

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

April 30, 2019

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 19,947,144	\$ 19,947,144
Fixed Maturity Synthetic Guaranteed Investment Contracts	37,580,300	37,580,300
Constant Duration Synthetic Guaranteed Investment Contracts	128,063,880	128,063,880
TOTAL STABLE VALUE INVESTMENTS	\$ 185,591,324	\$ 185,591,324
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 98,770,812	\$ 98,770,812
TOTAL SHORT-TERM INVESTMENTS	\$ 98,770,812	\$ 98,770,812
FIXED-INCOME INVESTMENTS		
Bonds	\$ 992,469,835	\$ 1,006,108,283
Bond funds	237,070,395	248,692,054
Asset-backed & Mortgage-backed Securities	152,582,983	152,437,542
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,382,123,213	\$ 1,407,237,879
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 723,438,015	\$ 998,026,463
Equity funds	436,336,461	451,904,085
Emerging Markets Discounted Assets	-	-
TOTAL EQUITY INVESTMENTS	\$ 1,159,774,476	\$ 1,449,930,548
OTHER INVESTMENTS		
Hedge funds	\$ 77,033,626	\$ 91,301,642
Real Assets	72,957,762	71,196,253
Participation in the United Church Funds, Inc.	36,871,232	41,342,746
TOTAL OTHER INVESTMENTS	\$ 186,862,620	\$ 203,840,641
TOTAL INVESTMENTS	\$ 3,013,122,445	\$ 3,345,371,204

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 19,947,144	\$ 19,947,144
TOTAL SHORT-TERM INVESTMENT				\$ 19,947,144	\$ 19,947,144
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
841,353	AEP Texas Central Company	1.98	6/1/2021	\$ 848,847	\$ 837,523
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,594,216
176,300	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	176,257	175,946
323,066	CenterPoint Energy, Inc.	2.16	10/15/2021	329,717	321,949
766,403	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	846,876	788,168
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,133,462
900,000	CNH Equipment	2.08	7/15/2024	899,979	894,137
370,458	CNH Equipment Trust 2016-B	1.63	2/15/2023	370,365	368,607
750,000	Discover Card Execution Note Trust	3.04	8/15/2021	749,984	759,990
936,262	Ford Credit Auto Owner Trust	1.67	6/15/2021	936,259	931,934
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,008,099
565,335	PSNH Funding LLC	3.09	2/1/2026	565,322	571,346
750,000	Toyota Auto	2.35	5/16/2022	749,991	748,313
	Total Asset-Backed Securities			\$ 10,216,218	\$ 10,133,690
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,430,605
983,182	DBGS Mtg	3.41	10/15/2051	983,177	998,370
943,633	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	932,132	944,018
205,694	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	214,179	205,930
1,585,221	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	1,630,796	1,631,555
729	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	753	728
530,917	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	575,049	534,712
202,372	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	210,466	202,819
112,083	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	114,132	111,118
871,261	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	906,520	881,294
45,535	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	47,136	45,483
269,239	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	279,925	269,770
835,864	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	848,010	832,150
108,434	Federal National Mortgage Association	1.75	2/25/2022	110,093	107,315
275,446	Federal National Mortgage Association	2.00	1/25/2041	280,008	270,740
1,194,605	Federal National Mortgage Association	3.50	12/25/2024	1,252,452	1,201,975
869,132	Federal National Mortgage Association	3.00	6/25/2040	872,663	872,918
9,739	Federal National Mortgage Association	4.00	11/25/2037	10,293	9,724
428,206	Federal National Mortgage Association	3.50	1/25/2023	454,071	432,023
183,560	Federal National Mortgage Association	3.50	10/25/2029	190,019	184,067
264,970	Federal National Mortgage Association	3.00	2/25/2038	274,790	265,126
468,811	Federal National Mortgage Association	3.00	8/25/2038	487,658	471,609
1,030,866	Federal National Mortgage Association	3.50	12/25/2034	1,034,356	1,044,377
116,920	Federal National Mortgage Association	3.50	10/25/2020	123,314	116,984
518,170	Government National Mortgage Association	2.50	11/16/2040	537,197	512,607
836,761	Government National Mortgage Association	2.75	11/20/2039	848,587	834,858
754,092	Government National Mortgage Association	3.00	6/20/2039	771,817	754,919
487,791	Government National Mortgage Association	2.00	3/20/2042	493,350	477,631
404,606	Government National Mortgage Association	2.50	11/16/2037	416,491	403,688
259,825	Government National Mortgage Association	1.80	4/16/2039	264,331	255,489
165,173	Government National Mortgage Association	3.00	4/20/2039	170,851	165,784
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,503,386
1,531,492	Morgan Stanley	3.32	12/15/2051	1,531,481	1,554,639
1,604,832	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,665,013	1,630,394
567,369	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	569,732	563,580
	Total Mortgage-Backed Securities			\$ 22,142,178	\$ 21,722,385
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,245,490
	Total Bonds			\$ 5,221,904	\$ 5,245,490
Adjustment to Contract Value				-	478,735
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 37,580,300	\$ 37,580,300

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Bonds					
700,000	Aercap Ireland Capital Limited	4.50	5/15/2021	\$ 740,474	\$ 715,971
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	614,208	625,175
700,000	Apple Inc.	2.85	2/23/2023	713,356	704,505
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	995,658
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	694,815
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	535,951
1,000,000	Bank of America, National Association	3.34	1/25/2023	1,000,000	1,011,641
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,492,785
350,000	BPCE	3.00	5/22/2022	347,830	348,019
1,000,000	Citigroup Inc.	3.98	3/30/2021	1,024,330	1,017,810
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	521,920
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	579,802
700,000	DBS Group Holdings Ltd	3.20	7/25/2022	700,000	703,526
600,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	605,994	595,352
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	779,521
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	500,910	513,426
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	396,236
1,000,000	Energy Transfer Operating, L.P.	4.50	4/15/2024	996,460	1,044,311
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	552,954
1,000,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,000,000	1,002,147
800,000	Goldman Sachs Group, Inc., (The)	3.94	4/23/2021	817,448	812,654
1,000,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	1,011,490	1,016,413
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	799,770
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	695,256
700,000	International Finance Corporation	1.75	3/30/2020	702,100	695,631
1,200,000	JPMorgan Chase & Co.	3.71	6/7/2021	1,220,124	1,215,938
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	1,040,629
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,537,368
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	344,561
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	824,090
1,200,000	Metropolitan Life Global Funding I	2.82	1/8/2021	1,200,708	1,198,904
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	997,135
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	664,345
1,200,000	NBCUniversal Enterprise, Inc.	2.99	4/1/2021	1,209,072	1,203,727
1,200,000	Nissan Motor Acceptance Corporation	3.29	9/28/2022	1,207,632	1,184,599
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	716,770
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,294,341
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	734,922
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	982,664
1,200,000	Royal Bank of Canada	3.47	2/1/2022	1,200,000	1,211,881
900,000	Sempra Energy	3.06	3/15/2021	902,727	894,942
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	550,418
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	599,466	630,718
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	998,870	990,703
550,000	Total System Services, Inc.	4.00	6/1/2023	552,481	565,716
750,000	U.S. Bancorp	3.22	1/24/2022	750,000	755,538
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	1,443,277	1,481,422
3,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	3,504,172	3,602,656
24,400,000	United States Treasury Notes	2.50	1/15/2022	24,424,760	24,556,306
9,670,000	United States Treasury Notes	2.00	12/31/2021	9,522,067	9,612,202
7,500,000	United States Treasury Notes	2.13	3/31/2024	7,435,547	7,444,335
7,250,000	United States Treasury Notes	2.63	12/31/2023	7,285,117	7,359,316
5,870,000	United States Treasury Notes	2.50	1/31/2024	5,884,446	5,924,802
10,815,000	United States Treasury Notes	2.63	2/28/2023	10,810,351	10,958,634
3,350,000	United States Treasury Notes	2.88	11/15/2021	3,354,842	3,400,903
2,700,000	United States Treasury Notes	2.63	2/15/2029	2,722,390	2,727,527
2,200,000	United States Treasury Notes	2.38	2/29/2024	2,222,364	2,210,054
200,000	Walt Disney Company, (The)	3.70	10/15/2025	205,882	208,596
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	586,980
Total Bonds				\$ 117,837,465	\$ 118,464,891

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 757,541
740,303	Ford Auto	1.22	3/15/2021	734,114	736,305
232,669	Honda Auto	1.16	5/18/2020	232,451	232,121
1,209,866	Nissan Auto	1.74	8/16/2021	1,209,738	1,204,037
61,029	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	61,110	60,958
Total Asset-Backed Securities				\$ 2,987,261	\$ 2,990,962
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 650,976
36,697	Federal National Mortgage Association	4.88	2/1/2034	36,826	38,346
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	846,133
646,789	Federal National Mortgage Association	3.08	12/1/2024	654,368	660,791
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	1,018,255
782,475	Federal National Mortgage Association	3.04	1/25/2022	782,941	789,952
800,000	Federal National Mortgage Association	2.65	7/25/2024	806,462	795,050
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	800,073
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	956,351
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	674,019
26,649	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	27,703	26,620
Total Mortgage-Backed Securities				\$ 7,239,154	\$ 7,256,566
Adjustment to Contract Value				-	(648,539)
TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 128,063,880	\$ 128,063,880
TOTAL STABLE VALUE INVESTMENTS				\$ 185,591,324	\$ 185,591,324

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 98,263,085	98,263,085
	Self-Help Credit Union Money Market			507,727	507,727
TOTAL SHORT-TERM INVESTMENTS				\$ 98,770,812	98,770,812
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
280,000	3M Company	4.00	9/14/2048	\$ 285,869	\$ 286,410
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	293,866
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	754,653
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	826,464
181,000	AbbVie Inc.	4.50	5/14/2035	178,526	177,052
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	164,937
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	478,018
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	927,406
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	151,500
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	210,000
150,000	AECOM	5.88	10/15/2024	160,191	159,000
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,346,968
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,596,083
500,000	Alabama Power Company	5.20	6/1/2041	557,385	555,218
500,000	Alabama Power Company	5.70	2/15/2033	582,468	590,520
50,000	Albertsons Companies, LLC-Safeway Inc.	7.50	3/15/2026	50,000	53,000
3,700,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	3,790,436	3,855,248
150,000	Allison Transmission, Inc.	5.88	6/1/2029	152,471	154,500
150,000	Ally Financial Inc.	5.75	11/20/2025	156,659	162,563
250,000	Altice S.A.	7.75	5/15/2022	264,533	254,688
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	503,375
150,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	131,250	139,500
428,961	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	440,826	430,591
449,750	American Airlines 2016-2 Pass Thru Trust	3.20	12/15/2029	440,245	439,316
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	976,512
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	422,060
400,000	American Transmission Systems, Incorporated	5.00	9/1/2044	462,105	439,050
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	4,872,139
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	563,500
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	200,750
417,000	Apache Corporation	6.00	1/15/2037	481,106	459,644
500,000	Apple Inc.	2.45	8/4/2026	473,046	481,679
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,428,318
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	8,339,890
250,000	Apple Inc.	4.25	2/9/2047	250,962	263,757
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,109,832
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,110,816
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	492,352
200,000	Aptim Corp.	7.75	6/15/2025	202,125	150,000
300,000	Aqua America, Inc.	4.28	5/1/2049	299,997	299,728
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	520,424
250,000	Arch Capital Services Inc.	5.03	12/15/2046	275,600	276,436
125,000	Aruba Investments, Inc.	8.75	2/15/2023	126,250	125,625
210,000	Ascend Learning, LLC	6.88	8/1/2025	213,000	212,625
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	140,250
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,402,422
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	190,460
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,332,522
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	2,098,710
250,000	AT&T Inc.	5.15	11/15/2046	234,063	262,102
750,000	AT&T Inc.	4.13	2/17/2026	761,650	774,675
700,000	AT&T Inc.	4.80	6/15/2044	655,450	702,402
245,000	AT&T Inc.	5.65	2/15/2047	250,454	275,407
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,488,890
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	154,875
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024	40,000	41,738
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	85,601
750,000	Bank of America Corporation	4.44	1/20/2048	725,933	792,338
750,000	Bank of America Corporation	3.97	3/5/2029	736,013	766,825
250,000	Bank of America Corporation	4.08	4/23/2040	250,000	250,344
105,000	Bank of America Corporation	4.27	7/23/2029	106,128	109,744
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	202,530
772,000	Bank of America Corporation	3.42	12/20/2028	751,839	758,114
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,832,558
568,000	Bank of America Corporation	4.18	11/25/2027	580,789	580,775
300,000	Bank of America Corporation	4.33	3/15/2050	300,000	310,257
7,600,000	Bank of America, National Association	3.34	1/25/2023	7,600,000	7,688,472
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	7,130,828

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
300,000	Barclays PLC	4.95	1/10/2047	\$ 304,956	\$ 305,661
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	81,058	100,375
1,265,000	Baxalta Incorporated	4.00	6/23/2025	1,240,167	1,308,801
4,800,000	BB&T Corporation	3.24	4/1/2022	4,800,000	4,815,653
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047	944,650	1,031,505
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	517,595
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049	988,200	1,046,370
250,000	Bestfoods	6.63	4/15/2028	334,923	312,354
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	870,284
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	520,166
125,000	Block Communications, Inc.	6.88	2/15/2025	126,588	129,688
150,000	BMC East, LLC	5.50	10/1/2024	149,926	150,375
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,966,330
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	739,130
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	236,314
150,000	Bombardier Inc.	8.75	12/1/2021	148,534	165,938
500,000	Boston Scientific Corporation	4.70	3/1/2049	496,570	525,735
750,000	BP Capital Markets America Inc.	3.22	4/14/2024	746,288	756,887
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,237,263
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	779,122
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041	298,660	297,987
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	317,826
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026	196,124	207,500
150,000	Caleres, Inc.	6.25	8/15/2023	153,090	155,625
150,000	Calpine Corporation	5.75	1/15/2025	143,440	148,500
500,000	Canadian Natural Resources Limited	6.45	6/30/2033	600,390	601,423
200,000	Capital One, National Association	2.35	1/31/2020	199,880	199,327
3,750,000	Cardinal Health, Inc.	4.63	12/15/2020	3,735,788	3,850,635
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	187,150
150,000	Cascades Inc.	5.50	7/15/2022	149,063	151,125
500,000	CBS Corporation	5.50	5/15/2033	528,155	550,141
150,000	CBS Radio Inc.	7.25	11/1/2024	149,944	155,250
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	203,000
200,000	CDW LLC	5.50	12/1/2024	208,950	211,750
125,000	Cedar Fair, L.P.	5.38	6/1/2024	124,218	127,813
500,000	Celgene Corporation	4.35	11/15/2047	451,535	487,371
4,280,000	Celgene Corporation	4.55	2/20/2048	4,329,006	4,321,332
375,000	Celgene Corporation	4.63	5/15/2044	401,844	378,457
150,000	Centene Corporation	4.75	1/15/2025	149,303	152,175
2,500,000	Centene Corporation	5.63	2/15/2021	2,543,750	2,540,625
165,000	Central Garden & Pet Company	5.13	2/1/2028	154,500	156,750
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	198,500
75,000	CenturyLink, Inc.	5.63	4/1/2025	68,063	73,875
125,000	CenturyLink, Inc.	5.80	3/15/2022	119,619	128,449
125,000	CenturyLink, Inc.	8.00	6/1/2036	113,121	123,281
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	518,707
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	794,780
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	849,548
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	149,625
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	208,500
500,000	Chevron Corporation	2.95	5/16/2026	495,087	499,311
4,750,000	Cigna Corporation	4.90	12/15/2048	4,589,454	4,793,947
1,000,000	Cigna Corporation	4.80	8/15/2038	998,555	1,008,390
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	242,797
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	624,758
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	311,345
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	214,249
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	585,845
100,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024	101,000	107,625
150,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036	166,881	175,086
150,000	Cleveland-Cliffs Inc.	5.75	3/1/2025	145,500	149,280
500,000	CME Group Inc.	4.15	6/15/2048	497,705	520,282
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	4,135,221
250,000	Comcast Corporation	9.46	11/15/2022	356,305	306,126
750,000	Comcast Corporation	4.00	11/1/2049	745,140	729,888
275,000	Comcast Corporation	4.25	1/15/2033	290,393	292,426
1,000,000	Comcast Corporation	4.60	10/15/2038	1,018,140	1,076,141
205,000	Comcast Corporation	5.65	6/15/2035	241,531	241,960

