Garden & Pet Company	5.13	2/1/2028	154,500	151,388
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	190,000
75,000	CenturyLink, Inc.	5.63	4/1/2025	68,063	72,563
125,000	CenturyLink, Inc.	5.80	3/15/2022	119,619	127,344
125,000	CenturyLink, Inc.	8.00	6/1/2036	113,121	121,719
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	517,306
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	791,384
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	840,752
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	149,015
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	209,750
500,000	Chevron Corporation	2.95	5/16/2026	495,087	503,622
4,750,000	Cigna Corporation	4.90	12/15/2048	4,589,454	4,901,506
1,000,000	Cigna Corporation	4.80	8/15/2038	998,555	1,027,789
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	243,365
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	633,403
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	308,231
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	212,711
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	584,325
100,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024	101,000	106,000
150,000	Cleveland Electric Illuminating Company, (The)	5.75	3/1/2025	145,500	143,625
150,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036	166,881	175,285
500,000	CME Group Inc.	4.15	6/15/2048	497,705	527,247
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	4,081,005
250,000	Comcast Corporation	9.46	11/15/2022	356,305	307,077
750,000	Comcast Corporation	4.00	11/1/2049	745,140	729,665
275,000	Comcast Corporation	4.25	1/15/2033	290,393	290,250
1,000,000	Comcast Corporation	4.60	10/15/2038	1,018,140	1,070,477
205,000	Comcast Corporation	5.65	6/15/2035	241,531	240,923
1,500,000	Comcast Corporation	4.70	10/15/2048	1,509,925	1,626,161
250,000	Commonwealth Edison Company	5.88	2/1/2033	288,703	306,178
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	917,854
50,000	CommScope, Inc. of North Carolina	8.25	3/1/2027	50,000	51,875

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	\$ 204,124	\$ 195,820
150,000	Community Health Systems, Inc.	6.25	3/31/2023	152,625	141,135
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	132,137
500,000	Consolidated Edison Company of New York	4.63	12/1/2054	504,060	531,622
300,000	Consolidated Edison Company of New York	5.70	12/1/2036	334,512	353,064
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	362,049
300,000	Constellium N.V.	6.63	3/1/2025	297,235	306,000
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	258,796
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	257,703
240,000	Cornerstone Chemical Company	6.75	8/15/2024	240,150	225,600
750,000	Corning Incorporated	4.75	3/15/2042	773,678	779,677
300,000	Corp Internationale Masonite	5.75	9/15/2026	284,250	306,000
125,000	Cott Holdings Inc.	5.50	4/1/2025	119,031	126,094
3,300,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,313,913	3,449,579
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	501,717
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	254,675
150,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	148,837	153,750
500,000	Crown Castle International Corp.	4.75	5/15/2047	463,730	493,925
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,583,685
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	253,750
200,000	CSC Holdings, LLC	5.50	5/15/2026	203,000	205,560
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	202,573
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	759,938
750,000	CVS Health Corporation	4.78	3/25/2038	730,365	742,720
1,200,000	CVS Health Corporation	5.05	3/25/2048	1,235,503	1,208,886
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	4,051,440
200,000	Dana Incorporated	5.50	12/15/2024	193,500	199,000
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,894,200
125,000	DaVita Inc.	5.13	7/15/2024	121,250	123,438
4,400,000	DBS Group Holdings Ltd	3.39	7/25/2022	4,400,000	4,416,249
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	198,000
3,700,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	3,736,963	3,661,698
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038	473,185	511,167
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	5,058,310
4,200,000	Diamond 1 Finance Corp. -2023	5.45	6/15/2023	4,353,132	4,476,940
125,000	Diamond 1 Finance Corp. -2024	7.13	6/15/2024	126,130	132,544
500,000	Diamond 1 Finance Corp. -2036	8.10	7/15/2036	623,628	587,424
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,763,904
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	126,500
125,000	Diamondback Energy, Inc.	5.38	5/31/2025	123,353	130,469
1,500,000	Discover Financial Services	3.75	3/4/2025	1,498,260	1,494,657
200,000	Discover Financial Services	4.10	2/9/2027	199,822	199,887
250,000	DISH DBS Corporation	5.88	11/15/2024	253,142	210,000
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	448,878
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	251,875
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,240	661,951
500,000	Dow Chemical Company, (The)	5.55	11/30/2048	499,635	557,463
500,000	DowDuPont Inc.	5.32	11/15/2038	515,585	555,840
5,600,000	DowDuPont Inc.	5.42	11/15/2048	5,746,909	6,387,875
275,000	Drax Finco PLC	6.63	11/1/2025	274,313	279,125
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	6,254,118
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	296,847
3,850,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	3,857,467	3,966,578
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	611,135	626,652
300,000	Duke Energy Ohio, Inc.	4.30	2/1/2049	299,436	320,253
500,000	eBay Inc.	4.00	7/15/2042	428,379	425,037
250,000	EMI Music Publishing Group North America	7.63	6/15/2024	269,063	265,000
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	281,567
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	188,550
60,000	Endo Finance	5.88	10/15/2024	60,000	58,875
4,250,000	Energy Transfer Operating, L.P.	6.25	4/15/2049	4,273,664	4,760,357
150,000	EnLink Midstream Partners, LP	4.85	7/15/2026	138,950	148,905
1,000,000	Ensco PLC	5.20	3/15/2025	667,500	775,300
400,000	Entergy Arkansas, LLC	4.20	4/1/2049	397,628	412,982
200,000	Entergy Corporation	2.95	9/1/2026	188,423	192,171
500,000	Entergy Texas, Inc.	4.50	3/30/2039	498,650	526,399
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	188,874

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045	\$ 507,725	\$ 521,797
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,340,549
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	273,793
125,000	Enviva Partners	8.50	11/1/2021	128,750	130,313
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	509,893
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	149,000
750,000	Etp Legacy Lp	4.90	3/15/2035	722,687	712,691
250,000	Etp Legacy Lp	6.05	6/1/2041	259,568	267,539
532,000	Etp Legacy Lp	6.63	10/15/2036	599,378	600,565
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	4,033,736
700,000	Express Scripts Holding Company	3.00	7/15/2023	683,889	695,717
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	507,304
3,650,000	Federal Home Loan Mortgage Corporation	6.25	7/15/2032	4,840,943	5,034,551
750,000	FedEx Corporation	4.40	1/15/2047	740,062	704,663
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	191,610
70,000	First Data Corporation	5.75	1/15/2024	69,125	71,978
200,000	First Quantum Minerals Ltd	6.50	3/1/2024	176,624	187,250
500,000	Ford Motor Company	4.35	12/8/2026	507,184	464,085
270,000	Fox Corporation	5.48	1/25/2039	270,000	298,568
750,000	Fox Corporation	5.58	1/25/2049	750,000	844,113
100,000	Frontier Communications Corporation	8.00	4/1/2027	100,000	103,250
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	223,200
500,000	GE Capital International Funding Company	3.37	11/15/2025	477,365	485,166
542,000	GE Capital International Funding Company	4.42	11/15/2035	486,843	501,072
500,000	General Electric Capital Corporation	3.61	3/15/2023	500,000	486,315
500,000	General Electric Company	4.50	3/11/2044	571,486	456,772
500,000	General Mills, Inc.	4.55	4/17/2038	458,790	495,041
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	519,564
500,000	General Mills, Inc.	4.70	4/17/2048	451,095	499,236
500,000	General Motors Company	6.60	4/1/2036	563,380	523,081
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	500,103
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	258,008
1,700,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,700,000	1,704,199
5,100,000	Goldman Sachs Group, Inc., (The)	4.13	4/23/2021	5,211,231	5,174,894
500,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	500,000	500,993
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	1,063,550
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	443,007	438,867
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	150,608
7,700,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	7,788,484	7,832,917
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	226,910
60,000	Gulfport Energy Corporation	6.38	1/15/2026	60,000	53,100
150,000	Gw Honos Corporation	8.75	5/15/2025	139,738	142,500
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	109,725
400,000	Harborwalk Life Insurance	5.08	2/15/2069	400,000	420,016
150,000	HCA Inc.	5.50	6/15/2047	150,000	159,472
150,000	Hess Corporation	5.63	2/15/2026	150,000	152,625
6,305,000	Hess Corporation	5.80	4/1/2047	6,066,571	6,562,370
150,000	Hill-Rom Holdings, Inc.	5.75	9/1/2023	153,545	154,688
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	459,188
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	317,387
550,000	Home Depot, Inc., (The)	4.50	12/6/2048	555,504	608,875
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024	1,800,226	1,868,080
500,000	HP Inc.	6.00	9/15/2041	521,687	535,020
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,212,442
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	735,797
125,000	HUB International Limited	7.00	5/1/2026	115,975	123,750
150,000	Hughes Satellite Systems Corporation	6.63	8/1/2026	148,763	147,000
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,365,684
300,000	Indiana Michigan Power Company	4.25	8/15/2048	298,284	308,557
2,400,000	ING Groep N.V.	4.63	1/6/2026	2,393,856	2,518,123
200,000	Intel Corporation	2.60	5/19/2026	193,588	195,687
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	194,500
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	523,941
4,500,000	International Bank for Rec & Dev	2.13	3/3/2025	4,406,715	4,441,392
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	200,710
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,416,843
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,111,834
750,000	International Paper Company	4.40	8/15/2047	735,755	701,580

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, continued					
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048	\$ 477,730	\$ 505,848
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,389,974
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	501,223
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	483,094
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,665,000
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	203,750
2,850,000	Japan International Cooperation Agency	1.88	11/13/2019	2,810,948	2,834,411
150,000	JBS USA Food Co	5.88	7/15/2024	148,859	154,125
150,000	JDA ESCR	7.38	10/15/2024	152,813	153,750
3,750,000	John Deere Capital Corporation	2.55	1/8/2021	3,804,300	3,746,063
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	983,978
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	448,560
160,000	Jonah Energy LLC	7.25	10/15/2025	160,640	84,800
750,000	JPMorgan Chase & Co.	3.90	1/23/2049	701,648	726,202
500,000	JPMorgan Chase & Co.	4.03	7/24/2048	456,685	493,680
7,325,000	JPMorgan Chase & Co.	3.71	6/7/2021	7,447,840	7,422,093
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	496,807
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	774,176
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	276,649
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	779,245
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,598,591
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	581,850
750,000	Kinder Morgan, Inc.	5.20	3/1/2048	739,980	787,990
500,000	Kinder Morgan, Inc.	5.55	6/1/2045	512,325	545,315
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,114,125
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,891,164
135,000	Koppers Inc.	6.00	2/15/2025	135,000	131,963
6,600,000	Korea Development Bank, (The)	3.52	7/6/2022	6,600,000	6,626,426
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,749,063
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	513,628
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	492,756
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	545,349
150,000	L Brands, Inc.	6.75	7/1/2036	130,688	126,000
300,000	Lam Research Corporation	4.88	3/15/2049	299,853	315,183
200,000	Lennar Corporation	5.25	6/1/2026	198,515	205,750
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	150,468	149,625
950,000	Liberty Mutual Group Inc.	4.85	8/1/2044	949,021	971,934
150,000	Lions Gate Capital Holdings LLC	5.88	11/1/2024	148,500	154,313
125,000	Live Nation Entertainment, Inc.	5.38	6/15/2022	124,688	126,563
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	203,700
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	908,242	885,236
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	172,350
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,825,156
500,000	Maple Escr	4.60	5/25/2028	500,305	521,139
500,000	Marathon Petroleum Corporation	4.75	9/15/2044	452,025	497,774
250,000	Marathon Petroleum Corporation	5.85	12/15/2045	224,886	267,819
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,311,615
500,000	Marsh & McLennan Companies, Inc.	4.90	3/15/2049	499,465	547,484
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	870,664
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,081,674
840,000	Medtronic, Inc.	4.38	3/15/2035	868,305	917,136
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	139,870
500,000	Merck & Co., Inc.	3.90	3/7/2039	494,790	514,517
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	193,940
1,500,000	Microsoft Corporation	3.70	8/8/2046	1,438,048	1,530,624
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	879,542
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,416,908
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	5,212,614
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	385,312
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	249,961
150,000	Molina Healthcare, Inc.	5.38	11/15/2022	150,308	155,717
750,000	Morgan Stanley	3.88	1/27/2026	762,736	766,838
500,000	Morgan Stanley	4.38	1/22/2047	496,908	515,390
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	537,561
150,000	MPH Infotech, Inc.	7.13	6/1/2024	156,720	149,625
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	203,500
125,000	MSCI Inc.	5.75	8/15/2025	127,046	131,250
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	139,156

