

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

March 31, 2020

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 26,168,688	\$ 26,168,688
Synthetic Guaranteed Investment Contracts		
Liquidity Strategy	37,357,659	37,357,659
Total Return Strategy	133,317,743	133,317,743
TOTAL STABLE VALUE INVESTMENTS	\$ 196,844,091	\$ 196,844,091
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 109,605,910	\$ 109,605,910
TOTAL SHORT-TERM INVESTMENTS	\$ 109,605,910	\$ 109,605,910
FIXED-INCOME INVESTMENTS		
Bonds	\$ 983,315,757	\$ 1,010,621,891
Bond funds	207,437,203	184,813,868
Asset-backed & Mortgage-backed Securities	198,721,847	204,597,776
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,389,474,807	\$ 1,400,033,535
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 844,563,087	\$ 906,560,701
Equity funds	381,320,609	291,015,652
TOTAL EQUITY INVESTMENTS	\$ 1,225,883,696	\$ 1,197,576,353
OTHER INVESTMENTS		
Hedge funds	\$ 78,363,727	\$ 92,994,120
Real assets	86,510,564	81,329,104
Participation in the United Church Funds, Inc.	35,969,055	40,771,959
TOTAL OTHER INVESTMENTS	\$ 200,843,346	\$ 215,095,183
TOTAL INVESTMENTS	\$ 3,122,651,849	\$ 3,119,155,072

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 26,168,688	\$ 26,168,688
TOTAL SHORT-TERM INVESTMENT				\$ 26,168,688	\$ 26,168,688
SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:					
Asset-Backed Securities					
262,905	AEP Texas Central Company	1.98	6/1/2021	\$ 265,247	\$ 262,292
996,164	AEP Texas Inc.	2.06	2/1/2027	996,163	985,009
1,025,000	Capital One Multi-Asset Execution Trust	1.72	8/15/2024	1,024,742	1,034,878
164,823	CenterPoint Energy, Inc.	2.16	10/15/2021	168,216	164,706
558,428	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	617,063	570,860
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,139,886
637,432	CNH Equipment Trust 2016-B	2.08	2/15/2023	637,417	634,734
625,000	CNH Equipment Trust 2016-B	2.52	8/15/2024	624,862	636,210
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	772,811
122,691	Ford Credit Auto Owner Trust	1.67	6/15/2021	122,690	122,649
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	998,233
930,000	Nissan Auto	2.50	11/15/2023	929,790	943,313
446,275	PSNH Funding LLC	3.09	2/1/2026	446,265	450,687
559,428	Toyota Auto	2.35	5/16/2022	559,421	560,373
Total Asset-Backed Securities				\$ 9,284,865	\$ 9,276,640
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,455,342
853,359	DBGS Mtg	3.41	10/15/2051	853,354	914,994
353,571	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	382,962	405,411
56,339	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	57,369	71,016
101,723	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	105,792	129,284
1,388,233	Federal Home Loan Mortgage Corporation	3.00	1/15/2033	1,413,612	1,519,403
606,122	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	598,735	697,234
367,124	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	381,981	479,172
64,980	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	67,660	104,902
582,007	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	590,464	672,958
999,736	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	1,028,478	1,175,527
54,855	Federal National Mortgage Association	1.75	2/25/2022	55,695	67,112
27,185	Federal National Mortgage Association	3.50	10/25/2020	28,672	46,943
302,308	Federal National Mortgage Association	3.50	1/25/2023	320,568	356,442
1,012,429	Federal National Mortgage Association	3.50	12/25/2024	1,061,454	1,087,573
46,576	Federal National Mortgage Association	3.50	10/25/2029	48,215	93,206
712,411	Federal National Mortgage Association	3.50	12/25/2034	714,822	832,603
122,055	Federal National Mortgage Association	3.00	2/25/2038	126,578	160,228
307,959	Federal National Mortgage Association	3.00	8/25/2038	320,340	353,582
2,155,678	Federal National Mortgage Association	3.00	6/25/2040	2,188,204	2,372,546
207,125	Federal National Mortgage Association	2.00	1/25/2041	210,555	225,967
115,707	Freddie Mac	3.00	12/15/2025	120,300	141,411
355,424	Government National Mortgage Association	2.50	11/16/2040	368,475	465,316
197,254	Government National Mortgage Association	2.50	11/16/2037	203,049	245,176
1,159,026	Government National Mortgage Association	4.75	7/16/2038	1,237,261	1,330,009
472,199	Government National Mortgage Association	3.00	6/20/2039	483,298	544,253
561,087	Government National Mortgage Association	2.75	11/20/2039	569,017	629,724
373,766	Government National Mortgage Association	2.00	3/20/2042	378,026	403,066
215,076	Government National Mortgage Association	1.80	4/16/2039	218,806	242,764
87,942	Government National Mortgage Association	3.00	4/20/2039	90,965	107,204
1,337,925	Morgan Stanley Capital I Trust 2018-H4	3.32	12/15/2051	1,337,915	1,429,390
1,491,474	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,547,404	1,548,524
1,565,946	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.92	10/15/2045	1,594,818	1,729,368
Total Mortgage-Backed Securities				\$ 20,198,305	\$ 22,037,650
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,349,668
2,653,000	United States Treasury Notes	1.38	1/31/2022	2,652,585	2,709,376
Total Bonds				\$ 7,874,490	\$ 8,059,044
Adjustment to Contract Value				-	(2,015,675)
TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:				\$ 37,357,659	\$ 37,357,659

SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:
Bonds

700,000	AERCAP Ireland LTD	4.50	5/15/2021	\$	740,474	\$	642,185
3,100,000	African Development Bank	1.00	4/3/2023		3,095,691		3,100,055
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024		614,208		612,917
1,000,000	Amgen Inc.	1.90	2/21/2025		978,830		1,006,774
1,200,000	AT&T Inc.	3.40	5/15/2025		1,231,044		1,248,239
530,000	Bank of America Corporation	3.50	5/17/2022		530,272		536,297
1,000,000	Bank of America, National Association	3.34	1/25/2023		1,000,000		999,439
1,125,000	Bank of New York Inc. Medium	3.40	5/15/2024		1,179,743		1,176,177
900,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		899,577		907,099
470,000	Baxter International Inc.	3.75	10/1/2025		469,323		498,134
1,500,000	BNG Bank N.V.	2.13	12/14/2020		1,495,875		1,514,282
350,000	BPCE	3.00	5/22/2022		347,830		346,582
1,000,000	Comcast Corporation	3.60	3/1/2024		1,048,500		1,068,458
1,200,000	Comcast Corporation	3.70	4/15/2024		1,271,940		1,287,782
700,000	DBS Group Holdings Ltd	2.42	7/25/2022		700,000		698,082
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023		779,968		790,714
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022		500,910		515,012
389,000	Eastman Chemical Company	3.60	8/15/2022		411,978		393,251
2,000,000	European Investment Bank	2.50	10/15/2024		2,095,460		2,164,633
1,000,000	Exxon Mobil Corporation	3.04	3/1/2026		1,012,110		1,057,177
1,000,000	Georgia-Pac LLC	3.60	3/1/2025		1,052,320		1,056,416
800,000	HSBC Holdings PLC	3.03	11/22/2023		775,456		791,334
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021		698,705		697,267
1,000,000	Interstate Power and Light Company	3.25	12/1/2024		1,037,850		1,011,210
1,200,000	Johnson & Johnson	2.63	1/15/2025		1,270,704		1,281,222
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024		1,042,640		1,070,945
1,200,000	JPMorgan Chase & Co.	2.01	3/13/2026		1,137,528		1,193,284
350,000	Kommunalbanken AS	1.38	10/26/2020		349,090		351,136
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		798,963		851,395
350,000	Lowe's Companies, Inc.	4.00	4/15/2025		349,199		373,957
350,000	MasterCard Incorporated	3.30	3/26/2027		349,024		381,333
1,000,000	Merck & Co., Inc.	2.75	2/10/2025		1,024,820		1,040,947
1,200,000	Metropolitan Life Global Funding I	3.00	1/10/2023		1,226,220		1,217,775
1,000,000	Microsoft Corporation	2.38	2/12/2022		1,033,160		1,030,039
700,000	Microsoft Corporation	2.70	2/12/2025		700,567		754,344
650,000	National Australia Bank Limited	3.63	6/20/2023		647,881		662,015
700,000	Nordea Bank AB	4.25	9/21/2022		725,970		689,652
1,000,000	Oracle Corporation	2.95	5/15/2025		1,025,920		1,033,531
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022		779,422		727,969
600,000	PepsiCo, Inc.	2.25	3/19/2025		599,574		622,991
750,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		749,753		768,774
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021		997,950		1,009,346
1,000,000	Royal Bank of Canada	2.80	4/29/2022		1,011,780		1,013,432
1,200,000	Shell International Finance B.V.	1.88	5/10/2021		1,195,188		1,194,704
1,500,000	State Street Corporation	3.78	12/3/2024		1,538,775		1,570,090
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		599,466		631,546
350,000	Target Corporation	2.25	4/15/2025		349,419		357,074
550,000	Total System Services, Inc.	4.00	6/1/2023		552,481		569,634
600,000	Toyota Motor Corp	0.00	3/30/2023		599,934		603,648
200,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		205,882		217,498
750,000	U.S. Bancorp	2.95	7/15/2022		763,455		758,054
32,785,000	United States Treasury Notes	2.50	1/15/2022		33,144,922		34,122,013
16,940,000	United States Treasury Notes	1.75	12/31/2024		17,330,866		18,037,130
15,200,000	United States Treasury Notes	1.75	1/31/2023		15,238,594		15,830,563
750,000	United States Treasury Notes	1.13	2/28/2025		770,273		777,510
1,000,000	Waste Management, Inc.	2.95	6/15/2024		1,015,590		1,016,649
	Total Bonds				\$ 113,093,072		\$ 115,879,713

Mortgage-Backed Securities

1,308,815	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	\$	1,351,198	\$	1,337,953
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		639,844		655,131
2,000,000	Federal Home Loan Mortgage Corporation	3.00	1/15/2043		2,023,750		2,105,973
1,052,196	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		1,032,097		1,063,294
1,282,390	Federal National Mortgage Association	2.19	1/1/2023		1,299,923		1,321,078
800,000	Federal National Mortgage Association	2.71	1/1/2025		796,438		850,713
906,325	Federal National Mortgage Association	2.65	5/1/2025		944,383		969,293
1,168,611	Federal National Mortgage Association	2.00	2/1/2028		1,158,249		1,197,000
1,148,302	Federal National Mortgage Association	2.00	9/1/2029		1,140,841		1,177,848
35,027	Federal National Mortgage Association	3.75	2/1/2034		35,151		35,334
917,528	Federal National Mortgage Association	2.00	10/25/2041		904,912		940,794

Mortgage-Backed Securities Continued

833,836	Federal National Mortgage Association	2.00	7/1/2029	\$	825,823	\$	853,537.29
550,621	Federal National Mortgage Association	6.50	8/25/2036		621,427		631,326
498,252	Federal National Mortgage Association	3.04	1/25/2022		498,548		511,639
765,256	Federal National Mortgage Association	2.51	11/25/2022		752,432		782,780
800,000	Federal National Mortgage Association	2.65	7/25/2024		806,462		832,909
978,677	Federal National Mortgage Association	3.10	7/25/2024		975,643		1,044,750
634,237	Federal National Mortgage Association	3.08	12/1/2024		641,670		685,939
1,430,636	Government National Mortgage Association	2.50	2/20/2028		1,460,031		1,484,536
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		1,004,959		962,859
491,298	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		496,556		507,007
800,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		814,334		814,188
	Total Mortgage-Backed Securities				\$ 20,224,671		\$ 20,765,880
	Adjustment to Contract Value						(3,327,850)
	TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:				\$ 133,317,743		\$ 133,317,743
	TOTAL STABLE VALUE INVESTMENTS				\$ 196,844,091		\$ 196,844,091

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 109,102,508	\$ 109,102,508
	Self-Help Credit Union Money Market			503,402	503,402
TOTAL SHORT-TERM INVESTMENTS				\$ 109,605,910	\$ 109,605,910
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
282,000	Abbott Laboratories	3.75	11/30/2026	\$ 280,643	\$ 314,713
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	863,932
193,000	Abbott Laboratories	4.90	11/30/2046	192,875	263,387
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	169,001
681,000	AbbVie Inc.	4.30	5/14/2036	707,666	735,023
473,000	AbbVie Inc.	4.45	5/14/2046	445,615	502,009
500,000	AbbVie Inc.	4.05	11/21/2039	498,235	514,305
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	141,359
300,000	Actavis LLC	4.63	10/1/2042	283,857	375,000
275,000	Adient Global Holdings Ltd.	4.88	8/15/2026	217,250	188,334
170,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	169,610	172,125
250,000	AECOM	5.13	3/15/2027	261,601	225,000
170,000	AECOM	5.88	10/15/2024	181,490	166,175
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,687,586
17,200,000	African Development Bank	1.25	4/3/2023	17,176,092	17,200,307
25,000	Ag Management Llc.	6.25	3/1/2028	25,000	21,000
500,000	Alabama Power Company	5.20	6/1/2041	557,385	532,333
250,000	Alabama Power Company	4.30	7/15/2048	281,265	282,279
170,000	Albertsons Cos Inc Safeway Inc New A	5.88	2/15/2028	169,172	173,026
75,000	Albertsons Cos Inc Safeway Inc New A	4.88	2/15/2030	75,000	74,813
3,700,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	3,790,436	3,779,656
75,000	Alliance Data Systems Corporation	4.75	12/15/2024	74,861	57,000
215,000	Allied Unvl Holdco Llc Allied	9.75	7/15/2027	221,309	202,616
180,000	Allied Unvl Holdco Llc Allied	6.63	7/15/2026	182,866	176,850
270,000	Allison Transmission, Inc.	5.88	6/1/2029	279,540	253,800
170,000	Ally Financial Inc.	5.75	11/20/2025	178,441	166,294
121,973	Almonde Inc	1.25	6/13/2025	121,072	90,504
200,000	Alpha 2 B.V.	8.75	6/1/2023	197,000	180,000
515,000	Alta Mesa Hldgs Lp Alta Mesa Fin Svcs	1.25	12/31/2040	126,985	6,438
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	546,974
50,000	AMC Entertainment Holdings, Inc.	6.13	5/15/2027	44,314	20,750
425,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	379,438	176,375
125,000	AMC Entertainment Holdings, Inc.	5.75	6/15/2025	105,688	52,500
190,000	AMC Networks Inc.	4.75	8/1/2025	189,259	184,775
373,662	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	383,997	351,379
427,250	American Airls Pass Thru 2016-2 Aa	3.20	12/15/2029	418,221	464,437
225,000	American Axle & Manufacturing, Inc.	6.25	3/15/2026	223,711	173,250
125,000	American Axle & Manufacturing, Inc.	6.25	4/1/2025	124,451	103,125
450,000	American International Group, Inc.	3.88	1/15/2035	440,559	426,734
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	1,014,056
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	410,565
290,000	American Transmission Systems, Incorporated	5.00	9/1/2044	335,026	327,408
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	5,165,413
195,000	AmeriGas Partners, L.P.	5.75	5/20/2027	205,238	181,374
250,000	AmeriGas Partners, L.P.	5.88	8/20/2026	266,250	239,450
4,250,000	Amgen Inc.	4.66	6/15/2051	5,463,588	5,344,242
300,000	Amgen Inc.	3.15	2/21/2040	298,809	298,944
190,000	AMN Healthcare, Inc.	4.63	10/1/2027	190,665	180,017
220,000	Amsted Industries Incorporated	5.63	7/1/2027	226,327	214,041
80,000	Amsted Industries Incorporated	4.63	5/15/2030	80,300	71,400
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	658,572
4,240,000	Anheuser Busch SA	4.75	1/23/2029	4,856,157	4,680,323
225,000	Antero Midstream Partners Lp	5.75	1/15/2028	219,298	144,000
175,000	Antero Resources Corporation	5.63	6/1/2023	161,779	70,000
300,000	Antero Resources Corporation	5.00	3/1/2025	233,365	111,000
50,000	Antero Resources Corporation	5.13	12/1/2022	42,000	26,000
75,000	Antero Resources Corporation	5.38	11/1/2021	66,438	54,563
700,000	Anthem, Inc.	3.70	9/15/2049	698,546	694,448
300,000	Appalachian Power Company	5.80	10/1/2035	382,467	365,236
500,000	Apple Inc.	2.45	8/4/2026	473,046	523,753
250,000	Apple Inc.	4.25	2/9/2047	250,962	319,899
1,000,000	Apple Inc.	4.50	2/23/2036	1,084,256	1,239,031
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,326,295
4,240,000	Apple Inc.	2.20	9/11/2029	4,321,662	4,345,816
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	563,164
300,000	Aqua America, Inc.	4.28	5/1/2049	299,997	324,538
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	505,087
165,000	Archrock, Inc.	6.25	4/1/2028	167,630	113,850
4,250,000	Ares Management Corporation	3.63	1/19/2022	4,346,135	3,982,798
150,000	Aruba Investments, Inc.	8.75	2/15/2023	151,061	145,500
46,000	Asbury Automotive	4.75	3/1/2030	45,051	39,100

CORPORATE BONDS, continued

41,000	Asbury Automotive	4.50	3/1/2028	\$	41,000	\$	34,850
165,000	Ascend Learning, LLC	6.88	8/1/2025		166,402		160,050
150,000	Ascent Res Utica	10.00	4/1/2022		154,725		87,750
250,000	Ascent Resources PLC	7.00	11/1/2026		199,875		69,479
175,000	Ashland LLC	6.88	5/15/2043		190,531		176,750
250,000	Ashton Woods USA L.L.C.	9.88	4/1/2027		265,625		250,000
315,000	Ashton Woods USA L.L.C.	6.75	8/1/2025		307,860		252,000
6,750,000	Asian Development Bank	1.75	8/14/2026		6,732,788		7,121,325
150,000	AstraZeneca PLC	6.45	9/15/2037		205,122		212,721
800,000	AT&T Inc.	2.95	7/15/2026		780,016		798,611
758,000	AT&T Inc.	4.50	3/9/2048		805,587		820,857
700,000	AT&T Inc.	4.80	6/15/2044		655,450		763,316
800,000	AT&T Inc.	4.30	2/15/2030		776,467		859,105
1,000,000	AT&T Inc.	4.85	7/15/2045		984,169		1,063,707
750,000	AT&T Inc.	5.15	2/15/2050		748,357		895,043
250,000	AT&T Inc.	5.15	11/15/2046		234,063		293,631
252,000	AT&T Inc.	5.45	3/1/2047		302,302		302,213
4,200,000	Athene Holding Ltd	3.00	7/1/2022		4,289,292		4,133,844
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024		40,000		34,064
70,000	B&G Foods Inc	5.25	9/15/2027		69,888		68,250
75,000	B&G Foods, Inc.	5.25	4/1/2025		75,279		73,175
99,246	Banff Merger Sub Inc.	1.25	10/2/2025		95,167		81,903
375,000	Banff Merger Sub Inc.	9.75	9/1/2026		336,531		330,000
200,000	Bank of America Corporation	3.30	1/11/2023		198,888		207,208
772,000	Bank of America Corporation	3.42	12/20/2028		751,839		796,347
3,790,000	Bank of America Corporation	3.50	5/17/2022		3,791,930		3,835,032
568,000	Bank of America Corporation	4.18	11/25/2027		580,789		587,121
300,000	Bank of America Corporation	4.33	3/15/2050		300,000		353,751
82,000	Bank of America Corporation	4.00	4/1/2024		83,666		86,911
550,000	Bank of America Corporation	4.44	1/20/2048		532,351		616,406
750,000	Bank of America Corporation	3.97	3/5/2029		736,013		783,252
250,000	Bank of America Corporation	4.08	4/23/2040		250,000		270,030
105,000	Bank of America Corporation	4.27	7/23/2029		106,128		113,512
375,000	Bank of America Corporation	4.08	3/20/2051		375,000		429,257
7,600,000	Bank of America, National Association	3.34	1/25/2023		7,600,000		7,595,736
5,000,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		4,998,500		5,039,437
300,000	Barclays PLC	4.95	1/10/2047		304,956		327,840
25,000	Bausch Health Americas, Inc.	5.75	8/15/2027		26,383		25,740
75,000	Bausch Health Americas, Inc.	7.25	5/30/2029		78,750		77,835
375,000	Bausch Health Americas, Inc.	6.13	4/15/2025		386,363		369,375
160,000	Bausch Health Americas, Inc.	5.25	1/30/2030		161,694		151,290
3,475,000	Bausch Health Americas, Inc.	5.00	1/30/2028		3,521,750		3,289,783
1,265,000	Baxalta Incorporated	4.00	6/23/2025		1,240,167		1,328,002
1,465,000	Baxter International Inc.	3.75	10/1/2025		1,462,890		1,552,694
165,000	Baytex Management Corp.	8.75	4/1/2027		161,880		62,948
4,800,000	BB&T Corporation	2.50	8/1/2024		4,790,976		4,733,697
75,000	Beacon Roofing Supply, Inc.	4.88	11/1/2025		74,250		67,688
275,000	Beazer Homes USA, Inc.	5.88	10/15/2027		245,894		207,625
50,000	Beazer Homes USA, Inc.	7.25	10/15/2029		51,250		38,000
300,000	Becton, Dickinson and Company	4.67	6/6/2047		283,395		323,271
250,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048		248,733		293,551
1,000,000	Berkshire Hathaway Finance Corporation	4.25	1/15/2049		988,200		1,229,739
170,000	Berry Global, Inc.	5.63	7/15/2027		173,919		175,630
250,000	Bestfoods	6.63	4/15/2028		334,923		327,393
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043		847,838		968,894
500,000	Black Hills Corporation	4.35	5/1/2033		497,715		611,041
165,000	Block Communications, Inc.	4.88	3/1/2028		166,792		153,450
170,000	BMC East, LLC	5.50	10/1/2024		169,619		164,050
7,000,000	BNG Bank N.V.	2.13	12/14/2020		6,980,750		7,066,650
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023		739,561		644,291
1,125,000	Bombardier Inc.	7.88	4/15/2027		1,130,258		750,769
25,000	Bombardier Inc.	7.50	12/1/2024		18,688		16,875
4,750,000	Boston Scientific Corporation	4.70	3/1/2049		5,551,138		5,424,128
750,000	BP Capital Markets America Inc.	3.22	4/14/2024		746,288		764,101
2,250,000	BPCE	3.00	5/22/2022		2,236,050		2,228,027
150,000	Brinker International, Inc.	5.00	10/1/2024		134,025		108,000
500,000	Bristol-Myers Squibb Company	3.40	7/26/2029		495,875		551,836
4,280,000	Bristol-Myers Squibb Company	4.55	2/20/2048		4,329,006		5,420,623
375,000	Bristol-Myers Squibb Company	4.63	5/15/2044		401,844		477,651
500,000	Bristol-Myers Squibb Company	4.35	11/15/2047		451,535		629,636
250,000	Brookfield Financial Management Inc.	3.45	4/15/2050		247,645		199,739
175,000	Brookfield Residential Properties Inc.	6.38	5/15/2025		170,894		157,500
75,000	Brookfield Residential Properties Inc.	6.25	9/15/2027		77,594		65,055
100,000	Brookfield Residential Properties Inc.	4.88	2/15/2030		98,813		75,970
170,000	Builders FirstSource, Inc.	5.00	3/1/2030		151,300		153,000
136,000	Builders FirstSource, Inc.	6.75	6/1/2027		138,040		133,280
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045		756,383		857,330
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041		298,660		314,903
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029		308,838		311,886
200,000	Burlington Northern Santa FE, LLC	4.55	9/1/2044		234,886		238,814
770,000	Calpine Corporation	5.75	1/15/2025		756,677		712,250
475,000	Calpine Corporation	5.13	3/15/2028		475,375		437,000
145,000	Canadian Natural Resources Limited	5.85	2/1/2035		176,664		116,723
355,000	Canadian Natural Resources Limited	6.45	6/30/2033		426,277		300,184

