

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

December 31, 2018

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 5,883,323	\$ 5,883,323
Fixed Maturity Synthetic Guaranteed Investment Contracts	38,432,647	38,432,647
Constant Duration Synthetic Guaranteed Investment Contracts	125,013,367	125,013,367
TOTAL STABLE VALUE INVESTMENTS	\$ 169,329,337	\$ 169,329,337
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 81,970,854	\$ 81,970,854
TOTAL SHORT-TERM INVESTMENTS	\$ 81,970,854	\$ 81,970,854
FIXED-INCOME INVESTMENTS		
Bonds	\$ 961,129,196	\$ 942,806,402
Bond funds	236,152,726	236,278,257
Asset-backed & Mortgage-backed Securities	174,365,134	171,329,415
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,371,647,056	\$ 1,350,414,074
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 755,166,026	\$ 914,988,311
Equity funds	339,983,557	313,232,946
Emerging Markets Discounted Assets	100,671,500	80,771,238
TOTAL EQUITY INVESTMENTS	\$ 1,195,821,083	\$ 1,308,992,495
OTHER INVESTMENTS		
Hedge funds	\$ 76,824,334	\$ 84,795,277
Real Assets	71,904,728	73,417,675
Participation in the United Church Funds, Inc.	37,712,992	39,213,758
TOTAL OTHER INVESTMENTS	\$ 186,442,054	\$ 197,426,710
 TOTAL INVESTMENTS	 \$ 3,005,210,384	 \$ 3,108,133,470

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 5,883,323	\$ 5,883,323
TOTAL SHORT-TERM INVESTMENT				\$ 5,883,323	\$ 5,883,323
FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Asset-Backed Securities					
841,353	AEP Texas Central Company	1.98	6/1/2021	\$ 848,847	\$ 833,824
1,600,000	Capital One Multi-Asset Execution Trust	1.33	6/15/2022	1,599,615	1,583,830
351,174	Carmax Auto Owner Trust 2016-1	1.61	11/16/2020	351,088	349,486
477,685	CenterPoint Energy, Inc.	2.16	10/15/2021	487,518	474,740
878,153	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	970,360	899,562
1,140,000	Citibank Credit Card Issuance Trust	1.92	4/7/2022	1,143,044	1,125,459
900,000	CNH Equipment	2.08	2/15/2023	899,979	888,395
698,866	CNH Equipment Trust 2016-B	1.63	8/15/2021	698,691	693,580
1,286,415	Ford Credit Auto Owner Trust	1.67	6/15/2021	1,286,410	1,276,339
1,000,000	Mercedes-Benz Auto	3.03	1/17/2023	999,962	1,001,803
650,000	PSNH Funding LLC	3.09	2/1/2026	649,986	653,784
750,000	Toyota Auto	2.35	5/16/2022	749,991	742,789
Total Asset-Backed Securities				\$ 10,685,491	\$ 10,523,591
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,430,824
1,021,472	DBGS Mtg	3.41	10/15/2051	1,021,466	1,027,234
1,035,306	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	1,022,689	1,030,346
240,647	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	250,573	240,357
17,947	Federal Home Loan Mortgage Corporation	2.75	7/15/2038	18,538	17,910
593,813	Federal Home Loan Mortgage Corporation	4.00	12/15/2021	643,174	597,421
238,139	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	247,664	238,143
131,892	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	134,303	130,159
989,626	Federal Home Loan Mortgage Corporation	4.00	1/15/2039	1,029,675	1,001,910
73,323	Federal Home Loan Mortgage Corporation	3.00	8/15/2025	75,900	73,206
335,687	Federal Home Loan Mortgage Corporation	3.00	12/15/2025	349,009	335,667
907,265	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	920,449	894,441
133,676	Federal National Mortgage Association	1.75	2/25/2022	135,960	131,753
288,111	Federal National Mortgage Association	2.00	1/25/2041	292,883	279,959
1,259,417	Federal National Mortgage Association	3.50	12/25/2024	1,322,048	1,261,005
938,659	Federal National Mortgage Association	3.00	6/25/2040	942,472	939,767
28,747	Federal National Mortgage Association	4.00	11/25/2037	30,382	28,735
465,059	Federal National Mortgage Association	3.50	1/25/2023	493,742	469,125
227,330	Federal National Mortgage Association	3.50	10/25/2029	235,329	228,493
314,034	Federal National Mortgage Association	3.00	2/25/2038	326,214	313,508
522,088	Federal National Mortgage Association	3.00	8/25/2038	543,767	520,084
1,078,000	Federal National Mortgage Association	3.50	12/25/2034	1,081,706	1,091,286
162,071	Federal National Mortgage Association	3.50	10/25/2020	170,935	162,174
526,441	Government National Mortgage Association	2.50	11/16/2040	545,771	518,208
917,622	Government National Mortgage Association	2.75	11/20/2039	930,591	911,250
832,203	Government National Mortgage Association	3.00	6/20/2039	851,765	825,567
520,902	Government National Mortgage Association	2.00	3/20/2042	526,838	509,778
461,095	Government National Mortgage Association	2.50	11/16/2037	474,640	458,545
264,822	Government National Mortgage Association	1.80	4/16/2039	269,415	259,204
189,072	Government National Mortgage Association	3.00	4/20/2039	195,571	189,355
1,450,000	Government National Mortgage Association	4.75	7/16/2038	1,547,875	1,506,083
373,704	Morgan Stanley	2.92	2/15/2047	386,375	373,138
1,600,000	Morgan Stanley	3.32	12/15/2051	1,599,988	1,610,037
1,604,832	UBS Commercial Mortgage Trust 2012-C1	3.40	5/10/2045	1,665,013	1,614,707
745,780	Wells Fargo Commercial Mortgage Trust 2058	1.64	9/15/2058	749,071	737,921
Total Mortgage-Backed Securities				\$ 22,525,252	\$ 21,957,300
Bonds					
5,250,000	United States Treasury Notes	2.25	2/15/2021	\$ 5,221,904	\$ 5,221,493
Total Bonds				\$ 5,221,904	\$ 5,221,493
Adjustment to Contract Value				-	730,263
TOTAL FIXED MATURITY SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 38,432,647	\$ 38,432,647

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:					
Bonds					
700,000	Aercap Ireland Capital Limited	4.50	5/15/2021	\$ 740,474	\$ 702,020
1,600,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	1,593,808	1,581,010
1,200,000	American Express Credit Corporation	3.09	10/30/2019	1,207,476	1,200,442
1,200,000	American Honda Finance Corporation	3.38	9/9/2021	1,213,524	1,198,765
1,000,000	American International Group, Inc.	4.88	6/1/2022	1,081,960	1,037,527
500,000	Ameriprise Financial, Inc.	5.30	3/15/2020	506,017	512,716
700,000	Apple Inc.	2.85	2/23/2023	713,356	691,419
1,000,000	Asian Development Bank	1.00	8/16/2019	997,790	990,335
1,300,000	Australia and New Zealand Banking Group	3.14	8/19/2020	1,307,657	1,298,145
700,000	AutoZone, Inc.	2.50	4/15/2021	702,549	684,508
600,000	Bank of America Corporation	3.87	4/19/2021	618,990	608,281
530,000	Bank of America Corporation	3.50	5/17/2022	530,272	530,080
700,000	Bank of New York Mellon Corporation, (The)	3.57	10/30/2023	711,676	701,233
700,000	BMW US Capital, LLC	2.84	4/12/2021	700,000	693,188
1,500,000	BNG Bank N.V.	2.13	12/14/2020	1,495,875	1,484,618
350,000	BPCE	3.00	5/22/2022	347,830	338,079
600,000	Capital One, National Association	2.35	1/31/2020	599,640	592,393
700,000	Citibank N.A	2.86	5/1/2020	700,000	697,579
1,000,000	Citigroup Inc.	4.18	3/30/2021	1,024,330	1,006,705
1,300,000	Commonwealth Bank of Australia	3.20	9/18/2020	1,305,434	1,296,929
700,000	Consolidated Edison, Inc.	2.00	5/15/2021	700,082	679,102
500,000	Coventry Health Care, Inc.	5.45	6/15/2021	502,108	517,695
550,000	Crown Castle International Corp.	4.88	4/15/2022	611,875	565,941
600,000	Daimler Finance North America LLC	3.11	5/5/2020	603,588	597,910
700,000	DBS Group Holdings Ltd	3.11	7/25/2022	700,000	700,568
600,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	605,994	582,370
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023	779,968	755,419
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	500,910	504,663
1,200,000	Duke Energy Progress, LLC	2.95	9/8/2020	1,202,064	1,195,288
389,000	Eastman Chemical Company	3.60	8/15/2022	411,978	389,506
1,150,000	Export Development Canada	1.63	6/1/2020	1,148,655	1,133,892
900,000	Ford Motor Credit Company LLC	3.57	6/12/2020	907,695	887,344
559,000	GE Capital International Funding Company	2.34	11/15/2020	556,575	539,466
1,200,000	Gilead Sciences, Inc.	3.01	3/20/2019	1,202,052	1,199,737
1,000,000	GlaxoSmithKline Capital PLC	2.96	5/14/2021	1,000,000	993,153
800,000	Goldman Sachs Group, Inc., (The)	3.85	4/23/2021	817,448	805,943
1,200,000	Home Depot, Inc., (The)	2.90	6/5/2020	1,202,640	1,195,658
800,000	HSBC Holdings PLC	3.03	11/22/2023	775,456	774,330
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	698,705	688,257
1,000,000	Intel Corporation	2.70	5/11/2020	1,000,000	996,623
700,000	International Finance Corporation	1.75	3/30/2020	702,100	692,346
1,200,000	JPMorgan Chase & Co.	3.87	6/7/2021	1,220,124	1,208,209
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024	1,042,640	1,002,557
1,550,000	KfW	2.00	11/30/2021	1,546,110	1,523,585
350,000	Kommunalbanken AS	1.38	10/26/2020	349,090	341,871
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	798,963	809,404
1,200,000	Metropolitan Life Global Funding I	2.64	1/8/2021	1,200,708	1,185,436
1,000,000	Microsoft Corporation	2.38	2/12/2022	1,033,160	987,884
500,000	Mitsubishi UFJ Financial Group Inc.	3.61	2/22/2022	502,425	496,771
650,000	National Australia Bank Limited	3.63	6/20/2023	647,881	648,105
650,000	National Australia Bank Limited	3.19	5/22/2020	653,569	649,713
1,200,000	NBCUniversal Enterprise, Inc.	2.80	4/1/2021	1,209,072	1,188,256
1,200,000	New York Life Global Funding	2.68	4/9/2020	1,203,732	1,197,145
1,200,000	Nissan Motor Acceptance Corporation	3.50	9/28/2022	1,207,632	1,162,612
700,000	Nordea Bank AB	4.25	9/21/2022	725,970	703,582
1,300,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	1,295,216	1,286,995
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022	779,422	724,750
300,000	Pentair Finance S.a r.l.	2.65	12/1/2019	289,845	297,711
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021	997,950	974,389
1,200,000	Royal Bank of Canada	3.27	2/1/2022	1,200,000	1,190,772
900,000	Sempra Energy	3.24	3/15/2021	902,727	881,665
550,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	550,417	531,409
700,000	Sumitomo Mitsui Banking Corporation	2.45	10/20/2020	702,835	690,316
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	599,466	606,572
1,000,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	998,870	981,706
750,000	U.S. Bancorp	3.13	1/24/2022	750,000	750,734
8,000,000	United States Treasury Bonds	3.13	11/15/2028	8,228,750	8,298,128

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
Bonds, continued					
1,400,000	United States Treasury Inflation Linked Notes	0.13	4/15/2021	\$ 1,443,277	\$ 1,452,382
1,350,000	United States Treasury Inflation Linked Notes	0.51	1/15/2028	1,337,866	1,320,673
5,500,000	United States Treasury Inflation Linked Notes	0.13	4/15/2022	5,506,555	5,531,919
10,670,000	United States Treasury Notes	2.00	12/31/2021	10,506,768	10,524,120
19,315,000	United States Treasury Notes	2.63	2/28/2023	19,306,697	19,413,082
4,350,000	United States Treasury Notes	2.88	11/15/2021	4,356,287	4,398,429
1,200,000	Walt Disney Company, (The)	2.94	6/5/2020	1,202,928	1,198,682
1,200,000	Wells Fargo & Company	3.20	1/30/2020	1,211,892	1,202,394
500,000	XL Group Public Limited Company	6.25	5/15/2027	576,600	572,425
	Total Bonds			\$ 110,813,995	\$ 110,175,566
Asset-Backed Securities					
750,000	BA Credit Card Trust	3.00	9/15/2023	\$ 749,848	\$ 752,120
800,000	Capital One Multi-Asset Execution Trust	2.91	2/15/2022	803,531	800,724
800,000	Chase Issuance Trust	1.49	7/15/2022	799,866	782,568
1,000,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	1,001,250	999,357
750,000	Discover Card Execution Note Trust	2.69	10/17/2022	751,641	749,926
1,089,593	Ford Auto	1.22	3/15/2021	1,080,485	1,079,461
530,679	Honda Auto	1.16	5/18/2020	530,181	527,618
1,500,000	Nissan Auto	1.74	8/16/2021	1,499,841	1,486,046
181,257	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	181,498	180,279
	Total Asset-Backed Securities			\$ 7,398,141	\$ 7,358,099
Mortgage-Backed Securities					
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	\$ 639,844	\$ 642,075
52,512	Federal National Mortgage Association	3.75	2/1/2034	52,697	55,067
850,000	Federal National Mortgage Association	2.51	11/25/2022	835,756	836,965
1,000,000	Federal National Mortgage Association	3.10	7/25/2024	996,900	1,006,663
866,063	Federal National Mortgage Association	3.04	1/25/2022	866,605	872,069
800,000	Federal National Mortgage Association	2.56	7/25/2024	806,462	786,437
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	782,699
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	943,817
650,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	656,957	663,818
138,848	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	144,613	138,631
	Total Mortgage-Backed Securities			\$ 6,801,231	\$ 6,728,241
Adjustment to Contract Value					
				-	751,461
TOTAL CONSTANT DURATION SYNTHETIC GUARANTEED INVESTMENT CONTRACTS:				\$ 125,013,367	\$ 125,013,367
TOTAL STABLE VALUE INVESTMENTS				\$ 169,329,337	\$ 169,329,337

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 81,466,230	81,466,230
	Self-Help Credit Union Money Market			504,624	504,624
TOTAL SHORT-TERM INVESTMENTS				\$ 81,970,854	81,970,854
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
750,000	21St Century Fox America, Inc.	4.75	9/15/2044	\$ 771,836	798,683
200,000	21St Century Fox America, Inc.	7.43	10/1/2026	205,292	247,656
282,000	Abbott Laboratories	3.75	11/30/2026	280,643	278,502
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	707,789
725,000	Abbott Laboratories	4.90	11/30/2046	724,530	761,050
500,000	AbbVie Inc.	3.20	5/14/2026	479,331	463,392
500,000	AbbVie Inc.	4.30	5/14/2036	494,919	446,087
1,000,000	AbbVie Inc.	4.45	5/14/2046	942,105	874,739
150,000	Acadia Healthcare Company, Inc.	5.63	2/15/2023	153,561	142,125
200,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	198,666	195,500
150,000	AECOM	5.88	10/15/2024	160,191	147,750
4,250,000	Aercap Ireland Capital Ltd.	4.50	5/15/2021	4,495,735	4,262,266
3,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	3,431,860	3,519,790
5,900,000	Aktiebolaget Svensk Exportkredit	1.88	6/23/2020	5,894,336	5,829,973
500,000	Alabama Power Company	5.20	6/1/2041	557,385	539,958
500,000	Alabama Power Company	5.70	2/15/2033	582,468	580,762
250,000	Ally Financial Inc.	5.75	11/20/2025	261,098	248,750
200,000	Alpha 3 B.V.	6.25	2/1/2025	193,000	188,000
250,000	Altice S.A.	7.75	5/15/2022	264,533	227,500
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	482,741
4,050,000	Amazon.com, Inc.	4.05	8/22/2047	4,179,924	3,957,251
150,000	AMC Entertainment Holdings, Inc.	5.88	11/15/2026	131,250	128,625
150,000	AMC Entertainment Inc.	5.75	6/15/2025	154,313	132,000
449,750	American Airlines 2015-2 Pass Thru Trust	3.20	12/15/2029	440,245	422,846
440,804	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	452,996	424,230
5,100,000	American Honda Finance Corporation	3.38	9/9/2021	5,173,287	5,094,752
1,000,000	American International Group, Inc.	4.50	7/16/2044	985,519	892,429
7,000,000	American International Group, Inc.	4.88	6/1/2022	7,573,720	7,262,689
500,000	American Tower Corporation	3.50	1/31/2023	502,273	491,387
400,000	American Transmission Systems, Incorporated	5.00	9/1/2044	462,105	427,244
4,800,000	American Water Capital Corp.	4.20	9/1/2048	4,797,408	4,669,238
3,400,000	Ameriprise Financial, Inc.	5.30	3/15/2020	3,440,555	3,486,469
250,000	Analog Devices, Inc.	3.13	12/5/2023	248,422	242,837
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	525,970
200,000	Antero Resources Corporation	5.13	12/1/2022	204,000	188,000
417,000	Apache Corporation	6.00	1/15/2037	481,106	427,265
500,000	Apple Inc.	2.45	8/4/2026	473,046	462,116
4,400,000	Apple Inc.	2.85	2/23/2023	4,483,952	4,346,060
8,400,000	Apple Inc.	3.00	6/20/2027	8,380,596	8,004,662
250,000	Apple Inc.	4.25	2/9/2047	250,962	249,128
500,000	Apple Inc.	4.50	2/23/2036	550,386	525,804
1,000,000	Apple Inc.	4.65	2/23/2046	1,050,376	1,058,538
200,000	Applied Materials, Inc.	3.90	10/1/2025	208,133	201,262
400,000	Applied Materials, Inc.	5.85	6/15/2041	483,696	471,906
200,000	Aptim Corp.	7.75	6/15/2025	202,125	152,000
500,000	Arch Capital Services Inc.	4.01	12/15/2026	509,474	499,276
250,000	Arch Capital Services Inc.	5.03	12/15/2046	275,600	261,060
125,000	Aruba Investments, Inc.	8.75	2/15/2023	126,250	123,750
210,000	Ascend Learning, LLC	6.88	8/1/2025	213,000	201,075
150,000	Ashton Woods USA L.L.C.	6.75	8/1/2025	151,188	130,500
6,750,000	Asian Development Bank	1.75	8/14/2026	6,732,788	6,273,497
150,000	AstraZeneca PLC	6.45	9/15/2037	205,122	178,894
1,301,000	AT&T Inc.	4.30	2/15/2030	1,262,730	1,229,427
2,000,000	AT&T Inc.	5.15	2/15/2050	1,995,619	1,852,818
500,000	AT&T Inc.	5.15	11/15/2046	468,125	464,642
750,000	AT&T Inc.	4.13	2/17/2026	761,650	732,902
4,300,000	AT&T Inc.	4.55	3/9/2049	3,590,329	3,701,419
700,000	AT&T Inc.	4.80	6/15/2044	655,450	627,420
250,000	AT&T Inc.	5.45	3/1/2047	270,567	244,174
750,000	Athene Global Funding	4.00	1/25/2022	749,812	757,680
1,500,000	AutoZone, Inc.	2.50	4/15/2021	1,504,256	1,466,802
150,000	AV Homes, Inc.	6.63	5/15/2022	151,725	150,188
82,000	Bank of America Corporation	4.00	4/1/2024	83,666	82,455