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027	\$ 146,295	\$ 155,250
150,000	Murray Energy Corporation	11.25	4/15/2021	96,045	79,500
500,000	Mylan N.V.	3.95	6/15/2026	478,834	477,015
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,800,078
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,371,636
300,000	National Rural Utilities Cooperative Finance	4.40	11/1/2048	304,614	322,980
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	243,900
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,411,366
3,000,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,950,070	3,140,274
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	520,656
150,000	Netflix, Inc.	5.88	11/15/2028	148,125	158,438
150,000	New Red Finance, Inc.	5.00	10/15/2025	150,299	148,170
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,624,592
125,000	Newfield Exploration Company	5.63	7/1/2024	128,788	136,525
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	766,811	754,807
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	500,000	447,331
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	30,375
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	191,900
500,000	NiSource Finance Corp.	4.80	2/15/2044	483,221	526,038
400,000	NiSource Finance Corp.	5.65	2/1/2045	424,080	464,781
750,000	Noble Energy, Inc.	4.95	8/15/2047	678,705	740,720
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,504,258
7,100,000	Nordiska Investeringssbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	7,080,468
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	535,265
150,000	Novelis Inc.	5.88	9/30/2026	153,149	149,438
250,000	NRG Energy, Inc.	6.63	1/15/2027	244,216	269,063
500,000	Nutrien Ltd.	4.90	6/1/2043	474,780	511,134
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	499,018
200,000	OCI N.V.	6.63	4/15/2023	203,060	207,400
300,000	Ohio Edison Company	6.88	7/15/2036	373,476	389,370
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	197,253
150,000	Omega Engineering, Inc.	5.00	1/15/2026	150,563	147,563
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042	284,145	302,057
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	838,299
200,000	Open Text Corp	5.63	1/15/2023	208,248	205,000
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	1,002,780
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	1,020,102
8,300,000	Oracle Corporation	4.00	11/15/2047	7,816,570	8,349,169
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	498,349
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,846,619
270,000	PacifiCorp	4.15	2/15/2050	268,745	279,868
500,000	PacifiCorp	5.25	6/15/2035	561,080	569,106
750,000	PacifiCorp	6.25	10/15/2037	965,810	957,851
45,000	Panther BF Aggregator	8.50	5/15/2027	45,000	45,113
30,000	Panther BF Aggregator	8.50	5/15/2026	30,000	30,600
185,000	Par Pharmaceutical, Inc.	7.50	4/1/2027	185,000	187,590
35,000	Park Aerospace Holdings Limited	5.25	8/15/2022	35,481	35,872
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	203,500
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	5,281,664
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,394,111
100,000	Pentair Finance S.a r.l.	2.65	12/1/2019	96,615	99,982
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	287,563
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	558,566
200,000	PetSmart, Inc.	7.13	3/15/2023	201,374	149,000
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	295,904
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	533,041
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	518,631
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	890,629
500,000	Piedmont Natural Gas Company, Inc.	3.64	11/1/2046	440,770	454,457
60,000	Pilgrim's Pride Corporation	5.75	3/15/2025	61,200	60,600
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	161,200
500,000	Plains All American Pipeline, L.P.	4.90	2/15/2045	444,760	477,356
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	512,249
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	251,250
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,596,434
400,000	Polar Tankers, Inc.	5.95	5/10/2037	454,469	473,329
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	243,125
250,000	Precision Castparts Corp.	4.38	6/15/2045	254,208	270,917

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
350,000	Public Service Company of Colorado	3.55	6/15/2046	\$ 305,571	\$ 323,103
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	6,168,974
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	894,778
250,000	Qualcomm Incorporated	4.30	5/20/2047	249,960	238,576
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	187,250
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	141,000
150,000	Realogy Group	5.25	12/1/2021	146,984	151,125
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,267,645
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	152,438
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	524,716
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	739,490
500,000	Rogers Communications Inc.	5.45	10/1/2043	541,080	580,544
8,300,000	Royal Bank of Canada	3.47	2/1/2022	8,300,000	8,383,075
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046	534,015	557,157
150,000	Salem Media Group, Inc.	6.75	6/1/2024	152,363	135,750
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	816,120
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	392,405
150,000	Schweitzer-Mauduit International, Inc.	6.88	10/1/2026	143,624	150,000
150,000	Sealed Air Corporation	5.50	9/15/2025	149,250	157,905
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049	343,105	358,418
5,600,000	Sempra Energy	3.06	3/15/2021	5,616,968	5,548,021
500,000	Sempra Energy	3.80	2/1/2038	432,265	458,209
1,500,000	Shell International Finance B.V.	4.00	5/10/2046	1,440,116	1,559,589
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	481,764	493,444
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	796,422
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	480,182
150,000	Simmons Foods, Inc.	5.75	11/1/2024	132,375	131,625
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	1,043,182
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	120,411	119,688
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	200,120
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	197,760
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,684,138
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	569,708
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	802,649
100,000	Spectrum Brands, Inc.	6.63	11/15/2022	104,817	102,300
125,000	Springleaf Finance Corporation	7.13	3/15/2026	125,781	127,265
200,000	Sprint Corporation	7.13	6/15/2024	207,509	203,000
75,000	SS&C Technologies, Inc.	5.50	9/30/2027	75,000	75,750
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	519,415
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	261,773
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	4,117,214
150,000	Stevens Holding Company	6.13	10/1/2026	149,583	154,500
150,000	Summit Materials, LLC	5.13	6/1/2025	136,494	144,375
4,100,000	Sunoco Logistics Partners Operations L.P.	5.40	10/1/2047	4,184,747	4,095,023
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	121,908
10,000	Sunoco LP 02-15-2028	5.88	3/15/2028	10,000	9,925
10,000	Sunoco LP 03-15-2026	5.50	2/15/2026	10,000	9,900
500,000	Sysco Corporation	4.50	4/1/2046	512,055	511,096
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	4,595,906	4,829,121
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	200,558
400,000	Tampa Electric Company	6.15	5/15/2037	456,768	485,036
20,000	Targa Resources Partners LP	6.50	7/15/2027	20,000	21,575
60,000	Targa Resources Partners LP	6.88	1/15/2029	60,000	65,175
250,000	Target Corporation	4.00	7/1/2042	243,400	252,274
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	222,525
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	189,279
250,000	Telesat Canada	8.88	11/15/2024	266,640	269,375
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	201,500
90,000	Tempur Sealy International, Inc.	5.50	6/15/2026	85,725	90,056
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	206,000
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024	198,462	200,667
335,000	Texas Instruments Incorporated	3.88	3/15/2039	332,005	346,675
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	213,500
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,737,082
3,720,000	Total System Services, Inc.	4.00	6/1/2023	3,736,777	3,821,999
250,000	TransDigm Inc.	6.38	6/15/2026	257,188	247,463
200,000	Transocean Inc	6.80	3/15/2038	157,761	155,000

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
375,000	TTX Company	4.60	2/1/2049	\$ 374,205	\$ 408,243
500,000	TTX Company	3.90	2/1/2045	471,385	486,088
500,000	Tucson Electric Power Company	4.85	12/1/2048	521,125	554,061
5,300,000	U.S. Bancorp	3.42	1/24/2022	5,300,000	5,334,371
320,000	U.S. Small Business Administration	3.54	12/1/2038	320,000	332,116
400,000	U.S. Small Business Administration	3.87	11/1/2038	400,000	424,130
250,000	Union Pacific Corporation	3.35	8/15/2046	211,533	220,437
585,000	Union Pacific Corporation	3.80	10/1/2051	509,716	548,917
285,000	Union Pacific Corporation	3.60	9/15/2037	258,546	272,578
250,000	Unit Corporation	6.63	5/15/2021	248,030	240,000
439,560	United Airlines, Inc.	3.45	6/1/2029	450,136	437,318
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	4,113,150
250,000	United Rentals (North America), Inc.	5.50	5/15/2027	249,953	252,500
450,000	United Technologies Corporation	4.45	11/16/2038	452,525	465,229
500,000	United Technologies Corporation	4.50	6/1/2042	492,399	516,807
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048	762,540	789,017
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	508,993
4,200,000	Unum Group	7.25	3/15/2028	5,155,248	4,987,122
250,000	Veritas U, Inc.	10.50	2/1/2024	271,250	223,125
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	520,149
500,000	Verizon Communications Inc.	4.52	9/15/2048	472,018	513,130
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	741,752
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	206,828
8,700,000	Verizon Communications Inc.	3.88	2/8/2029	8,683,557	8,908,226
500,000	Verizon Communications Inc.	4.67	3/15/2055	494,495	509,410
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	331,003
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,171,984
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	194,000
250,000	Viacom Inc.	4.38	3/15/2043	224,305	224,757
40,000	ViaSat, Inc.	5.63	4/15/2027	40,000	40,704
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	175,140
500,000	Virginia Electric and Power Company	4.60	12/1/2048	509,920	551,901
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,132,287
1,960,000	Virginia Electric and Power Company	6.00	5/15/2037	2,476,333	2,420,845
250,000	Visa Inc.	4.30	12/14/2045	303,543	275,870
125,000	Vistra Operations Company LLC	5.63	2/15/2027	125,000	130,000
125,000	Vizient, Inc.	10.38	3/1/2024	133,594	135,850
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048	496,040	495,689
100,000	VRX Escrow Corp.	5.50	11/1/2025	100,000	102,125
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	319,808
300,000	W. W. Grainger, Inc.	3.75	5/15/2046	270,492	279,148
500,000	Walmart Inc.	4.05	6/29/2048	493,495	531,024
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	137,818
500,000	Walt Disney Company, (The)	4.13	6/1/2044	513,640	532,876
1,500,000	Walt Disney Company, (The)	3.70	10/15/2025	1,544,115	1,555,980
750,000	Walt Disney Company, (The)	4.75	9/15/2044	771,836	859,621
200,000	Walt Disney Company, (The)	7.43	10/1/2026	205,292	252,564
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	1,009,359
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028	4,199,836	4,459,552
1,600,000	Wells Fargo & Company	4.75	12/7/2046	1,602,158	1,678,941
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	583,263
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	653,201
500,000	Welltower Inc.	4.95	9/1/2048	495,970	527,756
100,000	West Str Merger Sub Inc.	6.38	9/1/2025	100,809	97,250
750,000	Western Midstream Operating, LP	3.95	6/1/2025	754,702	739,292
250,000	Western Midstream Operating, LP	5.30	3/1/2048	247,923	236,866
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,645,545
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	274,980
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,332,074
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	121,250
150,000	WPX Energy, Inc.	5.75	6/1/2026	145,075	152,250
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,545,118
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	939,382
TOTAL CORPORATE BONDS				\$ 597,206,228	605,519,587

FIXED INCOME INVESTMENTS

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	497,374
3,300,000	United States Treasury Bond	3.13	11/15/2028	3,424,781	3,500,449
49,380,000	United States Treasury Bond	3.50	2/15/2039	54,195,514	55,951,787
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	26,829,821
18,000,000	United States Treasury Inflation Linked Notes	0.63	4/15/2023	18,141,779	18,366,798
13,640,000	United States Treasury Note	3.00	8/15/2048	13,544,075	14,119,528
9,273,000	United States Treasury Note	2.63	2/15/2029	9,364,016	9,443,243
33,460,000	United States Treasury Note	2.63	12/31/2023	33,622,072	34,028,552
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,881,942
4,600,000	United States Treasury Note	2.88	8/15/2028	4,612,578	4,779,326
1,400,000	United States Treasury Note	2.75	2/15/2028	1,367,589	1,439,922
89,455,000	United States Treasury Note	2.50	1/31/2024	89,594,127	90,496,346
59,876,500	United States Treasury Wisconsin Sec	3.38	11/15/2048	64,670,474	66,638,353
51,300,000	United States Treasury Wisconsin Sec	2.38	2/29/2024	51,416,227	51,634,630
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 374,438,972	382,608,071
TOTAL BONDS				\$ 971,645,200	988,127,658
BOND FUNDS					
5,182,224	Ashmore Emerging Markets Total Return Fund			\$ 45,407,869	40,214,057
388,581	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,559,053	39,806,103
2,104,679	Neuberger Berman High Income Bond Fund			18,701,245	17,805,581
627,995	Neuberger Berman High Income Fund LLC			25,000,000	30,374,368
9,653,076	Voya Senior Loan Trust Fund Class A			111,141,700	117,923,729
TOTAL BOND FUNDS				\$ 236,809,867	246,123,838
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,339,366
2,565,020	Ford Motor Credit Company LLC	1.22	3/15/2021	2,545,288	2,549,119
882,848	Honda Auto	1.16	5/18/2020	882,021	879,968
3,312,157	Nissan Auto	1.74	8/16/2021	3,311,806	3,294,225
568,305	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	568,904	567,296
TOTAL ASSET-BACKED SECURITIES				\$ 12,596,944	12,629,974
MORTGAGE-BACKED SECURITIES					
11,315,655	Bank 2017-Bnk5	1.09	6/15/2060	\$ 858,477	\$ 701,797
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	499,549
11,839,850	Bank of America Merrill Lynch Commercial	1.13	2/15/2050	978,226	779,228
1,015,315	Bank of America Mortgage Securities, Inc	4.49	12/25/2034	1,013,358	1,011,752
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	1,040,835
17,420,857	CFCRE 2016-C7 Mortgage Trust	0.75	12/10/2054	940,065	821,515
13,318,725	Citigroup Commercial Mortgage Trust 2013	1.05	11/10/2046	621,541	543,497
730,000	Citigroup Commercial Mortgage Trust 2013	5.11	11/10/2046	700,858	733,384
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,050,868
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	769,427
591,545	COMM 2012-CCRE2 Mortgage Trust	1.65	8/15/2045	40,827	26,634
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,589,810
1,272,166	COMM 2012-CCRE3 Mortgage Trust	1.87	10/15/2045	104,028	69,068
564,793	COMM 2012-CCRE4 Mortgage Trust	1.77	10/15/2045	39,684	26,231
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,052,291
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,063,913
500,000	COMM 2013-CCRE13 Mortgage Trust	4.90	10/10/2046	516,641	532,192
707,864	COMM 2013-CCRE6 Mortgage Trust	1.06	3/10/2046	34,117	21,067
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046	979,414	1,007,870
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	935,359
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,401,037
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,485,843
500,000	COMM 2016-COR1 Mortgage Trust	4.39	10/10/2049	494,906	505,881
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,043,396
1,000,000	Comm Commercial Mortgage-Hudson	2.84	8/10/2038	973,533	977,670
1,000,000	Comm Commercial Mortgage-MSCCG	3.46	6/7/2035	999,772	997,417
981,425	Core Indl	3.29	2/10/2037	990,636	995,469
253,000	DBWF Mortgage Trust	3.42	6/10/2034	222,718	228,760
990,000	DBWF Mortgage Trust	3.42	6/10/2034	982,767	980,236
5,057,078	Federal National Mortgage Association	2.45	4/1/2025	4,891,367	5,003,933
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	4,272,068