CORPORATE BONDS, continued

4,200,000	Capital One Financial Corporation	3.38	2/15/2023	\$	4,365,102	\$	4,136,672
170,000	Cardtronics, Inc.	5.50	5/1/2025		170,526		161,500
400,000	Cargill, Incorporated	3.88	5/23/2049		394,132		483,124
170,000	Cargo Aircraft Management Inc.	4.75	2/1/2028		171,047		157,675
110,000	Carnival Corporation	3.95	10/15/2020		99,275		105,324
300,000	Carrier Global	3.38	4/5/2040		299,988		263,026
165,000	Carrizo Oil & Gas, Inc.	6.25	4/15/2023		155,007		39,188
170,000	Cascades Inc.	5.38	1/15/2028		171,712		162,350
165,000	Castle Us Management Corp.	9.50	2/15/2028		164,587		156,750
170,000	Catalent Pharma Solutions, Inc.	5.00	7/15/2027		173,276		164,900
300,000	Caterpillar Inc.	3.25	9/19/2049		297,270		288,512
500,000	CBS Corporation	5.50	5/15/2033		528,155		528,891
165,000	CBS Radio Inc.	7.25	11/1/2024		165,690		137,775
215,000	CCO Holdings, LLC	5.13	5/1/2027		208,462		215,559
575,000	CCO Holdings, LLC	5.38	6/1/2029		595,125		590,870
125,000	CCO Holdings, LLC	4.50	5/1/2032		125,000		121,900
165,000	Cd&R Wtrwks Merger Sub Llc	6.13	8/15/2025		166,580		153,450
170,000	CDW LLC	5.00	9/1/2025		175,997		175,151
200,000	CEC Entertainment, Inc.	8.00	2/15/2022		178,750		86,000
150,000	Cedar Fair L P Canadas Wonderland	5.25	7/15/2029		153,188		126,750
170,000	Centene Corporation	4.63	12/15/2029		181,613		170,850
170,000	Century Communities, Inc.	5.88	7/15/2025		170,856		143,227
150,000	Century Communities, Inc.	6.75	6/1/2027		154,475		127,110
250,000	CenturyLink, Inc.	7.60	9/15/2039		233,581		242,500
600,000	CenturyLink, Inc.	8.00	6/1/2036		585,469		594,000
165,000	Change Healthcare	5.75	3/1/2025		160,171		151,800
500,000	Charter Communications Operating, LLC	4.46	7/23/2022		516,493		518,624
750,000	Charter Communications Operating, LLC	4.91	7/23/2025		783,335		796,195
115,000	Chemours Company, (The)	7.00	5/15/2025		111,244		95,738
225,000	Chemours Company, (The)	5.38	5/15/2027		208,976		172,091
25,000	Chemours Company, (The)	6.63	5/15/2023		24,938		21,250
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027		201,296		177,622
25,000	Chesapeake Energy Corporation	4.88	4/15/2022		17,813		2,500
350,000	Chesapeake Energy Corporation	1.25	6/9/2024		343,004		134,750
500,000	Chevron Corporation	2.95	5/16/2026		495,087		518,273
1,000,000	Cigna Holding Company	4.80	8/15/2038		998,555		1,122,739
500,000	Cigna Holding Company	4.90	12/15/2048		498,875		599,895
700,000	Cigna Holding Company	3.00	7/15/2023		683,889		716,745
2,792,000	Cigna Holding Company	3.75	7/15/2023		2,944,806		2,870,537
250,000	Cigna Holding Company	3.20	3/15/2040		249,633		231,326
250,000	Cisco Systems, Inc.	2.50	9/20/2026		237,073		260,591
500,000	Cisco Systems, Inc.	5.50	1/15/2040		616,717		711,758
170,000	CIT Group Inc.	6.13	3/9/2028		198,396		159,800
50,000	CIT Group Inc.	5.25	3/7/2025		47,375		48,750
125,000	Citgo Holding Inc.	9.25	8/1/2024		125,000		101,875
149,250	CITGO Holding, Inc.	1.25	8/1/2023		151,119		120,396
223,308	Citgo Petroleum Corporation	1.25	3/28/2024		223,732		194,278
300,000	Citigroup Inc.	4.45	9/29/2027		316,500		313,207
200,000	Citigroup Inc.	4.65	7/30/2045		202,598		228,784
500,000	Citigroup Inc.	6.00	10/31/2033		577,133		575,906
4,250,000	Citigroup Inc.	3.98	3/20/2030		4,334,348		4,529,183
500,000	Citigroup Inc.	5.32	3/26/2041		500,000		622,130
165,000	Clean Harbors, Inc.	5.13	7/15/2029		172,375		153,450
776,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024		830,515		665,420
150,000	Clearway Energy LLC	4.75	3/15/2028		153,375		139,125
300,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036		349,749		348,615
80,000	Cleveland-Cliffs Inc.	5.75	3/1/2025		77,600		61,800
235,000	Cleveland-Cliffs Inc.	5.88	6/1/2027		227,695		142,175
95,000	Cleveland-Cliffs Inc.	6.75	3/15/2026		94,523		84,550
200,000	Cloud Crane Llc	10.13	8/1/2024		215,344		157,500
500,000	CME Group Inc.	4.15	6/15/2048		497,705		634,879
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025		3,997,216		4,103,183
175,000	CNX Resources Corporation	7.25	3/14/2027		148,163		123,534
125,000	CNX Resources Corporation	5.88	4/15/2022		120,780		114,375
4,675,000	Coca-Cola Company, (The)	4.13	3/25/2040		5,625,953		5,697,834
350,000	Coca-Cola Company, (The)	4.20	3/25/2050		347,753		457,088
250,000	Comcast Corporation	9.46	11/15/2022		356,305		295,110
350,000	Comcast Corporation	3.25	11/1/2039		349,335		361,299
1,000,000	Comcast Corporation	4.60	10/15/2038		1,018,140		1,224,018
750,000	Comcast Corporation	4.00	11/1/2049		745,140		884,644
1,500,000	Comcast Corporation	4.70	10/15/2048		1,509,925		1,943,250
525,000	Comcast Corporation	3.20	7/15/2036		547,261		548,435
4,200,000	Comcast Corporation	4.75	3/1/2044		5,256,720		5,333,758
165,000	Commscope Management Llc.	5.00	3/15/2027		153,600		143,138
305,000	CommScope Technologies Finance LLC	6.00	6/15/2025		290,757		279,136
170,000	Compass Minerals Intl Inc	6.75	12/1/2027		174,419		153,468
129,000	ConocoPhillips Company	4.15	11/15/2034		129,496		139,150
300,000	Consolidated Edison Company of New York	5.85	3/15/2036		367,975		337,211
170,000	Consolidated Management Inc.	6.50	10/1/2022		145,350		148,750
250,000	Constellium SE	5.88	2/15/2026		257,663		217,500
250,000	Continental Resources, Inc.	4.50	4/15/2023		248,659		138,841
250,000	Cooperative Rabobank U.A.	4.38	8/4/2025		253,513		256,051
4,200,000	Cooperative Rabobank U.A.	3.95	11/9/2022		4,400,634		4,239,510
125,000	Cooper-Standard Automotive Inc.	5.63	11/15/2026		111,867		91,250

CORPORATE BONDS, *continued*

150,000	Cornerstone Chemical Company	6.75	8/15/2024	\$	139,990	\$	124,125
750,000	Corning Incorporated	4.75	3/15/2042		773,678		785,684
205,000	Corp Internationale Masonite	5.38	2/1/2028		214,128		201,474
175,000	Cott Holdings Inc.	5.50	4/1/2025		171,011		169,750
500,000	Credit Suisse Group AG	3.57	1/9/2023		499,364		504,500
250,000	Credit Suisse Group Funding	3.80	9/15/2022		249,082		253,313
4,200,000	Credit Suisse Group Funding	3.80	6/9/2023		4,420,584		4,245,773
165,000	Crestwood Midstream	5.75	4/1/2025		163,176		96,971
500,000	Crown Castle International Corp.	4.75	5/15/2047		463,730		525,399
50,000	Crownrock L P Crownrock Fin Inc	5.63	10/15/2025		49,165		26,000
165,000	CSC Holdings, LLC	5.25	6/1/2024		158,511		165,411
275,000	CSC Holdings, LLC	5.38	2/1/2028		286,770		280,500
270,000	Cumulus Media New Hldgs Inc	6.75	7/1/2026		272,465		241,650
200,000	CVS Health Corporation	3.50	7/20/2022		204,463		205,176
750,000	CVS Health Corporation	4.30	3/25/2028		742,148		802,233
750,000	CVS Health Corporation	4.78	3/25/2038		730,365		829,306
1,200,000	CVS Health Corporation	5.05	3/25/2048		1,235,503		1,371,034
4,200,000	CVS Health Corporation	3.70	3/9/2023		4,393,578		4,362,406
4,050,000	CVS Health Corporation	4.13	4/1/2040		4,032,852		4,089,817
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022		4,254,545		4,024,174
250,000	Dana Fing Luxembourg	6.50	6/1/2026		262,875		220,000
170,000	Dana Incorporated	5.50	12/15/2024		165,089		148,327
170,000	DaVita Inc.	5.13	7/15/2024		166,844		169,490
4,400,000	DBS Group Holdings Ltd	2.42	7/25/2022		4,400,000		4,387,941
250,000	Deere & Company	2.88	9/7/2049		249,900		232,963
150,000	Delek Logistics Partners	6.75	5/15/2025		151,143		145,877
25,000	Denbury Resources Inc.	9.00	5/15/2021		24,333		7,313
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038		473,185		523,143
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023		5,069,792		5,139,640
300,000	Dh Europe Fin li S A R L	3.25	11/15/2039		299,427		296,559
4,200,000	Diamond 1 Finance Corp.	5.45	6/15/2023		4,353,132		4,316,133
170,000	Diamond 1 Finance Corp.	7.13	6/15/2024		170,120		175,525
250,000	Diamond 1 Finance Corp.	8.10	7/15/2036		311,814		287,253
1,640,000	Diamond 1 Finance Corp.	6.02	6/15/2026		1,837,128		1,692,614
125,000	Diamond Offshore Drilling, Inc.	7.88	8/15/2025		108,781		36,875
245,000	Diamond Sports Group	5.38	8/15/2026		243,768		199,067
515,000	Diamond Sports Group	6.63	8/15/2027		489,037		344,406
125,000	Diamondback Energy, Inc.	5.38	5/31/2025		123,353		92,162
4,200,000	Djb Sukuk Management Ltd.	3.66	2/14/2022		4,292,400		4,171,121
250,000	Digicel Group One Ltd	1.25	12/30/2022		140,000		118,750
200,000	Digicel Holdings	8.75	5/25/2024		185,250		179,000
200,000	Digicel Limited	6.75	3/1/2023		114,500		88,000
200,000	Digicel Limited	6.00	4/15/2021		169,750		107,752
1,500,000	Discover Financial Services	3.75	3/4/2025		1,498,260		1,471,720
200,000	Discover Financial Services	4.10	2/9/2027		199,822		195,990
170,000	DISH DBS Corporation	5.88	11/15/2024		170,184		165,325
240,000	DISH DBS Corporation	7.75	7/1/2026		235,500		246,600
4,200,000	Dollar Tree, Inc.	3.70	5/15/2023		4,405,212		4,267,181
500,000	Dominion Energy South Carolina, Inc.	5.30	5/15/2033		521,575		576,995
400,000	Dominion Energy, Inc.	5.25	8/1/2033		430,580		425,761
550,000	Dominion Energy, Inc.	5.95	6/15/2035		683,376		629,711
170,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024		171,916		159,800
675,000	Dow Chemical Company, (The)	4.63	10/1/2044		669,240		623,815
205,000	Dow Chemical Company, (The)	5.55	11/30/2048		204,850		230,193
6,000,000	DTE Electric Company	4.05	5/15/2048		5,973,060		6,740,088
625,000	DTE Electric Company	2.95	3/1/2050		628,523		582,096
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026		296,813		313,486
875,000	Duke Energy Carolinas, LLC	4.25	12/15/2041		988,395		991,276
500,000	Duke Energy Indiana, LLC	2.75	4/1/2050		499,385		469,157
500,000	Duke Energy Management Inc.	4.15	12/1/2044		572,690		561,729
350,000	Duke Energy Management Inc.	4.20	3/15/2042		404,555		381,410
3,850,000	Duke Energy Progress, LLC	3.45	3/15/2029		4,008,582		4,069,461
25,000	Dun & Bradstreet Corporation, (The)	6.88	8/15/2026		26,625		26,000
200,000	Eg Global Fin Plc	8.50	10/30/2025		200,000		178,000
150,000	Eldorado Gold Corporation	9.50	6/1/2024		154,125		147,750
4,280,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025		4,531,450		3,777,100
500,000	Enable Midstream Partners, LP	4.15	9/15/2029		499,105		221,761
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021		285,736		271,056
125,000	Endeavor Energy Resource	5.75	1/30/2028		131,390		85,000
4,200,000	Enel Financial	4.25	9/14/2023		4,461,072		4,296,841
750,000	Energy Transfer 4.9% Due 03-15-2035	4.90	3/15/2035		722,687		585,159
532,000	Energy Transfer 6.625% Due 10-15-2036	6.63	10/15/2036		599,378		493,043
4,175,000	Energy Transfer Operating, L.P.	6.25	4/15/2049		5,006,243		3,577,842
250,000	Energy Transfer Operating, L.P.	5.00	5/15/2050		249,785		194,611
100,000	Entercom Media Corp	6.50	5/1/2027		105,631		86,750
325,000	Entergy Arkansas, LLC.	4.20	4/1/2049		323,073		368,511
200,000	Entergy Corporation	2.95	9/1/2026		188,423		188,605
195,000	Entergy Mississippi, LLC.	3.85	6/1/2049		192,471		198,596
500,000	Entergy Texas, Inc.	4.50	3/30/2039		498,650		586,654
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026		187,644		196,326
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045		507,725		528,512
1,000,000	Entergy Utility Assets, LLC	4.20	9/1/2048		1,007,530		1,121,847
375,000	Entergy Utility Assets, LLC	4.00	3/15/2033		433,999		415,454
250,000	Enterprise Products Operating LLC	5.10	2/15/2045		270,123		245,824

CORPORATE BONDS, continued

1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	\$	1,293,427	\$	1,196,636
220,000	Enviva Partners, LP	6.50	1/15/2026		221,298		214,500
500,000	EOG Resources, Inc.	3.90	4/1/2035		485,044		503,031
165,000	ESH Hospitality, Inc.	5.25	5/1/2025		162,917		138,600
250,000	Etp Legacy Lp	6.05	6/1/2041		259,568		217,681
15,300,000	European Investment Bank	2.38	5/24/2027		15,757,623		16,855,066
7,100,000	European Investment Bank	2.50	10/15/2024		7,041,567		7,684,449
337,000	Eversource Energy	3.45	1/15/2050		336,373		303,126
550,000	Exelon Corporation	5.63	6/15/2035		674,896		631,007
275,000	Exelon Corporation	4.95	6/15/2035		322,490		292,093
2,400,000	Exelon Corporation	3.50	6/1/2022		2,464,776		2,325,462
250,000	Extraction Oil & Gas, Inc.	5.63	2/1/2026		197,981		41,250
75,000	Extraction Oil & Gas, Inc.	7.38	5/15/2024		63,750		13,313
300,000	Exxon Mobil Corporation	3.00	8/16/2039		300,000		300,064
500,000	Exxon Mobil Corporation	3.04	3/1/2026		496,840		528,588
75,000	Fairstone Financial Inc.	7.88	7/15/2024		77,563		70,500
8,500,000	Farm Credit Banks Consolidated Systemwide	3.65	8/13/2038		9,479,965		11,017,739
8,500,000	Farm Credit Banks Consolidated Systemwide	3.51	6/11/2040		8,660,650		10,912,204
215,000	FedEx Corporation	4.05	2/15/2048		213,912		188,981
750,000	FedEx Corporation	4.40	1/15/2047		740,062		677,139
530,000	Ferrellgas Partners, L.P.	8.63	6/15/2020		399,693		132,500
100,000	Ferrellgas Partners, L.P.	8.63	6/15/2020		75,750		25,000
125,000	Ferrellgas, L.P.	6.75	6/15/2023		107,813		106,875
3,400,000	Fidelity National Financial, Inc.	5.50	5/1/2025		3,820,750		3,358,520
5,000,000	Fidelity National Financial, Inc.	5.50	9/1/2022		5,425,800		5,488,569
200,000	Fidelity National Information Service	3.00	8/15/2026		187,359		201,628
350,000	Fiserv, Inc.	4.40	7/1/2049		347,858		370,396
150,000	Five Point Operating Company	7.88	11/15/2025		150,356		129,000
250,000	Florida Power & Light Company	3.15	10/1/2049		248,408		258,947
250,000	FMC Corporation	4.50	10/1/2049		249,873		241,346
575,000	Ford Motor Company	4.75	1/15/2043		501,165		326,313
5,100,000	Ford Motor Credit Company LLC	3.20	1/15/2021		5,106,781		4,927,875
500,000	Ford Motor Credit Company LLC	5.11	5/3/2029		507,895		433,438
75,000	Forestar Group Inc.	8.00	4/15/2024		80,063		75,750
50,000	Forestar Group Inc.	5.00	3/1/2028		50,000		41,519
270,000	Fox Corp	5.48	1/25/2039		270,000		312,885
375,000	Fox Corp	5.58	1/25/2049		375,000		448,492
115,000	Freedom Mortgage Corp.	8.25	4/15/2025		111,838		90,275
180,000	Freeport-McMoRan Inc.	4.13	3/1/2028		180,000		157,050
100,000	Frontier Communications Corporation	8.00	4/1/2027		100,000		98,628
80,000	FXI Holdings, Inc.	7.88	11/1/2024		81,025		54,028
500,000	GE Capital International Funding Company	3.37	11/15/2025		477,365		497,507
277,000	GE Capital International Funding Company	4.42	11/15/2035		248,811		295,581
500,000	General Dynamics Corporation	4.25	4/1/2040		494,150		596,530
500,000	General Electric Capital Corporation	1.74	3/15/2023		500,000		465,389
280,000	General Electric Company	5.88	1/14/2038		335,927		322,605
500,000	General Mills, Inc.	4.20	4/17/2028		489,240		550,511
500,000	General Motors Company	6.60	4/1/2036		563,380		434,818
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022		504,340		467,588
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026		252,270		220,479
220,000	Georgia Management Co.	4.30	3/15/2042		259,630		238,867
105,000	GFL Environmental Inc.	8.50	5/1/2027		108,982		105,494
65,000	Global Partners, LP	7.00	8/1/2027		65,000		48,750
125,000	Golden Nugget, Inc.	6.75	10/15/2024		117,878		78,736
275,000	Golden Nugget, Inc.	8.75	10/1/2025		284,661		140,250
5,100,000	Goldman Sachs Group, Inc., (The)	3.50	11/16/2026		5,045,634		5,175,440
500,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039		500,000		522,879
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045		1,055,572		1,185,550
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037		443,007		476,555
170,000	Graham Holdings Company	5.75	6/1/2026		182,474		166,600
170,000	Granite Us Hldgs Corp	11.00	10/1/2027		164,839		145,846
245,000	Gray Escrow, Inc.	7.00	5/15/2027		268,744		243,775
100,000	Gray Television, Inc.	5.88	7/15/2026		104,005		96,280
175,000	Great Plains Energy Incorporated	5.30	10/1/2041		202,069		209,850
175,000	Greystar Real Estate Partners, LLC	5.75	12/1/2025		179,144		158,386
25,000	Griffon Corp.	5.75	3/1/2028		25,000		23,500
165,000	Gw Honos Sec Corp	8.75	5/15/2025		155,394		151,800
245,000	H&E Equipment Services, Inc.	5.63	9/1/2025		249,008		227,238
400,000	Harborwalk Fdg Tr	5.08	2/15/2069		400,000		470,805
100,000	HCA Inc.	5.25	6/15/2049		98,528		106,614
220,000	HCA Inc.	5.38	2/1/2025		234,992		224,950
350,000	HCA Inc.	5.50	6/15/2047		364,714		380,330
275,000	HCA Inc.	5.63	9/1/2028		302,959		287,843
25,000	HCA Inc.	3.50	9/1/2030		24,306		22,680
25,000	Heartland Dental Llc Heartland Dental	8.50	5/1/2026		23,875		18,625
240,000	Hecla	7.25	2/15/2028		240,893		211,320
174,125	Heritage Power LLC	1.25	7/9/2026		170,646		139,300

