

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

May 31, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

| STABLE VALUE INVESTMENTS | COST | VALUE |
|--|-------------------------|-------------------------|
| Short-Term Investments | \$ 12,868,318 | \$ 12,868,318 |
| Synthetic Guaranteed Investment Contracts | | |
| Liquidity Strategy | 38,472,789 | 38,472,789 |
| Total Return Strategy | 131,858,742 | 131,858,742 |
| TOTAL STABLE VALUE INVESTMENTS | \$ 183,199,849 | \$ 183,199,849 |
| | | |
| SHORT-TERM INVESTMENTS | | |
| Short-term Investments | \$ 123,554,104 | \$ 123,554,103 |
| TOTAL SHORT-TERM INVESTMENTS | \$ 123,554,104 | \$ 123,554,103 |
| | | |
| FIXED-INCOME INVESTMENTS | | |
| Bonds | \$ 952,848,787 | \$ 981,130,563 |
| Bond funds | 237,328,027 | 248,408,377 |
| Asset-backed & Mortgage-backed Securities | 160,007,526 | 162,351,837 |
| TOTAL FIXED-INCOME INVESTMENTS | \$ 1,350,184,340 | \$ 1,391,890,777 |
| | | |
| EQUITY INVESTMENTS | | |
| Common stocks and equivalents | \$ 696,068,133 | \$ 909,847,053 |
| Equity funds | 435,842,746 | 421,025,429 |
| TOTAL EQUITY INVESTMENTS | \$ 1,131,910,879 | \$ 1,330,872,482 |
| | | |
| OTHER INVESTMENTS | | |
| Hedge funds | \$ 82,316,069 | \$ 96,455,719 |
| Real assets | 73,105,851 | 71,685,738 |
| Participation in the United Church Funds, Inc. | 36,871,232 | 40,499,296 |
| TOTAL OTHER INVESTMENTS | \$ 192,293,152 | \$ 208,640,753 |
| | | |
| TOTAL INVESTMENTS | \$ 2,981,142,324 | \$ 3,238,157,964 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|---|--|--------------------|------------|----------------------|----------------------|
| SHORT-TERM INVESTMENTS | | | | | |
| | MFB NI Treasury Money Market Fund | | | \$ 12,868,318 | \$ 12,868,318 |
| TOTAL SHORT-TERM INVESTMENT | | | | \$ 12,868,318 | \$ 12,868,318 |
| SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY: | | | | | |
| Asset-Backed Securities | | | | | |
| 841,353 | AEP Texas Central Company | 1.98 | 6/1/2021 | \$ 848,847 | \$ 838,612 |
| 1,600,000 | Capital One Multi-Asset Execution Trust | 1.33 | 6/15/2022 | 1,599,615 | 1,596,038 |
| 135,328 | Carmax Auto Owner Trust 2016-1 | 1.61 | 11/16/2020 | 135,295 | 135,118 |
| 323,066 | CenterPoint Energy, Inc. | 2.16 | 10/15/2021 | 329,717 | 322,407 |
| 766,403 | Centerpointcenterpoint Energy Restoration | 4.24 | 8/15/2023 | 846,876 | 791,201 |
| 1,140,000 | Citibank Credit Card Issuance Trust | 1.92 | 4/7/2022 | 1,143,044 | 1,135,377 |
| 900,000 | CNH Equipment | 2.08 | 2/15/2023 | 899,979 | 897,338 |
| 625,000 | CNH Equipment Trust 2016-B | 2.52 | 8/15/2024 | 624,862 | 629,546 |
| 332,987 | CNH Equipment Trust 2016-B | 1.63 | 8/15/2021 | 332,904 | 331,503 |
| 750,000 | Discover Card Execution Note Trust | 3.04 | 7/15/2024 | 749,984 | 765,524 |
| 850,057 | Ford Credit Auto Owner Trust | 1.67 | 6/15/2021 | 850,054 | 846,668 |
| 1,000,000 | Mercedes-Benz Auto | 3.03 | 1/17/2023 | 999,962 | 1,012,395 |
| 930,000 | Nissan Auto | 2.50 | 11/15/2023 | 929,790 | 929,790 |
| 565,335 | PSNH Funding LLC | 3.09 | 2/1/2026 | 565,322 | 575,955 |
| 750,000 | Toyota Auto | 2.35 | 5/16/2022 | 749,991 | 750,246 |
| Total Asset-Backed Securities | | | | \$ 11,606,242 | \$ 11,557,718 |
| Mortgage-Backed Securities | | | | | |
| 1,450,000 | Citigroup Commercial Mortgage Trust 2016 | 2.51 | 11/15/2049 | \$ 1,493,461 | \$ 1,441,067 |
| 973,318 | DBGS Mtg | 3.41 | 10/15/2051 | 973,313 | 995,818 |
| 918,702 | Federal Home Loan Mortgage Corporation | 2.50 | 12/15/2038 | 907,505 | 922,964 |
| 197,544 | Federal Home Loan Mortgage Corporation | 3.00 | 6/15/2039 | 205,693 | 197,984 |
| 1,552,017 | Federal Home Loan Mortgage Corporation | 4.50 | 6/15/2043 | 1,596,637 | 1,604,577 |
| 515,061 | Federal Home Loan Mortgage Corporation | 4.00 | 12/15/2021 | 557,876 | 519,281 |
| 190,443 | Federal Home Loan Mortgage Corporation | 3.00 | 3/15/2025 | 198,061 | 191,154 |
| 105,476 | Federal Home Loan Mortgage Corporation | 2.00 | 3/15/2025 | 107,404 | 104,768 |
| 817,567 | Federal Home Loan Mortgage Corporation | 4.00 | 1/15/2039 | 850,653 | 827,498 |
| 35,978 | Federal Home Loan Mortgage Corporation | 3.00 | 8/15/2025 | 37,243 | 35,942 |
| 256,913 | Federal Home Loan Mortgage Corporation | 3.00 | 12/15/2025 | 267,109 | 257,703 |
| 827,711 | Federal Home Loan Mortgage Corporation | 2.25 | 11/15/2039 | 839,739 | 831,162 |
| 102,445 | Federal National Mortgage Association | 1.75 | 2/25/2022 | 104,012 | 101,613 |
| 271,970 | Federal National Mortgage Association | 2.00 | 1/25/2041 | 276,475 | 270,035 |
| 1,178,283 | Federal National Mortgage Association | 3.50 | 12/25/2024 | 1,235,340 | 1,194,922 |
| 830,348 | Federal National Mortgage Association | 3.00 | 6/25/2040 | 833,721 | 839,076 |
| 4,323 | Federal National Mortgage Association | 4.00 | 11/25/2037 | 4,569 | 4,315 |
| 418,926 | Federal National Mortgage Association | 3.50 | 1/25/2023 | 444,230 | 423,253 |
| 172,413 | Federal National Mortgage Association | 3.50 | 10/25/2029 | 178,479 | 173,029 |
| 249,990 | Federal National Mortgage Association | 3.00 | 2/25/2038 | 259,255 | 250,439 |
| 453,813 | Federal National Mortgage Association | 3.00 | 8/25/2038 | 472,057 | 457,804 |
| 1,016,008 | Federal National Mortgage Association | 3.50 | 12/25/2034 | 1,019,447 | 1,036,716 |
| 107,127 | Federal National Mortgage Association | 3.50 | 10/25/2020 | 112,986 | 107,210 |
| 516,088 | Government National Mortgage Association | 2.50 | 11/16/2040 | 535,038 | 512,091 |
| 811,611 | Government National Mortgage Association | 2.75 | 11/20/2039 | 823,082 | 813,961 |
| 731,088 | Government National Mortgage Association | 3.00 | 6/20/2039 | 748,272 | 734,720 |
| 480,580 | Government National Mortgage Association | 2.00 | 3/20/2042 | 486,057 | 474,306 |
| 388,986 | Government National Mortgage Association | 2.50 | 11/16/2037 | 400,413 | 388,968 |
| 258,567 | Government National Mortgage Association | 1.80 | 4/16/2039 | 263,052 | 254,937 |
| 157,810 | Government National Mortgage Association | 3.00 | 4/20/2039 | 163,234 | 158,668 |
| 1,450,000 | Government National Mortgage Association | 4.75 | 7/16/2038 | 1,547,875 | 1,510,208 |
| 1,513,655 | Morgan Stanley | 3.32 | 12/15/2051 | 1,513,644 | 1,548,163 |
| 1,604,832 | Ubs Commercial Mortgage Securitization C | 3.40 | 5/10/2045 | 1,665,013 | 1,641,528 |
| 521,525 | Wells Fargo Commercial Mortgage Trust 2058 | 1.64 | 9/15/2058 | 523,698 | 518,409 |
| Total Mortgage-Backed Securities | | | | \$ 21,644,643 | \$ 21,344,289 |
| Bonds | | | | | |
| 5,250,000 | United States Treasury Notes | 2.25 | 2/15/2021 | \$ 5,221,904 | \$ 5,270,097 |
| Total Bonds | | | | \$ 5,221,904 | \$ 5,270,097 |
| Adjustment to Contract Value | | | | - | 300,685 |
| TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY: | | | | \$ 38,472,789 | \$ 38,472,789 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|---|--|-----------------|------------|-----------------------|-----------------------|
| SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY: | | | | | |
| Bonds | | | | | |
| 700,000 | Aercap Ireland Capital Limited | 4.50 | 5/15/2021 | \$ 740,474 | \$ 718,912 |
| 600,000 | Alexandria Real Estate Equities, Inc. | 4.00 | 1/15/2024 | 614,208 | 628,038 |
| 1,000,000 | Asian Development Bank | 1.00 | 8/16/2019 | 997,790 | 997,360 |
| 700,000 | AutoZone, Inc. | 2.50 | 4/15/2021 | 702,549 | 699,119 |
| 530,000 | Bank of America Corporation | 3.50 | 5/17/2022 | 530,272 | 537,710 |
| 1,000,000 | Bank of America, National Association | 3.34 | 1/25/2023 | 1,000,000 | 1,018,520 |
| 350,000 | Bank of America, National Association | 3.00 | 5/22/2022 | 347,830 | 349,110 |
| 1,000,000 | Citigroup Inc. | 3.98 | 3/30/2021 | 1,024,330 | 1,016,934 |
| 500,000 | Coventry Health Care, Inc. | 5.45 | 6/15/2021 | 502,108 | 523,523 |
| 550,000 | Crown Castle International Corp. | 4.88 | 4/15/2022 | 611,875 | 581,600 |
| 700,000 | DBS Group Holdings Ltd | 3.20 | 7/25/2022 | 700,000 | 703,266 |
| 600,000 | Deutsche Bank Aktiengesellschaft | 2.95 | 8/20/2020 | 605,994 | 595,714 |
| 800,000 | Deutsche Telekom International Finance B | 2.49 | 9/19/2023 | 779,968 | 789,514 |
| 500,000 | Duke Energy Carolinas, LLC | 3.35 | 5/15/2022 | 500,910 | 514,519 |
| 389,000 | Eastman Chemical Company | 3.60 | 8/15/2022 | 411,978 | 397,854 |
| 1,000,000 | Energy Transfer Operating, L.P. | 4.50 | 4/15/2024 | 996,460 | 1,048,586 |
| 559,000 | GE Capital International Funding Company | 2.34 | 11/15/2020 | 556,575 | 553,389 |
| 1,000,000 | Energy Transfer Operating, L.P. | 2.88 | 5/14/2021 | 1,000,000 | 1,002,909 |
| 800,000 | Goldman Sachs Group, Inc., (The) | 3.94 | 4/23/2021 | 817,448 | 813,164 |
| 1,000,000 | Groupe De La Banque Africaine De Develop | 3.00 | 12/6/2021 | 1,011,490 | 1,023,329 |
| 800,000 | HSBC Holdings PLC | 3.03 | 11/22/2023 | 775,456 | 801,306 |
| 700,000 | Groupe De La Banque Africaine De Develop | 2.88 | 3/16/2021 | 698,705 | 699,600 |
| 700,000 | International Finance Corporation | 1.75 | 3/30/2020 | 702,100 | 696,973 |
| 1,200,000 | JPMorgan Chase & Co. | 3.71 | 6/7/2021 | 1,220,124 | 1,215,708 |
| 1,000,000 | JPMorgan Chase & Co. | 3.88 | 2/1/2024 | 1,042,640 | 1,050,123 |
| 1,550,000 | KfW | 2.00 | 11/30/2021 | 1,546,110 | 1,550,919 |
| 350,000 | Kommunalbanken AS | 1.38 | 10/26/2020 | 349,090 | 346,204 |
| 800,000 | Korea East-West Power Co., Ltd | 3.88 | 7/19/2023 | 798,963 | 834,074 |
| 1,200,000 | Metropolitan Life Global Funding I | 2.82 | 1/8/2021 | 1,200,708 | 1,199,014 |
| 700,000 | Microsoft Corporation | 2.70 | 2/12/2025 | 700,567 | 707,497 |
| 1,000,000 | Microsoft Corporation | 2.38 | 2/12/2022 | 1,033,160 | 1,003,720 |
| 650,000 | National Australia Bank Limited | 3.63 | 6/20/2023 | 647,881 | 671,232 |
| 1,200,000 | NBCUniversal Enterprise, Inc. | 2.99 | 4/1/2021 | 1,209,072 | 1,203,576 |
| 1,200,000 | Nissan Motor Acceptance Corporation | 3.29 | 9/28/2022 | 1,207,632 | 1,184,641 |
| 700,000 | Nordea Bank AB | 4.25 | 9/21/2022 | 725,970 | 725,467 |
| 1,300,000 | Nordiska Investeringsbanken, Pohjoismaid | 2.25 | 9/30/2021 | 1,295,216 | 1,306,968 |
| 700,000 | Penske Automotive Group, Inc. | 4.88 | 7/11/2022 | 779,422 | 739,995 |
| 1,000,000 | Procter & Gamble Company, (The) | 1.70 | 11/3/2021 | 997,950 | 987,409 |
| 1,200,000 | Royal Bank of Canada | 3.31 | 2/1/2022 | 1,200,000 | 1,213,159 |
| 900,000 | Sempra Energy | 3.06 | 3/15/2021 | 902,727 | 893,098 |
| 550,000 | SL Green Operating Partnership, L.P. | 3.25 | 10/15/2022 | 550,417 | 550,531 |
| 600,000 | Takeda Pharmaceutical Co Ltd | 4.40 | 11/26/2023 | 599,466 | 633,958 |
| 1,000,000 | Toronto-Dominion Bank, (The) | 1.85 | 9/11/2020 | 998,870 | 993,475 |
| 550,000 | Total System Services, Inc. | 4.00 | 6/1/2023 | 552,481 | 569,997 |
| 1,500,000 | Total System Services, Inc. | 2.13 | 12/14/2020 | 1,495,875 | 1,499,550 |
| 750,000 | U.S. Bancorp | 3.22 | 1/24/2022 | 750,000 | 753,605 |
| 24,400,000 | United States Treasury Notes | 2.50 | 1/15/2022 | 24,424,760 | 24,756,460 |
| 9,670,000 | United States Treasury Notes | 2.00 | 12/31/2021 | 9,522,067 | 9,694,552 |
| 3,700,000 | United States Treasury Notes | 2.25 | 4/15/2022 | 3,695,086 | 3,735,553 |
| 7,250,000 | United States Treasury Notes | 2.63 | 12/31/2023 | 7,285,117 | 7,466,086 |
| 5,870,000 | United States Treasury Notes | 2.50 | 1/31/2024 | 5,884,446 | 6,015,605 |
| 15,500,000 | United States Treasury Notes | 2.25 | 4/30/2021 | 15,513,203 | 15,582,352 |
| 10,815,000 | United States Treasury Notes | 2.63 | 2/28/2023 | 10,810,351 | 11,088,328 |
| 500,000 | XL Group Public Limited Company | 6.25 | 5/15/2027 | 576,600 | 599,785 |
| 2,200,000 | United States Treasury Notes | 2.38 | 2/29/2024 | 2,222,364 | 2,244,257 |
| 3,350,000 | United States Treasury Notes | 2.88 | 11/15/2021 | 3,354,842 | 3,425,375 |
| 200,000 | Walt Disney Company, (The) | 3.70 | 10/15/2025 | 205,882 | 209,886 |
| Total Bonds | | | | \$ 121,927,579 | \$ 123,363,108 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|---|--|--------------------|------------|-----------------------|-----------------------|
| Asset-Backed Securities | | | | | |
| 750,000 | BA Credit Card Trust | 3.00 | 9/15/2023 | \$ 749,848 | \$ 760,661 |
| 650,498 | Ford Auto | 1.22 | 3/15/2021 | 645,060 | 647,029 |
| 164,567 | Honda Auto | 1.16 | 5/18/2020 | 164,412 | 164,277 |
| 1,115,890 | Nissan Auto | 1.74 | 8/16/2021 | 1,115,772 | 1,111,538 |
| 32,827 | Toyota Auto Receivables 2016-B Owner Trust | 1.30 | 4/15/2020 | 32,870 | 32,805 |
| Total Asset-Backed Securities | | | | \$ 2,707,962 | \$ 2,716,310 |
| Mortgage-Backed Securities | | | | | |
| 650,000 | COMM 2012-CCRE2 Mortgage Trust | 2.84 | 8/15/2045 | \$ 639,844 | \$ 657,288 |
| 36,548 | Federal National Mortgage Association | 4.88 | 2/1/2034 | 36,677 | 38,226 |
| 850,000 | Federal National Mortgage Association | 2.51 | 11/25/2022 | 835,756 | 853,945 |
| 645,633 | Federal National Mortgage Association | 3.08 | 12/1/2024 | 653,199 | 674,835 |
| 1,000,000 | Federal National Mortgage Association | 3.10 | 7/25/2024 | 996,900 | 1,030,077 |
| 768,251 | Federal National Mortgage Association | 3.04 | 1/25/2022 | 768,708 | 780,168 |
| 800,000 | Federal National Mortgage Association | 2.56 | 7/25/2024 | 806,462 | 804,352 |
| 800,000 | Federal National Mortgage Association | 2.71 | 1/1/2025 | 796,438 | 812,834 |
| 950,000 | WFRBS Commercial Mortgage Trust 2012-C8 | 3.00 | 8/15/2045 | 1,004,959 | 964,567 |
| 650,000 | WFRBS Commercial Mortgage Trust 2013-C17 | 3.75 | 12/15/2046 | 656,957 | 681,974 |
| 26,262 | WFRBS Commercial Mortgage Trust 2014-LC1 | 2.86 | 3/15/2047 | 27,301 | 26,231 |
| Total Mortgage-Backed Securities | | | | \$ 7,223,201 | \$ 7,324,497 |
| Adjustment to Contract Value | | | | - | (1,545,173) |
| TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY: | | | | \$ 131,858,742 | \$ 131,858,742 |
| TOTAL STABLE VALUE INVESTMENTS | | | | \$ 183,199,849 | \$ 183,199,849 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|-------------------------------------|---|--------------------|------------|-----------------------|--------------------|
| SHORT-TERM INVESTMENTS | | | | | |
| | MFB NI Treasury Money Market Fund | | | \$ 123,045,592 | 123,045,591 |
| | Self-Help Credit Union Money Market | | | 508,512 | 508,512 |
| TOTAL SHORT-TERM INVESTMENTS | | | | \$ 123,554,104 | 123,554,103 |
| FIXED-INCOME INVESTMENTS | | | | | |
| CORPORATE BONDS | | | | | |
| 280,000 | 3M Company | 4.00 | 9/14/2048 | \$ 285,869 | \$ 290,602 |
| 282,000 | Abbott Laboratories | 3.75 | 11/30/2026 | 280,643 | 297,649 |
| 678,000 | Abbott Laboratories | 4.75 | 11/30/2036 | 683,575 | 770,047 |
| 725,000 | Abbott Laboratories | 4.90 | 11/30/2046 | 724,530 | 851,518 |
| 181,000 | AbbVie Inc. | 4.50 | 5/14/2035 | 178,526 | 180,649 |
| 170,000 | AbbVie Inc. | 3.20 | 5/14/2026 | 162,973 | 167,538 |
| 500,000 | AbbVie Inc. | 4.30 | 5/14/2036 | 494,919 | 488,360 |
| 750,000 | AbbVie Inc. | 4.45 | 5/14/2046 | 706,578 | 706,040 |
| 150,000 | Acadia Healthcare Company, Inc. | 5.63 | 2/15/2023 | 153,561 | 150,188 |
| 300,000 | Actavis Inc. | 4.63 | 10/1/2042 | 283,857 | 285,323 |
| 200,000 | Advanced Disposal Services, Inc. | 5.63 | 11/15/2024 | 198,666 | 208,000 |
| 150,000 | AECOM | 5.88 | 10/15/2024 | 160,191 | 154,548 |
| 4,250,000 | Aercap Ireland Capital Ltd. | 4.50 | 5/15/2021 | 4,495,735 | 4,364,822 |
| 3,450,000 | Affiliated Managers Group, Inc. | 4.25 | 2/15/2024 | 3,431,860 | 3,638,594 |
| 500,000 | Alabama Power Company | 5.20 | 6/1/2041 | 557,385 | 576,639 |
| 500,000 | Alabama Power Company | 5.70 | 2/15/2033 | 582,468 | 615,559 |
| 50,000 | Albertsons Companies, LLC-Safeway Inc. | 7.50 | 3/15/2026 | 50,000 | 52,250 |
| 3,700,000 | Alexandria Real Estate Equities, Inc. | 4.00 | 1/15/2024 | 3,790,436 | 3,872,901 |
| 150,000 | Allison Transmission, Inc. | 5.88 | 6/1/2029 | 152,471 | 151,313 |
| 150,000 | Ally Financial Inc. | 5.75 | 11/20/2025 | 156,659 | 160,500 |
| 200,000 | Altice Luxembourg SA | 10.50 | 5/15/2027 | 200,000 | 199,850 |
| 250,000 | Altice S.A. | 7.75 | 5/15/2022 | 264,533 | 254,375 |
| 500,000 | Amazon.com, Inc. | 3.15 | 8/22/2027 | 499,136 | 513,692 |
| 150,000 | AMC Entertainment Holdings, Inc. | 5.88 | 11/15/2026 | 131,250 | 131,625 |
| 428,961 | American Airlines 2015-2 Pass Thru Trust | 3.60 | 3/22/2029 | 440,826 | 434,494 |
| 449,750 | American Airlines 2016-2 Pass Thru Trust | 3.20 | 12/15/2029 | 440,245 | 444,893 |
| 250,000 | American International Group, Inc. | 3.88 | 1/15/2035 | 236,963 | 241,507 |
| 1,000,000 | American International Group, Inc. | 4.50 | 7/16/2044 | 985,519 | 1,008,822 |
| 400,000 | American International Group, Inc. | 4.88 | 6/1/2022 | 432,784 | 424,382 |
| 400,000 | American Transmission Systems, Incorporated | 5.00 | 9/1/2044 | 462,105 | 460,942 |
| 4,800,000 | American Water Capital Corp. | 4.20 | 9/1/2048 | 4,797,408 | 5,013,754 |
| 100,000 | Amsted Industries Incorporated | 5.63 | 7/1/2027 | 100,000 | 100,749 |
| 500,000 | Analog Devices, Inc. | 5.30 | 12/15/2045 | 565,661 | 560,017 |
| 200,000 | Antero Resources Corporation | 5.13 | 12/1/2022 | 204,000 | 197,500 |
| 417,000 | Apache Corporation | 6.00 | 1/15/2037 | 481,106 | 470,178 |
| 300,000 | Appalachian Power Company | 5.95 | 5/15/2033 | 359,898 | 368,249 |
| 500,000 | Apple Inc. | 2.45 | 8/4/2026 | 473,046 | 485,775 |
| 250,000 | Apple Inc. | 4.25 | 2/9/2047 | 250,962 | 266,836 |
| 1,000,000 | Apple Inc. | 4.50 | 2/23/2036 | 1,084,256 | 1,121,815 |
| 1,000,000 | Apple Inc. | 4.65 | 2/23/2046 | 1,050,376 | 1,134,497 |
| 400,000 | Applied Materials, Inc. | 5.85 | 6/15/2041 | 483,696 | 496,788 |
| 200,000 | Aptim Corp. | 7.75 | 6/15/2025 | 202,125 | 154,000 |
| 300,000 | Aqua America, Inc. | 4.28 | 5/1/2049 | 299,997 | 311,557 |
| 500,000 | Arch Capital Services Inc. | 4.01 | 12/15/2026 | 509,474 | 529,882 |
| 125,000 | Aruba Investments, Inc. | 8.75 | 2/15/2023 | 126,250 | 124,375 |
| 210,000 | Ascend Learning, LLC | 6.88 | 8/1/2025 | 213,000 | 211,050 |
| 150,000 | Ashton Woods USA L.L.C. | 6.75 | 8/1/2025 | 151,188 | 140,250 |
| 6,750,000 | Asian Development Bank | 1.75 | 8/14/2026 | 6,732,788 | 6,563,741 |
| 150,000 | AstraZeneca PLC | 6.45 | 9/15/2037 | 205,122 | 193,881 |
| 250,000 | AT&T Broadband | 9.46 | 11/15/2022 | 356,305 | 306,942 |
| 1,301,000 | AT&T Inc. | 4.30 | 2/15/2030 | 1,262,730 | 1,344,946 |
| 6,275,000 | AT&T Inc. | 5.15 | 2/15/2050 | 6,420,757 | 6,572,542 |
| 250,000 | AT&T Inc. | 5.15 | 11/15/2046 | 234,063 | 260,588 |
| 750,000 | AT&T Inc. | 4.13 | 2/17/2026 | 761,650 | 780,965 |
| 700,000 | AT&T Inc. | 4.80 | 6/15/2044 | 655,450 | 699,992 |
| 245,000 | AT&T Inc. | 5.65 | 2/15/2047 | 250,454 | 275,117 |
| 1,500,000 | AutoZone, Inc. | 2.50 | 4/15/2021 | 1,504,256 | 1,498,112 |
| 150,000 | AV Homes, Inc. | 6.63 | 5/15/2022 | 151,725 | 154,455 |
| 40,000 | Avolon Holdings Funding Limited | 5.25 | 5/15/2024 | 40,000 | 41,552 |
| 82,000 | Bank of America Corporation | 4.00 | 4/1/2024 | 83,666 | 85,923 |
| 750,000 | Bank of America Corporation | 4.44 | 1/20/2048 | 725,933 | 807,644 |
| 750,000 | Bank of America Corporation | 3.97 | 3/5/2029 | 736,013 | 776,087 |
| 250,000 | Bank of America Corporation | 4.08 | 4/23/2040 | 250,000 | 256,138 |
| 105,000 | Bank of America Corporation | 4.27 | 7/23/2029 | 106,128 | 111,081 |
| 200,000 | Bank of America Corporation | 3.30 | 1/11/2023 | 198,888 | 203,582 |
| 772,000 | Bank of America Corporation | 3.42 | 12/20/2028 | 751,839 | 770,704 |
| 3,790,000 | Bank of America Corporation | 3.50 | 5/17/2022 | 3,791,930 | 3,845,133 |
| 568,000 | Bank of America Corporation | 4.18 | 11/25/2027 | 580,789 | 585,632 |