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued					
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	\$ 5,027,512	\$ 5,048,934
8,388,163	Federal National Mortgage Association	3.58	5/1/2028	8,376,071	8,786,710
8,428,151	Federal National Mortgage Association	3.43	6/1/2028	8,309,773	8,740,759
279,137	Federal National Mortgage Association	4.88	2/1/2034	280,118	291,459
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,445,048
4,636,886	Federal National Mortgage Association	3.08	12/1/2024	4,691,224	4,747,494
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,483,169
5,075,000	Federal National Mortgage Association	2.96	9/25/2027	4,978,258	5,091,230
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,728,746
5,100,000	Federal National Mortgage Association	2.56	7/25/2024	5,141,939	5,073,378
3,117,678	Federal National Mortgage Association	3.04	1/25/2022	3,119,520	3,141,930
470,000	Government National Mortgage Association	3.17	11/16/2046	481,503	467,739
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,032,670
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	492,715
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	697,960
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,066,178
118,672	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	125,627	122,490
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	1,035,526
680,000	GS Mortgage Securities Trust 2018-GS5	3.58	10/15/2031	680,000	680,425
1,000,000	J.P. Morgan Chase Commercial Mortgage	4.00	1/15/2046	1,050,174	1,031,698
570,000	J.P. Morgan Chase Commercial Mortgage	5.38	8/15/2046	631,364	598,076
340,000	J.P. Morgan Chase Commercial Mortgage	5.38	8/15/2046	353,520	353,011
1,739,154	JP Morgan Mortgage Trust	4.24	8/25/2035	1,740,490	1,760,173
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.72	3/15/2050	1,037,628	1,036,258
1,000,000	JPMBB Commercial Mortgage Securities Trust	4.44	2/15/2047	1,075,015	1,053,902
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.58	3/15/2049	1,040,869	1,027,633
1,450,000	JPMBB Commercial Mortgage Securities Trust	3.39	12/15/2049	1,450,453	1,471,344
710,000	JPMBB Commercial Mortgage Securities Trust	3.85	7/15/2050	697,920	699,938
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	280,145
1,160,000	Morgan Stanley Bank of America Merrill L	4.31	12/15/2051	1,194,768	1,256,183
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,357,189
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	1,037,061
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	139,561
340,000	Morgan Stanley	4.41	10/15/2051	350,178	370,639
810,000	Morgan Stanley	2.70	1/11/2032	817,885	806,422
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	1,012,051
1,709,312	Structured Adjustable Rate Mortgage Loan	4.39	2/25/2035	1,725,085	1,710,665
12,006,737	UBS Commercial Mortgage Trust 2018-C12	0.83	8/15/2051	767,226	747,071
1,000,000	UBS-Barclays Commercial Mortgage Trust 2	3.19	3/10/2046	1,029,460	1,013,947
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	1,029,079
1,000,000	Wells Fargo Commercial Mortgage Trust 20	3.37	12/15/2059	1,009,908	1,009,892
16,802,899	Wells Fargo Commercial Mortgage Trust 20	1.01	12/15/2049	972,274	780,629
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044	1,119,812	1,057,413
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,985,581
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,114,893
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,705,693
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	1,027,104
153,176	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	154,476	153,001
TOTAL MORTGAGE-BACKED SECURITIES				\$ 141,211,937	140,968,809
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,362,263,948	1,387,850,279

FIXED INCOME INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
8,619	2U, Inc.	\$ 522,982	\$ 610,656
208,500	3i Group plc	1,840,762	2,675,563
14,073	3M Company	2,284,141	2,924,088
2,200	A. O. Smith Corporation	115,202	117,304
590,500	A2a S.P.A.	814,564	1,078,439
37,023	Abbott Laboratories	1,617,046	2,959,619
22,510	AbbVie Inc.	1,190,653	1,814,081
2,945	ABIOMED, Inc.	891,352	841,063
1,500	Acadia Healthcare Company, Inc.	67,705	43,965
24,856	Accenture Public Limited Company	2,086,858	4,375,153
28,000	ACS, Actividades de Construccion y Servicios	1,122,281	1,231,183
11,329	Activision Blizzard, Inc.	519,680	515,809
546	Acuity Brands, Inc.	131,256	65,525
11,286	Adecco Group AG	904,554	601,980
14,100	Adidas AG	1,040,816	3,429,251
1,500	Adient Public Limited Company	107,142	19,440
15,036	Adobe Inc.	2,053,376	4,006,944
2,400	ADT Inc.	20,973	15,336
21,815	Adtalem Global Education Inc.	630,157	1,010,471
2,798	Advance Auto Parts, Inc.	452,021	477,143
5,500	Advanced Energy Industries, Inc.	425,173	273,240
18,560	Advanced Micro Devices, Inc.	288,774	473,651
2,126	AECOM	74,506	63,078
7,760	AeroVironment, Inc.	546,299	530,862
30,975	AES Corporation, (The)	433,465	560,028
1,033	Affiliated Managers Group, Inc.	178,856	110,645
29,853	AFLAC Incorporated	1,122,145	1,492,650
1,100	AGCO Corporation	69,154	76,505
4,490	Agilent Technologies, Inc.	162,985	360,906
654	Agios Pharmaceuticals, Inc.	39,678	44,106
51,400	AGL Energy Limited	778,678	794,866
7,048	AGNC Investment Corp.	138,888	126,864
426,000	AIA Group Limited	2,028,329	4,241,033
1,600	Air Lease Corporation	62,530	54,960
25,600	Air Liquide Finance	2,786,559	3,258,241
3,371	Air Products and Chemicals, Inc.	403,373	643,726
6,473	Akamai Technologies, Inc.	445,678	464,179
135,699	Aker Solutions ASA	728,537	686,405
1,619	Alaska Air Group, Inc.	115,601	90,858
1,756	Albemarle Corporation	167,101	143,957
2,900	Alcoa Corporation	98,238	81,664
18,400	Alder BioPharmaceuticals, Inc.	187,492	251,160
1,535	Alexandria Real Estate Equities, Inc.	174,473	218,830
3,467	Alexion Pharmaceuticals, Inc.	421,821	468,669
3,707	Align Technology, Inc.	739,727	1,054,011
2,350	Alkermes Public Limited Company	138,365	85,752
213	Alleghany Corporation	129,901	130,441
19,910	Allegheny Technologies Incorporated	486,928	509,099
1,401	Allegion Public Limited Company	56,240	127,085
5,273	Allergan Public Limited Company	823,007	772,020
724	Alliance Data Systems Corporation	187,139	126,686
9,844	Alliant Energy Corporation	399,441	463,948
1,649	Allison Transmission Holdings, Inc.	59,867	74,073
20,361	Allstate Corporation, (The)	1,315,256	1,917,599
6,072	Ally Financial Inc.	123,962	166,919

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,259	Alnylam Pharmaceuticals, Inc.	\$ 83,520	\$ 117,654
10,047	Alphabet Inc.	6,242,214	11,805,956
27,422	Altria Group, Inc.	1,275,884	1,574,845
7,869	Amazon.com, Inc.	5,057,726	14,012,722
15,700	Ambarella Inc.	693,961	678,240
520	AMC Networks Inc.	30,743	29,515
2,200	Amdocs Limited	136,624	119,042
100	AMERCO	38,119	37,151
14,852	Ameren Corporation	813,101	1,092,365
5,979	American Airlines, Inc.	323,231	189,893
1,804	American Campus Communities, Inc.	86,290	85,834
11,763	American Electric Power Company, Inc.	705,737	985,151
11,380	American Express Company	741,602	1,243,834
1,009	American Financial Group, Inc.	97,127	97,076
4,100	American Homes 4 Rent	93,006	93,152
13,324	American International Group, Inc.	606,388	573,731
107	American National Insurance Company	12,485	12,928
7,503	American Tower Corporation	704,338	1,478,541
10,826	American Water Works Company, Inc.	855,460	1,128,719
2,150	Ameriprise Financial, Inc.	184,650	275,415
2,500	AmerisourceBergen Corporation	144,978	198,800
6,557	AMETEK, Inc.	399,815	544,034
9,629	Amgen Inc.	1,071,387	1,829,317
6,430	Amphenol Corporation	351,243	607,249
14,206	Anadarko Petroleum Corporation	921,413	646,089
5,243	Analog Devices, Inc.	268,281	551,931
20,062	Annaly Capital Management, Inc.	225,472	200,419
3,253	ANSYS, Inc.	435,017	594,356
4,200	Antero Resources Corporation	92,750	37,086
10,207	Anthem, Inc.	2,035,385	2,929,205
5,514	Aon PLC	547,493	941,240
6,456	Apache Corporation	487,830	223,765
2,401	Apartment Investment and Management Company	63,829	120,735
1,357	Apergy Corporation	32,496	55,718
2,870	Apple Hospitality REIT, Inc.	55,001	46,781
96,440	Apple Inc.	7,685,266	18,318,778
13,963	Applied Materials, Inc.	335,314	553,773
1,000	AptarGroup, Inc.	79,254	106,390
3,855	Aptiv PLC	182,163	306,434
2,700	Aqua America, Inc.	87,029	98,388
3,800	Aramark	143,124	112,290
5,558	Arch Capital Group Ltd.	175,680	179,635
16,724	Archer-Daniels-Midland Company	696,628	721,306
37,257	Arconic Inc.	796,167	711,981
833	Arcosa Inc.	18,830	25,448
864	Arista Networks, Inc.	141,311	271,693
700	Armstrong World Industries, Inc.	32,235	55,594
37,600	Array BioPharma Inc.	202,720	916,688
23,600	ARRIS International PLC	433,606	745,996
1,265	Arrow Electronics, Inc.	93,489	97,481
9,808	Arthur J. Gallagher & Co.	536,134	766,005
1,000	Ashland Global Holdings Inc.	62,110	78,130
32,998	Ashtead Group Public Limited Company	737,674	796,539
14,300	ASML Holding	2,141,375	2,684,689
9,888	Aspen Technology, Inc.	921,672	1,030,923

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
26,600	ASR Nederland N.V.	\$ 1,068,903	\$ 1,108,096
2,269	Associated Banc-Corp	54,734	48,443
1,044	Assurant, Inc.	61,729	99,086
1,743	Assured Guaranty Ltd.	67,300	77,441
142,200	Astellas Pharma Inc.	2,253,955	2,130,720
107,775	AT&T Inc.	3,181,674	3,379,824
2,469	Athene Holding Ltd	124,521	100,735
1,351	Atlassian Corporation PLC	52,015	151,839
1,691	Atmos Energy Corporation	140,842	174,055
3,220	Autodesk, Inc.	193,304	501,740
12,532	Automatic Data Processing, Inc.	1,112,415	2,001,862
880	AutoNation, Inc.	41,404	31,434
1,178	AutoZone, Inc.	756,650	1,206,413
2,117	AvalonBay Communities, Inc.	314,134	424,945
900	AVANGRID, Inc.	40,311	45,315
194,669	AVAST PLC	749,576	718,629
1,464	Avery Dennison Corporation	85,409	165,432
1,700	Avnet, Inc.	75,491	73,729
2,648	AXA Equitable Holdings, Inc.	55,906	53,331
19,325	Axalta Coating Systems Ltd.	562,628	487,183
1,119	AXIS Capital Holdings Limited	74,674	61,299
102,000	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	814,603	641,163
9,034	Baker Hughes, a GE company	385,824	250,422
37,159	Ball Corporation	1,306,223	2,150,020
160,605	Bank of America Corporation	3,084,580	4,431,092
700	Bank of Hawaii Corporation	57,441	55,209
9,570	Bank of Montreal	747,213	716,273
49,696	Bank of New York Mellon Corporation, (The)	1,489,008	2,506,169
1,604	Bank OZK	73,280	46,484
1,500	BankUnited, Inc.	53,944	50,100
29,102	Baxter International Inc.	1,627,464	2,366,284
10,940	BB&T Corporation	359,713	509,038
9,230	Becton, Dickinson and Company	1,385,804	2,305,008
1,500	Bemis Company, Inc.	71,982	83,220
50,806	Berkshire Hathaway Inc.	5,793,570	10,206,417
1,963	Berry Global Group, Inc.	99,671	105,747
15,886	Best Buy Co., Inc.	966,417	1,128,859
97,465	Betsson AB	790,620	741,130
4,923	BGC Partners, Inc.	36,423	26,141
84,800	BHP Group PLC	1,447,054	2,042,678
3,025	Biogen Inc.	575,248	715,050
2,464	BioMarin Pharmaceutical Inc.	218,081	218,877
291	Bio-Rad Laboratories, Inc.	65,524	88,953
491	Bio-Techne Corporation	50,782	97,488
2,168	Black Knight Inc	87,595	118,156
2,723	BlackRock, Inc.	1,078,327	1,163,729
721	Bluebird Bio, Inc.	121,778	113,435
232,500	BlueScope Steel Limited	1,864,271	2,303,932
13,484	Boeing Company, (The)	2,618,489	5,143,067
381	BOK Financial Corporation	30,447	31,071
793	Booking Holdings Inc.	923,722	1,383,714
28,125	Booz Allen Hamilton Holding Corporation	784,108	1,635,188
3,563	BorgWarner Inc.	136,407	136,855
2,390	Boston Properties, Inc.	254,667	319,973
22,305	Boston Scientific Corporation	356,438	856,066