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
750,000	Bank of America Corporation	3.97	3/5/2029	\$ 736,013	729,029
3,600,000	Bank of America Corporation	3.87	4/19/2021	3,713,940	3,649,684
600,000	Bank of America Corporation	2.63	10/19/2020	603,238	593,711
200,000	Bank of America Corporation	3.30	1/11/2023	198,888	196,972
229,000	Bank of America Corporation	3.42	12/20/2028	220,031	213,920
3,790,000	Bank of America Corporation	3.50	5/17/2022	3,791,930	3,790,569
750,000	Bank of America Corporation	4.18	11/25/2027	766,888	720,875
150,000	Bank of America Corporation	4.25	10/22/2026	149,976	145,890
500,000	Bank of America Corporation	4.20	8/26/2024	513,343	495,900
4,450,000	Bank of New York Mellon Corporation, (The)	3.57	10/30/2023	4,524,226	4,457,841
200,000	Bank of New York Mellon Corporation, (The)	2.05	5/3/2021	196,148	195,205
500,000	Bank of New York Mellon Corporation, (The)	3.00	10/30/2028	478,892	459,222
7,100,000	Banque europeenne d'investissement (BEI)	2.50	10/15/2024	7,041,567	7,009,198
700,000	Barclays PLC	4.95	1/10/2047	711,564	618,588
100,000	Bausch Health Companies Inc.	5.50	3/1/2023	81,058	91,500
1,295,000	Baxalta Incorporated	4.00	6/23/2025	1,269,964	1,266,071
5,000,000	BB&T Corporation	3.05	4/1/2022	5,000,000	4,975,840
1,000,000	Becton, Dickinson and Company	4.67	6/6/2047	944,650	940,555
500,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048	497,465	495,769
250,000	Bestfoods	6.63	4/15/2028	334,923	306,039
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043	847,838	819,368
500,000	Black Hills Corporation	4.35	5/1/2033	497,715	501,106
125,000	Block Communications, Inc.	6.88	2/15/2025	126,588	125,313
250,000	BMC East, LLC	5.50	10/1/2024	249,877	233,125
4,400,000	BMW US Capital, LLC	2.84	4/12/2021	4,400,000	4,357,179
7,000,000	BNG Bank N.V.	2.13	12/14/2020	6,980,750	6,928,215
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023	739,561	728,760
250,000	Boeing Company, (The)	3.63	3/1/2048	231,963	230,219
200,000	Bombardier Inc.	8.75	12/1/2021	198,045	206,000
500,000	Boston Properties Limited Partnership	2.75	10/1/2026	464,436	451,608
750,000	BP Capital Markets America Inc.	3.22	4/14/2024	746,288	734,302
2,250,000	BPCE	3.00	5/22/2022	2,236,050	2,173,365
500,000	Brixmor Operating Partnership LP	3.88	8/15/2022	510,117	498,535
750,000	Burlington Northern Santa FE, LLC	3.00	3/15/2023	758,474	744,614
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045	756,383	727,142
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029	308,838	306,649
150,000	BWAY Holding Company	7.25	4/15/2025	150,209	134,625
200,000	C&W Senior Financing Designated Activity	7.50	10/15/2026	196,124	192,250
150,000	Caleres, Inc.	6.25	8/15/2023	153,090	150,000
250,000	Calpine Corporation	5.75	1/15/2025	239,067	228,750
3,400,000	Capital One, National Association	2.35	1/31/2020	3,397,960	3,356,895
4,000,000	Cardinal Health, Inc.	4.63	12/15/2020	3,984,840	4,090,968
190,000	Cardtronics, Inc.	5.50	5/1/2025	190,000	175,750
300,000	Cascades Inc.	5.50	7/15/2022	298,125	292,500
500,000	CBS Corporation	5.50	5/15/2033	528,155	525,257
200,000	CCO Holdings, LLC	5.13	5/1/2027	194,250	186,280
200,000	CDW LLC	5.50	12/1/2024	208,950	197,500
125,000	Cedar Fair, L.P.	5.38	6/1/2024	124,218	122,188
500,000	Celgene Corporation	2.25	5/15/2019	501,546	498,530
750,000	Celgene Corporation	4.63	5/15/2044	803,687	658,832
150,000	Centene Corporation	4.75	1/15/2025	149,303	143,250
240,000	Centennial Resource Production, LLC	5.38	1/15/2026	242,100	223,200
15,000	Central Garden & Pet Company	5.13	2/1/2028	15,000	13,425
150,000	Central Garden & Pet Company	6.13	11/15/2023	156,891	149,625
200,000	Century Communities, Inc.	5.88	7/15/2025	200,571	176,000
125,000	CenturyLink, Inc.	5.80	3/15/2022	119,619	120,313
125,000	CenturyLink, Inc.	8.00	6/1/2036	113,121	113,125
500,000	Charter Communications Operating, LLC	4.46	7/23/2022	516,493	504,803
750,000	Charter Communications Operating, LLC	4.91	7/23/2025	783,335	745,770
750,000	Charter Communications Operating, LLC	6.48	10/23/2045	874,616	770,954
150,000	Chemours Company, (The)	5.38	5/15/2027	153,583	135,000
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027	201,296	188,810
500,000	Chevron Corporation	2.10	5/16/2021	497,130	490,348
500,000	Chevron Corporation	2.95	5/16/2026	495,087	481,338
350,000	Cisco Systems, Inc.	3.24	3/1/2019	351,572	350,210
250,000	Cisco Systems, Inc.	2.50	9/20/2026	237,073	233,046
300,000	Cisco Systems, Inc.	4.45	1/15/2020	331,965	304,657
500,000	Cisco Systems, Inc.	5.50	1/15/2040	616,717	589,965

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
5,350,000	Citibank N.A	2.86	5/1/2020	\$ 5,350,000	5,331,500
4,200,000	Citigroup Inc.	4.08	4/23/2029	4,057,368	4,086,394
300,000	Citigroup Inc.	4.45	9/29/2027	316,500	289,145
4,225,000	Citigroup Inc.	4.65	7/23/2048	4,205,945	4,129,160
200,000	Citigroup Inc.	4.65	7/30/2045	202,598	194,807
500,000	Citigroup Inc.	6.00	10/31/2033	577,133	548,635
4,000,000	Citizens Bank, National Association	3.28	3/2/2020	4,000,000	3,994,108
250,000	Citizens Bank, National Association	2.45	12/4/2019	250,137	248,228
150,000	Cleveland Electric Illuminating Company., (The)	5.95	12/15/2036	166,881	168,157
500,000	CME Group Inc.	4.15	6/15/2048	497,705	506,401
3,943,000	CNO Financial Group, Inc.	5.25	5/30/2025	3,997,216	3,755,708
250,000	Comcast Corporation	9.46	11/15/2022	356,305	303,736
750,000	Comcast Corporation	4.00	11/1/2049	745,140	672,046
750,000	Comcast Corporation	3.15	3/1/2026	747,552	717,611
500,000	Comcast Corporation	4.25	1/15/2033	527,987	496,588
1,500,000	Comcast Corporation	4.70	10/15/2048	1,509,925	1,516,322
250,000	Commonwealth Edison Company	5.88	2/1/2033	288,703	290,113
750,000	Commonwealth Edison Company	5.90	3/15/2036	919,719	884,262
200,000	CommScope, Inc. of North Carolina	5.50	6/15/2024	204,124	183,000
150,000	Community Health Systems, Inc.	6.25	3/31/2023	152,625	136,320
4,200,000	Conagra Brands, Inc.	5.40	11/1/2048	4,048,926	3,868,078
129,000	ConocoPhillips Company	4.15	11/15/2034	129,496	122,845
500,000	Consolidated Edison Company of New York	4.65	12/1/2048	508,715	519,192
300,000	Consolidated Edison Company of New York	5.85	3/15/2036	367,975	353,436
3,750,000	Consolidated Edison, Inc.	2.00	5/15/2021	3,750,255	3,638,044
300,000	Constellium N.V.	6.63	3/1/2025	297,235	278,250
100,000	Continental Resources, Inc.	4.38	1/15/2028	99,853	94,076
250,000	Continental Resources, Inc.	4.50	4/15/2023	248,659	246,044
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025	253,513	245,540
240,000	Cornerstone Chemical Company	6.75	8/15/2024	240,150	210,600
750,000	Corning Incorporated	4.75	3/15/2042	773,678	713,855
300,000	Corp Internationale Masonite	5.75	9/15/2026	284,250	282,750
125,000	Cott Holdings Inc.	5.50	4/1/2025	119,031	117,813
3,500,000	Coventry Health Care, Inc.	5.45	6/15/2021	3,514,756	3,623,862
200,000	Covey Park Energy	7.50	5/15/2025	200,520	172,000
500,000	Credit Suisse Group AG	3.57	1/9/2023	499,364	487,766
500,000	Credit Suisse Group Funding (Guernsey) L	3.45	4/16/2021	506,873	498,204
250,000	Credit Suisse Group Funding (Guernsey) L	3.80	9/15/2022	249,082	248,176
150,000	Crestwood Mid Partner L.P.	5.75	4/1/2025	148,837	139,125
3,400,000	Crown Castle International Corp.	4.88	4/15/2022	3,782,500	3,498,542
250,000	CSC Holdings, LLC	5.25	6/1/2024	236,968	229,063
200,000	CSC Holdings, LLC	5.50	5/15/2026	203,000	188,500
200,000	CVS Health Corporation	3.50	7/20/2022	204,463	198,628
750,000	CVS Health Corporation	4.30	3/25/2028	742,148	733,207
9,600,000	CVS Health Corporation	5.05	3/25/2048	9,593,167	9,337,056
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022	4,254,545	3,995,844
3,500,000	Daimler Finance North America LLC	3.11	5/5/2020	3,520,930	3,487,806
200,000	Dana Incorporated	5.50	12/15/2024	193,500	186,000
5,100,000	Darden Restaurants, Inc.	4.55	2/15/2048	4,848,570	4,687,033
4,400,000	DBS Group Holdings Ltd	3.11	7/25/2022	4,400,000	4,403,568
200,000	Delek Logistic Partner	6.75	5/15/2025	201,524	194,000
4,200,000	Delta Air Lines, Inc.	3.63	3/15/2022	4,199,412	4,110,078
3,700,000	Deutsche Bank Aktiengesellschaft	2.95	8/20/2020	3,736,963	3,591,283
500,000	Deutsche Telekom International Finance B	4.75	6/21/2038	473,185	484,774
5,200,000	Deutsche Telekom International Finance B	2.49	9/19/2023	5,069,792	4,910,225
4,200,000	Diamond 1 Finance Corp. -2023	5.45	6/15/2023	4,353,132	4,274,088
125,000	Diamond 1 Finance Corp. -2024	7.13	6/15/2024	126,130	127,188
500,000	Diamond 1 Finance Corp. -2036	8.10	7/15/2036	623,628	543,425
1,640,000	Diamond 1 Finance Corporation	6.02	6/15/2026	1,837,128	1,647,416
200,000	Diamond Offshore Drilling, Inc.	4.88	11/1/2043	145,283	111,000
125,000	Diamondback Energy, Inc.	5.38	5/31/2025	123,353	121,875
1,600,000	Discover Financial Services	3.75	3/4/2025	1,598,144	1,530,062
200,000	Discover Financial Services	4.10	2/9/2027	199,822	186,714
250,000	DISH DBS Corporation	5.88	11/15/2024	253,142	201,250
400,000	Dominion Energy, Inc.	5.25	8/1/2033	430,580	428,416
250,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024	255,158	248,125

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
675,000	Dow Chemical Company, (The)	4.63	10/1/2044	\$ 669,240	613,325
500,000	Dow Chemical Company, (The)	5.55	11/30/2048	499,635	506,976
500,000	DowDuPont Inc.	5.32	11/15/2038	515,585	514,842
9,850,000	DowDuPont Inc.	5.42	11/15/2048	10,105,080	10,233,589
275,000	Drax Finco PLC	6.63	11/1/2025	274,313	270,188
6,000,000	DTE Electric Company	4.05	5/15/2048	5,973,060	5,945,388
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026	296,813	287,206
3,850,000	Duke Energy Carolinas, LLC	3.35	5/15/2022	3,857,467	3,885,901
500,000	Duke Energy Carolinas, LLC	3.88	3/15/2046	486,771	468,869
500,000	Duke Energy Indiana, LLC	6.12	10/15/2035	611,135	616,045
250,000	Duke Energy Ohio, Inc.	5.45	4/1/2019	301,910	251,014
250,000	Eaton Vance Corp.	3.63	6/15/2023	248,800	251,634
500,000	eBay Inc.	4.00	7/15/2042	428,379	372,276
250,000	EMI Music Publishing Group North America	7.63	6/15/2024	269,063	263,125
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021	285,736	278,733
180,000	Endeavor Energy Resources	5.75	1/30/2028	180,600	183,636
60,000	Endo Finance	5.88	10/15/2024	60,000	56,700
150,000	EnLink Midstream Partners, LP	4.85	7/15/2026	138,950	135,265
1,000,000	EnSCO PLC	5.20	3/15/2025	667,500	665,000
200,000	Entergy Corporation	2.95	9/1/2026	188,423	184,516
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026	187,644	183,919
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045	507,725	511,018
1,250,000	Enterprise Products Operating LLC	4.90	5/15/2046	1,293,427	1,210,721
250,000	Enterprise Products Operating LLC	5.10	2/15/2045	270,123	250,907
125,000	Enviva Partners	8.50	11/1/2021	128,750	128,125
500,000	EOG Resources, Inc.	3.90	4/1/2035	485,044	472,053
150,000	ESH Hospitality, Inc.	5.25	5/1/2025	147,772	139,500
750,000	Etp Legacy Lp	4.90	3/15/2035	722,687	671,393
250,000	Etp Legacy Lp	6.05	6/1/2041	259,568	238,886
532,000	Etp Legacy Lp	6.63	10/15/2036	599,378	546,302
4,100,000	Eversource Energy	3.35	3/15/2026	4,101,972	3,901,617
7,300,000	Export Development Canada	1.63	6/1/2020	7,291,459	7,197,749
700,000	Express Scripts Holding Company	3.00	7/15/2023	683,889	673,734
500,000	Exxon Mobil Corporation	3.04	3/1/2026	496,840	487,784
3,650,000	Federal Home Loan Mortgage Corporation	6.25	7/15/2032	4,840,943	4,873,663
5,000,000	FedEx Corporation	4.05	2/15/2048	4,626,500	4,188,260
750,000	FedEx Corporation	4.40	1/15/2047	740,062	673,766
200,000	Fidelity National Information Services	3.00	8/15/2026	187,359	183,993
70,000	First Data Corporation	5.75	1/15/2024	69,125	68,250
200,000	First Quantum Minerals Ltd	6.50	3/1/2024	176,624	166,000
750,000	Florida Power & Light Company	4.13	6/1/2048	749,333	751,921
500,000	Ford Motor Company	4.35	12/8/2026	507,184	445,403
500,000	Ford Motor Company	5.29	12/8/2046	515,349	410,491
5,600,000	Ford Motor Credit Company LLC	3.57	6/12/2020	5,647,880	5,521,253
250,000	Ford Motor Credit Company LLC	3.20	1/15/2021	252,473	242,439
150,000	Freeport-McMoRan Inc.	5.45	3/15/2043	132,624	114,188
240,000	FXI Holdings, Inc.	7.88	11/1/2024	243,075	205,800
500,000	General Electric Capital Corporation	3.79	3/15/2023	500,000	451,026
500,000	General Electric Company	4.50	3/11/2044	571,486	407,790
500,000	General Mills, Inc.	4.55	4/17/2038	458,790	463,895
500,000	General Mills, Inc.	4.20	4/17/2028	489,240	489,958
500,000	General Mills, Inc.	4.70	4/17/2048	451,095	457,594
500,000	General Motors Company	6.60	4/1/2036	563,380	486,752
500,000	General Motors Financial Company, Inc.	3.20	7/6/2021	497,124	488,403
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022	504,340	484,516
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026	252,270	244,626
2,100,000	Gilead Sciences, Inc.	3.04	9/20/2019	2,104,599	2,097,822
1,700,000	GlaxoSmithKline Capital PLC	2.96	5/14/2021	1,700,000	1,688,360
5,100,000	Goldman Sachs Group, Inc., (The)	3.85	4/23/2021	5,211,231	5,137,888
5,600,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039	5,484,077	5,132,999
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045	1,055,572	951,466
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037	443,007	406,542
150,000	Gray Television, Inc.	5.13	10/15/2024	148,329	138,300
250,000	Gulfport Energy Corporation	6.00	10/15/2024	251,723	221,250
60,000	Gulfport Energy Corporation	6.38	1/15/2026	60,000	51,900
110,000	H&E Equipment Services, Inc.	5.63	9/1/2025	110,000	100,925
8,950,000	Halfmoon Parent, Inc.	4.90	12/15/2048	8,631,908	8,756,653
500,000	Halfmoon Parent, Inc.	4.80	8/15/2038	499,195	491,058
150,000	HCA Inc.	5.50	6/15/2047	150,000	142,125
500,000	HCP, Inc.	4.00	6/1/2025	502,639	489,458
150,000	Hess Corporation	5.63	2/15/2026	150,000	145,125