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
1,500,000	Comcast Corporation	4.70	10/15/2048	\$ 1,509,925	\$ 1,629,579
250,000	Commonwealth Edison Company	5.88	2/1/2033	288,703	303,453
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	928,614
50,000	CommScope, Inc. of North Carolina	8.25	3/1/2027	50,000	54,000
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	204,124	201,250
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	130,053
500,000	Consolidated Edison Company of New York	4.63	12/1/2054	504,060	531,271
300,000	Consolidated Edison Company of New York	5.70	12/1/2036	334,512	356,654
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	362,972
300,000	Constellium N.V.	6.63	3/1/2025	297,235	312,000
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	258,359
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	259,712
150,000	Cornerstone Chemical Company	6.75	8/15/2024	150,094	145,875
750,000	Corning Incorporated	4.75	3/15/2042	773,678	769,860
150,000	Corp Internationale Masonite	5.75	9/15/2026	142,125	153,375
125,000	Cott Holdings Inc.	5.50	4/1/2025	119,031	126,563
3,300,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,313,913	3,444,672
200,000	Covey Park Energy	7.50	5/15/2025	200,520	186,000
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,364	504,171
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	255,183
150,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	148,837	153,750
500,000	Crown Castle International Corp.	4.75	5/15/2047	463,730	498,375
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,584,229
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	254,375
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	202,455
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	758,307
750,000	CVS Health Corporation	4.78	3/25/2038	730,365	729,581
1,200,000	CVS Health Corporation	5.05	3/25/2048	1,235,503	1,184,050
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	4,047,055
200,000	Dana Incorporated	5.50	12/15/2024	193,500	202,500
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,902,105
125,000	DaVita Inc.	5.13	7/15/2024	121,250	125,000
4,400,000	DBS Group Holdings Ltd	3.20	7/25/2022	4,400,000	4,422,163
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	200,000
3,700,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	3,736,963	3,671,340
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038	473,185	518,072
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	5,066,885
4,200,000	Diamond 1 Finance Corp. -2023	5.45	6/15/2023	4,353,132	4,480,976
125,000	Diamond 1 Finance Corp. -2024	7.13	6/15/2024	126,130	132,242
500,000	Diamond 1 Finance Corp. -2036	8.10	7/15/2036	623,628	602,619
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,776,888
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	128,500
125,000	Diamondback Energy, Inc.	5.38	5/31/2025	123,353	130,439
1,500,000	Discover Financial Services	3.75	3/4/2025	1,498,260	1,499,390
200,000	Discover Financial Services	4.10	2/9/2027	199,822	200,605
150,000	DISH DBS Corporation	5.88	11/15/2024	151,885	129,375
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	448,798
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	254,375
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	669,240	675,771
500,000	Dow Chemical Company, (The)	5.55	11/30/2048	499,635	569,846
500,000	DowDuPont Inc.	5.32	11/15/2038	515,585	565,734
5,100,000	DowDuPont Inc.	5.42	11/15/2048	5,229,804	5,888,149
500,000	DowDuPont Inc.	5.42	11/15/2048	517,105	577,270
275,000	Drax Finco PLC	6.63	11/1/2025	274,313	277,750
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	6,213,198
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	297,844
3,850,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	3,857,467	3,953,376
190,000	Duke Energy Indiana, LLC	6.12	10/15/2035	232,231	241,548
300,000	Duke Energy Ohio, Inc.	4.30	2/1/2049	299,436	317,987
500,000	eBay Inc.	4.00	7/15/2042	428,379	440,045
4,280,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025	4,531,450	4,505,813
150,000	EMI Music Publishing Group North America	7.63	6/15/2024	161,438	159,000
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	282,170
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	191,700
60,000	Endo Finance	5.88	10/15/2024	60,000	59,550
4,250,000	Energy Transfer Operating, L.P.	6.25	4/15/2049	4,273,664	4,771,450
150,000	EnLink Midstream Partners, LP	4.85	7/15/2026	138,950	148,688
30,000	Enlink Midstream, LLC	5.38	6/1/2029	30,000	30,114

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
1,000,000	Ensco Rowan PLC	5.20	3/15/2025	\$ 667,500	\$ 803,140
400,000	Entergy Arkansas, LLC	4.20	4/1/2049	397,628	415,891
200,000	Entergy Corporation	2.95	9/1/2026	188,423	192,823
500,000	Entergy Texas, Inc.	4.50	3/30/2039	498,650	522,795
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	188,748
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045	507,725	522,873
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,343,459
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	273,257
125,000	Enviva Partners	8.50	11/1/2021	128,750	130,000
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	507,421
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	150,563
750,000	Etp Legacy Lp	4.90	3/15/2035	722,687	719,006
250,000	Etp Legacy Lp	6.05	6/1/2041	259,568	267,305
532,000	Etp Legacy Lp	6.63	10/15/2036	599,378	596,150
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	4,048,631
700,000	Express Scripts Holding Company	3.00	7/15/2023	683,889	693,425
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	502,516
8,500,000	Farm Credit Banks Consolidated Systemwid	3.51	6/11/2040	8,660,650	8,680,931
3,650,000	Federal Home Loan Mortgage Corporation	6.25	7/15/2032	4,840,943	5,034,215
750,000	FedEx Corporation	4.40	1/15/2047	740,062	707,120
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	193,758
70,000	First Data Corporation	5.75	1/15/2024	69,125	72,144
5,100,000	First Data Corporation	5.00	1/15/2024	5,232,600	5,228,061
200,000	First Quantum Minerals Ltd	6.50	3/1/2024	176,624	188,750
500,000	Ford Motor Company	4.35	12/8/2026	507,184	492,016
270,000	Fox Corporation	5.48	1/25/2039	270,000	300,653
750,000	Fox Corporation	5.58	1/25/2049	750,000	850,970
100,000	Frontier Communications Corporation	8.00	4/1/2027	100,000	103,375
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	226,200
500,000	GE Capital International Funding Company	3.37	11/15/2025	477,365	491,591
542,000	GE Capital International Funding Company	4.42	11/15/2035	486,843	507,652
500,000	General Electric Capital Corporation	3.61	3/15/2023	500,000	491,081
500,000	General Electric Company	4.50	3/11/2044	571,486	463,802
500,000	General Mills, Inc.	4.55	4/17/2038	458,790	503,775
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	522,636
250,000	General Mills, Inc.	4.70	4/17/2048	225,548	254,961
500,000	General Motors Company	6.60	4/1/2036	563,380	547,423
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	503,508
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	264,574
5,100,000	General Motors Financial Company, Inc.	5.65	1/17/2029	5,376,828	5,472,484
90,000	GFL Environmental Inc.	8.50	5/1/2027	90,675	93,758
1,700,000	GlaxoSmithKline Capital PLC	3.04	5/14/2021	1,700,000	1,703,650
5,100,000	Goldman Sachs Group, Inc., (The)	3.94	4/23/2021	5,211,231	5,180,672
500,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	500,000	505,946
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	1,066,405
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	443,007	444,287
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	152,625
7,700,000	Groupe De La Banque Africaine De Develop	3.00	12/6/2021	7,788,484	7,826,380
150,000	Gulfport Energy Corporation	6.00	10/15/2024	151,034	131,532
150,000	Gw Honos Corporation	8.75	5/15/2025	139,738	141,405
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	111,650
400,000	Harborwalk Life Insurance	5.08	2/15/2069	400,000	421,720
150,000	HCA Inc.	5.50	6/15/2047	150,000	158,930
150,000	Hess Corporation	5.63	2/15/2026	150,000	153,375
6,305,000	Hess Corporation	5.80	4/1/2047	6,066,571	6,823,088
150,000	Hill-Rom Holdings, Inc.	5.75	9/1/2023	153,545	155,625
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	455,956
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	315,685
550,000	Home Depot, Inc., (The)	4.50	12/6/2048	555,504	601,180
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024	1,800,226	1,864,043
500,000	HP Inc.	6.00	9/15/2041	521,687	530,543
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,248,488
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	741,101
125,000	HUB International Limited	7.00	5/1/2026	115,975	126,094
150,000	Hughes Satellite Systems Corporation	6.63	8/1/2026	148,763	151,688
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,370,181
300,000	Indiana Michigan Power Company	4.25	8/15/2048	298,284	308,500
2,400,000	ING Groep N.V.	4.63	1/6/2026	2,393,856	2,534,458

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
200,000	Intel Corporation	2.60	5/19/2026	\$ 193,588	\$ 194,735
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	198,000
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	521,577
4,500,000	International Bank for Reconstruction	2.13	3/3/2025	4,406,715	4,430,826
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	200,515
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,422,228
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,098,347
750,000	International Paper Company	4.40	8/15/2047	735,755	696,365
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048	477,730	523,112
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,417,232
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	502,659
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	484,164
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,709,000
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	204,000
2,850,000	Japan International Cooperation Agency	1.88	11/13/2019	2,810,948	2,837,453
150,000	JBS USA Food Co	5.88	7/15/2024	148,859	154,313
150,000	JDA ESCR	7.38	10/15/2024	152,813	156,188
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	971,464
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	446,498
750,000	JPMorgan Chase & Co.	3.90	1/23/2049	701,648	727,574
500,000	JPMorgan Chase & Co.	4.03	7/24/2048	456,685	495,812
7,325,000	JPMorgan Chase & Co.	3.71	6/7/2021	7,447,840	7,422,291
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	497,917
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	776,502
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	278,071
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	777,704
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,601,108
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	573,816
750,000	Kinder Morgan, Inc.	5.20	3/1/2048	739,980	792,140
500,000	Kinder Morgan, Inc.	5.55	6/1/2045	512,325	544,595
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,116,587
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,896,144
135,000	Koppers Inc.	6.00	2/15/2025	135,000	130,653
6,600,000	Korea Development Bank, (The)	3.31	7/6/2022	6,600,000	6,625,694
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,738,515
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	514,086
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	497,309
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	544,611
150,000	L Brands, Inc.	6.75	7/1/2036	130,688	130,500
300,000	Lam Research Corporation	4.88	3/15/2049	299,853	323,724
200,000	Lennar Corporation	5.25	6/1/2026	198,515	207,500
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	150,468	152,298
500,000	Liberty Mutual Group Inc.	4.85	8/1/2044	499,485	519,868
150,000	Lions Gate Capital Holdings LLC	5.88	11/1/2024	148,500	153,000
125,000	Live Nation Entertainment, Inc.	5.38	6/15/2022	124,688	126,875
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	208,950
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	908,242	892,342
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	176,625
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,832,155
500,000	Maple Escr	4.60	5/25/2028	500,305	524,077
500,000	Marathon Petroleum Corporation	4.75	9/15/2044	452,025	502,136
250,000	Marathon Petroleum Corporation	5.85	12/15/2045	224,886	266,491
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,311,044
500,000	Marsh & McLennan Companies, Inc.	4.90	3/15/2049	499,465	551,791
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	854,376
125,000	Mauser Packaging Solutions Holding Company	7.25	4/15/2025	125,174	121,719
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,079,062
840,000	Medtronic, Inc.	4.38	3/15/2035	868,305	904,475
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	138,805
500,000	Merck & Co., Inc.	3.90	3/7/2039	494,790	513,045
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	197,500
1,500,000	Microsoft Corporation	3.70	8/8/2046	1,438,048	1,503,861
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	870,523
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,395,601
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	5,151,166
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	388,076
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	250,374
150,000	Molina Healthcare, Inc.	5.38	11/15/2022	150,308	156,563

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
750,000	Morgan Stanley	3.88	1/27/2026	\$ 762,736	\$ 768,608
500,000	Morgan Stanley	4.38	1/22/2047	496,908	519,298
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	540,528
150,000	MPH Infotech, Inc.	7.13	6/1/2024	156,720	150,780
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	200,500
125,000	MSCI Inc.	5.75	8/15/2025	127,046	130,938
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	138,708
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027	146,295	156,000
150,000	Murray Energy Corporation	11.25	4/15/2021	96,045	73,500
500,000	Mylan N.V.	3.95	6/15/2026	478,834	481,486
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,780,500
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,362,380
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	244,500
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,393,043
3,000,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,950,070	3,120,492
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	516,209
150,000	Netflix, Inc.	5.88	11/15/2028	148,125	158,250
250,000	New Red Finance, Inc.	10.50	2/1/2024	271,250	227,500
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,601,391
125,000	Newfield Exploration Company	5.63	7/1/2024	128,788	136,488
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	500,000	458,255
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	30,750
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	196,175
500,000	NiSource Finance Corp.	4.80	2/15/2044	483,221	529,858
400,000	NiSource Finance Corp.	5.65	2/1/2045	424,080	468,156
750,000	Noble Energy, Inc.	4.95	8/15/2047	678,705	769,365
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,505,411
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	7,069,094
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	535,360
150,000	Novelis Inc.	5.88	9/30/2026	153,149	152,438
150,000	NRG Energy, Inc.	6.63	1/15/2027	146,530	160,500
500,000	Nutrien Ltd.	4.90	6/1/2043	474,780	517,630
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	492,822
200,000	OCI N.V.	6.63	4/15/2023	203,060	208,300
300,000	Ohio Edison Company	6.88	7/15/2036	373,476	387,548
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	201,718
150,000	Omega Engineering, Inc.	5.00	1/15/2026	150,563	148,875
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042	284,145	298,772
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	840,392
200,000	Open Text Corp	5.63	1/15/2023	208,248	205,000
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	1,002,993
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	1,010,864
4,820,000	Oracle Corporation	4.00	11/15/2047	4,539,261	4,780,221
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	498,273
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,852,608
190,000	PacifiCorp	5.25	6/15/2035	213,210	218,623
750,000	PacifiCorp	6.25	10/15/2037	965,810	976,599
45,000	Panther BF Aggregator	8.50	5/15/2027	45,000	46,530
30,000	Panther BF Aggregator	6.25	5/15/2026	30,000	31,238
185,000	Par Pharmaceutical, Inc.	7.50	4/1/2027	185,000	191,901
35,000	Park Aerospace Holdings Limited	5.25	8/15/2022	35,481	36,435
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	204,480
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	5,222,883
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,409,530
100,000	Pentair Finance S.a r.l.	2.65	12/1/2019	96,615	100,036
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	287,924
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	554,168
150,000	PetSmart, Inc.	5.88	6/1/2025	131,250	135,938
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	294,788
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	526,552
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	515,869
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	882,475
500,000	Piedmont Natural Gas Company, Inc.	3.64	11/1/2046	440,770	449,918
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	165,200
500,000	Plains All American Pipeline, L.P.	4.90	2/15/2045	444,760	481,408
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	515,928
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	252,188
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,601,200

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
400,000	Polar Tankers, Inc.	5.95	5/10/2037	\$ 454,469	\$ 469,140
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	249,063
250,000	Precision Castparts Corp.	4.38	6/15/2045	254,208	266,934
350,000	Public Service Company of Colorado	3.55	6/15/2046	305,571	322,286
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	6,145,007
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	880,352
4,525,000	Qualcomm Incorporated	4.30	5/20/2047	4,502,003	4,575,377
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	194,000
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	143,250
150,000	Realogy Group	5.25	12/1/2021	146,984	151,125
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,276,642
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	152,177
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	524,418
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	745,937
500,000	Rogers Communications Inc.	5.45	10/1/2043	541,080	574,574
8,300,000	Royal Bank of Canada	3.47	2/1/2022	8,300,000	8,382,178
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046	534,015	551,675
150,000	Salem Media Group, Inc.	6.75	6/1/2024	152,363	135,000
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	816,693
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	402,837
150,000	Schweitzer-Mauduit International, Inc.	6.88	10/1/2026	143,624	154,125
150,000	Sealed Air Corporation	5.50	9/15/2025	149,250	157,500
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049	343,105	365,142
5,600,000	Sempra Energy	3.06	3/15/2021	5,616,968	5,568,528
500,000	Sempra Energy	3.80	2/1/2038	432,265	461,393
1,500,000	Shell International Finance B.V.	4.00	5/10/2046	1,440,116	1,543,559
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	481,764	493,333
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	794,113
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	478,087
150,000	Simmons Foods, Inc.	5.75	11/1/2024	132,375	138,000
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	1,040,761
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	120,411	120,000
125,000	Sinclair Television Group, Inc.	6.13	10/1/2022	128,829	127,344
200,000	Sirius XM Radio Inc.	5.00	8/1/2027	201,094	201,640
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	204,200
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,702,812
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	570,771
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	818,509
100,000	Spectrum Brands, Inc.	6.63	11/15/2022	104,817	102,230
125,000	Springleaf Finance Corporation	7.13	3/15/2026	125,781	134,219
200,000	Sprint Corporation	7.13	6/15/2024	207,509	200,438
75,000	SS&C Technologies, Inc.	5.50	9/30/2027	75,000	76,922
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	517,681
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	260,990
150,000	Staples, Inc.	7.50	4/15/2026	150,000	150,281
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	4,119,146
150,000	Stevens Holding Company	6.13	10/1/2026	149,583	157,875
150,000	Summit Materials, LLC	5.13	6/1/2025	136,494	149,250
4,100,000	Sunoco Logistics Partners Operations L.P.	5.40	10/1/2047	4,184,747	4,115,982
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	121,950
10,000	Sunoco LP 02-15-2028	5.88	3/15/2028	10,000	10,250
10,000	Sunoco LP 03-15-2026	5.50	2/15/2026	10,000	10,175
500,000	Sysco Corporation	4.50	4/1/2046	512,055	507,596
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	4,595,906	4,835,506
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	203,750
400,000	Tampa Electric Company	6.15	5/15/2037	456,768	473,393
20,000	Targa Resources Partners LP	6.50	7/15/2027	20,000	21,425
60,000	Targa Resources Partners LP	6.88	1/15/2029	60,000	64,800
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	224,138
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	189,625
150,000	Telesat Canada	8.88	11/15/2024	159,984	162,563
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	204,250
90,000	Tempur Sealy International, Inc.	5.50	6/15/2026	85,725	89,546
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	204,000
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024	198,462	203,548
335,000	Texas Instruments Incorporated	3.88	3/15/2039	332,005	342,037
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	213,940
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,746,077