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
133,600	BP P.L.C.	\$ 1,030,425	\$ 972,279
2,800	Brandywine Realty Trust	45,939	44,408
895	Bright Horizons Family Solutions LLC	73,560	113,763
2,379	Brighthouse Financial, Inc.	114,915	86,334
20,770	BrightSpere Investment Group	352,394	281,641
24,273	Bristol-Myers Squibb Company	1,029,080	1,158,065
4,600	Brixmor Property Group Inc.	91,950	84,502
6,132	Broadcom Inc.	992,747	1,843,954
4,565	Broadridge Financial Solutions, Inc.	463,361	473,345
1,553	Brookfield Property REIT Inc.	31,539	31,821
3,256	Brown & Brown, Inc.	68,509	96,085
13,063	Brown-Forman Corporation	586,606	688,177
1,700	Bruker Corporation	42,503	65,348
1,300	Brunswick Corporation	79,710	65,429
161,300	BT Group PLC	586,835	468,601
1,893	Bunge Finance North America, Inc.	149,813	100,462
34,800	Bureau Veritas	898,664	816,671
9,598	Burlington Stores, Inc.	1,421,725	1,503,815
30,110	BWXT Government Group, Inc.	1,526,220	1,492,854
8,962	C.H. Robinson Worldwide, Inc.	752,723	779,604
467	Cable One, Inc.	236,840	458,304
1,000	Cabot Corporation	57,457	41,630
7,085	Cabot Oil & Gas Corporation	147,576	184,919
4,189	Cadence Design Systems, Inc.	134,290	266,043
196,023	CAE Inc.	2,332,737	4,344,207
8,549	Caesars Entertainment Corporation	96,614	74,291
12,091	Cambrex Corporation	569,830	469,735
1,310	Camden Property Trust	108,353	132,965
3,343	Campbell Soup Company	140,127	127,469
9,300	Canadian Imperial Bank of Commerce	848,381	735,117
647	Cantel Medical Corp.	65,568	43,278
6,774	Capital One Financial Corporation	420,127	553,368
10,848	Capri Holdings Limited	676,339	496,296
5,249	Cardinal Health, Inc.	257,317	252,739
849	Carlisle Companies Incorporated	89,242	104,104
2,503	CarMax, Inc.	105,331	174,709
6,328	Carnival Corporation	314,100	320,956
6,933	Cars.com Inc	111,987	158,072
601	Carter's, Inc.	53,723	60,575
556	Casey's General Stores, Inc.	62,452	71,596
22,327	Catalent, Inc.	969,161	906,253
10,883	Caterpillar Inc.	1,109,568	1,474,538
18,452	Cboe Global Markets, Inc.	1,580,198	1,761,059
4,595	CBRE Group, Inc.	127,615	227,223
5,085	CBS Corporation	190,538	241,690
2,000	CDK Global, Inc.	129,700	117,640
2,108	CDW Corporation	123,368	203,148
1,928	Celanese Corporation	177,298	190,120
10,432	Celgene Corporation	768,020	984,155
27,894	Centene Corporation	1,356,207	1,481,171
22,911	Centennial Resource Development, Inc.	420,430	201,388
7,267	CenterPoint Energy, Inc.	150,459	223,097
382,755	Centrica PLC	771,070	569,571
101,677	CenturyLink, Inc.	2,157,281	1,219,107
692	Ceridian HCM Holding Inc.	25,929	35,500

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
40,071	Cerner Corporation	\$ 2,097,980	\$ 2,292,462
10,462	CF Industries Holdings, Inc.	400,598	427,687
656	Charles River Laboratories International	60,643	95,284
17,153	Charles Schwab Corporation, (The)	470,942	733,462
2,675	Charter Communications, Inc.	799,945	927,984
162,600	Charter Hall Limited	655,770	1,186,215
211	Chemed Corporation	67,126	67,535
2,381	Chemours Company, (The)	88,565	88,478
3,345	Cheniere Energy, Inc.	165,561	228,664
16,500	Chesapeake Energy Corporation	201,243	51,150
30,093	Chevron Corporation	2,848,474	3,706,856
2,900	Chimera Investment Corporation	57,357	54,346
451	Chipotle Mexican Grill, Inc.	194,963	320,350
500	Choice Hotels International, Inc.	31,300	38,870
20,383	Chubb Limited	2,466,310	2,855,251
4,654	Church & Dwight Co., Inc.	234,814	331,504
11,561	Cigna Holding Company	1,712,618	1,859,240
1,849	Cimarex Energy Co.	219,390	129,245
20,100	CIMIC Group Limited	696,640	689,058
4,406	Cincinnati Financial Corporation	285,262	378,475
1,500	Cinemark Holdings, Inc.	64,129	59,985
1,917	Cintas Corporation	204,346	387,445
88,851	Cisco Systems, Inc.	2,804,080	4,797,065
1,642	CIT Group Inc.	75,357	78,767
34,941	Citigroup Inc.	1,815,226	2,174,029
18,504	Citizens Financial Group, Inc.	620,115	601,380
2,521	Citrix Systems, Inc.	177,326	251,243
800	Clean Harbors, Inc.	44,498	57,224
2,080	Clorox Company, (The)	218,982	333,757
65,000	CLP HOLDINGS LIMITED	796,563	753,508
15,255	CME Group Inc.	1,632,879	2,510,668
6,680	CMS Energy Corporation	223,955	371,007
393	CNA Financial Corporation	17,169	17,037
2,246,000	CNOOC Limited	2,472,900	4,205,912
3,600	CNX Resources Corporation	49,671	38,772
56,196	Coca-Cola Company, (The)	2,114,448	2,633,345
9,800	Cochlear Limited	621,907	1,206,277
29,025	Cognex Corporation	468,993	1,476,212
8,301	Cognizant Technology Solutions Corporation	370,617	601,407
365	Coherent, Inc.	92,706	51,728
1,400	Colfax Corporation	54,964	41,552
12,613	Colgate-Palmolive Company	696,203	864,495
4,614	Colliers International Group Inc.	119,626	308,031
7,700	Colony Cap Inc.	101,891	40,964
31,069	Coloplast A/S	2,185,128	3,412,209
1,800	Columbia Property Trust, Inc.	40,053	40,518
538	Columbia Sportswear Company	48,969	56,049
67,350	Comcast Corporation	1,510,791	2,692,653
10,729	Comerica Incorporated	733,880	786,650
1,564	Commerce Bancshares, Inc.	80,217	90,806
2,389	CommScope Holding Company, Inc.	96,256	51,913
19,100	Compagnie Plastic Omnium	635,670	508,924
151,261	Compass Group PLC	2,603,121	3,556,681
32,619	Conagra Brands, Inc.	920,150	904,851
3,580	Concho Resources Inc.	414,353	397,237

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,900	Conduent Incorporated	\$ 48,662	\$ 40,107
31,945	ConocoPhillips	1,832,164	2,132,009
5,830	Consolidated Edison, Inc.	382,774	494,442
9,028	Constellation Brands, Inc.	1,550,043	1,582,879
1,182	Continental Resources, Inc.	53,409	52,918
2,033	Cooper Companies, Inc., (The)	484,604	602,114
500	Copa Holdings, S.A.	56,126	40,305
40,154	Copart, Inc.	1,387,318	2,432,931
1,400	CoreLogic, Inc.	58,114	52,164
533	CoreSite Realty Corporation	58,908	57,042
11,993	Corning Incorporated	269,040	396,968
1,299	Corporate Office Properties Trust	43,546	35,463
4,381	CoStar Group, Inc.	720,611	2,043,386
10,452	Costco Wholesale Corporation	1,623,017	2,530,847
9,555	Coty Inc.	139,056	109,883
910	Covetrus, Inc.	36,365	28,984
696	Crane Co.	53,387	58,896
161	Credit Acceptance Corporation	37,188	72,761
6,259	Crown Castle International Corp.	505,843	801,152
11,430	Crown Holdings, Inc.	407,194	623,735
29,300	CSL Limited	1,521,788	4,057,336
20,502	CSX Corporation	796,329	1,533,960
2,928	Cubeshmart, L.P.	74,696	93,813
824	Cullen/Frost Bankers, Inc.	74,043	79,986
7,828	Cummins Inc.	899,529	1,235,806
626	Curtiss-Wright Corporation	73,299	70,951
22,326	CVS Health Corporation	1,156,153	1,204,041
4,633	Cypress Semiconductor Corporation	64,445	69,124
15,910	CyrusOne Inc.	582,265	834,320
13,500	Cytokinetics, Incorporated	174,412	109,215
5,609	D.R. Horton, Inc.	144,335	232,100
32,500	Daikin Industries, Ltd.	1,222,960	3,808,330
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,718,390
9,426	Danaher Corporation	555,160	1,244,421
2,316	Darden Restaurants, Inc.	170,721	281,325
1,999	DaVita Inc.	102,784	108,526
10,677	DB Insurance Co., Ltd.	493,333	646,207
6,153	Deere & Company	640,422	983,496
2,097	Dell Technologies Inc.	79,658	123,073
9,381	Delta Air Lines, Inc.	318,856	484,529
33,300	DENSO Corporation	1,111,327	1,298,786
4,106	Dentsply Sirona Inc.	199,326	203,617
25,838	Deutsche Post AG	786,263	841,354
163,092	Deutsche Telekom AG	2,799,579	2,709,377
18,614	Devon Energy Corporation	881,113	587,458
5,924	DexCom, Inc.	408,174	705,548
107,400	DEXUS Funds Management Limited	772,712	971,955
2,190	Diamondback Energy, Inc.	205,765	222,351
1,300	Dick's Sporting Goods, Inc.	63,261	47,853
6,756	Digital Realty Trust, Inc.	735,773	803,964
5,338	Discover Financial Services	209,164	379,852
51,237	Discovery, Inc.	1,183,086	1,318,670
5,160	Dish Network Corporation	264,551	163,520
910	DocuSign, Inc.	38,879	47,174
840	Dolby Laboratories, Inc.	43,706	52,895

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
35,379	Dollar General Corporation	\$ 2,846,039	\$ 4,220,715
35,569	Dollar Tree, Inc.	3,128,473	3,736,168
21,379	Dominion Energy, Inc.	1,283,455	1,638,914
4,311	Domino's Pizza, Inc.	888,362	1,112,669
900	Domtar Corporation	32,870	44,685
1,855	Donaldson Company, Inc.	85,148	92,861
2,119	Douglas Emmett, Inc.	82,735	85,650
2,373	Dover Corporation	130,942	222,587
46,916	DowDuPont Inc.	2,182,499	2,501,092
145,955	Drax Group PLC	735,228	719,666
7,457	DTE Energy Company	693,235	930,186
10,188	Duke Energy Corporation	689,159	916,920
5,106	Duke Realty Corporation	136,042	156,141
1,149	Dunkin' Brands Group, Inc.	63,300	86,290
5,151	DXC Technology Company	315,084	331,261
16,348	E*Trade Financial Corporation	694,068	759,038
16,800	E.W. Scripps Company, (The)	274,891	352,800
700	Eagle Materials Inc.	67,250	59,010
20,360	East West Bancorp, Inc.	1,078,443	976,669
1,942	Eastman Chemical Company	118,160	147,359
6,924	Eaton Corporation Public Limited Company	407,246	557,797
1,547	Eaton Vance Corp.	70,563	62,360
79,948	eBay Inc.	2,048,386	2,969,269
700	EchoStar Corporation	39,867	25,515
3,852	Ecolab Inc.	338,493	680,032
5,880	Edison International	299,427	364,090
4,309	Edwards Lifesciences Corporation	391,828	824,441
9,300	Eiffage	1,053,350	894,505
9,100	Eisai Co., Ltd.	610,888	510,804
4,937	Elanco Animal Health	103,978	158,330
4,682	Electronic Arts Inc.	247,212	475,832
2,811	Element Solution Inc.	36,655	28,391
16,012	Eli Lilly and Company	1,111,987	2,077,717
9,331	Emerson Electric Co.	479,246	638,894
1,800	Empire State Realty Trust, Inc.	37,156	28,440
16,198	Encompass Health Corporation	747,777	945,963
14,138	Encore Capital Group, Inc.	524,462	384,978
59,229	Enerflex Ltd.	792,473	846,350
900	Energizer Holdings, Inc.	50,177	40,437
49,800	Eni S.p.A.	829,001	880,931
5,799	Entergy Corporation	478,403	554,558
12,821	EOG Resources, Inc.	1,106,445	1,220,303
792	EPAM Systems, Inc.	95,564	133,951
88,904	Epiroc AB	731,527	853,067
1,200	EPR Properties	88,107	92,280
3,846	EQT Corporation	116,572	79,766
3,983	Equifax Inc.	372,023	471,986
1,248	Equinix, Inc.	387,286	565,544
33,000	Equinor ASA	861,583	723,681
2,892	Equitrans Midstream Corporation	91,719	62,988
2,000	Equity Commonwealth	62,708	65,380
1,218	Equity Lifestyle Properties, Inc.	96,033	139,217
5,477	Equity Residential	325,995	412,528
400	Erie Indemnity Company	49,081	71,408
4,100	Esperion Therapeutics, Inc.	61,229	164,615