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
2,645,000	Hess Corporation	7.30	8/15/2031	\$ 3,332,991	2,862,006
530,000	Hess Corporation	5.80	4/1/2047	491,708	475,700
150,000	Hexion U.S. Finance Corp.	6.63	4/15/2020	137,899	119,625
150,000	Hill-Rom Holdings, Inc.	5.75	9/1/2023	153,545	150,000
500,000	Home Depot, Inc., (The)	3.50	9/15/2056	441,023	420,416
300,000	Home Depot, Inc., (The)	4.25	4/1/2046	292,362	298,980
300,000	Home Depot, Inc., (The)	4.50	12/6/2048	294,906	309,717
1,830,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024	1,800,226	1,843,796
500,000	HP Inc.	6.00	9/15/2041	521,687	495,624
5,250,000	HSBC Holdings PLC	3.03	11/22/2023	5,088,930	5,081,543
700,000	HSBC Holdings PLC	4.58	6/19/2029	700,807	693,867
125,000	HUB International Limited	7.00	5/1/2026	115,975	112,813
4,400,000	Hyundai Capital Services, Inc.	2.88	3/16/2021	4,391,860	4,326,186
250,000	Indiana Michigan Power Company	6.05	3/15/2037	282,678	291,827
500,000	Indiana Michigan Power Company	4.25	8/15/2048	497,140	491,437
250,000	Infor Software Parent LLC.	7.13	5/1/2021	255,623	243,125
2,400,000	ING Groep N.V.	4.63	1/6/2026	2,393,856	2,416,246
200,000	Intel Corporation	2.60	5/19/2026	193,588	187,253
200,000	Intelsat Jackson Holdings S.A.	8.50	10/15/2024	200,000	194,000
500,000	Intercontinental Exchange, Inc.	4.25	9/21/2048	496,440	489,430
4,500,000	International Bank for Rec & Dev	2.13	3/3/2025	4,406,715	4,340,340
200,000	International Business Machines Corporation	2.88	11/9/2022	201,060	195,367
4,450,000	International Finance Corporation	1.75	3/30/2020	4,463,350	4,401,344
4,200,000	International Finance Corporation	2.13	4/7/2026	4,079,082	4,027,073
750,000	International Paper Company	4.40	8/15/2047	735,755	630,801
500,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048	477,730	473,501
3,650,000	Interpublic Group of Companies, Inc., (The)	4.20	4/15/2024	3,665,029	3,648,069
4,200,000	Interstate Power and Light Company	4.10	9/26/2028	4,189,416	4,292,005
500,000	Interstate Power and Light Company	3.25	12/1/2024	504,639	487,272
500,000	J. M. Smucker Company, (The)	3.50	3/15/2025	508,509	480,074
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035	513,801	456,992
5,000,000	Jabil Inc.	3.95	1/12/2028	4,995,525	4,356,250
200,000	Jaguar Holding Company II	6.38	8/1/2023	208,478	191,400
2,850,000	Japan International Cooperation Agency	1.88	11/13/2019	2,810,948	2,826,014
150,000	JBS USA Food Co	5.88	7/15/2024	148,859	147,750
150,000	JDA	7.38	10/15/2024	152,813	151,125
4,000,000	John Deere Capital Corporation	2.55	1/8/2021	4,057,920	3,963,856
1,000,000	Johnson & Johnson	3.40	1/15/2038	997,076	930,835
400,000	Johnson & Johnson	4.38	12/5/2033	426,592	427,431
200,000	Jonah Energy LLC	7.25	10/15/2025	200,800	128,000
500,000	JPMorgan Chase & Co.	3.90	1/23/2049	500,000	438,534
7,325,000	JPMorgan Chase & Co.	3.87	6/7/2021	7,447,840	7,375,110
600,000	JPMorgan Chase & Co.	2.55	10/29/2020	604,171	593,330
500,000	JPMorgan Chase & Co.	3.63	12/1/2027	489,324	465,284
750,000	JPMorgan Chase & Co.	4.13	12/15/2026	770,384	731,761
250,000	JPMorgan Chase & Co.	4.95	6/1/2045	279,735	253,534
750,000	JPMorgan Chase & Co.	3.90	7/15/2025	773,344	743,194
9,680,000	KfW	2.00	11/30/2021	9,655,703	9,515,033
550,000	Kinder Morgan Energy Partners, L.P.	5.40	9/1/2044	542,643	525,744
2,150,000	Kommunalbanken AS	1.38	10/26/2020	2,144,410	2,100,062
4,950,000	Kommuninvest i Sverige Aktiebolag	1.88	6/1/2021	4,947,525	4,857,093
135,000	Koppers Inc.	6.00	2/15/2025	135,000	118,800
6,600,000	Korea Development Bank, (The)	3.14	7/6/2022	6,600,000	6,607,319
4,600,000	Korea East-West Power Co., Ltd	3.88	7/19/2023	4,593,706	4,654,073
500,000	Kraft Heinz Foods Company	4.00	6/15/2023	501,635	498,690
500,000	Kraft Heinz Foods Company	5.00	7/15/2035	522,294	469,239
500,000	Kroger Co., (The)	2.60	2/1/2021	500,721	490,402
528,000	Kroger Co., (The)	4.00	2/1/2024	549,442	532,467
150,000	L Brands, Inc.	6.75	7/1/2036	130,688	122,250
500,000	Lafargeholcim Finance	3.50	9/22/2026	490,628	454,160
200,000	Lennar Corporation	5.25	6/1/2026	198,515	188,500
150,000	Level 3 Financing, Inc.	5.25	3/15/2026	150,468	137,250
950,000	Liberty Mutual Group Inc.	4.85	8/1/2044	949,021	922,492
150,000	Lions Gate	5.88	11/1/2024	148,500	148,125
125,000	Live Nation Entertainment, Inc.	5.38	6/15/2022	124,688	124,063
210,000	Lonestar Resources America Inc.	11.25	1/1/2023	210,000	198,975

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
1,000,000	Lowe's Companies, Inc.	3.70	4/15/2046	\$ 908,242	815,538
180,000	M/I Homes, Inc.	5.63	8/1/2025	180,750	164,700
4,700,000	Maple Escr	5.09	5/25/2048	4,830,956	4,469,470
500,000	Maple Escr	4.60	5/25/2028	500,305	496,228
4,100,000	Marathon Petroleum Corporation	5.85	12/15/2045	3,688,136	4,047,938
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024	4,395,250	4,257,082
3,750,000	Marriott International, Inc.	3.00	3/1/2019	3,813,075	3,745,211
750,000	Massachusetts Mutual Life Insurance Company	5.38	12/1/2041	898,840	831,248
1,000,000	McDonald's Corporation	4.88	12/9/2045	1,034,109	1,006,645
340,000	Medtronic, Inc.	4.38	3/15/2035	358,140	348,106
142,000	Men's Wearhouse, Inc., (The)	7.00	7/1/2022	136,432	142,710
200,000	Meritage Homes Corporation	5.13	6/6/2027	200,408	170,000
330,000	Microsoft Corporation	3.30	2/6/2021	331,815	326,866
950,000	Microsoft Corporation	3.70	8/8/2046	905,895	910,084
800,000	Microsoft Corporation	4.20	11/3/2035	826,982	829,329
1,250,000	Microsoft Corporation	4.45	11/3/2045	1,288,429	1,325,801
5,110,000	MidAmerican Energy Company	3.95	8/1/2047	5,102,795	4,946,843
400,000	Mississippi Power Company	4.25	3/15/2042	374,404	369,270
250,000	Mississippi Power Company	4.75	10/15/2041	253,407	239,822
4,000,000	Mitsubishi UFJ Financial Group Inc	3.61	2/22/2022	4,019,400	3,974,164
4,250,000	Mitsubishi UFJ Financial Group Inc	4.29	7/26/2038	4,300,193	4,248,814
150,000	Molina Healthcare, Inc.	5.38	11/15/2022	150,308	144,750
150,000	Morgan Stanley	3.13	7/27/2026	142,490	138,695
750,000	Morgan Stanley	3.88	1/27/2026	762,736	731,528
1,250,000	Morgan Stanley	4.38	1/22/2047	1,242,270	1,183,050
150,000	Morgan Stanley	4.00	7/23/2025	151,593	147,983
500,000	Mosaic Company, (The)	5.45	11/15/2033	525,588	513,927
200,000	MPH Infotech, Inc.	7.13	6/1/2024	208,960	186,500
200,000	MPT Oper Partnership	5.00	10/15/2027	200,000	182,875
125,000	MSCI Inc.	5.75	8/15/2025	127,046	125,938
135,000	Murphy Oil Corporation	5.75	8/15/2025	135,000	126,102
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027	146,295	144,000
150,000	Murray Energy Corporation	11.25	4/15/2021	96,045	93,563
500,000	Mylan N.V.	3.95	6/15/2026	478,834	455,707
7,800,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020	7,883,532	7,712,250
6,225,000	National Australia Bank Limited	3.63	6/20/2023	6,204,707	6,206,848
500,000	National Rural Utilities Cooperative Finance	4.40	11/1/2048	507,690	520,732
200,000	Navient Corporation	5.88	10/25/2024	191,467	167,000
240,000	Navistar International Corporation	6.63	11/1/2025	241,575	231,600
6,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026	6,669,845	6,262,555
199,314	Neiman Marcus LLC	8.75	10/15/2021	155,520	83,712
3,000,000	Nestle Holdings, Inc.	4.00	9/24/2048	2,950,070	2,942,172
500,000	Nestle Holdings, Inc.	3.90	9/24/2038	494,655	484,956
150,000	Netflix, Inc.	5.88	11/15/2028	148,125	145,755
150,000	New Red Finance, Inc.	5.00	10/15/2025	150,299	138,000
3,720,000	New York Life Insurance Company	5.88	5/15/2033	3,662,281	4,455,154
125,000	Newfield Exploration Company	5.63	7/1/2024	128,788	126,563
750,000	NextEra Energy Capital Holdings, Inc.	3.63	6/15/2023	766,811	749,081
500,000	NextEra Energy Capital Holdings, Inc.	4.80	12/1/2077	500,000	421,206
30,000	NGPL PipeCo LLC	4.38	8/15/2022	30,000	29,175
190,000	NGPL PipeCo LLC	4.88	8/15/2027	197,254	179,075
500,000	NiSource Finance Corp.	4.80	2/15/2044	483,221	484,080
400,000	NiSource Finance Corp.	5.65	2/1/2045	424,080	435,482
4,400,000	Nordea Bank AB	4.25	9/21/2022	4,563,240	4,422,515
7,100,000	Nordiska Investeringsbanken, Pohjoismaid	2.25	9/30/2021	7,073,872	7,028,972
450,000	Nordstrom, Inc.	4.00	3/15/2027	441,289	425,015
551,000	Norfolk Southern Corporation	3.94	11/1/2047	378,436	499,554
600,000	Northern States Power Company	3.60	9/15/2047	551,364	549,236
150,000	Novelis Corporation	5.88	9/30/2026	153,149	132,750
250,000	NRG Energy, Inc.	6.63	1/15/2027	244,216	251,875
500,000	Nutrien Ltd.	4.90	6/1/2043	474,780	477,762
500,000	Occidental Petroleum Corporation	2.70	2/15/2023	496,045	484,615
200,000	OCI N.V.	6.63	4/15/2023	203,060	196,500
300,000	Ohio Edison Company	6.88	7/15/2036	373,476	372,659
200,000	Old Republic International Corporation	3.88	8/26/2026	195,125	190,976

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
150,000	Omega Engineering, Inc.	5.00	1/15/2026	\$ 150,563	137,250
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042	284,145	284,094
750,000	Oneok Partners, L.P.	3.38	10/1/2022	751,662	736,393
750,000	Oneok Partners, L.P.	6.13	2/1/2041	844,641	772,727
200,000	Open Text Corp	5.63	1/15/2023	208,248	199,000
1,000,000	Oracle Corporation	3.85	7/15/2036	972,146	944,484
1,000,000	Oracle Corporation	4.13	5/15/2045	964,671	946,208
4,200,000	Oracle Corporation	4.00	11/15/2047	3,822,924	3,913,140
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026	497,931	480,285
125,000	Orezone Gold Corporation	7.00	4/15/2025	118,579	117,500
3,750,000	Owens Corning	4.20	12/15/2022	3,766,673	3,723,296
131,000	Pacific Gas And Electric Company	3.30	12/1/2027	118,990	106,902
500,000	Pacific Gas And Electric Company	3.25	9/15/2021	510,801	460,528
400,000	Pacific Gas And Electric Company	5.13	11/15/2043	415,708	344,790
750,000	PacifiCorp	6.25	10/15/2037	965,810	935,419
200,000	PBF Logistics LP	6.88	5/15/2023	205,124	196,500
4,300,000	Penn Mutual Life Insurance Company, (The)	6.65	6/15/2034	5,282,894	5,070,070
4,200,000	Penske Automotive Group, Inc.	4.88	7/11/2022	4,676,532	4,348,499
1,400,000	Pentair Finance S.a r.l.	2.65	12/1/2019	1,352,610	1,389,319
300,000	PepsiCo, Inc.	2.38	10/6/2026	283,212	275,415
500,000	PepsiCo, Inc.	4.45	4/14/2046	539,836	522,170
200,000	PetSmart, Inc.	7.13	3/15/2023	201,374	116,500
300,000	Pfizer Inc.	2.75	6/3/2026	293,741	284,990
500,000	Pfizer Inc.	4.20	9/15/2048	498,810	507,309
500,000	Pfizer Inc.	4.00	12/15/2036	510,372	494,993
700,000	Pfizer Inc.	5.95	4/1/2037	890,042	839,486
500,000	Piedmont Natural Gas Company, Inc.	3.64	11/1/2046	440,770	436,085
60,000	Pilgrim's Pride Corporation	5.75	3/15/2025	61,200	56,250
160,000	Pilgrim's Pride Corporation	5.88	9/30/2027	157,250	145,200
500,000	Plains All American Pipeline, L.P.	4.50	12/15/2026	490,925	481,601
250,000	Plantronics, Inc.	5.50	5/31/2023	255,625	232,500
500,000	PNC Bank, National Association	2.25	7/2/2019	503,077	498,209
1,600,000	PNC Financial Services Group, Inc., (The)	2.85	11/9/2022	1,676,793	1,567,934
400,000	Polar Tankers, Inc.	5.95	5/10/2037	454,469	465,068
250,000	Post Holdings, Inc.	5.00	8/15/2026	238,116	227,500
5,100,000	Presidencia de la Republica de Colombia	4.50	3/15/2029	5,067,462	5,041,350
350,000	Public Service Company of Colorado	3.55	6/15/2046	305,571	308,751
5,925,000	Public Service Company of Colorado	3.70	6/15/2028	5,912,261	5,997,392
750,000	Public Service Electric and Gas Company	5.38	11/1/2039	887,266	854,094
125,000	Qorvo, Inc.	5.50	7/15/2026	120,084	119,375
235,000	Qualcomm Incorporated	3.25	5/20/2027	234,414	218,597
250,000	Qualcomm Incorporated	4.30	5/20/2047	249,960	222,038
200,000	Quicken Loans Inc.	5.25	1/15/2028	198,083	177,000
150,000	Rayonier A.M. Products Inc.	5.50	6/1/2024	144,311	132,375
150,000	Realogy Group	5.25	12/1/2021	146,984	142,500
4,200,000	Regency Centers, L.P.	3.75	6/15/2024	4,317,570	4,156,328
200,000	Revlon Consumer Products Corporation	6.25	8/1/2024	197,935	106,000
150,000	Reynolds Group Issuer Inc.	5.13	7/15/2023	154,815	142,875
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025	517,042	502,045
750,000	Rockwell Collins, Inc.	4.35	4/15/2047	763,943	689,956
8,800,000	Royal Bank of Canada	3.27	2/1/2022	8,800,000	8,732,328
200,000	Salem Media Group, Inc.	6.75	6/1/2024	203,150	177,500
750,000	San Diego Gas & Electric Company	5.35	5/15/2035	869,672	821,030
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045	388,903	370,245
500,000	Santander UK Group Holdings PLC	3.57	1/10/2023	503,008	478,594
500,000	Santander UK PLC	2.38	3/16/2020	501,093	494,540
150,000	Schweitzer-Mauduit International, Inc.	6.88	10/1/2026	143,624	141,000
150,000	Sealed Air Corporation	5.50	9/15/2025	149,250	148,125
5,600,000	Sempra Energy	3.24	3/15/2021	5,616,968	5,485,917
500,000	Shell International Finance B.V.	3.25	5/11/2025	501,433	493,020
1,000,000	Shell International Finance B.V.	4.00	5/10/2046	948,631	965,663
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023	481,764	472,659
880,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046	813,466	744,090
500,000	Sierra Pacific Power Company	2.60	5/1/2026	482,331	465,813
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046	998,329	962,890