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
3,720,000	Total System Services, Inc.	4.00	6/1/2023	\$ 3,736,777	\$ 3,826,299
150,000	TransDigm Inc.	6.38	6/15/2026	154,313	150,375
200,000	Transocean Inc	6.80	3/15/2038	157,761	158,000
375,000	TTX Company	4.60	2/1/2049	374,205	401,287
500,000	TTX Company	3.90	2/1/2045	471,385	477,880
500,000	Tucson Electric Power Company	4.85	12/1/2048	521,125	550,743
100,000	Twdc Enterprises 18 Corp.	7.00	3/1/2032	129,276	137,469
500,000	Twdc Enterprises 18 Corp.	4.13	6/1/2044	513,640	526,787
1,500,000	Twdc Enterprises 18 Corp.	3.70	10/15/2025	1,544,115	1,564,470
750,000	Twdc Enterprises 18 Corp.	4.75	9/15/2044	771,836	859,274
200,000	Twdc Enterprises 18 Corp.	7.43	10/1/2026	205,292	254,078
5,300,000	U.S. Bancorp	3.22	1/24/2022	5,300,000	5,339,135
320,000	U.S. Small Business Administration	3.54	12/1/2038	320,000	330,620
200,000	United Technologies Corporation	4.45	11/16/2038	201,122	208,595
500,000	United Technologies Corporation	4.50	6/1/2042	492,399	518,763
292,000	United Technologies Corporation	6.13	7/15/2038	357,598	358,584
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048	762,540	772,529
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	506,862
250,000	Unum Group	7.25	3/15/2028	306,860	297,652
3,950,000	Unum Group	7.25	3/15/2028	4,848,388	4,702,894
150,000	Veritas U, Inc.	5.00	10/15/2025	150,299	148,875
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	529,556
500,000	Verizon Communications Inc.	4.52	9/15/2048	472,018	521,445
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	743,672
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	210,172
8,700,000	Verizon Communications Inc.	3.88	2/8/2029	8,683,557	9,002,447
500,000	Verizon Communications Inc.	4.67	3/15/2055	494,495	527,220
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	335,580
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,196,471
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	198,500
250,000	Viacom Inc.	4.38	3/15/2043	224,305	226,977
150,000	ViaSat, Inc.	5.63	9/15/2025	146,250	148,875
40,000	ViaSat, Inc.	5.63	4/15/2027	40,000	40,800
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	179,100
200,000	Virginia Electric and Power Company	4.60	12/1/2048	203,968	219,346
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,130,882
1,960,000	Virginia Electric and Power Company	6.00	5/15/2037	2,476,333	2,388,487
250,000	Visa Inc.	4.30	12/14/2045	303,543	272,716
125,000	Vistra Operations Company LLC	5.63	2/15/2027	125,000	128,281
60,000	Vizient, Inc.	6.25	5/15/2027	60,000	61,950
125,000	Vizient, Inc.	10.38	3/1/2024	133,594	134,825
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048	496,040	511,475
100,000	VRX Escrow Corp.	5.50	11/1/2025	100,000	102,344
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	318,102
300,000	W. W. Grainger, Inc.	3.75	5/15/2046	270,492	277,030
500,000	Walmart Inc.	4.05	6/29/2048	493,495	525,973
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	1,021,398
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028	4,199,836	4,445,322
1,600,000	Wells Fargo & Company	4.75	12/7/2046	1,602,158	1,682,528
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	584,790
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	657,708
500,000	Welltower Inc.	4.95	9/1/2048	495,970	530,184
100,000	West Str Merger Sub Inc.	6.38	9/1/2025	100,809	96,750
750,000	Western Midstream Operating, LP	3.95	6/1/2025	754,702	761,123
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,670,215
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	272,192
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,330,463
178,000	WMG Acquisition Corp.	5.63	4/15/2022	184,898	180,634
125,000	Wolverine World Wide, Inc.	5.00	9/1/2026	117,750	121,875
150,000	WPX Energy, Inc.	5.75	6/1/2026	145,075	155,063
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,519,742
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	940,024
400,000	U.S. Small Business Administration	3.87	11/1/2038	400,000	422,154
250,000	Union Pacific Corporation	3.35	8/15/2046	211,533	217,305
290,000	Union Pacific Corporation	3.80	10/1/2051	252,680	272,172
295,000	Union Pacific Corporation	4.38	11/15/2065	289,413	287,921
285,000	Union Pacific Corporation	3.60	9/15/2037	258,546	272,775
150,000	Unit Corporation	6.63	5/15/2021	148,818	147,000
439,560	United Airlines, Inc.	3.45	6/1/2029	450,136	439,208
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	4,109,750
150,000	United Rentals (North America), Inc.	5.50	5/15/2027	149,972	154,500
TOTAL CORPORATE BONDS				\$ 620,478,953	629,566,691

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
UNITED STATES GOVERNMENT BONDS					
500,000	United States Treasury Bill	1.00	6/7/2018	\$ 493,276	498,347
3,300,000	United States Treasury Bond	3.13	11/15/2028	3,424,781	3,472,993
41,310,000	United States Treasury Bond	3.50	2/15/2039	45,338,531	46,010,624
2,440,000	United States Treasury Bond	3.00	8/15/2048	2,422,840	2,467,355
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	26,935,354
18,000,000	United States Treasury Inflation Linked Notes	0.64	4/15/2023	18,141,779	18,462,618
502,000	United States Treasury Note	2.38	4/30/2026	500,746	501,431
51,000,000	United States Treasury Note	2.13	3/31/2024	50,564,063	50,621,478
1,472,000	United States Treasury Note	2.25	4/30/2024	1,468,312	1,469,758
1,492,000	United States Treasury Note	2.63	2/15/2029	1,499,867	1,507,211
31,200,000	United States Treasury Note	2.63	2/15/2029	31,484,188	31,518,084
33,460,000	United States Treasury Note	2.63	12/31/2023	33,622,072	33,964,510
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,845,959
4,600,000	United States Treasury Note	2.88	8/15/2028	4,612,578	4,743,929
1,400,000	United States Treasury Note	2.75	2/15/2028	1,367,589	1,429,695
84,145,000	United States Treasury Note	2.50	1/31/2024	84,275,869	84,930,578
58,098,500	United States Treasury Wisconsin Sec	3.38	11/15/2048	62,781,927	63,161,668
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 371,990,882	376,541,592
TOTAL BONDS				\$ 992,469,835	1,006,108,283
BOND FUNDS					
5,205,079	Ashmore Emerging Markets Total Return Fund			\$ 45,585,222	40,391,410
388,011	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,559,053	39,856,544
2,114,510	Neuberger Berman High Income Bond Fund			18,784,420	18,015,627
627,141	Neuberger Berman High Income Fund LLC			25,000,000	30,581,716
9,653,076	Voya Senior Loan Trust Fund Class A			111,141,700	119,846,757
TOTAL BOND FUNDS				\$ 237,070,395	248,692,054
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,343,186
2,294,939	Ford Motor Credit Company LLC	1.22	3/15/2021	2,277,284	2,282,546
668,925	Honda Auto	1.16	5/18/2020	668,297	667,349
3,064,993	Nissan Auto	1.74	8/16/2021	3,064,669	3,050,226
383,609	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	384,014	383,166
TOTAL ASSET-BACKED SECURITIES				\$ 11,683,189	11,726,473
MORTGAGE-BACKED SECURITIES					
11,308,770	Bank 2017-Bnk5	1.23	6/15/2060	\$ 857,954	\$ 692,549
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	500,979
987,023	Bank of America Mortgage Securities, Inc.	4.46	12/25/2034	985,121	987,929
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	1,042,319
17,409,685	CFCRE 2016-C7 Mortgage Trust	0.90	12/10/2054	939,462	810,752
13,293,012	Citigroup Commercial Mortgage Trust 2013	1.20	11/10/2046	620,341	532,465
730,000	Citigroup Commercial Mortgage Trust 2013	5.26	11/10/2046	700,858	739,562
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,046,927
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	778,625
590,325	COMM 2012-CCRE2 Mortgage Trust	1.81	8/15/2045	40,743	25,833
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,586,879
1,270,036	COMM 2012-CCRE3 Mortgage Trust	1.87	10/15/2045	103,854	67,140
563,820	COMM 2012-CCRE4 Mortgage Trust	1.92	10/15/2045	39,616	25,531
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,056,877
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,065,060
500,000	COMM 2013-CCRE13 Mortgage Trust	5.06	10/10/2046	516,641	533,447
706,335	COMM 2013-CCRE6 Mortgage Trust	1.20	3/10/2046	34,043	20,563
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046	979,414	1,009,921
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	936,953
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,397,666
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,481,109
500,000	COMM 2016-COR1 Mortgage Trust	4.53	10/10/2049	494,906	508,021
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,042,289
1,000,000	Comm Commercial Mortgage-Hudson	2.84	8/10/2038	973,533	977,970
1,000,000	Comm Commercial Mortgage-MSCCG	3.58	6/7/2035	999,772	999,809
981,425	Core Indl	3.29	2/10/2037	990,636	1,002,353
990,000	DBWF CMO Mortgage Trust	3.54	6/10/2034	982,767	979,942
253,000	DBWF Mortgage Trust	3.54	6/10/2034	222,718	228,911
5,047,281	Federal National Mortgage Association	2.45	4/1/2025	4,882,212	4,984,402
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	4,241,870
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	5,027,512	5,050,460

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued				-	
8,377,358	Federal National Mortgage Association	3.58	5/1/2028	\$ 8,365,298	\$ 8,729,031
8,420,722	Federal National Mortgage Association	3.43	6/1/2028	8,302,553	8,684,585
242,754	Federal National Mortgage Association	4.88	2/1/2034	243,607	253,660
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,437,921
4,619,920	Federal National Mortgage Association	3.08	12/1/2024	4,673,970	4,719,937
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,484,079
5,075,000	Federal National Mortgage Association	3.06	9/25/2027	4,978,258	5,073,899
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,734,739
5,100,000	Federal National Mortgage Association	2.65	7/25/2024	5,141,939	5,068,446
3,112,118	Federal National Mortgage Association	3.04	1/25/2022	3,113,954	3,141,855
470,000	Government National Mortgage Association	3.17	11/16/2046	481,503	469,282
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,034,704
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	493,284
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	697,687
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,067,303
118,672	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	125,627	122,525
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	1,034,930
680,000	GS Mortgage Securities Trust 2018-GS5	3.56	10/15/2031	680,000	680,636
1,000,000	J.P. Morgan Chase Commercial Mortgage	4.13	1/15/2046	1,050,174	1,033,554
570,000	J.P. Morgan Chase Commercial Mortgage	5.55	8/15/2046	631,364	598,146
340,000	J.P. Morgan Chase Commercial Mortgage	5.55	8/15/2046	353,520	353,565
1,615,758	JP Morgan Mortgage Trust	4.24	8/25/2035	1,617,000	1,642,499
1,000,000	JPMBB Commercial Mortgage Securities	4.44	2/15/2047	1,075,015	1,053,867
1,000,000	JPMBB Commercial Mortgage Securities	3.58	3/15/2049	1,040,869	1,030,772
1,450,000	JPMBB Commercial Mortgage Securities	3.39	12/15/2049	1,450,453	1,472,853
710,000	JPMBB Commercial Mortgage Securities	4.00	7/15/2050	697,920	699,217
1,000,000	JPMCC Coml Mtg.	3.72	3/15/2050	1,037,628	1,036,350
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	279,580
1,160,000	Morgan Stanley Bank of America Merrill L	4.31	12/15/2051	1,194,768	1,258,714
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,360,503
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	1,037,233
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	139,917
340,000	Morgan Stanley	4.41	10/15/2051	350,178	371,366
810,000	Morgan Stanley	2.70	1/11/2032	817,885	806,857
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	1,015,655
1,672,181	Structured Adjustable Rate Mortgage Loan	4.38	2/25/2035	1,687,276	1,679,649
8,350,000	UBS Commercial Mortgage Trust 2018-C12	1.56	4/15/2052	948,563	940,786
12,001,004	UBS Commercial Mortgage Trust 2018-C12	1.00	8/15/2051	766,859	738,494
1,000,000	UBS-Barclays Commercial Mortgage Trust 2	3.19	3/10/2046	1,029,460	1,014,426
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	1,028,631
16,782,333	Wells Fargo Commercial Mortgage Trust 2049	1.15	12/15/2049	971,084	767,271
1,000,000	Wells Fargo Commercial Mortgage Trust 2059	3.37	12/15/2059	1,009,908	1,014,849
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.86	11/18/2044	1,119,812	1,057,115
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,989,776
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,113,251
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,712,951
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	1,028,761
151,012	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	152,294	150,845
TOTAL MORTGAGE-BACKED SECURITIES				\$ 140,899,794	140,711,069
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,382,123,213	1,407,237,879

FIXED INCOME INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
8,619	2U, Inc.	\$ 522,982	\$ 521,450
62,980	3i Group plc	675,662	878,922
14,073	3M Company	2,284,141	2,666,974
441	4imprint Group PLC	14,521	15,350
2,200	A. O. Smith Corporation	115,202	115,654
111,381	A2a S.P.A.	153,644	185,989
37,023	Abbott Laboratories	1,617,046	2,945,550
22,510	AbbVie Inc.	1,190,653	1,787,069
3,995	ABIOMED, Inc.	1,174,587	1,108,253
1,500	Acadia Healthcare Company, Inc.	67,705	48,030
24,856	Accenture Public Limited Company	2,086,858	4,540,446
5,281	ACS, Actividades de Construcción y Servi	211,670	242,241
11,329	Activision Blizzard, Inc.	519,680	546,171
546	Acuity Brands, Inc.	131,256	79,896
11,000	Adastria Co., Ltd.	280,448	269,630
2,129	Adecco Group AG	170,636	122,266
14,100	Adidas AG	1,040,816	3,620,209
1,500	Adient Public Limited Company	107,142	34,650
15,036	Adobe Inc.	2,053,376	4,349,163
2,400	ADT Inc.	20,973	15,816
21,815	Adtalem Global Education Inc.	630,157	1,075,916
2,798	Advance Auto Parts, Inc.	452,021	465,363
5,500	Advanced Energy Industries, Inc.	425,173	317,680
18,560	Advanced Micro Devices, Inc.	288,774	512,813
26,500	Advantest Corporation	751,866	747,116
2,126	AECOM	74,506	72,071
7,760	AeroVironment, Inc.	546,299	532,026
21,906	AES Corporation, (The)	327,828	375,031
574	AFC Ajax N.V.	11,048	12,608
1,033	Affiliated Managers Group, Inc.	178,856	114,580
32,550	AFLAC Incorporated	1,253,627	1,639,869
1,100	AGCO Corporation	69,154	77,858
4,490	Agilent Technologies, Inc.	162,985	352,465
654	Agios Pharmaceuticals, Inc.	39,678	36,572
9,695	AGL Energy Limited	146,873	151,694
7,048	AGNC Investment Corp.	138,888	125,384
426,000	AIA Group Limited	2,028,329	4,341,232
1,600	Air Lease Corporation	62,530	61,696
25,600	Air Liquide Finance	2,786,559	3,401,190
3,371	Air Products and Chemicals, Inc.	403,373	693,718
5,876	Akamai Technologies, Inc.	399,683	470,433
25,596	Aker Solutions ASA	137,419	131,036
24,664	Aktiebolaget Volvo	401,348	394,342
1,619	Alaska Air Group, Inc.	115,601	100,216
1,756	Albemarle Corporation	167,101	131,805
2,900	Alcoa Corporation	98,238	77,372
6,120	Alcon, Inc.	150,450	352,426
18,400	Alder BioPharmaceuticals, Inc.	187,492	250,056
1,535	Alexandria Real Estate Equities, Inc.	174,473	218,569
3,467	Alexion Pharmaceuticals, Inc.	421,821	471,963
3,707	Align Technology, Inc.	739,727	1,203,589
2,350	Alkermes Public Limited Company	138,365	71,252
213	Alleghany Corporation	129,901	139,915
19,910	Allegheny Technologies Incorporated	486,928	496,157
1,401	Allegion Public Limited Company	56,240	139,021