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,056	Essex Property Trust, Inc.	\$ 232,698	\$ 305,437
17,611	EssilorLuxottica	1,533,632	1,925,642
7,989	Estee Lauder Companies Inc., (The)	820,322	1,322,579
11,880	Euronet Worldwide, Inc.	1,045,244	1,693,969
493	Evercore Inc.	53,121	44,863
717	Everest Re Group, Ltd.	170,422	154,843
8,413	Evergy Inc.	452,285	488,375
6,872	Eversource Energy	344,290	487,568
21,323	Evonik Industries AG	791,590	581,325
28,600	Evoqua Water Technologies Corporation	380,452	359,788
248,000	Evraz PLC	720,935	2,004,862
9,712	Exact Sciences Corporation	349,287	841,253
3,911	Exelixis, Inc.	95,443	93,082
22,297	Exelon Corporation	869,355	1,117,749
40,400	Exor N.V.	1,732,434	2,626,526
1,899	Expedia Group, Inc.	168,886	225,981
26,800	Expeditors International of Washington	1,103,677	2,034,120
128,700	Experian Group Limited	2,281,049	3,486,536
3,069	Extended Stay America, Inc.	56,125	55,089
5,129	Extra Space Storage Inc.	453,270	522,696
2,526	Extraction Oil & Gas, Inc.	36,621	10,685
71,439	Exxon Mobil Corporation	5,335,299	5,772,271
4,037	F.N.B. Corporation	53,688	42,792
4,076	F5 Networks, Inc.	662,042	639,647
42,011	Facebook, Inc.	4,355,133	7,002,814
504	FactSet Research Systems Inc.	83,202	125,128
417	Fair, Isaac International Germany Corporation	81,570	113,270
12,900	FANUC Corporation	1,206,515	2,200,407
4,400	FARO Technologies, Inc.	201,935	193,204
4,170	Fastenal Company	151,392	268,173
1,039	Federal Realty Investment Trust	150,397	143,226
3,474	FedEx Corporation	486,942	630,218
11,463	Ferguson PLC	737,222	729,516
272,968	Ferrexpo PLC	849,492	880,691
7,300	FibroGen, Inc.	171,847	396,755
4,073	Fidelity National Financial, Inc.	117,481	148,868
9,185	Fidelity National Information Services	680,713	1,038,824
30,287	Fifth Third Bancorp	742,175	763,838
17,300	Finisar Corporation	387,126	400,841
44,433	FireEye, Inc.	633,539	746,030
1,557	First American Financial Corporation	62,526	80,186
139	First Citizens BancShares, Inc.	57,642	56,601
7,538	First Data Corporation	134,764	198,023
2,066	First Hawaiian, Inc.	58,405	53,819
4,924	First Horizon National Corporation	91,926	68,838
2,278	First Republic Bank	217,268	228,848
1,037	First Solar, Inc.	33,238	54,795
9,328	FirstCash, Inc.	506,700	806,872
21,115	FirstEnergy Corp.	749,915	878,595
6,939	FirstService Corporation	220,311	619,930
14,067	Fiserv, Inc.	509,412	1,241,835
1,797	FleetCor Technologies, Inc.	310,718	443,122
4,826	Flir Systems, Inc.	223,877	229,621
600	Floor & Décor Holdings, Inc.	20,406	24,732
2,900	Flowers Foods, Inc.	54,707	61,828

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,546	Flowserve Corporation	\$ 235,095	\$ 250,346
10,109	Fluor Corporation	488,680	372,011
7,269	FMC Corporation	325,094	558,405
2,197	Foot Locker, Inc.	135,358	133,138
60,667	Ford Motor Company	746,484	532,656
26,100	FormFactor, Inc.	354,403	419,949
7,959	Fortinet, Inc.	519,371	668,317
4,287	Fortive Corporation	156,223	359,636
2,610	Fortune Brands Home & Security, Inc.	144,904	124,262
856,770	Fortress Worldwide Transportation And Infrastructure Common Stock	13,621,160	14,659,335
22,200	Foster Electric Company, Limited	296,193	333,346
55,281	Fox Corporation	1,886,528	2,006,863
26,921	Franklin Resources, Inc.	906,432	892,162
20,148	Freeport-McMoRan Inc.	492,930	259,708
1,104	Frontdoor, Inc.	30,174	38,000
19,600	Fuji Electric Co., Ltd.	709,575	556,028
16,600	FUJIFILM Holdings Corporation	748,092	754,975
147,300	Galp Energia, SGPS, S.A.	2,817,925	2,361,852
3,100	Gaming and Leisure Properties, Inc.	105,986	119,567
3,424	Gap, Inc., (The)	87,432	89,640
1,903	Gardner Denver Investments, Inc.	51,062	52,922
2,651	Garmin Ltd.	132,156	228,914
1,275	Garrett Motion Inc.	12,153	18,781
2,828	Gartner, Inc.	361,795	428,951
800	GATES INDUSTRIAL CORPORATION PLC	12,965	11,472
1,600	GCI Liberty, Inc.	75,796	88,976
5,080	General Dynamics Corporation	674,359	859,942
131,721	General Electric Company	2,941,637	1,315,893
9,177	General Mills, Inc.	421,844	474,910
19,457	General Motors Company	696,321	721,855
7,982	Genesee & Wyoming Inc.	574,313	695,551
2,372	Genpact Limited	67,304	83,447
3,757	Gentex Corporation	77,967	77,695
4,146	Genuine Parts Company	328,552	464,476
19,304	Gilead Sciences, Inc.	899,995	1,254,953
12,174	Glaukos Corporation	413,240	954,076
32,800	GlaxoSmithKline PLC	654,367	682,473
2,313	Global Payments Inc.	179,955	315,771
13,856	GoDaddy Inc.	936,936	1,041,833
5,137	Goldman Sachs Group, Inc., (The)	949,128	986,253
3,181	Goodyear Tire & Rubber Company, (The)	54,604	57,735
2,528	Graco Inc.	92,041	125,187
1,260	GrafTech International Ltd.	22,029	16,115
71	Graham Holdings Company	42,568	48,506
218,100	Grainger PLC	751,021	672,406
9,049	Grand Canyon Education, Inc.	672,311	1,036,201
37,300	Graphic Packaging Holding Company	438,974	471,099
29,000	Grifols, S.A.	849,228	812,764
64,000	Groupon, Inc.	317,979	227,200
1,388	Grubhub Inc.	148,490	96,424
6,723	Guidewire Software, Inc.	332,750	653,207
3,191	H & R Block, Inc.	58,069	76,393
44,354	H&R Real Estate Investment Trust	727,284	777,220
1,500	Hain Celestial Group, Inc., (The)	58,261	34,680
16,056	Halliburton Company	637,599	470,441

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
32,810	Hanesbrands Inc.	\$ 696,583	\$ 586,643
1,040,000	Hang Lung Properties Limited	3,220,704	2,538,411
579	Hanover Insurance Group, Inc., (The)	52,083	66,104
3,401	Harley-Davidson, Inc.	132,934	121,280
4,316	Harris Corporation	453,671	689,308
5,793	Hartford Financial Services Group, I, (The)	211,140	288,028
1,592	Hasbro, Inc.	94,413	135,352
1,800	Hawaiian Electric Industries, Inc.	59,568	73,386
8,570	HCA Healthcare, Inc.	924,242	1,117,357
8,345	HCP, Inc.	272,141	261,199
13,140	HD Supply Holdings, Inc	409,085	569,619
19,161	Healthcare Services Group, Inc.	951,728	632,121
2,858	Healthcare Trust of America, Inc.	90,557	81,710
14,564	HEICO Corporation	466,132	1,230,574
10,424	Helmerich & Payne, Inc.	709,563	579,157
7,175	Henry Schein, Inc.	448,651	431,289
1,700	Herbalife Nutrition Ltd.	51,364	90,083
2,217	Hershey Company, (The)	169,267	254,578
9,115	Hess Corporation	528,056	548,996
23,594	Hewlett Packard Enterprise Company	295,713	364,055
12,100	Hexcel Corporation	323,271	836,836
99,800	HighPoint Resources Corporation	615,702	220,558
1,434	Highwoods Properties, Inc.	71,218	67,083
925	Hill-Rom Holdings, Inc.	66,624	97,921
16,186	Hilton Grand Vacations Inc.	625,924	499,338
4,074	Hilton Worldwide Holdings Inc.	267,184	338,590
482,063	HKBN Ltd.	774,786	767,621
10,642	HollyFrontier Corporation	629,529	524,331
4,987	Hologic, Inc.	192,128	241,371
17,936	Home Depot, Inc., (The)	1,595,078	3,441,739
29,561	Honeywell International Inc.	2,742,507	4,697,834
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	3,146,628
690,000	Hong Kong Telecommunications (HKT) Limited	865,075	1,109,281
32,276	Horizon Pharma Public Limited Company	418,234	853,055
13,480	Hormel Foods Corporation	471,948	603,365
2,400	Hospitality Properties Trust	74,496	63,144
10,998	Host Hotels & Resorts, L.P.	192,170	207,862
600	Howard Hughes Corporation, (The)	71,222	66,000
18,900	Hoya Corporation	1,047,816	1,248,047
34,187	HP Inc.	648,488	664,253
720	Hubbell Incorporated	86,238	84,946
1,994	Hudson Pacific Properties, Inc.	67,651	68,633
4,271	Humana Inc.	811,983	1,136,086
19,607	Huntington Bancshares Incorporated	207,034	248,617
604	Huntington Ingalls Industries, Inc.	120,788	125,149
2,982	Huntsman Corporation	74,743	67,065
700	Hyatt Hotels Corporation	38,696	50,799
16,652	Hyundai Marine & Fire Insurance Co.,Ltd.	459,763	555,996
6,878	IAC/InterActiveCorp	334,307	1,445,137
4,400	Icon Public Limited Company	426,529	600,952
208	ICU Medical, Inc.	61,287	49,781
1,141	IDEX Corporation	111,231	173,135
5,099	IDEXX Laboratories, Inc.	914,659	1,140,136
12,917	IHS Markit Ltd.	614,856	702,426
12,300	II-VI Incorporated	392,164	458,052

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,950	Illinois Tool Works Inc.	\$ 470,213	\$ 710,474
3,257	Illumina, Inc.	592,155	1,011,917
36,100	ImmunoGen, Inc.	348,812	97,831
3,182	Incyte Corporation	384,477	273,684
92,400	Industria de Diseno Textil, S.A.	1,761,343	2,718,285
3,806	Ingersoll-Rand Public Limited Company	228,765	410,858
243,937	Inghams Group Limited	723,853	757,236
1,119	Ingredion Incorporated	134,445	105,958
5,216	Inogen, Inc.	700,069	497,450
4,820	Inspire Medical Systems, Inc.	278,535	273,680
12,689	Insulet Corporation	1,194,671	1,206,597
933	Integra LifeSciences Holdings Corporation	61,346	51,987
6,600	Integrated Device Technology, Inc.	148,062	323,334
70,878	Intel Corporation	2,128,930	3,806,149
1,200	Interactive Brokers Group, Inc.	44,478	62,256
3,000	Intercept Pharmaceuticals, Inc.	201,262	335,580
13,716	Intercontinental Exchange, Inc.	641,852	1,044,336
13,573	International Business Machines Corporation	1,751,958	1,915,150
92,167	International Consolidated Airlines Group	755,775	614,903
1,929	International Flavors & Fragrances Inc.	202,763	248,436
1,600	International Game Technology	35,343	20,784
17,866	International Paper Company	711,665	826,660
4,500	International Speedway Corporation	153,466	196,335
7,177	Interpublic Group of Companies, Inc., (The)	103,152	150,789
33,800	Intertek Group Plc	1,498,142	2,139,173
19,800	InterXion Holding N.V.	446,901	1,321,254
6,984	Intuit Inc.	1,032,351	1,825,687
4,936	Intuitive Surgical, Inc.	1,473,042	2,816,383
7,863	Invesco Ltd.	186,662	151,835
4,535	Invitation Homes Inc.	103,038	110,337
16,665	Ionis Pharmaceuticals, Inc.	200,150	1,352,698
1,182	IPG Photonics Corporation	219,001	179,404
11,100	IPSEN	725,009	1,523,056
5,822	IQVIA Holdings Inc	629,385	837,495
41,100	Iridium Communications Inc.	355,551	1,086,684
3,890	Iron Mountain Incorporated	123,215	137,939
97,000	iShares, Inc.	4,849,948	5,015,870
137,892	Italgas S.p.A.	771,556	852,196
1,191	ITT Inc.	49,083	69,078
43,868	J D Wetherspoon PLC	684,325	748,825
1,238	J. B. Hunt Transport Services, Inc.	105,491	125,397
1,908	J. M. Smucker Company, (The)	193,808	222,282
6,397	J2 Cloud Services, LLC	388,728	553,980
2,002	Jabil Inc.	58,507	53,233
1,291	Jack Henry & Associates, Inc.	137,561	179,113
1,803	Jacobs Engineering Group Inc.	83,828	135,568
41,500	Jardine Matheson Holdings Limited	2,405,458	2,587,940
789	Jazz Pharmaceuticals Public Limited Company	140,839	112,788
1,407	JBG Smith Properties	46,810	58,179
6,192	Jefferies Financial Group Inc.	155,596	116,348
4,700	JetBlue Airways Corporation	100,219	76,892
739	John Wiley & Sons, Inc.	39,582	32,679
46,546	Johnson & Johnson	4,307,726	6,506,665
31,691	Johnson Controls International Public Library	1,151,021	1,170,666
3,399	Jones Lang LaSalle Incorporated	410,594	524,058