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
125,000	Sinclair Television Group, Inc.	5.13	2/15/2027	\$ 120,411	110,313
125,000	Sinclair Television Group, Inc.	6.13	10/1/2022	128,829	125,938
200,000	Sirius XM Radio Inc.	5.00	8/1/2027	201,094	182,750
200,000	Six Flags Operations Inc.	5.50	4/15/2027	200,000	188,500
3,700,000	SL Green Operating Partnership, L.P.	3.25	10/15/2022	3,703,579	3,574,933
500,000	South Carolina Electric & Gas Company	5.30	5/15/2033	521,575	540,897
750,000	Southern California Edison Company	5.55	1/15/2036	887,714	793,884
200,000	Spectrum Brands, Inc.	6.63	11/15/2022	209,634	202,500
200,000	Sprint Corporation	7.13	6/15/2024	207,509	198,068
500,000	Standard Chartered PLC	5.30	1/9/2043	536,685	472,496
250,000	Standard Industries, Inc.	6.00	10/15/2025	257,335	239,775
4,350,000	Starbucks Corporation	2.45	6/15/2026	4,323,283	3,913,556
150,000	Stevens Holding Company	6.13	10/1/2026	149,583	147,750
500,000	Sumitomo Mitsui Banking Corporation	2.45	1/16/2020	501,542	496,021
6,750,000	Sumitomo Mitsui Banking Corporation	2.45	10/20/2020	6,777,338	6,656,614
150,000	Summit Materials	5.13	6/1/2025	136,494	136,500
4,100,000	Sunoco Logistics Partners Operations L.P	5.40	10/1/2047	4,184,747	3,715,445
120,000	Sunoco LP 01-15-2023	4.88	1/15/2023	120,000	117,000
10,000	Sunoco LP 02-15-2028	5.88	3/15/2028	10,000	9,354
10,000	Sunoco LP 03-15-2026	5.50	2/15/2026	10,000	9,475
500,000	Sysco Corporation	4.50	4/1/2046	512,055	472,360
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023	4,595,906	4,650,384
200,000	Tallgrass Energy Partners L.P.	5.50	1/15/2028	203,250	192,000
400,000	Tampa Electric Company	6.15	5/15/2037	456,768	461,297
2,645,000	Tanger Properties Limited Partnership	3.88	12/1/2023	2,683,541	2,605,545
250,000	Target Corporation	4.00	7/1/2042	243,400	235,762
215,000	Telecom Italia Capital, Societe Anonyme	7.72	6/4/2038	277,812	213,523
185,000	Teleflex Incorporated	5.25	6/15/2024	192,863	184,075
250,000	Telesat Canada	8.88	11/15/2024	266,640	260,000
200,000	Tempo Acquisition	6.75	6/1/2025	202,123	185,000
200,000	Tenet Healthcare Corporation	6.75	6/15/2023	187,794	187,750
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024	198,462	192,643
200,000	T-Mobile USA, Inc.	6.50	1/15/2026	213,000	204,000
5,800,000	Toronto-Dominion Bank, (The)	1.85	9/11/2020	5,793,446	5,693,895
250,000	TransDigm Inc.	6.38	6/15/2026	257,188	232,500
200,000	Transocean Inc.	6.80	3/15/2038	157,761	133,000
500,000	TTX Company	3.90	2/1/2045	471,385	459,671
500,000	Tucson Electric Power Company	4.85	12/1/2048	521,125	520,068
5,300,000	U.S. Bancorp	3.13	1/24/2022	5,300,000	5,305,189
320,000	U.S. Small Business Administration	3.54	12/1/2038	320,000	322,697
400,000	U.S. Small Business Administration	3.87	11/1/2038	400,000	414,797
1,000,000	Union Pacific Corporation	4.50	9/10/2048	989,430	986,046
250,000	Unit Corporation	6.63	5/15/2021	248,030	227,500
439,560	United Airlines, Inc.	3.45	6/1/2029	450,136	415,691
4,250,000	United Mexican States	4.60	2/10/2048	3,999,250	3,771,875
2,400,000	United Parcel Service of America, Inc.	8.38	4/1/2020	3,203,256	2,549,753
250,000	United Rentals (North America), Inc.	5.50	5/15/2027	249,953	231,875
150,000	United States Steel Corporation	6.25	3/15/2026	139,343	131,250
750,000	United Technologies Corporation	3.65	8/16/2023	749,933	747,062
500,000	United Technologies Corporation	4.50	6/1/2042	483,385	472,371
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027	507,799	494,861
250,000	Unum Group	7.25	3/15/2028	306,860	293,224
3,950,000	Unum Group	7.25	3/15/2028	4,848,388	4,632,943
250,000	Veritas U, Inc.	10.50	2/1/2024	271,250	163,750
500,000	Verizon Communications Inc.	4.40	11/1/2034	489,579	481,896
1,000,000	Verizon Communications Inc.	4.52	9/15/2048	944,035	937,254
750,000	Verizon Communications Inc.	2.45	11/1/2022	729,662	727,548
4,420,000	Verizon Communications Inc.	2.63	8/15/2026	4,408,375	4,007,309
220,000	Verizon Communications Inc.	3.85	11/1/2042	186,472	189,657
309,000	Verizon Communications Inc.	4.81	3/15/2039	306,864	302,600
1,100,000	Verizon Communications Inc.	4.86	8/21/2046	1,100,766	1,081,047
200,000	Vermilion Energy Inc.	5.63	3/15/2025	201,500	187,500
250,000	Viacom Inc.	4.38	3/15/2043	224,305	197,391
180,000	Viking Cruises Limited	5.88	9/15/2027	180,000	167,850
500,000	Virginia Electric and Power Company	4.60	12/1/2048	509,920	521,502
1,655,000	Virginia Electric and Power Company	6.35	11/30/2037	2,185,044	2,036,160
1,960,000	Virginia Electric and Power Company	6.00	5/15/2037	2,476,333	2,343,584
250,000	Visa Inc.	4.30	12/14/2045	303,543	258,371
125,000	Vizient, Inc.	10.38	3/1/2024	133,594	132,500
5,200,000	Vodafone Group Public Limited Company	5.25	5/30/2048	5,235,424	4,881,947

FIXED INCOME INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
CORPORATE BONDS, <i>continued</i>					
100,000	VRX Escrow Corp.	5.50	11/1/2025	100,000	93,250
300,000	W. W. Grainger, Inc.	4.60	6/15/2045	320,289	308,217
300,000	W. W. Grainger, Inc.	3.75	5/15/2046	270,492	271,246
500,000	Walmart Inc.	4.05	6/29/2048	493,495	497,510
100,000	Walt Disney Company, (The)	7.00	3/1/2032	129,276	130,553
500,000	Walt Disney Company, (The)	4.13	6/1/2044	513,640	495,252
1,000,000	Warner Media, LLC	4.85	7/15/2045	984,169	897,270
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028	4,199,836	4,291,900
5,100,000	Wells Fargo & Company	3.20	1/30/2020	5,146,461	5,110,175
1,100,000	Wells Fargo & Company	4.75	12/7/2046	1,108,048	1,059,135
500,000	Wells Fargo & Company	5.38	2/7/2035	584,832	549,446
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038	658,555	618,359
200,000	West Str Merger Sub Inc.	6.38	9/1/2025	201,618	177,000
750,000	Western Gas Partners, LP	3.95	6/1/2025	754,702	706,592
250,000	Western Gas Partners, LP	5.30	3/1/2048	247,923	215,729
5,000,000	Westinghouse Air Brake Technologies Corporation	3.45	11/15/2026	4,820,150	4,494,095
200,000	Wildhorse Resource Development Corp.	6.88	2/1/2025	196,715	189,000
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044	269,175	251,257
500,000	Williams Partners L.P.	3.60	3/15/2022	507,953	490,605
1,250,000	Williams Partners L.P.	5.40	3/4/2044	1,282,422	1,191,408
300,000	WM. Wrigley Jr. Company	2.90	10/21/2019	299,280	299,552
178,000	WMG Acquisition Corp.	5.63	4/15/2022	184,898	177,555
125,000	Wolverine World Wide, Inc.	5.00	9/1/2026	117,750	115,625
150,000	WPX Energy, Inc.	5.75	6/1/2026	145,075	135,750
3,850,000	XL Group Public Limited Company	6.25	5/15/2027	4,439,820	4,407,616
850,000	XLIT Ltd.	5.50	3/31/2045	878,978	878,937
250,000	Zayo Group LLC	6.38	5/15/2025	261,718	232,500
TOTAL CORPORATE BONDS				\$ 728,633,082	708,974,965
UNITED STATES GOVERNMENT BONDS					
500,000	United States Treasury Bill	1.00	6/7/2018	\$ 493,276	494,267
45,380,000	United States Treasury Bond	3.50	2/15/2039	49,814,108	49,636,145
36,100,000	United States Treasury Bond	3.00	8/15/2048	35,817,940	35,929,355
9,050,000	United States Treasury Inflation Linked Notes	0.92	2/15/2047	9,411,115	8,701,612
25,300,000	United States Treasury Inflation Linked Notes	0.40	7/15/2025	25,279,980	26,006,212
17,440,000	United States Treasury Note	2.75	8/31/2023	17,434,873	17,635,520
4,700,000	United States Treasury Note	2.88	5/15/2028	4,712,484	4,772,154
4,600,000	United States Treasury Note	2.88	8/15/2028	4,612,578	4,671,157
14,140,000	United States Treasury Note	2.75	2/15/2028	13,812,653	14,212,906
19,500,000	United States Treasury Note	2.88	11/30/2023	19,532,754	19,839,729
51,670,000	United States Treasury Note	2.63	2/28/2023	51,574,353	51,932,380
TOTAL UNITED STATES GOVERNMENT BONDS				\$ 232,496,114	233,831,437
TOTAL BONDS				\$ 961,129,196	942,806,402

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
BOND FUNDS					
5,110,231	Ashmore Emerging Markets Total Return Fund			\$ 44,848,103	38,122,324
388,581	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC			36,612,785	38,539,543
2,074,625	Neuberger Berman High Income Bond Fund			18,452,984	16,659,236
628,875	Neuberger Berman High Income Fund LLC			25,000,000	29,324,873
9,661,514	Voya Senior Loan Trust Fund Class A			111,238,854	113,632,281
TOTAL BOND FUNDS				\$ 236,152,726	236,278,257
ASSET-BACKED SECURITIES					
5,290,000	BA Credit Card Trust	3.00	9/15/2023	\$ 5,288,925	\$ 5,304,950
5,700,000	Capital One Multi-Asset Execution Trust	2.91	2/15/2022	5,725,160	5,705,159
5,200,000	Chase Issuance Trust	1.49	7/15/2022	5,199,132	5,086,692
4,250,000	Citibank Credit Card Issuance Trust	2.60	4/7/2022	4,259,297	4,250,000
2,500,000	Citibank Credit Card Issuance Trust	1.74	1/19/2021	2,503,125	2,498,393
4,800,000	Discover Card Execution Note Trust	2.69	10/17/2022	4,810,500	4,799,525
3,377,740	Ford Motor Credit Company LLC	1.22	3/15/2021	3,349,504	3,346,330
1,525,702	Honda Auto	1.16	5/18/2020	1,524,272	1,516,902
3,800,000	Nissan Auto	1.74	8/16/2021	3,799,598	3,764,649
1,139,330	Toyota Auto Receivables 2016-B Owner Trust	1.30	4/15/2020	1,140,843	1,133,182
TOTAL ASSET-BACKED SECURITIES				\$ 37,600,356	37,405,782
MORTGAGE-BACKED SECURITIES					
11,337,928	Bank 2017-Bnk5	1.09	6/15/2060	\$ 860,166	\$ 714,119
490,000	Bank of America Merrill Lynch Commercial	3.88	2/15/2050	502,578	485,059
11,864,227	Bank of America Merrill Lynch Commercial	1.13	2/15/2050	980,240	790,893
1,096,312	Bank of America Mortgage Securities, Inc	4.49	12/25/2034	1,094,019	1,088,967
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054	1,029,570	1,008,227
17,457,732	CFCRE 2016-C7 Mortgage Trust	0.75	12/10/2054	942,054	834,427
13,401,191	Citigroup Commercial Mortgage Trust 2013	1.25	11/10/2046	625,390	572,083
730,000	Citigroup Commercial Mortgage Trust 2013	5.13	11/10/2046	700,858	715,788
1,000,000	Citigroup Commercial Mortgage Trust 2014	4.02	3/10/2047	1,076,523	1,029,281
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047	780,355	756,455
595,443	COMM 2012-CCRE2 Mortgage Trust	1.65	8/15/2045	41,096	28,843
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	4,508,438	4,524,156
1,278,991	COMM 2012-CCRE3 Mortgage Trust	1.87	10/15/2045	104,586	73,357
575,759	COMM 2012-CCRE4 Mortgage Trust	1.79	10/15/2045	40,455	28,592
1,000,000	Comm 2013-CCRE10 Mortgage Trust	4.52	8/10/2046	1,075,128	1,044,639
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046	1,092,810	1,052,132
500,000	COMM 2013-CCRE13 Mortgage Trust	4.90	10/10/2046	516,641	522,897
712,181	COMM 2013-CCRE6 Mortgage Trust	1.07	3/10/2046	34,325	20,262
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046	979,414	988,768
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046	960,762	921,704
4,250,000	COMM 2014-UBS4 Mortgage Trust	3.69	8/10/2047	4,360,037	4,309,666
3,350,000	COMM 2014-UBS4 Mortgage Trust	3.80	8/10/2047	3,719,547	3,416,427
500,000	COMM 2016-COR1 Mortgage Trust	4.39	10/10/2049	494,906	491,008
1,000,000	Comm Commercial Mortgage-DBUBS	5.47	11/10/2046	1,102,319	1,043,930
990,000	Comm Commercial Mortgage-DBWF	3.42	6/10/2034	982,767	958,228
1,000,000	Comm Commercial Mortgage-Hudson	2.84	8/10/2038	973,533	948,009
1,000,000	Comm Commercial Mortgage-MSCCG	3.46	6/7/2035	999,772	967,614
981,425	Core Indl	3.29	2/10/2037	990,636	970,162
253,000	DBWF Mortgage Trust	3.42	6/10/2034	222,718	220,427
5,087,662	Federal National Mortgage Association	2.45	4/1/2025	4,920,262	4,952,341
4,200,000	Federal National Mortgage Association	3.24	9/1/2029	4,332,563	4,108,793
5,050,000	Federal National Mortgage Association	2.71	1/1/2025	5,027,512	4,940,789
8,423,373	Federal National Mortgage Association	3.58	5/1/2028	8,411,215	8,565,829
8,453,439	Federal National Mortgage Association	3.43	6/1/2028	8,334,351	8,498,784
347,371	Federal National Mortgage Association	3.75	2/1/2034	348,592	364,273
5,500,000	Federal National Mortgage Association	2.78	9/1/2027	5,501,719	5,322,200
3,500,000	Federal National Mortgage Association	2.51	11/25/2022	3,441,348	3,446,328
5,075,000	Federal National Mortgage Association	2.96	9/25/2027	4,978,258	4,928,211
6,614,000	Federal National Mortgage Association	3.10	7/25/2024	6,593,497	6,658,069