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,273	Allergan Public Limited Company	\$ 823,007	\$ 775,131
724	Alliance Data Systems Corporation	187,139	115,912
9,844	Alliant Energy Corporation	399,441	464,932
1,649	Allison Transmission Holdings, Inc.	59,867	77,272
20,361	Allstate Corporation, (The)	1,315,256	2,016,961
6,072	Ally Financial Inc.	123,962	180,399
1,259	Alnylam Pharmaceuticals, Inc.	83,520	112,479
10,112	Alphabet Inc.	6,320,678	12,070,090
27,422	Altria Group, Inc.	1,275,884	1,489,837
7,886	Amazon.com, Inc.	5,089,108	15,192,537
15,700	Ambarella Inc.	693,961	786,884
520	AMC Networks Inc.	30,743	30,373
2,200	Amdocs Limited	136,624	121,176
100	AMERCO	38,119	37,317
14,852	Ameren Corporation	813,101	1,080,780
5,979	American Airlines, Inc.	323,231	204,362
1,804	American Campus Communities, Inc.	86,290	85,149
11,763	American Electric Power Company, Inc.	705,737	1,006,325
11,380	American Express Company	741,602	1,334,077
1,009	American Financial Group, Inc.	97,127	104,462
4,100	American Homes 4 Rent	93,006	98,318
13,324	American International Group, Inc.	606,388	633,823
107	American National Insurance Company	12,485	12,122
7,503	American Tower Corporation	704,338	1,465,336
10,826	American Water Works Company, Inc.	855,460	1,171,265
2,150	Ameriprise Financial, Inc.	184,650	315,556
2,500	AmerisourceBergen Corporation	144,978	186,900
6,557	AMETEK, Inc.	399,815	578,131
9,629	Amgen Inc.	1,071,387	1,726,672
6,430	Amphenol Corporation	351,243	640,171
12,686	Anadarko Petroleum Corporation	820,005	924,175
5,243	Analog Devices, Inc.	268,281	609,446
20,062	Annaly Capital Management, Inc.	225,472	202,426
28,530	Ansell Limited	529,520	542,183
3,253	ANSYS, Inc.	435,017	636,937
4,200	Antero Resources Corporation	92,750	30,450
11,575	Anthem, Inc.	2,376,680	3,044,572
5,514	Aon PLC	547,493	993,292
18,200	Aozora Bank, Ltd.	437,205	442,683
6,456	Apache Corporation	487,830	212,467
2,400	Apartment Investment and Management Company	63,809	118,464
1,357	Apergy Corporation	32,496	53,859
2,870	Apple Hospitality REIT, Inc.	55,001	47,212
92,990	Apple Inc.	7,409,236	18,660,303
14,697	Applied Materials, Inc.	366,561	647,697
1,000	AptarGroup, Inc.	79,254	111,240
3,855	Aptiv PLC	182,163	330,374
2,700	Aqua America, Inc.	87,029	105,462
3,800	Aramark	143,124	118,104
5,558	Arch Capital Group Ltd.	175,680	187,749
16,724	Archer-Daniels-Midland Company	696,628	745,890
37,257	Arconic Inc.	796,167	800,280
833	Arcosa Inc.	18,830	25,931
864	Arista Networks, Inc.	141,311	269,819
700	Armstrong World Industries, Inc.	32,235	60,669

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
37,600	Array BioPharma Inc.	\$ 202,720	\$ 850,136
1,265	Arrow Electronics, Inc.	93,489	106,905
9,808	Arthur J. Gallagher & Co.	536,134	820,145
428,800	Ascendas Real Estate Investment Trust	931,713	945,048
1,000	Ashland Global Holdings Inc.	62,110	80,530
6,224	Ashtead Group Public Limited Company	139,138	172,177
14,300	ASML Holding	2,141,375	2,973,466
9,888	Aspen Technology, Inc.	921,672	1,205,446
2,269	Associated Banc-Corp	54,734	51,484
1,044	Assurant, Inc.	61,729	99,180
1,743	Assured Guaranty Ltd.	67,300	83,141
26,800	Astellas Pharma Inc.	424,796	363,108
107,775	AT&T Inc.	3,181,674	3,336,714
6,174	Atalaya Mining Plc	18,910	17,546
2,469	Athene Holding Ltd	124,521	111,500
12,402	Atlantica Yield	249,545	254,117
10,286	Atlassian Corporation PLC	980,082	1,133,003
1,691	Atmos Energy Corporation	140,842	173,057
1,954	Auswide Bank Ltd	7,023	6,767
42,528	Auto Trader Group PLC	76,243	78,889
3,220	Autodesk, Inc.	193,304	573,836
12,532	Automatic Data Processing, Inc.	1,112,415	2,060,135
880	AutoNation, Inc.	41,404	36,898
1,045	AutoZone, Inc.	660,758	1,074,584
3,458	Avalara, Inc.	192,241	203,572
2,117	AvalonBay Communities, Inc.	314,134	425,369
900	AVANGRID, Inc.	40,311	46,089
36,719	AVAST PLC	141,387	145,042
1,464	Avery Dennison Corporation	85,409	161,992
1,700	Avnet, Inc.	75,491	82,637
3,635	AXA Equitable Holdings, Inc.	77,492	82,478
19,325	Axalta Coating Systems Ltd.	562,628	521,389
1,119	AXIS Capital Holdings Limited	74,674	63,615
48,128	Azimut Holding S.p.A.	930,708	970,867
19,240	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	153,657	123,906
10,302	Baker Hughes, a GE company	419,337	247,454
31,659	Ball Corporation	1,108,342	1,897,640
22,432	BAM Group	100,594	109,106
33,106	Banca Generali S.p.A.	908,452	933,484
148,523	Banca Mediolanum SpA	1,106,069	1,089,414
160,605	Bank of America Corporation	3,084,580	4,911,301
700	Bank of Hawaii Corporation	57,441	57,666
1,805	Bank of Montreal	140,932	141,990
49,696	Bank of New York Mellon Corporation, (The)	1,489,008	2,467,903
1,604	Bank OZK	73,280	52,371
1,500	BankUnited, Inc.	53,944	54,870
27,136	Baxter International Inc.	1,506,784	2,070,477
10,940	BB&T Corporation	359,713	560,128
9,312	Becton, Dickinson and Company	1,406,482	2,241,771
1,500	Bemis Company, Inc.	71,982	86,130
50,806	Berkshire Hathaway Inc.	5,793,570	11,010,168
1,963	Berry Global Group, Inc.	99,671	115,424
14,546	Best Buy Co., Inc.	878,412	1,082,368
18,384	Betsson AB	149,128	139,386
322,185	Bezeq The Israel Telecommunication Corp.	228,740	220,099

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,923	BGC Partners, Inc.	\$ 36,423	\$ 26,584
76,624	BHP Group Limited	2,123,695	2,017,050
15,995	BHP Group PLC	272,944	377,294
3,025	Biogen Inc.	575,248	693,451
2,464	BioMarin Pharmaceutical Inc.	218,081	210,746
291	Bio-Rad Laboratories, Inc.	65,524	87,571
491	Bio-Techne Corporation	50,782	100,454
2,168	Black Knight Inc	87,595	122,319
2,723	BlackRock, Inc.	1,078,327	1,321,309
721	Bluebird Bio, Inc.	121,778	102,259
66,447	BlueScope Steel Limited	575,391	629,039
81,500	BOC Hong Kong (Holdings) Limited	365,914	364,628
13,544	Boeing Company, (The)	2,640,354	5,115,433
381	BOK Financial Corporation	30,447	33,200
793	Booking Holdings Inc.	923,722	1,471,007
18,355	Booz Allen Hamilton Holding Corporation	517,176	1,088,268
123,634	Boral Limited	429,609	422,046
3,563	BorgWarner Inc.	136,407	148,827
2,390	Boston Properties, Inc.	254,667	328,912
22,305	Boston Scientific Corporation	356,438	827,962
23,240	Bovis Homes Group PLC	343,878	336,295
201,061	BP P.L.C.	1,516,280	1,465,213
2,800	Brandywine Realty Trust	45,939	43,092
7,718	Brickworks Ltd.	91,167	88,927
895	Bright Horizons Family Solutions LLC	73,560	114,694
1,629	Brighthouse Financial, Inc.	82,483	68,076
20,770	BrightSpere Investment Group	352,394	304,488
24,273	Bristol-Myers Squibb Company	1,029,080	1,126,995
4,600	Brixmor Property Group Inc.	91,950	82,248
6,132	Broadcom Inc.	992,747	1,952,429
4,165	Broadridge Financial Solutions, Inc.	415,896	492,011
1,553	Brookfield Property REIT Inc.	31,539	32,349
3,256	Brown & Brown, Inc.	68,509	103,378
13,063	Brown-Forman Corporation	586,606	695,335
1,700	Bruker Corporation	42,503	65,620
1,300	Brunswick Corporation	79,710	66,573
137,385	BT Group PLC	428,064	410,233
1,426	Bucher Industries AG	509,921	484,476
1,893	Bunge Finance North America, Inc.	149,813	99,212
6,564	Bureau Veritas	169,507	166,105
9,598	Burlington Stores, Inc.	1,421,725	1,621,198
30,110	BWXT Government Group, Inc.	1,526,220	1,538,621
8,962	C.H. Robinson Worldwide, Inc.	752,723	725,922
467	Cable One, Inc.	236,840	495,268
1,000	Cabot Corporation	57,457	45,380
7,085	Cabot Oil & Gas Corporation	147,576	183,431
4,200	CAC Holdings Corporation	61,096	59,809
4,189	Cadence Design Systems, Inc.	134,290	290,633
62,876	CAE Inc.	754,077	1,460,477
8,549	Caesars Entertainment Corporation	96,614	80,019
12,091	Cambrex Corporation	569,830	520,155
1,310	Camden Property Trust	108,353	131,852
3,343	Campbell Soup Company	140,127	129,341
1,754	Canadian Imperial Bank of Commerce	160,006	147,092
647	Cantel Medical Corp.	65,568	44,604

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6,774	Capital One Financial Corporation	\$ 420,127	\$ 628,830
9,357	Capri Holdings Limited	586,219	412,457
5,249	Cardinal Health, Inc.	257,317	255,679
5,743	Cargotec Oyj	239,516	235,049
5,313	Carl Zeiss Meditec AG	473,952	521,297
849	Carlisle Companies Incorporated	89,242	120,066
8,318	Carlsberg A/S	1,062,701	1,073,580
2,503	CarMax, Inc.	105,331	194,884
6,328	Carnival Corporation	314,100	347,154
6,933	Cars.com Inc	111,987	144,276
601	Carter's, Inc.	53,723	63,652
556	Casey's General Stores, Inc.	62,452	73,587
22,327	Catalent, Inc.	969,161	1,000,696
11,049	Caterpillar Inc.	1,132,570	1,540,452
18,452	Cboe Global Markets, Inc.	1,580,198	1,874,908
4,595	CBRE Group, Inc.	127,615	239,262
5,085	CBS Corporation	190,538	260,708
2,000	CDK Global, Inc.	129,700	120,640
2,108	CDW Corporation	123,368	222,605
1,928	Celanese Corporation	177,298	208,012
10,653	Celgene Corporation	788,824	1,008,413
6,296	Cementir Holding S.p.A.	45,932	45,652
30,919	Centene Corporation	1,508,313	1,594,184
22,911	Centennial Resource Development, Inc.	420,430	241,253
7,267	CenterPoint Energy, Inc.	150,459	225,277
72,196	Centrica PLC	145,441	100,001
101,677	CenturyLink, Inc.	2,157,281	1,161,151
692	Ceridian HCM Holding Inc.	25,929	36,780
40,071	Cerner Corporation	2,097,980	2,662,718
10,462	CF Industries Holdings, Inc.	400,598	468,488
53,224	Champion Iron Limited	85,969	83,165
656	Charles River Laboratories International	60,643	92,148
17,153	Charles Schwab Corporation, (The)	470,942	785,264
2,675	Charter Communications, Inc.	799,945	992,933
30,670	Charter Hall Limited	123,693	211,769
13,298	Check Point Software Technologies Ltd	1,672,784	1,605,866
211	Chemed Corporation	67,126	68,951
2,381	Chemours Company, (The)	88,565	85,740
3,345	Cheniere Energy, Inc.	165,561	215,251
16,500	Chesapeake Energy Corporation	201,243	48,015
30,516	Chevron Corporation	2,899,264	3,663,751
2,900	Chimera Investment Corporation	57,357	55,593
31,000	China Beststudy Education	13,948	12,249
451	Chipotle Mexican Grill, Inc.	194,963	310,306
500	Choice Hotels International, Inc.	31,300	41,520
2,146	Christian Dior	1,063,546	1,061,577
20,530	Chubb Limited	2,486,584	2,980,956
4,654	Church & Dwight Co., Inc.	234,814	348,817
11,561	Cigna Holding Company	1,712,618	1,836,349
1,849	Cimarex Energy Co.	219,390	126,952
16,515	CIMIC Group Limited	575,228	588,062
4,406	Cincinnati Financial Corporation	285,262	423,769
1,500	Cinemark Holdings, Inc.	64,129	63,075
1,917	Cintas Corporation	204,346	416,257
85,923	Cisco Systems, Inc.	2,670,312	4,807,392

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,642	CIT Group Inc.	\$ 75,357	\$ 87,469
34,941	Citigroup Inc.	1,815,226	2,470,329
18,504	Citizens Financial Group, Inc.	620,115	669,845
2,521	Citrix Systems, Inc.	177,326	254,520
800	Clean Harbors, Inc.	44,498	60,800
2,080	Clorox Company, (The)	218,982	332,238
12,000	CLP HOLDINGS LIMITED	147,058	136,054
16,164	CME Group Inc.	1,784,088	2,891,740
6,680	CMS Energy Corporation	223,955	371,074
393	CNA Financial Corporation	17,169	18,208
2,246,000	CNOOC Limited	2,472,900	4,059,485
3,600	CNX Resources Corporation	49,671	32,256
56,669	Coca-Cola Company, (The)	2,136,516	2,780,181
5,082	Coca-Cola European Partners PLC	260,794	272,344
17,136	Cochlear Limited	1,534,348	2,259,420
6,181	Codemasters Group	18,366	18,412
29,025	Cognex Corporation	468,993	1,463,731
8,301	Cognizant Technology Solutions Corporation	370,617	605,641
365	Coherent, Inc.	92,706	54,024
1,400	Colfax Corporation	54,964	42,238
12,902	Colgate-Palmolive Company	715,906	939,137
4,614	Colliers International Group Inc.	119,626	297,049
7,700	Colony Capital, Inc.	101,891	39,578
41,611	Coloplast A/S	3,289,486	4,486,129
1,800	Columbia Property Trust, Inc.	40,053	40,878
538	Columbia Sportswear Company	48,969	53,784
67,350	Comcast Corporation	1,510,791	2,931,746
10,729	Comerica Incorporated	733,880	843,192
1,564	Commerce Bancshares, Inc.	80,217	94,513
2,389	CommScope Holding Company, Inc.	96,256	59,199
3,603	Compagnie Plastic Omnium	119,912	108,982
151,261	Compass Group PLC	2,603,121	3,437,046
32,619	Conagra Brands, Inc.	920,150	1,004,013
3,580	Concho Resources Inc.	414,353	413,060
87,000	Concordia Financial Group, Ltd.	344,474	337,455
2,900	Conduent Incorporated	48,662	37,207
29,253	Connect Group PLC	14,658	14,682
31,945	ConocoPhillips	1,832,164	2,016,368
5,830	Consolidated Edison, Inc.	382,774	502,313
7,849	Constellation Brands, Inc.	1,312,529	1,661,398
1,182	Continental Resources, Inc.	53,409	54,360
2,033	Cooper Companies, Inc., (The)	484,604	589,407
500	Copa Holdings, S.A.	56,126	41,630
40,154	Copart, Inc.	1,387,318	2,703,167
1,400	CoreLogic, Inc.	58,114	56,854
533	CoreSite Realty Corporation	58,908	58,316
11,993	Corning Incorporated	269,040	381,977
1,299	Corporate Office Properties Trust	43,546	36,216
4,381	CoStar Group, Inc.	720,611	2,174,071
10,452	Costco Wholesale Corporation	1,623,017	2,566,280
9,555	Coty Inc.	139,056	103,385
910	Covetrus, Inc.	36,365	29,912
696	Crane Co.	53,387	59,195
161	Credit Acceptance Corporation	37,188	79,891
6,410	Crown Castle International Corp.	525,335	806,250