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
85,064	JPMorgan Chase & Co.	\$ 5,516,983	\$ 8,611,029
16,527	Juniper Networks, Inc.	475,143	437,470
20,945	JW Pharmaceutical CORPORATION	741,416	705,794
7,751	Kansas City Southern	586,164	898,961
40,400	Kao Corporation	2,179,009	3,182,068
1,963	KAR Auction Services, Inc.	85,830	100,722
4,316	Kellogg Company	258,509	247,652
2,559	Keurig Dr Pepper Inc.	148,333	71,575
28,086	KeyCorp	431,295	442,355
8,780	Keyence Corporation	767,365	5,470,991
3,421	Keysight Technologies, Inc.	141,965	298,311
1,319	Kilroy Realty Corporation	96,033	100,191
5,287	Kimberly-Clark Corporation	469,512	655,059
5,707	KiMcO Realty Corporation	105,764	105,580
31,007	Kinder Morgan, Inc.	886,986	620,450
795	Kirby Corporation	56,804	59,712
2,549	Kla Corporation	151,375	304,376
73,600	KLab Inc.	637,873	577,842
21,814	Klepierre	760,111	763,718
1,687	Knight-Swift Transportation Holdings Inc.	68,494	55,131
9,955	Kohl's Corporation	626,287	684,605
50,000	KONE Oyj	1,997,827	2,524,167
17,400	Koninklijke Philips N.V.	799,271	709,508
3,488	Kosmos Energy Ltd.	26,541	21,730
9,657	Kraft Heinz Company, (The)	493,798	315,301
31,237	Kroger Co., (The)	690,705	768,430
15,150	Kuhne + Nagel International AG	2,083,578	2,078,010
32,600	Kyorin Seiyaku Holdings Kabushiki Kaish	693,643	636,478
3,600	L Brands, Inc.	126,735	99,288
4,388	L3 Technologies, Inc.	678,812	905,552
3,813	Laboratory Corporation of America Holding	517,662	583,313
11,944	Lam Research Corporation	519,451	2,138,095
1,300	Lamar Advertising Company	97,038	103,038
10,979	Lamb Weston Holdings, Inc.	742,855	822,766
519	Landstar System, Inc.	44,655	56,773
5,016	Las Vegas Sands Corp.	296,036	305,775
17,200	Lazard Ltd	668,689	621,608
916	Lear Corporation	130,675	124,310
1,977	Legacy Vulcan Corp.	153,478	234,077
1,400	Legg Mason, Inc.	50,554	38,318
2,761	Leggett & Platt, Incorporated	97,922	116,569
2,200	Leidos Holdings, Inc.	113,656	140,998
4,870	Lennar Corporation	193,655	238,091
529	Lennox International Inc.	89,887	139,868
12,100	Lexicon Pharmaceuticals, Inc.	196,603	67,276
2,000	Liberty Broadband Corporation	173,311	183,440
20,463	Liberty Media Corporation	651,797	769,376
2,148	Liberty Property Trust	84,117	104,006
679	Life Storage, Inc.	56,561	66,046
4,295	Ligand Pharmaceuticals Incorporated	390,944	539,924
903	Lincoln Electric Holdings, Inc.	79,504	75,735
3,657	Lincoln National Corporation	161,758	214,666
8,316	Linde Plc.	1,172,053	1,463,034
2,181	Lions Gate Entertainment Corp.	53,559	33,301
328	Littelfuse, Inc.	76,067	59,853

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
20,191	Live Nation Entertainment, Inc.	\$ 754,005	\$ 1,282,936
4,283	Livent Corporation	27,585	52,595
4,900	LKQ Corporation	155,288	139,062
6,011	Lockheed Martin Corporation	1,024,146	1,804,262
4,826	Loews Corporation	204,342	231,310
716	LogMeIn, Inc.	79,117	57,352
11,400	L'Oreal	1,212,935	3,069,558
11,785	Lowe's Companies, Inc.	567,652	1,290,104
1,239	LPL Financial Holdings Inc.	50,610	86,296
1,381	Lululemon Athletica Inc.	73,309	226,304
21,180	Lumentum Holdings Inc.	593,097	1,197,517
4,608	LyondellBasell Industries N.V.	320,201	387,441
4,378	M&T Bank Corporation	605,720	687,434
9,975	Macerich Company, (The)	549,239	432,416
974	Macquarie Infrastructure Corporation	78,144	40,148
13,100	MacroGenics, Inc.	316,292	235,538
8,211	Macy's, Inc.	266,177	197,310
2,266	Madison Square Garden Company, (The)	239,053	664,233
41,700	Makita Corporation	1,907,088	1,452,351
1,100	Manhattan Associates, Inc.	53,862	60,621
1,000	ManpowerGroup Inc.	108,963	82,690
32,405	Marathon Oil Corporation	628,120	541,488
21,722	Marathon Petroleum Corporation	1,078,348	1,300,062
197	Markel Corporation	193,444	196,259
494	MarketAxess Holdings Inc.	92,877	121,564
11,838	Marriott International, Inc.	1,161,065	1,480,815
8,826	Marsh & McLennan Companies, Inc.	368,801	828,761
6,550	Martin Marietta Materials, Inc.	1,256,261	1,317,729
8,489	Marvell Technology Group Ltd	141,736	168,846
70,155	Masco Corporation	2,421,984	2,757,793
638	Masimo Corporation	63,788	88,223
24,711	MasterCard Incorporated	2,631,319	5,818,205
619	Match Group, Inc.	16,859	35,042
7,538	Mattel, Inc.	173,687	97,994
4,031	Maxim Integrated Products, Inc.	182,723	214,328
11,901	MaxLinear, Inc.	298,096	303,833
4,364	McCormick & Company, Incorporated	487,928	657,349
12,908	McDonald's Corporation	1,483,931	2,451,229
3,087	McKesson Corporation	350,913	361,364
2,996	MDU Resources Group, Inc.	80,830	77,387
216,599	Mediaset S.p.A.	716,335	662,013
5,068	Medical Properties Trust, Inc.	66,708	93,809
15,600	Medicines Company, (The)	475,398	436,020
1,148	Mednax, Inc.	77,053	31,191
20,065	Medtronic Public Limited Company	1,183,927	1,827,520
16,400	MEITEC Corporation	688,680	745,286
41,312	Merck & Co., Inc.	2,068,649	3,435,919
18,845	MERCK Kommanditgesellschaft auf Aktien	1,832,913	2,150,925
400	Mercury General Corporation	24,397	20,028
12,754	MetLife, Inc.	529,023	542,938
414	Mettler-Toledo International Inc.	195,129	299,322
7,703	MFA Financial, Inc.	63,295	56,001
7,111	MGM Resorts International	208,689	182,468
1,300	Michaels Companies, Inc., (The)	26,753	14,846
3,702	Microchip Technology Incorporated	202,267	307,118

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
21,534	Micron Technology, Inc.	\$ 504,041	\$ 890,000
146,881	Microsoft Corporation	6,956,464	17,323,145
2,273	Mid-America Apartment Communities, Inc.	217,188	248,507
7,945	Middleby Corporation, (The)	847,045	1,033,088
56,100	MISUMI Group Inc.	1,539,891	1,394,834
31,200	Mitsubishi Heavy Industries, Ltd.	1,183,587	1,296,089
717	MKS Instruments, Inc.	71,056	66,717
1,082	Mohawk Industries, Inc.	187,440	136,494
841	Molina Healthcare, Inc.	85,346	119,388
3,492	Molson Coors Brewing Company	214,014	208,298
21,284	Mondelez International, Inc.	660,209	1,062,497
32,200	Mondi plc	811,591	712,450
580	Monolithic Power Systems, Inc.	80,354	78,584
5,833	Monster Beverage 1990 Corporation	222,885	318,365
7,402	Moody's Corporation	962,301	1,340,428
19,304	Morgan Stanley	677,243	814,629
300	Morningstar, Inc.	23,581	37,797
15,597	Mosaic Company, (The)	546,106	425,954
6,699	Motorola Solutions, Inc.	680,409	940,674
596	MSC Industrial Direct Co., Inc.	58,393	49,295
2,931	MSCI Inc.	391,930	582,800
50,400	Murata Manufacturing Co., Ltd.	2,179,437	2,509,869
2,700	Murphy Oil Corporation	123,127	79,110
8,813	Mylan B.V.	302,875	249,760
10,200	Myriad Genetics, Inc.	227,287	338,640
6,619	Nabors Industries Ltd	71,402	22,769
7,601	Nasdaq, Inc.	584,893	665,011
1,200	National Fuel Gas Company	70,469	73,152
10,067	National Instruments Corporation	378,059	446,572
9,420	National Oilwell Varco, Inc.	424,632	250,949
2,244	National Retail Properties, Inc.	96,284	124,295
4,450	Navient Corporation	49,892	51,487
1,900	NCR Corporation	83,827	51,851
2,348	Nektar Therapeutics	124,095	78,893
56,150	Nestle S.A.	2,838,421	5,351,268
18,516	NetApp, Inc.	1,171,127	1,283,899
9,036	Netflix, Inc.	1,265,680	3,221,876
1,262	Neurocrine Biosciences, Inc.	55,515	111,182
284,953	New Hope Corporation Limited	753,369	609,273
5,568	New Residential Investment Corp.	91,914	94,155
6,539	New York Community Bancorp, Inc.	91,172	75,656
43,623	Newell Brands Inc.	1,071,478	669,177
106	NewMarket Corporation	48,283	45,957
8,377	Newmont Mining Corporation	389,416	299,645
7,735	News Corporation	79,875	96,329
15,055	Nexity	742,855	735,346
16,560	NextEra Energy, Inc.	1,893,801	3,201,379
5,250	Nice Ltd	481,348	643,178
72,600	Nichi-Iko Pharmaceutical Co., Ltd.	1,164,849	962,884
6,045	Nielsen Holdings plc	228,415	143,085
18,688	NIKE, Inc.	723,865	1,573,716
10,546	NiSource Inc.	194,602	302,248
19,100	NLIGHT Inc.	448,502	425,548
84,100	Nobina AB (publ)	603,035	542,665
8,634	Noble Energy, Inc.	318,556	213,519

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
38,800	Nomura Real Estate Holdings, Inc.	\$ 763,254	\$ 744,907
900	Nordson Corporation	110,127	119,268
4,565	Nordstrom, Inc.	220,517	202,595
5,286	Norfolk Southern Corporation	502,762	987,901
3,819	Northern Trust Corporation	269,044	345,276
4,877	Northrop Grumman Corporation	725,431	1,314,839
3,012	Norwegian Cruise Line Holdings Ltd.	155,980	165,540
4,970	Novanta Inc.	282,695	421,108
30,600	Novartis AG	1,739,703	2,942,934
74,385	Novo Nordisk A/S	1,958,186	3,897,894
53,913	Novozymes A/S	2,157,299	2,481,312
15,401	NRG Energy, Inc.	392,995	654,234
6,702	Nu Skin Enterprises, Inc.	356,315	320,758
4,014	Nuance Communications, Inc.	70,778	67,957
4,571	Nucor Corporation	217,473	266,718
1,968	Nutanix, Inc.	102,038	74,272
33,310	Nutrien Ltd.	2,723,573	1,757,436
2,366	Nvent Electric Public Limited Company	36,721	63,835
12,354	NVIDIA Corporation	960,103	2,218,284
43	NVR, Inc.	92,525	118,981
5,046	NXP Semiconductors N.V.	555,123	446,016
26,446	Occidental Petroleum Corporation	1,971,092	1,750,725
3,100	OGE Energy Corp.	108,692	133,672
1,308	Okta, Inc.	67,874	108,211
973	Old Dominion Freight Line, Inc.	91,864	140,491
4,500	Old Republic International Corporation	91,221	94,140
2,794	Olin Corporation	80,584	64,653
3,100	Omega Healthcare Investors, Inc.	103,253	118,265
27,313	Omnicom Group Inc.	1,896,276	1,993,576
47,200	OMV Aktiengesellschaft	1,824,031	2,563,538
6,474	On Semiconductor Corporation	105,413	133,170
1,308	OneMain Holdings, Inc.	36,163	41,529
25,208	ONEOK, Inc.	1,112,364	1,760,527
76,434	Oracle Corporation	3,054,187	4,105,270
1,719	O'Reilly Automotive, Inc.	359,132	667,488
64,300	ORIX Corporation	879,288	923,385
946	Oshkosh Corporation	64,856	71,073
149,500	OSJB Holdings Corporation	409,260	374,138
18,200	Osterreichische Post Aktiengesellschaft	809,468	770,432
2,100	OUTFRONT Media Inc.	53,557	49,140
10,260	Owens Corning	483,555	483,451
26,191	Owens-Illinois, Inc.	625,525	497,105
26,942	PACCAR Inc	1,364,066	1,835,828
1,328	Packaging Corporation of America	129,601	131,977
1,900	PacWest Bancorp	97,241	71,459
1,275	Palo Alto Networks, Inc.	149,558	309,672
191,000	Paragon Banking Group PLC	851,003	1,084,630
2,633	Paramount Group, Inc.	42,272	37,362
2,797	Park Hotels & Resorts Inc.	74,139	86,931
2,034	Parker-Hannifin Corporation	224,260	349,075
21,330	Parsley Energy, Inc.	632,666	411,669
3,800	Patterson-UTI Energy, Inc.	86,286	53,276
4,930	Paychex, Inc.	215,628	395,386
773	Paycom Software, Inc.	82,882	146,197
28,142	PayPal, Inc.	1,451,553	2,922,265