CORPORATE BONDS, *continued*

170,000	Hertz Corporation, (The)	7.13	8/1/2026	\$	168,433	\$	90,051
165,000	Hess Midstream LP	5.63	2/15/2026		165,247		116,501
145,000	Hexion Inc.	7.88	7/15/2027		146,030		123,250
225,000	Hilcorp Energy I, L.P.	6.25	11/1/2028		226,570		99,000
170,000	Hill-Rom Holdings, Inc.	4.38	9/15/2027		171,773		167,450
500,000	Home Depot, Inc., (The)	3.50	9/15/2056		441,023		505,882
300,000	Home Depot, Inc., (The)	4.25	4/1/2046		292,362		356,561
550,000	Home Depot, Inc., (The)	4.50	12/6/2048		555,504		683,555
4,700,000	Home Depot, Inc., (The)	2.50	4/15/2027		4,677,111		4,736,877
500,000	Home Depot, Inc., (The)	3.30	4/15/2040		495,570		512,182
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024		1,800,226		2,019,729
75,000	Howard Hughes Corporation, (The)	5.38	3/15/2025		76,921		72,563
5,250,000	HSBC Holdings PLC	3.03	11/22/2023		5,088,930		5,193,130
700,000	HSBC Holdings PLC	4.58	6/19/2029		700,807		741,754
170,000	Hughes Satellite Systems Corporation	6.63	8/1/2026		170,258		172,196
4,250,000	Humana Inc.	3.13	8/15/2029		4,252,278		4,030,592
200,000	Hunt Companies, Inc.	6.25	2/15/2026		192,682		149,500
170,000	Iaa Spinco Inc	5.50	6/15/2027		172,236		164,475
170,000	Icahn Enterprises L.P.	6.25	5/15/2026		170,275		160,650
315,000	Iheartcommunications, Inc.	8.38	5/1/2027		340,155		274,245
4,165,000	IHS Markit Ltd.	5.00	11/1/2022		4,458,133		4,376,079
300,000	Indiana Michigan Power Company	4.25	8/15/2048		298,284		339,018
595,000	Infor (US), Inc.	6.50	5/15/2022		590,088		584,588
50,000	Informatica Corp	1.25	2/14/2025		49,750		44,000
2,400,000	ING Groep N.V.	4.63	1/6/2026		2,393,856		2,528,998
170,000	Installed Building Products, Inc.	5.75	2/1/2028		173,815		161,925
100,000	Integrated Services Group, Inc.	6.50	11/30/2023		83,188		45,000
200,000	Intel Corporation	2.60	5/19/2026		193,588		211,540
4,740,000	Intel Corporation	3.25	11/15/2049		5,020,827		5,100,310
480,000	Intelsat Jackson Holdings S.A.	9.75	7/15/2025		491,868		316,800
110,000	Intelsat Jackson Holdings S.A.	5.50	8/1/2023		91,975		72,050
160,000	Intelsat Luxembourg S A	8.13	6/1/2023		98,313		32,800
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048		496,440		571,540
4,500,000	International Bank for Reconstruction and Development	2.13	3/3/2025		4,406,715		4,806,522
200,000	International Business Machines Corporation	2.88	11/9/2022		201,060		207,107
4,200,000	International Finance Corporation	2.13	4/7/2026		4,079,082		4,503,914
750,000	International Paper Company	4.40	8/15/2047		735,755		749,980
350,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048		334,411		376,388
729,000	Interpublic Group of Companies, Inc., (The)	4.75	3/30/2030		725,812		722,327
4,200,000	Interstate Power and Light Company	4.10	9/26/2028		4,189,416		4,700,072
170,000	Itron Inc	5.00	1/15/2026		170,871		161,500
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025		508,509		512,507
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035		513,801		513,242
170,000	Jaguar Hldg Co Ii Pharmaceutical Management D.	6.38	8/1/2023		154,538		172,975
75,000	JBS USA Food Co	5.50	1/15/2030		74,969		77,438
328,000	JBS USA Food Co	5.88	7/15/2024		337,840		332,100
170,000	Jbs Usa Lux S A Jbs Usa Management Inc.	6.75	2/15/2028		187,972		181,475
150,000	Jda Escrow	7.38	10/15/2024		152,813		142,920
633,000	Johnson & Johnson	3.40	1/15/2038		631,149		720,373
400,000	Johnson & Johnson	4.38	12/5/2033		426,592		513,857
4,200,000	Johnson & Johnson	3.50	1/15/2048		4,999,260		5,099,600
500,000	JPMorgan Chase & Co.	3.63	12/1/2027		489,324		526,516
750,000	JPMorgan Chase & Co.	4.13	12/15/2026		770,384		806,562
250,000	JPMorgan Chase & Co.	4.95	6/1/2045		279,735		313,111
375,000	JPMorgan Chase & Co.	3.90	1/23/2049		350,824		429,640
500,000	JPMorgan Chase & Co.	4.03	7/24/2048		456,685		559,728
750,000	JPMorgan Chase & Co.	3.90	7/15/2025		773,344		798,257
7,450,000	JPMorgan Chase & Co.	2.01	3/13/2026		7,062,153		7,408,305
4,275,000	Kaiser Fndtn Hosps	3.27	11/1/2049		4,185,952		4,251,263
25,000	KB Home	4.80	11/15/2029		25,000		21,000
175,000	KB Home	6.88	6/15/2027		191,313		175,000
170,000	Kehe Distrs Llc Kehe Fin Corp.	8.63	10/15/2026		171,269		170,850
500,000	Keurig Dr Pepper Inc.	4.60	5/25/2028		500,305		546,927
800,000	Kinder Morgan, Inc.	5.05	2/15/2046		812,088		776,882
500,000	Kinder Morgan, Inc.	5.55	6/1/2045		512,325		509,615
300,000	KLA Corporation	3.30	3/1/2050		299,886		281,064
170,000	Koppers Inc.	6.00	2/15/2025		168,910		136,000
6,600,000	Korea Development Bank, (The)	2.63	7/6/2022		6,600,000		6,561,191
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		4,593,706		4,895,521
4,370,000	Kraft Foods Group	3.50	6/6/2022		4,473,132		4,360,096
528,000	Kroger Co., (The)	4.00	2/1/2024		549,442		555,491
165,000	L Brands, Inc.	6.75	7/1/2036		146,135		118,800
60,000	Lamar Media	4.00	2/15/2030		60,097		55,800
110,000	Lamar Media	3.75	2/15/2028		110,000		103,112
300,000	Laureate Education, Inc.	8.25	5/1/2025		310,188		298,500
375,000	Legacy Lifepoint Health, Inc.	9.75	12/1/2026		392,816		355,181
170,000	Legacy Lifepoint Health, Inc.	4.38	2/15/2027		169,977		160,140
170,000	Lennar Corporation	5.25	6/1/2026		170,674		172,975
170,000	Level 3 Financing, Inc.	5.25	3/15/2026		170,713		169,894

CORPORATE BONDS, *continued*

5,100,000	LG Chem, Ltd.	3.63	4/15/2029	\$	5,278,449	\$	5,024,524
595,000	Liberty Mutual Group Inc.	3.95	10/15/2050		596,730		551,578
170,000	Lions Gate Capital Holdings, LLC	5.88	11/1/2024		167,601		145,350
250,000	Lockheed Martin Corporation	3.60	3/1/2035		269,440		273,373
500,000	Lockheed Martin Corporation	4.07	12/15/2042		453,058		577,455
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046		908,242		925,361
248,000	Lowe's Companies, Inc.	4.25	9/15/2044		270,337		237,554
2,200,000	Lowe's Companies, Inc.	4.00	4/15/2025		2,194,962		2,350,584
350,000	Lowe's Companies, Inc.	5.13	4/15/2050		349,349		422,572
100,000	LPL Holdings, Inc.	5.75	9/15/2025		102,330		96,000
170,000	LPL Holdings, Inc.	4.63	11/15/2027		170,891		155,485
100,000	M&T Bank Corporation	5.63	8/1/2025		101,750		89,500
270,000	M&T Bank Corporation	4.95	2/1/2028		269,706		229,163
125,000	Magnolia Oil & Gas	6.00	8/1/2026		124,804		75,000
74,679	Mallinckrodt International Finance	1.25	9/24/2024		61,622		49,998
500,000	Marathon Petroleum Corporation	4.75	9/15/2044		452,025		380,144
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024		4,395,250		3,923,665
250,000	Marathon Petroleum Corporation	5.85	12/15/2045		224,886		207,260
30,000	Marriott Ownership Resorts, Inc.	4.75	1/15/2028		30,000		22,500
4,250,000	Mars Inc Del	3.95	4/1/2049		4,908,283		4,604,769
500,000	Mars Inc Del	4.13	4/1/2054		619,725		569,880
555,000	Marsh & McLennan Companies, Inc.	4.20	3/1/2048		633,693		604,972
1,010,000	Massachusetts Mutual Life Insurance Company	3.73	10/15/2070		898,544		934,676
2,200,000	MasterCard Incorporated	3.30	3/26/2027		2,193,862		2,396,948
170,000	Match Group, Inc.	4.13	8/1/2030		168,597		151,938
75,000	Mattamy Homes Limited	5.25	12/15/2027		76,188		69,750
100,000	Mattamy Homes Limited	4.63	3/1/2030		100,000		86,000
165,000	Mattel, Inc.	5.88	12/15/2027		165,379		169,587
170,000	Mauser Packaging Solutions Holding Company	7.25	4/15/2025		168,660		135,150
375,000	Mcafee LLC Tern Loan 09-26-2025	1.25	9/26/2025		378,760		350,625
325,000	McDonald's Corporation	4.70	12/9/2035		407,124		366,682
1,000,000	McDonald's Corporation	4.88	12/9/2045		1,034,109		1,167,815
375,000	McDonald's Corporation	4.20	4/1/2050		370,706		419,454
170,000	MDC Partners Inc.	6.50	5/1/2024		155,206		127,500
50,000	Mednax, Inc.	6.25	1/15/2027		49,332		40,125
601,000	Medtronic, Inc.	4.38	3/15/2035		621,252		741,280
25,000	Meritage Homes Corporation	6.00	6/1/2025		27,083		23,063
320,000	Meritage Homes Corporation	5.13	6/6/2027		326,778		300,800
390,000	Michaels Stores, Inc.	8.00	7/15/2027		379,330		288,600
1,500,000	Microsoft Corporation	3.70	8/8/2046		1,438,048		1,800,657
800,000	Microsoft Corporation	4.20	11/3/2035		826,982		996,250
1,250,000	Microsoft Corporation	4.45	11/3/2045		1,288,429		1,643,727
4,400,000	Microsoft Corporation	2.70	2/12/2025		4,403,564		4,741,590
4,200,000	Microsoft Corporation	4.25	2/6/2047		5,472,642		5,412,252
250,000	MidAmerican Energy Co Medium Term Management Bo.	5.80	10/15/2036		347,161		347,378
5,110,000	MidAmerican Energy Company	3.95	8/1/2047		5,102,795		5,496,939
450,000	MidAmerican Energy Company	4.40	10/15/2044		564,570		512,440
170,000	Midcontinent Communications Midcontine	5.38	8/15/2027		170,882		164,597
531,000	Mississippi Power Company	4.25	3/15/2042		509,969		506,771
119,000	Mississippi Power Company	4.75	10/15/2041		120,622		114,109
250,000	Mitsubishi UFJ Financial Group Inc	3.75	7/18/2039		250,000		234,132
170,000	Molina Healthcare, Inc.	5.38	11/15/2022		170,852		165,750
4,200,000	Molson Coors Brewing	3.50	5/1/2022		4,326,546		4,198,658
750,000	Morgan Stanley	3.88	1/27/2026		762,736		801,089
500,000	Morgan Stanley	4.38	1/22/2047		496,908		609,953
4,200,000	Morgan Stanley	4.10	5/22/2023		4,453,428		4,286,929
2,100,000	Morgan Stanley	3.62	4/1/2031		2,100,000		2,196,476
375,000	Morgan Stanley	5.60	3/24/2051		375,000		520,087
750,000	Mosaic Company, (The)	5.45	11/15/2033		814,045		726,807
150,000	Moss Creek Resources Holdings, Inc.	7.50	1/15/2026		106,220		43,500
75,000	Mph Acquisition Holdings Llc.	1.25	6/7/2023		70,702		66,062
165,000	MPH Infotech, Inc.	7.13	6/1/2024		169,545		143,560
270,000	MPT Operating Partnership LP	5.00	10/15/2027		273,723		261,900
170,000	MTS Systems Corporation	5.75	8/15/2027		171,516		157,675
165,000	Murphy Oil Corporation	5.75	8/15/2025		165,124		88,292
165,000	Murphy Oil USA, Inc.	5.63	5/1/2027		162,369		161,667
4,260,000	Mylan Inc.	3.13	1/15/2023		4,369,567		4,131,471
50,000	Nabors Inds	7.50	1/15/2028		50,000		16,000
25,000	Nabors Inds	7.25	1/15/2026		25,000		8,500
286,000	Nabors Industries, Inc.	5.75	2/1/2025		245,279		62,920
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020		7,883,532		7,588,854
6,225,000	National Australia Bank Limited	3.63	6/20/2023		6,204,707		6,340,066
150,000	National CineMedia, LLC	5.75	8/15/2026		145,594		100,500
75,000	National CineMedia, LLC	5.88	4/15/2028		75,000		51,750
75,000	Nationstar Mtg Hldgs	6.00	1/15/2027		75,000		63,750

CORPORATE BONDS, *continued*

170,000	Navient Corporation	5.00	3/15/2027	\$	168,516	\$	146,149
395,000	Navistar International Corporation	6.63	11/1/2025		401,693		328,838
50,000	Ncl Corp	3.63	12/15/2024		35,313		31,890
75,000	NCR Corporation	5.75	9/1/2027		75,000		68,250
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026		6,669,845		7,078,994
1,646,000	Nestle Holdings, Inc.	4.00	9/24/2048		1,623,894		1,979,233
325,000	Nestle Holdings, Inc.	3.90	9/24/2038		321,526		373,970
170,000	Netflix, Inc.	5.88	11/15/2028		170,776		181,645
85,000	New Gold Inc	6.38	5/15/2025		77,288		78,997
100,000	New Gold Inc	6.25	11/15/2022		96,500		97,125
75,000	New Home Company Inc., (The)	7.25	4/1/2022		70,988		63,750
170,000	New Red Finance	5.00	10/15/2025		170,200		162,348
3,720,000	New York Life Insurance Company	5.88	5/15/2033		3,662,281		4,874,813
3,150,000	Newcrest Financial	4.20	10/1/2022		3,291,152		3,307,407
125,000	Newfield Exploration Company	5.63	7/1/2024		128,788		67,080
125,000	Nexstar Escrow Corporation	5.63	8/1/2024		129,844		117,655
170,000	Nexstar Escrow Inc	5.63	7/15/2027		177,730		166,175
500,000	NextEra Energy Capital Holdings, Inc.	5.65	5/1/2079		545,000		459,799
190,000	NGPL PipeCo LLC	4.88	8/15/2027		197,254		169,108
30,000	NGPL PipeCo LLC	4.38	8/15/2022		30,000		28,631
75,000	NGPL PipeCo LLC	7.77	12/15/2037		95,835		74,664
500,000	NIKE, Inc.	3.25	3/27/2040		496,870		524,021
500,000	NiSource Finance Corp.	4.80	2/15/2044		483,221		504,582
400,000	NiSource Finance Corp.	5.65	2/1/2045		424,080		459,340
750,000	Noble Energy, Inc.	4.95	8/15/2047		678,705		436,795
165,000	Norbord Inc.	5.75	7/15/2027		165,267		150,631
4,400,000	Nordea Bank AB	4.25	9/21/2022		4,563,240		4,334,955
551,000	Norfolk Southern Corporation	3.94	11/1/2047		378,436		574,426
500,000	Northern Sts Pwr Management Minn.	3.60	5/15/2046		544,765		517,538
375,000	Northrop Grumman Corporation	5.15	5/1/2040		373,159		475,892
150,000	NOVA Chemicals Corporation	5.25	6/1/2027		157,589		126,375
345,000	Novelis Inc.	5.88	9/30/2026		354,328		338,571
170,000	NRG Energy, Inc.	6.63	1/15/2027		167,402		176,800
175,000	NRG Energy, Inc.	5.25	6/15/2029		184,678		180,250
4,650,000	NSTAR Electric Company	3.25	5/15/2029		4,666,414		4,792,577
500,000	Nutrien Ltd.	4.90	6/1/2043		474,780		510,776
500,000	NVIDIA Corporation	3.50	4/1/2050		498,710		543,666
4,200,000	NXP Semiconductors N.V.	3.88	9/1/2022		4,376,316		4,216,271
500,000	Occidental Petroleum Corporation	2.70	2/15/2023		496,045		296,105
125,000	Occidental Petroleum Corporation	4.50	7/15/2044		86,735		53,790
129,000	Occidental Petroleum Corporation	4.40	8/15/2049		92,049		55,739
148,864	Old Capitol Ld Co	1.25	2/27/2023		149,158		132,116
400,000	Olympus Merger Sub, Inc.	8.50	10/15/2025		338,813		291,880
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042		284,145		333,730
375,000	Oncor Electric Delivery Company LLC	3.70	5/15/2050		373,894		439,091
750,000	Oneok Partners, L.P.	6.13	2/1/2041		844,641		674,630
130,000	Oneok, Inc.	4.50	3/15/2050		129,808		97,834
165,000	Open Text Corporation	3.88	2/15/2028		165,185		155,100
150,000	Open Text Corporation	5.88	6/1/2026		158,856		157,335
500,000	Oracle Corporation	3.85	7/15/2036		486,073		525,720
4,820,000	Oracle Corporation	4.00	11/15/2047		4,539,261		5,287,054
500,000	Oracle Corporation	4.13	5/15/2045		482,335		541,007
500,000	Oracle Corporation	1.25	4/1/2040		498,655		500,048
175,000	ORBCOMM Inc.	8.00	4/1/2024		181,125		169,750
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026		497,931		505,016
175,000	Orezone Gold Corporation	7.00	4/15/2025		183,695		162,750
360,000	OTC Derivative Receivable Citibank	1.00	12/31/2050		360,000		360,000
5,100,000	Owens Corning	3.95	8/15/2029		5,089,137		4,814,394
170,000	Owens-Brockway Glass Container Inc.	5.88	8/15/2023		180,491		166,600
190,000	PacifiCorp	5.25	6/15/2035		213,210		227,122
750,000	PacifiCorp	6.00	1/15/2039		1,095,495		1,017,915
250,000	PacifiCorp	4.10	2/1/2042		289,245		248,509
170,000	Par Pharmaceutical, Inc.	7.50	4/1/2027		170,902		169,150
35,000	Park Aerospace Holdings Limited	5.25	8/15/2022		35,481		31,627
50,000	Parsley Energy Llc Parsley Management Corp.	5.63	10/15/2027		36,250		35,250
75,000	Patrick Industries, Inc.	7.50	10/15/2027		75,000		73,500
165,000	PBF Logistics, LP	6.88	5/15/2023		169,185		102,300
375,000	PECO Energy Company	4.15	10/1/2044		453,236		416,009
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022		4,676,532		4,367,812
300,000	PepsiCo, Inc.	2.38	10/6/2026		283,212		308,695
854,000	PepsiCo, Inc.	2.88	10/15/2049		838,124		883,438
500,000	PepsiCo, Inc.	4.45	4/14/2046		539,836		646,158
3,700,000	PepsiCo, Inc.	2.25	3/19/2025		3,697,373		3,841,776
500,000	PepsiCo, Inc.	3.63	3/19/2050		497,370		593,622
370,000	PetSmart, Inc.	5.88	6/1/2025		347,719		364,450
170,000	PfG Escrow Corp	5.50	10/15/2027		170,554		157,675

CORPORATE BONDS, *continued*

300,000	Pfizer Inc.	2.75	6/3/2026	\$	293,741	\$	314,424
500,000	Pfizer Inc.	4.00	12/15/2036		510,372		571,349
500,000	Pfizer Inc.	4.20	9/15/2048		498,810		618,865
700,000	Pfizer Inc.	5.95	4/1/2037		890,042		991,989
170,000	Pgt Escrow Issuer Inc	6.75	8/1/2026		183,358		162,775
360,000	Pilgrim's Pride Corporation	5.88	9/30/2027		367,106		358,704
25,000	Pilgrim's Pride Corporation	5.75	3/15/2025		25,688		25,188
100,000	Pisces Midco Inc	8.00	4/15/2026		94,738		86,000
147,000	Plains All American Pipeline, L.P.	4.50	12/15/2026		144,332		114,031
383,000	Plains All American Pipeline, L.P.	3.55	12/15/2029		376,692		261,396
125,000	Plains All American Pipeline, L.P.	5.15	6/1/2042		124,410		82,658
250,000	Plains All American Pipeline, L.P.	4.90	2/15/2045		222,380		168,596
222,188	Playtika Holding Corp.	1.25	12/10/2024		217,747		206,263
5,300,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		5,298,251		5,432,673
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022		1,676,793		1,632,803
400,000	Polar Tankers, Inc.	5.95	5/10/2037		454,469		486,633
275,000	Polaris Inter Corp	8.50	12/1/2022		234,488		213,125
3,570,000	Post Holdings, Inc.	5.00	8/15/2026		3,694,863		3,674,066
175,000	Post Holdings, Inc.	5.50	12/15/2029		177,378		181,528
225,000	Ppl Elec Management Corp.	4.13	6/15/2044		268,562		248,782
250,000	Precision Castparts Corp.	4.38	6/15/2045		254,208		278,594
200,000	Precision Drilling Corporation	7.13	1/15/2026		194,000		66,000
4,200,000	Procter & Gamble Company, (The)	3.55	3/25/2040		4,852,890		4,898,469
300,000	Procter & Gamble Company, (The)	3.60	3/25/2050		298,092		368,642
350,000	Public Service Company of Colorado	3.55	6/15/2046		305,571		343,167
5,925,000	Public Service Company of Colorado	3.70	6/15/2028		5,912,261		6,270,773
250,000	Public Service Electric and Gas Company	5.50	3/1/2040		328,693		327,913
75,000	PulteGroup, Inc.	5.00	1/15/2027		78,713		74,835
170,000	Quicken Loans Inc.	5.25	1/15/2028		169,039		166,226
250,000	Radiate Holdco LLC	6.63	2/15/2025		245,815		212,500
125,000	Rain CII Carbon Llc	7.25	4/1/2025		122,065		105,000
175,000	Range Resources Corporation	4.88	5/15/2025		152,233		104,125
150,000	Range Resources Corporation	5.00	3/15/2023		133,603		109,500
75,000	Range Resources Corporation	9.25	2/1/2026		75,000		45,000
170,000	Realogy Group LLC	5.25	12/1/2021		166,733		157,250
435,000	Refinitiv US Holdings Inc.	8.25	11/15/2026		443,416		458,925
4,200,000	Regency Centers, L.P.	3.75	6/15/2024		4,317,570		4,400,262
165,000	Reynolds Group Issuer Inc.	5.13	7/15/2023		170,132		163,350
75,000	Reynolds Group Issuer Inc.	7.00	7/15/2024		74,250		76,219
25,000	RHP Hotel PPTY & Financial Corp	5.00	4/15/2023		18,438		19,500
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025		517,042		525,174
174,000	Rite Aid Corporation	6.13	4/1/2023		150,945		149,640
51,000	Rite Aid Corporation	7.50	7/1/2025		44,243		48,450
225,000	Rockies Express Pipeline LLC	6.88	4/15/2040		249,811		135,214
750,000	Rockwell Collins, Inc.	4.35	4/15/2047		763,943		818,659
500,000	Rogers Communications Inc.	5.45	10/1/2043		541,080		624,918
25,000	Royal Caribbean Cruises	5.25	11/15/2022		22,563		18,123
50,000	Royal Caribbean Cruises	2.65	11/28/2020		45,563		45,027
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046		534,015		592,442
275,000	Sally Holdings, LLC	5.63	12/1/2025		270,750		224,469
200,000	Sally Holdings, LLC	1.25	6/22/2024		192,015		171,000
750,000	San Diego Gas & Electric Company	5.35	5/15/2035		869,672		929,641
4,200,000	Santander Hlds USA	3.40	1/18/2023		4,319,952		4,149,285
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045		388,903		434,553
150,000	Science Applications Intl Management New.	4.88	4/1/2028		147,300		144,000
50,000	Scotts Miracle-Gro Company, (The)	4.50	10/15/2029		50,000		47,625
40,000	Scripps Escrow Inc	5.88	7/15/2027		40,000		35,200
170,000	Sealed Air Corporation	5.50	9/15/2025		170,718		172,127
170,000	Select Medical Corporation	6.25	8/15/2026		174,809		170,000
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049		343,105		369,133
500,000	Sempra Energy	3.80	2/1/2038		432,265		468,940
1,500,000	Shell International Finance B.V.	4.00	5/10/2046		1,440,116		1,665,622
5,000,000	Shell International Finance B.V.	3.13	11/7/2049		4,861,050		4,917,083
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023		481,764		503,633
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046		813,466		892,381
500,000	Sierra Pacific Power Company	2.60	5/1/2026		482,331		499,808
170,000	Silgan Holdings Inc.	4.13	2/1/2028		162,395		156,825
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046		998,329		908,858
55,000	Sinclair Television Group, Inc.	5.13	2/15/2027		52,981		46,475
125,000	Sinclair Television Group, Inc.	5.88	3/15/2026		129,312		110,625
170,000	Sirius XM Radio Inc.	5.00	8/1/2027		171,439		172,533
4,200,000	Societe Generale	4.25	9/14/2023		4,480,602		4,291,877
150,000	Solenis LLC	1.25	6/26/2026		147,952		100,001
149,242	Solenis LLC	1.25	6/26/2025		147,012		117,405