FIXED INCOME INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|--|--|-----------------|------------|------------|------------|
| CORPORATE BONDS, <i>continued</i> | | | | | |
| 300,000 | Bank of America Corporation | 4.33 | 3/15/2050 | \$ 300,000 | \$ 317,067 |
| 7,600,000 | Bank of America, National Association | 3.34 | 1/25/2023 | 7,600,000 | 7,740,752 |
| 7,100,000 | Banque europeenne d'investissement (BEI) | 2.50 | 10/15/2024 | 7,041,567 | 7,263,747 |
| 300,000 | Barclays PLC | 4.95 | 1/10/2047 | 304,956 | 299,127 |
| 75,000 | Bausch Health Americas, Inc. | 7.00 | 1/15/2028 | 75,000 | 74,156 |
| 1,265,000 | Baxalta Incorporated | 4.00 | 6/23/2025 | 1,240,167 | 1,327,075 |
| 4,800,000 | BB&T Corporation | 3.24 | 4/1/2022 | 4,800,000 | 4,819,320 |
| 1,000,000 | Becton, Dickinson and Company | 4.67 | 6/6/2047 | 944,650 | 1,074,099 |
| 500,000 | Berkshire Hathaway Finance Corporation | 4.20 | 8/15/2048 | 497,465 | 533,683 |
| 1,000,000 | Berkshire Hathaway Finance Corporation | 4.25 | 1/15/2049 | 988,200 | 1,072,749 |
| 60,000 | Berryn Global Escrow Corporation | 5.63 | 7/15/2027 | 60,000 | 60,624 |
| 250,000 | Bestfoods | 6.63 | 4/15/2028 | 334,923 | 316,698 |
| 750,000 | BHP Billiton Finance (USA) Limited | 5.00 | 9/30/2043 | 847,838 | 890,527 |
| 500,000 | Black Hills Corporation | 4.35 | 5/1/2033 | 497,715 | 534,990 |
| 125,000 | Block Communications, Inc. | 6.88 | 2/15/2025 | 126,588 | 128,438 |
| 150,000 | BMC East, LLC | 5.50 | 10/1/2024 | 149,926 | 150,938 |
| 750,000 | Boardwalk Pipelines, LP | 3.38 | 2/1/2023 | 739,561 | 748,835 |
| 250,000 | Boeing Company, (The) | 3.63 | 3/1/2048 | 231,963 | 239,776 |
| 150,000 | Bombardier Inc. | 8.75 | 12/1/2021 | 148,534 | 161,970 |
| 500,000 | Boston Scientific Corporation | 4.70 | 3/1/2049 | 496,570 | 546,510 |
| 750,000 | BP Capital Markets America Inc. | 3.22 | 4/14/2024 | 746,288 | 765,236 |
| 2,250,000 | BPCE | 3.00 | 5/22/2022 | 2,236,050 | 2,244,278 |
| 500,000 | Bristol-Myers Squibb Company | 3.40 | 7/26/2029 | 495,875 | 511,715 |
| 150,000 | Builders FirstSource, Inc. | 6.75 | 6/1/2027 | 152,250 | 151,500 |
| 750,000 | Burlington Northern Santa FE, LLC | 4.15 | 4/1/2045 | 756,383 | 796,177 |
| 250,000 | Burlington Northern Santa FE, LLC | 5.40 | 6/1/2041 | 298,660 | 302,826 |
| 250,000 | Burlington Northern Santa FE, LLC | 6.75 | 3/15/2029 | 308,838 | 324,373 |
| 200,000 | C&W Senior Financing Designated Activity | 7.50 | 10/15/2026 | 196,124 | 205,000 |
| 150,000 | Caleres, Inc. | 6.25 | 8/15/2023 | 153,090 | 154,125 |
| 150,000 | Calpine Corporation | 5.75 | 1/15/2025 | 143,440 | 145,158 |
| 500,000 | Canadian Natural Resources Limited | 6.45 | 6/30/2033 | 600,390 | 615,972 |
| 200,000 | Capital One, National Association | 2.35 | 1/31/2020 | 199,880 | 199,613 |
| 3,750,000 | Cardinal Health, Inc. | 4.63 | 12/15/2020 | 3,735,788 | 3,851,363 |
| 190,000 | Cardtronics, Inc. | 5.50 | 5/1/2025 | 190,000 | 186,438 |
| 500,000 | Cargill, Incorporated | 3.88 | 5/23/2049 | 492,665 | 512,338 |
| 150,000 | Cascades Inc. | 5.50 | 7/15/2022 | 149,063 | 149,625 |
| 150,000 | CBS Radio Inc. | 7.25 | 11/1/2024 | 149,944 | 153,375 |
| 200,000 | CCO Holdings, LLC | 5.13 | 5/1/2027 | 194,250 | 200,125 |
| 200,000 | CDW LLC | 5.50 | 12/1/2024 | 208,950 | 208,250 |
| 125,000 | Cedar Fair, L.P. | 5.38 | 6/1/2024 | 124,218 | 127,813 |
| 500,000 | Celgene Corporation | 4.35 | 11/15/2047 | 451,535 | 526,601 |
| 4,280,000 | Celgene Corporation | 4.55 | 2/20/2048 | 4,329,006 | 4,652,146 |
| 375,000 | Celgene Corporation | 4.63 | 5/15/2044 | 401,844 | 410,117 |
| 150,000 | Centene Corporation | 4.75 | 1/15/2025 | 149,303 | 151,875 |
| 2,500,000 | Centene Corporation | 5.63 | 2/15/2021 | 2,543,750 | 2,528,125 |
| 165,000 | Central Garden & Pet Company | 5.13 | 2/1/2028 | 154,500 | 158,400 |
| 200,000 | Century Communities, Inc. | 5.88 | 7/15/2025 | 200,571 | 195,000 |
| 75,000 | CenturyLink, Inc. | 5.63 | 4/1/2025 | 68,063 | 72,563 |
| 125,000 | CenturyLink, Inc. | 5.80 | 3/15/2022 | 119,619 | 126,838 |
| 125,000 | CenturyLink, Inc. | 8.00 | 6/1/2036 | 113,121 | 115,938 |
| 150,000 | Change Healthcare | 5.75 | 3/1/2025 | 144,854 | 144,750 |
| 500,000 | Charter Communications Operating, LLC | 4.46 | 7/23/2022 | 516,493 | 518,182 |
| 750,000 | Charter Communications Operating, LLC | 4.91 | 7/23/2025 | 783,335 | 791,576 |
| 750,000 | Charter Communications Operating, LLC | 6.48 | 10/23/2045 | 874,616 | 845,332 |
| 150,000 | Chemours Company, (The) | 5.38 | 5/15/2027 | 153,583 | 135,750 |
| 200,000 | Cheniere Corpus Christi Holdings, LLC | 5.13 | 6/30/2027 | 201,296 | 207,004 |
| 500,000 | Chevron Corporation | 2.95 | 5/16/2026 | 495,087 | 508,112 |
| 4,750,000 | Cigna Corporation | 4.90 | 12/15/2048 | 4,589,454 | 4,852,576 |
| 1,000,000 | Cigna Corporation | 4.80 | 8/15/2038 | 998,555 | 1,016,977 |
| 250,000 | Cisco Systems, Inc. | 2.50 | 9/20/2026 | 237,073 | 246,316 |
| 500,000 | Cisco Systems, Inc. | 5.50 | 1/15/2040 | 616,717 | 637,839 |
| 4,250,000 | Citigroup Inc. | 3.98 | 3/20/2030 | 4,334,348 | 4,397,730 |
| 300,000 | Citigroup Inc. | 4.45 | 9/29/2027 | 316,500 | 313,715 |
| 200,000 | Citigroup Inc. | 4.65 | 7/30/2045 | 202,598 | 219,450 |
| 500,000 | Citigroup Inc. | 6.00 | 10/31/2033 | 577,133 | 596,898 |
| 100,000 | Clear Channel Worldwide Holdings, Inc. | 9.25 | 2/15/2024 | 101,000 | 106,720 |
| 150,000 | Cleveland Electric Illuminating Company, (The) | 5.95 | 12/15/2036 | 166,881 | 179,161 |
| 150,000 | Cleveland-Cliffs Inc. | 5.75 | 3/1/2025 | 145,500 | 146,250 |

FIXED INCOME INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|-----------------------------------|--|--------------------|------------|------------|------------|
| CORPORATE BONDS, continued | | | | | |
| 500,000 | CME Group Inc. | 4.15 | 6/15/2048 | \$ 497,705 | \$ 543,295 |
| 3,943,000 | CNO Financial Group, Inc. | 5.25 | 5/30/2025 | 3,997,216 | 4,081,005 |
| 750,000 | Comcast Corporation | 4.00 | 11/1/2049 | 745,140 | 744,198 |
| 275,000 | Comcast Corporation | 4.25 | 1/15/2033 | 290,393 | 296,620 |
| 1,000,000 | Comcast Corporation | 4.60 | 10/15/2038 | 1,018,140 | 1,092,463 |
| 205,000 | Comcast Corporation | 5.65 | 6/15/2035 | 241,531 | 247,799 |
| 1,500,000 | Comcast Corporation | 4.70 | 10/15/2048 | 1,509,925 | 1,667,372 |
| 250,000 | Commonwealth Edison Company | 5.88 | 2/1/2033 | 288,703 | 306,255 |
| 500,000 | Commonwealth Edison Company | 5.90 | 3/15/2036 | 613,146 | 630,686 |
| 50,000 | CommScope, Inc. of North Carolina | 8.25 | 3/1/2027 | 50,000 | 49,500 |
| 200,000 | CommScope, Inc. of North Carolina | 5.50 | 6/15/2024 | 204,124 | 186,000 |
| 129,000 | ConocoPhillips Company | 4.15 | 11/15/2034 | 129,496 | 131,106 |
| 500,000 | Consolidated Edison Company of New York | 4.63 | 12/1/2054 | 504,060 | 552,958 |
| 300,000 | Consolidated Edison Company of New York | 5.10 | 6/15/2033 | 338,586 | 343,748 |
| 300,000 | Consolidated Edison Company of New York | 5.70 | 6/15/2040 | 365,475 | 373,458 |
| 300,000 | Consolidated Edison Company of New York | 5.85 | 3/15/2036 | 367,975 | 375,278 |
| 300,000 | Constellium N.V. | 6.63 | 3/1/2025 | 297,235 | 304,500 |
| 250,000 | Continental Resources, Inc. | 4.50 | 4/15/2023 | 248,659 | 258,214 |
| 250,000 | Cooperatieve Rabobank U.A. | 4.38 | 8/4/2025 | 253,513 | 260,552 |
| 130,000 | Cornerstone Chemical Company | 6.75 | 8/15/2024 | 130,081 | 120,575 |
| 750,000 | Corning Incorporated | 4.75 | 3/15/2042 | 773,678 | 800,315 |
| 150,000 | Corp Internationale Masonite | 5.75 | 9/15/2026 | 142,125 | 151,875 |
| 125,000 | Cott Holdings Inc. | 5.50 | 4/1/2025 | 119,031 | 123,125 |
| 3,300,000 | Coventry Health Care, Inc. | 5.45 | 6/15/2021 | 3,313,913 | 3,455,249 |
| 500,000 | Credit Suisse Group AG | 3.57 | 1/9/2023 | 499,364 | 505,772 |
| 250,000 | Credit Suisse Group Funding (Guernsey) L | 3.80 | 9/15/2022 | 249,082 | 257,088 |
| 150,000 | Crestwood Mid Partner L.P. | 5.75 | 4/1/2025 | 148,837 | 151,125 |
| 3,400,000 | Crown Castle International Corp. | 4.88 | 4/15/2022 | 3,782,500 | 3,595,347 |
| 500,000 | Crown Castle International Corp. | 4.75 | 5/15/2047 | 463,730 | 514,655 |
| 250,000 | CSC Holdings, LLC | 5.25 | 6/1/2024 | 236,968 | 251,950 |
| 200,000 | CVS Health Corporation | 3.50 | 7/20/2022 | 204,463 | 203,464 |
| 750,000 | CVS Health Corporation | 4.30 | 3/25/2028 | 742,148 | 772,442 |
| 750,000 | CVS Health Corporation | 4.78 | 3/25/2038 | 730,365 | 750,021 |
| 1,200,000 | CVS Health Corporation | 5.05 | 3/25/2048 | 1,235,503 | 1,220,464 |
| 3,950,000 | D.R. Horton, Inc. | 4.38 | 9/15/2022 | 4,254,545 | 4,094,870 |
| 200,000 | Dana Incorporated | 5.50 | 12/15/2024 | 193,500 | 199,262 |
| 5,100,000 | Darden Restaurants, Inc. | 4.55 | 2/15/2048 | 4,848,570 | 5,055,962 |
| 125,000 | DaVita Inc. | 5.13 | 7/15/2024 | 121,250 | 121,838 |
| 4,400,000 | DBS Group Holdings Ltd | 3.20 | 7/25/2022 | 4,400,000 | 4,420,526 |
| 200,000 | Delek Logistic Partner | 6.75 | 5/15/2025 | 201,524 | 199,000 |
| 3,700,000 | Deutsche Bank Aktiengesellschaft | 2.95 | 8/20/2020 | 3,736,963 | 3,673,567 |
| 500,000 | Deutsche Telekom International Finance B | 4.75 | 6/21/2038 | 473,185 | 534,970 |
| 5,200,000 | Deutsche Telekom International Finance B | 2.49 | 9/19/2023 | 5,069,792 | 5,131,844 |
| 4,200,000 | Diamond 1 Finance Corp. -2023 | 5.45 | 6/15/2023 | 4,353,132 | 4,463,424 |
| 125,000 | Diamond 1 Finance Corp. -2024 | 7.13 | 6/15/2024 | 126,130 | 131,739 |
| 500,000 | Diamond 1 Finance Corp. -2036 | 8.10 | 7/15/2036 | 623,628 | 599,187 |
| 1,640,000 | Diamond 1 Finance Corporation | 6.02 | 6/15/2026 | 1,837,128 | 1,772,200 |
| 200,000 | Diamond Offshore Drilling, Inc. | 4.88 | 11/1/2043 | 145,283 | 118,000 |
| 125,000 | Diamondback Energy, Inc. | 5.38 | 5/31/2025 | 123,353 | 130,000 |
| 1,500,000 | Discover Financial Services | 3.75 | 3/4/2025 | 1,498,260 | 1,519,380 |
| 200,000 | Discover Financial Services | 4.10 | 2/9/2027 | 199,822 | 202,124 |
| 4,250,000 | Discovery Communications, LLC | 5.20 | 9/20/2047 | 4,153,568 | 4,256,341 |
| 150,000 | DISH DBS Corporation | 5.88 | 11/15/2024 | 151,885 | 134,858 |
| 500,000 | Dominion Energy South Carolina, Inc. | 5.30 | 5/15/2033 | 521,575 | 582,188 |
| 400,000 | Dominion Energy, Inc. | 5.25 | 8/1/2033 | 430,580 | 461,989 |
| 250,000 | Donnelley Financial Solutions, Inc. | 8.25 | 10/15/2024 | 255,158 | 255,625 |
| 675,000 | Dow Chemical Company, (The) | 4.63 | 10/1/2044 | 669,240 | 674,305 |
| 500,000 | Dow Chemical Company, (The) | 5.55 | 11/30/2048 | 499,635 | 557,749 |
| 250,000 | Dow Chemical Company, (The) | 4.80 | 5/15/2049 | 248,508 | 250,684 |
| 5,600,000 | DowDuPont Inc. | 5.42 | 11/15/2048 | 5,746,909 | 6,344,402 |
| 275,000 | Drax Finco PLC | 6.63 | 11/1/2025 | 274,313 | 278,787 |
| 6,000,000 | DTE Electric Company | 4.05 | 5/15/2048 | 5,973,060 | 6,418,326 |
| 300,000 | Duke Energy Carolinas, LLC | 2.95 | 12/1/2026 | 296,813 | 301,104 |
| 3,850,000 | Duke Energy Carolinas, LLC | 3.35 | 5/15/2022 | 3,857,467 | 3,961,796 |
| 375,000 | Duke Energy Carolinas, LLC | 4.25 | 12/15/2041 | 393,615 | 400,963 |
| 190,000 | Duke Energy Indiana, LLC | 6.12 | 10/15/2035 | 232,231 | 251,513 |
| 300,000 | Duke Energy Ohio, Inc. | 4.30 | 2/1/2049 | 299,436 | 326,199 |
| 500,000 | eBay Inc. | 4.00 | 7/15/2042 | 428,379 | 447,718 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|-----------------------------------|--|--------------------|------------|--------------|--------------|
| CORPORATE BONDS, continued | | | | | |
| 4,280,000 | Embraer Netherlands Finance B.V. | 5.05 | 6/15/2025 | \$ 4,531,450 | \$ 4,504,743 |
| 150,000 | EMI Music Publishing Group North America | 7.63 | 6/15/2024 | 161,438 | 158,475 |
| 275,000 | Enbridge Energy Partners, L.P. | 4.20 | 9/15/2021 | 285,736 | 281,666 |
| 180,000 | Endeavor Energy Resources | 5.75 | 1/30/2028 | 180,600 | 186,525 |
| 60,000 | Endo Finance | 5.88 | 10/15/2024 | 60,000 | 57,000 |
| 4,250,000 | Energy Transfer Operating, L.P. | 6.25 | 4/15/2049 | 4,273,664 | 4,754,807 |
| 750,000 | Energy Transfer Operating, L.P. 3-2035 | 4.90 | 3/15/2035 | 722,687 | 719,071 |
| 532,000 | Energy Transfer Operating, L.P. 6-2036 | 6.63 | 10/15/2036 | 599,378 | 599,490 |
| 250,000 | Energy Transfer Operating, L.P. 6-2041 | 6.05 | 6/1/2041 | 259,568 | 267,873 |
| 150,000 | EnLink Midstream Partners, LP | 4.85 | 7/15/2026 | 138,950 | 147,000 |
| 30,000 | Enlink Midstream, LLC | 5.38 | 6/1/2029 | 30,000 | 29,782 |
| 1,000,000 | EnSCO Rowan PLC | 5.20 | 3/15/2025 | 667,500 | 692,500 |
| 400,000 | Entergy Arkansas, LLC. | 4.20 | 4/1/2049 | 397,628 | 428,789 |
| 200,000 | Entergy Corporation | 2.95 | 9/1/2026 | 188,423 | 196,529 |
| 300,000 | Entergy Miss LLC. | 0.00 | 6/1/2049 | 296,109 | 297,635 |
| 500,000 | Entergy Texas, Inc. | 4.50 | 3/30/2039 | 498,650 | 545,309 |
| 200,000 | Entergy Utility Assets, LLC | 2.40 | 10/1/2026 | 187,644 | 191,937 |
| 500,000 | Entergy Utility Assets, LLC | 4.95 | 1/15/2045 | 507,725 | 528,749 |
| 1,250,000 | Enterprise Products Operating LLC | 4.90 | 5/15/2046 | 1,293,427 | 1,336,093 |
| 250,000 | Enterprise Products Operating LLC | 5.10 | 2/15/2045 | 270,123 | 274,423 |
| 125,000 | Enviva Partners | 8.50 | 11/1/2021 | 128,750 | 130,000 |
| 500,000 | EOG Resources, Inc. | 3.90 | 4/1/2035 | 485,044 | 516,245 |
| 150,000 | ESH Hospitality, Inc. | 5.25 | 5/1/2025 | 147,772 | 150,375 |
| 700,000 | Express Scripts Holding Company | 3.00 | 7/15/2023 | 683,889 | 701,849 |
| 500,000 | Exxon Mobil Corporation | 3.04 | 3/1/2026 | 496,840 | 510,455 |
| 8,500,000 | Farm Credit Banks Consolidated Systemwid | 3.51 | 6/11/2040 | 8,660,650 | 9,141,810 |
| 3,650,000 | Federal Home Loan Mortgage Corporation | 6.25 | 7/15/2032 | 4,840,943 | 5,176,536 |
| 750,000 | FedEx Corporation | 4.40 | 1/15/2047 | 740,062 | 721,952 |
| 200,000 | Fidelity National Information Services | 3.00 | 8/15/2026 | 187,359 | 196,697 |
| 70,000 | First Data Corporation | 5.75 | 1/15/2024 | 69,125 | 71,663 |
| 5,100,000 | First Data Corporation | 5.00 | 1/15/2024 | 5,232,600 | 5,211,563 |
| 200,000 | First Quantum Minerals Ltd | 6.50 | 3/1/2024 | 176,624 | 175,400 |
| 500,000 | Ford Motor Company | 4.35 | 12/8/2026 | 507,184 | 490,035 |
| 270,000 | Fox Corporation | 5.48 | 1/25/2039 | 270,000 | 307,323 |
| 375,000 | Fox Corporation | 5.58 | 1/25/2049 | 375,000 | 436,201 |
| 100,000 | Frontier Communications Corporation | 8.00 | 4/1/2027 | 100,000 | 103,500 |
| 150,000 | FXI Holdings, Inc. | 7.88 | 11/1/2024 | 151,922 | 136,500 |
| 500,000 | GE Capital International Funding Company | 3.37 | 11/15/2025 | 477,365 | 494,128 |
| 542,000 | GE Capital International Funding Company | 4.42 | 11/15/2035 | 486,843 | 514,144 |
| 500,000 | General Electric Capital Corporation | 3.61 | 3/15/2023 | 500,000 | 491,914 |
| 500,000 | General Electric Company | 4.50 | 3/11/2044 | 571,486 | 468,843 |
| 500,000 | General Mills, Inc. | 4.55 | 4/17/2038 | 458,790 | 515,581 |
| 500,000 | General Mills, Inc. | 4.20 | 4/17/2028 | 489,240 | 526,787 |
| 250,000 | General Mills, Inc. | 4.70 | 4/17/2048 | 225,548 | 256,783 |
| 500,000 | General Motors Company | 6.60 | 4/1/2036 | 563,380 | 525,498 |
| 500,000 | General Motors Financial Company, Inc. | 3.45 | 1/14/2022 | 504,340 | 500,707 |
| 250,000 | General Motors Financial Company, Inc. | 5.25 | 3/1/2026 | 252,270 | 261,816 |
| 5,100,000 | General Motors Financial Company, Inc. | 5.65 | 1/17/2029 | 5,376,828 | 5,345,795 |
| 90,000 | GFL Environmental Inc. | 8.50 | 5/1/2027 | 90,675 | 91,847 |
| 1,700,000 | GlaxoSmithKline Capital PLC | 2.88 | 5/14/2021 | 1,700,000 | 1,704,945 |
| 5,100,000 | Goldman Sachs Group, Inc., (The) | 3.50 | 11/16/2026 | 5,045,634 | 5,110,572 |
| 4,750,000 | Goldman Sachs Group, Inc., (The) | 4.41 | 4/23/2039 | 4,803,423 | 4,905,757 |
| 1,000,000 | Goldman Sachs Group, Inc., (The) | 4.75 | 10/21/2045 | 1,055,572 | 1,089,319 |
| 360,000 | Goldman Sachs Group, Inc., (The) | 6.75 | 10/1/2037 | 443,007 | 452,749 |
| 150,000 | Gray Television, Inc. | 5.13 | 10/15/2024 | 148,329 | 150,705 |
| 7,700,000 | Groupe De La Banque Africaine De Develop | 3.00 | 12/6/2021 | 7,788,484 | 7,879,633 |
| 150,000 | Gulfport Energy Corporation | 6.00 | 10/15/2024 | 151,034 | 123,750 |
| 150,000 | Gw Honos Corporation | 8.75 | 5/15/2025 | 139,738 | 143,250 |
| 110,000 | H&E Equipment Services, Inc. | 5.63 | 9/1/2025 | 110,000 | 109,120 |
| 400,000 | Harborwalk Life Insurance | 5.08 | 2/15/2069 | 400,000 | 435,960 |
| 150,000 | HCA Inc. | 5.50 | 6/15/2047 | 150,000 | 157,642 |
| 150,000 | Hess Corporation | 5.63 | 2/15/2026 | 150,000 | 154,500 |
| 6,305,000 | Hess Corporation | 5.80 | 4/1/2047 | 6,066,571 | 6,605,540 |
| 150,000 | Hill-Rom Holdings, Inc. | 5.75 | 9/1/2023 | 153,545 | 153,563 |
| 500,000 | Home Depot, Inc., (The) | 3.50 | 9/15/2056 | 441,023 | 468,356 |
| 300,000 | Home Depot, Inc., (The) | 4.25 | 4/1/2046 | 292,362 | 321,822 |
| 550,000 | Home Depot, Inc., (The) | 4.50 | 12/6/2048 | 555,504 | 616,031 |
| 1,830,000 | Housing and Urban Development, U.S. Department | 2.85 | 8/1/2024 | 1,800,226 | 1,894,650 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|-----------------------------------|---|-----------------|------------|------------|------------|
| CORPORATE BONDS, continued | | | | | |
| 500,000 | HP Inc. | 6.00 | 9/15/2041 | \$ 521,687 | \$ 540,053 |
| 5,250,000 | HSBC Holdings PLC | 3.03 | 11/22/2023 | 5,088,930 | 5,258,568 |
| 700,000 | HSBC Holdings PLC | 4.58 | 6/19/2029 | 700,807 | 740,915 |
| 125,000 | HUB International Limited | 7.00 | 5/1/2026 | 115,975 | 122,925 |
| 150,000 | Hughes Satellite Systems Corporation | 6.63 | 8/1/2026 | 148,763 | 149,813 |
| 4,400,000 | Hyundai Capital Services, Inc. | 2.88 | 3/16/2021 | 4,391,860 | 4,397,483 |
| 150,000 | IAA Spinco | 5.63 | 6/15/2027 | 151,625 | 152,249 |
| 150,000 | Icahn Enterprises L.P. | 6.25 | 5/15/2026 | 150,000 | 148,875 |
| 300,000 | Indiana Michigan Power Company | 4.25 | 8/15/2048 | 298,284 | 322,707 |
| 2,400,000 | ING Groep N.V. | 4.63 | 1/6/2026 | 2,393,856 | 2,552,201 |
| 200,000 | Intel Corporation | 2.60 | 5/19/2026 | 193,588 | 197,313 |
| 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 | 537,637 |
| 4,500,000 | International Bank for Reconstruction | 2.13 | 3/3/2025 | 4,406,715 | 4,505,508 |
| 500,000 | International Business Machines Corporation | 4.25 | 5/15/2049 | 492,905 | 508,972 |
| 200,000 | International Business Machines Corporation | 2.88 | 11/9/2022 | 201,060 | 201,410 |
| 4,450,000 | International Finance Corporation | 1.75 | 3/30/2020 | 4,463,350 | 4,430,758 |
| 4,200,000 | International Finance Corporation | 2.13 | 4/7/2026 | 4,079,082 | 4,195,498 |
| 750,000 | International Paper Company | 4.40 | 8/15/2047 | 735,755 | 702,503 |
| 500,000 | Interpublic Group of Companies, Inc., (The) | 5.40 | 10/1/2048 | 477,730 | 532,394 |
| 4,200,000 | Interstate Power and Light Company | 4.10 | 9/26/2028 | 4,189,416 | 4,494,265 |
| 500,000 | J. M. Smucker Company, (The) | 3.50 | 3/15/2025 | 508,509 | 510,695 |
| 500,000 | J. M. Smucker Company, (The) | 4.25 | 3/15/2035 | 513,801 | 501,027 |
| 5,000,000 | Jabil Inc. | 3.95 | 1/12/2028 | 4,995,525 | 4,744,500 |
| 2,850,000 | Japan International Cooperation Agency | 1.88 | 11/13/2019 | 2,810,948 | 2,842,546 |
| 150,000 | JBS USA Food Co | 5.88 | 7/15/2024 | 148,859 | 153,750 |
| 150,000 | JDA ESCR | 7.38 | 10/15/2024 | 152,813 | 156,045 |
| 1,000,000 | Johnson & Johnson | 3.40 | 1/15/2038 | 997,076 | 1,003,946 |
| 400,000 | Johnson & Johnson | 4.38 | 12/5/2033 | 426,592 | 451,518 |
| 750,000 | JPMorgan Chase & Co. | 3.90 | 7/15/2025 | 773,344 | 786,478 |
| 5,000,000 | JPMorgan Chase & Co. | 3.90 | 1/23/2049 | 4,808,805 | 5,012,700 |
| 500,000 | JPMorgan Chase & Co. | 4.03 | 7/24/2048 | 456,685 | 511,262 |
| 7,325,000 | JPMorgan Chase & Co. | 3.71 | 6/7/2021 | 7,447,840 | 7,420,884 |
| 500,000 | JPMorgan Chase & Co. | 3.63 | 12/1/2027 | 489,324 | 504,405 |
| 750,000 | JPMorgan Chase & Co. | 4.13 | 12/15/2026 | 770,384 | 786,860 |
| 250,000 | JPMorgan Chase & Co. | 4.95 | 6/1/2045 | 279,735 | 282,847 |
| 175,000 | Kansas City Power & Light Company | 5.30 | 10/1/2041 | 202,069 | 208,373 |
| 9,680,000 | KfW | 2.00 | 11/30/2021 | 9,655,703 | 9,685,740 |
| 550,000 | Kinder Morgan Energy Partners, L.P. | 5.40 | 9/1/2044 | 542,643 | 580,959 |
| 800,000 | Kinder Morgan, Inc. | 5.05 | 2/15/2046 | 812,088 | 815,122 |
| 500,000 | Kinder Morgan, Inc. | 5.55 | 6/1/2045 | 512,325 | 542,174 |
| 2,150,000 | Kommunalbanken AS | 1.38 | 10/26/2020 | 2,144,410 | 2,126,683 |
| 4,950,000 | Kommuninvest i Sverige Aktiebolag | 1.88 | 6/1/2021 | 4,947,525 | 4,928,324 |
| 135,000 | Koppers Inc. | 6.00 | 2/15/2025 | 135,000 | 126,816 |
| 6,600,000 | Korea Development Bank, (The) | 3.31 | 7/6/2022 | 6,600,000 | 6,636,788 |
| 4,600,000 | Korea East-West Power Co., Ltd | 3.88 | 7/19/2023 | 4,593,706 | 4,795,928 |
| 500,000 | Kraft Heinz Foods Company | 4.00 | 6/15/2023 | 501,635 | 517,083 |
| 500,000 | Kraft Heinz Foods Company | 5.00 | 7/15/2035 | 522,294 | 499,888 |
| 528,000 | Kroger Co., (The) | 4.00 | 2/1/2024 | 549,442 | 552,708 |
| 150,000 | L Brands, Inc. | 6.75 | 7/1/2036 | 130,688 | 127,500 |
| 300,000 | Lam Research Corporation | 4.88 | 3/15/2049 | 299,853 | 324,265 |
| 200,000 | Lennar Corporation | 5.25 | 6/1/2026 | 198,515 | 206,250 |
| 150,000 | Level 3 Financing, Inc. | 5.25 | 3/15/2026 | 150,468 | 149,580 |
| 500,000 | Liberty Mutual Group Inc. | 4.85 | 8/1/2044 | 499,485 | 533,878 |
| 150,000 | Lions Gate Capital Holdings LLC | 5.88 | 11/1/2024 | 148,500 | 150,750 |
| 125,000 | Live Nation Entertainment, Inc. | 5.38 | 6/15/2022 | 124,688 | 126,250 |
| 210,000 | Lonestar Resources America Inc. | 11.25 | 1/1/2023 | 210,000 | 204,225 |
| 1,000,000 | Lowe's Companies, Inc. | 3.70 | 4/15/2046 | 908,242 | 901,583 |
| 250,000 | Lowe's Companies, Inc. | 4.05 | 5/3/2047 | 236,430 | 236,012 |
| 180,000 | M/I Homes, Inc. | 5.63 | 8/1/2025 | 180,750 | 175,950 |
| 250,000 | Maple Escrow Subsidiary, Inc. | 5.09 | 5/25/2048 | 250,000 | 266,942 |
| 500,000 | Maple Escrow Subsidiary, Inc. | 4.60 | 5/25/2028 | 500,305 | 533,950 |
| 500,000 | Marathon Petroleum Corporation | 4.75 | 9/15/2044 | 452,025 | 508,628 |
| 4,200,000 | Marathon Petroleum Corporation | 5.13 | 4/1/2024 | 4,395,250 | 4,311,061 |
| 250,000 | Marathon Petroleum Corporation | 5.85 | 12/15/2045 | 224,886 | 275,512 |
| 500,000 | Marsh & McLennan Companies, Inc. | 4.90 | 3/15/2049 | 499,465 | 563,691 |
| 750,000 | Massachusetts Mutual Life Insurance Company | 5.38 | 12/1/2041 | 898,840 | 885,746 |
| 8,400,000 | MasterCard Incorporated | 2.95 | 11/21/2026 | 8,417,640 | 8,501,875 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|--|--|-----------------|------------|------------|------------|
| CORPORATE BONDS, <i>continued</i> | | | | | |
| 125,000 | Mauser Packaging Solutions Holding Company | 7.25 | 4/15/2025 | \$ 125,174 | \$ 120,325 |
| 500,000 | McDonald's Corporation | 4.70 | 12/9/2035 | 538,090 | 544,057 |
| 1,000,000 | McDonald's Corporation | 4.88 | 12/9/2045 | 1,034,109 | 1,100,606 |
| 150,000 | MDC Partners Inc. | 6.50 | 5/1/2024 | 137,625 | 137,250 |
| 840,000 | Medtronic, Inc. | 4.38 | 3/15/2035 | 868,305 | 933,589 |
| 142,000 | Men's Wearhouse, Inc., (The) | 7.00 | 7/1/2022 | 136,432 | 136,320 |
| 500,000 | Merck & Co., Inc. | 3.90 | 3/7/2039 | 494,790 | 528,778 |
| 200,000 | Meritage Homes Corporation | 5.13 | 6/6/2027 | 200,408 | 195,190 |
| 4,400,000 | Microsoft Corporation | 2.70 | 2/12/2025 | 4,403,564 | 4,447,124 |
| 1,500,000 | Microsoft Corporation | 3.70 | 8/8/2046 | 1,438,048 | 1,560,552 |
| 800,000 | Microsoft Corporation | 4.20 | 11/3/2035 | 826,982 | 892,214 |
| 1,250,000 | Microsoft Corporation | 4.45 | 11/3/2045 | 1,288,429 | 1,445,406 |
| 5,110,000 | MidAmerican Energy Company | 3.95 | 8/1/2047 | 5,102,795 | 5,319,377 |
| 400,000 | Mississippi Power Company | 4.25 | 3/15/2042 | 374,404 | 402,217 |
| 250,000 | Mississippi Power Company | 4.75 | 10/15/2041 | 253,407 | 259,045 |
| 150,000 | Molina Healthcare, Inc. | 5.38 | 11/15/2022 | 150,308 | 152,955 |
| 750,000 | Morgan Stanley | 3.88 | 1/27/2026 | 762,736 | 778,925 |
| 500,000 | Morgan Stanley | 4.38 | 1/22/2047 | 496,908 | 532,899 |
| 500,000 | Mosaic Company, (The) | 5.45 | 11/15/2033 | 525,588 | 551,880 |
| 150,000 | MPH Infotech, Inc. | 7.13 | 6/1/2024 | 156,720 | 149,250 |
| 200,000 | MPT Oper Partnership | 5.00 | 10/15/2027 | 200,000 | 197,500 |
| 125,000 | MSCI Inc. | 5.75 | 8/15/2025 | 127,046 | 130,288 |
| 135,000 | Murphy Oil Corporation | 5.75 | 8/15/2025 | 135,000 | 135,267 |
| 150,000 | Murphy Oil USA, Inc. | 5.63 | 5/1/2027 | 146,295 | 153,750 |
| 150,000 | Murray Energy Corporation | 11.25 | 4/15/2021 | 96,045 | 69,750 |
| 500,000 | Mylan N.V. | 3.95 | 6/15/2026 | 478,834 | 469,409 |
| 7,800,000 | Nacional Financiera, S.N.C., Institucion | 3.38 | 11/5/2020 | 7,883,532 | 7,802,028 |
| 6,225,000 | National Australia Bank Limited | 3.63 | 6/20/2023 | 6,204,707 | 6,428,333 |
| 240,000 | Navistar International Corporation | 6.63 | 11/1/2025 | 241,575 | 245,405 |
| 6,500,000 | Nederlandse Waterschapsbank N.V. | 2.38 | 3/24/2026 | 6,669,845 | 6,537,921 |
| 3,000,000 | Nestle Holdings, Inc. | 4.00 | 9/24/2048 | 2,950,070 | 3,195,840 |
| 500,000 | Nestle Holdings, Inc. | 3.90 | 9/24/2038 | 494,655 | 530,295 |
| 150,000 | Netflix, Inc. | 5.88 | 11/15/2028 | 148,125 | 157,500 |
| 150,000 | New Red Finance, Inc. | 5.00 | 10/15/2025 | 150,299 | 147,750 |
| 3,720,000 | New York Life Insurance Company | 5.88 | 5/15/2033 | 3,662,281 | 4,741,631 |
| 125,000 | Newfield Exploration Company | 5.63 | 7/1/2024 | 128,788 | 136,703 |
| 500,000 | NextEra Energy Capital Holdings, Inc. | 4.80 | 12/1/2077 | 500,000 | 460,950 |
| 30,000 | NGPL PipeCo LLC | 4.38 | 8/15/2022 | 30,000 | 30,329 |
| 190,000 | NGPL PipeCo LLC | 4.88 | 8/15/2027 | 197,254 | 195,225 |
| 500,000 | NiSource Finance Corp. | 4.80 | 2/15/2044 | 483,221 | 537,221 |
| 400,000 | NiSource Finance Corp. | 5.65 | 2/1/2045 | 424,080 | 474,124 |
| 750,000 | Noble Energy, Inc. | 4.95 | 8/15/2047 | 678,705 | 766,385 |
| 4,400,000 | Nordea Bank AB | 4.25 | 9/21/2022 | 4,563,240 | 4,560,076 |
| 7,100,000 | Nordiska Investeringsbanken, Pohjoismaid | 2.25 | 9/30/2021 | 7,073,872 | 7,138,056 |
| 551,000 | Norfolk Southern Corporation | 3.94 | 11/1/2047 | 378,436 | 546,304 |
| 150,000 | Novelis Inc. | 5.88 | 9/30/2026 | 153,149 | 146,157 |
| 150,000 | NRG Energy, Inc. | 6.63 | 1/15/2027 | 146,530 | 159,563 |
| 4,250,000 | NSTAR Electric Company | 3.25 | 5/15/2029 | 4,240,650 | 4,340,453 |
| 500,000 | Nutrien Ltd. | 4.90 | 6/1/2043 | 474,780 | 519,549 |
| 500,000 | Occidental Petroleum Corporation | 2.70 | 2/15/2023 | 496,045 | 498,304 |
| 200,000 | OCI N.V. | 6.63 | 4/15/2023 | 203,060 | 204,000 |
| 300,000 | Ohio Edison Company | 6.88 | 7/15/2036 | 373,476 | 395,737 |
| 200,000 | Old Republic International Corporation | 3.88 | 8/26/2026 | 195,125 | 201,034 |
| 150,000 | Omega Engineering, Inc. | 5.00 | 1/15/2026 | 150,563 | 149,438 |
| 250,000 | Oncor Electric Delivery Company LLC | 5.30 | 6/1/2042 | 284,145 | 310,505 |
| 750,000 | Oneok Partners, L.P. | 6.13 | 2/1/2041 | 844,641 | 848,255 |
| 200,000 | Open Text Corp | 5.63 | 1/15/2023 | 208,248 | 202,524 |
| 1,000,000 | Oracle Corporation | 3.85 | 7/15/2036 | 972,146 | 1,018,207 |
| 1,000,000 | Oracle Corporation | 4.13 | 5/15/2045 | 964,671 | 1,024,416 |
| 4,820,000 | Oracle Corporation | 4.00 | 11/15/2047 | 4,539,261 | 4,885,885 |
| 500,000 | O'Reilly Automotive, Inc. | 3.55 | 3/15/2026 | 497,931 | 505,420 |
| 3,750,000 | Owens Corning | 4.20 | 12/15/2022 | 3,766,673 | 3,878,111 |
| 190,000 | PacifiCorp | 5.25 | 6/15/2035 | 213,210 | 226,468 |
| 750,000 | PacifiCorp | 6.25 | 10/15/2037 | 965,810 | 998,232 |
| 30,000 | Panther BF Aggregator | 6.25 | 5/15/2026 | 30,000 | 30,600 |
| 185,000 | Par Pharmaceutical, Inc. | 7.50 | 4/1/2027 | 185,000 | 178,988 |
| 35,000 | Park Aerospace Holdings Limited | 5.25 | 8/15/2022 | 35,481 | 36,400 |
| 200,000 | PBF Logistics LP | 6.88 | 5/15/2023 | 205,124 | 202,000 |