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,982	PBF Energy Inc.	\$ 56,912	\$ 61,719
600	Pegasystems Inc.	35,482	39,000
600	Penske Automotive Group, Inc.	28,088	26,790
3,005	Pentair Public Limited Company	103,222	133,753
4,245	Penumbra, Inc.	600,176	624,057
5,800	People's United Financial, Inc.	82,395	95,352
38,937	PepsiCo, Inc.	3,667,007	4,771,729
6,773	PerkinElmer, Inc.	471,337	652,646
9,571	Perrigo Company Public Limited Company	774,827	460,939
72,600	Peugeot SA	1,429,831	1,772,221
97,379	Pfizer Inc.	2,850,226	4,135,686
8,114	PG&E Corporation	432,887	144,429
22,476	Philip Morris International Inc.	1,914,709	1,986,654
29,400	Philips Lighting B.V.	675,210	787,331
13,511	Phillips 66	1,101,316	1,285,842
900	Pilgrim's Pride Corporation	20,257	20,061
1,243	Pinnacle Financial Partners, Inc.	77,118	67,992
1,700	Pinnacle West Capital Corporation	94,335	162,486
2,681	Pioneer Natural Resources Company	339,341	408,263
500	Pluralsight Inc.	15,801	15,870
17,615	PNC Financial Services Group, Inc., (The)	1,983,396	2,160,656
806	Polaris Industries Inc.	69,088	68,051
600	Pool Corporation	69,576	98,982
1,361	Popular, Inc.	55,834	70,949
27,075	Portola Pharmaceuticals, Inc.	785,221	939,503
2,872	POSCO	644,799	640,134
1,023	Post Holdings, Inc.	87,948	111,916
17,311	PPG Industries, Inc.	1,647,727	1,953,893
11,159	PPL Corporation	336,005	354,187
888	PRA Health Sciences, Inc.	84,556	97,938
700	Premier, Inc.	22,283	24,143
4,660	Principal Financial Group, Inc.	196,137	233,885
37,267	Procter & Gamble Company, (The)	2,810,432	3,877,631
31,600	Progenics Pharmaceuticals, Inc.	153,004	146,624
25,995	Progressive Corporation, (The)	1,041,640	1,873,980
11,974	ProLogis Inc.	547,521	861,529
688	Proofpoint, Inc.	82,334	83,544
910	Prosperity Bancshares, Inc.	57,891	62,845
4,600	Prothena Corporation Public Limited Company	196,908	55,798
6,285	Prudential Financial, Inc.	487,076	577,466
1,673	PTC Inc.	89,676	154,217
4,100	PTC Therapeutics, Inc.	209,774	154,324
18,594	Public Service Enterprise Group Incorporated	861,597	1,104,670
2,180	Public Storage	332,911	474,760
3,990	PulteGroup, Inc.	46,924	111,560
60,299	Pure Storage, Inc.	1,239,847	1,313,915
4,337	PVH Corp.	608,028	528,897
166,838	Qantas Airways Limited	722,995	670,786
46,400	QEP Resources, Inc.	565,472	361,456
3,269	Qiagen N.V.	98,364	132,983
18,733	Qorvo, Inc.	560,673	1,343,718
18,006	Qualcomm Incorporated	994,372	1,026,882
3,200	Qualys, Inc.	269,242	264,768
2,998	Quanta Services, Inc.	82,629	113,145
24,080	Quest Diagnostics Incorporated	2,385,568	2,165,274

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6,446	Qurate Retail, Inc.	\$ 134,376	\$ 103,007
2,991	Ralph Lauren Corporation	359,363	387,873
3,260	Range Resources Corporation	138,397	36,642
9,882	Raymond James Financial, Inc.	436,886	794,612
2,088	Rayonier Inc.	59,370	65,814
15,146	Raytheon Company	1,480,722	2,757,784
2,200	Realogy Holdings Corp.	67,617	25,080
897	RealPage, Inc.	49,291	54,439
5,599	Realty Income Corporation	311,621	411,862
30,000	Reckitt Benckiser Group PLC	1,014,051	2,494,820
10,116	Red Hat, Inc.	1,216,248	1,848,193
111,713	Redrow PLC	792,097	874,861
700	Regal Beloit Corporation	53,642	57,309
2,074	Regency Centers Corporation	139,801	139,974
3,859	Regeneron Pharmaceuticals, Inc.	620,244	1,584,583
67,156	Regions Financial Corporation	941,122	950,257
964	Reinsurance Group of America, Incorporated	123,194	136,869
1,000	Reliance Steel & Aluminum Co.	79,448	90,260
644	RenaissanceRe Holdings Ltd	92,720	92,414
20,113	Republic Services, Inc.	833,644	1,616,683
2,125	Resideo Technologies, Inc.	34,356	40,991
5,699	ResMed Inc.	538,878	592,525
3,800	Retail Properties of America, Inc.	53,108	46,322
246	Retail Value Inc.	9,748	7,668
987	RingCentral, Inc.	71,411	106,399
10,849	Rio Tinto Limited	739,327	754,552
16,530	Ritchie Bros. Auctioneers Incorporated	536,737	562,020
17,891	Robert Half International Inc.	795,399	1,165,778
19,893	Roche Holding AG	4,578,874	5,480,113
1,904	Rockwell Automation, Inc.	199,646	334,076
7,610	Rogers Corporation	1,101,065	1,209,077
6,844	Rollins, Inc.	234,542	284,847
1,486	Roper Technologies, Inc.	196,983	508,167
10,810	Ross Stores, Inc.	638,645	1,006,411
14,500	Royal Bank of Canada	1,140,591	1,094,270
17,123	Royal Caribbean Cruises Ltd.	682,732	1,962,638
28,800	Royal Dutch Shell PLC	791,920	904,819
902	Royal Gold, Inc.	64,448	82,019
847	RPC, Inc.	16,500	9,664
1,933	RPM International Inc.	106,592	112,191
890	Ryder System, Inc.	44,723	55,171
7,851	S&P Global Inc.	771,115	1,653,028
30,101	Sabre Corporation	738,119	643,860
634	Sage Therapeutics Inc.	97,294	100,838
17,021	Salesforce.Com, Inc.	1,545,271	2,695,616
44,850	Samsung Electronics Co Ltd	1,337,622	1,764,208
204,800	Sandfire Resources NL	1,370,406	1,005,265
1,800	Santander Consumer USA Holdings Inc.	23,261	38,034
30,000	SAP SE	1,794,518	3,469,607
60,500	Sapa Profiles Holding AB	771,418	624,222
5,340	Sarepta Therapeutics, Inc.	276,587	636,475
1,925	SBA Communications Corporation	256,352	384,346
58,995	Schlumberger Omnes, Inc.	3,759,446	2,570,412
800	Schneider National, Inc.	22,436	16,840
700	Scotts Miracle-Gro Company, (The)	65,375	55,006

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6	Seaboard Corporation	\$ 23,190	\$ 25,708
5,528	Seagate Technology Public Limited Company	295,664	264,736
2,803	Sealed Air Corporation	92,110	129,106
13,035	Seattle Genetics, Inc.	294,912	954,683
14,100	Seaworld Entertainment, Inc.	219,694	363,216
2,000	SEI Investments Company	105,301	104,500
8,428	Sempra Energy	808,995	1,060,748
3,185	Senior Housing Properties Trust	64,096	37,519
2,178	Sensata Technologies B.V.	90,803	98,054
2,336	Service Corporation International	72,652	93,790
2,209	ServiceMaster Global Holdings, Inc.	61,129	103,160
2,615	ServiceNow, Inc.	242,127	644,571
14,200	SG Holdings Co., Ltd.	365,087	413,742
1,000	SGS SA	1,619,404	2,488,202
2,712	Sherwin-Williams Company, (The)	821,486	1,168,086
28,500	Shin-Etsu Chemical Co., Ltd.	1,667,686	2,389,484
13,100	Shionogi & Co., Ltd.	791,557	810,961
25,100	Ship Healthcare Holdings, Inc.	677,178	1,030,668
25,300	Showa Denko K.K.	890,817	889,163
755	Signature Bank	107,220	96,693
1,000	Silgan Holdings Inc.	29,681	29,630
4,713	Simon Property Group, Inc.	659,437	858,756
24,491	Sirius XM Holdings Inc.	130,432	138,864
2,400	SITE Centers Corp.	46,171	32,688
6,640	SiteOne Landscape Supply, Inc.	241,780	379,476
1,100	Six Flags Operations Inc.	65,457	54,285
2,100	Skechers U.S.A., Inc.	58,244	70,581
2,827	Skyworks Solutions, Inc.	262,302	233,171
1,205	SL Green Realty Corp.	150,623	108,354
6,500	SLM Corporation	78,024	64,415
1,800	SM Energy Company	39,971	31,482
32,068	SmartCentres Real Estate Investment Trust	758,421	840,376
10,100	SMC Corporation	2,616,396	3,789,610
192,000	Smith & Nephew PLC	3,894,219	4,695,888
1,029	Snap-on Incorporated	101,852	161,059
48,400	Societa Iniziative Autostradali e Serviz	786,676	839,101
61,800	Sompo Holdings, Inc.	2,275,313	2,288,082
1,417	Sonoco Products Company	74,606	87,188
8,700	Sotheby's	288,984	328,425
14,683	Southern Company, (The)	651,401	758,817
1,400	Southern Peru Copper Corporation	51,367	55,552
7,564	Southwest Airlines Co.	202,287	392,647
4,200	Spark Therapeutics, Inc.	226,785	478,296
498	Spectrum Brands Holdings, Inc.	54,554	27,280
1,503	Spirit AeroSystems Holdings, Inc.	87,779	137,570
1,046	Spirit Realty Capital, Inc.	44,501	41,558
2,048	Splunk Inc.	130,867	255,181
10,400	Sprint Corporation	89,634	58,760
2,000	Sprouts Farmers Market, Inc.	46,976	43,080
4,264	Square, Inc.	125,739	319,459
3,224	SS&C Technologies, Inc.	134,290	205,337
55,000	Staffline Group PLC	864,448	623,509
16,266	Stanley Black & Decker, Inc.	1,638,639	2,214,941
19,535	Starbucks Corporation	706,616	1,452,232
4,300	Starwood Property Trust, Inc.	96,892	96,105

