

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

October 31, 2018

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 13,644,776	\$ 13,644,776
Fixed Maturity Synthetic Guaranteed Investment Contracts	38,264,267	38,264,267
Constant Duration Synthetic Guaranteed Investment Contracts	118,103,502	118,103,502
TOTAL STABLE VALUE INVESTMENTS	\$ 170,012,545	\$ 170,012,545
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 138,220,528	\$ 138,220,528
TOTAL SHORT-TERM INVESTMENTS	\$ 138,220,528	\$ 138,220,528
FIXED-INCOME INVESTMENTS		
Bonds	\$ 910,332,596	\$ 880,865,927
Bond funds	235,770,252	239,717,018
Asset-backed & Mortgage-backed Securities	178,402,587	172,510,060
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,324,505,435	\$ 1,293,093,005
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 758,738,221	\$ 1,000,695,891
Equity funds	331,802,879	332,243,737
Emerging Markets Discounted Assets	100,671,500	80,916,860
TOTAL EQUITY INVESTMENTS	\$ 1,191,212,600	\$ 1,413,856,488
OTHER INVESTMENTS		
Hedge funds	\$ 74,875,239	\$ 88,394,761
Real Assets	70,388,041	71,932,531
Participation in the United Church Funds, Inc.	37,567,947	40,626,742
TOTAL OTHER INVESTMENTS	\$ 182,831,227	\$ 200,954,034
TOTAL INVESTMENTS	\$ 3,006,782,335	\$ 3,216,136,600

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 13,644,776	\$ 13,644,776
TOTAL SHORT-TERM INVESTMENT				\$ 13,644,776	\$ 13,644,776
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
1,155,548	AEP Texas Central Company	1.98	6/1/2021	\$ 1,165,840	\$ 1,145,676
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,579,960
442,682	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	442,574	440,516
477,685	CenterPoint Energy, Inc.	2.16	10/15/2021	487,518	473,288
878,153	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	970,360	894,940
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,120,687
900,000	CNH Equipment	2.08	2/15/2023	899,979	883,388
772,736	CNH Equipment Trust 2016-B	1.63	8/15/2021	772,542	766,532
1,400,000	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,399,995	1,386,610
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	997,687
650,000	PSNH Funding LLC	3.09	2/1/2026	649,986	646,569
750,000	Toyota Auto	2.35	5/16/2022	749,991	740,474
Total Asset-Backed Securities				\$ 11,281,406	\$ 11,076,327
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,412,123
1,040,000	DBGS Mtg	3.41	10/15/2051	1,039,994	1,041,560
264,115	Federal Home Loan Mortgage Corp	3.00	6/15/2039	275,010	263,336
23,315	Federal Home Loan Mortgage Corp	2.75	7/15/2038	24,083	23,256
624,949	Federal Home Loan Mortgage Corp	4.00	12/15/2021	676,898	627,091
256,107	Federal Home Loan Mortgage Corp	3.00	3/15/2025	266,351	255,311
141,844	Federal Home Loan Mortgage Corp	2.00	3/15/2025	144,437	139,511
1,070,018	Federal Home Loan Mortgage Corp	4.00	1/15/2039	1,113,320	1,083,276
94,213	Federal Home Loan Mortgage Corp	3.00	8/15/2025	97,525	94,033
369,832	Federal Home Loan Mortgage Corp	3.00	12/15/2025	384,509	368,898
926,066	Federal Home Loan Mortgage Corp	2.25	11/15/2039	939,523	898,872
144,649	Federal National Mortgage Association	1.75	2/25/2022	147,226	142,130
302,805	Federal National Mortgage Association	2.00	1/25/2041	307,820	289,090
1,291,541	Federal National Mortgage Association	3.50	12/25/2024	1,355,769	1,276,130
987,879	Federal National Mortgage Association	3.00	6/25/2040	991,892	977,603
45,822	Federal National Mortgage Association	4.00	11/25/2037	48,429	45,871
483,325	Federal National Mortgage Association	3.50	1/25/2023	513,721	485,188
244,486	Federal National Mortgage Association	3.50	10/25/2029	253,089	245,886
340,278	Federal National Mortgage Association	3.00	2/25/2038	354,012	339,070
552,213	Federal National Mortgage Association	3.00	8/25/2038	575,142	547,447
1,100,000	Federal National Mortgage Association	3.50	12/25/2034	1,103,781	1,103,781
186,444	Federal National Mortgage Association	3.50	10/25/2020	196,640	186,617
530,541	Government National Mortgage Association	2.50	11/16/2040	550,021	519,910
965,959	Government National Mortgage Association	2.75	11/20/2039	979,612	951,316
881,294	Government National Mortgage Association	3.00	6/20/2039	902,009	865,270
539,995	Government National Mortgage Association	2.00	3/20/2042	546,149	518,243
3,227	Government National Mortgage Association	3.00	3/20/2038	3,360	3,223
501,202	Government National Mortgage Association	2.50	11/16/2037	515,924	496,591
21,155	Government National Mortgage Association	3.00	9/20/2040	22,378	21,123
299,178	Government National Mortgage Association	1.80	4/16/2039	304,366	291,082
203,432	Government National Mortgage Association	3.00	4/20/2039	210,425	202,818
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,502,731
510,487	Morgan Stanley Bank of America Merrill L	2.98	4/15/2047	534,098	509,952
813,483	Morgan Stanley	2.92	2/15/2047	841,065	812,718
1,604,832	UBS Commercial Mortgage Trust 2012-C1	3.40	5/10/2045	1,665,013	1,598,902
832,356	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	836,030	822,634
Total Mortgage-Backed Securities				\$ 21,760,957	\$ 20,962,593
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,174,327
Total Bonds				\$ 5,221,904	\$ 5,174,327
Adjustment to Contract Value				-	1,051,020
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 38,264,267	\$ 38,264,267

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Bonds					
700,000	Aercap Ireland Capital Limited	4.50	5/15/2021	\$ 740,474	\$ 707,556
1,600,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	1,593,808	1,569,725
1,200,000	American Express Credit Corporation	3.09	10/30/2019	1,207,476	1,203,148
1,200,000	American Honda Finance Corporation	2.94	9/9/2021	1,213,524	1,209,972
1,000,000	American International Group, Inc.	4.88	6/1/2022	1,081,960	1,028,421
500,000	Ameriprise Financial, Inc.	5.30	3/15/2020	506,017	513,888
700,000	Apple Inc.	2.85	2/23/2023	713,356	682,027
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	985,933
1,300,000	Australia and New Zealand Banking Group	2.82	8/19/2020	1,307,657	1,305,495
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	681,195
600,000	Bank of America Corporation	3.87	4/19/2021	618,990	613,961
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	527,495
700,000	Bank of New York Mellon Corporation, (The)	3.57	10/30/2023	711,676	714,067
700,000	BMW US Capital, LLC	2.84	4/12/2021	700,000	699,375
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,470,975
350,000	BPCE	3.00	5/22/2022	347,830	337,116
600,000	Capital One, National Association	2.35	1/31/2020	599,640	592,356
700,000	Citibank N.A	2.66	5/1/2020	700,000	701,023
1,000,000	Citigroup Inc.	3.77	3/30/2021	1,024,330	1,020,466
1,300,000	Commonwealth Bank of Australia	2.74	9/18/2020	1,305,434	1,303,739
700,000	Consolidated Edison, Inc.	2.00	5/15/2021	700,082	675,230
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	520,649
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	566,570
600,000	Daimler Finance North America LLC	2.87	5/5/2020	603,588	601,259
700,000	DBS Group Holdings Ltd	3.11	7/25/2022	700,000	702,412
600,000	DEUTSCHE BANK AG	2.95	8/20/2020	605,994	588,018
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	748,922
1,300,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	1,569,932	1,314,489
1,200,000	Duke Energy Progress, LLC	2.51	9/8/2020	1,202,064	1,201,699
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	386,440
1,150,000	Export Development Canada	1.63	6/1/2020	1,148,655	1,125,839
900,000	Ford Motor Credit Company LLC	3.12	6/12/2020	907,695	896,861
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	542,351
1,200,000	Gilead Sciences, Inc.	2.56	3/20/2019	1,202,052	1,200,281
1,000,000	GlaxoSmithKline Capital PLC	2.67	5/14/2021	1,000,000	1,001,951
800,000	Goldman Sachs Group, Inc., (The)	3.85	4/23/2021	817,448	815,840
600,000	Groupe De La Banque Africaine De Develop	1.38	12/17/2018	598,118	599,048
1,200,000	Home Depot, Inc., (The)	2.47	6/5/2020	1,202,640	1,201,886
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	769,248
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	683,793
1,000,000	Intel Corporation	2.42	5/11/2020	1,000,000	999,681
700,000	International Finance Corporation	1.75	3/30/2020	702,100	688,584
350,000	Japan International Cooperation Agency	1.88	11/13/2019	345,055	345,345
1,200,000	JPMorgan Chase & Co.	3.42	6/7/2021	1,220,124	1,220,467
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	999,818
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,500,448
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	338,846
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	797,316
1,200,000	Metropolitan Life Global Funding I	2.64	1/8/2021	1,200,708	1,198,792
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	972,369
500,000	Mitsubishi UFJ Financial Group Inc	3.23	2/22/2022	502,425	504,298
500,000	Morgan Stanley	2.20	12/7/2018	500,570	499,742
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	644,150
650,000	National Australia Bank Limited	2.82	5/22/2020	653,569	652,185
1,200,000	NBCUniversal Enterprise, Inc.	2.80	4/1/2021	1,209,072	1,199,702
1,200,000	New York Life Global Funding	2.68	4/9/2020	1,203,732	1,201,585
1,200,000	Nissan Motor Acceptance Corporation	3.08	9/28/2022	1,207,632	1,199,058
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	699,157
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,268,669
700,000	Omnicom Group Inc.	6.25	7/15/2019	794,612	715,341
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	719,454
300,000	Pentair Finance S.a.r.l.	2.65	12/1/2019	289,845	297,639
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	957,583
1,200,000	Royal Bank of Canada	3.07	2/1/2022	1,200,000	1,212,430
900,000	Sempra Energy	2.78	3/15/2021	902,727	899,397
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	530,301
700,000	Sumitomo Mitsui Banking Corporation	2.45	10/20/2020	702,835	685,948

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Bonds, continued					
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	\$ 998,870	\$ 975,941
750,000	U.S. Bancorp	3.13	1/24/2022	750,000	756,408
5,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	5,506,555	5,511,578
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	1,443,277	1,451,498
1,350,000	United States Treasury Inflation Linked Notes	0.51	1/15/2028	1,337,866	1,304,115
11,220,000	United States Treasury Notes	2.00	12/31/2021	11,048,354	10,900,937
20,665,000	United States Treasury Notes	2.63	2/28/2023	20,656,116	20,372,776
1,200,000	Walt Disney Company, (The)	2.51	6/5/2020	1,202,928	1,202,459
1,200,000	Wells Fargo & Company	3.20	1/30/2020	1,211,892	1,205,692
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	563,043
Total Bonds				\$ 102,827,872	\$ 101,203,469
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 746,163
800,000	Capital One Multi-Asset Execution Trust	2.73	2/15/2022	803,531	801,186
800,000	Chase Issuance Trust	1.49	7/15/2022	799,866	778,306
1,000,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	1,001,250	998,000
750,000	Discover Card Execution Note Trust	2.51	10/17/2022	751,641	750,765
1,286,642	Ford Auto	1.22	3/15/2021	1,275,887	1,273,666
694,634	Honda Auto	1.16	5/18/2020	693,983	690,268
1,500,000	Nissan Auto	1.74	8/16/2021	1,499,841	1,482,939
250,875	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	251,208	249,903
Total Asset-Backed Securities				\$ 7,827,055	\$ 7,771,196
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 636,201
52,977	Federal National Mortgage Association	3.75	2/1/2034	53,163	55,464
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	820,604
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	981,078
880,000	Federal National Mortgage Association	3.04	1/25/2022	880,550	873,435
800,000	Federal National Mortgage Association	2.56	7/25/2024	806,462	764,178
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	765,524
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	931,782
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	654,398
746,546	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	777,546	745,642
Total Mortgage-Backed Securities				\$ 7,448,575	\$ 7,228,306
Adjustment to Contract Value				-	1,900,532
TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 118,103,502	\$ 118,103,502
TOTAL STABLE VALUE INVESTMENTS				\$ 170,012,546	\$ 170,012,546

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 137,717,348	137,717,348
	Self-Help Credit Union Money Market			503,180	503,180
TOTAL SHORT-TERM INVESTMENTS				\$ 138,220,528	138,220,528
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
750,000	21St Century Fox America, Inc.	4.75	9/15/2044	\$ 771,836	773,072
200,000	21St Century Fox America, Inc.	7.43	10/1/2026	205,292	240,655
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	277,634
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	691,137
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	747,033
500,000	AbbVie Inc.	3.20	5/14/2026	479,331	457,614
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	446,935
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	874,894
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	150,188
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	195,000
150,000	AECOM	5.88	10/15/2024	160,191	152,625
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,295,875
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,468,599
5,900,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	5,894,336	5,788,360
500,000	Alabama Power Company	5.20	6/1/2041	557,385	525,504
500,000	Alabama Power Company	5.70	2/15/2033	582,468	554,054
250,000	Ally Financial Inc.	5.75	11/20/2025	261,098	255,625
250,000	Altice S.A.	7.75	5/15/2022	264,533	232,813
200,000	Altice US Finance S.A.	5.50	5/15/2026	203,000	194,812
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	470,867
4,050,000	Amazon.com, Inc.	4.05	8/22/2047	4,179,924	3,764,848
150,000	AMC Entertainment Inc.	5.75	6/15/2025	154,313	138,750
461,000	American Airlines 2015-2 Pass Thru Trust	3.20	12/15/2029	451,257	435,069
440,804	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	452,996	425,111
5,100,000	American Honda Finance Corporation	2.94	9/9/2021	5,173,287	5,142,381
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	886,174
7,000,000	American International Group, Inc.	4.88	6/1/2022	7,573,720	7,198,947
500,000	American Tower Corporation	3.50	1/31/2023	502,273	489,573
400,000	American Transmission Systems, Incorporation	5.00	9/1/2044	462,105	411,415
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	4,516,162
3,400,000	Ameriprise Financial, Inc.	5.30	3/15/2020	3,440,555	3,494,435
250,000	Analog Devices, Inc.	3.13	12/5/2023	248,422	240,711
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	510,685
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	198,625
417,000	Apache Corporation	6.00	1/15/2037	481,106	441,362
500,000	Apple Inc.	2.45	8/4/2026	473,046	455,337
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,287,026
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	7,858,460
250,000	Apple Inc.	4.25	2/9/2047	250,962	242,920
500,000	Apple Inc.	4.50	2/23/2036	550,386	519,952
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,031,558
200,000	Applied Materials, Inc.	3.90	10/1/2025	208,133	198,154
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	459,946
200,000	Aptim Corp.	7.75	6/15/2025	202,125	165,000
500,000	Arch Capital Finance LLC	4.01	12/15/2026	509,474	489,036
250,000	Arch Capital Finance LLC	5.03	12/15/2046	275,600	254,376
210,000	Ascend Learning, LLC	6.88	8/1/2025	213,000	208,950
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	139,125
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,056,640
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	176,493
750,000	AT&T Inc.	4.13	2/17/2026	761,650	726,335
700,000	AT&T Inc.	4.80	6/15/2044	655,450	614,489
250,000	AT&T Inc.	5.45	3/1/2047	270,567	237,165
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,222,303
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	1,794,878
750,000	Athene Global Funding	4.00	1/25/2022	749,812	752,595
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,459,704
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	150,750
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	81,863
750,000	Bank of America Corporation	3.97	3/5/2029	736,013	720,977
3,600,000	Bank of America Corporation	3.87	4/19/2021	3,713,940	3,683,768
600,000	Bank of America Corporation	2.63	10/19/2020	603,238	591,913
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	195,524