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
11,430	Crown Holdings, Inc.	\$ 407,194	\$ 664,426
20,456	CSL Limited	882,757	2,859,002
19,318	CSX Corporation	736,846	1,538,292
11,023	CTS Eventim AG & Co. KGaA	542,128	563,813
2,928	Cubesmart, L.P.	74,696	93,432
824	Cullen/Frost Bankers, Inc.	74,043	83,793
7,828	Cummins Inc.	899,529	1,301,718
626	Curtiss-Wright Corporation	73,299	71,326
22,326	CVS Health Corporation	1,156,153	1,214,088
10,900	Cybozu, Inc.	99,845	103,152
4,633	Cypress Semiconductor Corporation	64,445	79,595
15,910	CyrusOne Inc.	582,265	886,028
13,500	Cytokinetics, Incorporated	174,412	119,070
5,609	D.R. Horton, Inc.	144,335	248,535
32,500	Daikin Industries, Ltd.	1,222,960	4,114,478
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,602,626
2,100	Daiwabo Holdings Co., Ltd.	107,654	106,909
9,426	Danaher Corporation	555,160	1,248,379
2,316	Darden Restaurants, Inc.	170,721	272,362
3,596	Dassault Systemes	548,179	568,437
1,999	DaVita Inc.	102,784	110,425
2,014	DB Insurance Co., Ltd.	93,057	117,928
3,000	DBS Group Holdings Ltd	60,087	62,261
6,153	Deere & Company	640,422	1,019,121
2,097	Dell Technologies Inc.	79,658	141,359
9,381	Delta Air Lines, Inc.	318,856	546,818
1,000	Densan System Co.Ltd.	30,416	28,777
4,106	Dentsply Sirona Inc.	199,326	209,940
46,653	Deutsche Lufthansa Aktiengesellschaft	1,171,873	1,125,152
4,874	Deutsche Post AG	148,318	168,785
109,867	Deutsche Telekom AG	1,841,060	1,836,330
18,614	Devon Energy Corporation	881,113	598,254
3,664	DexCom, Inc.	260,967	443,600
20,258	DEXUS Funds Management Limited	145,751	178,232
2,190	Diamondback Energy, Inc.	205,765	232,994
1,300	Dick's Sporting Goods, Inc.	63,261	48,100
6,756	Digital Realty Trust, Inc.	735,773	795,249
5,338	Discover Financial Services	209,164	434,994
51,237	Discovery, Inc.	1,183,086	1,495,278
5,160	Dish Network Corporation	264,551	181,219
54,941	DNB ASA	1,076,074	1,052,440
910	DocuSign, Inc.	38,879	51,570
840	Dolby Laboratories, Inc.	43,706	54,340
35,379	Dollar General Corporation	2,846,039	4,460,938
34,480	Dollar Tree, Inc.	3,027,320	3,836,934
21,379	Dominion Energy, Inc.	1,283,455	1,664,783
2,351	Domino's Pizza, Inc.	482,071	636,134
900	Domtar Corporation	32,870	44,010
1,855	Donaldson Company, Inc.	85,148	99,317
2,119	Douglas Emmett, Inc.	82,735	87,282
2,373	Dover Corporation	130,942	232,649
17,138	Dow Inc	789,852	972,239
46,916	DowDuPont Inc.	1,467,298	1,803,920
27,530	Drax Group PLC	138,678	122,383
7,457	DTE Energy Company	693,235	937,419

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,415	Duke Energy Corporation	\$ 709,610	\$ 949,015
5,106	Duke Realty Corporation	136,042	158,899
61,436	Dunelm Group PLC	702,846	684,778
1,149	Dunkin' Brands Group, Inc.	63,300	85,750
5,151	DXC Technology Company	315,084	338,627
16,348	E*Trade Financial Corporation	694,068	828,190
16,800	E.W. Scripps Company, (The)	274,891	382,872
700	Eagle Materials Inc.	67,250	63,637
20,360	East West Bancorp, Inc.	1,078,443	1,048,133
2,299	Eastman Chemical Company	147,889	181,345
6,924	Eaton Corporation Public Limited Company	407,246	573,446
1,547	Eaton Vance Corp.	70,563	64,309
79,948	eBay Inc.	2,048,386	3,097,985
700	EchoStar Corporation	39,867	27,895
3,852	Ecolab Inc.	338,493	709,076
5,880	Edison International	299,427	374,968
4,309	Edwards Lifesciences Corporation	391,828	758,686
1,754	Eiffage	198,664	183,007
3,000	Eisai Co., Ltd.	189,746	173,845
4,937	Elanco Animal Health	103,978	155,516
5,300	Elecom Co.,Ltd.	174,298	177,024
4,682	Electronic Arts Inc.	247,212	443,151
2,811	Element Solution Inc.	36,655	30,527
16,624	Eli Lilly and Company	1,184,084	1,945,673
9,331	Emerson Electric Co.	479,246	662,408
1,800	Empire State Realty Trust, Inc.	37,156	27,828
16,198	Encompass Health Corporation	747,777	1,043,961
14,138	Encore Capital Group, Inc.	524,462	399,540
11,172	Enerflex Ltd.	149,479	153,893
900	Energizer Holdings, Inc.	50,177	43,101
43,417	Eni S.p.A.	765,982	740,469
5,799	Entergy Corporation	478,403	561,923
81,098	Entertainment One Ltd	502,022	503,878
12,821	EOG Resources, Inc.	1,106,445	1,231,457
792	EPAM Systems, Inc.	95,564	142,053
16,769	Epiroc AB	137,980	165,718
1,200	EPR Properties	88,107	94,632
3,846	EQT Corporation	116,572	78,651
3,669	Equifax Inc.	340,064	462,111
1,248	Equinix, Inc.	387,286	567,466
6,224	Equinor ASA	162,500	138,515
2,892	Equitrans Midstream Corporation	91,719	60,240
2,000	Equity Commonwealth	62,708	63,600
1,218	Equity Lifestyle Properties, Inc.	96,033	142,141
5,477	Equity Residential	325,995	418,552
162,961	Ericsson	1,635,588	1,611,303
400	Erie Indemnity Company	49,081	75,728
21,728	Erste Group Bank AG	878,179	869,315
4,100	Esperion Therapeutics, Inc.	61,229	176,710
1,056	Essex Property Trust, Inc.	232,698	298,320
7,989	Estee Lauder Companies Inc. , (The)	820,322	1,372,590
11,880	Euronet Worldwide, Inc.	1,045,244	1,780,693
493	Evercore Inc.	53,121	48,033
717	Everest Re Group, Ltd.	170,422	168,854
8,413	Evergy Inc.	452,285	486,440

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
6,872	Eversource Energy	\$ 344,290	\$ 492,448
28,600	Evoqua Water Technologies Corporation	380,452	389,532
11,003	Evotec SE	293,801	272,270
68,971	Evraz PLC	323,478	564,301
9,712	Exact Sciences Corporation	349,287	958,477
3,911	Exelixis, Inc.	95,443	76,890
22,297	Exelon Corporation	869,355	1,136,032
22,035	Exor N.V.	1,365,738	1,465,873
1,899	Expedia Group, Inc.	168,886	246,566
26,800	Expeditors International of Washington	1,103,677	2,128,456
128,700	Experian Group Limited	2,281,049	3,733,100
3,069	Extended Stay America, Inc.	56,125	54,966
5,129	Extra Space Storage Inc.	453,270	531,826
2,526	Extraction Oil & Gas, Inc.	36,621	11,872
71,439	Exxon Mobil Corporation	5,335,299	5,735,123
4,037	F.N.B. Corporation	53,688	48,969
4,076	F5 Networks, Inc.	662,042	639,524
42,011	Facebook, Inc.	4,355,133	8,124,927
504	FactSet Research Systems Inc.	83,202	139,038
417	Fair, Isaac International Germany Corporation	81,570	116,656
12,900	FANUC Corporation	1,206,515	2,406,263
4,400	FARO Technologies, Inc.	201,935	247,500
4,170	Fastenal Company	151,392	294,194
32,734	Fastighets Ab Balder	1,045,916	1,033,655
1,039	Federal Realty Investment Trust	150,397	139,070
3,474	FedEx Corporation	486,942	658,184
2,162	Ferguson PLC	139,045	153,326
51,488	Ferrexpo PLC	160,234	139,145
7,300	FibroGen, Inc.	171,847	341,129
4,073	Fidelity National Financial, Inc.	117,481	162,716
9,185	Fidelity National Information Services	680,713	1,064,817
30,287	Fifth Third Bancorp	742,175	872,871
17,300	Finisar Corporation	387,126	417,103
44,433	FireEye, Inc.	633,539	711,817
1,557	First American Financial Corporation	62,526	88,842
3,400	First Bank of Toyama, Ltd., (The)	11,521	11,600
139	First Citizens BancShares, Inc.	57,642	62,307
7,538	First Data Corporation	134,764	194,933
2,066	First Hawaiian, Inc.	58,405	57,125
4,924	First Horizon National Corporation	91,926	74,303
2,278	First Republic Bank	217,268	240,602
1,037	First Solar, Inc.	33,238	63,807
9,328	FirstCash, Inc.	506,700	911,159
21,115	FirstEnergy Corp.	749,915	887,463
6,939	FirstService Corporation	220,311	605,220
14,067	Fiserv, Inc.	509,412	1,227,205
1,797	FleetCor Technologies, Inc.	310,718	468,927
4,826	Flir Systems, Inc.	223,877	255,488
600	Floor & Décor Holdings, Inc.	20,406	28,812
2,900	Flowers Foods, Inc.	54,707	63,046
5,546	Flowserve Corporation	235,095	271,920
8,768	Fluor Corporation	426,459	348,353
7,269	FMC Corporation	325,094	574,687
2,197	Foot Locker, Inc.	135,358	125,690

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
60,667	Ford Motor Company	\$ 746,484	\$ 633,970
26,100	FormFactor, Inc.	354,403	494,595
148,830	Fortescue Metals Group Ltd	832,003	748,991
7,959	Fortinet, Inc.	519,371	743,530
4,287	Fortive Corporation	156,223	370,140
856,770	Fortress Worldwide Transportation And Infrastructure Common Stock	13,621,160	13,922,513
2,610	Fortune Brands Home & Security, Inc.	144,904	137,756
4,200	Foster Electric Company, Limited	56,037	65,277
55,281	Fox Corporation	1,886,528	2,142,121
26,921	Franklin Resources, Inc.	906,432	931,197
20,148	Freeport-McMoRan Inc.	492,930	248,022
1,104	Frontdoor, Inc.	30,174	38,905
3,700	Fuji Electric Co., Ltd.	133,950	130,393
3,200	FUJIFILM Holdings Corporation	144,210	148,945
15,500	Fujitsu Limited	1,122,487	1,132,144
6,300	Fukuoka Financial Group, Inc.	144,350	145,713
110,382	Galp Energia, SGPS, S.A.	2,121,060	1,851,866
3,100	Gaming and Leisure Properties, Inc.	105,986	125,178
3,424	Gap, Inc., (The)	87,432	89,298
1,903	Gardner Denver Investments, Inc.	51,062	64,226
2,651	Garmin Ltd.	132,156	227,297
1,275	Garrett Motion Inc.	12,153	23,970
2,828	Gartner, Inc.	361,795	449,567
800	GATES INDUSTRIAL CORPORATION PLC	12,965	12,864
2,277	Gaztransport Et Technigaz	226,168	205,805
1,600	GCI Liberty, Inc.	75,796	95,392
5,080	General Dynamics Corporation	674,359	907,898
131,721	General Electric Company	2,941,637	1,339,603
9,177	General Mills, Inc.	421,844	472,340
19,457	General Motors Company	696,321	757,850
7,982	Genesee & Wyoming Inc.	574,313	707,604
2,372	Genpact Limited	67,304	86,104
3,757	Gentex Corporation	77,967	86,524
4,146	Genuine Parts Company	328,552	425,131
11,536	Gerresheimer AG	879,075	866,203
19,304	Gilead Sciences, Inc.	899,995	1,255,532
12,174	Glaukos Corporation	413,240	878,111
6,187	GlaxoSmithKline PLC	123,432	126,905
2,313	Global Payments Inc.	179,955	337,860
13,856	GoDaddy Inc.	936,936	1,129,264
5,241	Goldman Sachs Group, Inc., (The)	970,228	1,079,227
3,181	Goodyear Tire & Rubber Company, (The)	54,604	61,107
2,528	Graco Inc.	92,041	129,560
1,260	GrafTech International Ltd.	22,029	14,427
71	Graham Holdings Company	42,568	52,784
41,139	Grainger PLC	141,661	135,150
9,049	Grand Canyon Education, Inc.	672,311	1,048,689
37,300	Graphic Packaging Holding Company	438,974	517,724
300	Great Eastern Holdings Limited	5,906	5,719
40,800	GREE, Inc.	166,085	158,255
2,546	Greggs PLC	61,277	59,644
5,470	Grifols, S.A.	160,182	151,662
64,000	Groupon, Inc.	317,979	225,280
1,388	Grubhub Inc.	148,490	92,705
6,723	Guidewire Software, Inc.	332,750	716,000
8,800	Gurunavi, Inc.	48,735	48,909

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,191	H & R Block, Inc.	\$ 58,069	\$ 86,827
8,366	H&R Real Estate Investment Trust	137,179	142,356
1,500	Hain Celestial Group, Inc., (The)	58,261	32,730
16,056	Halliburton Company	637,599	454,866
4,509	Hamburger Hafen und Logistik Aktiengesel	108,726	113,193
32,810	Hanesbrands Inc.	696,583	592,877
1,040,000	Hang Lung Properties Limited	3,220,704	2,444,439
62,800	Hang Seng Bank, Limited	1,636,247	1,648,966
579	Hanover Insurance Group, Inc., (The)	52,083	69,833
3,401	Harley-Davidson, Inc.	132,934	126,619
4,316	Harris Corporation	453,671	727,246
5,793	Hartford Financial Services Group, I, (The)	211,140	303,032
1,592	Hasbro, Inc.	94,413	162,161
1,800	Hawaiian Electric Industries, Inc.	59,568	74,664
8,570	HCA Healthcare, Inc.	924,242	1,090,361
8,345	HCP, Inc.	272,141	248,514
11,400	HD Supply Holdings, Inc	358,882	520,866
19,161	Healthcare Services Group, Inc.	951,728	648,600
2,858	Healthcare Trust of America, Inc.	90,557	78,824
11,654	HEICO Corporation	376,377	1,051,636
5,749	Heineken Holding N.V.	580,077	583,405
10,424	Helmerich & Payne, Inc.	709,563	610,012
49,000	Henderson Land Development Company Limited	311,772	301,667
7,175	Henry Schein, Inc.	448,651	459,631
1,700	Herbalife Nutrition Ltd.	51,364	89,845
2,217	Hershey Company, (The)	169,267	276,792
9,115	Hess Corporation	528,056	584,454
23,594	Hewlett Packard Enterprise Company	295,713	373,021
12,100	Hexcel Corporation	323,271	855,591
1,777	High Co Ventures	10,841	10,874
99,800	HighPoint Resources Corporation	615,702	273,452
1,434	Highwoods Properties, Inc.	71,218	63,928
925	Hill-Rom Holdings, Inc.	66,624	93,814
16,186	Hilton Grand Vacations Inc.	625,924	518,599
4,074	Hilton Worldwide Holdings Inc.	267,184	354,397
400	HIMACS, Ltd.	6,717	6,562
91,063	HKBN Ltd.	146,359	162,965
1,800	Hokuetsu Industries Co.,Ltd.	18,879	19,475
6,500	Hokuhoku Financial Group, Inc.	69,818	71,259
10,642	HollyFrontier Corporation	629,529	507,943
4,987	Hologic, Inc.	192,128	231,297
17,936	Home Depot, Inc., (The)	1,595,078	3,653,563
29,561	Honeywell International Inc.	2,742,507	5,132,676
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	3,131,724
130,000	Hong Kong Telecommunications (HKT) Limited	162,985	201,494
32,276	Horizon Pharma Public Limited Company	418,234	824,006
14,971	Hormel Foods Corporation	534,566	597,942
22,100	Hosiden Corporation.	199,009	209,144
2,400	Hospitality Properties Trust	74,496	62,400
10,998	Host Hotels & Resorts, L.P.	192,170	211,602
28,000	Hour Glass Limited, (The)	15,463	16,148
600	Howard Hughes Corporation, (The)	71,222	66,600
3,500	Hoya Corporation	194,040	245,589
34,187	HP Inc.	648,488	682,031
720	Hubbell Incorporated	86,238	91,872