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,506	State Street Corporation	\$ 321,065	\$ 362,350
3,400	Steel Dynamics, Inc.	119,859	119,918
5,488	Stericycle, Inc.	282,561	298,657
5,623	Steris PLC	627,106	719,913
3,009	Sterling Bancorp	72,972	56,058
287,554	Stockland Corporation Ltd	760,368	786,416
2,528	Store Capital Corporation	58,300	84,688
10,545	Stryker Corporation	1,280,451	2,082,848
26,200	Sumitomo Heavy Industries, Ltd.	639,289	848,597
1,143	Sun Communities, Inc.	95,911	135,468
25,400	Sundrug Co.,Ltd.	886,075	699,914
16,607	SunTrust Banks, Inc.	812,755	983,965
800	SVB Financial Group	151,142	177,888
9,993	Symantec Corporation	218,002	229,739
10,438	Synchrony Financial	273,461	332,972
6,813	Synopsys, Inc.	542,674	784,517
2,229	Synovus Financial Corp.	87,475	76,588
13,512	Sysco Corporation	701,198	902,061
36,400	Systemex Corporation	1,980,849	2,200,081
15,322	T. Rowe Price Group, Inc.	1,531,675	1,534,039
1,100	Tableau Software, Inc.	58,882	140,008
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,416,064
2,813	Take-Two Interactive Software, Inc.	254,515	265,463
15,777	Tapestry, Inc.	689,840	512,595
3,229	Targa Resources Corp.	175,760	134,165
22,451	Target Corporation	1,451,717	1,801,917
1,000	Taubman Centers, Inc.	64,697	52,880
2,600	TCF Financial Corporation	46,679	53,794
4,088	TD Ameritrade Holding Corporation	184,676	204,359
17,715	TE Connectivity Ltd.	927,790	1,430,486
2,758	Tecan Group AG	611,050	650,244
1,285	TechnipFMC PLC	29,042	30,223
42,300	TEGNA Inc.	406,108	596,430
4,840	Teledyne Technologies Incorporated	867,589	1,147,128
4,383	Teleflex Incorporated	1,083,696	1,324,367
63,700	Telefonica, S.A.	681,469	534,224
1,400	Telephone and Data Systems, Inc.	37,118	43,022
700	Tempur Sealy International, Inc.	32,523	40,369
1,805	Teradata Corporation	78,113	78,788
2,589	Teradyne, Inc.	83,121	103,146
1,100	Terex Corporation	34,543	35,343
1,949	Tesla Inc.	590,650	545,447
873	Texas Capital Bancshares, Inc.	82,849	47,657
26,177	Texas Instruments Incorporated	1,821,463	2,776,594
6,842	Textron Inc.	312,263	346,616
829	Tfs Financial Corporation	13,600	13,654
11,446	Thermo Fisher Scientific Inc.	1,972,114	3,132,999
661	Thor Industries, Inc.	65,374	41,227
6,496	Tiffany & Co.	613,693	685,653
1,174	Timken Company, (The)	54,457	51,210
67,701	TJX Companies, Inc., (The)	2,206,650	3,602,370
4,317	T-Mobile USA, Inc.	276,514	298,305
123,700	TOKYO DIP CO., LTD.	2,155,923	2,136,824
90,300	Tokyo Steel Manufacturing Co., Ltd.	789,416	784,827
2,100	Toll Brothers, Inc.	80,144	76,020

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,071	Torchmark Corporation	\$ 102,507	\$ 169,718
7,054	Toro Company, (The)	302,283	485,597
13,556	Toronto-Dominion Bank, (The)	689,364	735,867
16,140	Toshiba TEC Corporation	439,404	448,394
47,900	Tosoh Corporation	706,754	744,779
73,414	Total SA	3,889,658	4,082,078
10,712	Total System Services, Inc.	777,151	1,017,747
4,040	Tractor Supply Company	304,402	394,950
2,511	TransDigm Group Incorporated	820,513	1,139,969
7,400	Transocean Guardian Limited	233,192	64,454
19,937	TransUnion	888,158	1,332,589
6,220	Travelers Companies, Inc., (The)	550,678	853,135
846	Treehouse Foods, Inc.	70,920	54,609
14,411	Trex Company, Inc.	943,532	886,565
1,300	Tribune Media Company	50,057	59,982
31,891	Trimble Inc.	672,508	1,288,396
2,500	Trinity Industries, Inc.	48,390	54,325
1,550	TripAdvisor, Inc.	57,862	79,748
12,800	Tutor Perini Corporation	243,790	219,136
1,275	Twilio Inc.	82,352	164,705
20,246	Twitter, Inc.	542,146	665,688
3,395	Two Harbors Investment Corp.	52,913	45,934
600	Tyler Technologies, Inc.	94,997	122,640
8,662	Tyson Foods, Inc.	406,135	601,403
22,376	U.S. Bancorp	839,309	1,078,299
300	Ubiquiti Networks, Inc.	26,411	44,913
4,795	UDR, Inc.	178,350	217,981
2,357	UGI Corporation	116,975	130,625
981	Ulta Salon, Cosmetics & Fragrance, Inc.	234,751	342,104
430	Ultimate Software Group, Inc., (The)	85,802	141,956
8,900	Ultra Clean Holdings, Inc.	186,900	92,115
2,953	Umpqua Holdings Corporation	69,488	48,725
11,140	Under Armour, Inc.	258,426	216,822
11,600	Unifi, Inc.	141,762	224,460
37,565	Unilever PLC	1,781,392	2,168,252
12,230	Union Pacific Corporation	1,025,818	2,044,856
326,884	UnipolSai Assicurazioni S.p.A.	758,207	882,368
6,488	United Continental Holdings, Inc.	480,367	517,613
9,978	United Parcel Service, Inc.	887,189	1,114,942
1,218	United Rentals, Inc.	141,632	139,157
286	United States Cellular Corporation	10,957	13,130
2,355	United States Steel Corporation	71,354	45,899
11,942	United Technologies Corporation	1,122,821	1,539,204
665	United Therapeutics Corporation	88,899	78,051
29,915	UnitedHealth Group Incorporated	2,806,176	7,396,783
56,876	UniTest Inc.	763,525	779,158
2,207	Uniti Group Inc.	56,668	24,696
1,435	Univar Inc.	41,838	31,800
595	Universal Display Corporation	76,835	90,946
1,447	Universal Health Services, Inc.	171,552	193,565
2,914	Unum Group	88,409	98,581
1,300	Urban Outfitters, Inc.	30,891	38,532
2,890	US Foods Holding Corp.	79,093	100,890
1,300	USG Corporation	41,343	56,290
20,562	V.F. Corporation	1,433,503	1,787,043

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,550	Vail Resorts, Inc.	\$ 962,208	\$ 988,715
24,104	Valero Energy Corporation	1,777,282	2,044,742
276	Valmont Industries, Inc.	42,746	35,908
3,163	Valvoline, Inc.	72,925	58,705
1,316	Varian Medical Systems, Inc.	87,750	186,504
10,300	VAT Group AG	1,303,040	1,082,850
11,330	Veeva Systems Inc.	459,587	1,437,324
90,713	Veidekke ASA	1,027,278	953,310
5,731	Ventas, Inc.	334,553	365,695
72,018	VEREIT, Inc.	566,483	602,791
5,831	VeriSign, Inc.	647,317	1,058,676
6,516	Verisk Analytics, Inc.	690,716	866,628
63,796	Verizon Communications Inc.	2,771,064	3,772,257
1,428	Versum Materials, Inc.	44,669	71,843
3,792	Vertex Pharmaceuticals Incorporated	376,396	697,538
6,218	Viacom Inc.	236,685	174,539
29,500	Viavi Solutions Inc.	240,102	365,210
5,695	VICI Properties Inc.	114,343	124,607
13,302	Vifor Pharma AG	780,946	658,488
19,989	Virtu Financial, Inc.	409,692	474,739
37,944	Visa Inc.	2,366,586	5,926,473
17,200	Vishay Intertechnology, Inc.	246,699	317,684
500	Visteon Corporation	48,976	33,675
5,649	Vistra Energy Corp.	108,865	147,043
1,017	VMware, Inc.	85,620	183,579
2,478	Vornado Realty Trust	166,780	167,116
2,400	Voya Financial, Inc.	91,033	119,904
1,394	W. R. Berkley Corporation	98,122	118,100
1,000	W. R. Grace & Co.	70,047	78,040
819	W. W. Grainger, Inc.	149,175	246,462
2,376	W.P. Carey Inc.	153,976	186,112
753	WABCO Holdings Inc.	91,895	99,268
12,707	Walgreens Boots Alliance, Inc.	751,674	803,972
20,639	Walmart Inc.	1,371,789	2,012,922
29,959	Walt Disney Company, (The)	2,005,628	3,326,348
10,980	Waste Management, Inc.	617,372	1,140,932
1,139	Waters Corporation	131,661	286,698
500	Watsco, Inc.	72,561	71,605
4,570	Wayfair Inn, Inc.	422,604	678,417
14,200	Weatherford International Ltd.	94,466	9,912
1,470	Webster Financial Corporation	73,175	74,485
10,172	WEC Energy Group Inc.	550,833	804,402
1,900	Weingarten Realty Investors	62,143	55,803
2,533	Welbilt, Inc.	51,333	41,491
1,479	WellCare Health Plans, Inc.	320,563	398,960
60,871	Wells Fargo & Company	2,474,195	2,941,287
6,050	Welltower Inc.	386,183	469,480
2,800	Wendy's Company, (The)	38,108	50,092
15,800	Werner Enterprises, Inc.	568,582	539,570
753	WESCO International, Inc.	50,973	39,917
1,034	West Pharmaceutical Services, Inc.	88,618	113,947
1,400	Western Alliance Bancorporation	68,717	57,456
4,780	Western Digital Corporation	260,227	229,727
6,043	Western Union Company, (The)	112,263	111,614
1,819	Westinghouse Air Brake Technologies Corporation	207,777	134,097

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
481	Westlake Chemical Corporation	\$ 35,441	\$ 32,641
4,538	WEX Inc.	513,931	871,251
23,957	Weyerhaeuser Company	647,686	631,027
1,155,000	WH Group Limited	905,193	1,235,931
1,137	Whirlpool Corporation	147,551	151,096
39,500	Whitbread PLC	2,398,608	2,613,671
52	White Mountains Insurance Group Ltd	45,506	48,125
1,525	Whiting Petroleum Corporation	43,088	39,864
19,886	Williams Companies, Inc., (The)	578,777	571,126
1,200	Williams-Sonoma, Inc.	61,230	67,524
2,086	Willis Towers Watson Public Limited Company	308,624	366,406
754	Wintrust Financial Corporation	68,653	50,767
2,047	Workday, Inc.	191,675	394,764
10,300	World Wrestling Entertainment, Inc.	130,433	893,834
4,221	WorldPay SF, Inc.	297,199	479,084
5,469	WPX Energy, Inc.	68,283	71,699
3,444	WRKCo Inc.	162,581	132,077
1,393	Wyndham Destinations, Inc.	33,396	56,403
1,393	Wyndham Hotels & Resorts, Inc.	40,602	69,636
1,539	Wynn Resorts, Limited	199,125	183,633
17,143	Xcel Energy Inc.	693,761	963,608
2,866	Xerox Corporation	78,563	91,655
3,936	Xilinx, Inc.	188,872	499,045
1,769	XPO Logistics, Inc.	109,355	95,066
9,489	Xylem Inc.	587,664	750,011
5,246	Yum China Holdings, Inc.	161,970	235,598
5,843	Yum! Brands, Inc.	336,121	583,190
78,074	Z Energy Limited	332,673	333,323
3,300	Zayo Group Holdings, Inc.	107,272	93,786
800	Zebra Technologies Corporation	74,215	167,624
1,530	Zendesk, Inc.	83,785	130,050
31,000	Zenkoku Hosho Co., Ltd.	1,224,362	1,083,887
2,895	Zillow Group, Inc.	106,470	99,981
3,277	Zimmer Biomet Holdings, Inc.	306,876	418,473
4,363	Zions Bancorporation	148,762	198,124
14,876	Zoetis Inc.	819,251	1,497,567
12,400	Zynga Inc.	39,342	66,092
TOTAL COMMON STOCKS		\$ 708,414,560	\$ 963,594,670
EQUITY FUNDS			
147,005	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,948,454	\$ 39,158,783
993,539	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	34,232,590	33,164,345
2,647,299	Dodge & Cox - International Stock Fund	103,602,211	107,268,554
1,335,047	Northern Trust Global Sustainability Index Fund	16,673,096	18,650,606
5,731,340	Principal International Small Capitalization Value Portfolio	37,662,009	36,782,734
13,862,044	T.Rowe Price Emerging Markets	77,328,530	80,305,737
2,877,243	William Blair Emerging Markets Growth Fund	33,741,107	36,512,213
4,854,041	Lazard Wilmington Emerging Markets	100,671,500	86,547,547
TOTAL EQUITY FUNDS		\$ 438,859,497	\$ 438,390,519
TOTAL EQUITY INVESTMENTS		\$ 1,147,274,057	\$ 1,401,985,189

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 77,061,431	\$ 90,961,627
TOTAL HEDGE FUNDS		<u>\$ 77,061,431</u>	<u>\$ 90,961,627</u>
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 11,797,460	\$ 7,720,104
	AG Realty Fund VIII, L.P.	3,110,522	3,179,631
	Contrarian Distressed Real Estate Debt Fund II, L.P.	555,535	880,390
	Contrarian Distressed Real Estate Debt Fund III, L.P.	6,241,948	8,446,676
	Fundamental Partners III, L.P.	15,184,105	14,270,324
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,187,619
	Principal Real Estate Debt Fund L.P.	1,974,194	1,928,131
	Principal Real Estate Debt Fund II, L.P.	5,558,853	5,595,177
	Western Technology Investment-Venture Lending VI & Leasing	1,106,844	1,181,800
	Western Technology Investment-Venture Lending VII & Leasing	2,985,264	2,749,320
TOTAL REAL ASSETS		<u>73,514,725</u>	<u>72,139,172</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,863,686	\$ 10,505,572
	Beyond Fossil Fuels Balanced Fund	27,409,761	30,632,115
	Moderate Balanced Fund	74,960	96,136
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>37,348,407</u>	<u>41,233,823</u>
TOTAL OTHER INVESTMENTS		<u>\$ 187,924,563</u>	<u>\$ 204,334,622</u>
TOTAL INVESTMENTS		<u>\$ 2,970,015,565</u>	<u>\$ 3,266,723,087</u>

OTHER INVESTMENTS