CORPORATE BONDS, *continued*

165,000	Sonic Automotive, Inc.	6.13	3/15/2027	\$	160,467	\$	145,200
750,000	Southern California Edison Company	5.55	1/15/2036		887,714		866,550
250,000	Southern California Edison Company	3.65	2/1/2050		263,653		242,577
165,000	Southwest Gas Corporation	4.15	6/1/2049		164,916		175,475
250,000	Southwestern Electric Power Company	6.20	3/15/2040		336,340		330,121
100,000	Sp Finco Llc	6.75	7/1/2025		89,518		72,000
300,000	Spectra Energy Partners, LP	5.95	9/25/2043		354,765		330,478
275,000	Spectrum Brands, Inc.	5.75	7/15/2025		267,473		257,125
970,000	Spectrum Management Holding Company, LLC	4.50	9/15/2042		910,073		910,797
150,000	Speedway Motorsports, LLC	4.88	11/1/2027		149,719		135,000
610,000	Springleaf Finance Corporation	7.13	3/15/2026		658,358		603,900
75,000	Springleaf Finance Corporation	6.63	1/15/2028		79,914		70,875
25,000	Springleaf Finance Corporation	6.88	3/15/2025		28,188		25,178
220,000	Sprint Capital Corporation	6.88	11/15/2028		233,040		251,284
125,000	Sprint Capital Corporation	8.75	3/15/2032		145,658		165,313
37,500	Sprint Communications	1.25	2/2/2024		36,375		37,219
127,000	Sprint Communications	1.25	2/2/2024		119,447		126,048
85,000	Sprint Corporation	7.63	2/15/2025		92,251		93,925
80,000	Sprint Corporation	7.63	3/1/2026		88,342		90,544
90,000	Sprint Corporation	7.25	2/1/2028		89,100		90,450
250,000	Ssl Robotics Llc	9.75	12/31/2023		245,000		257,500
500,000	Standard Chartered PLC	5.30	1/9/2043		536,685		527,180
75,000	Standard Industries, Inc.	6.00	10/15/2025		65,313		73,710
125,000	Standard Industries, Inc.	4.75	1/15/2028		124,350		115,119
170,000	Standard Industries, Inc.	5.00	2/15/2027		175,024		154,700
4,350,000	Starbucks Corporation	2.45	6/15/2026		4,323,283		4,330,543
150,000	Starfruit US Holdco, LLC	8.00	10/1/2026		150,188		142,373
4,200,000	State Street Corporation	3.15	3/30/2031		4,206,500		4,296,408
170,000	Stevens Hldg Co Inc	6.13	10/1/2026		170,936		167,946
150,000	Suburban Propane Partners, L.P.	5.75	3/1/2025		151,497		138,750
25,000	Suburban Propane Partners, L.P.	5.88	3/1/2027		26,000		23,031
170,000	Summit Materials, LLC	5.13	6/1/2025		156,795		158,100
50,000	Summit Materials, LLC	6.13	7/15/2023		50,325		49,500
75,000	Sunoco Lp Sunoco Fin Corp	5.88	3/15/2028		78,208		62,250
100,000	Superior Plus, LP	7.00	7/15/2026		105,500		97,500
50,000	Surgery Center Holdings, Inc.	10.00	4/15/2027		49,324		35,000
500,000	Sysco Corporation	4.50	4/1/2046		512,055		479,988
4,250,000	Sysco Corporation	2.40	2/15/2030		4,234,998		3,487,462
300,000	Sysco Corporation	1.25	4/1/2050		299,301		314,549
300,000	Sysco Corporation	1.25	4/1/2040		299,406		323,459
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		4,595,906		4,841,850
415,000	Tallgrass Energy Partners	5.50	1/15/2028		411,930		215,800
165,000	Targa Resources Partners LP	6.88	1/15/2029		175,193		132,825
2,250,000	Target Corporation	2.25	4/15/2025		2,246,265		2,295,478
500,000	Target Corporation	2.65	9/15/2030		497,965		514,771
325,000	Taylor Morrison Cmnty Inc	5.88	6/15/2027		335,273		301,850
170,000	Taylor Morrison Cmnty Inc	5.75	1/15/2028		184,477		151,796
450,000	Taylor Morrison Cmnty Inc	6.63	7/15/2027		448,188		405,000
165,000	TEGNA Inc.	5.00	9/15/2029		165,155		148,962
170,000	Telecom Italia Capital, Societe Anonyme	6.38	11/15/2033		197,345		172,550
170,000	Telesat Canada	6.50	10/15/2027		173,035		163,200
165,000	Tempo Acquisition, LLC	6.75	6/1/2025		166,897		150,985
170,000	Tempur Sealy International, Inc.	5.50	6/15/2026		167,030		148,776
150,000	Tenet Healthcare Corporation	6.25	2/1/2027		153,163		146,250
490,000	Tenet Healthcare Corporation	6.75	6/15/2023		505,018		452,025
125,000	Tenet Healthcare Corporation	6.88	11/15/2031		118,500		105,000
105,000	Tenneco Inc	5.00	7/15/2026		96,075		65,888
355,000	Terrier Media Buyer, Inc	8.88	12/15/2027		358,093		299,975
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024		198,462		196,498
685,000	Texas Instruments Incorporated	3.88	3/15/2039		755,166		787,973
100,000	Tibco Software	1.25	2/14/2028		99,500		93,000
200,000	T-Mobile USA, Inc.	6.50	1/15/2026		213,000		210,000
200,000	TopBuild Corp.	5.63	5/1/2026		204,720		184,000
3,720,000	Total System Services, Inc.	4.00	6/1/2023		3,736,777		3,852,796
165,000	Townsquare Media Inc	6.50	4/1/2023		166,735		158,400
3,650,000	Toyota Motor Corp	1.25	3/30/2023		3,649,599		3,672,192
100,000	TPC Group Inc.	10.50	8/1/2024		102,605		82,375
125,000	TransDigm Inc.	6.38	6/15/2026		128,631		119,688
170,000	TransDigm Inc.	5.50	11/15/2027		170,311		152,575
150,000	Transocean Inc	7.50	1/15/2026		143,360		70,500
200,000	Transocean Inc	7.25	11/1/2025		191,710		100,560
165,000	Transocean Inc	6.80	3/15/2038		126,687		37,950
75,000	Transocean Inc	8.00	2/1/2027		75,000		35,625
275,000	Tronox Finance PLC	5.75	10/1/2025		258,023		245,438
170,000	Tronox Incorporated	6.50	4/15/2026		161,656		153,000
5,000,000	TSY	0.13	10/15/2024		5,089,585		5,088,672
500,000	TTX Company	3.90	2/1/2045		471,385		532,937

CORPORATE BONDS, *continued*

100,000	TWDC Enterprise 18 Corp.	7.00	3/1/2032	\$	129,276	\$	141,942
1,500,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		1,544,115		1,631,237
200,000	TWDC Enterprise 18 Corp.	7.43	10/1/2026		205,292		263,263
1,250,000	TWDC Enterprise 18 Corp.	4.75	9/15/2044		1,341,886		1,569,354
37,000	Twin River Worldwide Holdings, Inc.	6.75	6/1/2027		38,724		27,750
225,000	U.S. Concrete, Inc.	6.38	6/1/2024		234,656		203,063
304,020	U.S. Small Business Administration	3.54	12/1/2038		304,020		326,039
384,611	U.S. Small Business Administration	3.87	11/1/2038		384,611		419,614
250,000	Union Pacific Corporation	3.35	8/15/2046		211,533		252,166
144,000	Union Pacific Corporation	3.88	2/1/2055		153,088		152,237
285,000	Union Pacific Corporation	3.60	9/15/2037		258,546		294,327
295,000	Union Pacific Corporation	3.75	2/5/2070		304,906		304,240
380,000	United Airls Inc Aa Pass Management Trs.	2.70	11/1/2033		379,297		341,918
375,000	United Parcel Service, Inc.	5.30	4/1/2050		372,818		491,271
875,000	United Rentals (North America), Inc.	5.25	1/15/2030		902,113		874,738
50,000	United Rentals (North America), Inc.	4.00	7/15/2030		50,000		44,750
170,000	United Rentals (North America), Inc.	4.88	1/15/2028		177,832		164,900
1,000,000	United Technologies Corporation	4.50	6/1/2042		1,118,319		1,155,178
425,000	United Technologies Corporation	6.13	7/15/2038		520,299		610,743
250,000	United Technologies Corporation	5.70	4/15/2040		297,423		319,886
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027		507,799		536,213
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048		762,540		884,237
170,000	Univar Solutions Usa Inc	5.13	12/1/2027		171,068		154,700
150,000	Univision Communications Inc.	5.13	2/15/2025		146,055		127,875
65,000	Univision Communications Inc.	6.75	9/15/2022		60,275		62,400
188,000	Unum Group	7.25	3/15/2028		230,759		233,105
240,000	Valaris Plc	7.75	2/1/2026		154,575		22,200
30,000	Valvoline, Inc.	4.25	2/15/2030		30,000		28,122
125,000	Venator Financial	5.75	7/15/2025		114,188		97,500
750,000	Verizon Communications Inc.	2.45	11/1/2022		729,662		763,745
220,000	Verizon Communications Inc.	3.85	11/1/2042		186,472		246,026
500,000	Verizon Communications Inc.	4.27	1/15/2036		523,050		580,715
309,000	Verizon Communications Inc.	4.81	3/15/2039		306,864		380,382
715,000	Verizon Communications Inc.	4.86	8/21/2046		715,498		933,109
400,000	Verizon Communications Inc.	4.50	8/10/2033		465,972		471,486
750,000	Verizon Communications Inc.	4.00	3/22/2050		750,000		886,977
200,000	Verizon Communications Inc.	4.13	8/15/2046		231,454		231,273
200,000	Verscend Escrow Corp	9.75	8/15/2026		201,209		199,624
250,000	Viacom Inc.	4.38	3/15/2043		224,305		221,555
5,167,000	Viacom Inc.	5.88	2/28/2057		5,386,240		4,443,620
165,000	ViaSat, Inc.	5.63	9/15/2025		161,492		154,259
75,000	Vici Pptys L P / Vici Nt Co Inc	4.63	12/1/2029		75,000		68,429
95,000	Vici Pptys L P / Vici Nt Co Inc	4.25	12/1/2026		95,000		87,163
250,000	Viking Cruises Limited	5.88	9/15/2027		212,313		146,278
165,000	Viper Energy Partners LP	5.38	11/1/2027		172,604		138,600
250,000	Visa Inc.	4.30	12/14/2045		303,543		314,824
300,000	Visa Inc.	1.25	4/15/2040		297,792		298,296
500,000	Vistra Operations Company LLC	5.00	7/31/2027		510,784		507,500
170,000	Vistra Operations Company LLC	5.63	2/15/2027		171,772		175,313
170,000	Vizient, Inc.	6.25	5/15/2027		178,092		165,821
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048		496,040		602,601
80,000	VRX Escrow Corp.	5.50	11/1/2025		79,877		80,824
300,000	W. W. Grainger, Inc.	3.75	5/15/2046		270,492		269,535
500,000	Walmart Inc.	4.05	6/29/2048		493,495		623,840
50,000	Wand Merger Corporation	8.13	7/15/2023		48,141		48,890
475,000	Wand Merger Corporation	9.13	7/15/2026		488,656		429,875
300,000	Washington Gas Light Company	3.65	9/15/2049		298,482		267,978
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028		4,199,836		4,476,707
300,000	Wells Fargo & Co Medium Term Sr Management Book.	5.01	4/4/2051		300,000		383,041
1,100,000	Wells Fargo & Company	4.75	12/7/2046		1,101,483		1,215,773
500,000	Wells Fargo & Company	5.38	2/7/2035		584,832		589,013
4,200,000	Wells Fargo & Company	3.45	2/13/2023		4,363,758		4,309,585
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038		658,555		683,089
124,175	West Corporation	1.25	10/10/2024		114,410		92,603
165,000	West Street Merger Sub, Inc.	6.38	9/1/2025		163,386		143,831
500,000	Westar Management Inc.	4.10	4/1/2043		593,340		557,813
165,000	William Carter Company, (The)	5.63	3/15/2027		170,268		159,638
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044		269,175		260,604
1,250,000	Williams Partners L.P.	5.40	3/4/2044		1,282,422		1,102,983
165,000	Wolverine World Wide, Inc.	5.00	9/1/2026		157,720		157,410
225,000	WPX Energy, Inc.	5.25	9/15/2024		229,313		137,250
265,000	WPX Energy, Inc.	5.25	10/15/2027		274,172		145,750
400,000	WRKCo Inc.	4.20	6/1/2032		401,434		415,700
50,000	Wyndham Destinations, Inc.	4.63	3/1/2030		50,000		38,500
850,000	XLIT Ltd.	5.50	3/31/2045		878,978		895,614
440,000	Xplornet Communications Inc.	9.63	6/1/2022		443,000		409,200
300,000	XPO Logistics, Inc.	6.75	8/15/2024		320,209		293,340
220,000	Zayo Group Holdings, Inc.	6.13	3/1/2028		192,575		209,000
TOTAL CORPORATE BONDS					\$ 770,021,768		\$ 775,620,651

UNITED STATES GOVERNMENT BONDS

2,500,000	United Mexican States	4.50	1/31/2050	\$	2,625,000	\$	2,471,275
58,240,000	United States Treasury Bond	3.50	2/15/2039		67,106,347		82,973,800
17,638,000	United States Treasury Bond	2.38	11/15/2049		19,566,528		21,974,468
33,080,000	United States Treasury Notes	1.75	12/31/2024		33,532,907		35,222,447
11,955,000	United States Treasury Notes	1.50	1/31/2027		12,067,025		12,718,065
20,000	United States Treasury Notes	1.50	10/31/2024		19,899		21,034
42,176,000	United States Treasury Notes	0.50	3/31/2025		42,486,703		42,434,657
748,000	United States Treasury Notes	0.63	3/31/2027		751,295		751,448
3,088,000	United States Treasury Notes	1.50	2/15/2030		3,071,499		3,324,787
28,580,000	United States Treasury Notes	2.00	2/15/2050		32,066,785		33,109,260

TOTAL UNITED STATES GOVERNMENT BONDS

\$	213,293,988	\$	235,001,240
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TOTAL BONDS

\$	983,315,757	\$	1,010,621,891
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BOND FUNDS

7,189,620	Ashmore Emerging Markets Total Return Fund			\$	61,243,988	\$	42,922,032
504,397	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC				49,295,711		48,084,134
8,415,914	Voya Senior Loan Trust Fund Class A				96,897,504		93,807,702

TOTAL BOND FUNDS

\$	207,437,203	\$	184,813,868
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ASSET-BACKED SECURITIES

750,000	Battalion CLO VII Ltd.	2.88	7/17/2028	\$	747,750	\$	728,692
500,000	Cathedral Lake	3.07	10/20/2028		500,000		479,134
500,000	Eaton Vance CLO	2.99	1/15/2028		500,000		477,225
500,000	Elevation LTD	3.06	10/15/2029		499,500		475,028
500,000	HPS Management	2.96	1/20/2028		500,000		475,465
1,000,000	JMP Credit Advisors	3.12	7/17/2029		1,000,000		959,605
500,000	KVK Clo LTD	2.63	5/20/2029		498,250		484,408
500,000	Least Commom Multiple LTD	2.96	7/19/2027		500,000		477,786
500,000	Midocean	2.94	7/19/2028		498,500		482,535
500,000	Sound PT XIV	2.96	1/23/2029		500,000		481,265
500,000	Sound PT XV	2.96	1/23/2029		500,000		478,347
1,349,994	U.S. Small Business Administration	3.07	5/1/2044		1,349,994		1,419,288
500,000	Venture XXIV LTD	3.00	10/20/2028		500,000		482,710

TOTAL ASSET-BACKED SECURITIES

\$	8,093,994	\$	7,901,489
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MORTGAGE-BACKED SECURITIES

1,122,828	Bancorp Coml Mtg 2019-CRE6 TR	1.76	9/15/2036	\$	1,122,828	\$	1,056,332
11,222,781	Bank 2017-Bnk5	1.08	6/15/2060		856,937		575,123
620,000	Bank 2019-Bnk20	3.01	9/15/2062		638,581		646,034
720,335	Bank of America Mortgage Securities	3.75	12/25/2034		719,198		665,907
930,000	BHP TR 2019	2.63	8/15/2036		922,480		771,777
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054		1,029,570		1,053,795
17,268,299	CFCRE 2016-C7 Mortgage Trust	0.88	12/10/2054		938,426		679,012
740,000	CHC Commercial MTG TR 2019	1.83	6/15/2034		740,000		689,297
1,200,000	Citigroup Coml mtg TR 2019-c7	3.10	12/15/2072		1,235,955		1,242,498
730,000	Citigroup Commercial Mortgage Trust 2013	5.26	11/10/2046		700,858		636,960
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047		780,355		763,668
280,000	Citigroup Commercial Mortgage Trust 2019	3.04	11/10/2052		288,390		280,882
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		4,508,438		4,616,151
571,673	COMM 2012-CCRE2 Mortgage Trust	1.63	8/15/2045		39,699		17,416
1,242,304	COMM 2012-CCRE3 Mortgage Trust	1.86	10/15/2045		104,465		45,301
507,884	COMM 2012-CCRE4 Mortgage Trust	1.70	10/15/2045		38,662		16,361
1,000,000	COMM 2013-CCRE10 Mortgage Trust	4.52	8/10/2046		1,075,128		1,031,062
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046		1,092,810		1,038,123
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046		979,414		994,034
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046		960,762		944,574
500,000	COMM 2016-COR1 Mortgage Trust	4.53	10/10/2049		494,906		409,598
4,250,000	Commercial Trust Mortgage	3.69	8/10/2047		4,360,037		4,409,682
3,350,000	Commercial Trust Mortgage	3.80	8/10/2047		3,719,547		3,526,288
1,590,000	Credit Suisse Mortgage Trust	3.16	12/15/2041		1,637,690		1,442,044
1,380,000	CSMC	3.04	2/15/2035		1,421,393		1,240,255
1,243,000	DBWF CMO Mortgage Trust	3.54	6/10/2034		1,205,485		1,131,793
7,135,637	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		6,999,336		7,210,902
5,050,000	Federal National Mortgage Association	2.71	1/1/2025		5,027,512		5,370,125
4,934,966	Federal National Mortgage Association	2.45	4/1/2025		4,776,487		5,226,911
4,884,132	Federal National Mortgage Association	3.14	3/1/2027		5,130,035		5,416,886
5,500,000	Federal National Mortgage Association	2.78	9/1/2027		5,501,719		6,026,321
8,249,591	Federal National Mortgage Association	3.58	5/1/2028		8,237,810		9,451,483
8,330,558	Federal National Mortgage Association	3.43	6/1/2028		8,214,426		9,455,304
5,400,000	Federal National Mortgage Association	3.11	5/1/2029		5,590,898		6,054,397
11,628,891	Federal National Mortgage Association	3.25	5/1/2029		11,979,723		13,116,411
7,839,538	Federal National Mortgage Association	2.00	9/1/2029		7,788,596		8,041,249

MORTGAGE-BACKED SECURITIES- Continued

9,550,000	Federal National Mortgage Association	2.68	9/1/2029	\$	10,137,922	\$	10,451,434
4,200,000	Federal National Mortgage Association	3.24	9/1/2029		4,332,563		4,790,146
231,708	Federal National Mortgage Association	3.75	2/1/2034		232,523		233,736
6,260,782	Federal National Mortgage Association	2.00	10/25/2041		6,174,696		6,419,535
1,981,684	Federal National Mortgage Association	3.04	1/25/2022		1,982,669		2,034,928
3,151,055	Federal National Mortgage Association	2.51	11/25/2022		3,100,993		3,223,210
5,100,000	Federal National Mortgage Association	2.65	7/25/2024		5,141,939		5,309,796
6,472,970	Federal National Mortgage Association	3.10	7/25/2024		6,453,296		6,909,976
4,530,267	Federal National Mortgage Association	3.08	12/1/2024		4,582,707		4,899,562
5,075,000	Federal National Mortgage Association	3.06	9/25/2027		4,978,258		5,445,986
7,782,022	Federal National Mortgage Association	1.47	2/25/2031		885,392		860,025
470,000	Government National Mortgage Association	3.17	11/16/2046		481,503		487,307
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045		494,119		487,059
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045		1,069,940		996,051
1,560,000	GS Mortgage Securities Trust 2013-G1	3.56	4/10/2031		1,589,189		1,587,900
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046		1,095,757		1,036,812
117,931	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047		124,843		121,947
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050		1,029,546		1,047,492
680,000	GS Mortgage Securities Trust 2018	1.80	10/15/2031		680,000		650,871
240,000	GS Mortgage Securities Trust 2019-GC38	3.97	2/10/2052		266,597		259,177
670,000	GS Mortgage Securities Trust 2019-GC42	3.00	9/1/2052		690,095		694,999
440,000	GS Mortgage Securities Trust 2019-GSA1	3.05	11/10/2052		453,197		441,692
1,300,000	Jackson Pk Tr 2019-Lic	3.24	10/14/2039		1,264,283		1,052,190
710,000	JP Morgan Chase Commercial Mortgage	3.76	7/15/2050		697,920		548,453
912,273	JP Morgan Chase Commercial Mortgage TR	4.02	8/25/2035		912,794		819,129
910,000	JP Morgan Chase Commercial Mortgage TR 2011 C	5.42	8/15/2046		984,884		912,441
1,000,000	JPM Commercial Mortgage Securities TR 2014-C18	4.44	2/15/2047		1,075,015		1,039,157
1,000,000	JPM Commercial Mortgage Securities TR 2016-C1	3.58	3/15/2049		1,040,869		1,059,313
1,450,000	JPM Commercial Mortgage Securities TR 2016-JP4	3.39	12/15/2049		1,450,453		1,529,009
269,000	LCCM Mortgage Trust	3.99	2/15/2036		277,920		262,173
1,160,000	Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/2051		1,194,768		1,319,815
340,000	Morgan Stanley Capital I Trust 2018-L1	4.41	10/15/2051		350,178		388,203
140,000	Morgan Stanley TR	3.21	2/15/2046		140,723		138,783
4,200,000	Morgan Stanley TR	3.73	5/15/2048		4,342,800		4,455,848
1,000,000	Morgan Stanley TR	3.72	12/15/2049		1,029,414		1,052,846
1,000,000	MSCCG TR 2015	3.58	6/7/2035		999,772		958,177
1,272,623	Structured ADJ Rate Mtg	3.82	2/25/2035		1,282,034		1,150,319
8,315,855	UBS Commercial Mortgage Trust 2019-C16	1.56	4/15/2052		953,684		818,106
1,000,000	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.19	3/10/2046		1,029,460		1,014,632
60,000	UBS-Barclays Commercial Mortgage Trust 2	2.92	10/15/2052		61,191		62,275
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-LC25	3.37	12/15/2059		1,009,908		1,004,114
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-P2	3.54	12/15/2048		1,026,253		1,035,555
720,000	Wells Fargo Commercial Mortgage Trust 2019-LC53	3.04	10/15/2052		741,571		742,917
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.66	11/18/2044		1,119,812		1,031,798
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		6,294,217		6,030,537
3,435,307	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		3,472,075		3,545,151
1,000,000	WFRBS Commercial Mortgage Trust 2013-C24	3.61	11/15/2047		1,039,557		1,041,746