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
229,000	Bank of America Corporation	3.42	12/20/2028	\$ 220,031	211,024
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,772,085
750,000	Bank of America Corporation	4.18	11/25/2027	766,888	720,042
150,000	Bank of America Corporation	4.25	10/22/2026	149,976	145,802
500,000	Bank of America Corporation	4.20	8/26/2024	513,343	496,036
4,450,000	Bank of New York Mellon Corporation, (The)	3.57	10/30/2023	4,524,226	4,539,427
200,000	Bank of New York Mellon Corporation, (The)	2.05	5/3/2021	196,148	193,546
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	478,892	452,527
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	6,827,502
700,000	Barclays PLC	4.95	1/10/2047	711,564	623,963
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	81,058	94,750
100,000	Bausch Health Companies Inc.	5.50	11/1/2025	100,000	98,000
1,295,000	Baxalta Incorporated	4.00	6/23/2025	1,269,964	1,262,225
5,000,000	BB&T Corporation	3.05	4/1/2022	5,000,000	5,022,155
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	476,741
250,000	Bestfoods	6.63	4/15/2028	334,923	300,971
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	807,533
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	484,724
250,000	BMC East, LLC	5.50	10/1/2024	249,877	234,375
4,400,000	BMW US Capital, LLC	2.84	4/12/2021	4,400,000	4,396,071
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,864,550
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	722,336
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	222,534
200,000	Bombardier Inc.	8.75	12/1/2021	198,045	215,000
500,000	Boston Properties Limited Partnership	2.75	10/1/2026	464,436	448,158
750,000	BP Capital Markets P.L.C.	3.22	4/14/2024	746,288	730,711
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,167,175
500,000	Brixmor Operating Partnership LP	3.88	8/15/2022	510,117	497,173
750,000	Burlington Northern Santa FE, LLC	3.00	3/15/2023	758,474	733,172
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	708,035
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	301,072
150,000	BWAY Holding Company	7.25	4/15/2025	150,209	142,500
250,000	Calpine Corporation	5.75	1/15/2025	239,067	223,388
3,400,000	Capital One, National Association	2.35	1/31/2020	3,397,960	3,356,684
4,150,000	Cardinal Health, Inc.	4.63	12/15/2020	3,984,840	4,083,944
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	176,700
500,000	CBS Corporation	5.50	5/15/2033	528,155	512,827
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	188,250
200,000	CDW LLC	5.50	12/1/2024	208,950	202,000
500,000	Celgene Corporation	2.25	5/15/2019	501,546	497,732
750,000	Celgene Corporation	4.63	5/15/2044	803,687	673,126
240,000	Centennial Resource Production, LLC	5.38	1/15/2026	242,100	234,600
15,000	Central Garden & Pet Company	5.13	2/1/2028	15,000	13,838
150,000	Central Garden & Pet Company	6.13	11/15/2023	156,891	152,625
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	181,000
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	505,860
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	753,195
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	761,369
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	139,500
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	196,000
500,000	Chevron Corporation	2.10	5/16/2021	497,130	485,360
500,000	Chevron Corporation	2.95	5/16/2026	495,087	470,715
350,000	Cisco Systems, Inc.	2.82	3/1/2019	351,572	350,531
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	227,845
300,000	Cisco Systems, Inc.	4.45	1/15/2020	331,965	305,078
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	576,963
5,350,000	Citibank N.A	2.66	5/1/2020	5,350,000	5,357,822
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	291,942
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	191,264
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	549,980
4,000,000	Citizens Bank, National Association	2.86	3/2/2020	4,000,000	4,009,620
250,000	Citizens Bank, National Association	2.45	12/4/2019	250,137	248,124
500,000	CME Group Inc.	4.15	6/15/2048	497,705	475,942
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	3,977,501
250,000	Comcast Corporation	9.46	11/15/2022	356,305	301,964
750,000	Comcast Corporation	4.00	11/1/2049	745,140	642,177
750,000	Comcast Corporation	3.15	3/1/2026	747,552	701,357
500,000	Comcast Corporation	4.25	1/15/2033	527,987	484,288

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
500,000	Comcast Corporation	4.70	10/15/2048	\$ 499,590	486,295
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	861,254
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	204,124	193,250
150,000	Community Health Systems, Inc.	6.25	3/31/2023	152,625	137,955
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	124,908
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	346,085
3,750,000	Consolidated Edison, Inc.	2.00	5/15/2021	3,750,255	3,617,303
300,000	Constellium N.V.	6.63	3/1/2025	297,235	294,000
100,000	Continental Resources, Inc.	4.38	1/15/2028	99,853	96,668
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	250,443
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	244,427
240,000	Cornerstone Chemical Company	6.75	8/15/2024	240,150	233,100
750,000	Corning Incorporated	4.75	3/15/2042	773,678	703,433
3,500,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,514,756	3,644,540
200,000	Covey Park Energy	7.50	5/15/2025	200,520	196,500
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,364	488,254
500,000	Credit Suisse Group Funding (Guernsey) L	3.45	4/16/2021	506,873	496,347
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	247,333
90,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	90,225	89,775
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,502,435
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	240,938
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	197,767
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	731,420
5,400,000	CVS Health Corporation	5.05	3/25/2048	5,515,429	5,265,329
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	3,974,968
3,500,000	Daimler Finance North America LLC	2.87	5/5/2020	3,520,930	3,507,347
200,000	Dana, Inc.	5.75	4/15/2025	200,000	192,000
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,573,777
4,400,000	DBS Group Holdings Ltd	3.11	7/25/2022	4,400,000	4,415,158
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	198,000
4,200,000	Delta Air Lines, Inc.	3.63	3/15/2022	4,199,412	4,129,104
3,700,000	DEUTSCHE BANK AG	2.95	8/20/2020	3,736,963	3,626,111
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	4,867,996
500,000	Diamond 1 Finance Corp	8.10	7/15/2036	623,628	564,334
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,699,448
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	136,000
1,600,000	Discover Financial Services	3.75	3/4/2025	1,598,144	1,515,152
200,000	Discover Financial Services	4.10	2/9/2027	199,822	188,525
250,000	DISH DBS Corporation	5.88	11/15/2024	253,142	212,500
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	421,833
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	258,125
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,240	619,250
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	5,698,452
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	282,335
500,000	Duke Energy Carolinas, LLC	3.88	3/15/2046	486,771	455,609
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	611,135	592,570
250,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	301,910	252,786
250,000	Eaton Vance Corp.	3.63	6/15/2023	248,800	248,650
500,000	eBay Inc.	4.00	7/15/2042	428,379	387,054
250,000	EMI Music Publishing Group North America	7.63	6/15/2024	269,063	268,438
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	278,188
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	185,850
60,000	Endo Finance	5.88	10/15/2024	60,000	60,000
1,000,000	Enel Finance International N.V.	4.88	6/14/2029	991,910	935,052
750,000	Energy Transfer, LP	4.90	3/15/2035	722,687	669,612
250,000	Energy Transfer, LP	6.05	6/1/2041	259,568	245,703
532,000	Energy Transfer, LP	6.63	10/15/2036	599,378	566,424
1,000,000	Enesco PLC	5.20	3/15/2025	667,500	820,000
200,000	Entergy Corporation	2.95	9/1/2026	188,423	181,090
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	179,258
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,213,720
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	248,423
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	467,990
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	141,938
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	3,889,953
7,300,000	Export Development Canada	1.63	6/1/2020	7,291,459	7,146,627

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
700,000	Express Scripts Holding Company	3.00	7/15/2023	\$ 683,889	671,465
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	477,319
3,650,000	Federal Home Loan Mortgage Corp	6.25	7/15/2032	4,840,943	4,730,312
5,100,000	FedEx Corporation	4.05	2/15/2048	4,719,030	4,306,639
750,000	FedEx Corporation	4.40	1/15/2047	740,062	676,661
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	181,830
200,000	First Data Corporation	7.00	12/1/2023	208,692	207,400
750,000	Florida Power & Light Company	4.13	6/1/2048	749,333	723,716
500,000	Ford Motor Company	4.35	12/8/2026	507,184	453,441
500,000	Ford Motor Company	5.29	12/8/2046	515,349	420,100
5,600,000	Ford Motor Credit Company LLC	3.12	6/12/2020	5,647,880	5,580,467
250,000	Ford Motor Credit Company LLC	3.20	1/15/2021	252,473	243,919
150,000	Freeport-McMoRan Inc.	5.45	3/15/2043	132,624	127,125
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	223,800
500,000	General Electric Capital Corporation	3.33	3/15/2023	500,000	494,130
500,000	General Electric Company	4.50	3/11/2044	571,486	431,233
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	482,652
500,000	General Motors Company	6.60	4/1/2036	563,380	511,674
500,000	General Motors Financial Company, Inc.	3.20	7/6/2021	497,124	489,493
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	488,389
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	249,254
250,000	Georgia Power Company	1.95	12/1/2018	250,508	249,811
2,100,000	Gilead Sciences, Inc.	2.59	9/20/2019	2,104,599	2,100,901
1,700,000	GlaxoSmithKline Capital PLC	2.67	5/14/2021	1,700,000	1,703,317
5,100,000	Goldman Sachs Group, Inc., (The)	3.85	4/23/2021	5,211,231	5,200,980
5,600,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	5,484,077	5,255,186
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	972,995
500,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	615,287	583,636
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	142,313
5,200,000	Groupe De La Banque Africaine De Develop	1.38	12/17/2018	5,183,648	5,191,753
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	233,750
60,000	Gulfport Energy Corporation	6.38	1/15/2026	60,000	55,950
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	104,775
500,000	Halfmoon Parent, Inc.	4.90	12/15/2048	498,875	475,218
500,000	Halfmoon Parent, Inc.	4.80	8/15/2038	499,195	481,312
150,000	HCA Inc.	5.50	6/15/2047	150,000	147,600
500,000	HCP, Inc.	4.00	6/1/2025	502,639	486,038
2,645,000	Hess Corporation	7.30	8/15/2031	3,332,991	2,971,211
150,000	Hess Infrastructure Partners	5.63	2/15/2026	150,000	150,375
150,000	Hexion U.S. Finance Corp.	6.63	4/15/2020	137,899	132,750
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	404,670
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	288,464
1,830,000	Housing and Urban Development, U.S. Depa	2.85	8/1/2024	1,800,226	1,797,413
500,000	HP Inc.	6.00	9/15/2041	521,687	492,964
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,048,190
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	692,729
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,298,127
500,000	Indiana Michigan Power Company	4.25	8/15/2048	497,140	479,224
250,000	Infor Software Parent LLC.	7.13	5/1/2021	255,623	249,375
200,000	Intel Corporation	2.60	5/19/2026	193,588	184,597
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	196,500
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	465,921
4,500,000	International Bank for Reconstruction an	2.13	3/3/2025	4,406,715	4,230,833
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	194,136
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,377,429
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	3,905,681
750,000	International Paper Company	4.40	8/15/2047	735,755	644,879
3,650,000	Interpublic Group of Companies, Inc., (The)	4.20	4/15/2024	3,665,029	3,626,541
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,175,396
500,000	Interstate Power and Light Company	3.25	12/1/2024	504,639	484,293
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	476,125
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	456,262
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,578,950
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	199,940
2,500,000	Japan International Cooperation Agency	1.88	11/13/2019	2,464,675	2,466,753
4,000,000	John Deere Capital Corporation	2.55	1/8/2021	4,057,920	3,943,404
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	898,779
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	415,803
200,000	Jonah Energy LLC	7.25	10/15/2025	200,800	159,000
500,000	JPMorgan Chase & Co.	3.90	1/23/2049	500,000	432,201
7,325,000	JPMorgan Chase & Co.	3.42	6/7/2021	7,447,840	7,449,935

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
600,000	JPMorgan Chase & Co.	2.55	10/29/2020	\$ 604,171	590,107
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	465,378
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	734,708
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	252,657
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	738,962
250,000	KFC Holding Co/Pizza Hut Holdings LLC	5.25	6/1/2026	256,250	245,625
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,370,540
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	533,059
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,081,480
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,803,633
135,000	Koppers Inc.	6.00	2/15/2025	135,000	129,303
6,600,000	Korea Development Bank, (The)	3.14	7/6/2022	6,600,000	6,613,860
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,584,567
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	497,340
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	473,833
500,000	Kroger Co., (The)	2.60	2/1/2021	500,721	489,178
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	524,781
500,000	Lafargeholcim Finance	3.50	9/22/2026	490,628	452,205
200,000	Lennar Corporation	5.25	6/1/2026	198,515	191,012
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	150,468	144,000
950,000	Liberty Mutual Group Inc.	4.85	8/1/2044	949,021	916,081
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	229,425
1,000,000	Lowe`s Companies, Inc.	3.70	4/15/2046	908,242	862,644
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	165,600
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,500,208
500,000	Maple Escr	4.60	5/25/2028	500,305	492,756
4,100,000	Marathon Petroleum Corporation	5.85	12/15/2045	3,688,136	4,196,940
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,278,449
3,750,000	Marriott International, Inc.	3.00	3/1/2019	3,813,075	3,751,073
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	805,442
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,000,339
340,000	Medtronic, Inc.	4.38	3/15/2035	358,140	338,630
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	145,550
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	176,000
330,000	Microsoft Corporation	3.30	2/6/2027	331,815	320,178
200,000	Microsoft Corporation	3.70	8/8/2046	199,358	184,079
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	811,198
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,290,910
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	4,757,001
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	359,437
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	230,939
4,000,000	Mitsubishi UFJ Financial Group Inc.	3.23	2/22/2022	4,019,400	4,034,384
4,250,000	Mitsubishi UFJ Financial Group Inc.	4.29	7/26/2038	4,300,193	4,139,736
4,900,000	Morgan Stanley	2.20	12/7/2018	4,945,472	4,897,472
150,000	Morgan Stanley	3.13	7/27/2026	142,490	137,371
750,000	Morgan Stanley	3.88	1/27/2026	762,736	725,138
1,250,000	Morgan Stanley	4.38	1/22/2047	1,242,270	1,165,446
150,000	Morgan Stanley	4.00	7/23/2025	151,593	147,279
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	512,525
200,000	MPH Infotech, Inc.	7.13	6/1/2024	208,960	203,164
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	187,940
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	134,271
500,000	Mylan N.V.	3.95	6/15/2026	478,834	458,803
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,634,328
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,168,975
174,000	National Rural Utilities Cooperative Finance	10.38	11/1/2018	234,369	174,000
200,000	Navient Corporation	5.88	10/25/2024	191,467	188,500
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	244,800
150,000	NCR Corporation	6.38	12/15/2023	159,180	149,625
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,084,891
199,314	Neiman Marcus LLC	8.75	10/15/2021	155,520	120,585
2,500,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,466,425	2,339,515
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	473,451
150,000	New Red Finance, Inc.	5.00	10/15/2025	150,299	140,625
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,352,597
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	766,811	739,720