FIXED INCOME INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|-----------------------------------|---|-----------------|------------|--------------|--------------|
| CORPORATE BONDS, continued | | | | | |
| 4,200,000 | Penske Automotive Group, Inc. | 4.88 | 7/11/2022 | \$ 4,676,532 | \$ 4,439,971 |
| 100,000 | Pentair Finance S.a r.l. | 2.65 | 12/1/2019 | 96,615 | 99,879 |
| 300,000 | PepsiCo, Inc. | 2.38 | 10/6/2026 | 283,212 | 292,273 |
| 500,000 | PepsiCo, Inc. | 4.45 | 4/14/2046 | 539,836 | 574,788 |
| 150,000 | PetSmart, Inc. | 5.88 | 6/1/2025 | 131,250 | 139,890 |
| 300,000 | Pfizer Inc. | 2.75 | 6/3/2026 | 293,741 | 300,024 |
| 500,000 | Pfizer Inc. | 4.20 | 9/15/2048 | 498,810 | 543,531 |
| 500,000 | Pfizer Inc. | 4.00 | 12/15/2036 | 510,372 | 529,070 |
| 500,000 | Piedmont Natural Gas Company, Inc. | 3.64 | 11/1/2046 | 440,770 | 466,285 |
| 160,000 | Pilgrim's Pride Corporation | 5.88 | 9/30/2027 | 157,250 | 160,952 |
| 500,000 | Plains All American Pipeline, L.P. | 4.90 | 2/15/2045 | 444,760 | 480,092 |
| 500,000 | Plains All American Pipeline, L.P. | 4.50 | 12/15/2026 | 490,925 | 521,572 |
| 250,000 | Plantronics, Inc. | 5.50 | 5/31/2023 | 255,625 | 247,813 |
| 1,600,000 | PNC Financial Services Group, Inc., (The) | 2.85 | 11/9/2022 | 1,676,793 | 1,613,394 |
| 400,000 | Polar Tankers, Inc. | 5.95 | 5/10/2037 | 454,469 | 483,768 |
| 250,000 | Post Holdings, Inc. | 5.00 | 8/15/2026 | 238,116 | 244,700 |
| 250,000 | Precision Castparts Corp. | 4.38 | 6/15/2045 | 254,208 | 279,420 |
| 4,200,000 | Provident Cos Inc. 3-15-2028 | 7.25 | 3/15/2028 | 5,155,248 | 5,082,861 |
| 350,000 | Public Service Company of Colorado | 3.55 | 6/15/2046 | 305,571 | 339,222 |
| 5,925,000 | Public Service Company of Colorado | 3.70 | 6/15/2028 | 5,912,261 | 6,305,853 |
| 750,000 | Public Service Electric and Gas Company | 5.38 | 11/1/2039 | 887,266 | 911,642 |
| 4,275,000 | Qualcomm Incorporated | 4.30 | 5/20/2047 | 4,252,043 | 4,304,566 |
| 200,000 | Quicken Loans Inc. | 5.25 | 1/15/2028 | 198,083 | 185,940 |
| 150,000 | Rayonier A.M. Products Inc. | 5.50 | 6/1/2024 | 144,311 | 121,052 |
| 150,000 | Realogy Group | 5.25 | 12/1/2021 | 146,984 | 148,125 |
| 4,200,000 | Regency Centers, L.P. | 3.75 | 6/15/2024 | 4,317,570 | 4,337,584 |
| 150,000 | Reynolds Group Issuer Inc. | 5.13 | 7/15/2023 | 154,815 | 150,030 |
| 500,000 | Rio Tinto Finance (USA) Limited | 3.75 | 6/15/2025 | 517,042 | 529,916 |
| 750,000 | Rockwell Collins, Inc. | 4.35 | 4/15/2047 | 763,943 | 775,643 |
| 500,000 | Rogers Communications Inc. | 5.45 | 10/1/2043 | 541,080 | 589,181 |
| 8,300,000 | Royal Bank of Canada | 3.31 | 2/1/2022 | 8,300,000 | 8,391,018 |
| 500,000 | S. C. Johnson & Son, Inc. | 4.75 | 10/15/2046 | 534,015 | 571,110 |
| 150,000 | Salem Media Group, Inc. | 6.75 | 6/1/2024 | 152,363 | 132,750 |
| 750,000 | San Diego Gas & Electric Company | 5.35 | 5/15/2035 | 869,672 | 845,619 |
| 381,000 | Santander UK Group Holdings PLC | 5.63 | 9/15/2045 | 388,903 | 405,176 |
| 150,000 | Schweitzer-Mauduit International, Inc. | 6.88 | 10/1/2026 | 143,624 | 151,875 |
| 150,000 | Sealed Air Corporation | 5.50 | 9/15/2025 | 149,250 | 155,625 |
| 350,000 | Selective Insurance Group, Inc. | 5.38 | 3/1/2049 | 343,105 | 376,610 |
| 5,600,000 | Semptra Energy | 3.06 | 3/15/2021 | 5,616,968 | 5,557,054 |
| 500,000 | Semptra Energy | 3.80 | 2/1/2038 | 432,265 | 471,344 |
| 1,500,000 | Shell International Finance B.V. | 4.00 | 5/10/2046 | 1,440,116 | 1,573,028 |
| 500,000 | Shire Acquisitions Investments Ireland D | 2.88 | 9/23/2023 | 481,764 | 496,488 |
| 880,000 | Siemens Financieringsmaatschappij N.V. | 3.30 | 9/15/2046 | 813,466 | 822,191 |
| 500,000 | Sierra Pacific Power Company | 2.60 | 5/1/2026 | 482,331 | 488,551 |
| 150,000 | Simmons Foods, Inc. | 5.75 | 11/1/2024 | 132,375 | 134,250 |
| 1,000,000 | Simon Property Group, L.P. | 4.25 | 11/30/2046 | 998,329 | 1,076,818 |
| 125,000 | Sinclair Television Group, Inc. | 5.13 | 2/15/2027 | 120,411 | 119,075 |
| 125,000 | Sinclair Television Group, Inc. | 6.13 | 10/1/2022 | 128,829 | 126,563 |
| 200,000 | Sirius XM Radio Inc. | 5.00 | 8/1/2027 | 201,094 | 197,000 |
| 200,000 | Six Flags Operations Inc. | 5.50 | 4/15/2027 | 200,000 | 199,418 |
| 3,700,000 | SL Green Operating Partnership, L.P. | 3.25 | 10/15/2022 | 3,703,579 | 3,703,571 |
| 750,000 | Southern California Edison Company | 5.55 | 1/15/2036 | 887,714 | 833,207 |
| 500,000 | Southwest Gas Corporation | 4.15 | 6/1/2049 | 499,745 | 501,293 |
| 300,000 | Spectra Energy Partners, LP | 5.95 | 9/25/2043 | 354,765 | 362,065 |
| 100,000 | Spectrum Brands, Inc. | 6.63 | 11/15/2022 | 104,817 | 102,000 |
| 125,000 | Springleaf Finance Corporation | 7.13 | 3/15/2026 | 125,781 | 131,056 |
| 200,000 | Sprint Corporation | 7.13 | 6/15/2024 | 207,509 | 208,000 |
| 150,000 | SS&C Technologies, Inc. | 5.50 | 9/30/2027 | 151,313 | 151,130 |
| 500,000 | Standard Chartered PLC | 5.30 | 1/9/2043 | 536,685 | 529,864 |
| 250,000 | Standard Industries, Inc. | 6.00 | 10/15/2025 | 257,335 | 257,808 |
| 150,000 | Staples, Inc. | 7.50 | 4/15/2026 | 150,000 | 144,017 |
| 4,350,000 | Starbucks Corporation | 2.45 | 6/15/2026 | 4,323,283 | 4,202,400 |
| 150,000 | Stevens Holding Company | 6.13 | 10/1/2026 | 149,583 | 156,000 |
| 150,000 | Summit Materials, LLC | 5.13 | 6/1/2025 | 136,494 | 147,375 |
| 4,100,000 | Sunoco Logistics Partners Operations L.P. | 5.40 | 10/1/2047 | 4,184,747 | 4,111,480 |
| 120,000 | Sunoco LP 01-15-2023 | 4.88 | 1/15/2023 | 120,000 | 120,926 |
| 10,000 | Sunoco LP 02-15-2028 | 5.88 | 3/15/2028 | 10,000 | 10,150 |
| 10,000 | Sunoco LP 03-15-2026 | 5.50 | 2/15/2026 | 10,000 | 10,100 |