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
MORTGAGE-BACKED SECURITIES, continued					
5,100,000	Federal National Mortgage Association	2.56	7/25/2024	\$ 5,141,939	\$ 5,013,535
3,444,570	Federal National Mortgage Association	3.04	1/25/2022	3,446,708	3,468,458
470,000	Government National Mortgage Association	3.17	11/16/2046	481,503	463,850
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045	1,069,940	1,024,686
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045	494,119	492,214
660,000	GS Mortgage Securities Trust 2013-GCJ16	4.27	11/10/2046	724,809	686,904
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046	1,095,757	1,053,676
130,000	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047	137,620	132,094
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050	1,029,546	998,744
680,000	GS Mortgage Securities Trust 2031	3.55	10/15/2031	680,000	679,576
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.72	3/15/2050	1,037,628	1,006,470
1,000,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	3.99	1/15/2046	1,050,174	1,003,455
570,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.41	8/15/2046	631,364	596,338
340,000	J.P. Morgan Chase Commercial Mortgage Securities Corp.	5.41	8/15/2046	353,520	350,569
1,926,338	JP Morgan Mortgage Trust	4.25	8/25/2035	1,927,923	1,946,112
1,000,000	JPMBB Commercial Mortgage Securities Trust	4.44	2/15/2047	1,075,015	1,027,396
1,000,000	JPMBB Commercial Mortgage Securities Trust	3.58	3/15/2049	1,040,869	1,000,887
710,000	JPMBB Commercial Mortgage Securities Trust	3.85	7/15/2050	697,920	660,173
269,000	LCCM Mortgage Trust	3.99	2/15/2036	277,920	269,928
4,200,000	Morgan Stanley Bank of America Merrill L	3.73	5/15/2048	4,342,800	4,246,557
1,000,000	Morgan Stanley Bank of America Merrill L	3.72	12/15/2049	1,029,414	1,006,423
140,000	Morgan Stanley Bank of America Merrill L	3.21	2/15/2046	140,723	137,825
340,000	Morgan Stanley Cap Trust 2018	4.41	10/15/2051	350,178	356,936
1,160,000	Morgan Stanley	4.31	12/15/2051	1,194,768	1,209,105
810,000	Morgan Stanley	2.70	1/11/2032	817,885	803,794
1,000,000	Park Avenue Trust	3.51	6/5/2037	1,029,245	986,358
1,953,325	Structured Adjustable Rate Mortgage Loan	4.21	2/25/2035	1,973,943	1,950,395
12,026,126	UBS Commercial Mortgage Trust 2018-C12	0.84	8/15/2051	768,465	749,757
1,000,000	UBS-Barclays Commercial Mortgage Trust 2046	3.19	3/10/2046	1,029,460	999,754
1,000,000	Wells Fargo & Company	3.54	12/15/2048	1,026,253	1,006,192
16,866,986	Wells Fargo Commercial Mortgage Trust 2049	1.01	12/15/2049	975,982	805,635
1,000,000	Wells Fargo Commercial Mortgage Trust 2059	3.37	12/15/2059	1,009,908	980,160
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.67	11/18/2044	1,119,812	1,054,635
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	6,294,217	5,911,277
1,095,036	WFRBS Commercial Mortgage Trust 2013-C14	3.34	6/15/2046	1,133,812	1,096,961
4,545,000	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	4,593,646	4,641,618
1,000,000	WFRBS Commercial Mortgage Trust 2014-C24	3.61	11/15/2047	1,039,557	1,007,874
786,805	WFRBS Commercial Mortgage Trust 2014-LC1	2.86	3/15/2047	819,476	785,575
TOTAL MORTGAGE-BACKED SECURITIES				\$ 136,764,778	133,923,633
TOTAL FIXED-INCOME INVESTMENTS				\$ 1,371,647,056	1,350,414,074

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
9,329	2U, Inc.	\$ 563,698	\$ 463,838
208,500	3i Group plc	1,840,762	2,053,730
14,935	3M Company	2,401,153	2,845,715
2,200	A. O. Smith Corporation	115,202	93,940
590,500	A2a S.P.A.	814,564	1,061,485
38,203	Abbott Laboratories	1,603,248	2,763,223
24,406	AbbVie Inc.	1,270,794	2,249,989
3,104	ABIOMED, Inc.	958,754	1,008,924
1,500	Acadia Healthcare Company, Inc.	67,705	38,565
25,867	Accenture Public Limited Company	2,173,865	3,647,506
28,000	ACS, Actividades de Construccion y Servicios	1,122,281	1,082,837
12,655	Activision Blizzard, Inc.	580,527	589,343
678	Acuity Brands, Inc.	162,988	77,936
11,286	Adecco Group AG	904,554	525,833
14,100	Adidas AG	1,040,816	2,939,999
1,500	Adient Public Limited Company	107,142	22,590
15,770	Adobe Systems Incorporated	2,099,876	3,567,805
2,400	ADT Inc.	20,973	14,424
23,855	Adtalem Global Education Inc.	689,085	1,128,819
2,893	Advance Auto Parts, Inc.	466,225	455,532
7,000	Advanced Energy Industries, Inc.	541,129	300,510
21,408	Advanced Micro Devices, Inc.	339,341	395,192
2,700	AECOM	94,621	71,550
6,560	AeroVironment, Inc.	460,266	445,752
32,216	AES Corporation, (The)	447,920	465,843
910	Affiliated Managers Group, Inc.	178,960	88,670
31,241	AFLAC Incorporated	1,164,315	1,423,340
1,100	AGCO Corporation	69,154	61,237
5,200	Agilent Technologies, Inc.	188,757	350,792
935	Agios Pharmaceuticals, Inc.	56,726	43,113
51,400	AGL Energy Limited	778,678	745,423
8,095	AGNC Investment Corp.	159,520	141,986
426,000	AIA Group Limited	2,028,329	3,536,692
1,600	Air Lease Corporation	62,530	48,336
25,600	Air Liquide Finance	2,786,559	3,173,750
3,528	Air Products and Chemicals, Inc.	404,998	564,656
6,765	Akamai Technologies, Inc.	461,345	413,206
37,400	Aker BP ASA	630,387	941,570
1,900	Alaska Air Group, Inc.	135,665	115,615
1,669	Albemarle Corporation	161,355	128,630
2,900	Alcoa Corporation	98,238	77,082
23,200	Alder BioPharmaceuticals, Inc.	236,403	237,800
1,700	Alexandria Real Estate Equities, Inc.	193,227	195,908
3,504	Alexion Pharmaceuticals, Inc.	423,701	341,149
4,844	Align Technology, Inc.	1,000,966	1,014,479
2,350	Alkermes Public Limited Company	138,365	69,349
237	Alleghany Corporation	144,538	147,727
33,200	Allegheny Technologies Incorporated	811,955	722,764
1,613	Allegion Public Limited Company	64,751	128,572
5,438	Allergan Public Limited Company	859,453	726,843
724	Alliance Data Systems Corporation	187,139	108,658
10,726	Alliant Energy Corporation	434,958	453,174
2,000	Allison Transmission Holdings, Inc.	72,610	87,820
20,824	Allstate Corporation, (The)	1,339,145	1,720,687
6,815	Ally Financial Inc.	139,130	154,428

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,496	Alnylam Pharmaceuticals, Inc.	\$ 99,243	\$ 109,073
10,992	Alphabet Inc.	6,763,971	11,434,046
30,309	Altria Group, Inc.	1,408,198	1,496,962
8,440	Amazon.com, Inc.	5,241,249	12,676,627
18,600	Ambarella Inc.	822,144	650,628
800	AMC Networks Inc.	47,297	43,904
2,200	Amdocs Limited	136,624	128,876
100	AMERCO	38,119	32,811
15,175	Ameren Corporation	825,523	989,865
6,620	American Airlines, Inc.	357,884	212,568
2,200	American Campus Communities, Inc.	105,232	91,058
12,623	American Electric Power Company, Inc.	749,469	943,443
12,647	American Express Company	819,254	1,205,512
1,200	American Financial Group, Inc.	115,513	108,636
4,100	American Homes 4 Rent	93,006	81,385
14,239	American International Group, Inc.	649,977	561,159
107	American National Insurance Company	12,485	13,615
7,964	American Tower Corporation	718,100	1,259,825
11,083	American Water Works Company, Inc.	873,952	1,006,004
2,243	Ameriprise Financial, Inc.	181,761	234,102
2,430	AmerisourceBergen Corporation	131,100	180,792
6,867	AMETEK, Inc.	415,605	464,896
10,210	Amgen Inc.	1,095,469	1,987,581
6,980	Amphenol Corporation	376,210	565,520
15,112	Anadarko Petroleum Corporation	978,498	662,510
5,900	Analog Devices, Inc.	301,899	506,397
20,062	Annaly Capital Management, Inc.	225,472	197,009
3,846	ANSYS, Inc.	518,614	549,747
4,200	Antero Resources Corporation	92,750	39,438
10,518	Anthem, Inc.	2,041,922	2,762,342
5,942	Aon PLC	579,151	863,729
6,044	Apache Corporation	500,698	158,655
2,400	Apartment Investment and Management Company	63,829	105,312
1,357	Apergy Corporation	32,496	36,748
3,900	Apple Hospitality REIT, Inc.	74,740	55,614
103,194	Apple Inc.	8,058,884	16,277,822
15,653	Applied Materials, Inc.	375,898	512,479
1,000	AptarGroup, Inc.	79,254	94,070
4,189	Aptiv PLC	197,946	257,917
2,700	Aqua America, Inc.	87,029	92,313
3,800	Aramark	143,124	110,086
6,100	Arch Capital Group Ltd.	192,812	162,992
16,568	Archer-Daniels-Midland Company	684,133	678,791
52,606	Arconic Inc.	1,124,462	886,937
833	Arcosa Inc.	18,830	23,066
1,223	Arista Networks, Inc.	230,585	257,686
700	Armstrong World Industries, Inc.	32,235	40,747
47,300	Array BioPharma Inc.	255,017	674,025
27,400	ARRIS International PLC	499,612	837,618
1,500	Arrow Electronics, Inc.	110,857	103,425
9,200	Arthur J. Gallagher & Co.	485,112	678,040
1,000	Ashland Global Holdings Inc.	62,110	70,960
44,700	Ashtead Group Public Limited Company	999,274	931,943
10,900	ASML Holding	1,556,298	1,709,060
900	Aspen Insurance Holdings Limited	46,853	37,791

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
8,297	Aspen Technology, Inc.	\$ 790,176	\$ 681,847
26,600	ASR Nederland N.V.	1,068,903	1,051,501
3,000	Associated Banc-Corp	72,368	59,370
740	Assurant, Inc.	31,907	66,186
1,743	Assured Guaranty Ltd.	67,300	66,722
142,200	Astellas Pharma Inc.	2,253,955	1,816,464
116,475	AT&T Inc.	3,436,297	3,324,197
600	Athenahealth, Inc.	74,102	79,158
2,469	Athene Holding Ltd	124,521	98,340
1,571	Atlassian Corporation PLC	60,485	139,788
1,700	Atmos Energy Corporation	137,501	157,624
3,540	Autodesk, Inc.	212,514	455,279
13,269	Automatic Data Processing, Inc.	1,160,819	1,739,831
880	AutoNation, Inc.	41,404	31,416
1,263	AutoZone, Inc.	795,929	1,058,823
2,223	AvalonBay Communities, Inc.	320,977	386,913
900	AVANGRID, Inc.	40,311	45,081
194,669	AVAST PLC	749,576	704,123
1,350	Avery Dennison Corporation	62,801	121,271
1,700	Avnet, Inc.	75,491	61,370
3,523	AXA Equitable Holdings, Inc.	74,380	58,587
21,470	Axalta Coating Systems Ltd.	626,282	502,827
1,400	AXIS Capital Holdings Limited	93,426	72,296
102,000	BAE SYSTEMS INTEGRATED SYSTEM TECHNOLOGI	814,603	596,534
7,821	Baker Hughes, a GE company	355,896	168,152
51,368	Ball Corporation	1,699,988	2,361,901
180,503	Bank of America Corporation	3,468,185	4,447,594
700	Bank of Hawaii Corporation	57,441	47,124
50,697	Bank of New York Mellon Corporation, (The)	1,517,651	2,386,308
2,196	Bank OZK	100,325	50,135
1,500	BankUnited, Inc.	53,944	44,910
29,980	Baxter International Inc.	1,661,713	1,973,284
12,502	BB&T Corporation	411,072	541,587
9,652	Becton, Dickinson and Company	1,435,813	2,174,789
1,500	Bemis Company, Inc.	71,982	68,850
53,697	Berkshire Hathaway Inc.	6,124,394	10,963,853
1,963	Berry Global Group, Inc.	99,671	93,301
18,855	Best Buy Co., Inc.	1,154,826	998,561
97,465	Betsson AB	790,620	802,511
4,923	BGC Partners, Inc.	36,423	25,452
84,800	BHP Group	1,447,054	1,783,749
3,248	Biogen Inc.	595,389	977,388
2,900	BioMarin Pharmaceutical Inc.	256,670	246,935
277	Bio-Rad Laboratories, Inc.	62,107	64,325
600	Bio-Techne Corporation	62,056	86,832
2,168	Black Knight Inc	87,595	97,690
3,093	BlackRock, Inc.	1,228,362	1,214,992
881	Bluebird Bio, Inc.	148,802	87,395
232,500	BlueScope Steel Limited	1,864,271	1,793,933
15,355	Boeing Company, (The)	2,939,850	4,951,988
594	BOK Financial Corporation	47,469	43,558
870	Booking Holdings Inc.	996,405	1,498,505
30,862	Booz Allen Hamilton Holding Corporation	861,674	1,390,950
3,270	BorgWarner Inc.	123,049	113,600
85,199	Borussia Dortmund GmbH & Co. Kommanditge	853,225	775,753

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,482	Boston Properties, Inc.	\$ 257,425	\$ 279,349
23,867	Boston Scientific Corporation	354,495	843,460
133,600	BP P.L.C.	1,030,425	843,874
2,800	Brandywine Realty Trust	45,939	36,036
895	Bright Horizons Family Solutions LLC	73,560	99,748
2,107	Brighthouse Financial, Inc.	106,686	64,221
22,660	BrightSpere Investment Group	384,461	242,009
26,364	Bristol-Myers Squibb Company	1,109,059	1,370,401
4,600	Brixmor Property Group Inc.	91,950	67,574
6,623	Broadcom Inc.	1,042,044	1,684,096
4,773	Broadridge Financial Solutions, Inc.	477,821	459,401
2,466	Brookfield Property REIT Inc.	50,080	39,703
3,900	Brown & Brown, Inc.	82,059	107,484
13,434	Brown-Forman Corporation	597,061	639,062
1,700	Bruker Corporation	42,503	50,609
1,300	Brunswick Corporation	79,710	60,385
161,300	BT Group PLC	586,835	489,133
2,258	Bunge Finance North America, Inc.	178,700	120,668
34,800	Bureau Veritas	898,664	707,914
7,630	Burlington Stores, Inc.	1,129,112	1,241,172
32,720	BWXT Government Group, Inc.	1,658,838	1,250,886
8,323	C.H. Robinson Worldwide, Inc.	692,206	699,881
497	Cable One, Inc.	251,466	407,590
1,000	Cabot Corporation	57,457	42,940
6,822	Cabot Oil & Gas Corporation	136,869	152,472
4,590	Cadence Design Systems, Inc.	147,145	199,573
204,323	CAE Inc.	2,433,379	3,752,640
8,549	Caesars Entertainment Corporation	96,614	58,048
12,958	Cambrex Corporation	623,615	489,294
1,500	Camden Property Trust	124,068	132,075
3,000	Campbell Soup Company	132,517	98,970
9,300	Canadian Imperial Bank of Commerce	848,381	692,359
25,400	Canadian Natural Resources Limited	841,564	612,590
21,900	Canon Inc.	762,585	599,024
647	Cantel Medical Corp.	65,568	48,169
7,579	Capital One Financial Corporation	470,053	572,897
4,940	Cardinal Health, Inc.	237,166	220,324
1,000	Carlisle Interconnect Technologies, Inc.	105,114	100,520
2,736	CarMax, Inc.	115,136	171,629
7,219	Carnival Corporation	356,623	355,897
8,233	Cars.com Inc	132,986	177,010
800	Carter's, Inc.	71,512	65,296
556	Casey's General Stores, Inc.	62,452	71,246
24,147	Catalent, Inc.	1,048,560	752,903
12,213	Caterpillar Inc.	1,246,950	1,551,906
19,123	Cboe Global Markets, Inc.	1,627,024	1,870,803
5,038	CBRE Group, Inc.	139,918	201,722
5,289	CBS Corporation	189,613	231,235
2,000	CDK Global, Inc.	129,700	95,760
2,300	CDW Corporation	134,605	186,415
2,100	Celanese Corporation	193,115	188,937
11,263	Celgene Corporation	822,099	721,846
13,017	Centene Corporation	1,234,825	1,500,860
24,681	Centennial Resource Development, Inc.	453,207	271,985
8,002	CenterPoint Energy, Inc.	165,677	225,896