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	\$ 500,000	450,000
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	29,625
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	182,875
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,394,698
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	6,928,883
450,000	Nordstrom, Inc.	4.00	3/15/2027	441,289	430,727
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	486,665
600,000	Northern States Power Company	3.60	9/15/2047	551,364	528,520
150,000	Novelis Corporation	5.88	9/30/2026	153,149	141,375
250,000	NRG Energy, Inc.	6.63	1/15/2027	244,216	258,750
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	480,655
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	189,250
150,000	Omega Engineering, Inc.	5.00	1/15/2026	150,563	139,688
750,000	Oneok Partners, L.P.	3.38	10/1/2022	751,662	733,253
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	784,160
200,000	Open Text Corp	5.63	1/15/2023	208,248	201,530
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	922,220
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	918,326
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	474,575
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,738,904
511,000	Pacific Gas And Electric Company	3.30	12/1/2027	464,152	454,983
500,000	Pacific Gas And Electric Company	3.25	9/15/2021	510,801	491,442
400,000	Pacific Gas And Electric Company	5.13	11/15/2043	415,708	383,460
750,000	PacifiCorp	6.25	10/15/2037	965,810	919,154
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	203,500
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	4,982,827
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,316,726
1,400,000	Pentair Finance S.a r.l.	2.65	12/1/2019	1,352,610	1,388,983
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	269,771
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	503,788
200,000	PetSmart, Inc.	7.13	3/15/2023	201,374	140,000
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	279,431
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	480,929
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	479,495
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	822,298
60,000	Pilgrim's Pride Corporation	5.75	3/15/2025	61,200	55,950
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	144,800
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	483,500
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	243,750
500,000	PNC Bank, National Association	2.25	7/2/2019	503,077	497,476
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,547,573
400,000	Polar Tankers, Inc.	5.95	5/10/2037	454,469	446,842
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	230,625
5,100,000	Presidencia de la Republica de Colombia	4.50	3/15/2029	5,067,462	5,028,651
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	5,887,477
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	830,439
235,000	Qualcomm Incorporated	3.25	5/20/2027	234,414	217,327
250,000	Qualcomm Incorporated	4.30	5/20/2047	249,960	224,112
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	178,000
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	140,250
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,102,833
200,000	Revlon Consumer Products Corporation	6.25	8/1/2024	197,935	113,500
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	146,625
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	495,705
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	694,501
8,800,000	Royal Bank of Canada	3.07	2/1/2022	8,800,000	8,891,150
200,000	Salem Media Group, Inc.	6.75	6/1/2024	203,150	179,000
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	812,531
200,000	Sanchez Energy Corporation	6.13	1/15/2023	173,616	74,000
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	378,414
500,000	Santander UK Group Holdings PLC	3.57	1/10/2023	503,008	483,027
500,000	Santander UK PLC	2.38	3/16/2020	501,093	493,821
5,600,000	Sempra Energy	2.78	3/15/2021	5,616,968	5,596,248
500,000	Shell International Finance B.V.	3.25	5/11/2025	501,433	481,884
1,000,000	Shell International Finance B.V.	4.00	5/10/2046	948,631	923,005

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	\$ 481,764	471,680
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	726,076
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	457,272
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	938,582
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	120,411	112,500
125,000	Sinclair Television Group, Inc.	6.13	10/1/2022	128,829	126,250
200,000	Sirius XM Radio Inc.	5.00	8/1/2027	201,094	187,938
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	189,750
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,567,477
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	522,133
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	814,142
200,000	Spectrum Brands, Inc.	6.63	11/15/2022	209,634	204,250
200,000	Sprint Corporation	7.13	6/15/2024	207,509	204,500
200,000	SRC Energy Inc.	6.25	12/1/2025	200,000	186,250
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	474,227
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	245,938
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	3,853,226
500,000	Sumitomo Mitsui Banking Corporation	2.45	1/16/2020	501,542	495,044
6,750,000	Sumitomo Mitsui Banking Corporation	2.45	10/20/2020	6,777,338	6,614,501
4,100,000	Sunoco Logistics Partners Operations L.P	5.40	10/1/2047	4,184,747	3,756,822
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	115,650
10,000	Sunoco LP 02-15-2026	5.50	2/15/2026	10,000	9,525
10,000	Sunoco LP 03-15-2028	5.88	3/15/2028	10,000	9,325
500,000	Sysco Corporation	4.50	4/1/2046	512,055	468,369
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	197,712
2,645,000	Tanger Properties Limited Partnership	3.88	12/1/2023	2,683,541	2,584,086
250,000	Target Corporation	4.00	7/1/2042	243,400	232,933
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	217,688
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	186,850
250,000	Telesat Canada	8.88	11/15/2024	266,640	266,250
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	190,440
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	198,750
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	210,500
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,660,458
250,000	TransDigm Inc.	6.38	6/15/2026	257,188	245,000
200,000	Transocean Inc	6.80	3/15/2038	157,761	160,750
500,000	TTX Company	3.90	2/1/2045	471,385	445,927
5,300,000	U.S. Bancorp	3.13	1/24/2022	5,300,000	5,345,283
500,000	Union Pacific Corporation	4.50	9/10/2048	499,495	484,379
250,000	Unit Corporation	6.63	5/15/2021	248,030	248,125
451,648	United Airlines, Inc.	3.45	6/1/2029	462,515	432,453
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	3,686,960
2,400,000	United Parcel Service of America, Inc.	8.38	4/1/2020	3,203,256	2,570,412
250,000	United Rentals (North America), Inc.	5.50	5/15/2027	249,953	237,188
750,000	United Technologies Corporation	3.65	8/16/2023	749,933	742,978
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	482,109
4,200,000	Unum Group	7.25	3/15/2028	5,155,248	4,948,196
250,000	Veritas U, Inc.	10.50	2/1/2024	271,250	215,000
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	471,342
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	716,742
4,420,000	Verizon Communications Inc.	2.63	8/15/2026	4,408,375	3,964,492
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	182,889
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	299,075
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,046,547
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	194,000
250,000	Viacom Inc.	4.38	3/15/2043	224,305	204,590
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	170,550
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,002,260
196,000	Virginia Electric and Power Company	6.00	5/15/2037	1,548,973	1,430,434
750,000	Virginia Electric and Power Company	6.00	5/15/2037	927,360	886,633
250,000	Visa Inc.	4.30	12/14/2045	303,543	247,234
4,200,000	Vodafone Group Public Limited Company	5.25	5/30/2048	5,235,424	4,909,559
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	292,601
500,000	Walmart Inc.	4.05	6/29/2048	493,495	475,521
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	126,290

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
500,000	Walt Disney Company, (The)	4.13	6/1/2044	\$ 513,640	475,738
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	894,730
5,100,000	Wells Fargo & Company	3.20	1/30/2020	5,146,461	5,124,189
1,100,000	Wells Fargo & Company	4.75	12/7/2046	1,108,048	1,045,411
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	539,559
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	607,224
200,000	West Street Merger Sub	6.38	9/1/2025	201,618	187,500
750,000	Western Gas Partners, LP	3.95	6/1/2025	754,702	696,626
250,000	Western Gas Partners, LP	5.30	3/1/2048	247,923	218,567
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,528,280
200,000	Wildhorse Resource Development Corp.	6.88	2/1/2025	196,715	199,000
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	250,887
500,000	Williams Partners L.P.	3.60	3/15/2022	507,953	491,860
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,202,655
250,000	Wisconsin Public Service Corporation	1.65	12/4/2018	250,143	249,761
300,000	WM. Wrigley Jr. Company	2.90	10/21/2019	299,280	299,268
200,000	WMG Acquisition Corp.	5.63	4/15/2022	207,750	202,250
300,000	Wrangler Buyer Corporation	6.00	10/1/2025	305,550	321,750
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,335,427
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	869,240
250,000	Zayo Group LLC	6.38	5/15/2025	261,718	255,625
TOTAL CORPORATE BONDS				\$ 657,043,918	634,403,210
UNITED STATES GOVERNMENT BONDS					
500,000	United States Treasury Bill	1.00	6/7/2018	\$ 494,780	498,964
353,000	United States Treasury Note	2.88	10/15/2021	352,338	352,421
8,014,000	United States Treasury Note	2.88	8/15/2028	8,022,764	7,823,980
14,140,000	United States Treasury Note	2.75	2/15/2028	13,812,653	13,683,759
4,052,000	United States Treasury Note	2.88	10/31/2023	4,041,826	4,030,950
74,750,000	United States Treasury Note	2.63	2/28/2023	74,611,630	73,692,960
6,863,000	United States Treasury Note	2.88	10/31/2020	6,863,216	6,862,465
21,210,000	United States Treasury Note	2.75	8/31/2023	21,203,764	20,995,418
82,000	United States Treasury Note	2.75	9/15/2021	81,795	81,584
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,592,412
58,955,000	United States Treasury Bond	3.50	2/15/2039	64,787,088	60,548,613
810,000	United States Treasury Bond	2.75	11/15/2047	750,573	712,167
13,323,000	United States Treasury Bond	3.13	5/15/2048	12,854,976	12,634,987
6,185,000	United States Treasury Bond	3.00	2/15/2048	6,007,696	5,719,437
9,050,000	United States Treasury Inflation Linked Notes	0.91	2/15/2047	9,411,115	8,469,087
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	25,763,513
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 253,288,678	246,462,717
TOTAL BONDS				\$ 910,332,596	880,865,927

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
BOND FUNDS					
5,059,376	Ashmore Emerging Markets Total Return Fund			\$ 44,472,050	37,641,754
389,196	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,670,689	37,347,282
2,055,207	Neuberger Berman High Income Bond Fund			18,291,635	17,181,528
628,875	Neuberger Berman High Income Fund LLC			25,000,000	29,920,377
9,669,941	Voya Senior Loan Trust Fund Class A			111,335,878	117,626,077
TOTAL BOND FUNDS				\$ 235,770,252	239,717,018
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,262,936
5,700,000	Capital One Multi-Asset Execution Trust	2.73	2/15/2022	5,725,160	5,708,447
5,200,000	Chase Issuance Trust	1.49	7/15/2022	5,199,132	5,058,992
4,250,000	Citibank Credit Card Issuance Trust	2.50	4/7/2022	4,259,297	4,255,253
2,500,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	2,503,125	2,495,000
4,800,000	Discover Card Execution Note Trust	2.51	10/17/2022	4,810,500	4,804,896
3,988,591	Ford Motor Credit Company LLC	1.22	3/15/2021	3,955,249	3,948,366
1,997,073	Honda Auto	1.16	5/18/2020	1,995,201	1,984,519
3,800,000	Nissan Auto	1.74	8/16/2021	3,799,598	3,756,779
1,576,929	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	1,579,024	1,570,822
TOTAL ASSET-BACKED SECURITIES				\$ 39,115,211	38,846,010
MORTGAGE-BACKED SECURITIES					
11,352,042	Bank 2017-Bnk5	1.10	6/15/2060	\$ 861,237	\$ 738,223
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	474,995
11,877,506	Bank of America Merrill Lynch Commercial	1.14	2/15/2050	981,337	806,601
1,139,503	Bank of America Mortgage Securities, Inc.	3.62	12/25/2034	1,137,119	1,137,978
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	990,432
17,479,677	CFCRE 2016-C7 Mortgage Trust	0.76	12/10/2054	943,239	848,901
16,639,102	Citigroup Commercial Mortgage Trust 2013	1.31	11/10/2046	776,492	586,478
730,000	Citigroup Commercial Mortgage Trust 2013	5.13	11/10/2046	700,858	716,258
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,015,073
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	754,527
597,925	COMM 2012-CCRE2 Mortgage Trust	1.65	8/15/2045	41,267	30,131
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,482,767
1,283,332	COMM 2012-CCRE3 Mortgage Trust	1.88	10/15/2045	104,941	76,295
578,033	COMM 2012-CCRE4 Mortgage Trust	1.79	10/15/2045	40,615	29,652
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,032,054
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,037,718
717,772	COMM 2013-CCRE6 Mortgage Trust	1.07	3/10/2046	34,594	21,217
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	909,365
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,232,486
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,356,784
500,000	COMM 2016-COR1 Mortgage Trust	4.39	10/10/2049	494,906	484,329
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,039,883
990,000	Comm Commercial Mortgage-DBWF	3.42	6/10/2034	982,767	932,280
1,000,000	Comm Commercial Mortgage-MSCCG	3.46	6/7/2035	999,772	951,326
981,425	Core Indl	3.29	2/10/2037	990,636	952,557
253,000	DBWF Mortgage Trust	3.42	6/10/2034	222,718	219,416
5,107,461	Federal National Mortgage Association	2.45	4/1/2025	4,939,074	4,821,596
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	3,963,225
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	5,027,512	4,832,370
8,445,617	Federal National Mortgage Association	3.58	5/1/2028	8,433,411	8,340,452
8,469,078	Federal National Mortgage Association	3.43	6/1/2028	8,349,651	8,247,874
350,444	Federal National Mortgage Association	3.75	2/1/2034	351,676	366,899
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,116,659
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,378,956
5,075,000	Federal National Mortgage Association	2.96	9/25/2027	4,978,258	4,781,609
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,488,850
5,100,000	Federal National Mortgage Association	2.56	7/25/2024	5,141,939	4,871,632
3,500,000	Federal National Mortgage Association	3.04	1/25/2022	3,502,188	3,473,890
1,120,000	FREMF 2013-K35 Mortgage Trust	3.94	8/25/2023	1,100,338	1,105,140

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued					
470,000	Government National Mortgage Association	3.17	11/16/2046	\$ 481,503	\$ 454,639
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,015,512
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	486,272
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	677,681
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,035,360
130,000	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	137,620	130,776
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	978,652
680,000	GS Mortgage Securities Trust 2018	3.36	10/15/2031	680,000	679,996
1,000,000	Hudson YDS	2.84	8/10/2038	973,533	922,344
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.72	3/15/2050	1,037,628	978,907
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.99	1/15/2046	1,050,174	1,002,174
570,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.41	8/15/2046	631,364	592,805
340,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.41	8/15/2046	353,520	348,711
2,001,911	JP Morgan Mortgage Trust	4.26	8/25/2035	2,003,571	2,030,562
1,000,000	JPMBB Commercial Mortgage Securities Trust	4.44	2/15/2047	1,075,015	1,019,701
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.58	3/15/2049	1,040,869	976,663
710,000	JPMBB Commercial Mortgage Securities Trust	3.85	7/15/2050	697,920	662,757
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	266,284
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,167,227
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	983,169
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	137,266
340,000	Morgan Stanley Cap Trust 2018	4.41	10/15/2051	350,178	350,960
810,000	Morgan Stanley	2.70	1/11/2032	817,885	802,058
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	960,140
2,086,418	Structured Adjustable Rate Mortgage Loan	4.09	2/25/2035	2,108,440	2,093,704
12,038,119	UBS Commercial Mortgage Trust 2018-C12	0.84	8/15/2051	769,231	750,625
1,000,000	UBS-Barclays Commercial Mortgage Trust 2	3.19	3/10/2046	1,029,460	986,303
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	980,731
1,000,000	Wells Fargo Commercial Mortgage Trust 20	3.37	12/15/2059	1,009,908	959,335
16,904,554	Wells Fargo Commercial Mortgage Trust 20	1.02	12/15/2049	978,156	831,620
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044	1,119,812	1,047,149
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,835,897
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,081,242
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,575,751
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	988,897
4,230,430	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	4,406,092	4,225,302
TOTAL MORTGAGE-BACKED SECURITIES				\$ 139,287,376	133,664,050
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,324,505,435	1,293,093,005