FIXED INCOME INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|--|---|--------------------|------------|------------|------------|
| CORPORATE BONDS, <i>continued</i> | | | | | |
| 500,000 | Sysco Corporation | 4.50 | 4/1/2046 | \$ 512,055 | \$ 525,089 |
| 4,600,000 | Takeda Pharmaceutical Co Ltd | 4.40 | 11/26/2023 | 4,595,906 | 4,860,342 |
| 200,000 | Tallgrass Energy Partners L.P. | 5.50 | 1/15/2028 | 203,250 | 199,000 |
| 400,000 | Tampa Electric Company | 6.15 | 5/15/2037 | 456,768 | 497,396 |
| 20,000 | Targa Resources Partners LP | 6.50 | 7/15/2027 | 20,000 | 20,829 |
| 60,000 | Targa Resources Partners LP | 6.88 | 1/15/2029 | 60,000 | 63,938 |
| 215,000 | Telecom Italia Capital, Societe Anonyme | 7.72 | 6/4/2038 | 277,812 | 221,988 |
| 185,000 | Teleflex Incorporated | 5.25 | 6/15/2024 | 192,863 | 189,625 |
| 150,000 | Telesat Canada | 8.88 | 11/15/2024 | 159,984 | 161,813 |
| 200,000 | Tempo Acquisition | 6.75 | 6/1/2025 | 202,123 | 201,500 |
| 150,000 | Tempur Sealy International, Inc. | 5.50 | 6/15/2026 | 146,492 | 150,375 |
| 200,000 | Tenet Healthcare Corporation | 6.75 | 6/15/2023 | 187,794 | 199,000 |
| 200,000 | Teva Pharmaceutical Finance Netherlands | 6.00 | 4/15/2024 | 198,462 | 184,440 |
| 335,000 | Texas Instruments Incorporated | 3.88 | 3/15/2039 | 332,005 | 352,936 |
| 200,000 | T-Mobile USA, Inc. | 6.50 | 1/15/2026 | 213,000 | 211,000 |
| 3,720,000 | Total System Services, Inc. | 4.00 | 6/1/2023 | 3,736,777 | 3,855,252 |
| 7,000,000 | Tranche | 2.13 | 12/14/2020 | 6,980,750 | 6,997,900 |
| 150,000 | TransDigm Inc. | 6.38 | 6/15/2026 | 154,313 | 146,625 |
| 200,000 | Transocean Inc | 6.80 | 3/15/2038 | 157,761 | 146,000 |
| 150,000 | Tronox Incorporated | 6.50 | 4/15/2026 | 141,794 | 141,000 |
| 375,000 | TTX Company | 4.60 | 2/1/2049 | 374,205 | 425,243 |
| 500,000 | TTX Company | 3.90 | 2/1/2045 | 471,385 | 503,862 |
| 500,000 | Tucson Electric Power Company | 4.85 | 12/1/2048 | 521,125 | 566,806 |
| 100,000 | TWDC Enterprise 18 Corp. | 7.00 | 3/1/2032 | 129,276 | 140,225 |
| 1,500,000 | TWDC Enterprise 18 Corp. | 3.70 | 10/15/2025 | 1,544,115 | 1,574,147 |
| 1,250,000 | TWDC Enterprise 18 Corp. | 4.75 | 9/15/2044 | 1,341,886 | 1,467,986 |
| 200,000 | TWDC Enterprise 18 Corp. | 7.43 | 10/1/2026 | 205,292 | 259,268 |
| 320,000 | U.S. Small Business Administration | 3.54 | 12/1/2038 | 320,000 | 339,264 |
| 392,745 | U.S. Small Business Administration | 3.87 | 11/1/2038 | 392,745 | 425,852 |
| 250,000 | Union Pacific Corporation | 3.35 | 8/15/2046 | 211,533 | 225,145 |
| 290,000 | Union Pacific Corporation | 3.80 | 10/1/2051 | 252,680 | 275,251 |
| 295,000 | Union Pacific Corporation | 4.38 | 11/15/2065 | 289,413 | 292,404 |
| 285,000 | Union Pacific Corporation | 3.60 | 9/15/2037 | 258,546 | 278,580 |
| 150,000 | Unit Corporation | 6.63 | 5/15/2021 | 148,818 | 141,000 |
| 439,560 | United Airlines, Inc. | 3.45 | 6/1/2029 | 450,136 | 442,636 |
| 4,250,000 | United Mexican States | 4.60 | 2/10/2048 | 3,999,250 | 4,162,875 |
| 150,000 | United Rentals (North America), Inc. | 5.50 | 5/15/2027 | 149,972 | 151,313 |
| 250,000 | United Technologies Corporation | 5.70 | 4/15/2040 | 297,423 | 303,272 |
| 500,000 | United Technologies Corporation | 4.50 | 6/1/2042 | 492,399 | 529,863 |
| 425,000 | United Technologies Corporation | 6.13 | 7/15/2038 | 520,299 | 535,585 |
| 750,000 | UnitedHealth Group Incorporated | 4.25 | 6/15/2048 | 762,540 | 800,103 |
| 500,000 | UnitedHealth Group Incorporated | 3.45 | 1/15/2027 | 507,799 | 514,391 |
| 42,000 | Valeant Pharmaceuticals International, Inc. | 5.50 | 3/1/2023 | 34,044 | 42,105 |
| 250,000 | Veritas U, Inc. | 10.50 | 2/1/2024 | 271,250 | 208,005 |
| 500,000 | Verizon Communications Inc. | 4.40 | 11/1/2034 | 489,579 | 528,998 |
| 500,000 | Verizon Communications Inc. | 4.52 | 9/15/2048 | 472,018 | 525,951 |
| 750,000 | Verizon Communications Inc. | 2.45 | 11/1/2022 | 729,662 | 750,233 |
| 220,000 | Verizon Communications Inc. | 3.85 | 11/1/2042 | 186,472 | 211,326 |
| 8,700,000 | Verizon Communications Inc. | 3.88 | 2/8/2029 | 8,683,557 | 9,101,949 |
| 261,000 | Verizon Communications Inc. | 4.67 | 3/15/2055 | 258,126 | 277,829 |
| 309,000 | Verizon Communications Inc. | 4.81 | 3/15/2039 | 306,864 | 336,770 |
| 1,100,000 | Verizon Communications Inc. | 4.86 | 8/21/2046 | 1,100,766 | 1,206,776 |
| 200,000 | Vermilion Energy Inc. | 5.63 | 3/15/2025 | 201,500 | 193,750 |
| 500,000 | Viacom Inc. | 5.50 | 5/15/2033 | 528,155 | 557,218 |
| 250,000 | Viacom Inc. | 4.38 | 3/15/2043 | 224,305 | 232,441 |
| 150,000 | ViaSat, Inc. | 5.63 | 9/15/2025 | 146,250 | 145,500 |
| 40,000 | ViaSat, Inc. | 5.63 | 4/15/2027 | 40,000 | 40,550 |
| 180,000 | Viking Cruises Limited | 5.88 | 9/15/2027 | 180,000 | 174,568 |
| 200,000 | Virgin Media Secured Finance PLC | 5.50 | 5/15/2029 | 200,000 | 198,750 |
| 200,000 | Virginia Electric and Power Company | 4.60 | 12/1/2048 | 203,968 | 225,627 |
| 750,000 | Virginia Electric and Power Company | 6.00 | 5/15/2037 | 927,360 | 941,882 |
| 250,000 | Visa Inc. | 4.30 | 12/14/2045 | 303,543 | 283,479 |
| 125,000 | Vistra Operations Company LLC | 5.63 | 2/15/2027 | 125,000 | 128,556 |
| 60,000 | Vizient, Inc. | 6.25 | 5/15/2027 | 60,000 | 62,475 |
| 500,000 | Vodafone Group Public Limited Company | 5.25 | 5/30/2048 | 496,040 | 518,903 |
| 100,000 | VRX Escrow Corp. | 5.50 | 11/1/2025 | 100,000 | 100,579 |
| 300,000 | W. W. Grainger, Inc. | 4.60 | 6/15/2045 | 320,289 | 328,567 |
| 300,000 | W. W. Grainger, Inc. | 3.75 | 5/15/2046 | 270,492 | 287,196 |
| 500,000 | Walmart Inc. | 4.05 | 6/29/2048 | 493,495 | 542,994 |
| 1,000,000 | Warner Media, LLC | 4.85 | 7/15/2045 | 984,169 | 1,017,429 |
| 4,200,000 | Waste Connections US, Inc. | 4.25 | 12/1/2028 | 4,199,836 | 4,511,296 |

FIXED INCOME INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|---|--|-----------------|------------|-----------------------|--------------------|
| CORPORATE BONDS, continued | | | | | |
| 360,000 | Waste Management, Inc. | 4.15 | 7/15/2049 | 359,539 | 379,152 |
| 1,600,000 | Wells Fargo & Company | 4.75 | 12/7/2046 | 1,602,158 | 1,735,286 |
| 500,000 | Wells Fargo & Company | 5.38 | 2/7/2035 | 584,832 | 599,242 |
| 500,000 | Wells Fargo Bank, National Association | 6.60 | 1/15/2038 | 658,555 | 671,735 |
| 500,000 | Welltower Inc. | 4.95 | 9/1/2048 | 495,970 | 550,525 |
| 100,000 | West Str Merger Sub Inc. | 6.38 | 9/1/2025 | 100,809 | 91,387 |
| 375,000 | Western Midstream Operating, LP | 3.95 | 6/1/2025 | 377,351 | 367,714 |
| 5,000,000 | Westinghouse Air Brake Technologies Corporation | 3.45 | 11/15/2026 | 4,820,150 | 4,778,855 |
| 150,000 | William Carter Company, (The) | 5.63 | 3/15/2027 | 154,125 | 153,188 |
| 250,000 | Williams Companies, Inc., (The) | 5.75 | 6/24/2044 | 269,175 | 272,545 |
| 1,250,000 | Williams Partners L.P. | 5.40 | 3/4/2044 | 1,282,422 | 1,331,725 |
| 150,000 | Wolverine World Wide, Inc. | 5.00 | 9/1/2026 | 142,186 | 145,500 |
| 150,000 | WPX Energy, Inc. | 5.75 | 6/1/2026 | 145,075 | 148,781 |
| 400,000 | WRKCo Inc. | 4.20 | 6/1/2032 | 401,434 | 405,006 |
| 700,000 | Wyeth Northern Trust Funds | 5.95 | 4/1/2037 | 890,042 | 901,880 |
| 3,850,000 | XL Group Public Limited Company | 6.25 | 5/15/2027 | 4,439,820 | 4,618,341 |
| 850,000 | XLIT Ltd. | 5.50 | 3/31/2045 | 878,978 | 987,524 |
| TOTAL CORPORATE BONDS | | | | \$ 622,009,446 | 638,433,832 |
| UNITED STATES GOVERNMENT BONDS | | | | | |
| 500,000 | United States Treasury Bill | 1.00 | 6/7/2018 | \$ 493,276 | 499,467 |
| 3,300,000 | United States Treasury Bond | 3.13 | 11/15/2028 | 3,424,781 | 3,577,665 |
| 60,910,000 | United States Treasury Bond | 3.50 | 2/15/2039 | 68,288,762 | 71,436,040 |
| 16,484,000 | United States Treasury Bond | 3.00 | 2/15/2049 | 16,959,431 | 17,908,317 |
| 2,440,000 | United States Treasury Bond | 3.00 | 8/15/2048 | 2,422,840 | 2,646,065 |
| 1,502,000 | United States Treasury Note | 2.38 | 4/30/2026 | 1,504,692 | 1,535,561 |
| 4,600,000 | United States Treasury Note | 2.88 | 8/15/2028 | 4,612,578 | 4,884,625 |
| 52,139,000 | United States Treasury Note | 2.25 | 4/30/2024 | 51,961,994 | 52,892,565 |
| 10,600,000 | United States Treasury Note | 2.25 | 4/15/2022 | 10,606,625 | 10,701,855 |
| 33,460,000 | United States Treasury Note | 2.63 | 12/31/2023 | 33,622,072 | 34,457,275 |
| 11,655,000 | United States Treasury Note | 2.63 | 2/15/2029 | 11,756,010 | 12,144,417 |
| 4,700,000 | United States Treasury Note | 2.88 | 5/15/2028 | 4,712,484 | 4,987,325 |
| 1,400,000 | United States Treasury Note | 2.75 | 2/15/2028 | 1,367,589 | 1,470,602 |
| 84,145,000 | United States Treasury Note | 2.50 | 1/31/2024 | 84,275,869 | 86,232,217 |
| 2,261,000 | United States Treasury Note | 2.38 | 5/15/2029 | 2,251,996 | 2,307,633 |
| 30,070,000 | United States Treasury Wisconsin Sec | 3.38 | 11/15/2048 | 32,578,342 | 35,015,102 |
| TOTAL UNITED STATES GOVERNMENT BONDS | | | | \$ 330,839,341 | 342,696,731 |
| TOTAL BONDS | | | | \$ 952,848,787 | 981,130,563 |
| BOND FUNDS | | | | | |
| 5,235,044 | Ashmore Emerging Markets Total Return Fund | | | \$ 45,815,959 | 40,362,193 |
| 387,414 | Investec Emerging Markets Local Currency Dynamic Debt Fund LLC | | | 36,502,793 | 39,791,335 |
| 2,124,270 | Neuberger Berman High Income Bond Fund | | | 18,867,575 | 17,780,141 |
| 627,141 | Neuberger Berman High Income Fund LLC | | | 25,000,000 | 30,976,804 |
| 9,653,076 | Voya Senior Loan Trust Fund Class A | | | 111,141,700 | 119,497,904 |
| TOTAL BOND FUNDS | | | | \$ 237,328,027 | 248,408,377 |
| ASSET-BACKED SECURITIES | | | | | |
| 5,290,000 | BA Credit Card Trust | 3.00 | 9/15/2023 | \$ 5,288,925 | \$ 5,365,197 |
| 1,370,000 | Ford Motor Credit Company LLC | 3.07 | 5/1/2044 | 1,370,000 | 1,405,393 |
| TOTAL ASSET-BACKED SECURITIES | | | | \$ 6,658,925 | 6,770,590 |
| MORTGAGE-BACKED SECURITIES | | | | | |
| 11,301,160 | Bank 2017-Bnk5 | 1.09 | 6/15/2060 | \$ 857,377 | \$ 689,484 |
| 490,000 | Bank of America Merrill Lynch Commercial | 3.88 | 2/15/2050 | 502,578 | 509,772 |
| 955,484 | Bank of America Mortgage Securities, Inc. | 4.45 | 12/25/2034 | 953,643 | 965,825 |
| 1,000,000 | CFCRE 2016-C7 Mortgage Trust | 3.84 | 12/10/2054 | 1,029,570 | 1,060,162 |
| 17,397,217 | CFCRE 2016-C7 Mortgage Trust | 0.75 | 12/10/2054 | 938,789 | 809,423 |
| 13,265,162 | Citigroup Commercial Mortgage Trust 2013 | 1.04 | 11/10/2046 | 619,041 | 523,974 |
| 730,000 | Citigroup Commercial Mortgage Trust 2013 | 5.11 | 11/10/2046 | 700,858 | 744,287 |
| 1,000,000 | Citigroup Commercial Mortgage Trust 2014 | 4.02 | 3/10/2047 | 1,076,523 | 1,060,772 |
| 750,000 | Citigroup Commercial Mortgage Trust 2014 | 4.03 | 5/10/2047 | 780,355 | 789,926 |
| 589,010 | COMM 2012-CCRE2 Mortgage Trust | 1.65 | 8/15/2045 | 40,652 | 25,081 |
| 4,580,000 | COMM 2012-CCRE2 Mortgage Trust | 2.84 | 8/15/2045 | 4,508,438 | 4,631,356 |
| 1,267,732 | COMM 2012-CCRE3 Mortgage Trust | 1.87 | 10/15/2045 | 105,909 | 65,407 |
| 562,781 | COMM 2012-CCRE4 Mortgage Trust | 1.76 | 10/15/2045 | 39,543 | 24,908 |
| 1,000,000 | Comm 2013-CCRE10 Mortgage Trust | 4.52 | 8/10/2046 | 1,075,128 | 1,068,366 |
| 1,000,000 | COMM 2013-CCRE11 Mortgage Trust | 4.72 | 10/10/2046 | 1,092,810 | 1,076,706 |
| 500,000 | COMM 2013-CCRE13 Mortgage Trust | 4.90 | 10/10/2046 | 516,641 | 538,482 |
| 704,880 | COMM 2013-CCRE6 Mortgage Trust | 1.06 | 3/10/2046 | 33,973 | 20,100 |

| PRINCIPAL AMOUNT | DESCRIPTION | INTEREST RATE % | MATURITY | COST | VALUE |
|--|---|--------------------|------------|-------------------------|----------------------|
| MORTGAGE-BACKED SECURITIES, continued | | | | | |
| 1,000,000 | COMM 2013-CCRE7 Mortgage Trust | 3.31 | 3/10/2046 | 979,414 | 1,020,997 |
| 910,000 | COMM 2013-CCRE8 Mortgage Trust | 3.61 | 6/10/2046 | 960,762 | 947,008 |
| 4,250,000 | COMM 2014-UBS4 Mortgage Trust | 3.69 | 8/10/2047 | 4,360,037 | 4,457,115 |
| 3,350,000 | COMM 2014-UBS4 Mortgage Trust | 3.80 | 8/10/2047 | 3,719,547 | 3,535,218 |
| 500,000 | COMM 2016-COR1 Mortgage Trust | 4.39 | 10/10/2049 | 494,906 | 515,082 |
| 1,000,000 | Comm Commercial Mortgage-DBUBS | 5.47 | 11/10/2046 | 1,102,319 | 1,044,187 |
| 1,000,000 | Comm Commercial Mortgage-MSCCG | 3.46 | 6/7/2035 | 999,772 | 1,019,484 |
| 981,425 | Core Indl | 3.29 | 2/10/2037 | 990,636 | 1,024,201 |
| 253,000 | DBWF CMO Mortgage Trust | 3.42 | 6/10/2034 | 222,718 | 233,026 |
| 990,000 | DBWF Mortgage Trust | 3.42 | 6/10/2034 | 982,767 | 998,130 |
| 5,037,003 | Federal National Mortgage Association | 2.45 | 4/1/2025 | 4,872,269 | 5,072,236 |
| 4,200,000 | Federal National Mortgage Association | 3.24 | 9/1/2029 | 4,332,563 | 4,401,575 |
| 5,050,000 | Federal National Mortgage Association | 2.71 | 1/1/2025 | 5,027,512 | 5,131,012 |
| 8,365,491 | Federal National Mortgage Association | 3.58 | 5/1/2028 | 8,353,447 | 8,917,354 |
| 8,412,194 | Federal National Mortgage Association | 3.43 | 6/1/2028 | \$ 8,294,146 | \$ 8,898,571 |
| 6,800,000 | Federal National Mortgage Association | 3.25 | 5/1/2029 | 7,006,922 | 7,117,295 |
| 4,998,000 | Federal National Mortgage Association | 3.25 | 5/1/2029 | 5,150,088 | 5,234,660 |
| 241,769 | Federal National Mortgage Association | 4.88 | 2/1/2034 | 242,619 | 252,867 |
| 5,500,000 | Federal National Mortgage Association | 2.78 | 9/1/2027 | 5,501,719 | 5,593,687 |
| 4,611,667 | Federal National Mortgage Association | 3.08 | 12/1/2024 | 4,665,620 | 4,820,248 |
| 3,500,000 | Federal National Mortgage Association | 2.51 | 11/25/2022 | 3,441,348 | 3,516,244 |
| 5,075,000 | Federal National Mortgage Association | 2.96 | 9/25/2027 | 4,978,258 | 5,204,966 |
| 6,614,000 | Federal National Mortgage Association | 3.10 | 7/25/2024 | 6,593,497 | 6,812,929 |
| 5,100,000 | Federal National Mortgage Association | 2.56 | 7/25/2024 | 5,141,939 | 5,127,744 |
| 3,055,544 | Federal National Mortgage Association | 3.04 | 1/25/2022 | 3,057,346 | 3,102,941 |
| 470,000 | Government National Mortgage Association | 3.17 | 11/16/2046 | 481,503 | 473,366 |
| 1,000,000 | GS Mortgage Securities Trust 2012-GCJ7 | 4.74 | 5/10/2045 | 1,069,940 | 1,041,056 |
| 480,000 | GS Mortgage Securities Trust 2012-GCJ7 | 4.09 | 5/10/2045 | 494,119 | 496,669 |
| 660,000 | GS Mortgage Securities Trust 2013-GCJ16 | 4.27 | 11/10/2046 | 724,809 | 704,994 |
| 1,000,000 | GS Mortgage Securities Trust 2013-GCJ16 | 4.65 | 11/10/2046 | 1,095,757 | 1,077,953 |
| 118,672 | GS Mortgage Securities Trust 2014-GCJ18 | 3.80 | 1/10/2047 | 125,627 | 123,950 |
| 1,000,000 | GS Mortgage Securities Trust 2017-GS5 | 3.67 | 3/10/2050 | 1,029,546 | 1,054,540 |
| 680,000 | GS Mortgage Securities Trust 2018-GS5 | 3.53 | 10/15/2031 | 680,000 | 679,785 |
| 1,000,000 | Hudson Yards 2016-10Hy Mortgage Trust | 2.84 | 8/10/2038 | 973,533 | 1,001,012 |
| 1,000,000 | J.P. Morgan Chase Commercial Mortgage | 4.00 | 1/15/2046 | 1,050,174 | 1,045,599 |
| 570,000 | J.P. Morgan Chase Commercial Mortgage | 5.38 | 8/15/2046 | 631,364 | 600,733 |
| 340,000 | J.P. Morgan Chase Commercial Mortgage | 5.38 | 8/15/2046 | 353,520 | 354,568 |
| 1,453,337 | JP Morgan Mortgage Trust | 4.23 | 8/25/2035 | 1,454,454 | 1,480,220 |
| 1,000,000 | JPMBB Commercial Mortgage Securities Trust | 4.44 | 2/15/2047 | 1,075,015 | 1,069,193 |
| 1,000,000 | JPMBB Commercial Mortgage Securities Trust | 3.58 | 3/15/2049 | 1,040,869 | 1,047,783 |
| 1,450,000 | JPMBB Commercial Mortgage Securities Trust | 3.39 | 12/15/2049 | 1,450,453 | 1,503,991 |
| 710,000 | JPMBB Commercial Mortgage Securities Trust | 3.85 | 7/15/2050 | 697,920 | 719,841 |
| 1,000,000 | JPMCC Coml Mtg. | 3.72 | 3/15/2050 | 1,037,628 | 1,056,590 |
| 269,000 | LCCM Mortgage Trust | 3.99 | 2/15/2036 | 277,920 | 285,293 |
| 1,160,000 | Morgan Stanley Bank of America Merrill L | 4.31 | 12/15/2051 | 1,194,768 | 1,285,814 |
| 4,200,000 | Morgan Stanley Bank of America Merrill L | 3.73 | 5/15/2048 | 4,342,800 | 4,430,845 |
| 1,000,000 | Morgan Stanley Bank of America Merrill L | 3.72 | 12/15/2049 | 1,029,414 | 1,056,448 |
| 140,000 | Morgan Stanley Bank of America Merrill L | 3.21 | 2/15/2046 | 140,723 | 141,397 |
| 610,000 | Morgan Stanley Bank of Fltg | 3.90 | 5/15/2036 | 610,000 | 609,990 |
| 340,000 | Morgan Stanley | 4.41 | 10/15/2051 | 350,178 | 378,542 |
| 810,000 | Morgan Stanley | 2.70 | 1/11/2032 | 817,885 | 807,668 |
| 1,000,000 | Park Avenue Trust | 3.51 | 6/5/2037 | 1,029,245 | 1,041,144 |
| 1,649,398 | Structured Adjustable Rate Mortgage Loan | 4.38 | 2/25/2035 | 1,664,288 | 1,661,396 |
| 11,994,450 | UBS Commercial Mortgage Trust 2018-C12 | 0.83 | 8/15/2051 | 766,441 | 741,101 |
| 8,346,837 | UBS Commercial Mortgage Trust 2019-C16 | 1.56 | 4/15/2052 | 948,203 | 945,571 |
| 1,000,000 | UBS-Barclays Commercial Mortgage Trust 2046 | 3.19 | 3/10/2046 | 1,029,460 | 1,024,832 |
| 1,000,000 | Wells Fargo & Company | 3.54 | 12/15/2048 | 1,026,253 | 1,046,138 |
| 16,759,756 | Wells Fargo Commercial Mortgage Trust 2049 | 1.00 | 12/15/2049 | 969,778 | 760,759 |
| 1,000,000 | Wells Fargo Commercial Mortgage Trust 2059 | 3.37 | 12/15/2059 | 1,009,908 | 1,034,760 |
| 1,000,000 | WFRBS Commercial Mortgage Trust 2011-C5 | 5.67 | 11/18/2044 | 1,119,812 | 1,061,761 |
| 5,950,000 | WFRBS Commercial Mortgage Trust 2012-C8 | 3.00 | 8/15/2045 | 6,294,217 | 6,041,237 |
| 1,095,036 | WFRBS Commercial Mortgage Trust 2013-C14 | 3.34 | 6/15/2046 | 1,133,812 | 1,128,138 |
| 4,545,000 | WFRBS Commercial Mortgage Trust 2013-C17 | 3.75 | 12/15/2046 | 4,593,646 | 4,768,569 |
| 1,000,000 | WFRBS Commercial Mortgage Trust 2014-C24 | 3.61 | 11/15/2047 | 1,039,557 | 1,046,551 |
| 148,819 | WFRBS Commercial Mortgage Trust 2014-LC1 | 2.86 | 3/15/2047 | 150,063 | 148,642 |
| TOTAL MORTGAGE-BACKED SECURITIES | | | | \$ 153,348,601 | 155,581,247 |
| TOTAL FIXED-INCOME INVESTMENTS | | | | \$ 1,350,184,340 | 1,391,890,777 |