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,076	Huddon Ltd	\$ 48,495	\$ 47,186
1,994	Hudson Pacific Properties, Inc.	67,651	69,511
4,271	Humana Inc.	811,983	1,090,856
19,607	Huntington Bancshares Incorporated	207,034	272,929
604	Huntington Ingalls Industries, Inc.	120,788	134,438
2,982	Huntsman Corporation	74,743	66,320
700	Hyatt Hotels Corporation	38,696	53,711
3,141	Hyundai Marine & Fire Insurance Co.,Ltd.	86,723	102,849
6,878	IAC/InterActiveCorp	334,307	1,546,450
830	Icon Public Limited Company	80,459	113,361
208	ICU Medical, Inc.	61,287	47,320
1,141	IDEX Corporation	111,231	178,749
4,916	IDEXX Laboratories, Inc.	878,784	1,140,512
23,572	IDP Education Limited	257,547	258,822
12,917	IHS Markit Ltd.	614,856	739,627
12,300	II-VI Incorporated	392,164	490,032
2,296	Ilkka-Yhtymä Oyj	10,473	9,726
4,950	Illinois Tool Works Inc.	470,213	770,369
3,257	Illumina, Inc.	592,155	1,016,184
36,100	ImmunoGen, Inc.	348,812	86,279
3,182	Incyte Corporation	384,477	244,378
92,400	Industria de Diseno Textil, S.A.	1,761,343	2,792,816
3,806	Ingersoll-Rand Public Limited Company	228,765	466,654
46,012	Inghams Group Limited	136,535	144,116
1,119	Ingredion Incorporated	134,445	106,025
5,216	Inogen, Inc.	700,069	455,357
5,273	Inspire Medical Systems, Inc.	301,781	272,561
5,270	Instalco Intressen AB	48,779	47,729
12,689	Insulet Corporation	1,194,671	1,094,426
933	Integra LifeSciences Holdings Corporation	61,346	48,693
70,878	Intel Corporation	2,128,930	3,617,613
1,200	Interactive Brokers Group, Inc.	44,478	65,088
3,000	Intercept Pharmaceuticals, Inc.	201,262	258,540
13,716	Intercontinental Exchange, Inc.	641,852	1,115,797
13,573	International Business Machines Corporation	1,751,958	1,903,885
17,385	International Consolidated Airlines Group	142,558	122,476
1,929	International Flavors & Fragrances Inc.	202,763	265,797
1,600	International Game Technology	35,343	23,408
17,866	International Paper Company	711,665	836,307
4,500	International Speedway Corporation	153,466	198,540
1,599	InterParfums	85,051	80,013
7,177	Interpublic Group of Companies, Inc., (The)	103,152	165,071
36	Interroll Holding AG	78,915	78,606
33,800	Intertek Group Plc	1,498,142	2,357,390
19,800	InterXion Holding N.V.	446,901	1,369,962
6,984	Intuit Inc.	1,032,351	1,753,403
4,936	Intuitive Surgical, Inc.	1,473,042	2,520,470
7,863	Invesco Ltd.	186,662	172,750
4,535	Invitation Homes Inc.	103,038	112,740
16,665	Ionis Pharmaceuticals, Inc.	200,150	1,238,709
1,182	IPG Photonics Corporation	219,001	206,531
2,094	IPSEN	136,772	244,296
6,282	IQVIA Holdings Inc	695,215	872,570
41,100	Iridium Communications Inc.	355,551	1,128,606
3,890	Iron Mountain Incorporated	123,215	126,347

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
97,000	iShares, Inc.	\$ 4,849,948	\$ 5,125,480
26,009	Italgas S.p.A.	145,530	162,064
1,191	ITT Inc.	49,083	72,115
5,200	Iwatani Corporation	163,789	162,478
7,000	Iyo Bank, Ltd., (The)	38,416	38,716
8,275	J D Wetherspoon PLC	129,087	147,576
1,238	J. B. Hunt Transport Services, Inc.	105,491	116,966
1,908	J. M. Smucker Company, (The)	193,808	233,978
6,397	J2 Cloud Services, LLC	388,728	560,505
2,002	Jabil Inc.	58,507	60,480
1,291	Jack Henry & Associates, Inc.	137,561	192,436
1,803	Jacobs Engineering Group Inc.	83,828	140,526
24,200	Japan Post Bank Co., Ltd.	265,659	265,738
9,400	Jardine Cycle & Carriage Limited	250,439	245,289
41,500	Jardine Matheson Holdings Limited	2,405,458	2,730,700
789	Jazz Pharmaceuticals Public Limited Company	140,839	102,389
1,407	JBG Smith Properties	46,810	59,868
29,917	JD Sports Fashion PLC	234,010	245,474
6,192	Jefferies Financial Group Inc.	155,596	127,369
4,700	JetBlue Airways Corporation	100,219	87,185
739	John Wiley & Sons, Inc.	39,582	34,127
46,546	Johnson & Johnson	4,307,726	6,572,295
31,691	Johnson Controls International Public Library	1,151,021	1,188,413
3,399	Jones Lang LaSalle Incorporated	410,594	525,383
85,064	JPMorgan Chase & Co.	5,516,983	9,871,677
16,527	Juniper Networks, Inc.	475,143	458,955
1,700	Juroku Bank, Ltd., (The)	35,772	34,588
3,951	JW Pharmaceutical CORPORATION	139,859	124,129
45,000	K. Wah International Holdings Limited	28,472	28,220
7,751	Kansas City Southern	586,164	954,458
40,400	Kao Corporation	2,179,009	3,103,953
1,963	KAR Auction Services, Inc.	85,830	110,870
2,100	Keihin Corporation	35,595	34,467
4,316	Kellogg Company	258,509	260,255
65,000	Kerry Properties Limited	283,608	277,551
2,559	Keurig Dr Pepper Inc.	148,333	74,390
28,086	KeyCorp	431,295	492,909
8,780	Keyence Corporation	767,365	5,448,921
3,421	Keysight Technologies, Inc.	141,965	297,730
1,319	Kilroy Realty Corporation	96,033	101,444
5,287	Kimberly-Clark Corporation	469,512	678,745
5,707	KiMcO Realty Corporation	105,764	99,245
31,007	Kinder Morgan, Inc.	886,986	616,109
795	Kirby Corporation	56,804	64,967
2,549	KLA Corporation	151,375	324,947
13,900	KLab Inc.	120,468	102,838
4,115	Klepierre	143,388	146,052
1,687	Knight-Swift Transportation Holdings Inc.	68,494	56,261
8,953	Kohl's Corporation	559,749	636,558
8,400	KOKUYO Co.,Ltd.	106,547	106,494
10,600	Komori Corporation	124,574	122,203
50,000	KONE Oyj	1,997,827	2,737,870
68,771	Koninklijke Ahold Delhaize N.V.	1,676,486	1,653,958
96,700	Koninklijke KPN N.V.	293,978	296,505
33,979	Koninklijke Philips N.V.	1,375,891	1,445,717

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,488	Kosmos Energy Ltd.	\$ 26,541	\$ 23,335
9,657	Kraft Heinz Company, (The)	493,798	320,999
68,291	Kroger Co., (The)	1,631,306	1,760,542
83	KSB Aktiengesellschaft	28,913	29,952
18,400	Kuhne + Nagel International AG	2,549,684	2,673,327
6,100	Kyorin Holdings, Inc.	129,792	114,250
4,200	Kyowa Electronic Instruments Co., Ltd.	15,658	15,782
3,600	L Brands, Inc.	126,735	92,304
4,388	L3 Technologies, Inc.	678,812	959,129
3,813	Laboratory Corporation of America Holding	517,662	609,775
11,944	Lam Research Corporation	519,451	2,477,544
1,300	Lamar Advertising Company	97,038	107,471
10,979	Lamb Weston Holdings, Inc.	742,855	769,079
519	Landstar System, Inc.	44,655	56,550
5,016	Las Vegas Sands Corp.	296,036	336,323
17,200	Lazard Ltd	668,689	668,736
916	Lear Corporation	130,675	130,988
1,977	Legacy Vulcan Corp.	153,478	249,319
438,394	Legal & General Group PLC	1,661,365	1,589,947
1,400	Legg Mason, Inc.	50,554	46,830
2,761	Leggett & Platt, Incorporated	97,922	108,673
2,200	Leidos Holdings, Inc.	113,656	161,656
4,870	Lennar Corporation	193,655	252,376
529	Lennox International Inc.	89,887	143,597
12,100	Lexicon Pharmaceuticals, Inc.	196,603	70,180
2,000	Liberty Broadband Corporation	173,311	197,292
20,463	Liberty Media Corporation	651,797	813,539
2,148	Liberty Property Trust	84,117	106,627
679	Life Storage, Inc.	56,561	64,702
4,295	Ligand Pharmaceuticals Incorporated	390,944	540,526
903	Lincoln Electric Holdings, Inc.	79,504	78,805
3,657	Lincoln National Corporation	161,758	243,995
9,424	Lindab International AB	108,252	106,068
8,316	Linde Plc.	1,172,053	1,499,042
304	Linedata Services	9,853	9,505
2,181	Lions Gate Entertainment Corp.	53,559	30,336
328	Littelfuse, Inc.	76,067	65,944
20,191	Live Nation Entertainment, Inc.	754,005	1,319,280
4,283	Livent Corporation	27,585	46,171
4,900	LKQ Corporation	155,288	147,490
6,011	Lockheed Martin Corporation	1,024,146	2,003,647
4,826	Loews Corporation	204,342	247,526
716	LogMeIn, Inc.	79,117	58,998
16,789	London Stock Exchange Group PLC	1,080,397	1,097,413
11,400	L'Oreal	1,212,935	3,131,393
11,785	Lowe's Companies, Inc.	567,652	1,333,355
1,239	LPL Financial Holdings Inc.	50,610	91,798
1,381	Lululemon Athletica Inc.	73,309	243,539
21,180	Lumentum Holdings Inc.	593,097	1,312,525
4,608	LyondellBasell Industries N.V.	320,201	406,564
4,378	M&T Bank Corporation	605,720	744,566
10,495	Macerich Company, (The)	570,167	421,269
974	Macquarie Infrastructure Corporation	78,144	39,457
13,100	MacroGenics, Inc.	316,292	219,687
8,211	Macy's, Inc.	266,177	193,287

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,266	Madison Square Garden Company, (The)	\$ 239,053	\$ 707,989
30,650	Magellan Financial Group Ltd	895,265	962,372
1,000	Makino Milling Machine Co., Ltd.	43,439	42,110
42,700	Makita Corporation	1,943,770	1,552,727
278	Malam - Team Ltd	33,822	31,629
1,100	Manhattan Associates, Inc.	53,862	74,195
1,000	ManpowerGroup Inc.	108,963	96,040
50,348	MAPFRE, S.A.	145,001	150,937
32,405	Marathon Oil Corporation	628,120	552,181
21,722	Marathon Petroleum Corporation	1,078,348	1,322,218
197	Markel Corporation	193,444	211,087
494	MarketAxess Holdings Inc.	92,877	137,495
11,559	Marriott International, Inc.	1,127,806	1,576,879
8,826	Marsh & McLennan Companies, Inc.	368,801	832,204
27,707	Marshalls PLC	230,256	232,976
6,550	Martin Marietta Materials, Inc.	1,256,261	1,453,445
8,489	Marvell Technology Group Ltd	141,736	212,395
70,155	Masco Corporation	2,421,984	2,740,254
638	Masimo Corporation	63,788	83,036
24,711	MasterCard Incorporated	2,631,319	6,282,525
619	Match Group, Inc.	16,859	37,388
7,538	Mattel, Inc.	173,687	91,888
4,031	Maxim Integrated Products, Inc.	182,723	241,860
11,901	MaxLinear, Inc.	298,096	320,256
4,364	McCormick & Company, Incorporated	487,928	671,925
12,908	McDonald's Corporation	1,483,931	2,550,234
3,087	McKesson Corporation	350,913	368,125
2,996	MDU Resources Group, Inc.	80,830	78,345
40,855	Mediaset S.p.A.	135,115	135,710
5,068	Medical Properties Trust, Inc.	66,708	88,487
15,600	Medicines Company, (The)	475,398	498,420
1,148	Mednax, Inc.	77,053	32,110
20,065	Medtronic Public Limited Company	1,183,927	1,781,973
1,900	Meidensha Corporation	27,283	26,988
3,100	MEITEC Corporation	130,177	143,623
41,312	Merck & Co., Inc.	2,068,649	3,251,668
8,617	MERCK Kommanditgesellschaft auf Aktien	889,029	916,263
400	Mercury General Corporation	24,397	21,512
12,754	MetLife, Inc.	529,023	588,342
3,715	Metropole Television	72,354	73,651
414	Mettler-Toledo International Inc.	195,129	308,538
7,703	MFA Financial, Inc.	63,295	57,850
7,111	MGM Resorts International	208,689	189,366
1,300	Michaels Companies, Inc., (The)	26,753	14,612
8,248	Micro Focus International PLC	255,885	208,252
3,702	Microchip Technology Incorporated	202,267	369,793
21,534	Micron Technology, Inc.	504,041	905,720
147,052	Microsoft Corporation	6,977,071	19,204,991
2,273	Mid-America Apartment Communities, Inc.	217,188	248,689
7,945	Middleby Corporation, (The)	847,045	1,049,773
4,100	Mimasu Semiconductor Industry Co., Ltd.	62,622	60,925
100,000	MISUMI Group Inc.	2,682,469	2,584,063
41,200	Mitsubishi Heavy Industries, Ltd.	1,682,017	1,709,407
5,200	Mitsubishi Logisnext Co.,Ltd.	60,368	58,221
383,200	Mitsubishi UFJ Financial Group Inc	1,916,870	1,892,002

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,000	Mitsuboshi Belting Ltd.	\$ 19,225	\$ 18,909
26,900	Mixi, Inc.	603,455	579,180
17,771	Mizrahi-Tefahot Bank Ltd.	391,871	383,895
717	MKS Instruments, Inc.	71,056	65,254
5,600	MODEC, Inc.	172,301	171,205
1,082	Mohawk Industries, Inc.	187,440	147,423
841	Molina Healthcare, Inc.	85,346	109,019
3,492	Molson Coors Brewing Company	214,014	224,151
21,728	Mondelez International, Inc.	682,261	1,104,869
6,074	Mondi plc	153,093	133,068
132,191	Moneysupermarket.com Group PLC	599,316	626,767
580	Monolithic Power Systems, Inc.	80,354	90,312
5,833	Monster Beverage 1990 Corporation	222,885	347,647
7,402	Moody's Corporation	962,301	1,455,381
19,304	Morgan Stanley	677,243	931,418
300	Morningstar, Inc.	23,581	43,035
17,408	Mosaic Company, (The)	594,442	454,523
6,699	Motorola Solutions, Inc.	680,409	970,752
17,100	MS&AD Insurance Group Holdings, Inc.	521,828	527,855
596	MSC Industrial Direct Co., Inc.	58,393	49,855
2,628	MSCI Inc.	343,591	592,299
50,400	Murata Manufacturing Co., Ltd.	2,179,437	2,697,051
2,700	Murphy Oil Corporation	123,127	73,548
8,813	Mylan B.V.	302,875	237,863
10,200	Myriad Genetics, Inc.	227,287	321,096
6,619	Nabors Industries Ltd	71,402	23,167
7,601	Nasdaq, Inc.	584,893	700,812
1,200	National Fuel Gas Company	70,469	71,052
10,067	National Instruments Corporation	378,059	474,156
9,420	National Oilwell Varco, Inc.	424,632	246,239
2,244	National Retail Properties, Inc.	96,284	118,079
38,520	Naturgy Energy Group, S.A.	1,067,789	1,093,048
4,450	Navient Corporation	49,892	60,120
1,900	NCR Corporation	83,827	55,005
2,348	Nektar Therapeutics	124,095	75,183
56,814	Nestle S.A.	2,901,814	5,474,065
15,671	NetApp, Inc.	979,813	1,141,632
9,358	Netflix, Inc.	1,383,723	3,467,513
42	Neto M.E. Holdings Ltd	3,645	3,577
1,262	Neurocrine Biosciences, Inc.	55,515	91,167
157,005	New Hope Corporation Limited	415,095	297,266
5,568	New Residential Investment Corp.	91,914	93,598
6,539	New York Community Bancorp, Inc.	91,172	76,049
26,861	Newcrest Mining Limited	490,764	472,842
43,623	Newell Brands Inc.	1,071,478	627,299
106	NewMarket Corporation	48,283	44,475
12,777	Newmont Mining Corporation	539,819	396,854
7,735	News Corporation	79,875	96,216
8,543	Nexity	416,165	399,050
16,560	NextEra Energy, Inc.	1,893,801	3,219,926
18,270	Nice Ltd	2,190,983	2,518,621
13,700	Nichi-Iko Pharmaceutical Co., Ltd.	219,813	163,723
6,045	Nielsen Holdings plc	228,415	154,329
18,688	NIKE, Inc.	723,865	1,641,367
5,500	Nishi-Nippon Financial Holdings, Inc.	45,909	45,235