FIXED INCOME INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
949	2U, Inc.	\$ 83,134	\$ 59,702
208,500	3i Group plc	1,840,762	2,339,620
11,110	3M Company	1,633,961	2,113,789
2,500	A. O. Smith Corporation	130,912	113,825
590,500	A2a S.P.A.	814,564	953,085
39,359	Abbott Laboratories	1,633,538	2,713,409
33,600	AbbVie Inc.	2,151,545	2,615,760
2,099	ABIOMED, Inc.	636,247	716,179
1,500	Acadia Healthcare Company, Inc.	67,705	62,250
26,577	Accenture Public Limited Company	2,258,648	4,189,067
28,000	ACS, Actividades de Construccion y Servicios	1,122,281	1,050,428
21,916	Activision Blizzard, Inc.	1,003,004	1,513,300
678	Acuity Brands, Inc.	162,988	85,184
11,286	Adecco Group AG	904,554	553,585
14,100	Adidas AG	1,040,816	3,323,009
1,500	Adient Public Limited Company	107,142	45,630
13,307	Adobe Systems Incorporated	1,456,373	3,270,328
2,400	ADT Inc.	20,973	18,576
26,115	Adtalem Global Education Inc.	748,726	1,322,202
1,500	Advance Auto Parts, Inc.	227,454	239,640
7,000	Advanced Energy Industries, Inc.	541,129	301,210
15,652	Advanced Micro Devices, Inc.	221,655	285,023
2,700	AECOM	94,621	78,678
6,560	AeroVironment, Inc.	460,266	590,203
11,310	AES Corporation, (The)	131,740	164,900
7,427	Aetna Inc.	733,013	1,473,517
910	Affiliated Managers Group, Inc.	178,960	103,431
22,041	AFLAC Incorporated	752,857	949,306
1,100	AGCO Corporation	69,154	61,644
6,400	Agilent Technologies, Inc.	260,090	414,656
935	Agios Pharmaceuticals, Inc.	56,726	58,961
51,400	AGL Energy Limited	778,678	655,736
7,300	AGNC Investment Corp.	147,472	130,232
426,000	AIA Group Limited	2,028,329	3,225,132
1,600	Air Lease Corporation	62,530	60,960
25,600	Air Liquide Finance	2,786,559	3,103,651
3,628	Air Products and Chemicals, Inc.	416,478	559,982
9,559	Akamai Technologies, Inc.	669,587	690,638
37,400	Aker BP ASA	630,387	1,237,033
2,100	Alaska Air Group, Inc.	149,945	128,982
1,869	Albemarle Corporation	180,691	185,442
3,300	Alcoa Corporation	111,788	115,467
23,200	Alder BioPharmaceuticals, Inc.	236,403	294,640
3,200	Alexandria Real Estate Equities, Inc.	367,502	391,136
3,604	Alexion Pharmaceuticals, Inc.	435,793	403,900
3,964	Align Technology, Inc.	797,336	876,837
2,750	Alkermes Public Limited Company	161,916	112,283
237	Allegheny Corporation	144,538	142,361
31,280	Allegheny Technologies Incorporated	764,574	809,839
1,613	Allegion Public Limited Company	64,751	138,282
5,638	Allergan Public Limited Company	891,062	890,860
824	Alliance Data Systems Corporation	212,987	169,892
10,726	Alliant Energy Corporation	434,958	461,003
2,000	Allison Transmission Holdings, Inc.	72,610	88,160
19,041	Allstate Corporation, (The)	1,171,747	1,822,605

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6,815	Ally Financial Inc.	\$ 139,130	\$ 173,169
1,496	Alnylam Pharmaceuticals, Inc.	99,243	120,323
11,491	Alphabet Inc.	7,041,678	12,451,840
31,609	Altria Group, Inc.	1,468,597	2,055,849
8,505	Amazon.com, Inc.	5,043,693	13,591,075
18,600	Ambarella Inc.	822,144	646,908
800	AMC Networks Inc.	47,297	46,864
2,500	Amdocs Limited	155,254	158,175
100	AMERCO	38,119	32,648
10,656	Ameren Corporation	501,775	688,164
7,120	American Airlines, Inc.	384,914	249,770
2,200	American Campus Communities, Inc.	105,232	86,922
10,671	American Electric Power Company, Inc.	591,772	782,825
13,407	American Express Company	878,648	1,377,301
1,200	American Financial Group, Inc.	115,513	120,036
4,100	American Homes 4 Rent	93,006	86,387
14,739	American International Group, Inc.	672,801	608,573
107	American National Insurance Company	12,485	13,187
12,401	American Tower Corporation	1,264,111	1,932,200
7,183	American Water Works Company, Inc.	526,352	635,911
3,443	Ameriprise Financial, Inc.	353,676	438,087
2,630	AmerisourceBergen Corporation	141,890	231,440
10,526	AMETEK, Inc.	670,206	706,084
10,810	Amgen Inc.	1,159,845	2,084,060
13,415	Amphenol Corporation	829,083	1,200,643
16,812	Anadarko Petroleum Corporation	1,090,061	894,398
6,100	Analog Devices, Inc.	312,133	510,631
22,162	Annaly Capital Management, Inc.	249,074	218,739
3,263	ANSYS, Inc.	420,576	487,982
4,200	Antero Resources Corporation	92,750	66,738
8,033	Anthem, Inc.	1,315,160	2,213,654
6,142	Aon PLC	593,944	959,258
6,544	Apache Corporation	542,119	247,560
2,700	Apartment Investment and Management Company	71,808	116,208
1,357	Apergy Corporation	32,496	52,909
3,900	Apple Hospitality REIT, Inc.	74,740	63,063
103,828	Apple Inc.	7,689,815	22,723,796
31,153	Applied Materials, Inc.	864,764	1,024,311
1,100	AptarGroup, Inc.	87,179	112,156
7,489	Aptiv PLC	470,493	575,155
3,200	Aqua America, Inc.	103,146	104,096
4,200	Aramark	158,190	150,864
6,600	Arch Capital Group Ltd.	208,617	187,242
10,309	Archer-Daniels-Midland Company	385,263	487,100
44,926	Arconic Inc.	971,416	913,346
1,223	Arista Networks, Inc.	230,585	281,718
700	Armstrong World Industries, Inc.	32,235	43,225
47,300	Array BioPharma Inc.	255,017	766,260
28,100	ARRIS International PLC	518,400	698,847
1,500	Arrow Electronics, Inc.	110,857	101,565
9,400	Arthur J. Gallagher & Co.	495,593	695,694
1,000	Ashland Global Holdings Inc.	62,110	73,980
44,700	Ashtead Group Public Limited Company	999,274	1,105,469
8,500	ASML Holding	1,162,607	1,453,499
900	Aspen Insurance Holdings Limited	46,853	37,692

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
8,437	Aspen Technology, Inc.	\$ 803,659	\$ 716,217
26,600	ASR Nederland N.V.	1,068,903	1,210,388
3,000	Associated Banc-Corp	72,368	69,540
940	Assurant, Inc.	40,530	91,377
1,743	Assured Guaranty Ltd.	67,300	69,685
142,200	Astellas Pharma Inc.	2,253,955	2,201,262
121,522	AT&T Inc.	3,586,612	3,728,295
700	Athenahealth, Inc.	86,452	89,278
2,769	Athene Holding Ltd	139,651	126,599
1,571	Atlassian Corporation PLC	60,485	119,255
1,900	Atmos Energy Corporation	153,678	176,852
3,740	Autodesk, Inc.	224,520	483,395
10,229	Automatic Data Processing, Inc.	698,502	1,473,794
880	AutoNation, Inc.	41,404	35,622
943	AutoZone, Inc.	538,279	691,662
2,323	AvalonBay Communities, Inc.	335,416	407,408
900	AVANGRID, Inc.	40,311	42,309
4,950	Avery Dennison Corporation	451,826	449,064
2,000	Avnet, Inc.	88,813	80,140
2,422	AXA Equitable Holdings, Inc.	52,536	49,142
21,330	Axalta Coating Systems Ltd.	622,835	526,424
1,400	AXIS Capital Holdings Limited	93,426	78,106
102,000	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	814,603	685,278
7,023	Baker Hughes, a GE company	355,898	187,444
56,259	Ball Corporation	1,759,978	2,520,403
200,284	Bank of America Corporation	3,890,396	5,507,810
700	Bank of Hawaii Corporation	57,441	54,908
52,597	Bank of New York Mellon Corporation, (The)	1,597,491	2,489,416
2,196	Bank of the Ozarks, Inc.	100,325	60,083
2,000	BankUnited, Inc.	71,925	66,200
3,347	BASF SE	322,712	257,991
28,080	Baxter International Inc.	1,536,911	1,755,281
15,402	BB&T Corporation	545,186	757,162
8,260	Becton, Dickinson and Company	1,060,006	1,903,930
1,500	Bemis Company, Inc.	71,982	68,655
54,242	Berkshire Hathaway Inc.	6,102,928	11,134,798
2,363	Berry Global Group, Inc.	119,981	103,074
11,844	Best Buy Co., Inc.	703,497	830,975
3,598	BGC Partners, Inc.	42,785	38,103
84,800	BHP Billiton PLC	1,447,054	1,692,910
10,830	Big Lots, Inc.	351,698	449,662
3,548	Biogen Inc.	669,676	1,079,550
2,900	BioMarin Pharmaceutical Inc.	256,670	267,293
377	Bio-Rad Laboratories, Inc.	84,529	102,864
600	Bio-Techne Corporation	62,056	100,632
2,468	Black Knight Inc	99,716	120,364
3,346	BlackRock, Inc.	1,340,431	1,376,611
881	Bluebird Bio, Inc.	148,802	101,051
232,500	BlueScope Steel Limited	1,864,271	2,367,952
15,855	Boeing Company, (The)	3,005,843	5,626,305
400	BOK Financial Corporation	31,309	34,292
890	Booking Holdings Inc.	1,017,627	1,668,376
30,632	Booz Allen Hamilton Holding Corporation	849,560	1,517,509
7,570	BorgWarner Inc.	343,527	298,334
85,199	Borussia Dortmund GmbH & Co. Kommanditge	853,225	923,837

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,582	Boston Properties, Inc.	\$ 267,797	\$ 311,802
22,893	Boston Scientific Corporation	297,127	827,353
133,600	BP P.L.C.	1,030,425	968,423
2,800	Brandywine Realty Trust	45,939	39,368
995	Bright Horizons Family Solutions LLC	81,779	114,335
2,107	Brighthouse Financial, Inc.	106,686	83,500
22,480	BrightSpere Investment Group	382,165	256,272
27,264	Bristol-Myers Squibb Company	1,146,919	1,377,923
5,400	Brixmor Property Group Inc.	107,942	87,480
8,972	Broadcom Inc.	1,325,470	2,005,152
4,502	Broadridge Financial Solutions, Inc.	443,144	526,464
2,466	Brookfield Property REIT Inc.	50,080	47,569
3,900	Brown & Brown, Inc.	82,059	109,902
19,050	Brown-Forman Corporation	882,384	882,801
1,700	Bruker Corporation	42,503	53,261
1,600	Brunswick Corporation	98,104	83,184
161,300	BT Group PLC	586,835	495,776
2,258	Bunge Finance North America, Inc.	178,700	139,544
34,800	Bureau Veritas	898,664	786,631
7,590	Burlington Stores, Inc.	1,122,633	1,301,609
29,300	BWXT Government Group, Inc.	1,500,398	1,712,878
8,523	C.H. Robinson Worldwide, Inc.	705,770	758,803
6,650	CA, Inc.	198,331	294,994
497	Cable One, Inc.	251,466	445,183
1,000	Cabot Corporation	57,457	48,680
7,522	Cabot Oil & Gas Corporation	150,913	182,258
6,390	Cadence Design Systems, Inc.	221,903	284,802
204,323	CAE Inc.	2,433,379	3,611,441
10,449	Caesars Entertainment Corporation	118,087	89,757
12,268	Cambrex Corporation	590,370	653,762
1,500	Camden Property Trust	124,068	135,405
3,000	Campbell Soup Company	132,517	112,230
9,300	Canadian Imperial Bank of Commerce	848,381	805,044
25,400	Canadian Natural Resources Limited	841,564	698,609
53,900	Canfor Corporation	745,078	776,127
21,900	Canon Inc.	762,585	625,243
647	Cantel Medical Corp.	65,568	51,210
8,079	Capital One Financial Corporation	501,063	721,455
39,300	Capital Power Corporation	816,424	817,572
5,240	Cardinal Health, Inc.	251,569	265,144
1,000	Carlisle Interconnect Technologies, Inc.	105,114	96,590
3,036	CarMax, Inc.	127,760	206,175
11,121	Carnival Corporation	603,545	623,221
8,233	Cars.com Inc	132,986	214,964
800	Carter's, Inc.	71,512	76,784
556	Casey's General Stores, Inc.	62,452	70,117
25,236	Catalent, Inc.	1,097,255	1,018,020
15,766	Caterpillar Inc.	1,727,662	1,912,731
19,856	Choe Global Markets, Inc.	1,698,966	2,240,750
15,138	CBRE Group, Inc.	602,329	609,910
5,589	CBS Corporation	200,369	320,529
2,300	CDK Global, Inc.	149,155	131,652
2,500	CDW Corporation	146,309	225,025
2,300	Celanese Corporation	211,506	222,962
11,663	Celgene Corporation	851,295	835,071