| SHARES | DESCRIPTION | COST | VALUE |
|----------------------|---------------------------------------|-----------|-----------|
| COMMON STOCKS | | | |
| 949 | 2U, Inc. | \$ 83,134 | \$ 36,053 |
| 23,652 | 3i Group plc | 328,451 | 313,313 |
| 15,387 | 3M Company | 2,516,133 | 2,458,073 |
| 441 | 4imprint Group PLC | 14,521 | 14,563 |
| 2,878 | A. O. Smith Corporation | 151,183 | 116,559 |
| 37,268 | Abbott Laboratories | 1,635,682 | 2,837,213 |
| 23,147 | AbbVie Inc. | 1,241,428 | 1,775,606 |
| 5,972 | ABIOMED, Inc. | 1,685,866 | 1,564,186 |
| 1,500 | Acadia Healthcare Company, Inc. | 67,705 | 48,330 |
| 22,796 | Accenture Public Limited Company | 1,943,639 | 4,059,284 |
| 11,329 | Activision Blizzard, Inc. | 519,680 | 491,339 |
| 546 | Acuity Brands, Inc. | 131,256 | 67,524 |
| 11,000 | Adastria Co., Ltd. | 280,448 | 270,504 |
| 14,100 | Adidas AG | 1,040,816 | 4,025,500 |
| 1,500 | Adient Public Limited Company | 107,142 | 25,890 |
| 15,106 | Adobe Inc. | 2,072,627 | 4,092,215 |
| 2,400 | ADT Inc. | 20,973 | 14,040 |
| 21,815 | Adtalem Global Education Inc. | 630,157 | 958,987 |
| 2,798 | Advance Auto Parts, Inc. | 452,021 | 433,690 |
| 5,500 | Advanced Energy Industries, Inc. | 425,173 | 275,935 |
| 18,560 | Advanced Micro Devices, Inc. | 288,774 | 508,730 |
| 26,500 | Avantest Corporation | 751,866 | 622,625 |
| 2,126 | AECOM | 74,506 | 67,819 |
| 7,760 | AeroVironment, Inc. | 546,299 | 502,460 |
| 30,975 | AES Corporation, (The) | 433,465 | 489,405 |
| 574 | AFC Ajax N.V. | 11,048 | 10,650 |
| 1,488 | Affiliated Managers Group, Inc. | 220,581 | 124,724 |
| 32,550 | AFLAC Incorporated | 1,253,627 | 1,669,815 |
| 1,100 | AGCO Corporation | 69,154 | 73,216 |
| 4,999 | Agilent Technologies, Inc. | 197,630 | 335,183 |
| 654 | Agios Pharmaceuticals, Inc. | 39,678 | 30,195 |
| 7,048 | AGNC Investment Corp. | 138,888 | 115,587 |
| 426,000 | AIA Group Limited | 2,028,329 | 4,001,620 |
| 1,400 | Aiphone Co., Ltd | 19,856 | 20,799 |
| 1,600 | Air Lease Corporation | 62,530 | 57,600 |
| 25,600 | Air Liquide Finance | 2,786,559 | 3,180,801 |
| 3,658 | Air Products and Chemicals, Inc. | 461,761 | 744,732 |
| 5,876 | Akamai Technologies, Inc. | 399,683 | 442,815 |
| 24,664 | Aktiebolaget Volvo | 401,348 | 344,024 |
| 1,367 | Akwel SA | 24,741 | 23,124 |
| 2,151 | Alaska Air Group, Inc. | 148,927 | 125,188 |
| 2,481 | Albemarle Corporation | 219,782 | 157,047 |
| 2,900 | Alcoa Corporation | 98,238 | 61,451 |
| 6,120 | Alcon, Inc. | 150,450 | 354,295 |
| 18,400 | Alder BioPharmaceuticals, Inc. | 187,492 | 199,088 |
| 1,535 | Alexandria Real Estate Equities, Inc. | 174,473 | 224,739 |
| 3,870 | Alexion Pharmaceuticals, Inc. | 474,772 | 439,942 |
| 2,956 | Align Technology, Inc. | 575,070 | 840,539 |
| 2,350 | Alkermes Public Limited Company | 138,365 | 50,619 |
| 213 | Alleghany Corporation | 129,901 | 141,283 |
| 1,401 | Allegion Public Limited Company | 56,240 | 135,967 |
| 5,756 | Allergan Public Limited Company | 891,493 | 701,714 |
| 724 | Alliance Data Systems Corporation | 187,139 | 99,550 |
| 9,028 | Alliant Energy Corporation | 365,978 | 428,469 |
| 1,649 | Allison Transmission Holdings, Inc. | 59,867 | 68,252 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 20,361 | Allstate Corporation, (The) | \$ 1,315,256 | \$ 1,944,679 |
| 6,072 | Ally Financial Inc. | 123,962 | 175,299 |
| 1,259 | Alnylam Pharmaceuticals, Inc. | 83,520 | 85,008 |
| 10,112 | Alphabet Inc. | 6,320,678 | 11,174,196 |
| 27,422 | Altria Group, Inc. | 1,275,884 | 1,345,323 |
| 7,900 | Amazon.com, Inc. | 5,114,652 | 14,023,053 |
| 15,700 | Ambarella Inc. | 693,961 | 595,187 |
| 520 | AMC Networks Inc. | 30,743 | 27,440 |
| 2,200 | Amdocs Limited | 136,624 | 130,724 |
| 4,565 | Amedisys, Inc. | 538,508 | 512,695 |
| 100 | AMERCO | 38,119 | 36,822 |
| 13,455 | Ameren Corporation | 729,516 | 986,790 |
| 5,979 | American Airlines, Inc. | 323,231 | 162,808 |
| 1,804 | American Campus Communities, Inc. | 86,290 | 83,561 |
| 11,249 | American Electric Power Company, Inc. | 670,689 | 968,764 |
| 11,380 | American Express Company | 741,602 | 1,305,400 |
| 1,009 | American Financial Group, Inc. | 97,127 | 99,084 |
| 4,100 | American Homes 4 Rent | 93,006 | 100,081 |
| 14,332 | American International Group, Inc. | 658,716 | 731,935 |
| 107 | American National Insurance Company | 12,485 | 12,131 |
| 7,548 | American Tower Corporation | 713,290 | 1,575,796 |
| 9,547 | American Water Works Company, Inc. | 751,500 | 1,079,002 |
| 2,150 | Ameriprise Financial, Inc. | 184,650 | 297,195 |
| 2,500 | AmerisourceBergen Corporation | 144,978 | 194,650 |
| 6,557 | AMETEK, Inc. | 399,815 | 536,953 |
| 9,979 | Amgen Inc. | 1,132,146 | 1,663,499 |
| 6,430 | Amphenol Corporation | 351,243 | 559,410 |
| 11,723 | Anadarko Petroleum Corporation | 757,625 | 824,948 |
| 5,575 | Analog Devices, Inc. | 303,158 | 538,657 |
| 20,062 | Annaly Capital Management, Inc. | 225,472 | 176,746 |
| 28,530 | Ansell Limited | 529,520 | 498,722 |
| 2,994 | ANSYS, Inc. | 396,624 | 537,423 |
| 4,200 | Antero Resources Corporation | 92,750 | 27,594 |
| 10,541 | Anthem, Inc. | 2,118,803 | 2,930,187 |
| 5,624 | Aon PLC | 567,321 | 1,012,714 |
| 18,200 | Aozora Bank, Ltd. | 437,205 | 442,365 |
| 7,288 | Apache Corporation | 513,552 | 189,998 |
| 3,870 | Apartment Investment and Management Company | 137,780 | 193,307 |
| 1,357 | Apergy Corporation | 32,496 | 42,081 |
| 2,870 | Apple Hospitality REIT, Inc. | 55,001 | 44,313 |
| 93,121 | Apple Inc. | 7,435,077 | 16,302,693 |
| 15,612 | Applied Materials, Inc. | 402,394 | 604,028 |
| 1,000 | AptarGroup, Inc. | 79,254 | 113,270 |
| 4,329 | Aptiv PLC | 219,943 | 277,229 |
| 2,700 | Aqua America, Inc. | 87,029 | 106,758 |
| 3,800 | Aramark | 143,124 | 132,202 |
| 5,558 | Arch Capital Group Ltd. | 175,680 | 191,362 |
| 17,043 | Archer-Daniels-Midland Company | 709,442 | 653,088 |
| 14,857 | Arconic Inc. | 350,601 | 325,368 |
| 833 | Arcosa Inc. | 18,830 | 28,230 |
| 864 | Arista Networks, Inc. | 141,311 | 211,326 |
| 700 | Armstrong World Industries, Inc. | 32,235 | 62,090 |
| 37,600 | Array BioPharma Inc. | 202,720 | 993,392 |
| 1,265 | Arrow Electronics, Inc. | 93,489 | 79,265 |
| 9,808 | Arthur J. Gallagher & Co. | 536,134 | 825,834 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 604,400 | Ascendas Real Estate Investment Trust | \$ 1,313,855 | \$ 1,282,267 |
| 1,000 | Ashland Global Holdings Inc. | 62,110 | 74,870 |
| 14,300 | ASML Holding | 2,141,375 | 2,697,830 |
| 9,888 | Aspen Technology, Inc. | 921,672 | 1,123,376 |
| 2,269 | Associated Banc-Corp | 54,734 | 44,949 |
| 1,044 | Assurant, Inc. | 61,729 | 104,358 |
| 1,743 | Assured Guaranty Ltd. | 67,300 | 71,236 |
| 109,748 | AT&T Inc. | 3,243,668 | 3,356,094 |
| 6,174 | Atalaya Mining Plc | 18,910 | 16,497 |
| 2,469 | Athene Holding Ltd | 124,521 | 100,365 |
| 12,402 | Atlantica Yield | 249,545 | 266,023 |
| 10,286 | Atlassian Corporation PLC | 980,082 | 1,294,802 |
| 1,691 | Atmos Energy Corporation | 140,842 | 172,144 |
| 1,954 | Auswide Bank Ltd | 7,023 | 6,566 |
| 42,528 | Auto Trader Group PLC | 76,243 | 79,527 |
| 3,220 | Autodesk, Inc. | 193,304 | 518,130 |
| 11,727 | Automatic Data Processing, Inc. | 1,022,216 | 1,877,727 |
| 880 | AutoNation, Inc. | 41,404 | 34,734 |
| 1,045 | AutoZone, Inc. | 660,758 | 1,073,330 |
| 9,723 | Avalara, Inc. | 616,020 | 657,664 |
| 2,257 | AvalonBay Communities, Inc. | 342,434 | 458,194 |
| 900 | AVANGRID, Inc. | 40,311 | 45,054 |
| 1,992 | Avery Dennison Corporation | 141,311 | 207,288 |
| 1,700 | Avnet, Inc. | 75,491 | 69,428 |
| 3,635 | AXA Equitable Holdings, Inc. | 77,492 | 74,699 |
| 19,325 | Axalta Coating Systems Ltd. | 562,628 | 454,331 |
| 1,119 | AXIS Capital Holdings Limited | 74,674 | 66,670 |
| 48,986 | Azimut Holding S.p.A. | 930,681 | 811,990 |
| 12,156 | Baker Hughes, a GE company | 459,632 | 260,260 |
| 14,695 | Ball Corporation | 540,631 | 902,126 |
| 33,106 | Banca Generali S.p.A. | 908,452 | 831,538 |
| 148,523 | Banca Mediolanum SpA | 1,106,069 | 988,074 |
| 160,605 | Bank of America Corporation | 3,084,580 | 4,272,093 |
| 700 | Bank of Hawaii Corporation | 57,441 | 52,962 |
| 50,475 | Bank of New York Mellon Corporation, (The) | 1,525,056 | 2,154,778 |
| 900 | Bank of Okinawa, Ltd., (The) | 27,761 | 28,515 |
| 1,604 | Bank OZK | 73,280 | 46,356 |
| 1,500 | BankUnited, Inc. | 53,944 | 48,720 |
| 27,136 | Baxter International Inc. | 1,506,784 | 1,992,868 |
| 10,940 | BB&T Corporation | 359,713 | 511,445 |
| 9,312 | Becton, Dickinson and Company | 1,406,482 | 2,173,793 |
| 1,500 | Bemis Company, Inc. | 71,982 | 87,525 |
| 50,902 | Berkshire Hathaway Inc. | 5,812,704 | 10,049,073 |
| 1,963 | Berry Global Group, Inc. | 99,671 | 92,300 |
| 12,951 | Best Buy Co., Inc. | 773,660 | 811,639 |
| 322,185 | Bezeq The Israel Telecommunication Corp. | 228,740 | 199,623 |
| 4,923 | BGC Partners, Inc. | 36,423 | 23,138 |
| 76,624 | BHP Group Limited | 2,123,695 | 2,004,638 |
| 3,170 | Biogen Inc. | 607,709 | 695,149 |
| 2,464 | BioMarin Pharmaceutical Inc. | 218,081 | 202,639 |
| 291 | Bio-Rad Laboratories, Inc. | 65,524 | 83,497 |
| 491 | Bio-Techne Corporation | 50,782 | 97,243 |
| 2,168 | Black Knight Inc | 87,595 | 122,904 |
| 2,769 | BlackRock, Inc. | 1,099,572 | 1,150,686 |
| 721 | Bluebird Bio, Inc. | 121,778 | 86,462 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 22,592 | BlueScope Steel Limited | \$ 223,745 | \$ 164,981 |
| 81,500 | BOC Hong Kong (Holdings) Limited | 365,914 | 312,880 |
| 13,544 | Boeing Company, (The) | 2,640,354 | 4,626,766 |
| 381 | BOK Financial Corporation | 30,447 | 28,548 |
| 800 | Booking Holdings Inc. | 936,198 | 1,324,976 |
| 18,355 | Booz Allen Hamilton Holding Corporation | 517,176 | 1,159,485 |
| 123,634 | Boral Limited | 429,609 | 465,133 |
| 4,522 | BorgWarner Inc. | 171,714 | 160,441 |
| 2,390 | Boston Properties, Inc. | 254,667 | 312,684 |
| 22,824 | Boston Scientific Corporation | 375,391 | 876,670 |
| 23,240 | Bovis Homes Group PLC | 343,878 | 286,619 |
| 175,861 | BP P.L.C. | 1,321,918 | 1,197,160 |
| 2,800 | Brandywine Realty Trust | 45,939 | 42,308 |
| 7,718 | Brickworks Ltd. | 91,167 | 87,216 |
| 895 | Bright Horizons Family Solutions LLC | 73,560 | 122,669 |
| 1,629 | Brighthouse Financial, Inc. | 82,483 | 57,813 |
| 20,770 | BrightSpere Investment Group | 352,394 | 223,070 |
| 2,357 | Brink's Company, (The) | 183,949 | 181,489 |
| 25,012 | Bristol-Myers Squibb Company | 1,063,173 | 1,134,794 |
| 4,600 | Brixmor Property Group Inc. | 91,950 | 78,890 |
| 6,337 | Broadcom Inc. | 1,052,354 | 1,594,643 |
| 3,840 | Broadridge Financial Solutions, Inc. | 377,331 | 479,501 |
| 1,553 | Brookfield Property REIT Inc. | 31,539 | 28,637 |
| 3,256 | Brown & Brown, Inc. | 68,509 | 102,792 |
| 12,002 | Brown-Forman Corporation | 530,860 | 599,244 |
| 1,700 | Bruker Corporation | 42,503 | 71,009 |
| 1,300 | Brunswick Corporation | 79,710 | 53,924 |
| 106,960 | BT Group PLC | 317,373 | 261,212 |
| 1,426 | Bucher Industries AG | 509,921 | 443,175 |
| 1,893 | Bunge Finance North America, Inc. | 149,813 | 98,985 |
| 9,598 | Burlington Stores, Inc. | 1,421,725 | 1,502,855 |
| 33,580 | BWXT Government Group, Inc. | 1,698,429 | 1,562,813 |
| 8,962 | C.H. Robinson Worldwide, Inc. | 752,723 | 713,644 |
| 687 | Cable One, Inc. | 486,411 | 767,413 |
| 1,000 | Cabot Corporation | 57,457 | 39,940 |
| 7,085 | Cabot Oil & Gas Corporation | 147,576 | 177,267 |
| 8,300 | CAC Holdings Corporation | 127,613 | 129,268 |
| 4,189 | Cadence Design Systems, Inc. | 134,290 | 266,295 |
| 31,923 | CAE Inc. | 387,083 | 813,717 |
| 8,549 | Caesars Entertainment Corporation | 96,614 | 75,146 |
| 12,091 | Cambrex Corporation | 569,830 | 481,222 |
| 1,310 | Camden Property Trust | 108,353 | 135,402 |
| 4,150 | Campbell Soup Company | 171,482 | 150,687 |
| 6,000 | Canon Marketing Japan Inc. | 123,777 | 128,151 |
| 647 | Cantel Medical Corp. | 65,568 | 44,475 |
| 7,117 | Capital One Financial Corporation | 452,391 | 611,137 |
| 9,357 | Capri Holdings Limited | 586,219 | 303,915 |
| 5,961 | Cardinal Health, Inc. | 290,368 | 250,779 |
| 5,313 | Carl Zeiss Meditec AG | 473,952 | 498,806 |
| 849 | Carlisle Companies Incorporated | 89,242 | 113,180 |
| 8,923 | Carlsberg A/S | 1,142,104 | 1,172,556 |
| 2,503 | CarMax, Inc. | 105,331 | 195,935 |
| 6,328 | Carnival Corporation | 314,100 | 323,930 |
| 6,933 | Cars.com Inc | 111,987 | 146,772 |
| 601 | Carter's, Inc. | 53,723 | 50,550 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 556 | Casey's General Stores, Inc. | \$ 62,452 | \$ 71,768 |
| 22,327 | Catalent, Inc. | 969,161 | 1,015,879 |
| 11,197 | Caterpillar Inc. | 1,151,011 | 1,341,513 |
| 17,577 | Cboe Global Markets, Inc. | 1,493,615 | 1,907,808 |
| 4,595 | CBRE Group, Inc. | 127,615 | 209,992 |
| 5,756 | CBS Corporation | 222,407 | 277,900 |
| 2,000 | CDK Global, Inc. | 129,700 | 96,800 |
| 2,108 | CDW Corporation | 123,368 | 207,512 |
| 1,928 | Celanese Corporation | 177,298 | 183,025 |
| 11,284 | Celgene Corporation | 849,444 | 1,058,326 |
| 6,296 | Cementir Holding S.p.A. | 45,932 | 41,675 |
| 26,015 | Centene Corporation | 1,255,999 | 1,502,366 |
| 22,911 | Centennial Resource Development, Inc. | 420,430 | 180,997 |
| 7,267 | CenterPoint Energy, Inc. | 150,459 | 206,673 |
| 2,000 | Central Glass Co., Ltd. | 46,007 | 44,043 |
| 24,540 | CenturyLink, Inc. | 506,760 | 256,443 |
| 692 | Ceridian HCM Holding Inc. | 25,929 | 34,033 |
| 40,554 | Cerner Corporation | 2,130,614 | 2,837,563 |
| 9,268 | CF Industries Holdings, Inc. | 351,468 | 372,944 |
| 53,224 | Champion Iron Limited | 85,969 | 117,266 |
| 3,056 | Character Group PLC, (The) | 21,894 | 21,377 |
| 656 | Charles River Laboratories International | 60,643 | 82,295 |
| 17,581 | Charles Schwab Corporation, (The) | 490,405 | 731,545 |
| 2,814 | Charter Communications, Inc. | 852,476 | 1,060,315 |
| 13,298 | Check Point Software Technologies Ltd | 1,672,784 | 1,466,503 |
| 211 | Chemed Corporation | 67,126 | 69,195 |
| 2,381 | Chemours Company, (The) | 88,565 | 50,215 |
| 3,345 | Cheniere Energy, Inc. | 165,561 | 211,337 |
| 16,500 | Chesapeake Energy Corporation | 201,243 | 31,680 |
| 30,516 | Chevron Corporation | 2,899,264 | 3,474,247 |
| 2,900 | Chimera Investment Corporation | 57,357 | 52,896 |
| 31,000 | China Beststudy Education | 13,948 | 9,924 |
| 451 | Chipotle Mexican Grill, Inc. | 194,963 | 297,646 |
| 500 | Choice Hotels International, Inc. | 31,300 | 41,145 |
| 2,146 | Christian Dior | 1,063,546 | 1,026,865 |
| 22,204 | Chubb Limited | 2,727,646 | 3,243,338 |
| 4,654 | Church & Dwight Co., Inc. | 234,814 | 346,304 |
| 11,688 | Cigna Holding Company | 1,731,513 | 1,730,058 |
| 2,351 | Cimarex Energy Co. | 252,763 | 134,454 |
| 12,723 | CIMIC Group Limited | 443,802 | 398,091 |
| 4,406 | Cincinnati Financial Corporation | 285,262 | 432,845 |
| 1,500 | Cinemark Holdings, Inc. | 64,129 | 56,985 |
| 1,917 | Cintas Corporation | 204,346 | 425,248 |
| 85,923 | Cisco Systems, Inc. | 2,670,312 | 4,470,574 |
| 1,642 | CIT Group Inc. | 75,357 | 78,061 |
| 35,732 | Citigroup Inc. | 1,868,971 | 2,220,744 |
| 16,911 | Citizens Financial Group, Inc. | 559,910 | 550,960 |
| 2,521 | Citrix Systems, Inc. | 177,326 | 237,277 |
| 800 | Clean Harbors, Inc. | 44,498 | 51,296 |
| 2,262 | Clorox Company, (The) | 245,987 | 336,608 |
| 14,572 | CME Group Inc. | 1,601,467 | 2,799,573 |
| 6,680 | CMS Energy Corporation | 223,955 | 374,815 |
| 393 | CNA Financial Corporation | 17,169 | 17,669 |
| 2,246,000 | CNOOC Limited | 2,472,900 | 3,660,952 |
| 3,600 | CNX Resources Corporation | 49,671 | 27,792 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 57,627 | Coca-Cola Company, (The) | \$ 2,183,179 | \$ 2,831,215 |
| 5,082 | Coca-Cola European Partners PLC | 260,794 | 281,543 |
| 17,829 | Cochlear Limited | 1,629,531 | 2,472,170 |
| 6,181 | Codemasters Group | 18,366 | 16,983 |
| 29,025 | Cognex Corporation | 468,993 | 1,178,415 |
| 8,301 | Cognizant Technology Solutions Corporation | 370,617 | 514,081 |
| 365 | Coherent, Inc. | 92,706 | 40,161 |
| 1,400 | Colfax Corporation | 54,964 | 35,140 |
| 13,844 | Colgate-Palmolive Company | 783,555 | 963,819 |
| 4,614 | Colliers International Group Inc. | 119,626 | 284,038 |
| 7,700 | Colony Capital, Inc. | 101,891 | 39,963 |
| 41,611 | Coloplast A/S | 3,289,486 | 4,424,846 |
| 1,800 | Columbia Property Trust, Inc. | 40,053 | 38,484 |
| 538 | Columbia Sportswear Company | 48,969 | 50,454 |
| 68,554 | Comcast Corporation | 1,562,744 | 2,810,714 |
| 10,729 | Comerica Incorporated | 733,880 | 738,370 |
| 1,564 | Commerce Bancshares, Inc. | 80,217 | 89,664 |
| 2,389 | CommScope Holding Company, Inc. | 96,256 | 38,582 |
| 151,261 | Compass Group PLC | 2,603,121 | 3,413,577 |
| 15,651 | Conagra Brands, Inc. | 441,913 | 418,977 |
| 3,580 | Concho Resources Inc. | 414,353 | 350,876 |
| 87,000 | Concordia Financial Group, Ltd. | 344,474 | 333,336 |
| 2,900 | Conduent Incorporated | 48,662 | 25,810 |
| 29,253 | Connect Group PLC | 14,658 | 14,121 |
| 31,945 | ConocoPhillips | 1,832,164 | 1,883,477 |
| 5,830 | Consolidated Edison, Inc. | 382,774 | 503,129 |
| 7,849 | Constellation Brands, Inc. | 1,312,529 | 1,384,956 |
| 1,182 | Continental Resources, Inc. | 53,409 | 41,370 |
| 2,033 | Cooper Companies, Inc., (The) | 484,604 | 605,407 |
| 500 | Copa Holdings, S.A. | 56,126 | 44,805 |
| 33,764 | Copart, Inc. | 1,197,100 | 2,413,451 |
| 1,400 | CoreLogic, Inc. | 58,114 | 54,866 |
| 533 | CoreSite Realty Corporation | 58,908 | 62,212 |
| 13,201 | Corning Incorporated | 304,997 | 380,717 |
| 1,299 | Corporate Office Properties Trust | 43,546 | 36,164 |
| 3,741 | CoStar Group, Inc. | 621,783 | 1,906,563 |
| 9,727 | Costco Wholesale Corporation | 1,462,034 | 2,330,395 |
| 11,759 | Coty Inc. | 150,901 | 145,106 |
| 910 | Covetrus, Inc. | 36,365 | 22,441 |
| 696 | Crane Co. | 53,387 | 53,216 |
| 161 | Credit Acceptance Corporation | 37,188 | 73,479 |
| 1,172 | Criteo | 22,410 | 21,518 |
| 6,661 | Crown Castle International Corp. | 556,747 | 865,997 |
| 11,822 | Crown Holdings, Inc. | 641,435 | 655,293 |
| 18,400 | CSL Limited | 734,199 | 2,619,677 |
| 19,318 | CSX Corporation | 736,846 | 1,438,611 |
| 11,023 | CTS Eventim AG & Co. KGaA | 542,128 | 493,305 |
| 2,928 | Cubsmart, L.P. | 74,696 | 98,732 |
| 6,770 | Cubic Corporation | 403,041 | 381,963 |
| 824 | Cullen/Frost Bankers, Inc. | 74,043 | 75,206 |
| 7,828 | Cummins Inc. | 899,529 | 1,180,149 |
| 626 | Curtiss-Wright Corporation | 73,299 | 69,793 |
| 22,711 | CVS Health Corporation | 1,177,295 | 1,189,375 |
| 10,900 | Cybozu, Inc. | 99,845 | 118,763 |
| 4,633 | Cypress Semiconductor Corporation | 64,445 | 82,560 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 15,910 | CyrusOne Inc. | \$ 582,265 | \$ 939,326 |
| 13,500 | Cytokinetics, Incorporated | 174,412 | 139,995 |
| 5,609 | D.R. Horton, Inc. | 144,335 | 239,841 |
| 32,500 | Daikin Industries, Ltd. | 1,222,960 | 3,960,166 |
| 19,500 | Daito Trust Construction Co., Ltd. | 1,321,423 | 2,538,637 |
| 9,631 | Danaher Corporation | 581,964 | 1,271,388 |
| 2,316 | Darden Restaurants, Inc. | 170,721 | 269,397 |
| 3,596 | Dassault Systemes | 548,179 | 532,357 |
| 1,999 | DaVita Inc. | 102,784 | 86,797 |
| 3,000 | DBS Group Holdings Ltd | 60,087 | 52,944 |
| 6,448 | Deere & Company | 683,700 | 903,816 |
| 2,097 | Dell Technologies Inc. | 79,658 | 124,876 |
| 9,381 | Delta Air Lines, Inc. | 318,856 | 483,122 |
| 5,326 | Dentsply Sirona Inc. | 266,600 | 286,912 |
| 46,653 | Deutsche Lufthansa Aktiengesellschaft | 1,171,873 | 886,392 |
| 79,104 | Deutsche Telekom AG | 1,312,993 | 1,331,940 |
| 10,702 | Devon Energy Corporation | 482,250 | 269,262 |
| 3,664 | DexCom, Inc. | 260,967 | 444,443 |
| 2,190 | Diamondback Energy, Inc. | 205,765 | 214,751 |
| 1,300 | Dick's Sporting Goods, Inc. | 63,261 | 44,863 |
| 6,756 | Digital Realty Trust, Inc. | 735,773 | 795,316 |
| 5,338 | Discover Financial Services | 209,164 | 397,948 |
| 51,237 | Discovery, Inc. | 1,183,086 | 1,330,145 |
| 6,868 | Dish Network Corporation | 324,180 | 248,003 |
| 54,941 | DNB ASA | 1,076,074 | 931,400 |
| 910 | DocuSign, Inc. | 38,879 | 51,015 |
| 840 | Dolby Laboratories, Inc. | 43,706 | 52,055 |
| 33,270 | Dollar General Corporation | 2,629,883 | 4,234,606 |
| 34,480 | Dollar Tree, Inc. | 3,027,320 | 3,502,823 |
| 14,735 | Dominion Energy, Inc. | 918,009 | 1,107,777 |
| 2,351 | Domino's Pizza, Inc. | 482,071 | 657,105 |
| 900 | Domtar Corporation | 32,870 | 37,845 |
| 1,855 | Donaldson Company, Inc. | 85,148 | 88,020 |
| 2,119 | Douglas Emmett, Inc. | 82,735 | 85,375 |
| 2,692 | Dover Corporation | 161,288 | 240,692 |
| 12,687 | Dow Inc | 586,706 | 593,244 |
| 36,221 | DowDuPont Inc. | 1,134,221 | 1,105,465 |
| 7,457 | DTE Energy Company | 693,235 | 935,630 |
| 3,200 | DTS Corporation | 131,130 | 130,122 |
| 10,415 | Duke Energy Corporation | 709,610 | 891,628 |
| 5,106 | Duke Realty Corporation | 136,042 | 153,640 |
| 61,436 | Dunelm Group PLC | 702,846 | 689,162 |
| 1,149 | Dunkin' Brands Group, Inc. | 63,300 | 85,279 |
| 5,151 | DXC Technology Company | 315,084 | 244,879 |
| 16,348 | E*Trade Financial Corporation | 694,068 | 732,390 |
| 16,800 | E.W. Scripps Company, (The) | 274,891 | 255,696 |
| 700 | Eagle Materials Inc. | 67,250 | 60,242 |
| 20,360 | East West Bancorp, Inc. | 1,078,443 | 869,779 |
| 2,299 | Eastman Chemical Company | 147,889 | 149,251 |
| 7,549 | Eaton Corporation Public Limited Company | 457,892 | 562,325 |
| 1,547 | Eaton Vance Corp. | 70,563 | 59,126 |
| 80,964 | eBay Inc. | 2,085,062 | 2,909,037 |
| 700 | EchoStar Corporation | 39,867 | 29,946 |
| 4,115 | Ecolab Inc. | 386,497 | 757,530 |
| 6,330 | Edison International | 326,808 | 375,812 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 4,309 | Edwards Lifesciences Corporation | \$ 391,828 | \$ 735,546 |
| 1,300 | Eisai Co., Ltd. | 75,624 | 76,426 |
| 4,937 | Elanco Animal Health | 103,978 | 154,429 |
| 5,300 | Elecom Co.,Ltd. | 174,298 | 171,826 |
| 4,682 | Electronic Arts Inc. | 247,212 | 435,801 |
| 2,811 | Element Solution Inc. | 36,655 | 26,592 |
| 16,624 | Eli Lilly and Company | 1,184,084 | 1,927,387 |
| 9,873 | Emerson Electric Co. | 514,739 | 594,750 |
| 1,800 | Empire State Realty Trust, Inc. | 37,156 | 27,648 |
| 18,528 | Encompass Health Corporation | 885,685 | 1,091,670 |
| 14,138 | Encore Capital Group, Inc. | 524,462 | 485,499 |
| 900 | Energizer Holdings, Inc. | 50,177 | 36,828 |
| 5,273 | Entergy Corporation | 431,826 | 511,850 |
| 13,027 | EOG Resources, Inc. | 1,125,914 | 1,066,651 |
| 7,945 | Eolus Vind Aktiebolag (publ). | 45,447 | 50,589 |
| 792 | EPAM Systems, Inc. | 95,564 | 136,691 |
| 1,200 | EPR Properties | 88,107 | 93,720 |
| 3,846 | EQT Corporation | 116,572 | 70,382 |
| 3,669 | Equifax Inc. | 340,064 | 443,582 |
| 1,311 | Equinix, Inc. | 417,743 | 636,871 |
| 2,892 | Equitrans Midstream Corporation | 91,719 | 57,435 |
| 2,000 | Equity Commonwealth | 62,708 | 65,140 |
| 1,218 | Equity Lifestyle Properties, Inc. | 96,033 | 148,182 |
| 5,825 | Equity Residential | 352,660 | 446,020 |
| 6,163 | Ericsson | 61,856 | 59,239 |
| 400 | Erie Indemnity Company | 49,081 | 85,068 |
| 21,728 | Erste Group Bank AG | 878,179 | 768,750 |
| 4,100 | Esperion Therapeutics, Inc. | 61,229 | 195,160 |
| 1,172 | Essex Property Trust, Inc. | 265,485 | 341,919 |
| 7,989 | Estee Lauder Companies Inc., (The) | 820,322 | 1,286,469 |
| 11,880 | Euronet Worldwide, Inc. | 1,045,244 | 1,841,875 |
| 493 | Evercore Inc. | 53,121 | 38,074 |
| 857 | Everest Re Group, Ltd. | 204,990 | 212,245 |
| 8,413 | Evergy, Inc. | 452,285 | 489,132 |
| 6,872 | Eversource Energy | 344,290 | 507,428 |
| 28,600 | Evoqua Water Technologies Corporation | 380,452 | 336,622 |
| 11,003 | Evotec SE | 293,801 | 265,455 |
| 77,339 | Evraz PLC | 595,246 | 573,171 |
| 7,362 | Exact Sciences Corporation | 281,061 | 762,924 |
| 3,911 | Exelixis, Inc. | 95,443 | 76,616 |
| 21,652 | Exelon Corporation | 844,298 | 1,041,028 |
| 16,808 | Exor N.V. | 1,141,593 | 1,053,000 |