TOTAL MORTGAGE-BACKED SECURITIES

\$ 190,627,853 **\$ 196,696,288**

TOTAL FIXED-INCOME INVESTMENTS

\$ 1,389,474,807 **\$ 1,400,033,535**

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
949	2U, Inc.	\$ 83,134	\$ 20,138
23,652	3i Group plc	328,451	232,331
7,099	3M Company	1,013,309	969,084
1,782	4imprint Group PLC	58,708	42,645
1,800	A. O. Smith Corporation	94,256	68,058
7,709	A2 Milk Company Ltd	77,607	78,324
33,500	AAC Technologies Holdings	481,774	173,748
21,065	AAK	402,637	344,220
9,433	AALBERTS Nv	380,379	223,982
26,363	Abbott Laboratories	1,112,191	2,080,304
54,096	AbbVie Inc.	3,720,461	4,121,574
2,022	ABIOMED, Inc.	466,679	293,514
17,302	ABSA Group Limited	233,365	72,657
2,400	Abu Dhabi, Government of	74,496	12,960
1,003	Acadia Healthcare Company, Inc.	45,272	18,405
17,003	Accenture Public Limited Company	1,517,821	2,775,910
12,137	Activision Blizzard, Inc.	577,860	721,909
546	Acuity Brands, Inc.	131,256	46,770
994	Adaptive Biotechnologies	22,795	27,613
14,100	Adidas AG	1,389,099	3,185,525
9,001	Adobe Inc.	1,137,424	2,864,478
2,400	Adt Inc Del	20,973	10,368
4,032	Advance Auto Parts, Inc.	611,403	376,266
7,200	Advanced Energy Industries, Inc.	507,248	349,128
13,171	Advanced Micro Devices, Inc.	219,583	599,017
22,000	Advantest Corporation	624,190	884,443
1,890	AECOM	66,235	56,417
5,243	Aegon	24,609	13,312
7,830	Aerie Pharmaceuticals, Inc.	162,469	105,705
7,885	AeroVironment, Inc.	525,887	480,670
89,426	AES Corporation, (The)	1,488,069	1,216,194
133	AFC Ajax N.V.	2,560	2,153
557	Affiliated Managers Group, Inc.	109,539	32,941
9,190	AFLAC Incorporated	286,224	314,666
861	AGCO Corporation	54,129	40,682
25,635	Ageas N.V.	1,453,377	1,066,333
46,019	AGGREKO Aggreko	470,106	278,117
3,933	Agilent Technologies, Inc.	149,515	281,681
654	Agios Pharmaceuticals, Inc.	39,678	23,204
7,048	AGNC Investment Corp.	138,888	74,568
719,600	AIA Group Limited	4,773,816	6,512,784
1,400	Aiphone Co., Ltd	19,856	18,687
7,950	Air Canada	198,064	87,970
1,257	Air Lease Corporation	49,125	27,830
28,260	Air Liquide Finance	2,876,532	3,617,117
11,457	Air Products and Chemicals, Inc.	2,211,692	2,286,932
244,400	Airports of Thailand Public Company	469,196	377,948
2,067	Akamai Technologies, Inc.	110,903	189,110
1,367	Akwel SA	24,741	16,049
55,200	Alacer Gold Corp.	299,365	176,069
1,619	Alaska Air Group, Inc.	115,601	46,093
1,286	Albemarle Corporation	124,328	72,492
2,211	Alcoa Corporation	74,898	13,620
1,562	Alexandria Real Estate Equities, Inc.	182,179	214,088
2,721	Alexion Pharmaceuticals, Inc.	329,021	244,319
45,739	Alibaba Group Holding Limited	7,682,358	8,932,121

COMMON STOCKS, *continued*

3,137	Align Technology, Inc.	\$	650,778	\$	545,681
2,350	Alkermes Public Limited Company		138,365		33,887
176	Alleghany Corporation		107,336		97,214
1,201	Allegion Public Limited Company		48,212		110,516
4,301	Allergan Public Limited Company		679,961		761,707
491	Alliance Data Systems Corporation		126,914		16,522
3,063	Alliant Energy Corporation		125,131		147,912
9,725	Allianz Se		2,300,489		1,674,028
9,900	Allied Properties Real Estate Inv Tr.		345,938		311,186
1,347	Allison Transmission Holdings, Inc.		48,903		43,926
5,274	Allstate Corporation, (The)		301,196		483,784
4,772	Ally Financial Inc.		97,422		68,860
14,179	Almirall SA		257,218		163,980
1,376	Alnylam Pharmaceuticals, Inc.		95,886		149,778
1,600	Alpha Systems Inc.		42,627		42,759
9,296	Alphabet Inc.		6,336,956		10,805,709
540	ALSO Holding AG		76,938		85,503
42,360	alstria office REIT-AG		751,292		606,093
600	Alteryx, Inc.		65,473		57,102
3,800	Altice USA, Inc.		92,535		84,702
23,890	Altria Group, Inc.		1,108,511		923,826
6,937	Amazon.com, Inc.		5,025,493		13,525,208
13,710	Ambarella Inc.		631,517		665,758
520	AMC Networks Inc.		30,743		12,641
1,698	Amdocs Limited		105,449		93,339
4,270	Amedisys, Inc.		507,139		783,716
100	AMERCO		38,119		29,055
3,133	Ameren Corporation		120,483		228,176
5,179	American Airlines, Inc.		279,982		63,132
1,804	American Campus Communities, Inc.		86,290		50,061
6,207	American Electric Power Company, Inc.		329,305		496,436
24,725	American Express Company		2,420,906		2,116,707
894	American Financial Group, Inc.		86,057		62,652
3,300	American Homes 4 Rent		74,859		76,560
50,201	American International Group, Inc.		2,676,913		1,217,374
107	American National Insurance Company		12,485		8,815
5,604	American Tower Corporation		522,405		1,220,271
2,314	American Water Works Company, Inc.		171,343		276,662
2,400	Americold Realty Trust		77,811		81,696
2,584	Ameriprise Financial, Inc.		270,969		264,808
1,978	AmerisourceBergen Corporation		106,714		175,053
2,916	AMETEK, Inc.		148,527		210,010
7,565	Amgen Inc.		845,836		1,533,652
3,646	Amphenol Corporation		173,157		265,720
12,820	Amplifon		258,359		263,329
716	Amsterdam Commodities N.V.		15,748		12,727
4,679	Analog Devices, Inc.		256,540		419,472
1,000	Anaplan Inc		50,469		30,260
15,566	Anheuser Busch SA		1,340,467		691,219
232,500	Anhui Conch Cement		1,093,927		1,615,312
18,411	Annaly Capital Management, Inc.		206,917		93,344
24,600	ANRITSU Corp		484,068		457,113
1,071	ANSYS, Inc.		138,925		248,975
3,600	Antero Midstream Corporation		43,101		7,560
4,200	Antero Resources Corporation		92,750		2,994

COMMON STOCKS, *continued*

3,538	Anthem, Inc.	\$	469,964	\$	803,268
2,941	Aon PLC		237,993		485,383
4,805	Apache Corp		398,057		20,085
1,848	Apartment Investment and Management Company		49,133		64,957
853	Apergy Corporation		20,427		4,905
20,234	Appen Ltd.		288,816		243,845
2,870	Apple Hospitality REIT, Inc.		55,001		26,318
72,452	Apple Inc.		6,358,130		18,423,819
11,599	Applied Materials, Inc.		291,229		531,466
800	AptarGroup, Inc.		63,403		79,632
3,208	Aptiv PLC		151,590		157,962
3,200	Aramark		120,526		63,904
4,756	Arch Capital Group Ltd.		150,330		135,356
31,031	Archer-Daniels-Midland Company		1,287,395		1,091,671
4,921	Arconic Inc.		138,957		79,031
11,811	Ares Management Corporation		381,845		365,314
752	Arista Networks, Inc.		119,651		152,318
4,190	Arkema		429,499		289,641
581	Armstrong World Industries, Inc.		26,755		46,143
1,017	Arrow Electronics, Inc.		75,161		52,752
2,787	Arthur J. Gallagher & Co.		147,598		227,168
782,536	Ascendas Real Estate Investment Trust		1,675,329		1,555,344
800	Ashland Global Holdings Inc.		49,688		40,056
5,497	ASM International N.V.		361,220		550,925
14,400	ASML Holding		2,257,987		3,830,807
7,918	Aspen Technology, Inc.		748,714		752,764
18,148	ASR Nederland NV		749,803		457,200
898	Assa Abloy AB		21,139		17,012
35,207	Assicurazioni Generali		726,215		479,409
2,269	Associated Banc-Corp		54,734		29,021
4,879	Assurant, Inc.		561,395		507,855
1,334	Assured Guaranty Ltd.		51,508		34,404
55,100	Astellas Pharma		955,827		852,875
1,892,300	Astra International		1,071,833		452,481
108,129	AT&T Inc.		3,335,454		3,151,960
10,660	Atara Biotherapeutics		172,094		90,717
1,969	Athene Holding Ltd		99,304		48,871
13,782	Atlantica Yield Plc		281,513		307,339
10,423	Atlassian Corporation PLC		1,011,871		1,430,661
1,491	Atmos Energy Corporation		124,184		147,952
17,700	ATS Automation Tooling Systems		275,107		204,688
1,954	Auswide Bank Ltd		7,023		5,166
61,897	Auto Trader Group PLC		110,339		84,069
3,543	Autodesk, Inc.		323,201		553,062
37,363	Autogrill SPA		352,035		174,153
5,480	Automatic Data Processing, Inc.		374,662		749,006
622	AutoNation, Inc.		29,265		17,453
296	AutoZone, Inc.		144,542		250,416
6,863	Avalara, Inc.		444,883		511,980
2,468	AvalonBay Communities, Inc.		404,805		363,216
657	AVANGRID, Inc.		29,427		28,763
4,382	Avantor, Inc.		70,073		54,731
1,879	Avery Dennison Corporation		136,054		191,414
1,300	Avnet, Inc.		57,728		32,630
2,546	Axalta Coating Systems Ltd.		81,997		43,969

COMMON STOCKS, *continued*

1,119	AXIS Capital Holdings Limited	\$	74,674	\$	43,249
48,986	Azimut Holding		930,681		708,424
1,522	B&c Speakers		21,856		14,696
110,597	B&M European Value		543,651		378,218
98,400	B3 Sa - Brasil Bolsa Balcao		755,869		681,094
5,403	Baidu Inc		1,158,394		544,568
8,182	Baker Hughes, a GE Company		321,714		85,911
9,903	BALFOUR Beatty		25,974		26,597
4,167	Ball Corporation		113,826		269,438
33,106	Banca Generali S.p.A.		908,452		694,545
148,523	Banca Mediolanum SpA		1,106,069		757,796
2,000,990	Banco Comercial Portugues S.A.		551,472		225,048
60,900	Banco Santander Chile New		1,652,508		921,417
664,500	Bank Central Asia		1,047,764		1,125,494
58,618	Bank Hapoalim B.M.		419,194		353,121
102,805	Bank of America Corporation		1,903,385		2,182,550
500	Bank of Hawaii Corporation		41,030		27,620
26,429	Bank of New York Mellon Corporation, (The)		1,124,455		890,129
1,604	Bank OZK		73,280		26,787
1,104	BankUnited, Inc.		39,703		20,645
22,278	Barratt Developments		225,517		121,820
9,949	Bawag Group Ag		421,996		279,245
6,055	Baxter International Inc.		252,073		491,605
230,707	Beach Energy Ltd		282,748		162,385
3,420	Becton, Dickinson and Company		474,724		785,813
1,507	Bellway		76,287		40,287
49,712	Berkshire Hathaway Inc.		6,276,610		9,088,845
1,612	Berry Global Group, Inc.		81,849		54,341
24,789	Best Buy Co., Inc.		1,644,505		1,412,973
579	Beyond Meat Inc		59,643		38,561
412,348	Bezeq-Israeli Telecommunication Corporation		347,425		299,343
4,923	BGC Partners, Inc.		36,423		12,406
46,524	Bim Birlesik Magazalar		399,988		354,035
3,207	Biogen Inc.		686,587		1,014,631
2,206	BioMarin Pharmaceutical Inc.		193,771		186,407
258	Bio-Rad Laboratories, Inc.		58,093		90,444
491	Bio-Techne Corporation		50,782		93,103
33,539	Bjs Whsl Club Hldgs Inc.		848,105		854,238
1,868	Black Knight Inc		75,474		108,456
1,490	BlackRock, Inc.		509,149		655,555
42,109	Blackstone Group Inc		1,860,127		1,918,907
721	Bluebird Bio, Inc.		121,778		33,137
96,556	BlueScope Steel Limited		960,430		510,008
8,657	BNP Paribas		462,863		261,315
10,214	Boeing Company, (The)		1,858,889		1,523,316
381	BOK Financial Corporation		30,447		16,215
145,582	Boohoo Group Plc		415,997		344,422
2,091	Booking Holdings Inc.		3,402,645		2,813,064
1,247	Books Automation		37,543		38,034
12,565	Booz Allen Hamilton Holding Corporation		383,587		862,462
2,492	BorgWarner Inc.		93,773		60,730
1,967	Boston Properties, Inc.		207,056		181,416
29,977	Boston Scientific Corporation		715,981		978,150
154	Bouvet ASA		5,111		4,766
2,000	Brandywine Realty Trust		32,814		21,040

COMMON STOCKS, *continued*

1,624	Brickworks Ltd.	\$	19,183	\$	13,130
703	Bright Horizons Family Solutions LLC		63,032		71,706
1,329	Brighthouse Financial, Inc.		67,293		32,122
14,199	Brink's Company, (The)		1,058,530		739,058
46,650	Bristol-Myers Squibb Company		2,131,901		2,600,271
3,800	Brixmor Property Group Inc.		75,959		36,100
6,410	Broadcom Inc.		1,264,713		1,519,811
1,442	Broadridge Financial Solutions, Inc.		105,237		136,745
5,933	Brookfield Asset Management Inc.		303,858		262,535
767	Brookfield Property REIT Inc.		15,576		6,512
2,956	Brown & Brown, Inc.		62,197		107,066
13,462	Brown-Forman Corporation		714,787		745,107
1,300	Bruker Corporation		32,502		46,618
1,031	Brunswick Corporation		63,216		36,466
79,650	BSA Limited		24,480		14,137
106,960	BT Group PLC		317,373		156,365
2,827	Bucher Industries AG		999,820		750,322
1,665	Bunge Finance North America, Inc.		131,769		68,315
4,662	Burlington Stores, Inc.		691,090		738,741
400	Business Engineering Corporation		7,867		8,789
22,898	Buzzi Unicem Spa		502,960		418,831
29,666	BWXT Government Group, Inc.		1,507,481		1,445,031
1,699	C.H. Robinson Worldwide, Inc.		115,226		112,474
7,848	CA Global Property Internationale Immobile		262,139		264,364
544	Cable One, Inc.		393,178		894,341
655	Cabot Corporation		37,634		17,109
5,125	Cabot Oil & Gas Corporation		102,822		88,099
300	Caci International Inc.		61,377		63,345
5,872	Cadence Design Systems, Inc.		271,495		387,787
36,473	CAE Inc.		574,673		458,876
7,249	Caesars Entertainment Corporation		81,923		49,003
1,176	Camden Property Trust		97,269		93,186
35,684	CameCo Corp.		236,810		272,626
2,179	Campbell Soup Company		96,251		100,583
8,400	Canadian Apt Pptys Real Estate Inv Tr		289,845		251,348
17,100	Canon Marketing Japan Inc.		371,121		339,608
447	Cantel Medical Corp.		45,300		16,047
5,869	Capital One Financial Corporation		370,359		295,915
20,700	Capital Pwr Corp		456,862		394,847
4,991	Capitec Bank Hldgs		373,295		245,917
1,714	Capri Holdings Limited		119,841		18,494
10,025	Cara Therapeutics, Inc.		213,113		132,430
3,688	Cardinal Health, Inc.		177,058		176,803
9,319	Carl Zeiss Meditec AG		940,936		903,403
749	Carlisle Companies Incorporated		78,731		93,835
9,709	Carlsberg AS		1,263,936		1,098,987
3,670	CarMax, Inc.		223,187		197,556
4,936	Carnival Corporation		235,569		65,007
601	Carter's, Inc.		53,723		39,504
600	Carvana & Company		39,674		33,054
456	Casey's General Stores, Inc.		51,219		60,415
26,027	Castellum Ab		466,279		441,327
1,812	Catalent, Inc.		75,273		94,133
16,000	Catcher Technology		180,435		103,434
6,749	Caterpillar Inc.		613,709		783,154

COMMON STOCKS, *continued*

5,776	Cboe Global Markets, Inc.	\$	480,045	\$	515,508
4,282	CBRE Group, Inc.		124,746		161,474
1,670	CDK Global, Inc.		108,299		54,860
3,385	CDW Corporation		284,918		315,719
84,908	Ceconomy Ag		481,275		185,026
1,528	Celanese Corporation		140,514		112,140
1,120	Cellular Line		8,455		5,284
4,934	Cembra Money Bank Ag		456,941		454,873
6,296	Cementir Holding NV		45,932		33,982
8,074	Centene Corporation		301,183		479,676
3,331	Centennial Resource Development, Inc.		57,852		876
6,567	CenterPoint Energy, Inc.		135,966		101,460
18,980	CenturyLink, Inc.		416,444		179,551
501	Cerence Inc		9,546		7,715
1,115	Ceridian HCM Holding Inc.		47,279		55,828
5,276	Cerner Corporation		256,655		332,335
20,539	CF Industries Holdings, Inc.		895,558		558,661
53,224	Champion Iron Limited		85,969		49,189
6,943	Change Healthcare Properties, Inc.		72,716		69,361
586	Charles River Laboratories International		54,172		73,959
64,607	Charles Schwab Corporation, (The)		2,389,646		2,172,087
5,079	Charter Communications, Inc.		2,065,358		2,216,018
8,180	Check Point Software Technologies Ltd.		1,025,035		822,417
211	Chemed Corporation		67,126		91,405
2,381	Chemours Company, (The)		88,565		21,119
3,045	Cheniere Energy, Inc.		150,712		102,008
16,500	Chesapeake Energy Corporation		201,243		2,850
24,322	Chevron Corporation		2,296,559		1,762,372
67,400	CHIBA Bank		362,308		295,310
2,231	Chimera Investment Corporation		44,126		20,302
362,000	China Longyuan Power Group Corp Ltd.		262,793		198,960
515,000	China Mengniu Dairy Co.		1,420,272		1,790,663
154,000	China Resources Beer (Holdings) Co.		690,365		703,351
955	Chipotle Mexican Grill, Inc.		560,954		624,952
386	Choice Hotels International, Inc.		24,164		23,643
28,337	Chr Hansen Holding		2,162,402		2,120,025
15	Christian Dior		7,434		5,372
21,925	Chubb Limited		2,788,639		2,448,803
3,205	Church & Dwight Co., Inc.		143,568		205,697
1,908	Ciena Corporation		78,478		75,957
4,615	Cigna Holding Company		447,869		817,686
1,150	Cimarex Energy Co.		150,881		19,355
32,308	Cimic Group		514,732		459,748
1,887	Cincinnati Financial Corporation		90,352		142,374
1,500	Cinemark Holdings, Inc.		64,129		15,285
1,551	Cintas Corporation		181,409		268,664
107,414	Cisco Systems, Inc.		3,987,476		4,222,444
1,305	CIT Group Inc.		59,891		22,524
27,547	Citigroup Inc.		1,442,371		1,160,280
5,596	Citizens Financial Group, Inc.		146,264		105,261
1,588	Citrix Systems, Inc.		98,632		224,781
36,500	CK Asset Holdings Limited		255,865		199,903
618	Clean Harbors, Inc.		34,375		31,728
27,388	Clicks Group Ltd		353,593		395,178
21,344	Clinigen Group Plc		274,201		143,178

COMMON STOCKS, *continued*

1,587	Clorox Company, (The)	\$	157,538	\$	274,948
21,200	Clovis Oncology Inc		168,618		134,832
4,486	CME Group Inc.		428,985		775,674
3,545	CMS Energy Corporation		106,140		208,269
393	CNA Financial Corporation		17,169		12,199
2,252,000	CNOOC Limited		2,616,260		2,362,146
48,868	Coca-Cola Company, (The)		1,864,667		2,162,409
19,295	Cochlear Limited		1,938,593		2,213,692
6,181	Codemasters Group Holdings Plc.		18,366		18,394
2,021	COFINIMMO Sa		335,299		264,331
22,745	Cognex Corporation		374,178		960,294
6,899	Cognizant Technology Solutions Corporation		312,405		320,597
265	Coherent, Inc.		67,307		28,199
117	Cola		16,340		13,993
1,100	Colfax Corporation		43,186		21,780
10,576	Colgate-Palmolive Company		586,221		701,823
5,260	Colony Capital, Inc.		69,603		9,205
37,011	Coloplast AS		3,019,848		5,369,229
691	Colruyt SA		34,441		37,357
1,800	Columbia Property Trust, Inc.		40,053		22,500
338	Columbia Sportswear Company		30,765		23,582
103,034	Comcast Corporation		3,359,494		3,542,309
1,826	Comerica Incorporated		88,296		53,575
203,800	Comfordelgro Corporation		378,996		217,562
1,327	Commerce Bancshares, Inc.		64,820		66,814
2,389	CommScope Holding Company, Inc.		96,256		21,764
151,800	Compass Group Plc.		2,728,864		2,379,157
3,237	Compugroup Medical		223,108		198,723
16,051	Computacenter		273,081		284,605
11,217	Conagra Brands, Inc.		329,781		329,107
2,574	Concho Resources Inc.		269,997		110,296
29,253	Connect Group PLC		14,658		6,493
14,016	ConocoPhillips		685,739		431,693
4,227	Consolidated Edison, Inc.		275,632		329,706
2,857	Constellation Brands, Inc.		342,332		409,580
1,182	Continental Resources, Inc.		53,409		9,030
626	Cooper Companies, Inc., (The)		125,813		172,569
370	Copa Holdings, S.A.		41,533		16,757
21,239	Copart, Inc.		1,285,822		1,455,296
30,600	Corbus Pharmaceuticals		200,574		160,344
1,000	CoreLogic, Inc.		41,510		30,540
533	CoreSite Realty Corporation		58,908		61,775
12,785	Corning Incorporated		302,320		262,604
1,299	Corporate Office Properties Trust		43,546		28,747
9,353	Corteva, Inc.		256,976		219,796
2,000	Cosmos Pharmaceutical Corp		410,519		477,606
449	CoStar Group, Inc.		129,664		263,657
15,190	Costco Wholesale Corporation		3,300,578		4,331,125
3,384	Coty Inc.		53,811		17,461
3,560	Coupa Software Incorporated		477,241		497,439
1,785	Cousins Properties Incorporated		64,566		52,247
5,528	COVER SRL		77,165		69,512
910	Covetrus, Inc.		36,365		7,407
3,016	Covivio		317,830		169,933
811,000	Cp All Public Company Limited		1,720,506		1,507,458

COMMON STOCKS, *continued*

696	Crane Co.	\$	53,387	\$	34,229
8,582	Credicorp Ltd		1,833,102		1,227,827
127	Credit Acceptance Corporation		29,335		32,473
1,285	Cree, Inc.		72,193		45,566
1,172	Criteo		22,410		9,317
7,282	Crown Castle International Corp.		714,793		1,051,521
15,830	Crown Holdings, Inc.		959,322		918,773
18,400	CSL Limited		955,799		3,341,127
244,000	Cspc Pharmaceutical Group Limited		438,945		488,573
16,261	CSX Corporation		634,785		931,755
2,428	Cubesmart, L.P.		61,940		65,046
12,775	Cubic Corporation		725,932		527,735
724	CullenFrost Bankers, Inc.		65,058		40,392
5,390	Cummins Inc.		604,175		729,375
522	Curtiss-Wright Corporation		61,122		48,238
31,152	CVS Health Corporation		1,836,213		1,848,248
4,118	Cyber-Ark Software Ltd		462,437		352,336
4,724	Cypress Semiconductor Corporation		71,861		110,164
15,910	CyrusOne Inc.		582,265		982,443
10,500	Cytokinetics, Incorporated		135,654		123,795
4,279	D.R. Horton, Inc.		100,262		145,486
14,300	Dai Nippon Printing Co., Ltd.		365,440		304,796
32,600	Daikin Industries, Ltd.		1,546,225		3,977,046
19,600	Daito Trust Construction Co., Ltd.		1,463,645		1,827,373
35,671	Danaher Corporation		4,367,593		4,937,223
6,236	Darden Restaurants, Inc.		567,600		339,613
1,220	DaVita Inc.		62,730		92,793
3,000	DBS Group Holdings Ltd		60,087		39,126
4,131	Dcc		365,434		261,234
7,405	Deere & Company		961,434		1,023,075
1,840	Dell Technologies Inc.		69,895		72,772
24,179	Delta Air Lines, Inc.		1,119,660		689,827
16,000	Denka Company Limited		514,967		337,474
53,353	Dentsply Sirona Inc.		2,758,969		2,071,697
9,800	Descartes Sys Group Inc.		373,918		333,311
20,451	Deutz Ag		170,980		75,398
5,045	Devon Energy Corporation		244,589		34,861
1,156	DexCom, Inc.		111,208		311,276
2,128	Dialog Semiconductor PLC		97,809		57,533
2,113	Diamondback Energy, Inc.		198,774		55,361
8,000	Die Corporation		233,720		177,333
800	Dick's Sporting Goods, Inc.		38,930		17,008
14,178	Digital Realty Trust, Inc.		711,718		1,969,466
100,042	Direct Line Insurance Group Plc		438,409		367,055
4,029	Discover Financial Services		153,059		143,714
28,611	Discovery, Inc.		620,945		505,422
28,602	Dish Network Corporation		919,730		571,754
45,754	DNB ASA		871,530		508,692
1,908	DocuSign, Inc.		94,474		176,299
840	Dolby Laboratories, Inc.		43,706		45,536
18,855	Dollar General Corporation		1,351,127		2,847,294
24,404	Dollar Tree, Inc.		2,119,251		1,792,962
10,457	Dominion Energy, Inc.		657,689		754,891
1,781	Domino's Pizza, Inc.		496,458		577,169
900	Domtar Corporation		32,870		19,476