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
11,555	Centene Corporation	\$ 1,023,343	\$ 1,505,848
3,331	Centennial Resource Development, Inc.	57,852	63,822
11,202	CenterPoint Energy, Inc.	246,148	302,566
95,364	CenturyLink, Inc.	2,081,061	1,968,313
36,266	Cerner Corporation	1,867,999	2,077,316
14,120	CF Industries Holdings, Inc.	536,249	678,184
800	Charles River Laboratories International	73,955	97,456
27,367	Charles Schwab Corporation, (The)	928,359	1,265,450
2,900	Charter Communications, Inc.	857,644	929,073
145,200	Charter Court FINL	646,251	539,148
162,600	Charter Hall Limited	655,770	795,175
273	Chemed Corporation	86,850	83,082
2,951	Chemours Company, (The)	109,767	97,413
4,005	Cheniere Energy, Inc.	198,228	241,942
16,500	Chesapeake Energy Corporation	201,243	57,915
37,745	Chevron Corporation	3,593,543	4,214,229
2,900	Chimera Investment Corporation	57,357	53,940
6,353	China Yum Holdings Inc	196,149	229,216
425	Chipotle Mexican Grill, Inc.	179,680	195,640
500	Choice Hotels International, Inc.	31,300	36,700
20,149	Chubb Limited	2,381,888	2,516,812
3,980	Church & Dwight Co., Inc.	178,284	236,293
5,566	Cigna Corporation	637,616	1,190,066
1,650	Cimarex Energy Co.	216,481	131,126
20,100	CIMIC Group Limited	696,640	673,687
2,677	Cincinnati Financial Corporation	128,178	210,519
2,000	Cinemark Holdings, Inc.	85,505	83,140
2,139	Cintas Corporation	215,033	389,020
90,402	Cisco Systems, Inc.	2,594,021	4,135,892
2,042	CIT Group Inc.	93,714	96,750
48,564	Citigroup Inc.	2,638,640	3,178,999
23,589	Citizens Financial Group, Inc.	800,720	881,049
4,330	Citrix Systems, Inc.	358,256	443,695
800	Clean Harbors, Inc.	44,498	54,432
2,166	Clorox Company, (The)	209,901	321,543
65,000	CLP Holdings Limited	796,563	728,819
15,852	CME Group Inc.	1,657,553	2,904,720
9,184	CMS Energy Corporation	320,222	454,792
393	CNA Financial Corporation	17,169	17,044
2,246,000	CNOOC Limited	2,472,900	3,856,310
3,600	CNX Resources Corporation	49,671	56,340
63,925	Coca-Cola Company, (The)	2,385,503	3,060,729
80,900	Coca-Cola HBC AG	1,730,253	2,387,846
9,800	Cochlear Limited	621,907	1,233,426
36,300	Cognex Corporation	580,342	1,555,092
12,281	Cognizant Technology Solutions Corporation	626,153	847,757
465	Coherent, Inc.	118,104	57,260
1,400	Colfax Corporation	54,964	39,242
14,164	Colgate-Palmolive Company	776,344	843,466
5,994	Colliers International Group Inc.	153,972	406,693
7,700	Colony Cap Inc.	101,891	45,199
31,069	Coloplast A/S	2,185,128	2,901,793
1,800	Columbia Property Trust, Inc.	40,053	40,410
538	Columbia Sportswear Company	48,969	48,571
82,435	Comcast Corporation	1,808,132	3,144,071

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
11,750	Comerica Incorporated	\$ 795,972	\$ 958,330
1,680	Commerce Bancshares, Inc.	90,475	106,848
3,300	CommScope Holding Company, Inc.	132,961	79,398
19,100	Compagnie Plastic Omnium	635,670	532,375
151,261	Compass Group PLC	2,603,121	2,976,416
40,548	Conagra Brands, Inc.	1,171,889	1,443,509
4,772	Concho Resources Inc.	566,632	663,737
2,900	Conduent Incorporated	48,662	55,390
28,116	ConocoPhillips	1,528,535	1,965,308
7,821	Consolidated Edison, Inc.	529,131	594,396
9,643	Constellation Brands, Inc.	1,672,756	1,921,175
1,500	Continental Resources, Inc.	67,779	79,020
800	Cooper Companies, Inc., (The)	160,783	206,648
500	Copa Holdings, S.A.	56,126	36,215
42,662	Copart, Inc.	1,457,225	2,086,598
1,400	CoreLogic, Inc.	58,114	56,868
533	CoreSite Realty Corporation	58,908	50,027
13,438	Corning Incorporated	288,368	429,344
2,000	Corporate Office Properties Trust	67,045	51,680
4,770	CoStar Group, Inc.	780,217	1,723,973
8,988	Costco Wholesale Corporation	1,179,918	2,054,926
8,461	Coty Inc.	145,937	89,264
20,720	Covestro AG	2,144,061	1,340,995
900	Crane Co.	69,035	78,336
200	Credit Acceptance Corporation	46,197	84,884
8,271	Crown Castle International Corp.	692,465	899,389
23,390	Crown Holdings, Inc.	794,185	989,163
29,300	CSL Limited	1,521,788	3,904,079
25,884	CSX Corporation	1,023,455	1,782,372
2,928	Cubesmart, L.P.	74,696	84,853
1,000	Cullen/Frost Bankers, Inc.	89,859	97,920
9,206	Cummins Inc.	1,042,402	1,258,368
773	Curtiss-Wright Corporation	90,512	84,613
16,929	CVS Health Corporation	935,459	1,225,490
6,000	Cypress Semiconductor Corporation	83,460	77,640
18,700	CyrusOne Inc.	679,306	995,401
19,900	Cytokinetics, Incorporated	257,097	133,131
22,477	D.R. Horton, Inc.	866,806	808,273
32,500	Daikin Industries, Ltd.	1,222,960	3,779,739
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,574,543
10,432	Danaher Corporation	572,334	1,036,941
2,700	Darden Restaurants, Inc.	193,474	287,685
2,299	DaVita Inc.	118,210	154,815
10,677	DB Insurance Co., Ltd.	493,333	672,729
9,271	Deere & Company	1,009,836	1,255,664
3,399	Dell Technologies Inc.	221,708	307,236
10,570	Delta Air Lines, Inc.	359,269	578,496
51,300	DENSO Corporation	1,712,045	2,295,556
3,896	Dentsply Sirona Inc.	193,834	134,918
60,243	Deutsche Telekom AG	1,048,513	989,405
26,793	Devon Energy Corporation	1,295,701	868,093
9,722	DexCom, Inc.	659,810	1,290,790
107,400	DEXUS Funds Management Limited	772,712	776,421
4,830	Diamondback Energy, Inc.	415,514	542,699
1,300	Dick's Sporting Goods, Inc.	63,261	45,981

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,421	Digital Realty Trust, Inc.	\$ 576,156	\$ 559,772
7,729	Discover Financial Services	357,944	538,479
51,550	Discovery, Inc.	1,138,348	1,525,099
3,800	Dish Network Corporation	238,662	116,812
400	DocuSign, Inc.	21,311	16,776
1,100	Dolby Laboratories, Inc.	57,234	75,691
41,420	Dollar General Corporation	3,181,474	4,613,360
30,886	Dollar Tree, Inc.	2,650,759	2,603,690
29,597	Dominion Energy, Inc.	1,695,654	2,113,818
3,956	Domino's Pizza, Inc.	776,331	1,063,333
900	Domtar Corporation	32,870	41,679
10,974	Donaldson Company, Inc.	504,360	562,747
2,600	Douglas Emmett, Inc.	101,516	94,094
2,815	Dover Corporation	149,924	233,195
64,837	DowDuPont Inc.	3,041,827	3,496,011
8,470	DTE Energy Company	788,327	952,028
12,013	Duke Energy Corporation	812,610	992,634
5,739	Duke Realty Corporation	152,908	158,224
610	Dun & Bradstreet Corporation, (The)	45,696	86,791
1,400	Dunkin' Brands Group, Inc.	77,128	101,584
11,305	DXC Technology Company	711,000	823,343
18,317	E*Trade Financial Corporation	779,115	905,226
21,200	E.W. Scripps Company, (The)	346,886	356,584
700	Eagle Materials Inc.	67,250	51,688
9,130	East West Bancorp, Inc.	509,346	478,777
2,366	Eastman Chemical Company	143,958	185,376
7,227	Eaton Corporation Public Limited Company	413,307	517,959
2,000	Eaton Vance Corp.	91,225	90,100
82,500	eBay Inc.	2,106,496	2,394,975
700	EchoStar Corporation	39,867	28,385
4,308	Ecolab Inc.	357,093	659,770
5,340	Edison International	265,723	370,543
4,168	Edwards Lifesciences Corporation	327,700	615,197
9,300	Eiffage	1,053,350	910,639
17,900	Eisai Co., Ltd.	1,201,637	1,492,684
6,174	Electronic Arts Inc.	354,036	561,711
15,905	Eli Lilly and Company	919,902	1,724,738
11,879	Emerson Electric Co.	632,168	806,347
1,800	Empire State Realty Trust, Inc.	37,156	28,548
21,858	Encompass Health Corporation	995,133	1,471,043
15,328	Encore Capital Group, Inc.	569,769	389,484
1,400	Energen Corporation	74,680	100,758
900	Energizer Holdings, Inc.	50,177	52,893
49,800	Eni S.p.A.	829,001	886,225
3,291	Entergy Corporation	249,913	276,279
11,620	EOG Resources, Inc.	932,841	1,224,051
892	EPAM Systems, Inc.	107,630	106,567
1,200	EPR Properties	88,107	82,488
4,546	EQT Corporation	253,129	154,428
2,600	Equifax Inc.	224,578	263,744
2,718	Equinix, Inc.	895,475	1,029,415
33,000	Equinor ASA	861,583	861,028
2,000	Equity Commonwealth	62,708	59,560
1,400	Equity Lifestyle Properties, Inc.	110,383	132,566
6,120	Equity Residential	357,386	397,555

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
400	Erie Indemnity Company	\$ 49,081	\$ 51,876
4,900	Esperion Therapeutics, Inc.	73,176	222,607
1,281	Essex Property Trust, Inc.	279,326	321,249
23,000	Essilor International (Compagnie General)	2,002,926	3,146,763
9,796	Estee Lauder Companies Inc., (The)	1,030,159	1,346,362
13,020	Euronet Worldwide, Inc.	1,143,163	1,447,564
707	Evercore Inc.	76,180	57,755
700	Everest Re Group, Ltd.	171,131	152,502
7,619	Evergy Inc.	401,135	426,588
6,523	Eversource Energy	306,518	412,645
21,323	Evonik Industries AG	791,590	661,985
248,000	Evraz PLC	720,935	1,720,669
15,972	Exact Sciences Corporation	537,776	1,134,811
4,745	Exelixis, Inc.	115,795	65,813
19,005	Exelon Corporation	693,896	832,609
40,400	Exor N.V.	1,732,434	2,290,592
2,065	Expedia Group, Inc.	173,601	259,013
27,252	Expeditors International of Washington	1,126,913	1,830,789
128,700	Experian Group Limited	2,281,049	2,964,147
10,633	Express Scripts Holding Company	627,473	1,031,082
3,069	Extended Stay America, Inc.	56,125	49,963
4,594	Extra Space Storage Inc.	403,810	413,736
2,526	Extraction Oil & Gas, Inc.	36,621	20,183
80,672	Exxon Mobil Corporation	6,025,361	6,427,945
5,552	F.N.B. Corporation	73,836	65,680
3,030	F5 Networks, Inc.	490,796	531,098
47,182	Facebook, Inc.	4,849,243	7,161,756
600	FactSet Research Systems Inc.	99,050	134,256
517	Fair, Isaac International Germany Corporation	101,131	99,631
12,900	FANUC Corporation	1,206,515	2,255,828
8,386	Fastenal Company	357,480	431,124
1,167	Federal Realty Investment Trust	168,925	144,766
5,276	FedEx Corporation	852,724	1,162,514
11,463	Ferguson PLC	737,222	773,793
104,100	Ferrexpo PLC	251,120	277,866
9,300	FibroGen, Inc.	218,929	398,691
4,673	Fidelity National Financial, Inc.	134,787	156,312
8,355	Fidelity National Information Services	545,848	869,756
38,732	Fifth Third Bancorp	968,199	1,045,377
21,900	Finisar Corporation	490,061	365,511
56,300	FireEye, Inc.	802,564	1,040,987
1,900	First American Financial Corporation	76,301	84,227
139	First Citizens BancShares, Inc.	57,642	59,302
9,453	First Data Corporation	169,001	177,149
1,988	First Hawaiian, Inc.	57,908	49,263
4,924	First Horizon National Corporation	91,926	79,473
2,700	First Republic Bank	257,517	245,673
1,400	First Solar, Inc.	44,874	58,520
10,108	FirstCash, Inc.	546,740	812,683
22,950	FirstEnergy Corp.	798,978	855,576
7,529	FirstService Corporation	236,986	552,629
16,597	Fiserv, Inc.	603,933	1,316,142
2,735	FleetCor Technologies, Inc.	501,503	547,082
7,446	Flir Systems, Inc.	362,052	344,824
600	Floor & Décor Holdings, Inc.	20,406	15,348

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,900	Flowers Foods, Inc.	\$ 54,707	\$ 55,999
2,200	Flowserve Corporation	90,575	100,980
9,750	Fluor Corporation	504,263	427,635
11,110	FMC Corporation	552,497	867,469
1,890	Foot Locker, Inc.	120,418	89,095
64,635	Ford Motor Company	808,182	617,264
3,532	Forest City Realty Trust, Inc.	80,724	88,865
32,900	FormFactor, Inc.	446,737	402,696
12,260	Fortinet, Inc.	752,392	1,007,527
1,068,314	Fortress Worldwide Transportation And Infrastructure Common Stock	16,984,343	17,787,428
6,926	Fortive Corporation	328,400	514,256
2,400	Fortune Brands Home & Security, Inc.	139,009	107,592
26,775	Franklin Resources, Inc.	911,250	816,638
45,566	Freeport-McMoRan Inc.	920,434	530,844
1,104	Frontdoor, Inc.	30,174	37,591
19,600	Fuji Electric Co., Ltd.	709,575	600,913
147,300	Galp Energia, SGPS, S.A.	2,817,925	2,569,399
3,500	Gaming and Leisure Properties, Inc.	119,662	117,915
6,124	Gap, Inc., (The)	173,489	167,185
1,903	Gardner Denver Investments, Inc.	51,062	51,495
3,270	Garmin Ltd.	164,925	216,343
1,275	Garrett Motion Inc.	12,153	19,342
1,467	Gartner, Inc.	162,834	216,412
800	GATES INDUSTRIAL CORPORATION PLC	12,965	12,040
1,600	GCI Liberty, Inc.	75,796	75,728
8,202	General Dynamics Corporation	1,181,139	1,415,501
143,803	General Electric Company	3,465,814	1,452,410
9,925	General Mills, Inc.	455,241	434,715
23,435	General Motors Company	842,442	857,487
8,780	Genesee & Wyoming Inc.	630,678	695,639
2,500	Genpact Ltd	67,633	68,525
4,500	Gentex Corporation	93,386	94,725
2,365	Genuine Parts Company	145,852	231,581
21,585	Gilead Sciences, Inc.	989,551	1,471,665
13,164	Glaukos Corporation	443,599	762,722
32,800	GlaxoSmithKline PLC	654,367	633,347
3,205	Global Payments Inc.	260,452	366,107
15,097	GoDaddy Inc.	1,012,354	1,104,647
6,897	Goldman Sachs Group, Inc., (The)	1,316,425	1,554,377
3,946	Goodyear Tire & Rubber Company, (The)	67,735	83,103
2,928	Graco Inc.	106,604	118,965
1,260	GrafTech International Ltd.	22,029	22,529
71	Graham Holdings Company	42,568	41,255
218,100	Grainger PLC	751,021	755,215
9,630	Grand Canyon Education, Inc.	702,021	1,200,861
60,500	Granges AB	771,418	640,765
5,200	Graphic Packaging Holding Company	68,091	57,252
29,000	Grifols, S.A.	849,228	827,704
75,800	Groupon, Inc.	376,607	247,866
1,588	Grubhub Inc.	169,886	147,271
9,476	Guidewire Software, Inc.	461,768	843,080
3,191	H & R Block, Inc.	58,069	84,689
19,604	H. Lundbeck A/S	742,229	915,788
1,500	Hain Celestial Group, Inc., (The)	58,261	37,320
17,130	Halliburton Company	696,282	594,068