| 2,201 | Expedia Group, Inc. | 204,369 | 253,115 |
| 26,800 | Expeditors International of Washington | 1,103,677 | 1,865,012 |
| 128,700 | Experian Group Limited | 2,281,049 | 3,872,036 |
| 3,069 | Extended Stay America, Inc. | 56,125 | 52,603 |
| 4,692 | Extra Space Storage Inc. | 413,289 | 502,795 |
| 2,526 | Extraction Oil & Gas, Inc. | 36,621 | 8,563 |
| 71,965 | Exxon Mobil Corporation | 5,375,655 | 5,092,963 |
| 4,037 | F.N.B. Corporation | 53,688 | 44,407 |
| 4,076 | F5 Networks, Inc. | 662,042 | 538,358 |
| 42,011 | Facebook, Inc. | 4,355,133 | 7,455,692 |
| 504 | FactSet Research Systems Inc. | 83,202 | 140,213 |
| 417 | Fair, Isaac International Germany Corporation | 81,570 | 123,390 |
| 12,900 | FANUC Corporation | 1,206,515 | 2,195,050 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 4,400 | FARO Technologies, Inc. | \$ 201,935 | \$ 194,040 |
| 8,340 | Fastenal Company | 151,392 | 255,121 |
| 14,208 | Fastighets Ab Balder | 453,974 | 460,104 |
| 1,039 | Federal Realty Investment Trust | 150,397 | 135,828 |
| 3,686 | FedEx Corporation | 526,892 | 568,676 |
| 7,300 | FibroGen, Inc. | 171,847 | 264,552 |
| 4,073 | Fidelity National Financial, Inc. | 117,481 | 157,014 |
| 9,343 | Fidelity National Information Services | 699,565 | 1,123,963 |
| 30,287 | Fifth Third Bancorp | 742,175 | 802,606 |
| 17,300 | Finisar Corporation | 387,126 | 362,954 |
| 44,433 | FireEye, Inc. | 633,539 | 648,277 |
| 1,557 | First American Financial Corporation | 62,526 | 80,419 |
| 3,400 | First Bank of Toyama, Ltd. ,(The) | 11,521 | 9,551 |
| 139 | First Citizens BancShares, Inc. | 57,642 | 58,394 |
| 7,538 | First Data Corporation | 134,764 | 191,616 |
| 2,066 | First Hawaiian, Inc. | 58,405 | 51,423 |
| 4,924 | First Horizon National Corporation | 91,926 | 66,031 |
| 2,278 | First Republic Bank | 217,268 | 221,012 |
| 1,037 | First Solar, Inc. | 33,238 | 60,187 |
| 9,328 | FirstCash, Inc. | 506,700 | 883,548 |
| 14,027 | FirstEnergy Corp. | 503,299 | 578,473 |
| 6,939 | FirstService Corporation | 220,311 | 627,008 |
| 14,067 | Fiserv, Inc. | 509,412 | 1,207,793 |
| 1,662 | FleetCor Technologies, Inc. | 281,280 | 429,145 |
| 4,196 | Flir Systems, Inc. | 188,347 | 202,793 |
| 600 | Floor & Décor Holdings, Inc. | 20,406 | 21,312 |
| 2,900 | Flowers Foods, Inc. | 54,707 | 64,873 |
| 4,909 | Flowerserve Corporation | 207,716 | 228,023 |
| 8,768 | Fluor Corporation | 426,459 | 243,049 |
| 3,546 | FMC Corporation | 210,692 | 260,454 |
| 2,197 | Foot Locker, Inc. | 135,358 | 86,452 |
| 63,987 | Ford Motor Company | 780,475 | 609,156 |
| 26,100 | FormFactor, Inc. | 354,403 | 374,796 |
| 155,705 | Fortescue Metals Group Ltd | 869,172 | 868,436 |
| 7,031 | Fortinet, Inc. | 450,289 | 509,607 |
| 4,287 | Fortive Corporation | 156,223 | 326,455 |
| 3,199 | Fortune Brands Home & Security, Inc. | 175,792 | 153,744 |
| 57,049 | Fox Corporation | 1,952,055 | 1,995,196 |
| 28,307 | Franklin Resources, Inc. | 953,761 | 900,729 |
| 23,379 | Freeport-McMoRan Inc. | 527,346 | 227,010 |
| 1,104 | Frontdoor, Inc. | 30,174 | 44,392 |
| 15,500 | Fujitsu Limited | 1,122,487 | 1,049,988 |
| 6,300 | Fukuoka Financial Group, Inc. | 144,350 | 107,983 |
| 101,800 | Galp Energia, SGPS, S.A. | 1,959,066 | 1,529,182 |
| 3,100 | Gaming and Leisure Properties, Inc. | 105,986 | 122,419 |
| 3,424 | Gap, Inc., (The) | 87,432 | 63,960 |
| 1,903 | Gardner Denver Investments, Inc. | 51,062 | 64,645 |
| 2,651 | Garmin Ltd. | 132,156 | 202,748 |
| 1,275 | Garrett Motion Inc. | 12,153 | 19,610 |
| 2,828 | Gartner, Inc. | 361,795 | 427,876 |
| 800 | GATES INDUSTRIAL CORPORATION PLC | 12,965 | 9,024 |
| 2,277 | Gaztransport Et Technigaz | 226,168 | 206,796 |
| 1,600 | GCI Liberty, Inc. | 75,796 | 92,944 |
| 5,080 | General Dynamics Corporation | 674,359 | 816,966 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 138,217 | General Electric Company | \$ 3,007,797 | \$ 1,304,768 |
| 9,801 | General Mills, Inc. | 454,049 | 484,561 |
| 21,862 | General Motors Company | 786,147 | 728,879 |
| 7,982 | Genesee & Wyoming Inc. | 574,313 | 760,046 |
| 3,416 | Genmab A/S | 569,710 | 584,945 |
| 856,770 | Fortress Worldwide Transportation And Infrastructure Common Stock | 13,621,160 | 13,177,123 |
| 2,372 | Genpact Limited | 67,304 | 85,748 |
| 3,757 | Gentex Corporation | 77,967 | 80,250 |
| 4,146 | Genuine Parts Company | 328,552 | 410,039 |
| 11,536 | Gerresheimer AG | 879,075 | 820,158 |
| 20,159 | Gilead Sciences, Inc. | 957,179 | 1,254,898 |
| 12,174 | Glaukos Corporation | 413,240 | 784,980 |
| 2,313 | Global Payments Inc. | 179,955 | 356,295 |
| 13,856 | GoDaddy Inc. | 936,936 | 1,030,886 |
| 5,498 | Goldman Sachs Group, Inc., (The) | 1,022,359 | 1,003,330 |
| 3,181 | Goodyear Tire & Rubber Company, (The) | 54,604 | 42,657 |
| 2,528 | Graco Inc. | 92,041 | 119,372 |
| 1,260 | GrafTech International Ltd. | 22,029 | 12,487 |
| 71 | Graham Holdings Company | 42,568 | 48,318 |
| 10,720 | Grand Canyon Education, Inc. | 867,477 | 1,284,899 |
| 5,200 | Graphic Packaging Holding Company | 68,091 | 67,600 |
| 300 | Great Eastern Holdings Limited | 5,906 | 5,667 |
| 40,800 | GREE, Inc. | 166,085 | 184,882 |
| 2,546 | Greggs PLC | 61,277 | 69,763 |
| 64,000 | Groupon, Inc. | 317,979 | 225,920 |
| 1,388 | Grubhub Inc. | 148,490 | 90,428 |
| 415 | Guerbet | 22,627 | 23,123 |
| 6,723 | Guidewire Software, Inc. | 332,750 | 675,796 |
| 4,536 | H & R Block, Inc. | 94,021 | 119,070 |
| 1,500 | Hain Celestial Group, Inc., (The) | 58,261 | 30,585 |
| 5,300 | Hakuhodo DY Holdings Incorporated | 81,116 | 83,375 |
| 18,120 | Halliburton Company | 692,876 | 385,775 |
| 5,619 | Halozyme Therapeutics, Inc. | 84,904 | 82,880 |
| 4,509 | Hamburger Hafen und Logistik Aktiengesel | 108,726 | 106,823 |
| 10,658 | Hanesbrands Inc. | 264,727 | 158,271 |
| 1,040,000 | Hang Lung Properties Limited | 3,220,704 | 2,188,622 |
| 62,800 | Hang Seng Bank, Limited | 1,636,247 | 1,573,895 |
| 579 | Hanover Insurance Group, Inc., (The) | 52,083 | 70,731 |
| 4,290 | Harley-Davidson, Inc. | 163,419 | 140,369 |
| 3,968 | Harris Corporation | 412,177 | 742,770 |
| 6,316 | Hartford Financial Services Group, I, (The) | 239,200 | 332,601 |
| 1,592 | Hasbro, Inc. | 94,413 | 151,463 |
| 1,800 | Hawaiian Electric Industries, Inc. | 59,568 | 74,772 |
| 8,570 | HCA Healthcare, Inc. | 924,242 | 1,036,627 |
| 8,345 | HCP, Inc. | 272,141 | 264,620 |
| 16,770 | HD Supply Holdings, Inc | 683,013 | 695,787 |
| 19,161 | Healthcare Services Group, Inc. | 951,728 | 605,679 |
| 2,858 | Healthcare Trust of America, Inc. | 90,557 | 82,282 |
| 10,555 | HEICO Corporation | 342,480 | 1,050,782 |
| 5,749 | Heineken Holding N.V. | 580,077 | 567,607 |
| 10,424 | Helmerich & Payne, Inc. | 709,563 | 509,838 |
| 53,900 | Henderson Land Development Company Limited | 311,772 | 278,418 |
| 7,175 | Henry Schein, Inc. | 448,651 | 462,501 |
| 221,151 | Hera S.p.A. | 806,302 | 800,929 |
| 1,700 | Herbalife Nutrition Ltd. | 51,364 | 71,026 |
| 2,495 | Hershey Company, (The) | 205,414 | 329,240 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 8,288 | Hess Corporation | \$ 478,912 | \$ 462,968 |
| 25,752 | Hewlett Packard Enterprise Company | 326,577 | 353,317 |
| 12,100 | Hexcel Corporation | 323,271 | 880,759 |
| 1,777 | High Co Ventures | 10,841 | 10,099 |
| 99,800 | HighPoint Resources Corporation | 615,702 | 186,626 |
| 1,434 | Highwoods Properties, Inc. | 71,218 | 62,895 |
| 925 | Hill-Rom Holdings, Inc. | 66,624 | 88,939 |
| 1,453 | Hilton Grand Vacations Inc. | 49,455 | 36,935 |
| 4,074 | Hilton Worldwide Holdings Inc. | 267,184 | 364,379 |
| 400 | HIMACS, Ltd. | 6,717 | 6,480 |
| 1,800 | Hokuetsu Industries Co.,Ltd. | 18,879 | 20,093 |
| 6,500 | Hokuhoku Financial Group, Inc. | 69,818 | 69,804 |
| 8,915 | HollyFrontier Corporation | 511,195 | 338,592 |
| 5,641 | Hologic, Inc. | 222,682 | 248,260 |
| 18,043 | Home Depot, Inc., (The) | 1,615,753 | 3,425,464 |
| 29,754 | Honeywell International Inc. | 2,775,242 | 4,888,880 |
| 1,443,728 | Hong Kong And China Gas Company Limited, (The) | 1,456,240 | 3,189,237 |
| 32,276 | Horizon Therapeutics | 418,234 | 769,137 |
| 14,971 | Hormel Foods Corporation | 534,566 | 591,205 |
| 22,100 | Hosiden Corporation. | 199,009 | 223,901 |
| 2,400 | Hospitality Properties Trust | 74,496 | 59,688 |
| 10,998 | Host Hotels & Resorts, L.P. | 192,170 | 199,174 |
| 28,000 | Hour Glass Limited, (The) | 15,463 | 15,359 |
| 600 | Howard Hughes Corporation, (The) | 71,222 | 61,704 |
| 34,187 | HP Inc. | 648,488 | 638,613 |
| 6,797 | HSBC Holdings PLC | 56,512 | 55,265 |
| 720 | Hubbell Incorporated | 86,238 | 82,469 |
| 3,076 | Hudson Ltd. | 48,495 | 41,772 |
| 1,994 | Hudson Pacific Properties, Inc. | 67,651 | 66,620 |
| 4,271 | Humana Inc. | 811,983 | 1,045,797 |
| 19,607 | Huntington Bancshares Incorporated | 207,034 | 248,029 |
| 604 | Huntington Ingalls Industries, Inc. | 120,788 | 123,892 |
| 2,982 | Huntsman Corporation | 74,743 | 51,797 |
| 700 | Hyatt Hotels Corporation | 38,696 | 50,568 |
| 6,878 | IAC/InterActiveCorp | 334,307 | 1,519,006 |
| 208 | ICU Medical, Inc. | 61,287 | 44,262 |
| 1,141 | IDEX Corporation | 111,231 | 174,242 |
| 4,248 | IDEXX Laboratories, Inc. | 747,831 | 1,061,023 |
| 23,572 | IDP Education Limited | 257,547 | 279,112 |
| 12,917 | IHS Markit Ltd. | 614,856 | 741,307 |
| 12,300 | II-VI Incorporated | 392,164 | 386,589 |
| 2,296 | Ilkka-Yhtyma Oyj | 10,473 | 9,262 |
| 5,308 | Illinois Tool Works Inc. | 523,768 | 741,209 |
| 3,317 | Illumina, Inc. | 611,074 | 1,018,020 |
| 36,100 | ImmunoGen, Inc. | 348,812 | 64,980 |
| 3,865 | Incyte Corporation | 439,259 | 303,905 |
| 92,400 | Industria de Diseno Textil, S.A. | 1,761,343 | 2,476,331 |
| 4,082 | Ingersoll-Rand Public Limited Company | 262,790 | 483,064 |
| 1,119 | Ingredion Incorporated | 134,445 | 85,223 |
| 2,312 | Inogen, Inc. | 310,307 | 149,055 |
| 5,273 | Inspire Medical Systems, Inc. | 301,781 | 297,766 |
| 5,270 | Instalco Intressen AB | 48,779 | 47,067 |
| 13,919 | Insulet Corporation | 1,327,182 | 1,528,167 |
| 933 | Integra LifeSciences Holdings Corporation | 61,346 | 43,478 |
| 72,556 | Intel Corporation | 2,206,408 | 3,195,366 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 1,200 | Interactive Brokers Group, Inc. | \$ 44,478 | \$ 60,960 |
| 3,000 | Intercept Pharmaceuticals, Inc. | 201,262 | 248,460 |
| 13,956 | Intercontinental Exchange, Inc. | 661,581 | 1,147,323 |
| 13,930 | International Business Machines Corporation | 1,801,417 | 1,768,971 |
| 1,929 | International Flaovors & Fragrances Inc. | 202,763 | 261,225 |
| 1,600 | International Game Technology | 35,343 | 20,800 |
| 9,497 | International Paper Company | 362,429 | 393,841 |
| 4,500 | International Speedway Corporation | 153,466 | 201,420 |
| 1,599 | InterParfums | 85,051 | 73,412 |
| 7,177 | Interpublic Group of Companies, Inc., (The) | 103,152 | 152,296 |
| 36 | Interroll Holding AG | 78,915 | 76,055 |
| 33,800 | Intertek Group Plc | 1,498,142 | 2,256,177 |
| 19,800 | InterXion Holding N.V. | 446,901 | 1,459,458 |
| 6,984 | Intuit Inc. | 1,032,351 | 1,710,032 |
| 4,936 | Intuitive Surgical, Inc. | 1,473,042 | 2,294,500 |
| 9,584 | Invesco Ltd. | 221,213 | 187,271 |
| 4,535 | Invitation Homes Inc. | 103,038 | 116,232 |
| 16,665 | Ionis Pharmaceuticals, Inc. | 200,150 | 1,093,224 |
| 1,182 | IPG Photonics Corporation | 219,001 | 147,951 |
| 6,282 | IQVIA Holdings Inc | 695,215 | 853,410 |
| 41,100 | Iridium Communications Inc. | 355,551 | 880,773 |
| 3,890 | Iron Mountain Incorporated | 123,215 | 119,229 |
| 97,000 | iShares, Inc. | 4,849,948 | 4,764,640 |
| 1,191 | ITT Inc. | 49,083 | 68,625 |
| 5,200 | Iwatani Corporation | 163,789 | 170,260 |
| 7,000 | Iyo Bank, Ltd., (The) | 38,416 | 36,040 |
| 1,238 | J. B. Hunt Transport Services, Inc. | 105,491 | 105,403 |
| 2,168 | J. M. Smucker Company, (The) | 226,681 | 263,542 |
| 6,397 | J2 Cloud Services, LLC | 388,728 | 539,203 |
| 2,002 | Jabil Inc. | 58,507 | 49,229 |
| 1,291 | Jack Henry & Associates, Inc. | 137,561 | 169,405 |
| 2,223 | Jacobs Engineering Group Inc. | 116,255 | 167,370 |
| 24,200 | Japan Post Bank Co., Ltd. | 265,659 | 247,851 |
| 9,400 | Jardine Cycle & Carriage Limited | 250,439 | 230,638 |
| 41,500 | Jardine Matheson Holdings Limited | 2,405,458 | 2,663,470 |
| 789 | Jazz Pharmaceuticals Public Limited Company | 140,839 | 99,059 |
| 1,407 | JBG Smith Properties | 46,810 | 55,562 |
| 29,917 | JD Sports Fashion PLC | 234,010 | 232,579 |
| 8,765 | Jefferies Financial Group Inc. | 206,133 | 154,878 |
| 4,700 | JetBlue Airways Corporation | 100,219 | 80,981 |
| 739 | John Wiley & Sons, Inc. | 39,582 | 30,875 |
| 46,704 | Johnson & Johnson | 4,328,533 | 6,125,230 |
| 16,065 | Johnson Controls International Public Library | 535,204 | 618,824 |
| 3,399 | Jones Lang LaSalle Incorporated | 410,594 | 423,006 |
| 85,252 | JPMorgan Chase & Co. | 5,537,437 | 9,033,302 |
| 18,143 | Juniper Networks, Inc. | 516,308 | 446,499 |
| 1,700 | Juroku Bank, Ltd., (The) | 35,772 | 35,589 |
| 45,000 | K. Wah International Holdings Limited | 28,472 | 26,057 |
| 8,064 | Kansas City Southern | 622,942 | 913,490 |
| 40,400 | Kao Corporation | 2,179,009 | 3,155,349 |
| 1,963 | KAR Auction Services, Inc. | 85,830 | 110,360 |
| 2,100 | Keihin Corporation | 35,595 | 27,291 |
| 4,743 | Kellogg Company | 282,760 | 249,292 |
| 65,000 | Kerry Properties Limited | 283,608 | 246,634 |
| 2,559 | Keurig Dr Pepper Inc. | 148,333 | 72,138 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 28,086 | KeyCorp | \$ 431,295 | \$ 448,533 |
| 8,780 | Keyence Corporation | 767,365 | 4,974,053 |
| 3,421 | Keysight Technologies, Inc. | 141,965 | 257,020 |
| 1,319 | Kilroy Realty Corporation | 96,033 | 97,223 |
| 5,913 | Kimberly-Clark Corporation | 550,033 | 756,214 |
| 5,707 | KiMcO Realty Corporation | 105,764 | 99,302 |
| 32,215 | Kinder Morgan, Inc. | 910,734 | 642,689 |
| 795 | Kirby Corporation | 56,804 | 61,517 |
| 2,957 | KLA Corporation | 195,916 | 304,778 |
| 1,687 | Knight-Swift Transportation Holdings Inc. | 68,494 | 46,629 |
| 8,257 | Kohl's Corporation | 513,530 | 407,235 |
| 14,400 | Komori Corporation | 165,227 | 147,879 |
| 50,000 | KONE Oyj | 1,997,827 | 2,719,571 |
| 68,771 | Koninklijke Ahold Delhaize N.V. | 1,676,486 | 1,543,045 |
| 96,700 | Koninklijke KPN N.V. | 293,978 | 295,040 |
| 27,700 | Koninklijke Philips N.V. | 1,105,520 | 1,094,253 |
| 2,622 | Kontoor Brands, Inc. | 73,936 | 76,825 |
| 3,488 | Kosmos Energy Ltd. | 26,541 | 21,486 |
| 12,000 | Kraft Heinz Company, (The) | 569,496 | 331,800 |
| 44,136 | Kroger Co., (The) | 1,040,560 | 1,006,742 |
| 83 | KSB Aktiengesellschaft | 28,913 | 28,487 |
| 18,400 | Kuhne + Nagel International AG | 2,549,684 | 2,435,711 |
| 4,200 | Kyowa Electronic Instruments Co., Ltd. | 15,658 | 15,918 |
| 3,600 | L Brands, Inc. | 126,735 | 80,856 |
| 3,921 | L3 Technologies, Inc. | 597,377 | 949,117 |
| 3,813 | Laboratory Corporation of America Holding | 517,662 | 620,032 |
| 12,110 | Lam Research Corporation | 550,851 | 2,114,527 |
| 1,300 | Lamar Advertising Company | 97,038 | 101,673 |
| 10,979 | Lamb Weston Holdings, Inc. | 742,855 | 650,506 |
| 519 | Landstar System, Inc. | 44,655 | 49,954 |
| 5,016 | Las Vegas Sands Corp. | 296,036 | 275,880 |
| 17,200 | Lazard Ltd | 668,689 | 535,952 |
| 916 | Lear Corporation | 130,675 | 109,031 |
| 2,285 | Legacy Vulcan Corp. | 193,017 | 285,419 |
| 438,394 | Legal & General Group PLC | 1,661,365 | 1,417,848 |
| 1,400 | Legg Mason, Inc. | 50,554 | 49,868 |
| 3,661 | Leggett & Platt, Incorporated | 131,322 | 130,002 |
| 2,200 | Leidos Holdings, Inc. | 113,656 | 165,726 |
| 4,870 | Lennar Corporation | 193,655 | 240,850 |
| 529 | Lennox International Inc. | 89,887 | 139,714 |
| 12,100 | Lexicon Pharmaceuticals, Inc. | 196,603 | 65,098 |
| 2,000 | Liberty Broadband Corporation | 173,311 | 196,048 |
| 20,463 | Liberty Media Corporation | 651,797 | 741,957 |
| 2,148 | Liberty Property Trust | 84,117 | 101,966 |
| 679 | Life Storage, Inc. | 56,561 | 65,374 |
| 4,295 | Ligand Pharmaceuticals Incorporated | 390,944 | 461,197 |
| 903 | Lincoln Electric Holdings, Inc. | 79,504 | 68,574 |
| 4,185 | Lincoln National Corporation | 194,871 | 248,798 |
| 9,424 | Lindab International AB | 108,252 | 97,139 |
| 8,589 | Linde Public Limited Company | 1,222,162 | 1,550,744 |
| 304 | Linedata Services | 9,853 | 9,282 |
| 2,181 | Lions Gate Entertainment Corp. | 53,559 | 30,698 |
| 328 | Littelfuse, Inc. | 76,067 | 53,533 |
| 20,191 | Live Nation Entertainment, Inc. | 754,005 | 1,228,017 |
| 4,900 | LKQ Corporation | 155,288 | 125,685 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 5,621 | Lockheed Martin Corporation | \$ 953,927 | \$ 1,902,933 |
| 5,409 | Loews Corporation | 234,968 | 277,806 |
| 716 | LogMeIn, Inc. | 79,117 | 51,430 |
| 16,789 | London Stock Exchange Group PLC | 1,080,397 | 1,118,140 |
| 11,400 | L'Oreal | 1,212,935 | 3,053,943 |
| 11,785 | Lowe's Companies, Inc. | 567,652 | 1,099,305 |
| 1,239 | LPL Financial Holdings Inc. | 50,610 | 99,393 |
| 1,381 | Lululemon Athletica Inc. | 73,309 | 228,680 |
| 21,180 | Lumentum Holdings Inc. | 593,097 | 857,155 |
| 5,072 | LyondellBasell Industries N.V. | 360,355 | 376,596 |
| 4,378 | M&T Bank Corporation | 605,720 | 698,729 |
| 4,836 | Macerich Company, (The) | 271,264 | 175,692 |
| 974 | Macquarie Infrastructure Corporation | 78,144 | 38,833 |
| 13,100 | MacroGenics, Inc. | 316,292 | 240,254 |
| 6,644 | Macy's, Inc. | 206,663 | 136,667 |
| 2,266 | Madison Square Garden Company, (The) | 239,053 | 670,373 |
| 30,650 | Magellan Financial Group Ltd | 895,265 | 922,273 |
| 1,000 | Makino Milling Machine Co., Ltd. | 43,439 | 34,630 |
| 52,300 | Makita Corporation | 2,274,129 | 1,835,257 |
| 278 | Malam - Team Ltd | 33,822 | 35,346 |
| 1,100 | Manhattan Associates, Inc. | 53,862 | 72,017 |
| 1,000 | ManpowerGroup Inc. | 108,963 | 85,520 |
| 32,405 | Marathon Oil Corporation | 628,120 | 426,126 |
| 21,722 | Marathon Petroleum Corporation | 1,078,348 | 998,995 |
| 197 | Markel Corporation | 193,444 | 208,597 |
| 494 | MarketAxess Holdings Inc. | 92,877 | 147,123 |
| 10,066 | Marriott International, Inc. | 949,829 | 1,256,639 |
| 9,162 | Marsh & McLennan Companies, Inc. | 400,360 | 875,887 |
| 27,707 | Marshalls PLC | 230,256 | 225,421 |
| 110,471 | Marston's PLC | 149,606 | 149,124 |
| 6,736 | Martin Marietta Materials, Inc. | 1,297,386 | 1,417,928 |
| 8,489 | Marvell Technology Group Ltd | 141,736 | 189,305 |
| 71,089 | Masco Corporation | 2,459,664 | 2,482,428 |
| 638 | Masimo Corporation | 63,788 | 83,412 |
| 23,037 | MasterCard Incorporated | 2,392,534 | 5,793,575 |
| 619 | Match Group, Inc. | 16,859 | 42,494 |
| 10,474 | Mattel, Inc. | 205,624 | 103,169 |
| 4,630 | Maxim Integrated Products, Inc. | 218,916 | 243,492 |
| 11,901 | MaxLinear, Inc. | 298,096 | 251,944 |
| 4,487 | McCormick & Company, Incorporated | 507,060 | 700,151 |
| 13,006 | McDonald's Corporation | 1,503,244 | 2,578,700 |
| 3,087 | McKesson Corporation | 350,913 | 377,046 |
| 2,996 | MDU Resources Group, Inc. | 80,830 | 73,941 |
| 13,983 | Mediaset Espana Comunicacion, S.A. | 100,285 | 100,348 |
| 5,068 | Medical Properties Trust, Inc. | 66,708 | 90,109 |
| 12,900 | Medicines Company, (The) | 393,117 | 459,885 |
| 1,148 | Mednax, Inc. | 77,053 | 28,310 |
| 20,487 | Medtronic Public Limited Company | 1,220,721 | 1,896,686 |
| 1,900 | Meidensha Corporation | 27,283 | 26,389 |
| 41,312 | Merck & Co., Inc. | 2,068,649 | 3,272,324 |
| 5,062 | MERCK Kommanditgesellschaft auf Aktien | 543,260 | 487,707 |
| 400 | Mercury General Corporation | 24,397 | 23,060 |
| 13,404 | MetLife, Inc. | 560,366 | 619,399 |
| 3,715 | Metropole Television | 72,354 | 66,568 |
| 457 | Mettler-Toledo International Inc. | 226,174 | 330,452 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|-----------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 7,703 | MFA Financial, Inc. | \$ 63,295 | \$ 54,229 |
| 7,111 | MGM Resorts International | 208,689 | 176,495 |
| 1,300 | Michaels Companies, Inc., (The) | 26,753 | 11,843 |
| 3,702 | Microchip Technology Incorporated | 202,267 | 296,271 |
| 21,207 | Micron Technology, Inc. | 502,656 | 691,560 |
| 148,579 | Microsoft Corporation | 7,173,162 | 18,376,251 |
| 2,467 | Mid-America Apartment Communities, Inc. | 239,363 | 281,682 |
| 7,945 | Middleby Corporation, (The) | 847,045 | 1,036,584 |
| 100,000 | MISUMI Group Inc. | 2,682,469 | 2,358,738 |
| 35,300 | Mitsubishi Heavy Industries, Ltd. | 1,458,198 | 1,548,551 |
| 5,200 | Mitsubishi Logisnext Co.,Ltd. | 60,368 | 54,886 |
| 383,200 | Mitsubishi UFJ Financial Group Inc | 1,916,870 | 1,768,561 |
| 1,000 | Mitsuboshi Belting Ltd. | 19,225 | 18,163 |
| 26,900 | mixi, Inc. | 603,455 | 567,854 |
| 17,771 | Mizrahi-Tefahot Bank Ltd. | 391,871 | 391,254 |
| 717 | MKS Instruments, Inc. | 71,056 | 51,237 |
| 2,900 | MODEC, Inc. | 89,227 | 73,078 |
| 1,388 | Mohawk Industries, Inc. | 227,520 | 188,143 |
| 841 | Molina Healthcare, Inc. | 85,346 | 119,641 |
| 4,489 | Molson Coors Brewing Company | 273,541 | 246,805 |
| 22,422 | Mondelez International, Inc. | 717,884 | 1,140,159 |
| 132,191 | Moneysupermarket.com Group PLC | 599,316 | 609,806 |
| 580 | Monolithic Power Systems, Inc. | 80,354 | 67,541 |
| 5,833 | Monster Beverage 1990 Corporation | 222,885 | 360,829 |
| 6,348 | Moody's Corporation | 795,739 | 1,160,922 |
| 20,722 | Morgan Stanley | 742,336 | 843,178 |
| 300 | Morningstar, Inc. | 23,581 | 42,012 |
| 17,408 | Mosaic Company, (The) | 594,442 | 373,750 |
| 6,080 | Motorola Solutions, Inc. | 604,222 | 911,696 |
| 17,100 | MS&AD Insurance Group Holdings, Inc. | 521,828 | 542,727 |
| 596 | MSC Industrial Direct Co., Inc. | 58,393 | 42,113 |
| 2,438 | MSCI Inc. | 313,280 | 536,384 |
| 50,400 | Murata Manufacturing Co., Ltd. | 2,179,437 | 2,184,039 |
| 2,700 | Murphy Oil Corporation | 123,127 | 67,095 |
| 11,355 | Mylan B.V. | 362,121 | 190,764 |
| 10,200 | Myriad Genetics, Inc. | 227,287 | 252,654 |
| 6,619 | Nabors Industries Ltd | 71,402 | 15,621 |
| 7,601 | Nasdaq, Inc. | 584,893 | 688,955 |
| 1,200 | National Fuel Gas Company | 70,469 | 63,972 |
| 13,717 | National Instruments Corporation | 536,070 | 529,339 |
| 9,420 | National Oilwell Varco, Inc. | 424,632 | 196,407 |
| 2,244 | National Retail Properties, Inc. | 96,284 | 120,121 |
| 38,520 | Naturgy Energy Group, S.A. | 1,067,789 | 1,095,869 |
| 4,450 | Navient Corporation | 49,892 | 58,028 |
| 1,900 | NCR Corporation | 83,827 | 58,140 |
| 2,348 | Nektar Therapeutics | 124,095 | 73,539 |
| 56,150 | Nestle S.A. | 2,838,421 | 5,561,711 |
| 15,671 | NetApp, Inc. | 979,813 | 927,723 |
| 8,887 | Netflix, Inc. | 1,270,342 | 3,050,729 |
| 42 | Neto M.E. Holdings Ltd | 3,645 | 3,563 |
| 1,262 | Neurocrine Biosciences, Inc. | 55,515 | 106,992 |
| 5,568 | New Residential Investment Corp. | 91,914 | 84,912 |
| 6,539 | New York Community Bancorp, Inc. | 91,172 | 64,932 |
| 26,861 | Newcrest Mining Limited | 490,764 | 506,396 |
| 18,825 | Newell Brands Inc. | 482,971 | 252,632 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 106 | NewMarket Corporation | \$ 48,283 | \$ 41,022 |
| 12,777 | Newmont Mining Corporation | 539,819 | 422,791 |
| 7,735 | News Corporation | 79,875 | 88,650 |
| 16,560 | NextEra Energy, Inc. | 1,893,801 | 3,282,358 |
| 18,270 | Nice Ltd | 2,190,983 | 2,544,138 |
| 7,631 | Nielsen Holdings plc | 265,751 | 173,453 |
| 18,688 | NIKE, Inc. | 723,865 | 1,441,592 |
| 5,500 | Nishi-Nippon Financial Holdings, Inc. | 45,909 | 40,272 |
| 10,546 | NiSource Inc. | 194,602 | 293,706 |
| 3,000 | Nitto Kogyo Corporation | 58,164 | 51,338 |
| 19,100 | NLIGHT Inc. | 448,502 | 356,979 |
| 10,496 | Noble Energy, Inc. | 362,337 | 224,614 |
| 900 | Nordson Corporation | 110,127 | 113,058 |
| 4,307 | Nordstrom, Inc. | 207,960 | 134,809 |
| 5,286 | Norfolk Southern Corporation | 502,762 | 1,031,510 |
| 3,819 | Northern Trust Corporation | 269,044 | 326,601 |
| 4,463 | Northrop Grumman Corporation | 657,787 | 1,353,405 |