COMMON STOCKS, *continued*

1,580	Donaldson Company, Inc.	\$	72,525	\$	61,035
2,119	Douglas Emmett, Inc.		82,735		64,651
1,882	Dover Corporation		94,297		157,975
9,386	Dow Inc.		429,626		274,447
75,445	Downer Edi Ltd		373,694		137,605
534	Dragerwerk AG & Co. KGaA		19,653		39,609
2,551	Dropbox Incorporated		63,906		46,173
2,339	DTE Energy Company		174,051		222,135
6,400	DTS Corporation		131,130		111,454
9,246	Duke Energy Corporation		634,882		747,816
4,706	Duke Realty Corporation		125,385		152,380
61,436	Dunelm Group PLC		702,846		538,195
991	Dunkin' Brands Group, Inc.		54,595		52,622
9,302	DuPont de Nemours, Inc.		612,562		317,198
3,252	DXC Technology Company		195,788		42,439
1,217	Dynatrace Inc.		26,391		29,013
2,783	E*Trade Financial Corporation		63,193		95,513
13,100	E.W. Scripps Company, (The)		214,349		98,774
501	Eagle Materials Inc.		48,132		29,268
1,800	East West Bancorp, Inc.		95,512		46,332
1,717	Eastman Chemical Company		104,470		79,978
24,961	Eaton Corporation Public Limited Company		2,137,086		1,939,220
1,313	Eaton Vance Corp.		59,889		42,344
14,795	eBay Inc.		398,187		444,738
700	EchoStar Corporation		32,295		22,379
3,168	Ecolab Inc.		281,424		493,669
27,049	Edison International		1,730,847		1,482,015
22,586	EDP Renovaveis, S.A.		232,414		272,112
9,434	Edwards Lifesciences Corporation		1,675,332		1,779,441
5,088	Eiffage		548,072		360,091
564	El.En. - S.p.A.		15,232		9,920
4,937	Elanco Animal Health		103,978		110,539
2,938	Elanders		26,681		13,285
600	Elastic N V		48,416		33,486
3,631	Electronic Arts Inc.		188,700		363,717
27,836	Elekta AB (publ)		360,091		230,944
2,811	Element Solutions Inc		36,655		23,500
10,848	Eli Lilly and Company		654,506		1,504,835
35,073	Emerson Electric Co.		2,028,320		1,671,228
12,700	Empire Ltd		296,290		245,640
1,800	Empire State Realty Trust, Inc.		37,156		16,128
18,137	Encompass Health Corporation		942,784		1,161,312
7,641	Encore Capital Group, Inc.		282,767		178,647
622	Endava Plc		29,130		21,870
900	Energizer Holdings, Inc.		50,177		27,225
9,217	Entegris, Inc.		444,194		412,645
2,550	Entergy Corporation		202,609		239,624
19,143	Entra Asa		278,712		226,048
2,041	Envista Hldgs Corp		57,767		30,493
7,283	EOG Resources, Inc.		527,608		261,605
638	EPAM Systems, Inc.		76,982		118,451
1,000	EPR Properties		73,423		24,220
3,846	EQT Corporation		116,572		27,191
3,969	Equifax Inc.		387,166		474,097
1,068	Equinix, Inc.		363,321		667,041

COMMON STOCKS, *continued*

5,116	Equitable Holdings	\$	113,367	\$	73,926
2,892	Equitrans Midstream Corporation		91,719		14,547
1,500	Equity Commonwealth		47,031		47,565
2,236	Equity Lifestyle Properties, Inc.		88,149		128,525
4,628	Equity Residential		275,347		285,594
339	Erie Indemnity Company		41,596		50,253
8,540	Esperion Therapeutics, Inc.		302,680		269,266
2,767	Essential Utilities		92,894		112,617
814	Essex Property Trust, Inc.		189,400		179,275
2,736	Estee Lauder Companies Inc., (The)		176,531		435,954
15,048	ETSY, Inc.		705,221		578,445
6,460	Euronet Worldwide, Inc.		580,181		553,751
5,595	Euronext		385,001		416,232
493	Evercore Inc.		53,121		22,708
1,303	Everest Re Group, Ltd.		324,407		250,723
2,943	Evergy Inc		152,108		162,012
4,051	Eversource Energy		177,159		316,829
1,293	Evolution Mining Limited		3,978		3,023
27,900	Evoqua Water Technologies Corp.		387,774		312,759
14,416	Evotec Se		350,068		323,161
77,339	Evraz Group S.A.		595,246		222,096
1,727	Exact Sciences Corporation		116,686		100,166
3,911	Exelixis, Inc.		95,443		67,347
12,181	Exelon Corporation		455,282		448,383
14,772	Exor N.V.		1,003,309		761,803
1,715	Expedia Group, Inc.		158,076		96,503
41,710	Expeditors International of Washington		2,168,169		2,782,891
129,100	Experian Group Limited		2,452,040		3,603,346
2,183	Extended Stay America, Inc.		39,922		15,958
1,626	Extra Space Storage Inc.		134,532		155,706
53,979	Exxon Mobil Corporation		3,994,589		2,049,583
4,037	F.N.B. Corporation		53,688		29,753
814	F5 Networks, Inc.		103,028		86,797
39,745	Facebook, Inc.		4,670,610		6,629,466
460	FactSet Research Systems Inc.		75,938		119,913
355	Fair, Isaac International Germany Corporation		69,442		109,230
14,500	FANUC Corporation		1,625,428		1,968,390
9,090	FARO Technologies, Inc.		423,097		404,505
77,493	Fastenal Company		2,625,208		2,421,656
32,282	Fastighets Ab Balder		1,134,990		1,163,204
939	Federal Realty Investment Trust		135,921		70,059
3,024	FedEx Corporation		427,043		366,690
5,700	FibroGen, Inc.		134,182		198,075
3,473	Fidelity National Financial, Inc.		100,175		86,408
7,687	Fidelity National Information Service		507,110		935,047
9,211	Fifth Third Bancorp		169,431		136,783
6,891	Fifty Eight Com		420,769		335,730
708,000	Financial Futures		708,000		708,000
35,033	FireEye, Inc.		499,183		370,649
379,619	First Abu Dhabi Bank Pjsc		1,311,905		997,325
1,357	First American Financial Corporation		54,495		57,550
98	First Citizens BancShares, Inc.		40,640		32,621
1,592	First Hawaiian, Inc.		45,005		26,316
3,924	First Horizon National Corporation		73,257		31,627
2,127	First Republic Bank		204,292		175,010

COMMON STOCKS, *continued*

1,037	First Solar, Inc.	\$	33,238	\$	37,394
8,138	FirstCash, Inc.		460,552		583,820
10,729	FirstEnergy Corp.		393,965		429,911
226,481	Firststrand Limited		964,044		510,660
5,479	FirstService Corporation		194,890		422,540
7,098	Fiserv, Inc.		294,416		674,239
68,379	Fisher & Paykel Healthcare Corp.		979,564		1,206,993
679	Five Below, Inc.		81,494		47,788
2,829	FleetCor Technologies, Inc.		608,688		527,722
1,674	Flir Systems, Inc.		51,266		53,384
849	Floor & Decor Holdings, Inc.		32,238		27,244
2,362	Flowers Foods, Inc.		44,558		48,468
1,812	Flowserve Corporation		74,601		43,289
2,004	Fluor Corporation		112,619		13,848
1,700	FMC Corporation		80,024		138,873
505	Focus Home Interactive		14,171		9,952
1,301	Foot Locker, Inc.		82,891		28,687
50,367	Ford Motor Company		623,727		243,273
20,300	Formfactor, Inc.		275,646		407,827
168,947	Fortescue Metals Group Ltd.		949,069		1,034,040
1,824	Fortinet, Inc.		77,021		184,534
28,973	Fortive Corporation		1,770,262		1,599,020
284,901	Fortress Transportation and Infrastructure		4,529,433		2,336,188
1,740	Fortune Brands Home & Security, Inc.		100,782		75,255
6,416	Fox Corp.		151,688		150,148
3,593	Franklin Resources, Inc.		149,993		59,967
323,900	Frasers Logistics & Ind Trust		298,485		201,321
18,250	Freeport-McMoRan Inc.		432,554		123,188
1,104	Frontdoor, Inc.		30,174		38,397
17,700	Fujitsu Limited		1,292,734		1,599,403
15,732	FUTURE Plc		294,769		195,069
3,742	Galapagos		905,711		743,170
180,259	Galp Energia, SGPS, S.A.		3,250,606		2,056,019
2,600	Gaming and Leisure Properties, Inc.		88,892		72,046
2,588	Gap, Inc., (The)		66,085		18,220
1,910	Garmin Ltd.		101,400		143,174
1,126	Gartner, Inc.		124,984		112,116
800	GATES INDUSTRIAL CORPORATION PLC		12,965		5,904
1,200	GCI Liberty, Inc.		56,847		68,364
4,110	Generac Hldgs Inc		410,253		382,929
3,201	General Dynamics Corporation		384,524		423,524
164,358	General Electric Company		3,020,291		1,305,003
7,667	General Mills, Inc.		355,704		404,588
72,826	General Motors Company		2,633,899		1,513,324
2,372	Genpact Limited		67,304		69,262
3,172	Gentex Corporation		65,827		70,292
1,804	Genuine Parts Company		116,483		121,463
40,816	Gilead Sciences, Inc.		2,357,302		3,051,404
3,748	Global Payments Inc.		240,297		540,574
1,385	Globe Life Inc		59,214		99,678
9,652	GN Nord		552,579		431,167
13,737	GoDaddy Inc.		936,988		784,520
4,506	Goldman Sachs Group, Inc., (The)		844,070		696,583
3,181	Goodyear Tire & Rubber Company, (The)		54,604		18,513
2,128	Graco Inc.		77,477		103,697

COMMON STOCKS, *continued*

1,260	GrafTech International Ltd.	\$	22,029	\$	10,231
44,763	Grafton Group		470,993		294,726
49	Graham Holdings Company		29,378		16,717
17,346	Grand Canyon Education, Inc.		1,470,263		1,323,240
7,000	GRANITE Tr		371,982		285,882
3,944	Graphic Packaging Holding Company		51,644		48,117
300	Great Eastern Holdings Limited		5,906		3,744
99,000	GREE Zhuhai		874,645		729,071
40,800	GREE, Inc.		166,085		157,599
154,058	Greencore Group		408,728		315,094
2,546	Greggs PLC		61,277		50,953
532	Grocery Outlet Corp.		16,607		18,269
1,113	Grubhub Inc.		119,070		45,332
3,560	Grupo Aeroportuario Del Sureste S A De S		571,467		335,138
41,976	Grupo Aval Acciones Y Valores Sa		355,212		183,855
2,400	GS Yusa Corp.		50,111		32,325
500	Guardant Health Inc		43,161		34,800
415	Guerbet		22,627		12,818
1,081	Guidewire Software, Inc.		65,278		85,734
23,337	H & R Block, Inc.		566,444		328,585
900	Hain Celestial Group, Inc., (The)		34,957		23,373
5,300	Hakuhodo DY Holdings Incorporated		81,116		53,513
11,230	Halliburton Company		452,968		76,926
26,740	Halozyne Therapeutics, Inc.		429,363		481,053
4,270	Hanesbrands Inc.		130,737		33,605
1,280,000	Hang Lung Properties Limited		3,684,255		2,599,337
165,400	Hangzhou Hikvision Digital Technology		869,629		651,034
4,327	Hannover Rueck		795,742		621,962
484	Hanover Insurance Group, Inc., (The)		43,537		43,841
2,011	Harley-Davidson, Inc.		79,489		38,068
4,482	Hartford Financial Services Group, I, (The)		156,721		157,946
4,910	Hasbro, Inc.		475,399		351,311
1,400	Hawaiian Electric Industries, Inc.		46,331		60,270
53,400	Hazama Ando Corp.		364,715		340,814
8,421	HCA Healthcare, Inc.		848,053		756,627
41,812	HD Supply Holdings, Inc.		1,695,675		1,188,715
105,871	Hdfc Bank Ltd		1,578,968		1,206,196
5,813	Health Equity Inc.		262,090		294,080
23,031	Healthcare Services Group, Inc.		959,437		550,671
2,479	Healthcare Trust of America, Inc.		78,548		60,190
6,306	Healthpeak Properties, Inc.		207,832		150,398
7,926	HEICO Corporation		274,976		511,569
4,221	Heineken Holding N.V.		432,621		323,510
14,636	HELLOFRESH		352,152		491,416
6,874	Helmerich & Payne, Inc.		464,954		107,578
50,000	Hengan International		428,584		376,408
62,821	Henry Schein, Inc.		3,853,504		3,173,717
331,391	Hera S.p.A.		1,200,337		1,188,306
1,300	Herbalife Nutrition Ltd.		39,278		37,908
1,809	Hershey Company, (The)		140,733		239,693
3,333	Hess Corporation		186,457		110,989
150,907	Hewlett Packard Enterprise Company		2,370,189		1,465,307
9,600	Hexcel Corporation		258,575		357,024
1,777	High Co Ventures		10,841		6,844
64,700	HighPoint Resources Corporation		399,157		12,293

COMMON STOCKS, *continued*

1,434	Highwoods Properties, Inc.	\$	71,218	\$	50,792
19,944	Hikma Pharmaceuticals		427,372		503,247
807	Hill-Rom Holdings, Inc.		58,125		81,184
999	Hilton Grand Vacations Inc.		34,003		15,754
3,568	Hilton Worldwide Holdings Inc.		238,618		243,480
400	HIMACS, Ltd.		6,717		7,021
133,900	Hi-P International Limited		119,242		79,935
1,973	HollyFrontier Corporation		55,681		48,358
3,456	Hologic, Inc.		126,911		121,306
13,971	Home Depot, Inc., (The)		1,320,072		2,608,525
27,184	Honeywell International Inc.		2,701,015		3,636,947
1,447,728	Hong Kong And China Gas Company Limi, (The)		1,649,014		2,387,073
39,200	Hong Kong Land Holdings		219,114		147,000
33,015	Horizon Therapeutics Plc		529,563		977,904
3,572	Hormel Foods Corporation		65,090		166,598
32,800	Hosiden Corporation.		303,428		229,696
8,898	Host Hotels & Resorts, L.P.		155,476		98,234
28,000	Hour Glass Limited, (The)		15,463		10,619
86,988	Housing Development Finance Corp.		2,405,172		1,877,829
489	Howard Hughes Corporation, (The)		58,046		24,704
114,625	HP Inc.		2,058,175		1,989,890
720	Hubbell Incorporated		86,238		82,613
500	HubSpot, Inc.		85,261		66,595
1,994	Hudson Pacific Properties, Inc.		67,651		50,568
3,081	Humana Inc.		587,727		967,496
371	Hunter Douglas		23,789		16,690
12,701	Huntington Bancshares Incorporated		120,850		104,275
522	Huntington Ingalls Industries, Inc.		105,409		95,114
2,982	Huntsman Corporation		74,743		43,030
61,755	Husqvarna Ab		542,781		311,278
500	Hyatt Hotels Corporation		27,640		23,950
58,000	Hysan Development		280,963		188,572
1,627	Iaa Spincor Inc		44,221		48,745
5,422	IAC InterActiveCorp		266,287		971,785
40,036	Iberdrola, Sociedad Anonima		495,395		394,663
93,003	Ibstock Plc		265,043		175,285
8,876	ICA Gruppen Aktiebolag		416,968		374,384
3,171	Icade		293,330		251,037
11,641	Icon Public Limited Company		1,774,119		1,583,176
273	ICU Medical, Inc.		64,955		55,083
600	IDACORP, Inc.		60,259		52,674
4,875	IDEX Corporation		598,305		673,286
1,101	IDEXX Laboratories, Inc.		137,974		266,706
43,251	IG Hldgs		351,719		371,220
4,974	IHS Markit Ltd.		230,296		298,440
18,977	II-VI Incorporated		616,921		540,845
2,296	Ilkka-Yhtyma Oyj		10,473		7,558
4,026	Illinois Tool Works Inc.		388,131		572,175
10,252	Illumina, Inc.		2,784,250		2,800,026
12,221	Immofinanz Ag		349,674		218,038
28,000	ImmunoGen, Inc.		270,547		95,480
99,607	Inchcape PLC		814,265		535,035
2,336	Incyte Corporation		304,686		171,065
45,541	Indra Sistemas S.A		466,936		374,774
92,600	Industria de Diseno Textil, S.A.		1,877,199		2,403,983

COMMON STOCKS, *continued*

99,488	Infosys Ltd	\$	897,391	\$	843,629
4,263	Ingersoll Rand		83,984		105,722
912	Ingredion Incorporated		109,575		68,856
31,636	Inmobiliaria Colonial Socimi S.A.		353,674		299,743
5,270	Instalco Ab		48,779		59,999
4,730	Insulet Corporation		457,899		783,666
933	Integra LifeSciences Holdings Corporation		61,346		41,677
104,156	Intel Corporation		4,177,517		5,636,923
47,490	Interactive Brokers Group, Inc.		2,232,711		2,050,143
3,800	Intercept Pharmaceuticals, Inc.		252,172		239,248
6,973	Intercontinental Exchange, Inc.		293,073		563,070
33,100	Interfor Corp		319,111		145,576
31,867	Intermediate Capital Group Plc		475,116		354,238
25,352	International Business Machines Corporation		3,426,570		2,812,297
1,335	International Flavors & Fragrances Inc.		131,769		136,277
1,600	International Game Technology		35,343		9,520
4,934	International Paper Company		171,979		153,595
43,364	International Pete Corp Cda		192,996		51,778
4,977	Interpublic Group of Companies, Inc., (The)		60,948		80,578
33,900	Intertek Group Plc		1,593,870		1,986,541
10,815	Intuit Inc.		2,191,323		2,487,450
3,242	Intuitive Surgical, Inc.		979,364		1,605,471
5,020	Invesco Ltd.		125,655		45,582
25,230	Investor Ab		1,429,751		1,164,007
463	Invincible Investment Corp.		244,165		103,918
6,819	Invitation Homes Inc.		172,110		145,722
13,365	Ionis Pharmaceuticals, Inc.		172,275		631,897
469	IPG Photonics Corporation		63,880		51,721
2,207	IQVIA Holdings Inc		211,247		238,047
149,869	Iren Spa		407,254		369,998
5,827	Irhythm Technologies Inc.		376,764		474,026
31,900	Iridium Communications Inc.		275,963		712,327
3,490	Iron Mountain Incorporated		110,545		83,062
2,895	Isracard Ltd		8,967		7,779
80,670	Israel Disc Bk Ltd		275,151		239,448
1,191	ITT Inc.		49,083		54,024
40,600	J Front Retailing Co Ltd		478,039		337,722
1,068	J. B. Hunt Transport Services, Inc.		91,005		98,502
1,383	J. M. Smucker Company, (The)		139,016		153,513
8,348	J2 Cloud Services, LLC		591,726		624,848
2,002	Jabil Inc.		58,507		49,209
953	Jack Henry & Associates, Inc.		94,182		147,944
1,666	Jacobs Engineering Group Inc.		77,459		132,064
5,700	Jafco Co Ltd		238,273		148,684
1,906	Janus Henderson Group PLC		40,791		29,200
338	Japan Hotel Reit Investment Corp.		277,722		98,311
33,200	Japan Post Bank Co., Ltd.		356,927		306,613
36,000	Jardine Cycle & Carriage Limited		804,210		497,328
50,600	Jardine Matheson Holdings Limited		2,946,467		2,530,000
686	Jazz Pharmaceuticals Public Limited Company		122,453		68,422
1,489	JBG Smith Properties		51,372		47,395
42,451	JD Sports Fashion PLC		275,882		240,920
3,510	Jefferies Financial Group Inc.		88,481		47,982
3,800	JetBlue Airways Corporation		81,028		34,010
539	John Wiley & Sons, Inc.		28,869		20,207

COMMON STOCKS, *continued*

38,937	Johnson & Johnson	\$	3,711,939	\$	5,105,809
74,380	Johnson Controls International Public Library		2,716,518		2,005,285
4,866	Jones Lang LaSalle Incorporated		636,465		491,369
70,030	JPMorgan Chase & Co.		4,770,323		6,304,801
2,160	Judges Scientific PLC		98,945		111,819
4,155	Juniper Networks, Inc.		128,694		79,527
45,000	K. Wah International Holdings Limited		28,472		19,449
35,000	Kajima Corp		484,101		359,548
19,900	Kamigumi Co Ltd		455,784		336,966
5,947	Kansas City Southern		452,240		756,339
40,500	Kao Corporation		2,276,111		3,312,630
1,963	KAR Auction Services, Inc.		32,477		23,556
2,800	Kawada Technologies Inc		170,239		140,318
8,800	KDDI Corporation		233,357		260,034
8,023	Kellogg Company		490,503		481,300
744	Kemper Corporation		64,201		55,331
57	Kenedix Office Investment Corp.		375,639		300,431
269	Kenedix Residential Next Inv Corp.		444,373		419,366
65,000	Kerry Properties Limited		283,608		171,496
3,118	Keurig Dr Pepper Inc.		161,745		75,674
12,293	KeyCorp		151,412		127,478
17,560	Keyence Corporation		1,229,826		5,665,461
16,100	Keyera Corp		386,265		147,952
2,403	Keysight Technologies, Inc.		89,495		201,083
15,385	Keywords Studios Plc		348,856		276,039
1,319	Kilroy Realty Corporation		96,033		84,020
4,288	Kimberly-Clark Corporation		378,479		548,307
5,046	KiMcO Realty Corporation		93,514		48,795
4,170	Kinaxis Inc		261,450		319,016
24,484	Kinder Morgan, Inc.		714,345		340,817
5,479	KION Ag		246,963		237,107
795	Kirby Corporation		56,804		34,559
2,007	KLA Corporation		107,815		288,486
1,687	Knight-Swift Transportation Holdings Inc.		68,494		55,334
2,104	Kohl's Corporation		110,493		30,697
1,040	Kojamo Oyj		20,839		19,719
13,763	Komercni Banka		524,415		260,285
14,400	Komori Corporation		165,227		98,308
50,100	KONE Oyj		2,093,907		2,837,666
75,707	Koninklijke Ahold Delhaize N.V.		1,834,916		1,768,135
404,527	Koninklijke KPN N.V.		1,196,236		965,855
39,580	Koninklijke Philips N.V.		1,661,712		1,603,187
36,400	Koninklijke Philips NV		1,720,371		1,461,824
6,736	Koninklijke Vopak N.V.		361,407		350,485
10,633	Korian Sa		406,810		329,944
5,221	Kosmos Energy Ltd.		38,546		4,676
38,867	Kraft Heinz Company, (The)		1,257,327		961,570
10,067	Kroger Co., (The)		183,932		303,218
28,365	Kuhne + Nagel International AG		4,033,129		3,894,672
6,200	Kweichow Moutai		868,359		971,784
4,200	Kyowa Electronic Instruments Co., Ltd.		15,658		15,951
20,000	Kyowa Exeo Corp		500,935		445,741
9,515	L Brands, Inc.		227,643		109,993
3,918	L3Harris Technologies Inc		392,903		705,710
2,050	Laboratory Corporation of America Holding		260,597		259,100