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
54,830	Hanesbrands Inc.	\$ 1,226,891	\$ 940,883
1,040,000	Hang Lung Properties Limited	3,220,704	1,883,818
718	Hanover Insurance Group, Inc., (The)	64,586	79,971
2,611	Harley-Davidson, Inc.	103,206	99,792
8,119	Harris Corporation	852,007	1,207,376
14,797	Hartford Financial Services Group, I, (The)	641,252	672,080
2,000	Hasbro, Inc.	118,610	183,420
58,100	HASEKO Corporation	845,675	736,707
1,800	Hawaiian Electric Industries, Inc.	59,568	67,140
6,604	HCA Healthcare, Inc.	595,111	881,832
8,100	HCP, Inc.	266,958	223,155
24,130	HD Supply Holdings, Inc	731,524	906,564
20,741	Healthcare Services Group, Inc.	1,031,118	841,877
3,500	Healthcare Trust of America, Inc.	110,899	91,910
15,634	HEICO Corporation	495,527	1,052,207
16,200	Helmerich & Payne, Inc.	1,107,624	1,009,098
2,486	Henry Schein, Inc.	183,980	206,338
1,900	Herbalife Nutrition Ltd.	57,407	101,194
2,357	Hershey Company, (The)	168,810	252,553
8,360	Hess Corporation	501,924	479,864
33,599	Hewlett Packard Enterprise Company	437,259	512,385
24,122	Hexcel Corporation	846,476	1,411,619
99,800	HighPoint Resources Corporation	615,702	371,256
1,800	Highwoods Properties, Inc.	89,395	76,752
1,100	Hill-Rom Holdings, Inc.	79,229	92,488
23,006	Hilton Grand Vacations Inc.	894,889	618,171
11,389	Hilton Worldwide Holdings Inc.	823,991	810,555
11,073	HollyFrontier Corporation	668,897	746,763
4,490	Hologic, Inc.	164,881	175,065
24,166	Home Depot, Inc., (The)	2,127,603	4,250,316
33,937	Honeywell International Inc.	3,195,233	4,914,756
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	2,504,618
690,000	Hong Kong Telecommunications (HKT) Limited	865,075	950,583
54,463	Horizon Pharma Public Limited Company	701,852	991,771
8,570	Hormel Foods Corporation	241,890	373,995
3,000	Hospitality Properties Trust	93,121	76,860
12,160	Host Hotels & Resorts, L.P.	212,473	232,378
600	Howard Hughes Corporation, (The)	71,222	66,912
18,900	Hoya Corporation	1,047,816	1,074,162
28,766	HP Inc.	496,428	694,411
900	Hubbell Incorporated	107,798	91,530
2,557	Hudson Pacific Properties, Inc.	86,752	77,477
4,111	Humana Inc.	715,912	1,317,206
26,380	Huntington Bancshares Incorporated	291,623	378,025
700	Huntington Ingalls Industries, Inc.	139,987	152,936
3,700	Huntsman Corporation	92,740	80,956
700	Hyatt Hotels Corporation	38,696	48,440
16,652	Hyundai Marine & Fire Insurance Co.,Ltd.	459,763	610,814
8,500	IAC/InterActiveCorp	408,109	1,671,015
4,400	Icon Public Limited Company	426,529	607,552
274	ICU Medical, Inc.	80,734	69,796
1,281	IDEX Corporation	124,879	162,456
2,905	IDEXX Laboratories, Inc.	460,417	616,209
11,319	IHS Markit Ltd.	529,340	594,587
15,600	II-VI Incorporated	497,379	580,788

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
9,843	Illinois Tool Works Inc.	\$ 1,018,149	\$ 1,255,672
3,534	Illumina, Inc.	616,430	1,099,604
189,200	IMImobile PLC	902,456	727,668
24,300	ImmunoGen, Inc.	319,131	131,949
5,162	Implenia AG	400,140	287,376
83,600	Inchcape PLC	923,918	577,896
2,953	Incyte Corporation	385,161	191,413
92,400	Industria de Diseno Textil, S.A.	1,761,343	2,610,017
29,400	Industrielle Alliance, Assurance et Services	979,404	1,041,901
4,032	Ingersoll-Rand Public Limited Company	223,612	386,830
1,119	Ingredion Incorporated	134,445	113,220
12,037	Insulet Corporation	1,126,987	1,061,784
1,274	Integra LifeSciences Holdings Corporation	83,767	68,248
18,000	Integrated Device Technology, Inc.	403,805	842,580
84,272	Intel Corporation	2,540,787	3,950,671
1,200	Interactive Brokers Group, Inc.	44,478	59,292
3,900	Intercept Pharmaceuticals, Inc.	261,640	374,439
16,470	Intercontinental Exchange, Inc.	756,606	1,268,849
15,335	International Business Machines Corporation	1,979,193	1,770,119
1,622	International Flavors & Fragrances Inc.	155,951	234,639
1,600	International Game Technology	35,343	29,680
26,190	International Paper Company	1,048,889	1,187,978
25,700	International Petroleum Corporation	166,242	110,930
5,700	International Speedway Corporation	194,390	213,807
7,889	Interpublic Group of Companies, Inc., (The)	111,871	182,709
33,800	Intertek Group Plc	1,498,142	2,024,651
24,600	InterXion Holding N.V.	555,241	1,448,202
5,451	Intuit Inc.	635,932	1,150,161
5,368	Intuitive Surgical, Inc.	1,547,882	2,797,694
7,120	Invesco Ltd.	178,219	154,575
5,335	Invitation Homes Inc.	121,214	116,730
20,900	Ionis Pharmaceuticals, Inc.	247,870	1,035,595
2,469	IPG Photonics Corporation	516,084	329,735
11,100	IPSEN	725,009	1,541,923
5,073	IQVIA Holdings Inc	522,843	623,624
51,700	Iridium Communications Inc.	447,251	1,024,177
4,941	Iron Mountain Incorporated	156,505	151,244
21,000	iShares, Inc.	996,711	992,460
1,500	ITT Inc.	61,817	75,750
3,700	J. B. Hunt Transport Services, Inc.	400,912	409,257
1,869	J. M. Smucker Company, (The)	187,868	202,450
8,890	J2 Cloud Services, LLC	539,089	647,548
2,700	Jabil Inc.	78,905	66,771
1,300	Jack Henry & Associates, Inc.	128,475	194,779
2,100	Jacobs Engineering Group Inc.	97,637	157,689
41,500	Jardine Matheson Holdings Limited	2,405,458	2,394,965
1,034	Jazz Pharmaceuticals Public Limited Company	184,573	164,220
1,455	JBG Smith Properties	45,683	54,533
5,155	Jefferies Financial Group Inc.	138,824	110,678
5,600	JetBlue Airways Corporation	119,410	93,688
739	John Wiley & Sons, Inc.	39,582	40,083
53,418	Johnson & Johnson	4,899,182	7,477,986
45,189	Johnson Controls International Public Library	1,673,348	1,444,692
4,841	Jones Lang LaSalle Incorporated	584,044	640,271
95,001	JPMorgan Chase & Co.	6,117,110	10,357,009

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
7,000	Juniper Networks, Inc.	\$ 214,003	\$ 204,890
158,500	JXTG Holdings, Inc.	760,503	1,080,308
62,600	Kansai Electric Power Company, Incorporated, (The)	923,002	959,898
11,430	Kansas City Southern	918,555	1,165,403
40,400	Kao Corporation	2,179,009	2,695,959
2,300	KAR Auction Services, Inc.	100,565	130,962
39,600	KDDI Corporation	1,066,548	987,588
4,063	Kellogg Company	244,332	266,045
3,138	Keurig Dr Pepper Inc.	181,895	81,588
38,249	KeyCorp	598,283	694,602
8,780	Keyence Corporation	767,365	4,302,282
3,023	Keysight Technologies, Inc.	112,586	172,553
1,600	Kilroy Realty Corporation	116,492	110,208
5,770	Kimberly-Clark Corporation	501,656	601,811
6,700	KiMcO Realty Corporation	124,167	107,803
31,380	Kinder Morgan, Inc.	940,895	534,088
1,040	Kirby Corporation	74,309	74,818
2,737	KLA-Tencor Corporation	155,041	250,545
2,267	Knight-Swift Transportation Holdings Inc.	92,043	72,544
11,190	Kohl's Corporation	702,578	847,419
50,000	KONE Oyj	1,997,827	2,437,191
21,010	Koninklijke Ahold Delhaize N.V.	251,252	480,856
17,400	Koninklijke Philips N.V.	799,271	649,020
3,488	Kosmos Energy Ltd.	26,541	22,637
9,973	Kraft Heinz Company, (The)	513,708	548,216
34,998	Kroger Co., (The)	762,889	1,041,540
15,150	Kuhne + Nagel International AG	2,083,578	2,110,066
32,600	Kyorin Seiyaku Holdings Kabushiki Kaish	693,643	712,633
4,100	L Brands, Inc.	144,338	132,922
3,779	L3 Technologies, Inc.	540,888	716,007
4,064	Laboratory Corporation of America Holding	544,597	652,475
17,854	Lam Research Corporation	1,028,001	2,530,447
1,500	Lamar Advertising Company	111,967	109,980
8,560	Lamb Weston Holdings, Inc.	560,167	669,050
700	Landstar System, Inc.	60,228	70,063
6,070	Las Vegas Sands Corp.	358,241	309,752
21,500	Lazard Ltd	834,696	854,410
1,136	Lear Corporation	162,060	150,974
1,400	Legg Mason, Inc.	50,554	39,508
2,100	Leggett & Platt, Incorporated	67,766	76,251
2,500	Leidos Holdings, Inc.	129,155	161,950
2,390	LendingTree, Inc.	787,887	482,039
7,228	Lennar Corporation	312,215	309,953
609	Lennox International Inc.	103,481	128,432
17,600	Lexicon Pharmaceuticals, Inc.	285,967	137,808
2,200	Liberty Broadband Corporation	190,720	182,390
24,241	Liberty Media Corporation	722,580	968,911
2,500	Liberty Property Trust	97,901	104,675
679	Life Storage, Inc.	56,561	63,935
5,085	Ligand Pharmaceuticals Incorporated	459,185	838,059
1,100	Lincoln Electric Holdings, Inc.	96,849	89,001
3,804	Lincoln National Corporation	158,133	228,963
10,164	Linde Plc.	1,425,850	1,681,837
14,837	Lions Gate Entertainment Corp.	374,627	264,883
424	Littelfuse, Inc.	98,330	76,812

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
24,761	Live Nation Entertainment, Inc.	\$ 925,129	\$ 1,295,000
12,800	LKQ Corporation	432,281	349,056
7,833	Lockheed Martin Corporation	1,335,684	2,301,727
4,515	Loews Corporation	187,372	210,218
916	LogMeIn, Inc.	101,216	78,886
5,344	Lonza Group AG	685,279	1,682,518
11,400	L'Oreal	1,212,935	2,569,146
14,205	Lowe's Companies, Inc.	695,853	1,352,600
1,500	LPL Financial Holdings Inc.	61,271	92,400
1,700	Lululemon Athletica Inc.	90,243	239,241
26,680	Lumentum Holdings Inc.	747,112	1,458,062
7,403	LyondellBasell Industries N.V.	596,045	660,866
5,233	M&T Bank Corporation	722,551	865,591
11,655	Macerich Company, (The)	670,917	601,631
1,400	Macquarie Infrastructure Corporation	112,322	51,730
13,900	MacroGenics, Inc.	355,300	228,794
14,720	Macy's, Inc.	500,154	504,749
2,766	Madison Square Garden Company, (The)	284,613	765,131
41,700	Makita Corporation	1,907,088	1,442,900
1,100	Manhattan Associates, Inc.	53,862	52,514
1,200	ManpowerGroup Inc.	130,756	91,548
36,779	Marathon Oil Corporation	735,128	698,433
25,709	Marathon Petroleum Corporation	1,281,259	1,811,199
232	Markel Corporation	227,812	253,632
582	MarketAxess Holdings Inc.	109,421	122,028
13,658	Marriott International, Inc.	1,335,705	1,596,484
13,415	Marsh & McLennan Companies, Inc.	557,947	1,136,921
7,129	Martin Marietta Materials, Inc.	1,366,841	1,221,055
9,689	Marvell Technology Group Ltd.	161,772	158,996
56,609	Masco Corporation	2,001,834	1,698,270
793	Masimo Corporation	79,285	91,671
23,354	MasterCard Incorporated	2,034,437	4,616,385
603	Match Group, Inc.	12,049	31,187
5,600	Mattel, Inc.	146,557	76,048
4,699	Maxim Integrated Products, Inc.	213,003	235,044
15,045	MaxLinear, Inc.	377,593	292,023
2,450	McCormick & Company, Incorporated	189,460	352,800
17,170	McDonald's Corporation	2,015,866	3,037,373
3,361	McKesson Corporation	376,995	419,318
2,996	MDU Resources Group, Inc.	80,830	74,780
5,994	Medical Properties Trust, Inc.	78,896	89,071
19,700	Medicines Company, (The)	600,342	458,222
1,600	Mednax, Inc.	107,391	66,064
22,590	Medtronic Public Limited Company	1,299,419	2,029,034
44,491	Merck & Co., Inc.	2,101,960	3,274,983
18,845	MERCK Kommanditgesellschaft auf Aktien	1,832,913	2,020,357
400	Mercury General Corporation	24,397	23,724
14,282	MetLife, Inc.	589,470	588,276
930	Mettler-Toledo International Inc.	463,748	508,543
7,703	MFA Financial, Inc.	63,295	53,382
8,367	MGM Resorts International	245,550	223,232
10,180	Michael Kors Holdings Limited	666,804	564,074
2,300	Michaels Companies, Inc., (The)	47,332	36,455
9,340	Microchip Technology Incorporated	554,407	614,385
38,588	Micron Technology, Inc.	964,532	1,455,539