| 3,012 | Norwegian Cruise Line Holdings Ltd. | 155,980 | 164,787 |
| 5,670 | NOS, SGPS, SA. | 37,975 | 35,730 |
| 4,970 | Novanta Inc. | 282,695 | 397,699 |
| 32,833 | Novartis AG | 1,769,695 | 2,810,480 |
| 105,825 | Novo Nordisk A/S | 3,519,546 | 4,969,689 |
| 53,913 | Novozymes A/S | 2,157,299 | 2,531,025 |
| 15,401 | NRG Energy, Inc. | 392,995 | 524,250 |
| 66,500 | NTT DOCOMO, Inc. | 1,419,307 | 1,528,443 |
| 800 | Nu Skin Enterprises, Inc. | 44,434 | 37,352 |
| 4,014 | Nuance Communications, Inc. | 70,778 | 68,920 |
| 4,571 | Nucor Corporation | 217,473 | 219,408 |
| 2,600 | NuFlare Technology, Inc. | 161,516 | 161,400 |
| 1,968 | Nutanix, Inc. | 102,038 | 55,242 |
| 33,310 | Nutrien Ltd. | 2,723,573 | 1,623,529 |
| 3,920 | Nvent Electric Public Limited Company | 75,292 | 90,395 |
| 11,661 | NVIDIA Corporation | 921,934 | 1,579,599 |
| 43 | NVR, Inc. | 92,525 | 137,668 |
| 17,266 | NXP Semiconductors N.V. | 1,783,201 | 1,522,171 |
| 22,792 | Occidental Petroleum Corporation | 1,644,367 | 1,134,358 |
| 3,100 | OGE Energy Corp. | 108,692 | 128,836 |
| 307,624 | Oil Refineries Ltd. | 154,217 | 151,345 |
| 1,308 | Okta, Inc. | 67,874 | 148,092 |
| 973 | Old Dominion Freight Line, Inc. | 91,864 | 128,864 |
| 4,500 | Old Republic International Corporation | 91,221 | 99,225 |
| 2,794 | Olin Corporation | 80,584 | 54,790 |
| 3,100 | Omega Healthcare Investors, Inc. | 103,253 | 110,422 |
| 32,423 | Omnicom Group Inc. | 2,303,786 | 2,508,243 |
| 6,474 | On Semiconductor Corporation | 105,413 | 114,978 |
| 1,308 | OneMain Holdings, Inc. | 36,163 | 39,070 |
| 14,338 | ONEOK, Inc. | 775,176 | 912,184 |
| 14,800 | Onward Holdings Co., Ltd. | 82,423 | 77,970 |
| 65,069 | Oracle Corporation | 2,587,319 | 3,292,491 |
| 1,719 | O'Reilly Automotive, Inc. | 359,132 | 638,385 |
| 946 | Oshkosh Corporation | 64,856 | 67,346 |
| 3,000 | Otsuka Corporation | 119,077 | 116,463 |
| 2,100 | OUTFRONT Media Inc. | 53,557 | 51,765 |
| 3,630 | Owens Corning | 192,997 | 175,946 |
| 6,927 | Owens-Illinois, Inc. | 161,420 | 110,832 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 27,406 | PACCAR Inc | \$ 1,396,573 | \$ 1,803,863 |
| 1,662 | Packaging Corporation of America | 163,263 | 148,051 |
| 1,900 | PacWest Bancorp | 97,241 | 69,046 |
| 1,275 | Palo Alto Networks, Inc. | 149,558 | 255,179 |
| 2,633 | Paramount Group, Inc. | 42,272 | 37,520 |
| 2,797 | Park Hotels & Resorts Inc. | 74,139 | 77,253 |
| 2,215 | Parker-Hannifin Corporation | 254,280 | 337,389 |
| 21,330 | Parsley Energy, Inc. | 632,666 | 380,314 |
| 199 | Partners Group Holding AG | 149,504 | 139,083 |
| 2,834 | Patterson Companies, Inc. | 62,694 | 59,571 |
| 3,800 | Patterson-UTI Energy, Inc. | 86,286 | 40,394 |
| 4,930 | Paychex, Inc. | 215,628 | 422,945 |
| 773 | Paycom Software, Inc. | 82,882 | 163,953 |
| 25,945 | PayPal, Inc. | 1,288,221 | 2,847,464 |
| 4,130 | PayPoint PLC | 53,265 | 56,635 |
| 1,982 | PBF Energy Inc. | 56,912 | 52,325 |
| 600 | Pegasystems Inc. | 35,482 | 43,284 |
| 600 | Penske Automotive Group, Inc. | 28,088 | 25,632 |
| 3,850 | Pentair Public Limited Company | 134,331 | 134,057 |
| 5,447 | Penumbra, Inc. | 764,516 | 777,287 |
| 5,800 | People's United Financial, Inc. | 82,395 | 89,146 |
| 39,508 | PepsiCo, Inc. | 3,740,047 | 5,057,024 |
| 6,773 | PerkinElmer, Inc. | 471,337 | 584,781 |
| 5,296 | Perrigo Company Public Limited Company | 416,636 | 222,538 |
| 56,104 | Peugeot SA | 1,489,890 | 1,248,514 |
| 99,893 | Pfizer Inc. | 2,949,363 | 4,147,557 |
| 8,114 | PG&E Corporation | 432,887 | 138,749 |
| 700 | Pharmanutra Plc | 13,545 | 14,899 |
| 22,700 | Philip Morris International Inc. | 1,932,914 | 1,750,851 |
| 13,511 | Phillips 66 | 1,101,316 | 1,091,689 |
| 102,918 | Phoenix Group Holdings | 949,681 | 870,537 |
| 900 | Pilgrim's Pride Corporation | 20,257 | 23,013 |
| 1,243 | Pinnacle Financial Partners, Inc. | 77,118 | 65,817 |
| 1,700 | Pinnacle West Capital Corporation | 94,335 | 159,647 |
| 2,891 | Pioneer Natural Resources Company | 370,474 | 410,406 |
| 500 | Pluralsight, Inc. | 15,801 | 15,930 |
| 17,615 | PNC Financial Services Group, Inc., (The) | 1,983,396 | 2,241,685 |
| 806 | Polaris Industries Inc. | 69,088 | 64,383 |
| 600 | Pool Corporation | 69,576 | 107,868 |
| 1,361 | Popular, Inc. | 55,834 | 71,058 |
| 31,935 | Portola Pharmaceuticals, Inc. | 928,915 | 890,667 |
| 1,023 | Post Holdings, Inc. | 87,948 | 107,517 |
| 17,587 | PPG Industries, Inc. | 1,678,363 | 1,840,480 |
| 11,159 | PPL Corporation | 336,005 | 332,092 |
| 888 | PRA Health Sciences, Inc. | 84,556 | 77,016 |
| 700 | Premier, Inc. | 22,283 | 25,725 |
| 5,373 | Principal Financial Group, Inc. | 234,925 | 277,086 |
| 38,119 | Procter & Gamble Company, (The) | 2,901,369 | 3,922,826 |
| 31,600 | Progenics Pharmaceuticals, Inc. | 153,004 | 132,404 |
| 24,038 | Progressive Corporation, (The) | 963,892 | 1,905,733 |
| 12,232 | ProLogis Inc. | 566,879 | 901,131 |
| 688 | Proofpoint, Inc. | 82,334 | 77,304 |
| 910 | Prosperity Bancshares, Inc. | 57,891 | 58,977 |
| 4,600 | Prothena Corporation Public Limited Company | 196,908 | 42,872 |
| 6,868 | Prudential Financial, Inc. | 543,499 | 634,466 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|-----------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 1,673 | PTC Inc. | \$ 89,676 | \$ 140,632 |
| 4,100 | PTC Therapeutics, Inc. | 209,774 | 164,410 |
| 17,245 | Public Service Enterprise Group Incorporated | 791,020 | 1,013,316 |
| 2,180 | Public Storage | 332,911 | 518,578 |
| 8,551 | Publicis Groupe SA | 496,580 | 465,959 |
| 4,957 | PulteGroup, Inc. | 77,584 | 153,667 |
| 60,299 | Pure Storage, Inc. | 1,239,847 | 956,342 |
| 3,718 | PVH Corp. | 516,269 | 316,736 |
| 122,723 | QBE Insurance Group Limited | 1,121,600 | 992,284 |
| 46,400 | QEP Resources, Inc. | 565,472 | 320,624 |
| 44,303 | Qiagen N.V. | 1,710,610 | 1,687,058 |
| 19,796 | Qorvo, Inc. | 634,682 | 1,211,119 |
| 18,838 | Qualcomm Incorporated | 1,053,440 | 1,258,755 |
| 6,340 | Qualys, Inc. | 555,591 | 561,787 |
| 3,943 | Quanta Services, Inc. | 116,209 | 137,059 |
| 26,030 | Quest Diagnostics Incorporated | 2,577,692 | 2,496,537 |
| 6,446 | Qurate Retail, Inc. | 134,376 | 80,768 |
| 2,561 | Ralph Lauren Corporation | 306,224 | 269,238 |
| 3,260 | Range Resources Corporation | 138,397 | 25,493 |
| 9,882 | Raymond James Financial, Inc. | 436,886 | 816,056 |
| 2,088 | Rayonier Inc. | 59,370 | 58,777 |
| 12,855 | Raytheon Company | 1,404,870 | 2,243,198 |
| 2,200 | Realogy Holdings Corp. | 67,617 | 15,598 |
| 897 | RealPage, Inc. | 49,291 | 52,313 |
| 5,840 | Realty Income Corporation | 328,597 | 409,267 |
| 30,000 | Reckitt Benckiser Group PLC | 1,014,051 | 2,400,306 |
| 9,032 | Red Hat, Inc. | 1,063,794 | 1,664,598 |
| 700 | Regal Beloit Corporation | 53,642 | 50,890 |
| 2,074 | Regency Centers Corporation | 139,801 | 136,801 |
| 4,052 | Regeneron Pharmaceuticals, Inc. | 683,364 | 1,222,569 |
| 59,792 | Regions Financial Corporation | 827,180 | 826,923 |
| 964 | Reinsurance Group of America, Incorporated | 123,194 | 142,730 |
| 1,000 | Reliance Steel & Aluminum Co. | 79,448 | 83,270 |
| 644 | RenaissanceRe Holdings Ltd | 92,720 | 112,339 |
| 98,188 | Repsol, S.A. | 1,651,246 | 1,582,152 |
| 15,400 | Republic Services, Inc. | 713,904 | 1,302,686 |
| 2,125 | Resideo Technologies, Inc. | 34,356 | 41,820 |
| 5,699 | ResMed Inc. | 538,878 | 650,370 |
| 331,400 | Resona Holdings, Inc. | 1,377,228 | 1,403,738 |
| 3,800 | Retail Properties of America, Inc. | 53,108 | 45,182 |
| 246 | Retail Value Inc. | 9,748 | 7,852 |
| 212,022 | Rightmove PLC | 1,508,980 | 1,546,207 |
| 987 | RingCentral, Inc. | 71,411 | 118,292 |
| 21,152 | Rio Tinto Limited | 1,487,420 | 1,469,913 |
| 10,568 | Rio Tinto PLC | 662,512 | 604,258 |
| 16,530 | Ritchie Bros. Auctioneers Incorporated | 536,737 | 551,606 |
| 17,891 | Robert Half International Inc. | 795,399 | 960,031 |
| 20,690 | Roche Holding AG | 4,948,845 | 5,411,880 |
| 2,159 | Rockwell Automation, Inc. | 240,630 | 321,367 |
| 5,883 | Rogers Corporation | 851,191 | 811,795 |
| 6,844 | Rollins, Inc. | 234,542 | 257,129 |
| 1,486 | Roper Technologies, Inc. | 196,983 | 511,065 |
| 9,939 | Ross Stores, Inc. | 563,384 | 924,228 |
| 4,054 | Rothschild & Cie | 138,364 | 118,812 |
| 15,533 | Royal Caribbean Cruises Ltd. | 632,414 | 1,891,298 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 902 | Royal Gold, Inc. | \$ 64,448 | \$ 79,367 |
| 167,192 | Royal Mail PLC | 560,769 | 432,416 |
| 8,272 | Royal Unibrew A/S | 593,108 | 587,573 |
| 847 | RPC, Inc. | 16,500 | 6,302 |
| 1,933 | RPM International Inc. | 106,592 | 103,454 |
| 890 | Ryder System, Inc. | 44,723 | 44,945 |
| 7,130 | S&P Global Inc. | 688,627 | 1,524,964 |
| 35,601 | Sabre Corporation | 848,307 | 721,988 |
| 634 | Sage Therapeutics Inc. | 97,294 | 108,966 |
| 17,021 | Salesforce.Com, Inc. | 1,545,271 | 2,577,150 |
| 1,800 | Santander Consumer USA Holdings Inc. | 23,261 | 40,302 |
| 29,447 | Santos Limited | 154,688 | 137,512 |
| 30,000 | SAP SE | 1,794,518 | 3,691,396 |
| 5,340 | Sarepta Therapeutics, Inc. | 276,587 | 607,959 |
| 3,516 | Sartorius Stedim Biotech | 458,669 | 486,231 |
| 1,925 | SBA Communications Corporation | 256,352 | 416,589 |
| 60,942 | Schlumberger Omnes, Inc. | 3,840,504 | 2,114,078 |
| 800 | Schneider National, Inc. | 22,436 | 13,440 |
| 700 | Scotts Miracle-Gro Company, (The) | 65,375 | 62,671 |
| 6 | Seaboard Corporation | 23,190 | 24,600 |
| 5,528 | Seagate Technology Public Limited Company | 295,664 | 231,347 |
| 3,641 | Sealed Air Corporation | 127,098 | 152,558 |
| 13,035 | Seattle Genetics, Inc. | 294,912 | 848,187 |
| 14,100 | Seaworld Entertainment, Inc. | 219,694 | 451,200 |
| 729 | Seche Environnement | 28,105 | 27,945 |
| 2,000 | SEI Investments Company | 105,301 | 100,500 |
| 8,428 | Sempra Energy | 808,995 | 1,107,861 |
| 3,185 | Senior Housing Properties Trust | 64,096 | 25,098 |
| 2,178 | Sensata Technologies B.V. | 90,803 | 92,979 |
| 2,336 | Service Corporation International | 72,652 | 102,480 |
| 2,209 | ServiceMaster Global Holdings, Inc. | 61,129 | 119,286 |
| 2,615 | ServiceNow, Inc. | 242,127 | 684,947 |
| 1,000 | SGS SA | 1,619,404 | 2,520,257 |
| 2,712 | Sherwin-Williams Company, (The) | 821,486 | 1,137,548 |
| 8,085 | Shield Therapeutics PLC | 8,582 | 11,668 |
| 32,700 | Shin-Etsu Chemical Co., Ltd. | 2,050,492 | 2,724,724 |
| 59,300 | Shinsei Bank, Limited | 825,289 | 842,735 |
| 91,400 | Shizuoka Bank, Ltd., (The) | 693,514 | 723,960 |
| 12,300 | SHOWA Corporation | 177,127 | 150,783 |
| 5,015 | Signature Bank | 661,045 | 574,468 |
| 1,000 | Silgan Holdings Inc. | 29,681 | 28,990 |
| 10,074 | SimCorp A/S | 978,002 | 980,153 |
| 4,824 | Simon Property Group, Inc. | 678,743 | 781,922 |
| 100,000 | Sino-i Technology Limited | 951 | 855 |
| 2,307 | SinterCast AB (publ) | 32,527 | 33,694 |
| 24,491 | Sirius XM Holdings Inc. | 130,432 | 130,047 |
| 2,400 | SITE Centers Corp. | 46,171 | 30,648 |
| 6,640 | SiteOne Landscape Supply, Inc. | 241,780 | 430,737 |
| 1,100 | Six Flags Operations Inc. | 65,457 | 54,296 |
| 2,100 | Skechers U.S.A., Inc. | 58,244 | 58,653 |
| 3,751 | Skyworks Solutions, Inc. | 333,034 | 249,929 |
| 1,582 | SL Green Realty Corp. | 183,306 | 136,052 |
| 6,500 | SLM Corporation | 78,024 | 61,815 |
| 1,800 | SM Energy Company | 39,971 | 20,934 |
| 10,100 | SMC Corporation | 2,616,396 | 3,327,442 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|--------------|--------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 195,200 | Smith & Nephew PLC | \$ 4,024,791 | \$ 5,092,767 |
| 1,029 | Snap-on Incorporated | 101,852 | 160,442 |
| 13,045 | Societa' Cattolica Di Assicurazione | 127,927 | 105,318 |
| 112,489 | Solocal Group | 108,747 | 94,578 |
| 262 | Somfy SA | 24,517 | 23,532 |
| 1,417 | Sonoco Products Company | 74,606 | 87,613 |
| 1,131 | Sonova Holding AG | 242,110 | 250,859 |
| 10,900 | Sotheby's | 370,943 | 367,439 |
| 15,701 | Southern Company, (The) | 705,509 | 840,004 |
| 1,400 | Southern Peru Copper Corporation | 51,367 | 47,222 |
| 7,564 | Southwest Airlines Co. | 202,287 | 360,046 |
| 13,949 | Sparebank 1 Sr-Bank Asa | 171,135 | 162,536 |
| 4,200 | Spark Therapeutics, Inc. | 226,785 | 457,800 |
| 498 | Spectrum Brands Holdings, Inc. | 54,554 | 26,230 |
| 1,503 | Spirit AeroSystems Holdings, Inc. | 87,779 | 121,803 |
| 1,046 | Spirit Realty Capital, Inc. | 44,501 | 44,622 |
| 2,048 | Splunk Inc. | 130,867 | 233,452 |
| 10,400 | Sprint Corporation | 89,634 | 71,448 |
| 2,000 | Sprouts Farmers Market, Inc. | 46,976 | 40,100 |
| 4,264 | Square, Inc. | 125,739 | 264,155 |
| 3,224 | SS&C Technologies, Inc. | 134,290 | 179,416 |
| 5,739 | Standard Chartered PLC | 50,755 | 49,694 |
| 11,459 | Stanley Black & Decker, Inc. | 1,160,734 | 1,457,814 |
| 26,871 | Stanmore Coal Limited | 22,894 | 24,854 |
| 19,535 | Starbucks Corporation | 706,616 | 1,485,832 |
| 4,300 | Starwood Property Trust, Inc. | 96,892 | 94,815 |
| 6,033 | State Street Corporation | 356,484 | 333,323 |
| 3,400 | Steel Dynamics, Inc. | 119,859 | 85,510 |
| 2,734 | Stericycle, Inc. | 164,531 | 126,803 |
| 6,793 | Steris Limited | 767,986 | 908,088 |
| 3,009 | Sterling Bancorp | 72,972 | 58,104 |
| 2,528 | Store Capital Corporation | 58,300 | 86,508 |
| 10,545 | Stryker Corporation | 1,280,451 | 1,932,266 |
| 50,800 | Sumitomo Mitsui Financial Group, Inc. | 1,812,170 | 1,769,988 |
| 44,500 | Sumitomo Mitsui Trust Holdings, Inc. | 1,584,434 | 1,633,272 |
| 1,143 | Sun Communities, Inc. | 95,911 | 144,327 |
| 6,800 | Sundrug Co.,Ltd. | 237,217 | 170,478 |
| 16,607 | SunTrust Banks, Inc. | 812,755 | 996,586 |
| 800 | SVB Financial Group | 151,142 | 161,120 |
| 29,500 | Swire Pacific Offshore Financing Limited | 374,761 | 349,159 |
| 41,200 | Swire Properties Limited | 169,111 | 169,728 |
| 11,609 | Symantec Corporation | 248,914 | 217,437 |
| 10,438 | Synchrony Financial | 273,461 | 351,030 |
| 653 | SYNERGIES PARIS | 24,210 | 22,631 |
| 5,778 | Synopsys, Inc. | 456,449 | 672,790 |
| 2,229 | Synovus Financial Corp. | 87,475 | 71,239 |
| 13,512 | Sysco Corporation | 701,198 | 929,896 |
| 36,400 | Sysmex Corporation | 1,980,849 | 2,524,113 |
| 15,322 | T. Rowe Price Group, Inc. | 1,531,675 | 1,549,667 |
| 1,100 | Tableau Software, Inc. | 58,882 | 123,717 |
| 83,400 | Taiwan Semiconductor Manufacturing Co Lt | 1,121,777 | 3,198,390 |
| 2,813 | Take-Two Interactive Software, Inc. | 254,515 | 304,226 |
| 3,337 | Talanx Aktiengesellschaft | 131,808 | 132,233 |
| 300 | Tamedia AG | 32,068 | 32,629 |
| 8,400 | Tanseisha Co., Ltd. | 95,055 | 86,959 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---------------------------------------|------------|------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 15,777 | Tapestry, Inc. | \$ 689,840 | \$ 450,591 |
| 3,229 | Targa Resources Corp. | 175,760 | 124,187 |
| 14,870 | Target Corporation | 961,971 | 1,196,292 |
| 1,000 | Taubman Centers, Inc. | 64,697 | 44,360 |
| 2,600 | TCF Financial Corporation | 46,679 | 49,556 |
| 4,088 | TD Ameritrade Holding Corporation | 184,676 | 203,378 |
| 17,715 | TE Connectivity Ltd. | 927,790 | 1,492,134 |
| 2,853 | TechnipFMC PLC | 63,814 | 59,342 |
| 600 | Techno Medica Co., Ltd. | 11,206 | 11,682 |
| 42,300 | TEGNA Inc. | 406,108 | 640,422 |
| 4,840 | Teledyne Technologies Incorporated | 867,589 | 1,141,272 |
| 3,873 | Teleflex Incorporated | 954,051 | 1,116,586 |
| 74,891 | Telefonica, S.A. | 628,437 | 599,038 |
| 80,365 | Telenor ASA | 1,606,459 | 1,652,515 |
| 1,400 | Telephone and Data Systems, Inc. | 37,118 | 40,334 |
| 183,212 | Telstra Corporation Limited | 453,679 | 463,325 |
| 700 | Tempur Sealy International, Inc. | 32,523 | 44,667 |
| 1,805 | Teradata Corporation | 78,113 | 61,984 |
| 2,589 | Teradyne, Inc. | 83,121 | 109,100 |
| 1,100 | Terex Corporation | 34,543 | 29,447 |
| 46,300 | Terumo Corporation | 1,328,667 | 1,316,826 |
| 1,949 | Tesla Inc. | 590,650 | 360,877 |
| 873 | Texas Capital Bancshares, Inc. | 82,849 | 50,023 |
| 26,354 | Texas Instruments Incorporated | 1,840,124 | 2,748,986 |
| 6,842 | Textron Inc. | 312,263 | 309,943 |
| 829 | Tfs Financial Corporation | 13,600 | 14,234 |
| 11,446 | Thermo Fisher Scientific Inc. | 1,972,114 | 3,055,853 |
| 661 | Thor Industries, Inc. | 65,374 | 34,134 |
| 6,496 | Tiffany & Co. | 613,693 | 578,859 |
| 1,174 | Timken Company, (The) | 54,457 | 51,668 |
| 9,019 | Tinexta S.P.A. | 106,996 | 131,458 |
| 1,935 | Titanium Oyi | 20,227 | 16,948 |
| 63,173 | TJX Companies, Inc., (The) | 2,171,565 | 3,176,970 |
| 4,317 | T-Mobile USA, Inc. | 276,514 | 317,040 |
| 1,100 | Toei Company, Ltd. | 142,783 | 147,916 |
| 2,100 | Toll Brothers, Inc. | 80,144 | 73,017 |
| 7,000 | TOMONY Holdings, Inc. | 26,207 | 22,178 |
| 6,300 | TOMY Company, Ltd. | 74,545 | 75,142 |
| 2,424 | Torchmark Corporation | 133,621 | 207,276 |
| 7,054 | Toro Company, (The) | 302,283 | 459,639 |
| 53,600 | Total SA | 2,701,684 | 2,785,768 |
| 9,665 | Total System Services, Inc. | 687,968 | 1,193,917 |
| 22,740 | Tower Semiconductor Ltd. | 409,325 | 338,826 |
| 400 | Toyo Business Engineering Corporation | 7,867 | 7,921 |
| 3,364 | Tractor Supply Company | 249,779 | 339,024 |
| 1,700 | Transcosmos inc. | 34,854 | 37,499 |
| 2,188 | TransDigm Group Incorporated | 710,431 | 964,799 |
| 7,400 | Transocean Ltd. | 233,192 | 45,880 |
| 19,937 | TransUnion | 888,158 | 1,306,671 |
| 6,220 | Travelers Companies, Inc., (The) | 550,678 | 905,445 |
| 846 | Treehouse Foods, Inc. | 70,920 | 44,102 |
| 18,651 | Trex Company, Inc. | 1,226,208 | 1,115,703 |
| 1,300 | Tribune Media Company | 50,057 | 60,190 |
| 31,891 | Trimble Inc. | 672,508 | 1,272,451 |
| 2,500 | Trinity Industries, Inc. | 48,390 | 48,200 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|--|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 1,550 | TripAdvisor, Inc. | \$ 57,862 | \$ 65,519 |
| 1,500 | Tsubakimoto Chain Co. | 53,121 | 45,038 |
| 12,800 | Tutor Perini Corporation | 243,790 | 186,112 |
| 29,529 | TWDC Enterprise 18 Corp. | 1,973,024 | 3,899,009 |
| 1,275 | Twilio Inc. | 82,352 | 168,287 |
| 17,004 | Twitter, Inc. | 426,626 | 619,626 |
| 3,395 | Two Harbors Investment Corp. | 52,913 | 41,487 |
| 600 | Tyler Technologies, Inc. | 94,997 | 128,010 |
| 7,482 | Tyson Foods, Inc. | 331,352 | 567,809 |
| 23,496 | U.S. Bancorp | 895,952 | 1,179,499 |
| 300 | Ubiquiti Networks, Inc. | 26,411 | 36,093 |
| 5,533 | UDR, Inc. | 211,045 | 247,768 |
| 2,357 | UGI Corporation | 116,975 | 121,645 |
| 981 | Ultra Salon, Cosmetics & Fragrance, Inc. | 234,751 | 327,046 |
| 8,900 | Ultra Clean Holdings, Inc. | 186,900 | 113,475 |
| 2,953 | Umpqua Holdings Corporation | 69,488 | 47,159 |
| 9,215 | Under Armour, Inc. | 222,048 | 193,903 |
| 11,600 | Unifi, Inc. | 141,762 | 218,660 |
| 36,454 | Unilever N.V. | 2,102,033 | 2,193,616 |
| 37,565 | Unilever PLC | 1,781,392 | 2,288,084 |
| 12,230 | Union Pacific Corporation | 1,025,818 | 2,039,719 |
| 183,850 | Unipol Gruppo Finanziario S.P.A. | 948,651 | 846,331 |
| 6,488 | United Continental Holdings, Inc. | 480,367 | 503,793 |
| 10,249 | United Parcel Service, Inc. | 915,985 | 952,337 |
| 1,218 | United Rentals, Inc. | 141,632 | 134,102 |
| 286 | United States Cellular Corporation | 10,957 | 12,455 |
| 2,355 | United States Steel Corporation | 71,354 | 27,836 |
| 12,212 | United Technologies Corporation | 1,158,430 | 1,542,376 |
| 665 | United Therapeutics Corporation | 88,899 | 55,840 |
| 30,140 | UnitedHealth Group Incorporated | 2,937,614 | 7,287,852 |
| 2,207 | Uniti Group Inc. | 56,668 | 21,209 |
| 1,435 | Univar Inc. | 41,838 | 28,714 |
| 595 | Universal Display Corporation | 76,835 | 87,423 |
| 1,447 | Universal Health Services, Inc. | 171,552 | 172,989 |
| 2,914 | Unum Group | 88,409 | 91,762 |
| 1,300 | Urban Outfitters, Inc. | 30,891 | 29,211 |
| 2,890 | US Foods Holding Corp. | 79,093 | 99,878 |
| 18,356 | V.F. Corporation | 1,184,491 | 1,502,989 |
| 4,550 | Vail Resorts, Inc. | 962,208 | 978,751 |
| 24,104 | Valero Energy Corporation | 1,777,282 | 1,696,922 |
| 44,918 | Valmet Oyj | 1,196,314 | 1,034,123 |
| 276 | Valmont Industries, Inc. | 42,746 | 31,218 |
| 3,163 | Valvoline, Inc. | 72,925 | 55,194 |
| 1,316 | Varian Medical Systems, Inc. | 87,750 | 166,158 |
| 10,300 | VAT Group AG | 1,303,040 | 1,107,466 |
| 4,752 | Veeva Systems Inc. | 227,556 | 733,186 |
| 5,731 | Ventas, Inc. | 334,553 | 368,503 |
| 14,248 | VEREIT, Inc. | 120,611 | 126,522 |
| 5,057 | VeriSign, Inc. | 548,516 | 986,014 |
| 6,015 | Verisk Analytics, Inc. | 630,833 | 842,100 |
| 64,039 | Verizon Communications Inc. | 2,784,972 | 3,480,520 |
| 1,428 | Versum Materials, Inc. | 44,669 | 73,328 |
| 3,993 | Vertex Pharmaceuticals Incorporated | 410,430 | 663,557 |
| 11 | Vetropack Holding S.A. | 23,202 | 23,020 |
| 7,538 | Viacom Inc. | 273,789 | 218,828 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|-----------|-----------|
| COMMON STOCKS, <i>continued</i> | | | |
| 29,500 | Viavi Solutions Inc. | 240,102 | 355,475 |
| 5,695 | VICI Properties Inc. | 114,343 | 126,315 |
| 26,744 | Virtu Financial, Inc. | 566,836 | 615,647 |
| 36,494 | Visa Inc. | 2,258,371 | 5,887,577 |
| 17,200 | Vishay Intertechnology, Inc. | 246,699 | 262,128 |
| 500 | Visteon Corporation | 48,976 | 22,255 |
| 5,649 | Vistra Energy Corp. | 108,865 | 133,090 |
| 9,529 | Vitrolife AB | 228,569 | 202,651 |
| 63,892 | Vivendi | 1,855,367 | 1,718,009 |
| 1,017 | VMware, Inc. | 85,620 | 179,989 |
| 3,018 | Vornado Realty Trust | 203,126 | 199,882 |
| 2,400 | Voya Financial, Inc. | 91,033 | 122,232 |
| 1,000 | V-TECH CO.,LTD. | 64,557 | 42,505 |
| 2,091 | W. R. Berkley Corporation | 98,122 | 130,060 |
| 1,000 | W. R. Grace & Co. | 70,047 | 70,480 |
| 819 | W. W. Grainger, Inc. | 149,175 | 214,324 |
| 2,376 | W.P. Carey Inc. | 153,976 | 197,232 |
| 753 | WABCO Holdings Inc. | 91,895 | 98,575 |
| 41,240 | Wai Kee Holdings Limited | 29,784 | 25,878 |
| 13,183 | Walgreens Boots Alliance, Inc. | 776,728 | 650,449 |
| 28,752 | Walmart Inc. | 2,197,889 | 2,916,603 |
| 11,165 | Waste Management, Inc. | 637,231 | 1,220,893 |
| 1,139 | Waters Corporation | 131,661 | 228,609 |
| 500 | Watsco, Inc. | 72,561 | 78,695 |
| 4,570 | Wayfair Inn, Inc. | 422,604 | 658,126 |
| 1,470 | Webster Financial Corporation | 73,175 | 65,092 |
| 10,172 | WEC Energy Group Inc. | 550,833 | 819,355 |
| 1,900 | Weingarten Realty Investors | 62,143 | 53,580 |
| 2,533 | Welbilt, Inc. | 51,333 | 39,084 |
| 1,309 | WellCare Health Plans, Inc. | 274,817 | 361,533 |
| 62,394 | Wells Fargo & Company | 2,545,593 | 2,768,422 |
| 6,467 | Welltower Inc. | 419,538 | 525,250 |
| 2,800 | Wendy's Company, (The) | 38,108 | 51,492 |
| 15,800 | Werner Enterprises, Inc. | 568,582 | 440,504 |
| 753 | WESCO International, Inc. | 50,973 | 35,263 |
| 3,326 | Wesfarmers Limited | 84,324 | 85,379 |
| 1,034 | West Pharmaceutical Services, Inc. | 88,618 | 118,496 |
| 1,400 | Western Alliance Bancorporation | 68,717 | 57,610 |
| 5,710 | Western Digital Corporation | 300,541 | 212,526 |
| 6,043 | Western Union Company, (The) | 112,263 | 117,234 |
| 2,299 | Westinghouse Air Brake Technologies Corporation | 242,235 | 143,412 |
| 481 | Westlake Chemical Corporation | 35,441 | 27,556 |
| 4,538 | WEX Inc. | 513,931 | 857,410 |
| 13,526 | Weyerhaeuser Company | 368,940 | 308,393 |
| 1,418 | Whirlpool Corporation | 183,377 | 162,900 |
| 39,500 | Whitbread PLC | 2,398,608 | 2,305,083 |
| 52 | White Mountains Insurance Group Ltd | 45,506 | 50,939 |
| 1,525 | Whiting Petroleum Corporation | 43,088 | 28,030 |
| 22,036 | Williams Companies, Inc., (The) | 638,610 | 581,310 |
| 1,200 | Williams-Sonoma, Inc. | 61,230 | 70,200 |
| 2,256 | Willis Towers Watson Public Limited Company | 338,906 | 395,928 |
| 754 | Wintrust Financial Corporation | 68,653 | 51,076 |
| 16,572 | Wolters Kluwer N.V. | 1,150,367 | 1,154,927 |
| 2,047 | Workday, Inc. | 191,675 | 417,834 |
| 10,300 | World Wrestling Entertainment, Inc. | 130,433 | 749,222 |