COMMON STOCKS, *continued*

1,891	Lagercrantz Group Aktiebolag	\$	23,304	\$	22,102
7,530	Lam Research Corporation		349,302		1,807,200
1,100	Lamar Advertising Company		82,109		56,408
13,096	Lamb Weston Holdings, Inc.		798,674		747,782
3,764	Landis & Gyr Group Ag		350,504		259,090
519	Landstar System, Inc.		44,655		49,751
18,000	Largan Precision Co		2,712,423		2,279,649
4,316	Las Vegas Sands Corp.		254,723		183,301
13,300	Lazard Ltd		516,354		313,348
756	Lear Corporation		107,850		61,425
4,769	Leg Immobilien Ag		541,227		537,407
1,659	Legacy Vulcan Corp.		133,705		179,288
482,224	Legal & General Group PLC		1,779,268		1,159,094
1,008	Legg Mason, Inc.		36,399		49,241
1,600	Leggett & Platt, Incorporated		51,632		42,688
1,718	Leidos Holdings, Inc.		88,755		157,455
100	LendingTree, Inc.		42,003		18,339
3,540	Lennar Corporation		138,007		134,319
427	Lennox International Inc.		76,095		77,624
9,400	Lexicon Pharmaceuticals, Inc.		152,733		18,330
3,117	Lg Household&Healthcare		3,193,060		2,867,737
1,588	Liberty Broadband Corporation		137,673		174,763
13,462	Liberty Media Corporation		456,749		425,296
2,501	Liberty Media Corporation		89,266		68,102
579	Life Storage, Inc.		48,231		54,744
5,925	Ligand Pharmaceuticals Incorporated		558,797		430,866
5,233	Lincoln Electric Holdings, Inc.		365,639		361,077
2,516	Lincoln National Corporation		104,590		66,221
9,424	Lindab International AB		108,252		73,241
6,855	Linde Plc		971,271		1,185,915
15,700	Lintec Corp		361,233		330,710
2,181	Lions Gate Entertainment Corp.		53,559		12,510
328	Littelfuse, Inc.		76,067		43,762
25,773	Live Nation Entertainment, Inc.		1,104,110		1,171,641
4,000	LKQ Corporation		126,765		82,040
5,873	Lockheed Martin Corporation		1,259,121		1,990,653
3,160	Loews Corporation		131,139		110,063
616	LogMeln, Inc.		68,067		51,300
101,481	Lojas Renner Sa		899,373		656,635
11,831	London Stock Exchange Group PLC		780,364		1,067,965
12,994	Loomis Ab		419,038		264,924
13,878	L'Oreal		2,048,129		3,637,882
16,197	Lowe`s Companies, Inc.		1,209,895		1,393,752
1,011	LPL Financial Holdings Inc.		41,297		55,029
1,472	Lululemon Athletica Canada Inc.		128,215		279,018
16,480	Lumentum Holdings Inc.		461,485		1,214,576
91,800	Lundin Mng Corp		427,323		341,182
2,303	Lyft, Inc.		116,531		61,836
3,343	LyondellBasell Industries N.V.		239,181		165,913
600	M&C Saatchi PLC		1,447		236
53,377	M&G Plc		155,343		74,524
1,674	M&T Bank Corporation		186,056		173,142
2,085	Macerich Company, (The)		140,911		11,739
974	Macquarie Infrastructure Corporation		78,144		24,594
18,400	MacroGenics, Inc.		367,087		107,088

COMMON STOCKS, *continued*

4,125	Macy's, Inc.	\$	110,992	\$	20,254
1,719	Madison Square Garden Company, (The)		188,358		363,414
22,680	Mail Ru Group Ltd		585,362		368,323
10,000	Makino Milling Machine Co., Ltd.		423,741		264,277
70,700	Makita Corporation		2,896,510		2,171,002
278	Malam - Team Ltd		33,822		47,491
227,172	Man Group Plc (New)		467,075		350,835
408,000	MAN Ltd		293,837		223,716
868	Manhattan Associates, Inc.		42,502		43,244
814	ManpowerGroup Inc.		88,696		43,134
156,374	Mapletree Commercial Trust		208,552		200,979
227,400	MAPLETREE Trust		416,978		388,090
10,574	Marathon Oil Corporation		197,407		34,788
8,213	Marathon Petroleum Corporation		276,306		193,991
177	Markel Corporation		173,805		164,237
453	MarketAxess Holdings Inc.		102,700		150,654
3,441	Marriott International, Inc.		211,872		257,421
6,375	Marsh & McLennan Companies, Inc.		288,248		551,183
39,937	Marshalls PLC		353,388		289,939
110,471	Marston's PLC		149,606		56,490
8,431	Martin Marietta Materials, Inc.		1,708,019		1,595,398
4,829	Maruti Suzuki India Ltd		564,894		273,732
8,589	Marvell Technology Group Ltd		152,378		194,369
63,855	Masco Corporation		2,215,317		2,207,467
4,488	Masimo Corporation		721,924		794,915
11,300	MasterCard Incorporated		926,833		2,729,628
662	Match Group, Inc.		27,443		43,718
4,109	Mattel, Inc.		107,536		36,200
3,531	Maxim Integrated Products, Inc.		160,058		171,642
1,526	McCormick & Company, Incorporated		112,163		215,486
14,557	McDonald's Corporation		2,057,529		2,407,000
33,100	Mcj Co Ltd		221,796		183,352
2,074	McKesson Corporation		237,247		280,529
326	Mcubs Midcity Investment Corp.		276,694		231,013
2,496	MDU Resources Group, Inc.		67,340		53,664
1,000	Medallia Inc		21,053		20,040
13,983	Mediaset Espana Comunicacion, S.A.		100,285		51,797
6,667	Medical Properties Trust, Inc.		101,532		115,272
36,953	Mediobanca Di Credito Finanz Spa		371,281		203,869
1,148	Mednax, Inc.		77,053		13,363
21,312	Medtronic Public Limited Company		1,468,173		1,921,916
34,928	Meggitt		239,414		125,726
1,812	Mercadolibre Inc		627,793		885,307
68,199	Merck & Co., Inc.		4,588,953		5,247,231
400	Mercury General Corporation		24,397		16,288
8,859	Mercury Sys		698,828		632,001
36,328	Merlin Properties, Socimi, S.A.		510,539		273,844
9,756	MetLife, Inc.		405,203		298,241
3,715	Metropole Television		72,354		41,660
298	Mettler-Toledo International Inc.		137,238		205,772
5,503	Mfa Finl		45,218		8,530
4,301	MGIC Investment Corporation		56,521		27,311
6,374	MGM Resorts International		187,938		75,213
2,900	Microchip Technology Incorporated		155,776		196,620
13,709	Microelectronics NV		429,712		298,964

COMMON STOCKS, *continued*

14,061	Micron Technology, Inc.	\$	316,285	\$	591,406
139,302	Microsoft Corporation		8,337,842		21,969,318
2,839	Mid-America Apartment Communities, Inc.		334,550		292,502
763	Middleby Corporation, (The)		100,735		43,399
59,800	Midea Group Co Ltd		462,933		408,498
100,200	MISUMI Group Inc.		2,648,925		2,185,827
219,096	Mitsubishi UFJ Financial Group Inc		1,094,715		817,893
64,000	Mitsubishi Ufj Lease & Fin Co Ltd.		353,575		315,391
1,000	Mitsuboshi Belting Ltd.		19,225		11,310
81	MITSUMI Inc		366,790		342,143
26,900	Mixi, Inc.		603,455		390,960
52,434	Mizrahi-Tefahot Bank Ltd.		1,134,018		981,697
499,500	Mizuho Financial Group Inc		724,690		571,888
717	MKS Instruments, Inc.		71,056		58,400
2,940	Moderna Inc		53,129		88,053
739	Mohawk Industries, Inc.		135,060		56,341
761	Molina Healthcare, Inc.		77,227		106,319
2,187	Molson		132,133		85,315
19,980	Mondelez International, Inc.		661,796		1,000,598
132,191	Moneysupermarket.com Group PLC		599,316		498,123
2,866	MongoDB, Inc.		440,957		391,324
548	Monolithic Power Systems, Inc.		77,064		91,768
4,901	Monster Beverage 1990 Corporation		187,272		275,730
2,075	Moody's Corporation		175,950		438,863
14,844	Morgan Stanley		515,058		504,696
12,300	Morinaga Milk Industry Co		434,995		476,254
224	Morningstar, Inc.		17,607		26,040
4,228	Mosaic Company, (The)		187,974		45,747
2,194	Motorola Solutions, Inc.		158,870		291,626
17,100	MS&AD Insurance Group Holdings, Inc.		521,828		479,158
596	MSC Industrial Direct Co., Inc.		58,393		32,762
1,027	MSCI Inc.		104,434		296,762
6,665	Munchener Ruckversicherungs-Gesellschaft		1,845,579		1,346,355
50,600	Murata Manufacturing Co., Ltd.		2,185,751		2,564,802
1,811	Murphy Oil Corporation		82,586		11,101
23,055	Mycronic Ab		293,394		281,797
6,643	Mylan B.V.		231,234		99,047
7,800	Myriad Genetics, Inc.		173,808		111,618
7,448	Naphta Israel Petroleum Corp. Ltd.		49,554		26,529
1,479	Nasdaq, Inc.		54,076		140,431
4,579	Naspers		990,511		654,728
450,430	National Bank of Kuwait, (The)		1,289,995		1,036,133
76,527	National Express Group		380,416		195,283
1,200	National Fuel Gas Company		70,469		44,748
18,077	National Instruments Corporation		740,866		597,987
4,703	National Oilwell Varco, Inc.		227,679		46,230
2,244	National Retail Properties, Inc.		96,284		72,234
7,675	Naver Corp		1,023,179		1,071,795
2,724	Navient Corporation		30,541		20,648
8,118	NCC		162,233		106,763
1,804	NCR Corporation		76,267		31,931
7,000	Nec Networks & System Integration		230,786		285,304
2,348	Nektar Therapeutics		124,095		41,912
15,319	Nestle S.A.		1,088,782		1,577,704
32,500	Nestle S.A.		1,389,969		3,340,525

COMMON STOCKS, *continued*

3,016	NetApp, Inc.	\$	146,551	\$	125,737
8,887	Netflix, Inc.		1,553,539		3,337,069
42	Neto M.E. Holdings Ltd		3,645		1,935
70,043	Network Intl Hldgs Plc		453,955		338,280
1,162	Neurocrine Biosciences, Inc.		51,116		100,571
700	New Relic, Inc.		60,558		32,368
5,568	New Residential Investment Corp.		91,914		27,896
5,584	New York Community Bancorp, Inc.		77,857		52,434
1,969	New York Times Company, (The)		64,231		60,468
36,844	Newcrest Mining Limited		711,603		519,786
4,802	Newell Brands Inc.		179,019		63,771
77	NewMarket Corporation		35,073		29,481
27,248	Newmont Corporation		1,115,540		1,233,789
35,920	News Corporation		470,288		322,513
541	Nexstar Broadcasting, Inc.		54,642		31,232
6,229	NextEra Energy, Inc.		676,462		1,498,822
10,000	Nh Foods Ltd		393,677		348,756
17,666	Nice Ltd		2,156,994		2,574,242
12,400	NICHI Co		144,617		163,909
15,900	Nichirei Corp		385,747		449,951
4,311	Nielsen Holdings PLC		175,454		54,060
17,400	Nihon Unisys, Ltd.		571,107		466,289
20,004	NIKE, Inc.		1,065,763		1,655,131
316,908	Nine Entertainment Co Holdings Ltd.		417,453		222,088
4,000	Nintendo Co.		1,478,950		1,541,754
4,300	Nippon Shinyaku Co		282,473		337,770
1,100	Nippon Steel Trading		48,894		37,191
2,700	Nippon Tel & Telegraph Corp		69,331		64,414
9,300	Nishio Rent All Co		279,805		195,295
4,700	NiSource Inc.		51,215		117,359
3,000	Nitto Kogyo Corporation		58,164		48,048
20,300	Nlight Inc		437,005		212,947
6,143	Noble Energy, Inc.		243,262		37,104
7,518	Nomad Holdings Limited		160,046		139,534
678	Nordson Corporation		85,860		91,577
1,538	Nordstrom, Inc.		73,190		23,593
3,326	Norfolk Southern Corporation		298,302		485,596
63,413	Northern Star Resources Ltd		422,421		408,690
26,110	Northern Trust Corporation		2,340,362		1,970,261
1,997	Northrop Grumman Corporation		276,554		604,192
7,404	Norton LifeLock		160,743		138,529
2,701	Norwegian Cruise Line Holdings Ltd.		139,875		29,603
5,670	NOS, SGPS, SA.		37,975		18,988
4,320	Novanta Inc		251,806		345,082
64,558	Novartis AG		4,704,816		5,327,845
78,536	Novo Nordisk AS		2,518,427		4,724,886
58,100	Novozymes AS		2,395,306		2,642,385
3,170	NRG Energy, Inc.		72,267		86,414
160,527	NRW Limited		200,473		123,304
15,200	Nsd Co.Ltd		226,395		202,751
70,900	NTT DOCOMO, Inc.		1,519,185		2,217,862
800	Nu Skin Enterprises, Inc.		44,434		17,480
3,439	Nuance Communications, Inc.		52,461		57,706
3,971	Nucor Corporation		188,927		143,035
2,028	Nutanix, Inc.		98,354		32,042

COMMON STOCKS, *continued*

1,866	Nvent Electric Public Limited Company	\$	28,961	\$	31,479
10,767	NVIDIA Corporation		1,108,552		2,838,181
43	NVR, Inc.		92,525		110,472
14,436	NXP Semiconductors N.V.		1,529,685		1,197,177
2,111	O Glass Inc		45,394		15,009
11,501	Occidental Petroleum Corporation		755,058		133,182
2,600	OGE Energy Corp.		91,161		79,898
8,600	Oki Electric Industry Company Limited		105,493		80,778
1,325	Okta, Inc.		89,506		161,995
8,100	Okuma Corporation		435,730		261,484
1,256	Old Dominion Freight Line, Inc.		84,257		164,797
3,600	Old Republic International Corporation		72,977		54,900
1,927	Olin Corporation		55,578		22,488
800	Ollie's Bargain Outlet Holdings, Inc.		69,689		37,072
2,800	Omega Healthcare Investors, Inc.		93,261		74,312
52,633	Omnicom Group Inc.		3,887,529		2,889,552
5,174	On Semiconductor Corporation		84,246		64,365
820	OneMain Holdings, Inc.		22,671		15,678
23,813	Oneok, Inc.		1,509,536		519,362
44,396	Oracle Corporation		1,927,592		2,145,659
931	O'Reilly Automotive, Inc.		166,273		280,278
89,701	Orica Limited		1,421,063		842,738
7,439	Orion Oyj		326,848		304,296
4,230	Orpea		497,812		442,090
946	Oshkosh Corporation		64,856		60,856
26,737	Otp Bank Plc		1,099,774		772,662
6,900	Otsuka Corporation		298,995		295,290
1,700	OUTFRONT Media Inc.		43,356		22,916
1,331	Owens Corning		85,349		51,656
2,953	Oxford Instruments plc		61,365		46,868
46,900	OZ Ltd		199,851		210,983
27,222	PACCAR Inc		1,413,393		1,664,081
1,176	Packaging Corporation of America		114,767		102,112
1,500	PacWest Bancorp		76,770		26,880
718	Pagerduty Inc		17,701		12,407
13,092	PageSeguro Digital Ltd		495,650		253,068
1,219	Palo Alto Networks, Inc.		151,482		199,867
38,100	Panasonic		359,999		291,163
46,298	Paragon Banking Group Plc		283,042		190,822
2,633	Paramount Group, Inc.		42,272		23,170
25,200	Parex Res Inc		384,610		210,686
3,314	Park Hotels & Resorts Inc.		85,517		26,214
17,100	PARK Ltd		379,947		252,013
1,598	Parker-Hannifin Corporation		166,669		207,309
9,491	Parsley Energy, Inc.		281,717		54,383
2,127	Patterson-UTI Energy, Inc.		48,297		4,998
4,018	Paychex, Inc.		164,159		252,813
643	Paycom Software, Inc.		91,575		129,892
400	Paylocity Holding Corporation		37,529		35,328
14,988	PayPal, Inc.		607,630		1,434,951
4,130	PayPoint PLC		53,265		27,449
1,410	PBF Energy Inc.		40,487		9,983
500	Pegasystems Inc.		29,568		35,615
859	Pensionskasse HUBER+SUHNER AG		68,914		53,801
400	Penske Automotive Group, Inc.		18,725		11,200

COMMON STOCKS, *continued*

53,700	PENTA Construction	\$	256,490	\$	283,037
2,276	Pentair Public Limited Company		72,215		67,734
5,760	Penumbra, Inc.		817,069		929,261
5,923	People's United Financial, Inc.		87,010		65,449
30,729	PepsiCo, Inc.		2,910,455		3,690,553
17,524	Perenti Global Ltd		24,490		6,543
1,472	PerkinElmer, Inc.		60,413		110,812
1,636	Perrigo Company Public Limited Company		180,293		78,675
23,735	Perspecta Inc		646,255		432,926
12,583	Pets at Home Group PLC		46,829		40,160
66,417	Peugeot SA		1,733,190		886,537
70,918	Pfizer Inc.		1,932,060		2,314,764
6,714	PG&E Corporation		358,196		60,359
700	Pharmanutra Spa		13,545		16,898
19,829	Philip Morris International Inc.		1,681,658		1,446,724
6,435	Phillips 66		420,839		345,238
76,296	Phoenix Group Holdings Plc		681,271		592,784
900	Pilgrim's Pride Corporation		20,257		16,308
259,500	Ping An Insurance(Group)Co.Of China		2,531,428		2,549,501
943	Pinnacle Financial Partners, Inc.		58,505		35,400
1,377	Pinnacle West Capital Corporation		76,411		104,363
2,080	Pioneer Natural Resources Company		261,614		145,912
10,005	Planet Fitness Inc		728,635		487,244
102,970	Plug Power Inc		408,724		364,514
500	Pluralsight, Inc.		15,801		5,490
5,508	PNC Financial Services Group, Inc., (The)		479,581		527,226
496	Polar Capital Holdings PLC		3,174		2,368
806	Polaris		69,088		38,809
500	Pool Corporation		57,980		98,385
1,161	Popular, Inc.		47,629		40,635
29,500	Porto Seguro Sa		411,272		255,493
48,015	Portola Pharmaceuticals, Inc.		1,246,253		342,347
823	Post Holdings, Inc.		70,754		68,284
108,339	Power Grid Corp Of India		342,554		227,845
1,060	PPD Inc		15,394		18,879
17,813	PPG Industries, Inc.		1,671,957		1,489,167
9,902	PPL Corporation		288,410		244,381
788	PRA Health Sciences, Inc.		75,034		65,436
1,100	Prashkovsky Investments And Construction		14,838		17,392
700	Premier, Inc.		22,283		22,904
500	Primerica, Inc.		59,976		44,240
3,418	Principal Financial Group, Inc.		138,603		107,120
48,344	Procter & Gamble Company, (The)		4,479,190		5,317,840
38,660	Progressive Corporation, (The)		2,094,671		2,854,654
9,221	ProLogis Inc.		428,284		741,092
5,248	Proofpoint, Inc.		655,639		538,392
34,537	Prosiebensat1 Media Se		451,997		273,986
1,231	Prosperity Bancshares, Inc.		81,159		59,396
5,036	Prosus N.V.		420,895		348,951
8,600	Prothema Corporation Public Limited Company		221,159		92,020
13,998	Proximus		384,670		320,549
5,186	Prudential Financial, Inc.		401,809		270,398
15,398	Prysmian Spa		343,466		246,674
4,467	Psp Swiss Property Ag		526,570		557,250
1,251	PTC Inc.		67,056		76,574

COMMON STOCKS, *continued*

3,300	PTC Therapeutics, Inc.	\$	168,843	\$	147,213
6,511	Public Service Enterprise Group Incorporated		248,169		292,409
1,868	Public Storage		296,262		371,003
3,290	PulteGroup, Inc.		38,692		73,433
60,859	Pure Storage, Inc.		1,206,597		748,566
921	PVH Corp.		107,971		34,666
33,000	QEP Resources, Inc.		400,753		11,039
2,869	Qiagen N.V.		86,328		119,350
99,115	Qinetiq Group		370,824		395,730
15,233	Qorvo, Inc.		458,233		1,228,237
46,586	Qualcomm Incorporated		3,403,672		3,151,543
1,800	Quanta Services, Inc.		44,202		57,114
28,219	Quest Diagnostics Incorporated		2,823,393		2,265,986
4,946	Qurate Retail, Inc.		103,107		30,195
59,199	Raia Drogasil Sa		1,257,786		1,162,499
623	Ralph Lauren Corporation		68,796		41,635
12,717	Randstad NV		755,337		448,891
3,260	Range Resources Corporation		138,397		7,433
7,782	Raymond James Financial, Inc.		348,278		491,822
1,549	Rayonier Inc.		44,044		36,479
3,519	Raytheon Company		330,092		461,517
969	RealPage, Inc.		54,444		51,289
4,176	Realty Income Corporation		230,035		208,215
34,300	Reckitt Benckiser Group PLC		1,515,183		2,615,613
37,138	REDROW Redrow		160,563		165,547
488	Regal Beloit Corporation		37,396		30,720
2,158	Regency Centers Corporation		144,855		82,932
2,963	Regeneron Pharmaceuticals, Inc.		473,061		1,446,803
12,408	Regions Financial Corporation		110,987		111,300
831	Reinsurance Group of America, Incorporated		108,914		69,920
800	Reliance Steel & Aluminum Co.		63,558		70,072
544	RenaissanceRe Holdings Ltd		78,323		81,230
2,760	Republic Services, Inc.		109,201		207,166
2,125	Resideo Technologies, Inc.		34,356		10,285
6,537	ResMed Inc.		691,575		962,835
331,400	Resona Holdings, Inc.		1,377,228		998,298
2,500	Retail Properties of America, Inc.		34,940		12,925
94,043	Rexel		1,100,132		699,619
706	Reynolds Consumer Prods		19,756		20,594
4,987	Rheinmetall Ag		572,432		350,535
3,961	Rhi Magnesita N.V.		235,969		100,685
212,022	Rightmove PLC		1,508,980		1,281,358
910	RingCentral, Inc.		75,186		192,838
15,133	Ritchie Bros. Auctioneers Incorporated		490,950		517,246
9,200	Robert Half International Inc.		293,014		347,300
20,740	Roche Holding AG		5,023,522		6,731,845
1,431	Rockwell Automation, Inc.		148,743		215,952
175	ROCKWOOL International		30,916		31,651
3,385	Rogers Corporation		488,666		319,612
1,100	Roku Inc.		99,639		96,228
1,893	Rollins, Inc.		48,269		68,413
1,911	Roper Technologies, Inc.		408,918		595,869
11,699	Ross Stores, Inc.		872,962		1,017,462
4,054	Rothschild & Cie		138,364		82,293
20,921	Royal Caribbean Cruises Ltd.		1,267,717		673,029