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
162,275	Microsoft Corporation	\$ 7,455,113	\$ 17,332,593
1,926	Mid-America Apartment Communities, Inc.	178,015	188,189
8,535	Middleby Corporation, (The)	907,038	958,481
45,100	MISUMI Group Inc.	1,301,088	905,557
951	MKS Instruments, Inc.	94,245	70,079
1,095	Mohawk Industries, Inc.	200,122	136,579
1,081	Molina Healthcare, Inc.	109,701	137,038
2,790	Molson Coors Brewing Company	168,565	178,560
24,472	Mondelez International, Inc.	740,703	1,027,335
32,200	Mondi plc	811,591	758,893
716	Monolithic Power Systems, Inc.	99,196	84,574
9,756	Monster Beverage 1990 Corporation	426,485	515,605
7,200	Moody's Corporation	890,894	1,047,456
40,852	Morgan Stanley	1,605,326	1,865,302
300	Morningstar, Inc.	23,581	37,440
12,200	Mosaic Company, (The)	453,878	377,468
4,159	Motorola Solutions, Inc.	342,169	509,727
800	MSC Industrial Direct Co., Inc.	78,380	64,848
4,312	MSCI Inc.	606,228	648,439
3,666	Munchener Ruckversicherungs-Gesellschaft	779,614	789,007
13,900	Murata Manufacturing Co., Ltd.	1,758,097	2,114,160
2,700	Murphy Oil Corporation	123,127	86,022
8,387	Mylan B.V.	291,940	262,094
12,800	Myriad Genetics, Inc.	285,223	576,384
6,619	Nabors Industries Ltd	71,402	32,896
6,100	Nasdaq, Inc.	434,770	528,931
1,500	National Fuel Gas Company	88,086	81,435
15,977	National Instruments Corporation	600,502	782,394
9,538	National Oilwell Varco, Inc.	453,384	350,998
2,600	National Retail Properties, Inc.	111,559	121,550
4,450	Navient Corporation	49,892	51,531
1,900	NCR Corporation	83,827	51,015
11,548	Nektar Therapeutics	834,668	446,677
56,150	Nestle S.A.	2,838,421	4,743,362
11,008	NetApp, Inc.	672,884	864,018
10,857	Netflix, Inc.	1,484,515	3,276,425
1,500	Neurocrine Biosciences, Inc.	65,985	160,725
5,568	New Residential Investment Corp.	91,914	99,556
8,100	New York Community Bancorp, Inc.	112,937	77,598
44,972	Newell Brands Inc.	1,154,419	714,155
3,620	Newfield Exploration Company	179,810	73,124
144	NewMarket Corporation	65,592	55,578
17,709	Newmont Mining Corporation	743,742	547,562
21,235	News Corporation	277,081	280,406
16,649	NextEra Energy, Inc.	1,762,347	2,871,953
5,700	Nice Ltd	521,927	603,858
6,083	Nielsen Holdings plc	247,572	158,036
24,224	NIKE, Inc.	1,032,810	1,817,769
35,370	Nippon Telegraph and Telephone Corporati	966,987	1,488,702
5,887	NiSource Inc.	64,150	149,294
15,900	NLIGHT Inc.	400,324	283,656
84,100	Nobina AB (publ)	603,035	562,219
11,910	Noble Energy, Inc.	436,425	295,964
29,100	Norbord Inc.	854,868	743,870
1,000	Nordson Corporation	122,363	122,670

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,450	Nordstrom, Inc.	\$ 118,371	\$ 161,137
7,288	Norfolk Southern Corporation	712,974	1,223,145
4,726	Northern Trust Corporation	333,200	444,575
7,785	Northrop Grumman Corporation	1,188,763	2,039,281
3,438	Norwegian Cruise Line Holdings Ltd.	178,041	151,513
5,390	Novanta Inc.	305,984	313,752
30,600	Novartis AG	1,739,703	2,684,307
59,200	Novo Nordisk A/S	1,222,501	2,561,404
53,913	Novozymes A/S	2,157,299	2,665,069
19,636	NRG Energy, Inc.	502,109	710,627
7,212	Nu Skin Enterprises, Inc.	382,807	506,427
5,100	Nuance Communications, Inc.	89,928	88,689
5,300	Nucor Corporation	252,156	313,336
1,872	Nutanix, Inc.	101,727	77,707
37,220	Nutrien Ltd.	3,043,272	1,970,055
2,966	nVent Electric	46,033	72,430
14,815	NVIDIA Corporation	1,072,419	3,123,446
50	NVR, Inc.	107,588	111,952
5,849	NXP Semiconductors N.V.	643,463	438,617
30,837	Occidental Petroleum Corporation	2,338,216	2,068,238
3,400	OGE Energy Corp.	119,211	122,910
1,508	Okta, Inc.	78,252	88,007
1,100	Old Dominion Freight Line, Inc.	103,855	143,462
4,500	Old Republic International Corporation	91,221	99,225
2,794	Olin Corporation	80,584	56,439
3,400	Omega Healthcare Investors, Inc.	113,246	113,390
26,734	Omnicom Group Inc.	1,839,602	1,986,871
47,200	OMV Aktiengesellschaft	1,824,031	2,627,471
7,174	On Semiconductor Corporation	116,811	121,958
1,308	OneMain Holdings, Inc.	36,163	37,304
29,952	Oneok, Inc.	1,109,372	1,964,851
16,400	ONEX Corporation	1,222,128	1,080,845
82,317	Oracle Corporation	3,120,709	4,020,362
1,534	O'Reilly Automotive, Inc.	251,363	492,031
64,300	ORIX Corporation	879,288	1,048,924
1,197	Oshkosh Corporation	82,065	67,200
18,200	Osterreichische Post Aktiengesellschaft	809,468	739,900
2,100	OUTFRONT Media Inc.	53,557	37,212
12,900	Owens Corning	607,513	609,783
46,561	Owens-Illinois, Inc.	1,113,687	729,611
27,223	PACCAR Inc	1,370,965	1,557,428
5,200	Packaging Corporation of America	573,840	477,412
2,200	PacWest Bancorp	112,595	89,364
1,500	Palo Alto Networks, Inc.	175,950	274,560
191,000	Paragon Banking Group PLC	851,003	1,038,678
3,800	Paramount Group, Inc.	61,008	54,302
3,406	Park Hotels & Resorts Inc.	90,282	99,012
2,721	Parker-Hannifin Corporation	302,635	412,585
23,603	Parsley Energy, Inc.	702,096	552,782
3,800	Patterson-UTI Energy, Inc.	86,286	63,232
5,441	Paychex, Inc.	222,297	356,331
873	Paycom Software, Inc.	93,604	109,300
34,319	PayPal, Inc.	1,801,003	2,889,317
1,982	PBF Energy Inc.	56,912	82,947
600	Pegasystems Inc.	35,482	32,112

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
600	Penske Automotive Group, Inc.	\$ 28,088	\$ 26,628
2,666	Pentair Public Limited Company	84,589	107,040
3,709	Penumbra, Inc.	518,364	504,424
5,800	People's United Financial, Inc.	82,395	90,828
43,723	PepsiCo, Inc.	4,091,469	4,913,591
3,872	PerkinElmer, Inc.	223,624	334,851
13,056	Perrigo Company Public Limited Company	1,147,103	917,837
72,600	Peugeot SA	1,429,831	1,729,916
100,522	Pfizer Inc.	2,731,876	4,328,477
8,714	PG&E Corporation	464,897	407,902
25,944	Philip Morris International Inc.	2,210,634	2,284,888
29,400	Philips Lighting B.V.	675,210	726,194
12,775	Phillips 66	995,418	1,313,526
900	Pilgrim's Pride Corporation	20,257	15,894
1,243	Pinnacle Financial Partners, Inc.	77,118	65,009
1,900	Pinnacle West Capital Corporation	105,433	156,275
3,841	Pioneer Natural Resources Company	536,570	565,664
4,300	Platform Specialty Products Corporation	56,072	46,526
68,900	Plus500 Ltd	856,115	1,192,021
16,317	PNC Financial Services Group, Inc., (The)	1,752,386	2,096,571
1,000	Polaris Industries Inc.	85,717	88,980
700	Pool Corporation	81,172	102,025
1,700	Popular, Inc.	69,741	88,417
20,600	Portola Pharmaceuticals, Inc.	618,470	405,614
2,872	POSCO	644,799	650,236
1,023	Post Holdings, Inc.	87,948	90,454
13,514	PPG Industries, Inc.	1,201,571	1,420,186
11,511	PPL Corporation	344,154	349,934
888	PRA Health Sciences, Inc.	84,556	86,021
700	Premier, Inc.	22,283	31,500
8,591	Principal Financial Group, Inc.	432,831	404,378
44,444	Procter & Gamble Company, (The)	3,319,888	3,941,294
39,800	Progenics Pharmaceuticals, Inc.	192,708	199,398
32,111	Progressive Corporation, (The)	1,294,507	2,238,137
24,129	Prologis, Inc.	1,200,323	1,555,597
885	Proofpoint, Inc.	105,909	80,491
1,144	Prosperity Bancshares, Inc.	72,777	74,394
5,800	Prothena Corporation Public Limited Company	248,276	71,920
8,859	Prudential Financial, Inc.	731,151	830,797
1,900	PTC Inc.	101,844	156,579
5,300	PTC Therapeutics, Inc.	271,171	204,156
14,026	Public Service Enterprise Group Incorporated	602,384	749,409
2,491	Public Storage	380,404	511,826
17,690	PulteGroup, Inc.	459,966	434,643
51,079	Pure Storage, Inc.	1,083,760	1,030,774
5,500	PVH Corp.	775,003	664,345
39,300	QEP Resources, Inc.	512,309	350,163
3,700	Qiagen N.V.	111,332	134,310
29,423	Qorvo, Inc.	837,744	2,162,885
24,728	Qualcomm Incorporated	1,368,332	1,555,144
2,600	Quanta Services, Inc.	63,847	81,120
24,533	Quest Diagnostics Incorporated	2,416,601	2,308,801
7,046	Qurate Retail, Inc.	146,884	154,589
3,780	Ralph Lauren Corporation	458,668	489,926
3,260	Range Resources Corporation	138,397	51,671

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
14,100	Raymond James Financial, Inc.	\$ 676,002	\$ 1,081,329
2,088	Rayonier Inc.	59,370	63,058
18,549	Raytheon Company	1,707,316	3,246,817
2,200	Realogy Holdings Corp.	67,617	41,954
1,235	RealPage, Inc.	67,865	65,455
4,800	Realty Income Corporation	250,030	289,296
30,000	Reckitt Benckiser Group PLC	1,014,051	2,427,597
11,024	Red Hat, Inc.	1,310,371	1,892,159
155,300	Redrow PLC	1,101,149	1,048,727
700	Regal Beloit Corporation	53,642	50,190
2,600	Regency Centers Corporation	175,256	164,736
4,555	Regeneron Pharmaceuticals, Inc.	649,683	1,545,238
64,246	Regions Financial Corporation	885,730	1,090,255
1,064	Reinsurance Group of America, Incorporated	135,973	151,482
1,200	Reliance Steel & Aluminum Co.	95,337	94,704
644	RenaissanceRe Holdings Ltd	92,720	78,671
6,098	Repligen Corporation	199,615	330,634
56,400	Repsol, S.A.	879,960	1,011,281
23,966	Republic Services, Inc.	783,065	1,741,849
2,608	Resideo Technologies, Inc.	45,884	54,898
2,500	ResMed Inc.	185,889	264,800
3,800	Retail Properties of America, Inc.	53,108	46,626
240	Retail Value Inc. Common Stock	9,766	6,722
1,169	RingCentral, Inc.	84,579	90,866
15,900	Rinnai Corporation	1,460,766	1,158,106
17,910	Ritchie Bros. Auctioneers Incorporated	581,255	601,955
18,600	Robert Half International Inc.	752,837	1,125,858
16,325	Roche Holding AG	3,660,342	3,977,789
2,015	Rockwell Automation, Inc.	198,613	331,931
4,359	Rockwell Collins, Inc.	437,525	558,039
7,709	Rogers Corporation	1,135,628	948,670
1,600	Rollins, Inc.	61,197	94,720
2,385	Roper Technologies, Inc.	362,192	674,717
8,734	Ross Stores, Inc.	414,033	864,666
14,500	Royal Bank of Canada	1,140,591	1,059,082
20,740	Royal Caribbean Cruises Ltd.	821,437	2,172,100
28,800	Royal Dutch Shell PLC	791,920	918,913
1,100	Royal Gold, Inc.	78,595	84,293
847	RPC, Inc.	16,500	12,603
2,200	RPM International Inc.	121,315	134,574
890	Ryder System, Inc.	44,723	49,226
10,414	S&P Global Inc.	1,041,832	1,898,680
3,900	Sabre Corporation	83,119	96,135
799	Sage Therapeutics Inc.	122,616	102,815
15,569	Salesforce.com, Inc.	1,235,529	2,136,690
44,850	Samsung Electronics Co Ltd	1,337,622	1,668,764
204,800	Sandfire Resources NL	1,370,406	965,261
1,800	Santander Consumer USA Holdings Inc.	23,261	33,750
30,000	SAP SE	1,794,518	3,217,636
525,000	Saras S.p.A.	1,288,794	1,024,929
6,689	Sarepta Therapeutics, Inc.	336,954	894,721
4,000	SBA Communications Corporation	578,383	648,680
2,386	SCANA Corporation	119,218	95,559
51,893	Schlumberger Omnes, Inc.	3,613,452	2,662,630
800	Schneider National, Inc.	22,436	17,496

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
27,400	SCOR	\$ 1,070,758	\$ 1,268,833
700	Scotts Miracle-Gro Company, (The)	65,375	46,718
6	Seaboard Corporation	23,190	23,190
11,000	Seagate Technology Public Limited Company	588,334	442,530
2,616	Sealed Air Corporation	77,778	84,654
16,287	Seattle Genetics, Inc.	362,771	914,189
17,200	Seaworld Entertainment, Inc.	267,995	449,264
2,300	SEI Investments Company	121,096	122,935
6,924	Sempra Energy	621,316	762,471
4,400	Senior Housing Properties Trust	88,547	70,708
2,962	Sensata Technologies B.V.	123,488	138,918
2,761	Service Corporation International	85,870	114,499
2,209	ServiceMaster Global Holdings, Inc.	61,129	94,722
2,893	ServiceNow, Inc.	267,868	523,749
14,200	SG Holdings Co., Ltd.	365,087	357,847
1,000	SGS SA	1,619,404	2,377,970
2,677	Sherwin-Williams Company, (The)	762,107	1,053,319
28,500	Shin-Etsu Chemical Co., Ltd.	1,667,686	2,391,268
13,100	Shionogi & Co., Ltd.	791,557	839,477
25,100	Ship Healthcare Holdings, Inc.	677,178	908,542
5,100	Showa Denko K.K.	216,342	222,790
900	Signature Bank	127,812	98,910
1,000	Silgan Holdings Inc.	29,681	24,030
5,187	Simon Property Group, Inc.	706,256	951,918
21,500	Sirius XM Holdings Inc.	110,725	129,430
2,400	SITE Centers Corp.	46,171	29,832
7,980	SiteOne Landscape Supply, Inc.	288,987	542,959
19,903	Six Flags Operations Inc.	904,921	1,071,976
3,600	Sixt SE	308,165	248,002
13,881	SK Hynix Inc.	814,533	830,753
7,695	SK Innovation Co., Ltd.	670,708	1,441,694
2,100	Skechers U.S.A., Inc.	58,244	59,997
3,044	Skyworks Solutions, Inc.	287,208	264,097
1,400	SL Green Realty Corp.	174,997	127,764
7,900	SLM Corporation	94,830	80,106
1,800	SM Energy Company	39,971	43,812
9,000	SMC Corporation	2,256,869	2,882,903
192,000	Smith & Nephew PLC	3,894,219	3,850,015
940	Snap-on Incorporated	80,953	144,704
48,400	Societa Iniziative Autostradali e Servizi	786,676	683,302
61,800	Sompo Holdings, Inc.	2,275,313	2,562,793
1,700	Sonoco Products Company	89,506	92,786
10,900	Sotheby's	362,061	457,800
377,000	South32 Limited	789,088	967,260
17,098	Southern Company, (The)	758,541	769,923
1,400	Southern Peru Copper Corporation	51,367	53,676
8,675	Southwest Airlines Co.	231,999	425,943
4,400	Spark Therapeutics, Inc.	245,893	197,956
3,600	SPDR S&P 500 ETF Trust	989,292	974,268
782	Spectrum Brands Holdings, Inc.	85,664	50,791
1,749	Spirit AeroSystems Holdings, Inc.	102,146	146,933
7,600	Spirit Realty Capital, Inc.	64,666	59,432
2,420	Splunk Inc.	154,637	241,613
10,400	Sprint Corporation	89,634	63,648
2,000	Sprouts Farmers Market, Inc.	46,976	53,780