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,546	NiSource Inc.	\$ 194,602	\$ 292,968
3,000	Nitto Kogyo Corporation	58,164	58,505
19,100	NLIGHT Inc.	448,502	499,083
15,863	Nobina AB (publ)	113,745	101,784
8,634	Noble Energy, Inc.	318,556	233,636
7,300	Nomura Real Estate Holdings, Inc.	143,602	154,357
900	Nordson Corporation	110,127	131,355
4,565	Nordstrom, Inc.	220,517	187,256
5,286	Norfolk Southern Corporation	502,762	1,078,450
3,819	Northern Trust Corporation	269,044	376,362
4,877	Northrop Grumman Corporation	725,431	1,413,891
3,012	Norwegian Cruise Line Holdings Ltd.	155,980	169,847
27,429	NOS, SGPS, SA.	183,113	183,977
4,970	Novanta Inc.	282,695	432,489
30,600	Novartis AG	1,589,254	2,498,750
105,825	Novo Nordisk A/S	3,519,546	5,170,797
53,913	Novozymes A/S	2,157,299	2,510,461
15,401	NRG Energy, Inc.	392,995	634,059
57,800	NTT DOCOMO, Inc.	1,225,031	1,250,971
800	Nu Skin Enterprises, Inc.	44,434	40,696
4,014	Nuance Communications, Inc.	70,778	67,556
4,571	Nucor Corporation	217,473	260,867
2,600	NuFlare Technology, Inc.	161,516	160,844
1,968	Nutanix, Inc.	102,038	84,998
33,310	Nutrien Ltd.	2,723,573	1,804,736
2,366	Nvent Electric Public Limited Company	36,721	66,130
12,354	NVIDIA Corporation	960,103	2,236,074
43	NVR, Inc.	92,525	135,557
17,266	NXP Semiconductors N.V.	1,783,201	1,823,635
26,562	Occidental Petroleum Corporation	1,944,036	1,563,971
3,100	OGE Energy Corp.	108,692	131,254
307,624	Oil Refineries Ltd.	154,217	150,865
1,308	Okta, Inc.	67,874	136,071
973	Old Dominion Freight Line, Inc.	91,864	145,249
4,500	Old Republic International Corporation	91,221	100,620
2,794	Olin Corporation	80,584	60,602
3,100	Omega Healthcare Investors, Inc.	103,253	109,709
27,313	Omnicom Group Inc.	1,896,276	2,185,859
8,903	OMV Aktiengesellschaft	344,054	476,430
6,474	On Semiconductor Corporation	105,413	149,290
1,308	OneMain Holdings, Inc.	36,163	44,433
23,138	ONEOK, Inc.	1,048,153	1,571,764
14,800	Onward Holdings Co., Ltd.	82,423	81,192
76,434	Oracle Corporation	3,054,187	4,229,093
1,719	O'Reilly Automotive, Inc.	359,132	650,762
12,100	ORIX Corporation	165,465	170,731
3,200	Osaka Soda Co., Ltd.	78,770	77,087
946	Oshkosh Corporation	64,856	78,130
28,200	OSJB Holdings Corporation	77,198	67,098
3,433	Osterreichische Post Aktiengesellschaft	152,687	133,504
3,000	Otsuka Corporation	119,077	117,710
2,100	OUTFRONT Media Inc.	53,557	50,043
11,950	Owens Corning	567,416	612,677
26,191	Owens-Illinois, Inc.	625,525	517,534
26,942	PACCAR Inc	1,364,066	1,930,933

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,328	Packaging Corporation of America	\$ 129,601	\$ 131,684
1,900	PacWest Bancorp	97,241	75,145
1,275	Palo Alto Networks, Inc.	149,558	317,258
36,027	Paragon Banking Group PLC	160,519	215,389
2,633	Paramount Group, Inc.	42,272	38,152
2,797	Park Hotels & Resorts Inc.	74,139	89,728
2,034	Parker-Hannifin Corporation	224,260	368,317
21,330	Parsley Energy, Inc.	632,666	425,747
199	Partners Group Holding AG	149,504	149,904
3,800	Patterson-UTI Energy, Inc.	86,286	51,642
4,930	Paychex, Inc.	215,628	415,648
773	Paycom Software, Inc.	82,882	156,556
28,142	PayPal, Inc.	1,451,553	3,173,573
4,130	PayPoint PLC	53,265	54,164
1,982	PBF Energy Inc.	56,912	66,556
600	Pegasystems Inc.	35,482	45,006
600	Penske Automotive Group, Inc.	28,088	27,552
3,005	Pentair Public Limited Company	103,222	117,165
4,245	Penumbra, Inc.	600,176	570,953
5,800	People's United Financial, Inc.	82,395	100,282
38,937	PepsiCo, Inc.	3,667,007	4,985,883
6,773	PerkinElmer, Inc.	471,337	649,124
12,041	Perrigo Company Public Limited Company	900,178	577,005
64,327	Peugeot SA	1,649,188	1,684,052
99,893	Pfizer Inc.	2,949,363	4,056,655
8,114	PG&E Corporation	432,887	182,727
700	Pharmanutra Plc	13,545	13,572
22,476	Philip Morris International Inc.	1,914,709	1,945,523
13,511	Phillips 66	1,101,316	1,273,682
102,918	Phoenix Group Holdings	949,681	969,371
900	Pilgrim's Pride Corporation	20,257	24,219
1,243	Pinnacle Financial Partners, Inc.	77,118	72,181
1,700	Pinnacle West Capital Corporation	94,335	161,959
2,681	Pioneer Natural Resources Company	339,341	446,279
500	Pluralsight Inc.	15,801	17,745
17,615	PNC Financial Services Group, Inc., (The)	1,983,396	2,412,022
806	Polaris Industries Inc.	69,088	77,698
600	Pool Corporation	69,576	110,244
1,361	Popular, Inc.	55,834	78,543
27,075	Portola Pharmaceuticals, Inc.	785,221	955,748
542	POSCO	121,686	118,315
1,023	Post Holdings, Inc.	87,948	115,374
17,311	PPG Industries, Inc.	1,647,727	2,034,043
11,159	PPL Corporation	336,005	348,272
888	PRA Health Sciences, Inc.	84,556	85,976
700	Premier, Inc.	22,283	23,261
4,660	Principal Financial Group, Inc.	196,137	266,366
37,267	Procter & Gamble Company, (The)	2,810,432	3,968,190
31,600	Progenics Pharmaceuticals, Inc.	153,004	162,424
25,995	Progressive Corporation, (The)	1,041,640	2,031,509
11,974	ProLogis Inc.	547,521	918,047
688	Proofpoint, Inc.	82,334	86,289
910	Prosperity Bancshares, Inc.	57,891	67,012
4,600	Prothena Corporation Public Limited Company	196,908	47,840
6,285	Prudential Financial, Inc.	487,076	664,387

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,673	PTC Inc.	\$ 89,676	\$ 151,356
4,100	PTC Therapeutics, Inc.	209,774	153,422
18,594	Public Service Enterprise Group Incorporated	861,597	1,109,132
2,180	Public Storage	332,911	482,172
7,460	Publicis Groupe SA	434,752	442,099
3,990	PulteGroup, Inc.	46,924	125,525
60,299	Pure Storage, Inc.	1,239,847	1,378,435
3,718	PVH Corp.	516,269	479,585
31,470	Qantas Airways Limited	136,376	124,262
122,723	QBE Insurance Group Limited	1,121,600	1,116,875
46,400	QEP Resources, Inc.	565,472	348,928
44,303	Qiagen N.V.	1,710,610	1,726,045
18,733	Qorvo, Inc.	560,673	1,416,402
18,390	Qualcomm Incorporated	1,015,988	1,583,931
3,200	Qualys, Inc.	269,242	288,832
2,998	Quanta Services, Inc.	82,629	121,719
24,080	Quest Diagnostics Incorporated	2,385,568	2,320,830
6,446	Qurate Retail, Inc.	134,376	109,904
2,991	Ralph Lauren Corporation	359,363	393,556
3,260	Range Resources Corporation	138,397	29,470
9,882	Raymond James Financial, Inc.	436,886	904,895
2,088	Rayonier Inc.	59,370	66,378
15,146	Raytheon Company	1,480,722	2,689,778
2,200	Realogy Holdings Corp.	67,617	28,644
897	RealPage, Inc.	49,291	58,493
5,599	Realty Income Corporation	311,621	391,986
30,000	Reckitt Benckiser Group PLC	1,014,051	2,423,616
10,116	Red Hat, Inc.	1,216,248	1,846,473
27,831	Redrow PLC	207,204	223,499
700	Regal Beloit Corporation	53,642	59,556
2,074	Regency Centers Corporation	139,801	139,311
3,955	Regeneron Pharmaceuticals, Inc.	653,230	1,357,119
67,156	Regions Financial Corporation	941,122	1,042,933
964	Reinsurance Group of America, Incorporated	123,194	146,056
1,000	Reliance Steel & Aluminum Co.	79,448	91,960
644	RenaissanceRe Holdings Ltd	92,720	100,052
98,188	Repsol, S.A.	1,651,246	1,664,895
20,113	Republic Services, Inc.	833,644	1,665,759
2,125	Resideo Technologies, Inc.	34,356	48,238
5,699	ResMed Inc.	538,878	595,602
331,400	Resona Holdings, Inc.	1,377,228	1,397,608
3,800	Retail Properties of America, Inc.	53,108	46,702
246	Retail Value Inc.	9,748	8,241
212,022	Rightmove PLC	1,508,980	1,494,232
987	RingCentral, Inc.	71,411	114,857
23,198	Rio Tinto Limited	1,626,848	1,557,193
11,337	Rio Tinto PLC	710,720	659,904
16,530	Ritchie Bros. Auctioneers Incorporated	536,737	575,079
17,891	Robert Half International Inc.	795,399	1,110,852
22,575	Roche Holding AG	5,419,831	5,950,584
1,904	Rockwell Automation, Inc.	199,646	344,072
7,610	Rogers Corporation	1,101,065	1,274,827
6,844	Rollins, Inc.	234,542	264,657
1,486	Roper Technologies, Inc.	196,983	534,514
10,810	Ross Stores, Inc.	638,645	1,055,705

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,054	Rothschild & Cie	\$ 138,364	\$ 139,253
2,735	Royal Bank of Canada	215,139	217,080
17,123	Royal Caribbean Cruises Ltd.	682,732	2,070,856
5,432	Royal Dutch Shell PLC	149,365	173,376
902	Royal Gold, Inc.	64,448	78,528
167,192	Royal Mail PLC	560,769	551,003
847	RPC, Inc.	16,500	8,716
1,933	RPM International Inc.	106,592	117,236
890	Ryder System, Inc.	44,723	56,070
7,659	S&P Global Inc.	749,149	1,690,035
30,101	Sabre Corporation	738,119	624,897
634	Sage Therapeutics Inc.	97,294	106,658
17,021	Salesforce.Com, Inc.	1,545,271	2,814,422
8,460	Samsung Electronics Co Ltd	252,314	332,056
38,630	Sandfire Resources NL	258,490	191,416
6,143	Sandvik AB	105,726	113,500
2,200	Sanken Electric Co.,Ltd.	48,079	47,111
1,800	Santander Consumer USA Holdings Inc.	23,261	38,430
29,447	Santos Limited	154,688	149,022
30,000	SAP SE	1,794,518	3,852,294
11,411	Sapa Profiles Holding AB	145,498	123,631
5,340	Sarepta Therapeutics, Inc.	276,587	624,460
3,516	Sartorius Stedim Biotech	458,669	476,786
1,925	SBA Communications Corporation	256,352	392,180
59,438	Schlumberger Omnes, Inc.	3,779,580	2,536,814
800	Schneider National, Inc.	22,436	16,720
700	Scotts Miracle-Gro Company, (The)	65,375	59,514
6	Seaboard Corporation	23,190	26,973
5,528	Seagate Technology Public Limited Company	295,664	267,113
2,803	Sealed Air Corporation	92,110	130,676
13,035	Seattle Genetics, Inc.	294,912	883,512
14,100	Seaworld Entertainment, Inc.	219,694	375,342
2,000	SEI Investments Company	105,301	108,900
8,428	Sempra Energy	808,995	1,078,363
3,185	Senior Housing Properties Trust	64,096	25,576
2,178	Sensata Technologies B.V.	90,803	108,769
2,336	Service Corporation International	72,652	97,201
2,209	ServiceMaster Global Holdings, Inc.	61,129	108,307
2,615	ServiceNow, Inc.	242,127	709,999
2,700	SG Holdings Co., Ltd.	69,418	72,121
1,000	SGS SA	1,619,404	2,638,862
2,712	Sherwin-Williams Company, (The)	821,486	1,233,499
8,085	Shield Therapeutics PLC	8,582	10,013
32,700	Shin-Etsu Chemical Co., Ltd.	2,050,492	3,062,276
59,300	Shinsei Bank, Limited	825,289	821,015
2,500	Shionogi & Co., Ltd.	151,061	145,365
4,700	Ship Healthcare Holdings, Inc.	126,802	192,642
91,400	Shizuoka Bank, Ltd., (The)	693,514	697,553
12,300	SHOWA Corporation	177,127	179,793
4,700	Showa Denko K.K.	165,488	158,882
5,015	Signature Bank	661,045	662,331
5,546	Signify Netherlands B.V.	127,371	166,138
1,000	Silgan Holdings Inc.	29,681	29,940
10,074	SimCorp A/S	978,002	986,735
4,713	Simon Property Group, Inc.	659,437	818,648

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
100,000	Sino-i Technology Limited	\$ 951	\$ 905
2,307	SinterCast AB (publ)	32,527	31,790
24,491	Sirius XM Holdings Inc.	130,432	142,293
2,400	SITE Centers Corp.	46,171	31,776
6,640	SiteOne Landscape Supply, Inc.	241,780	446,872
1,100	Six Flags Operations Inc.	65,457	58,399
2,100	Skechers U.S.A., Inc.	58,244	66,486
2,827	Skyworks Solutions, Inc.	262,302	249,285
1,205	SL Green Realty Corp.	150,623	106,450
6,500	SLM Corporation	78,024	66,040
1,800	SM Energy Company	39,971	28,674
6,049	SmartCentres Real Estate Investment Trust	143,061	152,349
10,100	SMC Corporation	2,616,396	4,176,934
192,000	Smith & Nephew PLC	3,894,219	4,568,755
1,029	Snap-on Incorporated	101,852	173,160
13,045	Societa' Cattolica Di Assicurazione	127,927	121,488
9,129	Societa Iniziative Autostradali e Serviz	148,379	149,985
228,611	Solocal Group	221,006	242,882
262	Somfy SA	24,517	23,725
11,700	Sompo Holdings, Inc.	430,763	437,115
1,417	Sonoco Products Company	74,606	89,356
309	Sonova Holding AG	62,075	62,316
8,700	Sotheby's	288,984	366,966
14,683	Southern Company, (The)	651,401	781,429
1,400	Southern Peru Copper Corporation	51,367	53,788
7,564	Southwest Airlines Co.	202,287	410,196
13,949	Sparebank 1 Sr-Bank Asa	171,135	160,742
4,200	Spark Therapeutics, Inc.	226,785	448,098
498	Spectrum Brands Holdings, Inc.	54,554	30,662
1,503	Spirit AeroSystems Holdings, Inc.	87,779	130,611
1,046	Spirit Realty Capital, Inc.	44,501	42,321
2,048	Splunk Inc.	130,867	282,706
10,400	Sprint Corporation	89,634	58,032
2,000	Sprouts Farmers Market, Inc.	46,976	42,840
4,264	Square, Inc.	125,739	310,504
3,224	SS&C Technologies, Inc.	134,290	218,136
10,329	Staffline Group PLC	162,343	118,765
16,266	Stanley Black & Decker, Inc.	1,638,639	2,384,596
26,871	Stanmore Coal Limited	22,894	24,965
19,535	Starbucks Corporation	706,616	1,517,479
4,300	Starwood Property Trust, Inc.	96,892	99,115
5,506	State Street Corporation	321,065	372,536
3,400	Steel Dynamics, Inc.	119,859	107,712
5,488	Stericycle, Inc.	282,561	320,444
6,793	Steris PLC	767,986	889,747
3,009	Sterling Bancorp	72,972	64,453
54,239	Stockland Corporation Ltd	143,422	143,924
2,528	Store Capital Corporation	58,300	84,233
10,545	Stryker Corporation	1,280,451	1,992,056
5,000	Sumitomo Heavy Industries, Ltd.	122,002	176,207
50,800	Sumitomo Mitsui Financial Group, Inc.	1,812,170	1,834,045
44,500	Sumitomo Mitsui Trust Holdings, Inc.	1,584,434	1,543,865
1,143	Sun Communities, Inc.	95,911	140,680
19,500	Sundrug Co.,Ltd.	680,254	521,051
16,607	SunTrust Banks, Inc.	812,755	1,087,426