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
382,755	Centrica PLC	\$ 771,070	\$ 657,606
95,364	CenturyLink, Inc.	2,081,061	1,444,765
692	Ceridian HCM Holding Inc.	25,929	23,867
35,866	Cerner Corporation	1,850,459	1,880,813
11,749	CF Industries Holdings, Inc.	449,247	511,199
800	Charles River Laboratories International	73,955	90,544
19,167	Charles Schwab Corporation, (The)	526,237	796,006
2,800	Charter Communications, Inc.	828,070	797,916
145,200	Charter Court FINL	646,251	462,317
162,600	Charter Hall Limited	655,770	849,370
273	Chemed Corporation	86,850	77,335
2,951	Chemours Company, (The)	109,767	83,277
3,705	Cheniere Energy, Inc.	183,379	219,299
16,500	Chesapeake Energy Corporation	201,243	34,650
32,892	Chevron Corporation	3,098,987	3,578,321
2,900	Chimera Investment Corporation	57,357	51,678
5,853	China Yum Holdings Inc	180,711	196,251
511	Chipotle Mexican Grill, Inc.	220,329	220,645
500	Choice Hotels International, Inc.	31,300	35,790
19,749	Chubb Limited	2,345,510	2,551,176
4,439	Church & Dwight Co., Inc.	208,651	291,909
10,740	Cigna Corporation	1,521,068	2,039,777
1,450	Cimarex Energy Co.	190,241	89,393
20,100	CIMIC Group Limited	696,640	614,269
4,663	Cincinnati Financial Corporation	297,567	361,009
1,500	Cinemark Holdings, Inc.	64,129	53,700
2,139	Cintas Corporation	215,033	359,331
95,510	Cisco Systems, Inc.	2,960,028	4,138,448
1,642	CIT Group Inc.	75,357	62,839
39,086	Citigroup Inc.	2,018,585	2,034,817
20,589	Citizens Financial Group, Inc.	692,002	612,111
2,691	Citrix Systems, Inc.	187,324	275,720
800	Clean Harbors, Inc.	44,498	39,480
2,066	Clorox Company, (The)	200,210	318,453
65,000	CLP HOLDINGS LIMITED	796,563	734,735
15,848	CME Group Inc.	1,686,700	2,981,326
7,019	CMS Energy Corporation	234,105	348,493
393	CNA Financial Corporation	17,169	17,351
2,246,000	CNOOC Limited	2,472,900	3,471,118
3,600	CNX Resources Corporation	49,671	41,112
61,267	Coca-Cola Company, (The)	2,292,761	2,900,992
9,800	Cochlear Limited	621,907	1,197,494
36,300	Cognex Corporation	580,342	1,403,721
9,381	Cognizant Technology Solutions Corporation	418,836	595,506
365	Coherent, Inc.	92,706	38,584
1,400	Colfax Corporation	54,964	29,260
13,664	Colgate-Palmolive Company	748,938	813,281
5,044	Colliers International Group Inc.	130,774	277,622
7,700	Colony Cap Inc.	101,891	36,036
31,069	Coloplast A/S	2,185,128	2,879,425
1,800	Columbia Property Trust, Inc.	40,053	34,830
538	Columbia Sportswear Company	48,969	45,240
73,141	Comcast Corporation	1,610,602	2,490,451
11,450	Comerica Incorporated	781,465	786,501
1,564	Commerce Bancshares, Inc.	80,217	88,163

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,300	CommScope Holding Company, Inc.	\$ 132,961	\$ 54,087
19,100	Compagnie Plastic Omnium	635,670	440,395
151,261	Compass Group PLC	2,603,121	3,178,659
45,181	Conagra Brands, Inc.	1,282,984	965,066
4,013	Concho Resources Inc.	460,627	412,496
2,900	Conduent Incorporated	48,662	30,827
33,874	ConocoPhillips	1,926,050	2,112,044
6,193	Consolidated Edison, Inc.	405,221	473,517
8,346	Constellation Brands, Inc.	1,428,443	1,342,204
1,500	Continental Resources, Inc.	67,779	60,285
2,107	Cooper Companies, Inc., (The)	499,476	536,232
500	Copa Holdings, S.A.	56,126	39,355
44,445	Copart, Inc.	1,549,939	2,123,582
1,400	CoreLogic, Inc.	58,114	46,788
533	CoreSite Realty Corporation	58,908	46,494
12,838	Corning Incorporated	275,493	387,836
2,000	Corporate Office Properties Trust	67,045	42,060
4,800	CoStar Group, Inc.	790,979	1,619,232
10,569	Costco Wholesale Corporation	1,574,342	2,153,011
8,461	Coty Inc.	145,937	55,504
20,720	Covestro AG	2,144,061	1,022,764
900	Crane Co.	69,035	64,962
200	Credit Acceptance Corporation	46,197	76,352
6,786	Crown Castle International Corp.	537,543	737,163
23,090	Crown Holdings, Inc.	778,101	959,851
29,300	CSL Limited	1,521,788	3,819,332
21,824	CSX Corporation	835,794	1,355,925
2,928	Cubesmart, L.P.	74,696	84,004
1,000	Cullen/Frost Bankers, Inc.	89,859	87,940
9,341	Cummins Inc.	1,063,971	1,248,331
773	Curtiss-Wright Corporation	90,512	78,939
22,808	CVS Health Corporation	1,165,634	1,494,380
6,000	Cypress Semiconductor Corporation	83,460	76,320
19,009	CyrusOne Inc.	695,775	1,005,196
19,900	Cytokinetics, Incorporated	257,097	125,768
6,007	D.R. Horton, Inc.	153,661	208,203
32,500	Daikin Industries, Ltd.	1,222,960	3,464,317
19,500	Daito Trust Construction Co., Ltd.	1,321,423	2,668,664
9,932	Danaher Corporation	544,903	1,024,188
2,500	Darden Restaurants, Inc.	181,623	249,650
1,999	DaVita Inc.	102,784	102,869
10,677	DB Insurance Co., Ltd.	493,333	673,652
6,481	Deere & Company	656,209	966,771
2,073	Dell Technologies Inc.	74,833	101,285
10,170	Delta Air Lines, Inc.	345,673	507,483
51,300	DENSO Corporation	1,712,045	2,287,845
3,396	Dentsply Sirona Inc.	168,958	126,365
25,838	Deutsche Post AG	786,263	706,223
199,203	Deutsche Telekom AG	3,419,447	3,374,794
25,793	Devon Energy Corporation	1,247,219	581,374
8,364	DexCom, Inc.	569,585	1,002,007
107,400	DEXUS Funds Management Limited	772,712	802,974
2,401	Diamondback Energy, Inc.	225,461	222,573
1,300	Dick's Sporting Goods, Inc.	63,261	40,560
7,185	Digital Realty Trust, Inc.	780,116	765,562

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,767	Discover Financial Services	\$ 224,651	\$ 340,138
57,394	Discovery, Inc.	1,303,024	1,341,488
3,800	Dish Network Corporation	238,662	94,886
1,292	DocuSign, Inc.	55,200	51,783
1,100	Dolby Laboratories, Inc.	57,234	68,024
43,865	Dollar General Corporation	3,468,651	4,740,929
30,686	Dollar Tree, Inc.	2,639,504	2,771,560
25,637	Dominion Energy, Inc.	1,485,560	1,832,020
3,896	Domino's Pizza, Inc.	767,288	966,169
900	Domtar Corporation	32,870	31,617
2,200	Donaldson Company, Inc.	100,984	95,458
2,600	Douglas Emmett, Inc.	101,516	88,738
2,315	Dover Corporation	115,992	164,249
60,472	DowDuPont Inc.	2,811,074	3,234,043
7,687	DTE Energy Company	709,848	847,876
11,413	Duke Energy Corporation	772,024	984,942
5,739	Duke Realty Corporation	152,908	148,640
610	Dun & Bradstreet Corporation, (The)	45,696	87,071
1,400	Dunkin' Brands Group, Inc.	77,128	89,768
5,561	DXC Technology Company	339,768	295,678
18,317	E*Trade Financial Corporation	779,115	803,750
21,200	E.W. Scripps Company, (The)	346,886	333,476
700	Eagle Materials Inc.	67,250	42,721
8,870	East West Bancorp, Inc.	495,559	386,111
2,166	Eastman Chemical Company	131,789	158,356
7,027	Eaton Corporation Public Limited Company	401,869	482,474
2,000	Eaton Vance Corp.	91,225	70,360
80,300	eBay Inc.	2,044,024	2,254,021
700	EchoStar Corporation	39,867	25,704
4,108	Ecolab Inc.	340,515	605,314
6,297	Edison International	320,178	357,481
4,761	Edwards Lifesciences Corporation	426,012	729,242
9,300	Eiffage	1,053,350	775,659
17,900	Eisai Co., Ltd.	1,201,637	1,387,101
1,308	Elanco Animal Health Incorporated	39,243	41,241
5,006	Electronic Arts Inc.	263,474	395,023
18,138	Eli Lilly and Company	1,228,360	2,098,929
10,179	Emerson Electric Co.	515,147	608,195
1,800	Empire State Realty Trust, Inc.	37,156	25,614
17,538	Encompass Health Corporation	806,753	1,082,095
15,428	Encore Capital Group, Inc.	572,316	362,558
59,229	Enerflex Ltd.	792,473	692,985
900	Energizer Holdings, Inc.	50,177	40,635
49,800	Eni S.p.A.	829,001	782,658
6,065	Entergy Corporation	498,401	522,015
13,786	EOG Resources, Inc.	1,175,789	1,202,277
792	EPAM Systems, Inc.	95,564	91,880
88,904	Epiroc AB	731,527	790,984
1,200	EPR Properties	88,107	76,836
3,846	EQT Corporation	116,572	72,651
4,162	Equifax Inc.	386,771	387,607
1,310	Equinix, Inc.	397,666	461,854
33,000	Equinor ASA	861,583	700,271
3,636	Equitrans Midstream Corp.	115,315	72,793
2,000	Equity Commonwealth	62,708	60,020

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,400	Equity Lifestyle Properties, Inc.	\$ 110,383	\$ 135,982
5,820	Equity Residential	339,867	384,178
400	Erie Indemnity Company	49,081	53,324
4,900	Esperion Therapeutics, Inc.	73,176	225,400
1,081	Essex Property Trust, Inc.	228,787	265,072
23,000	EssilorLuxottica	2,002,926	2,904,001
8,436	Estee Lauder Companies Inc., (The)	864,375	1,097,524
12,900	Euronet Worldwide, Inc.	1,135,112	1,320,702
707	Evercore Inc.	76,180	50,593
600	Everest Re Group, Ltd.	146,684	130,656
8,725	Evergy Inc.	468,410	495,318
7,270	Eversource Energy	361,695	472,841
21,323	Evonik Industries AG	791,590	531,383
248,000	Evraz PLC	720,935	1,517,673
14,362	Exact Sciences Corporation	484,288	906,242
4,745	Exelixis, Inc.	115,795	93,334
24,063	Exelon Corporation	934,367	1,085,241
40,400	Exor N.V.	1,732,434	2,182,621
1,865	Expedia Group, Inc.	156,788	210,092
27,052	Expeditors International of Washington	1,116,631	1,841,971
128,700	Experian Group Limited	2,281,049	3,122,530
3,069	Extended Stay America, Inc.	56,125	47,570
4,894	Extra Space Storage Inc.	430,000	442,809
2,526	Extraction Oil & Gas, Inc.	36,621	10,837
77,663	Exxon Mobil Corporation	5,797,400	5,295,840
5,552	F.N.B. Corporation	73,836	54,632
3,883	F5 Networks, Inc.	644,018	629,162
45,473	Facebook, Inc.	4,682,553	5,961,056
600	FactSet Research Systems Inc.	99,050	120,078
417	Fair, Isaac International Germany Corporation	81,570	77,979
12,900	FANUC Corporation	1,206,515	1,960,015
4,586	Fastenal Company	166,494	239,802
1,167	Federal Realty Investment Trust	168,925	137,753
3,876	FedEx Corporation	543,290	625,315
11,463	Ferguson PLC	737,222	732,446
104,100	Ferrexpo PLC	251,120	258,070
9,300	FibroGen, Inc.	218,929	430,404
4,073	Fidelity National Financial, Inc.	117,481	128,055
9,813	Fidelity National Information Services	714,370	1,006,323
32,147	Fifth Third Bancorp	789,955	756,419
21,900	Finisar Corporation	490,061	473,040
56,300	FireEye, Inc.	802,564	912,623
1,900	First American Financial Corporation	76,301	84,816
139	First Citizens BancShares, Inc.	57,642	52,410
8,453	First Data Corporation	151,123	142,940
1,988	First Hawaiian, Inc.	57,908	44,750
4,924	First Horizon National Corporation	91,926	64,800
2,700	First Republic Bank	257,517	234,630
1,400	First Solar, Inc.	44,874	59,437
10,178	FirstCash, Inc.	552,872	736,378
27,621	FirstEnergy Corp.	976,317	1,037,169
7,579	FirstService Corporation	240,630	519,010
14,514	Fiserv, Inc.	521,906	1,066,634
2,085	FleetCor Technologies, Inc.	359,765	387,226
5,490	Flir Systems, Inc.	251,738	239,035

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
600	Floor & Décor Holdings, Inc.	\$ 20,406	\$ 15,540
2,900	Flowers Foods, Inc.	54,707	53,563
5,934	Flowserve Corporation	251,069	225,611
11,828	Fluor Corporation	572,809	380,862
9,810	FMC Corporation	463,076	725,548
2,486	Foot Locker, Inc.	153,771	132,255
62,435	Ford Motor Company	780,674	477,628
32,900	FormFactor, Inc.	446,737	463,561
18,454	Fortinet, Inc.	1,198,181	1,299,715
1,068,314	Fortress Worldwide Transportation And Infrastructure Common Stock	16,984,343	15,319,623
4,626	Fortive Corporation	168,576	312,995
2,400	Fortune Brands Home & Security, Inc.	139,009	91,176
26,275	Franklin Resources, Inc.	890,377	779,317
23,666	Freeport-McMoRan Inc.	578,999	243,996
1,104	Frontdoor, Inc.	30,174	29,377
19,600	Fuji Electric Co., Ltd.	709,575	579,702
147,300	Galp Energia, SGPS, S.A.	2,817,925	2,322,885
3,100	Gaming and Leisure Properties, Inc.	105,986	100,161
3,424	Gap, Inc., (The)	87,432	88,202
1,903	Gardner Denver Investments, Inc.	51,062	38,916
3,270	Garmin Ltd.	164,925	207,056
1,275	Garrett Motion Inc.	12,153	15,734
2,751	Gartner, Inc.	349,729	351,688
800	GATES INDUSTRIAL CORPORATION PLC	12,965	10,592
1,600	GCI Liberty, Inc.	75,796	65,856
5,405	General Dynamics Corporation	703,830	849,720
137,703	General Electric Company	3,318,797	1,042,412
9,425	General Mills, Inc.	432,307	367,010
21,035	General Motors Company	750,362	703,621
8,840	Genesee & Wyoming Inc.	635,520	654,337
2,500	Genpact Ltd	67,633	67,475
4,500	Gentex Corporation	93,386	90,945
4,357	Genuine Parts Company	341,564	418,359
20,685	Gilead Sciences, Inc.	948,291	1,293,847
13,284	Glaukos Corporation	450,918	746,162
32,800	GlaxoSmithKline PLC	654,367	622,935
2,505	Global Payments Inc.	194,892	258,341
14,887	GoDaddy Inc.	1,003,132	976,885
5,597	Goldman Sachs Group, Inc., (The)	1,032,141	934,979
3,946	Goodyear Tire & Rubber Company, (The)	67,735	80,538
2,528	Graco Inc.	92,041	105,797
1,260	GrafTech International Ltd.	22,029	14,414
71	Graham Holdings Company	42,568	45,481
218,100	Grainger PLC	751,021	582,766
9,976	Grand Canyon Education, Inc.	744,825	959,093
60,500	Granges AB	771,418	549,327
58,760	Graphic Packaging Holding Company	686,922	625,206
29,000	Grifols, S.A.	849,228	759,166
75,800	Groupon, Inc.	376,607	242,560
1,388	Grubhub Inc.	148,490	106,612
7,472	Guidewire Software, Inc.	371,101	599,479
3,191	H & R Block, Inc.	58,069	80,956
1,500	Hain Celestial Group, Inc., (The)	58,261	23,790
14,930	Halliburton Company	602,210	396,839
71,300	Hanesbrands Inc.	1,459,854	893,389