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,835	Square, Inc.	\$ 142,577	\$ 355,131
3,495	SS&C Technologies, Inc.	135,473	178,804
55,000	Staffline Group PLC	864,448	833,476
16,449	Stanley Black & Decker, Inc.	1,646,435	1,916,637
21,886	Starbucks Corporation	700,551	1,275,297
4,300	Starwood Property Trust, Inc.	96,892	93,396
11,423	State Street Corporation	832,472	785,331
3,800	Steel Dynamics, Inc.	133,960	150,480
1,530	Stericycle, Inc.	122,092	76,454
1,417	Steris PLC	116,824	154,892
3,920	Sterling Bancorp	95,065	70,482
80,200	STMicroelectronics N.V.	679,013	1,217,666
3,100	Store Capital Corporation	71,492	89,993
8,579	Stryker Corporation	877,015	1,391,685
22,200	Subaru Corporation.	789,929	600,564
26,200	Sumitomo Heavy Industries, Ltd.	639,289	827,637
1,300	Sun Communities, Inc.	106,637	130,611
33,000	Sundrug Co.,Ltd.	1,151,200	1,198,884
17,267	SunTrust Banks, Inc.	840,664	1,081,950
1,300	SVB Financial Group	290,454	308,399
10,800	Symantec Corporation	234,996	196,020
13,888	Synchrony Financial	373,446	401,085
5,079	Synopsys, Inc.	376,032	454,723
1,959	Synovus Financial Corp.	81,900	73,580
11,082	Sysco Corporation	515,244	790,479
21,200	Sysmex Corporation	1,216,008	1,488,537
13,511	T. Rowe Price Group, Inc.	1,335,450	1,310,432
1,100	Tableau Software, Inc.	58,882	117,348
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,177,540
2,661	Take-Two Interactive Software, Inc.	230,503	342,923
10,705	Tapestry, Inc.	481,657	452,929
3,600	Targa Resources Corp.	195,955	186,012
22,123	Target Corporation	1,388,372	1,850,146
734	Taro Pharmaceutical Industries Ltd	80,092	73,040
1,000	Taubman Centers, Inc.	64,697	55,010
2,600	TCF Financial Corporation	46,679	54,288
4,816	TD Ameritrade Holding Corporation	217,564	249,084
16,605	TE Connectivity Ltd.	868,131	1,252,349
1,300	TechnipFMC PLC	40,110	34,190
53,300	TEGNA Inc.	511,715	615,082
5,190	Teledyne Technologies Incorporated	930,347	1,148,443
4,770	Teleflex Incorporated	1,178,296	1,148,330
63,700	Telefonica S A	681,469	522,405
1,400	Telephone and Data Systems, Inc.	37,118	43,162
700	Tempur Sealy International, Inc.	32,523	32,347
1,805	Teradata Corporation	78,113	65,702
3,100	Teradyne, Inc.	99,527	106,795
1,100	Terex Corporation	34,543	36,729
584	Tesaro, Inc.	80,577	16,866
2,248	Tesla Inc.	679,096	758,295
873	Texas Capital Bancshares, Inc.	82,849	56,946
26,935	Texas Instruments Incorporated	1,779,396	2,500,376
7,242	Textron Inc.	323,982	388,388
829	Tfs Financial Corporation	13,600	12,195
7,187	Thermo Fisher Scientific Inc.	824,874	1,679,243

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
900	Thor Industries, Inc.	\$ 89,011	\$ 62,676
7,700	Tiffany & Co.	723,936	857,010
1,174	Timken Company, (The)	54,457	46,432
34,926	TJX Companies, Inc., (The)	2,094,392	3,837,669
5,254	T-Mobile USA, Inc.	336,531	360,162
7,300	Tokyo Electron Limited	735,689	1,014,581
90,300	Tokyo Steel Manufacturing Co., Ltd.	789,416	711,326
2,500	Toll Brothers, Inc.	95,409	84,150
3,785	Torchmark Corporation	219,290	320,438
7,775	Toro Company, (The)	335,071	437,966
16,140	Toshiba TEC Corporation	439,404	481,962
47,900	Tosoh Corporation	706,754	633,687
73,414	Total SA	3,889,658	4,322,123
11,100	Total System Services, Inc.	790,103	1,011,765
4,060	Tractor Supply Company	282,031	373,073
1,439	TransDigm Group Incorporated	441,284	475,230
7,400	Transocean Guardian Limited	233,192	81,474
19,747	TransUnion	850,723	1,298,365
6,267	Travelers Companies, Inc., (The)	527,181	784,190
1,046	Treehouse Foods, Inc.	87,686	47,656
1,600	Tribune Media Company	61,608	60,816
40,300	Trimble Inc.	851,396	1,506,414
2,500	Trinity Industries, Inc.	67,228	71,375
1,850	TripAdvisor, Inc.	69,061	96,459
121,300	Tsugami Corporation	941,168	1,090,953
103,787	Twenty-First Century Fox, Inc.	3,126,779	4,696,248
1,259	Twilio Inc.	69,561	94,702
21,217	Twitter, Inc.	559,385	737,291
4,492	Two Harbors Investment Corp.	70,010	65,987
3,230	Tyler Technologies, Inc.	617,453	683,662
11,606	Tyson Foods, Inc.	573,264	695,432
26,523	U.S. Bancorp	993,095	1,386,357
300	Ubiquiti Networks, Inc.	26,411	27,927
4,367	UDR, Inc.	155,665	171,143
3,000	UGI Corporation	148,886	159,180
985	Ulta Salon, Cosmetics & Fragrance, Inc.	225,539	270,402
500	Ultimate Software Group, Inc., (The)	99,770	133,315
11,300	Ultra Clean Holdings, Inc.	237,300	118,876
3,856	Umpqua Holdings Corporation	90,737	74,035
11,022	Under Armour, Inc.	268,491	230,422
11,600	Unifi, Inc.	141,762	265,524
33,500	Unilever PLC	1,556,073	1,774,830
13,845	Union Pacific Corporation	1,113,931	2,024,416
4,112	United Continental Holdings, Inc.	249,291	351,617
11,505	United Parcel Service, Inc.	1,020,404	1,225,743
5,818	United Rentals, Inc.	874,897	698,567
286	United States Cellular Corporation	10,957	13,662
3,200	United States Steel Corporation	96,957	84,896
12,490	United Technologies Corporation	1,199,138	1,551,383
665	United Therapeutics Corporation	88,899	73,722
34,414	UnitedHealth Group Incorporated	3,219,714	8,994,099
3,000	Uniti Group Inc.	77,030	57,420
2,250	Univar Inc.	65,599	55,395
795	Universal Display Corporation	102,662	97,793
9,609	Universal Electronics Inc.	632,149	300,473

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,420	Universal Health Services, Inc.	\$ 164,412	\$ 172,615
6,878	Unum Group	259,737	249,396
1,300	Urban Outfitters, Inc.	30,891	51,298
3,450	US Foods Holding Corp.	94,419	100,637
4,920	USG Corporation	150,455	207,722
16,485	V.F. Corporation	1,070,788	1,366,277
2,910	Vail Resorts, Inc.	537,289	731,341
18,000	Valero Energy Corporation	1,278,643	1,639,620
400	Valmont Industries, Inc.	61,951	49,724
3,163	Valvoline, Inc.	72,925	63,007
2,373	Varian Medical Systems, Inc.	196,933	283,265
10,300	VAT Group AG	1,303,040	1,036,246
1,500	Vectren Corporation	87,898	107,295
13,850	Veeva Systems Inc.	548,638	1,265,198
5,845	Ventas, Inc.	337,630	339,244
104,590	VEREIT, Inc.	819,668	766,645
4,853	VeriSign, Inc.	466,150	691,747
4,285	Verisk Analytics, Inc.	402,435	513,514
70,267	Verizon Communications Inc.	2,984,909	4,011,543
2,000	Versum Materials, Inc.	62,561	63,120
5,232	Vertex Pharmaceuticals Incorporated	549,014	886,615
6,165	Viacom Inc.	250,455	197,157
37,100	Viavi Solutions Inc.	301,959	427,763
6,537	VICI Properties Inc.	131,248	141,134
13,302	Vifor Pharma AG	780,946	714,095
21,579	Virtu Financial, Inc.	440,914	511,854
38,795	Visa Inc.	2,077,698	5,347,891
21,700	Vishay Intertechnology, Inc.	311,242	397,110
500	Visteon Corporation	48,976	39,520
7,097	Vistra Energy Corp.	136,770	160,605
465,800	Viva Energy Group Limited	801,143	699,888
1,129	VMware, Inc.	107,039	159,629
3,010	Vornado Realty Trust	202,586	204,921
2,800	Voya Financial, Inc.	106,205	122,528
2,177	Vulcan Materials Company	169,004	220,182
1,800	W. P. Carey Inc.	113,590	118,818
1,600	W. R. Berkley Corporation	112,622	121,440
1,200	W. R. Grace & Co.	84,057	77,748
2,382	W. W. Grainger, Inc.	617,364	676,417
900	WABCO Holdings Inc.	109,834	96,705
14,084	Walgreens Boots Alliance, Inc.	823,573	1,123,481
23,830	Walmart Inc.	1,570,921	2,389,672
24,913	Walt Disney Company, (The)	1,701,928	2,860,760
17,643	Waste Management, Inc.	1,039,398	1,578,519
1,845	Waters Corporation	243,516	349,978
500	Watsco, Inc.	72,561	74,090
1,004	Wayfair Inn, Inc.	94,754	110,731
14,200	Weatherford International Ltd.	94,466	19,170
1,470	Webster Financial Corporation	73,175	86,495
9,938	WEC Energy Group Inc.	510,203	679,759
9,010	Weight Watchers International, Inc.	670,823	595,561
1,900	Weingarten Realty Investors	62,143	53,428
2,533	Welbilt, Inc.	51,333	47,418
1,112	WellCare Health Plans, Inc.	226,079	306,901
74,679	Wells Fargo & Company	3,024,315	3,975,163

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6,264	Welltower Inc.	\$ 392,126	\$ 413,862
2,800	Wendy's Company, (The)	38,108	48,272
18,800	Werner Enterprises, Inc.	676,540	605,172
753	WESCO International, Inc.	50,973	37,786
6,780	West Pharmaceutical Services, Inc.	610,410	718,138
1,800	Western Alliance Bancorporation	88,351	86,832
5,098	Western Digital Corporation	279,984	219,571
7,124	Western Union Company, (The)	132,345	128,517
1,400	Westinghouse Air Brake Technologies Corporation	112,274	114,828
700	Westlake Chemical Corporation	51,577	49,910
4,333	WestRock Company	204,548	186,189
4,980	WEX Inc.	561,134	876,281
28,766	Weyerhaeuser Company	806,265	766,039
1,155,000	WH Group Limited	905,193	808,857
1,035	Whirlpool Corporation	130,406	113,602
39,500	Whitbread PLC	2,398,608	2,220,730
52	White Mountains Insurance Group Ltd	45,506	46,107
1,525	Whiting Petroleum Corporation	43,088	56,883
25,405	Williams Companies, Inc., (The)	743,689	618,104
1,500	Williams-Sonoma, Inc.	76,538	89,070
2,228	Willis Towers Watson Public Limited Company	324,539	318,960
981	Wintrust Financial Corporation	89,321	74,693
2,409	Workday, Inc.	225,571	320,445
12,300	World Wrestling Entertainment, Inc.	155,760	892,857
5,000	WorldPay SF, Inc.	352,049	459,200
6,709	WPX Energy, Inc.	83,765	107,612
1,793	Wyndham Destinations, Inc.	42,986	64,333
1,793	Wyndham Hotels & Resorts, Inc.	52,261	88,377
1,710	Wynn Resorts, Limited	221,250	172,026
15,930	Xcel Energy Inc.	606,820	780,729
3,650	Xerox Corporation	100,054	101,726
4,181	Xilinx, Inc.	172,806	356,932
2,037	XPO Logistics, Inc.	125,922	182,067
10,800	Xylem Inc.	662,029	708,264
6,043	Yum! Brands, Inc.	328,093	546,348
3,300	Zayo Group Holdings, Inc.	107,272	98,604
900	Zebra Technologies Corporation	83,492	149,670
1,807	Zendesk, Inc.	98,954	99,331
31,000	Zenkoku Hoshu Co., Ltd.	1,224,362	1,123,477
2,895	Zillow Group, Inc.	106,470	116,673
3,429	Zimmer Biomet Holdings, Inc.	310,765	389,500
11,321	Zions Bancorporation	478,088	532,653
14,338	Zoetis Inc.	709,208	1,292,571
12,400	Zynga Inc.	39,342	45,136
TOTAL COMMON STOCKS		\$ 758,738,221	\$ 1,000,695,891

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
EQUITY FUNDS			
147,086	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,967,528	\$ 37,792,364
1,190,092	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	42,484,630	43,307,440
2,334,336	Dodge & Cox - International Stock Fund	91,081,128	95,030,807
1,259,905	Northern Trust Global Sustainability Index Fund	15,692,757	17,109,520
5,095,315	Principal International Small Capitalization Value Portfolio	38,843,251	35,328,773
12,544,247	T.Rowe Price Emerging Markets	79,154,873	71,621,961
2,515,924	William Blair Emerging Markets Growth Fund	29,578,712	32,052,872
TOTAL EQUITY FUNDS		<u>\$ 331,802,879</u>	<u>\$ 332,243,737</u>
EMERGING MARKETS DISCOUNTED ASSETS			
4,854,041	Lazard Wilmington Emerging Markets	\$ 100,671,500	\$ 80,916,860
		<u>\$ 100,671,500</u>	<u>\$ 80,916,860</u>
TOTAL EQUITY INVESTMENTS		<u>\$ 1,191,212,600</u>	<u>\$ 1,413,856,488</u>

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 74,875,239	\$ 88,394,761
TOTAL HEDGE FUNDS		<u>\$ 74,875,239</u>	<u>\$ 88,394,761</u>
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 10,628,691	\$ 9,119,460
	AG Realty Fund VIII, L.P.	3,370,522	3,561,315
	Contrarian Distressed Real Estate Debt Fund II, L.P.	733,884	1,290,348
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,871,268	7,599,330
	Fundamental Partners III, L.P.	13,295,887	11,964,369
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,713,794
	Principal Real Estate Debt Fund L.P.	2,383,670	2,378,846
	Principal Real Estate Debt Fund II, L.P.	5,012,011	5,135,445
	Western Technology Investment-Venture Lending VI & Leasing	1,106,844	1,315,864
	Western Technology Investment-Venture Lending VII & Leasing	2,985,264	2,853,760
TOTAL REAL ASSETS		<u>70,388,041</u>	<u>71,932,531</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,834,110	\$ 10,637,360
	Beyond Fossil Fuels Balanced Fund	27,660,912	29,899,255
	Moderate Balanced Fund	72,925	90,127
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>37,567,947</u>	<u>40,626,742</u>
TOTAL OTHER INVESTMENTS		<u>\$ 182,831,227</u>	<u>\$ 200,954,034</u>
TOTAL INVESTMENTS		<u>\$ 3,006,782,336</u>	<u>\$ 3,216,136,600</u>

OTHER INVESTMENTS