COMMON STOCKS, *continued*

787	Royal Gold, Inc.	\$	56,231	\$	69,028
286,977	Royal Mail PLC		863,745		445,508
6,884	Royal Unibrew AS		533,769		496,298
1,633	RPM International Inc.		90,049		97,164
8,583	Rubis		510,669		358,438
599	Ryder System, Inc.		30,100		15,838
4,133	S&P Global Inc.		483,991		1,012,792
16,721	S&T Ag		398,187		317,222
3,293	Sabre Corporation		70,231		19,527
651	Sage Therapeutics Inc.		100,765		18,697
157,265	SAINSBURY J)		417,635		410,282
22,300	Saizeriya Company		467,568		423,257
10,711	Salesforce.Com, Inc.		790,970		1,542,170
130,624	Samsung Electronics Co		5,599,044		5,123,667
10,100	Sankyu Inc		519,313		377,505
201,927	Sanlam		1,130,528		577,629
927	Sanofi		92,448		81,514
1,207	Santander Consumer USA Holdings Inc.		15,597		16,789
30,100	SAP SE		2,039,345		3,395,199
202,083	Saracen Mineral Holdings		444,461		453,924
3,055	Sarepta Therapeutics, Inc.		201,455		298,840
7,475	Sartorius Stedim Biotech		1,045,463		1,500,956
9,000	Sato Holdings Corporation		239,684		176,907
8,500	Sawai Pharmaceutical		427,980		454,310
2,606	SBA Communications Corporation		455,499		703,542
287,210	Sberbank Russia		3,742,670		2,737,111
64,934	Schlumberger Omnes, Inc.		3,807,295		875,960
2,209	Schneider Electric SE		196,424		190,464
800	Schneider National, Inc.		22,436		15,472
528	Scotts Miracle-Gro Company, (The)		49,311		54,067
8,608	Scout24 Ag		448,790		517,121
3	Seaboard Corporation		11,595		8,438
2,175	Sealed Air Corporation		64,666		53,744
9,217	Seattle Genetics, Inc.		223,006		1,063,457
17,270	Seaworld Entertainment, Inc.		342,176		190,315
729	Seche Environnement		28,105		23,357
12,700	Secom		1,099,214		1,055,716
1,700	SEI Investments Company		89,506		78,778
14,400	Seiko Holdings Corporation		350,366		232,630
30,600	Sekisui House		655,689		505,819
7,866	Sempra Energy		852,677		888,779
1,878	Sensata Technologies B.V.		78,295		54,331
2,336	Service Corporation International		72,652		91,361
1,885	ServiceMaster Global Holdings, Inc.		52,163		50,895
2,371	ServiceNow, Inc.		246,653		679,481
32,239	Seven Group Hldgs Ltd		410,996		221,786
1,005	SGS SA		1,729,671		2,328,779
46,668	SHANGHAI Co		469,292		400,367
1,041	Sherwin-Williams Company, (The)		233,510		478,360
32,800	Shin-Etsu Chemical Co., Ltd.		2,149,108		3,260,099
23,500	Shinsei Bank, Limited		354,450		313,899
7,200	Ship Health Care Holdings Inc		292,995		295,123
118,569	Shoprite Holdings		1,658,892		829,850
4,375	Signature Bank		574,854		351,706
17,271	Signify Nv		534,823		335,236

COMMON STOCKS, *continued*

1,000	Silgan Holdings Inc.	\$	29,681	\$	29,020
3,856	Simon Property Group, Inc.		532,354		211,540
900	Sinclair Broadcast Group, Inc.		48,268		14,472
2,307	SinterCast AB (publ)		32,527		26,661
17,134	Sirius XM Holdings Inc.		91,251		84,642
1,567	Site Ctrs Corp		30,146		8,164
1,100	Six Flags Operations Inc.		65,457		13,794
18,103	Sk Hynix Inc		1,151,806		1,238,740
35,352	Skanska AB		859,521		540,394
1,600	Skechers U.S.A., Inc.		44,376		37,984
9,848	Skellerup Holdings Limited		15,708		10,392
30,085	SKF AB		609,473		415,093
2,171	Skyworks Solutions, Inc.		204,838		194,044
1,018	SL Green Realty Corp.		127,248		43,876
5,100	SLM Corporation		61,219		36,669
72,550	Sm Investments Corporation		1,252,368		1,166,848
1,000	Smartsheet Inc.		48,401		41,510
10,200	SMC Corporation		2,756,431		4,322,634
148,700	Smith & Nephew PLC		2,376,221		2,644,939
43,545	Smith & Nephew PLC		1,632,298		1,561,959
126,253	Smith(Ds)		638,577		431,132
731	Snap-on Incorporated		62,954		79,547
25,835	Softcat PLC		285,848		332,194
6,386	Solaredge Technologies		682,470		522,886
772	Solarwinds Corp		14,813		12,097
262	Somfy SA		24,517		22,136
351,482	Sonae Sgps Sa		360,749		227,349
1,217	Sonoco Products Company		64,076		56,408
3,927	Sonova Holding AG		938,282		707,838
2,866	Sopra Steria Group		385,437		314,315
18,581	Southern Company, (The)		948,654		1,005,975
18,558	Southern Copper Corporation		734,633		522,593
38,541	Southwest Airlines Co.		1,940,709		1,372,445
110,844	Spark New Zealand Ltd		280,197		268,441
585	Spectrum Brands Holdings, Inc.		60,596		21,276
20,302	Spie		397,861		203,940
1,303	Spirit AeroSystems Holdings, Inc.		76,098		31,181
1,394	Spirit Realty Capital, Inc.		61,626		36,453
1,925	Splunk Inc.		130,930		242,993
1,675	Spotify Technology SA		240,246		203,412
7,590	Sprint Corporation		65,415		65,426
1,326	Sprouts Farmers Market, Inc.		31,145		24,650
4,330	Square, Inc.		162,926		226,805
2,824	SS&C Technologies, Inc.		117,629		123,748
28,755	Ssr Mng Inc		459,385		324,248
1,986	St James'S Place Intl		27,272		18,705
1,906	Stanley Black & Decker, Inc.		177,776		190,600
15,100	STANTEC Inc		444,733		381,916
14,887	Starbucks Corporation		501,059		978,671
3,500	Starwood Property Trust, Inc.		78,865		35,875
4,535	State Street Corporation		264,444		241,579
2,700	Steel Dynamics, Inc.		95,182		60,858
1,138	Stericycle, Inc.		90,811		55,284
5,983	Steris Limited		683,646		837,441
2,409	Sterling Bancorp		58,421		25,174

COMMON STOCKS, *continued*

12,191	Stoneco Ltd	\$	329,405	\$	265,398
2,696	Store Capital Corporation		68,546		48,852
5,107	Stroeer Se&Co Kga		352,733		265,837
4,319	Stryker Corporation		408,464		719,070
9,300	Sumitomo Bakelite Co		327,832		197,707
9,200	Sumitomo Mitsui Financial Group, Inc.		328,086		223,534
44,500	Sumitomo Mitsui Trust Holdings, Inc.		1,584,434		1,287,740
1,128	Sun Communities, Inc.		99,633		140,831
30,000	Sunny Optical Technology Group		385,293		404,082
86,782	Super Retail Group Limited		498,275		245,922
946	Surteco Group SE		24,406		19,722
26,800	Sushiro Global Hldgs Ltd		411,362		394,968
55,000	Suzano Papel Celulose Sa		493,990		379,526
681	SVB Financial Group		134,821		102,885
2,500	Swire Pacific Offshore Financing Limited		31,759		16,111
1,049	Swisscom Ag		562,474		563,991
1,012	Switch Inc		14,833		14,603
485	Sword Group		18,153		13,224
32,774	Synchrony Financial		1,011,125		527,334
500	SYNNEX Corporation		49,201		36,550
4,919	Synopsys, Inc.		422,185		633,518
1,800	Synovus Financial Corp.		70,640		31,608
7,498	Sysco Corporation		329,757		342,134
36,500	Sysmex Corporation		2,037,893		2,652,763
10,883	T. Rowe Price Group, Inc.		1,064,115		1,062,725
652,000	Taiwan Semiconductor Manufacturing		5,056,337		5,907,379
83,600	Taiwan Semiconductor Manufacturing Co Lt		1,371,553		3,995,244
8,795	Take-Two Interactive Software, Inc.		998,406		1,043,175
16,609	Tal Ed Group		560,614		884,595
5,616	Talanx Aktiengesellschaft		249,051		190,780
8,400	Tanseisha Co., Ltd.		95,055		56,646
21,180	Tapestry, Inc.		771,070		274,281
2,866	Targa Resources Corp.		156,002		19,804
23,857	Target Corporation		2,153,476		2,217,985
659	Taubman Centers, Inc.		42,635		27,599
1,879	Tcf Finl Corp New		69,328		42,578
3,388	TD Ameritrade Holding Corporation		153,054		117,428
15,770	TE Connectivity Ltd.		825,925		993,195
37,480	TechnipFMC PLC		678,659		252,615
600	Techno Medica Co., Ltd.		11,206		10,415
32,900	TEGNA Inc.		315,861		357,294
4,114	Teledyne Technologies Incorporated		761,932		1,222,969
3,839	Teleflex Incorporated		1,028,958		1,124,290
4,812	Telenet Group		206,294		144,882
1,400	Telephone and Data Systems, Inc.		37,118		23,464
600	Tempur Sealy International, Inc.		27,877		26,226
10,410	Tenable Hldgs INC		265,643		227,563
35,600	Tenaris S A		951,646		428,980
143,700	Tencent Holdings Limited		6,334,987		7,048,825
29,500	Tencent Music Entmt Group		482,013		296,770
1,346	Teradata Corporation		58,249		27,580
2,189	Teradyne, Inc.		70,279		118,578
46,200	Terumo Corporation		1,328,290		1,591,997
1,820	Tesla Inc.		586,004		953,680
573	Texas Capital Bancshares, Inc.		54,378		12,703

COMMON STOCKS, *continued*

11,963	Texas Instruments Incorporated	\$	681,680	\$	1,195,463
2,903	Textron Inc.		85,052		77,423
12,700	Tfi International Inc		367,422		277,047
829	Tfs Financial Corporation		13,600		12,659
13,764	Thermo Fisher Scientific Inc.		3,103,434		3,903,470
661	Thor Industries, Inc.		65,374		27,881
5,063	Tiffany & Co.		518,060		655,659
774	Timken Company, (The)		35,903		25,031
26,400	Tis Inc.		435,827		437,004
81,243	TJX Companies, Inc., (The)		3,244,460		3,884,228
4,305	T-Mobile USA, Inc.		284,976		361,190
3,400	Tokio Marine Holdings, Inc.		187,099		155,898
23,000	Tokyo Broadcasting System Holdings		410,728		320,430
6,800	Tokyo Electron Limited		1,409,395		1,282,145
1,700	Toll Brothers, Inc.		64,878		32,725
47,200	Torc Oil & Gas Ltd New		183,659		20,892
1,287	Toro Company, (The)		83,140		83,771
6,700	Toromont Inds Ltd		302,629		290,199
53,700	Total SA		2,733,002		2,085,261
11,000	Towa Pharmaceutical Co		277,959		230,994
44,370	Tower Semiconductor Ltd.		852,656		706,370
19,600	Toyoda Gosei		404,259		336,607
55,786	TP Plc		290,891		234,078
1,503	Tractor Supply Company		103,635		127,079
482	Trade Desk Inc, (The)		109,791		93,026
3,015	Trane Technologies		141,785		249,009
1,700	transcosmos inc.		34,854		30,140
4,179	TransDigm Group Incorporated		1,856,384		1,338,074
7,400	Transocean Ltd.		233,192		8,584
11,834	TransUnion		548,781		783,174
3,230	Travelers Companies, Inc., (The)		239,086		320,901
846	Treehouse Foods, Inc.		70,920		37,351
29,752	TRELLEBORG Ab		505,233		322,363
12,855	Trex Company, Inc.		860,291		1,030,200
25,189	Trimble Inc.		536,758		801,766
1,327	Trinity Industries, Inc.		25,685		21,325
23,637	Trip Com Group Ltd		1,047,776		554,288
1,550	TripAdvisor, Inc.		57,862		26,955
16,850	Truist Financial Corp		523,894		519,654
13,300	Ts Tech Co.Ltd.		415,740		315,144
2,900	Tsuruha Holdings Inc		298,761		383,067
13,400	Tutor Perini Corporation		238,909		90,048
22,259	TWDC Enterprise 18 Corp.		1,466,189		2,150,219
1,565	Twilio Inc.		134,557		140,052
34,483	Twitter, Inc.		1,056,093		846,902
3,395	Two Harbors Investment Corp.		52,913		12,935
300	TX Group		32,068		21,146
472	Tyler Technologies, Inc.		80,752		139,976
3,732	Tyson Foods, Inc.		119,557		215,971
18,229	U.S. Bancorp		689,786		627,989
11,883	Uber Technologies, Inc.		395,414		331,773
100	Ubiquiti Inc		8,804		14,158
3,876	UCB S.A.		373,141		335,982
3,603	UDR, Inc.		131,132		131,654
2,551	UGI Corporation		125,788		68,035

COMMON STOCKS, *continued*

8,900	Ulta Salon, Cosmetics & Fragrance, Inc.	\$	1,968,955	\$	1,563,730
7,000	Ultra Clean Holdings, Inc.		147,000		96,600
13,027	Ultra Electronics Holdings PLC		346,987		324,349
3,840	Ultragenyx Pharmaceutical Inc.		152,350		170,611
2,953	Umpqua Holdings Corporation		69,488		32,188
4,653	Under Armour, Inc.		127,643		40,184
7,100	Unifi, Inc.		86,768		82,005
34,590	Unilever PLC		1,640,313		1,749,216
9,576	Union Pacific Corporation		824,458		1,350,599
183,850	Unipol Gruppo Finanziario S.P.A.		948,651		632,220
654,000	Uni-President Enterprises Corp.		1,496,975		1,418,660
2,876	United Airlines Holdings, Inc.		174,358		90,738
15,672	United Parcel Service, Inc.		1,592,785		1,464,078
918	United Rentals, Inc.		106,747		94,462
286	United States Cellular Corporation		10,957		8,377
2,355	United States Steel Corporation		71,354		14,860
18,294	United Technologies Corporation		1,943,595		1,725,673
565	United Therapeutics Corporation		75,531		53,576
26,624	UnitedHealth Group Incorporated		2,847,301		6,639,493
2,469	Univar Solutions Inc.		63,327		26,468
578	Universal Display Corporation		81,955		76,169
1,000	Universal Health Services, Inc.		115,783		99,080
245,590	Universal Robina Corp		707,840		502,190
2,471	Unum Group		74,969		37,090
76,400	Uol Group Limited		428,555		352,529
757	Urban Outfitters, Inc.		17,988		10,780
2,890	US Foods Holding Corp.		79,093		51,182
3,840	V.F. Corporation		137,788		207,667
500	Vail Resorts, Inc.		96,799		73,855
16,243	Valero Energy Corporation		1,032,446		736,782
276	Valmont Industries, Inc.		42,746		29,250
1,591	Valora Holding		418,934		279,212
2,363	Valvoline, Inc.		54,480		30,932
1,116	Varian Medical Systems, Inc.		74,414		114,569
5,240	Varonis Systems Inc		407,904		333,631
7,216	VAT Group AG		891,254		999,374
1,633	Veeva Systems Inc.		120,575		255,352
4,777	Ventas, Inc.		280,314		128,024
40,900	Venture Corporation Limited		457,272		389,797
15,790	Veracyte, Inc.		391,506		383,855
13,296	VEREIT, Inc.		115,290		65,017
1,891	VeriSign, Inc.		177,329		340,550
3,640	Verisk Analytics, Inc.		378,443		507,343
59,420	Verizon Communications Inc.		2,680,865		3,192,637
3,674	Vertex Pharmaceuticals Incorporated		407,751		874,228
43,369	Vesuvius Plc		314,110		173,372
7,069	Viacomcbs		346,536		99,037
700	ViaSat, Inc.		56,575		25,144
27,880	Viavi Solutions Inc.		258,227		312,535
5,826	VICI Properties Inc.		117,530		96,945
54	Virbac		12,856		9,599
31,424	Virtu Financial, Inc.		650,467		654,248
23,863	Visa Inc.		1,522,096		3,844,807
19,900	Vishay Intertechnology, Inc.		295,595		286,759
5,649	Vistra Energy Corp.		108,865		90,158

COMMON STOCKS, *continued*

32,506	Vistry Group PLC.	\$	471,866	\$	232,162
60,703	Vivendi		1,762,761		1,300,489
946	VMware, Inc.		87,574		114,561
38,852	Vodafone Group Public Limited Company		77,492		54,437
2,278	Vornado Realty Trust		153,319		82,486
1,741	Voya Financial, Inc.		66,037		70,598
1,891	W. R. Berkley Corporation		88,737		98,653
770	W. R. Grace & Co.		53,936		27,412
533	W. W. Grainger, Inc.		82,965		132,451
2,176	W.P. Carey Inc.		141,015		126,382
635	WABCO Holdings Inc.		77,494		85,757
41,240	Wai Kee Holdings Limited		29,784		20,165
11,500	Walgreens Boots Alliance, Inc.		669,994		526,125
341,400	Wal-Mart De Mexico Sab De Cv		862,187		811,324
29,807	Walmart Inc.		2,532,563		3,386,671
7,931	Waste Management, Inc.		446,126		734,093
6,171	Waters Corporation		1,200,388		1,123,431
400	Watsco, Inc.		58,049		63,212
821	Wayfair Inn, Inc.		77,483		43,874
1,170	Webster Financial Corporation		58,241		26,793
4,043	WEC Energy Group Inc.		169,843		356,310
1,441	Weingarten Realty Investors		47,131		20,794
79,727	Wells Fargo & Company		3,539,239		2,288,165
5,183	Welltower Inc.		338,025		237,278
2,300	Wendy's Company, (The)		31,303		34,224
12,200	Werner Enterprises, Inc.		439,031		442,372
467	WESCO International, Inc.		31,613		10,671
25,700	WESDOME Ltd		150,192		133,434
921	West Pharmaceutical Services, Inc.		78,933		140,222
1,200	Western Alliance Bancorporation		58,900		36,732
3,865	Western Digital Corporation		212,267		160,861
40,959	Western Union Company, (The)		1,036,221		742,587
2,349	Westinghouse Air Brake Technologies Corporation		234,757		113,057
481	Westlake Chemical Corporation		35,441		18,360
3,986	WEX Inc.		467,066		416,736
9,418	Weyerhaeuser Company		258,134		159,635
75,000	Wheelock & Co		472,450		511,876
2,887	Whirlpool Corporation		405,878		247,705
37	White Mountains Insurance Group, Ltd.		32,379		33,670
15,364	Williams Companies, Inc., (The)		450,960		217,401
1,000	Williams-Sonoma, Inc.		51,025		42,520
8,471	Willis Towers Watson Public Limited Company		1,525,165		1,438,799
754	Wintrust Financial Corporation		68,653		24,776
3,540	Wizz Air Hldgs Plc		154,099		101,264
25,095	Wolters Kluwer N.V.		1,763,521		1,767,228
678	Woodward, Inc.		76,723		40,300
2,129	Workday, Inc.		237,569		277,238
4,340	World Wrestling Entertainment, Inc.		90,688		147,256
5,469	WPX Energy, Inc.		68,283		16,680
3,116	WRKCo Inc.		147,097		88,058
1,097	Wyndham Destinations, Inc.		26,300		23,805
1,193	Wyndham Hotels & Resorts, Inc.		34,772		37,591
1,227	Wynn Resorts, Limited		159,719		73,853
25,770	X5 Retail Group N V		841,988		695,790
6,568	Xcel Energy Inc.		217,480		396,050

COMMON STOCKS, continued

15,193	Xerox Hldgs Corp	\$	521,824	\$	287,755
3,167	Xilinx, Inc.		130,896		246,836
12,070	XP Inc		320,149		232,830
1,117	XPO Logistics, Inc.		69,050		54,454
2,228	Xylem Inc.		82,005		145,110
10,500	Yandex N.V.		332,438		357,525
626,800	Yangzijiang Shipbuilding (Holdings) Ltd.		544,834		365,378
40,700	Yifeng Pharmacy Chain Co Ltd		473,545		534,574
10,100	Yokogawa Bridge Holdings Corporation		184,393		184,121
146,000	Yue Yuen Industrial Hldgs		449,853		223,778
3,872	Yum Brands, Inc.		206,643		265,348
4,746	Yum China Holdings, Inc.		146,533		202,322
64,291	Z Energy Limited		275,701		110,152
700	Zebra Technologies Corporation		64,938		128,520
1,366	Zendesk, Inc.		74,804		87,438
7,900	Zenkoku Hosho Co Ltd		313,165		248,441
31,300	Zeon Corporation		348,713		236,008
2,232	Zillow Group, Inc.		81,812		78,896
2,566	Zimmer Biomet Holdings, Inc.		232,553		259,371
2,173	Zions Bancorporation		58,561		58,149
9,256	Zoetis Inc.		487,643		1,089,339
900	Zscaler, Inc.		68,977		54,774
115,717	Zynga Inc.		692,457		792,661
TOTAL COMMON STOCKS		\$	844,563,087	\$	906,560,701

EQUITY FUNDS

1,002	Acadian Intl Developed Markets	\$	113,917	\$	92,209
200,220	BlackRock Russell 2000 Alpha Tilts Fund		48,528,273		41,794,358
1,277,182	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio		43,676,862		26,744,196
2,968,852	Dodge & Cox - International Stock Fund		118,092,709		89,956,226
343,300	Equity ETFs		33,236,087		32,435,575
5,400,095	Lazard Wilmington Emerging Markets		108,382,697		74,089,307
1,446,945	Northern Trust Global Sustainability Index Fund		18,535,586		18,101,286
689,387	T.Rowe Price Emerging Markets		6,322,893		3,821,012
337,779	William Blair Emerging Markets Growth Fund		3,987,323		3,729,076
TOTAL EQUITY FUNDS		\$	381,320,609	\$	291,015,652
TOTAL EQUITY INVESTMENTS		\$	1,225,883,696	\$	1,197,576,353

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 78,363,727	\$ 92,994,120
TOTAL HEDGE FUNDS		<u>\$ 78,363,727</u>	<u>\$ 92,994,120</u>
REAL ASSETS			
	AG Realty Fund VIII, L.P.	\$ 2,896,846.0	\$ 2,759,870
	Contrarian Distressed Real Estate Debt Fund II, L.P.	258,285	274,138
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,518,993	8,472,284
	Evercare Fund, L.P.	12,082,975	5,144,200
	Evercare Health Fund Feeder, L.P.	1,982,831	1,487,065
	Fundamental Partners III, L.P.	23,387,802	22,331,113
	GHF Fund, L.P.	51,826	28,668
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	25,757,578
	Lumos Capital Fund LLP	1,033,697	899,580
	NB Private Equity Impact Fund L.P.	4,600,000	4,387,978
	Principal Real Estate Debt Fund II, L.P.	383,809	357,490
	Principal Real Estate Debt Fund L.P.	5,925,764	6,020,714
	Western Technology Investment-Venture Lending VI & Leasing	1,041,104	1,175,986
	Western Technology Investment-Venture Lending VII & Leasing	2,346,632	2,232,440
TOTAL REAL ASSETS		<u>86,510,564</u>	<u>81,329,104</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,869,171	\$ 11,104,095
	Beyond Fossil Fuels Balanced Fund	26,018,093	29,561,936
	Moderate Balanced Fund	81,791	105,928
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>35,969,055</u>	<u>40,771,959</u>
TOTAL OTHER INVESTMENTS		<u>\$ 200,843,346</u>	<u>\$ 215,095,183</u>
TOTAL INVESTMENTS		<u>\$ 3,122,651,849</u>	<u>\$ 3,119,155,072</u>