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,040,000	Hang Lung Properties Limited	\$ 3,220,704	\$ 1,981,876
718	Hanover Insurance Group, Inc., (The)	64,586	83,841
2,611	Harley-Davidson, Inc.	103,206	89,087
4,884	Harris Corporation	491,503	657,631
5,697	Hartford Financial Services Group, I, (The)	199,205	253,232
1,800	Hasbro, Inc.	106,749	146,250
1,800	Hawaiian Electric Industries, Inc.	59,568	65,916
8,364	HCA Healthcare, Inc.	877,811	1,040,900
7,500	HCP, Inc.	247,183	209,475
23,630	HD Supply Holdings, Inc	711,746	886,598
20,911	Healthcare Services Group, Inc.	1,038,650	840,204
3,500	Healthcare Trust of America, Inc.	110,899	88,585
15,734	HEICO Corporation	502,219	999,713
12,250	Helmerich & Payne, Inc.	834,323	587,265
6,661	Henry Schein, Inc.	532,102	523,022
1,700	Herbalife Nutrition Ltd.	51,364	100,215
2,257	Hershey Company, (The)	161,648	241,905
11,438	Hess Corporation	664,479	463,239
25,399	Hewlett Packard Enterprise Company	317,881	335,521
15,000	Hexcel Corporation	391,231	860,100
99,800	HighPoint Resources Corporation	615,702	248,502
1,800	Highwoods Properties, Inc.	89,395	69,642
1,100	Hill-Rom Holdings, Inc.	79,229	97,405
17,566	Hilton Grand Vacations Inc.	679,920	463,567
4,389	Hilton Worldwide Holdings Inc.	287,842	315,130
10,773	HollyFrontier Corporation	660,430	550,716
4,490	Hologic, Inc.	164,881	184,539
20,021	Home Depot, Inc., (The)	1,761,452	3,440,008
30,537	Honeywell International Inc.	2,803,022	4,034,548
1,312,480	Hong Kong And China Gas Company Limited, (The)	1,456,240	2,715,701
690,000	Hong Kong Telecommunications (HKT) Limited	865,075	994,106
35,236	Horizon Pharma Public Limited Company	456,590	688,511
13,878	Hormel Foods Corporation	479,200	592,313
2,400	Hospitality Properties Trust	74,496	57,312
12,160	Host Hotels & Resorts, L.P.	212,473	202,707
600	Howard Hughes Corporation, (The)	71,222	58,572
18,900	Hoya Corporation	1,047,816	1,139,530
34,589	HP Inc.	650,307	707,691
900	Hubbell Incorporated	107,798	89,406
2,557	Hudson Pacific Properties, Inc.	86,752	74,306
4,252	Humana Inc.	771,689	1,218,113
21,210	Huntington Bancshares Incorporated	222,287	252,823
700	Huntington Ingalls Industries, Inc.	139,987	133,217
3,700	Huntsman Corporation	92,740	71,373
700	Hyatt Hotels Corporation	38,696	47,320
16,652	Hyundai Marine & Fire Insurance Co.,Ltd.	459,763	612,623
8,500	IAC/InterActiveCorp	408,109	1,555,840
4,400	Icon Public Limited Company	426,529	568,524
274	ICU Medical, Inc.	80,734	62,919
1,281	IDEX Corporation	124,879	161,739
5,303	IDEXX Laboratories, Inc.	940,224	986,464
13,362	IHS Markit Ltd.	635,460	640,975
15,600	II-VI Incorporated	497,379	506,376
5,343	Illinois Tool Works Inc.	494,293	676,905
3,434	Illumina, Inc.	597,962	1,029,960

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
189,200	IMImobile PLC	\$ 902,456	\$ 571,087
24,300	ImmunoGen, Inc.	319,131	116,640
5,162	Implenia AG	400,140	173,219
2,753	Incyte Corporation	359,075	175,063
92,400	Industria de Diseno Textil, S.A.	1,761,343	2,360,765
3,932	Ingersoll-Rand Public Limited Company	218,066	358,716
1,119	Ingredion Incorporated	134,445	102,277
3,180	Inogen, Inc.	439,515	394,861
12,147	Insulet Corporation	1,135,978	963,500
1,274	Integra LifeSciences Holdings Corporation	83,767	57,457
13,300	Integrated Device Technology, Inc.	298,367	644,119
78,074	Intel Corporation	2,323,344	3,664,013
1,200	Interactive Brokers Group, Inc.	44,478	65,580
3,900	Intercept Pharmaceuticals, Inc.	261,640	393,081
13,949	Intercontinental Exchange, Inc.	625,926	1,050,778
14,741	International Business Machines Corporation	1,898,871	1,675,609
92,167	International Consolidated Airlines Group	755,775	725,433
1,622	International Flavors & Fragrances Inc.	155,951	217,786
1,600	International Game Technology	35,343	23,408
25,790	International Paper Company	1,034,947	1,040,884
5,700	International Speedway Corporation	194,390	250,002
7,889	Interpublic Group of Companies, Inc., (The)	111,871	162,750
33,800	Intertek Group Plc	1,498,142	2,066,289
24,600	InterXion Holding N.V.	555,241	1,332,336
7,840	Intuit Inc.	1,150,434	1,543,304
5,343	Intuitive Surgical, Inc.	1,558,530	2,558,870
6,220	Invesco Ltd.	155,692	104,123
4,535	Invitation Homes Inc.	103,038	91,063
20,900	Ionis Pharmaceuticals, Inc.	247,870	1,129,854
1,731	IPG Photonics Corporation	345,729	196,105
11,100	IPSEN	725,009	1,431,950
6,856	IQVIA Holdings Inc	733,514	796,462
51,700	Iridium Communications Inc.	447,251	953,865
4,441	Iron Mountain Incorporated	140,667	143,933
21,000	iShares, Inc.	996,711	990,150
137,892	Italgas S.p.A.	771,556	787,526
1,500	ITT Inc.	61,817	72,405
43,868	J D Wetherspoon PLC	684,325	621,836
1,400	J. B. Hunt Transport Services, Inc.	119,295	130,256
1,769	J. M. Smucker Company, (The)	177,816	165,384
7,007	J2 Cloud Services, LLC	425,796	486,146
2,700	Jabil Inc.	78,905	66,933
1,438	Jack Henry & Associates, Inc.	152,088	181,936
2,100	Jacobs Engineering Group Inc.	97,637	122,766
41,500	Jardine Matheson Holdings Limited	2,405,458	2,887,570
934	Jazz Pharmaceuticals Public Limited Company	166,722	115,779
1,854	JBG Smith Properties	61,681	64,538
4,455	Jefferies Financial Group Inc.	119,973	77,339
4,700	JetBlue Airways Corporation	100,219	75,482
739	John Wiley & Sons, Inc.	39,582	34,711
50,508	Johnson & Johnson	4,651,822	6,518,057
44,489	Johnson Controls International Public Library	1,650,567	1,319,099
4,861	Jones Lang LaSalle Incorporated	586,869	615,403
89,946	JPMorgan Chase & Co.	5,787,032	8,780,529
15,334	Juniper Networks, Inc.	447,021	412,638

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
20,946	JW Pharmaceutical CORPORATION	\$ 741,441	\$ 764,955
9,513	Kansas City Southern	710,306	908,016
40,400	Kao Corporation	2,179,009	3,002,521
2,300	KAR Auction Services, Inc.	100,565	109,756
39,600	KDDI Corporation	1,066,548	947,094
4,063	Kellogg Company	244,332	231,632
3,138	Keurig Dr Pepper Inc.	181,895	80,458
30,642	KeyCorp	462,777	452,889
8,780	Keyence Corporation	767,365	4,455,821
3,741	Keysight Technologies, Inc.	153,882	232,241
1,600	Kilroy Realty Corporation	116,492	100,608
5,570	Kimberly-Clark Corporation	484,268	634,646
6,700	KiMcO Realty Corporation	124,167	98,155
30,280	Kinder Morgan, Inc.	907,912	465,706
1,040	Kirby Corporation	74,309	70,054
2,537	KLA-Tencor Corporation	136,286	227,036
21,814	Klepierre	760,111	672,293
2,267	Knight-Swift Transportation Holdings Inc.	92,043	56,834
13,062	Kohl's Corporation	828,637	866,533
50,000	KONE Oyj	1,997,827	2,380,038
17,400	Koninklijke Philips N.V.	799,271	615,223
3,488	Kosmos Energy Ltd.	26,541	14,196
9,573	Kraft Heinz Company, (The)	493,104	412,022
34,398	Kroger Co., (The)	751,926	945,945
15,150	Kuhne + Nagel International AG	2,083,578	1,941,776
32,600	Kyorin Seiyaku Holdings Kabushiki Kaish	693,643	713,417
3,600	L Brands, Inc.	126,735	92,412
5,237	L3 Technologies, Inc.	811,978	909,457
3,964	Laboratory Corporation of America Holding	533,866	500,891
13,654	Lam Research Corporation	559,766	1,859,265
1,300	Lamar Advertising Company	97,038	89,934
8,400	Lamb Weston Holdings, Inc.	554,905	617,904
700	Landstar System, Inc.	60,228	66,969
5,770	Las Vegas Sands Corp.	340,535	300,329
21,200	Lazard Ltd	820,947	782,492
1,036	Lear Corporation	147,794	127,283
2,177	Legacy Vulcan Corp.	169,004	215,088
1,400	Legg Mason, Inc.	50,554	35,714
2,100	Leggett & Platt, Incorporated	67,766	75,264
2,200	Leidos Holdings, Inc.	113,656	115,984
4,628	Lennar Corporation	179,036	180,420
609	Lennox International Inc.	103,481	133,286
17,600	Lexicon Pharmaceuticals, Inc.	285,967	116,864
2,000	Liberty Broadband Corporation	173,311	143,972
2,500	Liberty Property Trust	97,901	104,700
679	Life Storage, Inc.	56,561	63,140
5,145	Ligand Pharmaceuticals Incorporated	468,314	698,177
1,100	Lincoln Electric Holdings, Inc.	96,849	86,735
3,504	Lincoln National Corporation	145,662	179,790
8,898	Linde Plc.	1,243,410	1,388,444
2,181	Lions Gate Entertainment Corp.	53,559	33,284
424	Littelfuse, Inc.	98,330	72,708
24,931	Live Nation Entertainment, Inc.	934,312	1,227,852
4,900	LKQ Corporation	155,288	116,277
6,395	Lockheed Martin Corporation	1,080,387	1,674,467

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
4,515	Loews Corporation	\$ 187,372	\$ 205,523
716	LogMeIn, Inc.	79,117	58,404
5,344	Lonza Group AG	685,279	1,380,723
11,400	L'Oreal	1,212,935	2,622,020
13,005	Lowe's Companies, Inc.	613,484	1,201,142
1,500	LPL Financial Holdings Inc.	61,271	91,620
1,500	Lululemon Athletica Inc.	79,626	182,415
26,680	Lumentum Holdings Inc.	747,112	1,120,827
5,003	LyondellBasell Industries N.V.	347,648	416,049
4,693	M&T Bank Corporation	645,419	671,709
13,565	Macerich Company, (The)	750,640	587,093
1,400	Macquarie Infrastructure Corporation	112,322	51,184
13,900	MacroGenics, Inc.	355,300	176,530
12,920	Macy's, Inc.	437,327	384,758
2,766	Madison Square Garden Company, (The)	284,613	740,458
41,700	Makita Corporation	1,907,088	1,484,195
1,100	Manhattan Associates, Inc.	53,862	46,607
1,000	ManpowerGroup Inc.	108,963	64,800
39,459	Marathon Oil Corporation	766,326	565,842
22,909	Marathon Petroleum Corporation	1,117,099	1,351,860
212	Markel Corporation	208,173	220,067
582	MarketAxess Holdings Inc.	109,421	122,982
13,172	Marriott International, Inc.	1,301,849	1,429,952
9,722	Marsh & McLennan Companies, Inc.	406,408	775,330
7,169	Martin Marietta Materials, Inc.	1,374,381	1,232,136
8,489	Marvell Technology Group Ltd.	141,736	137,437
65,724	Masco Corporation	2,273,153	1,921,770
793	Masimo Corporation	79,285	85,144
26,748	MasterCard Incorporated	2,810,200	5,046,010
972	Match Group, Inc.	26,473	41,572
5,600	Mattel, Inc.	146,557	55,944
4,399	Maxim Integrated Products, Inc.	199,404	223,689
13,011	MaxLinear, Inc.	325,900	228,994
4,156	McCormick & Company, Incorporated	448,266	578,681
13,883	McDonald's Corporation	1,563,949	2,465,204
3,061	McKesson Corporation	343,344	338,149
2,996	MDU Resources Group, Inc.	80,830	71,425
5,994	Medical Properties Trust, Inc.	78,896	96,384
19,700	Medicines Company, (The)	600,342	377,058
1,600	Mednax, Inc.	107,391	52,800
21,645	Medtronic Public Limited Company	1,252,807	1,968,829
15,700	MEITEC Corporation	660,368	638,933
44,298	Merck & Co., Inc.	2,167,447	3,384,810
18,845	MERCK Kommanditgesellschaft auf Aktien	1,832,913	1,938,409
400	Mercury General Corporation	24,397	20,684
11,497	Methanex Corporation	771,474	552,711
13,682	MetLife, Inc.	564,705	561,783
430	Mettler-Toledo International Inc.	192,136	243,199
7,703	MFA Financial, Inc.	63,295	51,456
7,667	MGM Resorts International	225,006	186,001
11,707	Michael Kors Holdings Limited	728,259	443,929
1,300	Michaels Companies, Inc., (The)	26,753	17,602
3,996	Microchip Technology Incorporated	218,060	287,392
25,263	Micron Technology, Inc.	597,368	801,595
156,950	Microsoft Corporation	7,262,830	15,941,412

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,208	Mid-America Apartment Communities, Inc.	\$ 208,176	\$ 211,306
8,595	Middleby Corporation, (The)	914,126	882,964
56,100	MISUMI Group Inc.	1,539,891	1,185,762
31,200	Mitsubishi Heavy Industries, Ltd.	1,183,587	1,124,980
951	MKS Instruments, Inc.	94,245	61,444
995	Mohawk Industries, Inc.	181,846	116,375
981	Molina Healthcare, Inc.	99,553	114,012
2,790	Molson Coors Brewing Company	168,565	156,686
22,772	Mondelez International, Inc.	689,249	911,563
32,200	Mondi plc	811,591	669,897
716	Monolithic Power Systems, Inc.	99,196	83,235
6,356	Monster Beverage 1990 Corporation	242,869	312,842
8,045	Moody's Corporation	1,033,324	1,126,622
21,357	Morgan Stanley	746,997	846,805
300	Morningstar, Inc.	23,581	32,952
14,256	Mosaic Company, (The)	515,480	416,418
6,571	Motorola Solutions, Inc.	643,673	755,928
800	MSC Industrial Direct Co., Inc.	78,380	61,536
3,305	MSCI Inc.	445,579	487,256
16,800	Murata Manufacturing Co., Ltd.	2,179,437	2,289,969
2,700	Murphy Oil Corporation	123,127	63,153
8,387	Mylan B.V.	291,940	229,804
12,800	Myriad Genetics, Inc.	285,223	372,096
6,619	Nabors Industries Ltd	71,402	13,238
7,100	Nasdaq, Inc.	534,691	579,147
1,200	National Fuel Gas Company	70,469	61,416
15,677	National Instruments Corporation	591,546	711,422
8,938	National Oilwell Varco, Inc.	424,337	229,707
2,600	National Retail Properties, Inc.	111,559	126,126
4,450	Navient Corporation	49,892	39,205
1,900	NCR Corporation	83,827	43,852
3,427	Nektar Therapeutics	208,629	112,645
56,150	Nestle S.A.	2,838,421	4,545,563
18,817	NetApp, Inc.	1,185,518	1,122,810
11,628	Netflix, Inc.	1,771,897	3,112,350
1,500	Neurocrine Biosciences, Inc.	65,985	107,115
5,568	New Residential Investment Corp.	91,914	79,121
8,100	New York Community Bancorp, Inc.	112,937	76,221
38,672	Newell Brands Inc.	997,778	718,912
3,620	Newfield Exploration Company	179,810	53,069
144	NewMarket Corporation	65,592	59,341
8,709	Newmont Mining Corporation	418,226	301,767
7,735	News Corporation	79,875	88,214
18,085	NextEra Energy, Inc.	2,056,698	3,143,535
5,730	Nice Ltd	525,357	620,043
72,600	Nichi-Iko Pharmaceutical Co., Ltd.	1,164,849	1,066,022
5,583	Nielsen Holdings plc	227,223	130,251
20,725	NIKE, Inc.	789,731	1,536,552
35,370	Nippon Telegraph and Telephone Corporation	966,987	1,444,910
11,252	NiSource Inc.	202,296	285,238
23,200	NLIGHT Inc.	544,778	412,496
84,100	Nobina AB (publ)	603,035	568,202
8,010	Noble Energy, Inc.	317,194	150,268
38,800	Nomura Real Estate Holdings, Inc.	763,254	712,592
900	Nordson Corporation	110,127	107,415