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
800	SVB Financial Group	\$ 151,142	\$ 201,376
29,500	Swire Pacific Offshore Financing Limited	374,761	373,384
41,200	Swire Properties Limited	169,111	167,260
9,993	Symantec Corporation	218,002	241,931
10,438	Synchrony Financial	273,461	361,885
653	SYNERGIES PARIS	24,210	26,126
6,597	Synopsys, Inc.	524,679	798,765
2,229	Synovus Financial Corp.	87,475	82,161
13,512	Sysco Corporation	701,198	950,839
36,400	Sysmex Corporation	1,980,849	2,075,985
15,322	T. Rowe Price Group, Inc.	1,531,675	1,647,115
1,100	Tableau Software, Inc.	58,882	133,991
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,654,588
2,813	Take-Two Interactive Software, Inc.	254,515	272,383
3,337	Talanx Aktiengesellschaft	131,808	133,211
8,400	Tanseisha Co., Ltd.	95,055	93,296
15,777	Tapestry, Inc.	689,840	509,124
3,229	Targa Resources Corp.	175,760	129,644
22,071	Target Corporation	1,426,988	1,708,737
1,000	Taubman Centers, Inc.	64,697	49,300
2,600	TCF Financial Corporation	46,679	57,538
4,088	TD Ameritrade Holding Corporation	184,676	214,947
17,715	TE Connectivity Ltd.	927,790	1,694,440
520	Tecan Group AG	115,209	117,166
1,285	TechnipFMC PLC	29,042	31,598
600	Techno Medica Co., Ltd.	11,206	11,356
42,300	TEGNA Inc.	406,108	673,416
4,840	Teledyne Technologies Incorporated	867,589	1,202,788
3,873	Teleflex Incorporated	954,051	1,108,375
86,906	Telefonica, S.A.	756,974	723,844
80,365	Telenor ASA	1,606,459	1,609,623
1,400	Telephone and Data Systems, Inc.	37,118	44,632
700	Tempur Sealy International, Inc.	32,523	42,980
1,805	Teradata Corporation	78,113	82,073
2,589	Teradyne, Inc.	83,121	126,861
1,100	Terex Corporation	34,543	36,663
46,300	Terumo Corporation	1,328,667	1,391,390
1,949	Tesla Inc.	590,650	465,207
873	Texas Capital Bancshares, Inc.	82,849	56,509
26,177	Texas Instruments Incorporated	1,821,463	3,084,436
6,842	Textron Inc.	312,263	362,626
829	Tfs Financial Corporation	13,600	13,795
9,069	The AES Corporation	105,637	155,261
900	The Bank of Okinawa, Ltd.	27,761	27,919
11,446	Thermo Fisher Scientific Inc.	1,972,114	3,175,693
661	Thor Industries, Inc.	65,374	43,540
6,496	Tiffany & Co.	613,693	700,399
1,174	Timken Company, (The)	54,457	56,293
9,019	Tinexta S.P.A.	106,996	114,822
1,935	Titanium Oyi	20,227	18,216
68,093	TJX Companies, Inc., (The)	2,227,845	3,736,944
4,317	T-Mobile USA, Inc.	276,514	315,098
500	Toei Company, Ltd.	65,443	64,691
23,400	TOKYO DIP CO., LTD.	407,830	355,071
3,100	Tokyo Seimitsu Co., Ltd.	90,342	89,625

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
17,100	Tokyo Steel Manufacturing Co., Ltd.	149,491	145,859
2,100	Toll Brothers, Inc.	80,144	80,010
7,000	TOMONY Holdings, Inc.	26,207	25,392
2,071	Torchmark Corporation	102,507	181,544
7,054	Toro Company, (The)	302,283	516,000
2,557	Toronto-Dominion Bank, (The)	130,031	145,262
3,040	Toshiba TEC Corporation	82,763	83,796
9,000	Tosoh Corporation	132,793	144,242
57,467	Total SA	2,932,936	3,190,860
10,712	Total System Services, Inc.	777,151	1,095,195
22,740	Tower Semiconductor Ltd.	409,325	408,638
400	Toyo Business Engineering Corporation	7,867	7,811
4,040	Tractor Supply Company	304,402	418,140
1,700	Transcosmos inc.	34,854	37,030
2,511	TransDigm Group Incorporated	820,513	1,211,608
7,400	Transocean Ltd.	233,192	58,164
19,937	TransUnion	888,158	1,388,612
6,220	Travelers Companies, Inc., (The)	550,678	894,125
846	Treehouse Foods, Inc.	70,920	56,665
16,461	Trex Company, Inc.	1,084,848	1,140,253
1,300	Tribune Media Company	50,057	60,060
31,891	Trimble Inc.	672,508	1,301,791
2,500	Trinity Industries, Inc.	48,390	53,900
1,550	TripAdvisor, Inc.	57,862	82,507
1,500	Tsubakimoto Chain Co.	53,121	55,556
12,800	Tutor Perini Corporation	243,790	255,616
29,375	Twdc Enterprises 18 Corp.	1,952,561	4,023,494
1,275	Twilio Inc.	82,352	174,854
18,155	Twitter, Inc.	467,639	724,566
3,395	Two Harbors Investment Corp.	52,913	47,055
600	Tyler Technologies, Inc.	94,997	139,146
8,064	Tyson Foods, Inc.	368,237	604,881
22,808	U.S. Bancorp	860,733	1,216,123
300	Ubiquiti Networks, Inc.	26,411	51,135
4,795	UDR, Inc.	178,350	215,535
2,357	UGI Corporation	116,975	128,480
981	Ulta Salon, Cosmetics & Fragrance, Inc.	234,751	342,349
430	Ultimate Software Group, Inc., (The)	85,802	142,180
8,900	Ultra Clean Holdings, Inc.	186,900	106,533
2,953	Umpqua Holdings Corporation	69,488	51,264
11,140	Under Armour, Inc.	258,426	237,722
11,600	Unifi, Inc.	141,762	234,320
36,454	Unilever N.V.	2,102,033	2,204,482
37,565	Unilever PLC	1,781,392	2,283,952
12,230	Union Pacific Corporation	1,025,818	2,165,199
183,850	Unipol Gruppo Finanziario S.P.A.	948,651	934,601
61,658	UnipolSai Assicurazioni S.p.A.	143,016	168,743
6,488	United Continental Holdings, Inc.	480,367	576,524
9,978	United Parcel Service, Inc.	887,189	1,059,863
1,218	United Rentals, Inc.	141,632	171,641
286	United States Cellular Corporation	10,957	13,757
2,355	United States Steel Corporation	71,354	36,738
11,942	United Technologies Corporation	1,122,821	1,703,049
665	United Therapeutics Corporation	88,899	68,209
30,752	UnitedHealth Group Incorporated	2,999,069	7,167,369

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
10,728	UniTest Inc.	144,017	144,644
2,207	Uniti Group Inc.	56,668	24,255
1,435	Univar Inc.	41,838	32,044
595	Universal Display Corporation	76,835	94,962
1,447	Universal Health Services, Inc.	171,552	183,581
2,914	Unum Group	88,409	107,585
1,300	Urban Outfitters, Inc.	30,891	38,649
2,890	US Foods Holding Corp.	79,093	105,630
18,356	V.F. Corporation	1,258,428	1,732,990
4,550	Vail Resorts, Inc.	962,208	1,041,268
24,104	Valero Energy Corporation	1,777,282	2,185,269
44,918	Valmet Oyj	1,196,314	1,233,320
276	Valmont Industries, Inc.	42,746	37,216
3,163	Valvoline, Inc.	72,925	58,516
1,316	Varian Medical Systems, Inc.	87,750	179,200
10,300	VAT Group AG	1,303,040	1,278,656
8,472	Veeva Systems Inc.	367,792	1,184,979
17,110	Veidekke ASA	193,762	190,837
5,731	Ventas, Inc.	334,553	350,221
72,018	VEREIT, Inc.	566,483	594,869
5,831	VeriSign, Inc.	647,317	1,151,331
6,516	Verisk Analytics, Inc.	690,716	919,668
63,796	Verizon Communications Inc.	2,771,064	3,648,493
1,428	Versum Materials, Inc.	44,669	74,513
3,792	Vertex Pharmaceuticals Incorporated	376,396	640,772
6,218	Viacom Inc.	236,685	179,762
29,500	Viavi Solutions Inc.	240,102	392,350
5,695	VICI Properties Inc.	114,343	129,846
2,509	Vifor Pharma AG	147,301	127,912
19,989	Virtu Financial, Inc.	409,692	491,330
37,944	Visa Inc.	2,366,586	6,239,132
17,200	Vishay Intertechnology, Inc.	246,699	340,732
500	Visteon Corporation	48,976	33,010
5,649	Vistra Energy Corp.	108,865	153,935
9,529	Vitrolife AB	228,569	200,467
58,793	Vivendi	1,719,740	1,704,557
1,017	VMware, Inc.	85,620	207,600
2,478	Vornado Realty Trust	166,780	171,329
2,400	Voya Financial, Inc.	91,033	131,736
2,091	W. R. Berkley Corporation	98,122	128,178
1,000	W. R. Grace & Co.	70,047	75,580
819	W. W. Grainger, Inc.	149,175	230,958
2,376	W.P. Carey Inc.	153,976	188,464
753	WABCO Holdings Inc.	91,895	99,727
41,240	Wai Kee Holdings Limited	29,784	27,965
12,707	Walgreens Boots Alliance, Inc.	751,674	680,714
28,752	Walmart Inc.	2,197,889	2,956,856
10,980	Waste Management, Inc.	617,372	1,178,593
1,139	Waters Corporation	131,661	243,222
500	Watsco, Inc.	72,561	79,235
4,570	Wayfair Inn, Inc.	422,604	741,026
14,200	Weatherford International Ltd.	94,466	7,857
1,470	Webster Financial Corporation	73,175	78,101
10,172	WEC Energy Group Inc.	550,833	797,790
1,900	Weingarten Realty Investors	62,143	54,986

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,533	Welbilt, Inc.	51,333	42,630
1,479	WellCare Health Plans, Inc.	320,563	382,100
60,871	Wells Fargo & Company	2,474,195	2,946,765
6,050	Welltower Inc.	386,183	450,907
2,800	Wendy's Company, (The)	38,108	52,108
15,800	Werner Enterprises, Inc.	568,582	529,300
753	WESCO International, Inc.	50,973	43,102
3,326	Wesfarmers Limited	84,324	84,300
1,034	West Pharmaceutical Services, Inc.	88,618	127,999
1,400	Western Alliance Bancorporation	68,717	66,892
4,780	Western Digital Corporation	260,227	244,354
6,043	Western Union Company, (The)	112,263	117,476
1,819	Westinghouse Air Brake Technologies Corporation	207,777	134,733
481	Westlake Chemical Corporation	35,441	33,550
4,538	WEX Inc.	513,931	954,341
23,957	Weyerhaeuser Company	647,686	642,048
218,000	WH Group Limited	170,850	258,419
1,137	Whirlpool Corporation	147,551	157,838
39,500	Whitbread PLC	2,398,608	2,296,640
52	White Mountains Insurance Group Ltd	45,506	48,830
1,525	Whiting Petroleum Corporation	43,088	41,770
19,886	Williams Companies, Inc., (The)	578,777	563,370
1,200	Williams-Sonoma, Inc.	61,230	68,604
2,086	Willis Towers Watson Public Limited Company	308,624	384,533
754	Wintrust Financial Corporation	68,653	57,455
16,572	Wolters Kluwer N.V.	1,150,367	1,154,822
2,047	Workday, Inc.	191,675	420,925
10,300	World Wrestling Entertainment, Inc.	130,433	863,655
4,221	WorldPay SF, Inc.	297,199	494,743
5,469	WPX Energy, Inc.	68,283	75,964
3,444	WRKCo Inc.	162,581	132,181
1,393	Wyndham Destinations, Inc.	33,396	60,679
1,393	Wyndham Hotels & Resorts, Inc.	40,602	77,618
1,539	Wynn Resorts, Limited	199,125	222,309
17,143	Xcel Energy Inc.	693,761	968,580
2,866	Xerox Corporation	78,563	95,610
3,936	Xilinx, Inc.	188,872	472,871
1,769	XPO Logistics, Inc.	109,355	120,434
9,489	Xylem Inc.	587,664	791,383
158,400	Yangzijiang Shipbuilding (Holdings) Ltd.	181,100	182,698
5,246	Yum China Holdings, Inc.	161,970	249,395
5,843	Yum! Brands, Inc.	336,121	609,951
79,619	Z Energy Limited	341,028	336,110
3,300	Zayo Group Holdings, Inc.	107,272	103,257
800	Zebra Technologies Corporation	74,215	168,912
1,530	Zendesk, Inc.	83,785	134,303
5,900	Zenkoku Hoshu Co., Ltd.	233,024	206,070
2,895	Zillow Group, Inc.	106,470	96,485
3,277	Zimmer Biomet Holdings, Inc.	306,876	403,595
4,363	Zions Bancorporation	148,762	215,227
14,876	Zoetis Inc.	819,251	1,514,972
12,400	Zynga Inc.	39,342	70,184
TOTAL COMMON STOCKS		\$ 723,438,015	\$ 998,026,463

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
EQUITY FUNDS			
147,005	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,948,454	\$ 40,525,046
993,539	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	34,232,590	34,505,623
2,647,299	Dodge & Cox - International Stock Fund	103,602,211	111,742,490
1,331,788	Northern Trust Global Sustainability Index Fund	16,632,392	19,257,650
5,868,281	Principal International Small Capitalization Value Portfolio	37,413,085	37,416,858
16,674,162	T.Rowe Price Emerging Markets	97,383,925	101,762,630
2,877,243	William Blair Emerging Markets Growth Fund	33,741,107	37,720,655
3,779,350	Lazard Wilmington Emerging Markets	78,382,697	68,973,133
TOTAL EQUITY FUNDS		<u>\$ 436,336,461</u>	<u>\$ 451,904,085</u>
TOTAL EQUITY INVESTMENTS		<u><u>\$ 1,159,774,476</u></u>	<u><u>\$ 1,449,930,548</u></u>

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 77,033,626	\$ 91,301,642
TOTAL HEDGE FUNDS		<u>\$ 77,033,626</u>	<u>\$ 91,301,642</u>
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 11,797,460	\$ 7,236,857
	AG Realty Fund VIII, L.P.	3,110,522	3,174,912
	Contrarian Distressed Real Estate Debt Fund II, L.P.	432,479	734,334
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,872,041	8,076,769
	Fundamental Partners III, L.P.	15,184,105	14,270,324
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,312,629
	Principal Real Estate Debt Fund L.P.	1,974,194	1,928,131
	Principal Real Estate Debt Fund II, L.P.	5,558,853	5,595,177
	Western Technology Investment-Venture Lending VI & Leasing	1,106,844	1,181,800
	Western Technology Investment-Venture Lending VII & Leasing	2,921,264	2,685,320
TOTAL REAL ASSETS		<u>72,957,762</u>	<u>71,196,253</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,863,686	\$ 10,680,056
	Beyond Fossil Fuels Balanced Fund	26,931,344	30,562,816
	Moderate Balanced Fund	76,202	99,874
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>36,871,232</u>	<u>41,342,746</u>
TOTAL OTHER INVESTMENTS		<u>\$ 186,862,620</u>	<u>\$ 203,840,641</u>
TOTAL INVESTMENTS		<u><u>\$ 3,013,122,445</u></u>	<u><u>\$ 3,345,371,204</u></u>

OTHER INVESTMENTS