EQUITY INVESTMENTS

| SHARES | DESCRIPTION | COST | VALUE |
|--|---|-------------------------|-------------------------|
| COMMON STOCKS, <i>continued</i> | | | |
| 4,389 | WorldPay SF, Inc. | 316,925 | 533,878 |
| 16,054 | WPP PLC | 198,252 | 190,447 |
| 5,469 | WPX Energy, Inc. | 68,283 | 58,846 |
| 4,357 | WRKCo Inc. | 198,388 | 142,038 |
| 1,393 | Wyndham Destinations, Inc. | 33,396 | 55,414 |
| 1,393 | Wyndham Hotels & Resorts, Inc. | 40,602 | 74,303 |
| 1,539 | Wynn Resorts, Limited | 199,125 | 165,181 |
| 15,927 | Xcel Energy Inc. | 636,550 | 913,254 |
| 2,866 | Xerox Corporation | 78,563 | 87,728 |
| 4,364 | Xilinx, Inc. | 236,399 | 446,481 |
| 1,769 | XPO Logistics, Inc. | 109,355 | 92,147 |
| 9,489 | Xylem Inc. | 587,664 | 704,274 |
| 158,400 | Yangzijiang Shipbuilding (Holdings) Ltd. | 181,100 | 157,669 |
| 5,246 | Yum China Holdings, Inc. | 161,970 | 209,892 |
| 6,078 | Yum! Brands, Inc. | 360,052 | 622,083 |
| 64,291 | Z Energy Limited | 275,701 | 252,287 |
| 3,300 | Zayo Group Holdings, Inc. | 107,272 | 107,910 |
| 800 | Zebra Technologies Corporation | 74,215 | 137,152 |
| 1,530 | Zendesk, Inc. | 83,785 | 128,903 |
| 2,895 | Zillow Group, Inc. | 106,470 | 123,787 |
| 3,696 | Zimmer Biomet Holdings, Inc. | 357,157 | 421,085 |
| 4,363 | Zions Bancorporation | 148,762 | 187,914 |
| 15,077 | Zoetis Inc. | 839,679 | 1,523,531 |
| 12,400 | Zynga Inc. | 39,342 | 77,996 |
| TOTAL COMMON STOCKS | | \$ 696,068,133 | \$ 909,847,053 |
| EQUITY FUNDS | | | |
| 147,005 | BlackRock Russell 2000 Alpha Tilts Fund | \$ 34,948,454 | \$ 37,371,697 |
| 993,539 | Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio | 34,232,590 | 30,531,466 |
| 2,647,299 | Dodge & Cox - International Stock Fund | 103,602,211 | 103,244,660 |
| 1,360,744 | Northern Trust Global Sustainability Index Fund | 17,047,920 | 18,601,376 |
| 6,020,632 | Principal International Small Capitalization Value Portfolio | 37,156,186 | 35,816,365 |
| 16,751,893 | T.Rowe Price Emerging Markets | 96,731,581 | 93,907,986 |
| 2,877,243 | William Blair Emerging Markets Growth Fund | 33,741,107 | 35,677,813 |
| 3,779,350 | Lazard Wilmington Emerging Markets | 78,382,697 | 65,874,066 |
| TOTAL EQUITY FUNDS | | \$ 435,842,746 | \$ 421,025,429 |
| TOTAL EQUITY INVESTMENTS | | \$ 1,131,910,879 | \$ 1,330,872,482 |

EQUITY INVESTMENTS

| PRINCIPAL AMOUNT | DESCRIPTION | COST | VALUE |
|---|---|-------------------------|-------------------------|
| HEDGE FUNDS | | | |
| | 475 Fund, Ltd. | \$ 82,316,069 | \$ 96,455,719 |
| TOTAL HEDGE FUNDS | | \$ 82,316,069 | \$ 96,455,719 |
| REAL ASSETS | | | |
| | Abraaj Growth Markets Health Fund, L.P. | \$ 12,082,975 | \$ 7,522,972 |
| | AG Realty Fund VIII, L.P. | 3,110,522 | 3,174,912 |
| | Contrarian Distressed Real Estate Debt Fund II, L.P. | 419,285 | 660,191 |
| | Contrarian Distressed Real Estate Debt Fund III, L.P. | 5,872,041 | 8,200,482 |
| | Fundamental Partners III, L.P. | 15,184,105 | 14,539,985 |
| | J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P. | 25,000,000 | 26,069,883 |
| | Principal Real Estate Debt Fund L.P. | 1,974,194 | 1,972,745 |
| | Principal Real Estate Debt Fund II, L.P. | 5,558,853 | 5,675,556 |
| | Western Technology Investment-Venture Lending VI & Leasing | 1,067,172 | 1,164,092 |
| | Western Technology Investment-Venture Lending VII & Leasing | 2,836,704 | 2,704,920 |
| TOTAL REAL ASSETS | | 73,105,851 | 71,685,738 |
| PARTICIPATION IN THE UNITED CHURCH FUNDS, INC. | | | |
| | Alternatives Fund Reinvested | \$ 9,863,686 | \$ 10,769,610 |
| | Beyond Fossil Fuels Balanced Fund | 26,931,344 | 29,633,173 |
| | Moderate Balanced Fund | 76,202 | 96,513 |
| TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC. | | 36,871,232 | 40,499,296 |
| TOTAL OTHER INVESTMENTS | | \$ 192,293,152 | \$ 208,640,753 |
| TOTAL INVESTMENTS | | \$ 2,981,142,324 | \$ 3,238,157,964 |

OTHER INVESTMENTS