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
5,917	Nordstrom, Inc.	\$ 285,873	\$ 275,791
5,889	Norfolk Southern Corporation	554,397	880,641
4,287	Northern Trust Corporation	299,192	358,350
5,584	Northrop Grumman Corporation	832,237	1,367,522
3,438	Norwegian Cruise Line Holdings Ltd.	178,041	145,737
5,430	Novanta Inc.	308,860	342,090
30,600	Novartis AG	1,739,703	2,608,667
59,200	Novo Nordisk A/S	1,222,501	2,701,565
53,913	Novozymes A/S	2,157,299	2,402,483
17,371	NRG Energy, Inc.	443,889	687,892
7,242	Nu Skin Enterprises, Inc.	384,850	444,152
5,100	Nuance Communications, Inc.	89,928	67,473
5,000	Nucor Corporation	237,883	259,050
1,872	Nutanix, Inc.	101,727	77,856
33,310	Nutrien Ltd.	2,723,573	1,565,570
2,366	nVent Electric	36,721	53,140
14,415	NVIDIA Corporation	1,037,442	1,924,403
50	NVR, Inc.	107,588	121,850
5,549	NXP Semiconductors N.V.	610,460	406,631
34,048	Occidental Petroleum Corporation	2,565,583	2,089,866
3,100	OGE Energy Corp.	108,692	121,489
1,308	Okta, Inc.	67,874	83,450
1,100	Old Dominion Freight Line, Inc.	103,855	135,839
4,500	Old Republic International Corporation	91,221	92,565
2,794	Olin Corporation	80,584	56,187
3,100	Omega Healthcare Investors, Inc.	103,253	108,965
27,319	Omnicom Group Inc.	1,884,293	2,000,844
47,200	OMV Aktiengesellschaft	1,824,031	2,063,843
6,474	On Semiconductor Corporation	105,413	106,886
1,308	OneMain Holdings, Inc.	36,163	31,771
35,953	ONEOK, Inc.	1,456,761	1,939,664
88,677	Oracle Corporation	3,520,052	4,003,767
1,794	O'Reilly Automotive, Inc.	361,862	617,728
64,300	ORIX Corporation	879,288	940,926
1,197	Oshkosh Corporation	82,065	73,388
122,600	OSJB Holdings Corporation	339,478	319,588
18,200	Osterreichische Post Aktiengesellschaft	809,468	624,576
2,100	OUTFRONT Media Inc.	53,557	38,052
15,680	Owens Corning	727,252	689,606
45,561	Owens-Illinois, Inc.	1,092,183	785,472
26,823	PACCAR Inc	1,349,807	1,532,666
1,500	Packaging Corporation of America	146,387	125,190
1,900	PacWest Bancorp	97,241	63,232
1,500	Palo Alto Networks, Inc.	175,950	282,525
191,000	Paragon Banking Group PLC	851,003	938,974
3,800	Paramount Group, Inc.	61,008	47,728
3,406	Park Hotels & Resorts Inc.	90,282	88,488
2,121	Parker-Hannifin Corporation	221,217	316,326
23,938	Parkland Fuel Corporation	767,600	619,394
23,753	Parsley Energy, Inc.	705,415	379,573
3,800	Patterson-UTI Energy, Inc.	86,286	39,330
5,141	Paychex, Inc.	210,040	334,936
773	Paycom Software, Inc.	82,882	94,654
31,013	PayPal, Inc.	1,585,514	2,607,883
1,982	PBF Energy Inc.	56,912	64,752

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
600	Pegasystems Inc.	\$ 35,482	\$ 28,698
600	Penske Automotive Group, Inc.	28,088	24,192
2,666	Pentair Public Limited Company	84,589	100,721
4,719	Penumbra, Inc.	667,779	576,662
5,800	People's United Financial, Inc.	82,395	83,694
40,823	PepsiCo, Inc.	3,815,133	4,510,125
6,773	PerkinElmer, Inc.	471,337	532,019
15,036	Perrigo Company Public Limited Company	1,205,057	582,645
72,600	Peugeot SA	1,429,831	1,547,399
104,916	Pfizer Inc.	3,016,132	4,579,583
8,114	PG&E Corporation	432,887	192,708
24,844	Philip Morris International Inc.	2,116,905	1,658,585
29,400	Philips Lighting B.V.	675,210	687,968
14,269	Phillips 66	1,143,043	1,229,274
900	Pilgrim's Pride Corporation	20,257	13,959
1,243	Pinnacle Financial Partners, Inc.	77,118	57,302
1,700	Pinnacle West Capital Corporation	94,335	144,840
2,641	Pioneer Natural Resources Company	332,175	347,344
4,300	Platform Specialty Products Corporation	56,072	44,419
68,900	Plus500 Ltd	856,115	1,202,189
18,406	PNC Financial Services Group, Inc., (The)	2,050,895	2,151,845
1,000	Polaris Industries Inc.	85,717	76,680
600	Pool Corporation	69,576	89,190
1,700	Popular, Inc.	69,741	80,274
20,730	Portola Pharmaceuticals, Inc.	621,075	404,650
2,872	POSCO	644,799	625,467
1,023	Post Holdings, Inc.	87,948	91,180
13,314	PPG Industries, Inc.	1,189,249	1,361,090
11,511	PPL Corporation	344,154	326,107
888	PRA Health Sciences, Inc.	84,556	81,660
700	Premier, Inc.	22,283	26,145
4,391	Principal Financial Group, Inc.	178,059	193,950
40,016	Procter & Gamble Company, (The)	2,982,010	3,678,271
39,800	Progenics Pharmaceuticals, Inc.	192,708	167,160
28,940	Progressive Corporation, (The)	1,157,761	1,745,950
13,514	ProLogis Inc.	619,583	793,542
885	Proofpoint, Inc.	105,909	74,172
1,144	Prosperity Bancshares, Inc.	72,777	71,271
5,800	Prothena Corporation Public Limited Company	248,276	59,740
6,559	Prudential Financial, Inc.	500,353	534,886
1,900	PTC Inc.	101,844	157,510
5,300	PTC Therapeutics, Inc.	271,171	181,896
19,226	Public Service Enterprise Group Incorporated	885,157	1,000,713
2,391	Public Storage	365,133	483,962
3,990	PulteGroup, Inc.	46,924	103,700
51,489	Pure Storage, Inc.	1,091,490	827,943
4,993	PVH Corp.	699,846	464,099
39,300	QEP Resources, Inc.	512,309	221,259
3,700	Qiagen N.V.	111,332	127,465
29,423	Qorvo, Inc.	837,744	1,786,859
19,389	Qualcomm Incorporated	1,072,896	1,103,428
2,200	Quanta Services, Inc.	54,025	66,220
24,333	Quest Diagnostics Incorporated	2,402,900	2,026,209
30,687	Qurate Retail, Inc.	856,956	996,207
4,077	Ralph Lauren Corporation	493,568	421,806

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
3,260	Range Resources Corporation	\$ 138,397	\$ 31,198
12,200	Raymond James Financial, Inc.	529,898	907,802
2,088	Rayonier Inc.	59,370	57,817
18,349	Raytheon Company	1,689,736	2,813,819
2,200	Realogy Holdings Corp.	67,617	32,296
1,235	RealPage, Inc.	67,865	59,515
5,782	Realty Income Corporation	312,917	364,497
30,000	Reckitt Benckiser Group PLC	1,014,051	2,297,447
10,824	Red Hat, Inc.	1,298,119	1,901,127
155,300	Redrow PLC	1,101,149	971,941
700	Regal Beloit Corporation	53,642	49,035
2,400	Regency Centers Corporation	161,775	140,832
4,555	Regeneron Pharmaceuticals, Inc.	649,683	1,701,293
71,061	Regions Financial Corporation	993,462	950,796
964	Reinsurance Group of America, Incorporated	123,194	135,182
1,000	Reliance Steel & Aluminum Co.	79,448	71,170
644	RenaissanceRe Holdings Ltd	92,720	86,103
56,400	Repsol, S.A.	879,960	907,789
24,347	Republic Services, Inc.	945,661	1,755,175
2,125	Resideo Technologies, Inc.	34,356	43,669
6,382	ResMed Inc.	606,274	726,718
3,800	Retail Properties of America, Inc.	53,108	41,230
240	Retail Value Inc.	9,766	6,142
1,169	RingCentral, Inc.	84,579	96,372
8,500	Rinnai Corporation	780,912	560,908
18,040	Ritchie Bros. Auctioneers Incorporated	585,767	590,269
20,491	Robert Half International Inc.	877,686	1,172,085
16,325	Roche Holding AG	3,660,342	4,030,742
1,915	Rockwell Automation, Inc.	188,756	288,169
7,769	Rogers Corporation	1,142,987	769,597
7,351	Rollins, Inc.	247,470	265,371
1,585	Roper Technologies, Inc.	202,784	422,434
11,374	Ross Stores, Inc.	656,351	946,317
14,500	Royal Bank of Canada	1,140,591	992,005
20,540	Royal Caribbean Cruises Ltd.	803,481	2,008,607
28,800	Royal Dutch Shell PLC	791,920	844,632
1,100	Royal Gold, Inc.	78,595	94,215
847	RPC, Inc.	16,500	8,360
2,200	RPM International Inc.	121,315	129,316
890	Ryder System, Inc.	44,723	42,854
8,285	S&P Global Inc.	805,360	1,407,953
32,520	Sabre Corporation	798,333	703,733
799	Sage Therapeutics Inc.	122,616	76,536
19,683	Salesforce.com, Inc.	1,793,511	2,695,981
44,850	Samsung Electronics Co Ltd	1,337,622	1,555,561
204,800	Sandfire Resources NL	1,370,406	963,117
1,800	Santander Consumer USA Holdings Inc.	23,261	31,662
30,000	SAP SE	1,794,518	2,981,221
6,689	Sarepta Therapeutics, Inc.	336,954	729,971
2,152	SBA Communications Corporation	285,195	348,387
2,386	SCANA Corporation	119,218	114,003
50,893	Schlumberger Omnes, Inc.	3,543,108	1,836,219
800	Schneider National, Inc.	22,436	14,936
700	Scotts Miracle-Gro Company, (The)	65,375	43,022
6	Seaboard Corporation	23,190	21,228

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
7,600	Seagate Technology Public Limited Company	\$ 406,485	\$ 293,284
2,616	Sealed Air Corporation	77,778	91,141
16,287	Seattle Genetics, Inc.	362,771	922,821
17,200	Seaworld Entertainment, Inc.	267,995	379,948
2,000	SEI Investments Company	105,301	92,400
8,731	Sempra Energy	833,321	944,607
4,400	Senior Housing Properties Trust	88,547	51,568
2,562	Sensata Technologies B.V.	106,812	114,880
2,761	Service Corporation International	85,870	111,158
2,209	ServiceMaster Global Holdings, Inc.	61,129	81,159
2,893	ServiceNow, Inc.	267,868	515,099
14,200	SG Holdings Co., Ltd.	365,087	370,677
1,000	SGS SA	1,619,404	2,241,834
2,765	Sherwin-Williams Company, (The)	819,197	1,087,917
28,500	Shin-Etsu Chemical Co., Ltd.	1,667,686	2,217,345
13,100	Shionogi & Co., Ltd.	791,557	748,759
25,100	Ship Healthcare Holdings, Inc.	677,178	927,681
5,100	Showa Denko K.K.	216,342	152,003
900	Signature Bank	127,812	92,529
1,000	Silgan Holdings Inc.	29,681	23,620
5,202	Simon Property Group, Inc.	723,846	873,884
21,500	Sirius XM Holdings Inc.	110,725	122,765
2,400	SITE Centers Corp.	46,171	26,568
7,270	SiteOne Landscape Supply, Inc.	264,720	401,813
14,673	Six Flags Operations Inc.	671,386	816,259
13,881	SK Hynix Inc.	814,533	752,644
2,100	Skechers U.S.A., Inc.	58,244	48,069
2,744	Skyworks Solutions, Inc.	258,902	183,903
1,400	SL Green Realty Corp.	174,997	110,712
6,500	SLM Corporation	78,024	54,015
1,800	SM Energy Company	39,971	27,864
32,068	SmartCentres Real Estate Investment Trust	758,421	723,866
10,100	SMC Corporation	2,616,396	3,059,964
192,000	Smith & Nephew PLC	3,894,219	4,398,635
940	Snap-on Incorporated	80,953	136,573
48,400	Societa Iniziative Autostradali e Serviz	786,676	667,261
61,800	Sompo Holdings, Inc.	2,275,313	2,102,152
1,700	Sonoco Products Company	89,506	90,321
10,900	Sotheby's	362,061	433,166
377,000	South32 Limited	789,088	889,117
16,498	Southern Company, (The)	731,923	724,592
1,400	Southern Peru Copper Corporation	51,367	43,078
8,175	Southwest Airlines Co.	218,628	379,974
4,400	Spark Therapeutics, Inc.	245,893	172,216
22,400	SPDR S&P 500 ETF Trust	5,968,217	5,598,208
782	Spectrum Brands Holdings, Inc.	85,664	33,040
1,749	Spirit AeroSystems Holdings, Inc.	102,146	126,085
1,520	Spirit Realty Capital, Inc.	64,666	53,580
2,420	Splunk Inc.	154,637	253,737
10,400	Sprint Corporation	89,634	60,528
2,000	Sprouts Farmers Market, Inc.	46,976	47,020
4,535	Square, Inc.	133,730	254,368
3,195	SS&C Technologies, Inc.	123,844	144,126
55,000	Staffline Group PLC	864,448	868,595
16,249	Stanley Black & Decker, Inc.	1,627,780	1,945,655

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
21,162	Starbucks Corporation	\$ 743,288	\$ 1,362,833
4,300	Starwood Property Trust, Inc.	96,892	84,753
5,923	State Street Corporation	345,381	373,564
3,400	Steel Dynamics, Inc.	119,859	102,136
8,780	Stericycle, Inc.	441,675	322,138
1,317	Steris PLC	108,579	140,721
3,920	Sterling Bancorp	95,065	64,719
80,200	STMicroelectronics N.V.	679,013	1,121,254
287,554	Stockland Corporation Ltd	760,368	712,582
3,100	Store Capital Corporation	71,492	87,761
11,068	Stryker Corporation	1,310,902	1,734,909
26,200	Sumitomo Heavy Industries, Ltd.	639,289	782,072
1,333	Sun Communities, Inc.	111,854	135,579
33,000	Sundrug Co.,Ltd.	1,151,200	985,052
18,464	SunTrust Banks, Inc.	906,813	931,324
800	SVB Financial Group	151,142	151,936
9,900	Symantec Corporation	215,457	187,061
12,188	Synchrony Financial	319,309	285,930
7,479	Synopsys, Inc.	595,389	630,031
1,959	Synovus Financial Corp.	81,900	62,668
14,098	Sysco Corporation	723,046	883,381
36,400	Systemex Corporation	1,980,849	1,750,412
15,811	T. Rowe Price Group, Inc.	1,564,344	1,459,672
1,100	Tableau Software, Inc.	58,882	132,000
83,400	Taiwan Semiconductor Manufacturing Co Lt	1,121,777	3,078,294
2,832	Take-Two Interactive Software, Inc.	254,145	291,526
16,324	Tapestry, Inc.	714,072	550,935
3,600	Targa Resources Corp.	195,955	129,672
32,161	Target Corporation	2,094,392	2,125,520
1,000	Taubman Centers, Inc.	64,697	45,490
2,600	TCF Financial Corporation	46,679	50,674
4,516	TD Ameritrade Holding Corporation	204,011	221,103
13,505	TE Connectivity Ltd.	577,801	1,021,383
53,300	TEGNA Inc.	511,715	579,371
5,230	Teledyne Technologies Incorporated	939,433	1,082,976
4,800	Teleflex Incorporated	1,186,263	1,240,704
63,700	Telefonica S A	681,469	534,416
1,400	Telephone and Data Systems, Inc.	37,118	45,556
700	Tempur Sealy International, Inc.	32,523	28,980
1,805	Teradata Corporation	78,113	69,240
3,100	Teradyne, Inc.	99,527	97,278
1,100	Terex Corporation	34,543	30,327
584	Tesaro, Inc.	80,577	43,362
2,148	Tesla Inc.	650,577	714,854
873	Texas Capital Bancshares, Inc.	82,849	44,602
27,635	Texas Instruments Incorporated	1,887,839	2,611,508
7,242	Textron Inc.	323,982	333,060
829	Tfs Financial Corporation	13,600	13,372
11,987	Thermo Fisher Scientific Inc.	2,011,316	2,682,571
900	Thor Industries, Inc.	89,011	46,800
7,500	Tiffany & Co.	709,320	603,825
1,174	Timken Company, (The)	54,457	43,814
74,943	TJX Companies, Inc., (The)	2,386,004	3,352,950
4,954	T-Mobile USA, Inc.	317,315	315,124
90,300	Tokyo Steel Manufacturing Co., Ltd.	789,416	732,507

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
2,100	Toll Brothers, Inc.	\$ 80,144	\$ 69,153
2,071	Torchmark Corporation	102,507	154,352
7,825	Toro Company, (The)	338,156	437,261
16,140	Toshiba TEC Corporation	439,404	377,039
47,900	Tosoh Corporation	706,754	625,191
73,414	Total SA	3,889,658	3,875,574
10,900	Total System Services, Inc.	783,427	886,061
4,029	Tractor Supply Company	296,457	336,180
2,957	TransDigm Group Incorporated	967,061	1,005,557
7,400	Transocean Guardian Limited	233,192	51,356
19,587	TransUnion	845,666	1,112,542
6,597	Travelers Companies, Inc., (The)	578,584	789,991
846	Treehouse Foods, Inc.	70,920	42,901
9,060	Trex Company, Inc.	558,313	537,802
1,300	Tribune Media Company	50,057	58,994
39,800	Trimble Inc.	834,780	1,309,818
2,500	Trinity Industries, Inc.	48,390	51,475
1,550	TripAdvisor, Inc.	57,862	83,607
72,700	Tsugami Corporation	564,080	424,743
104,077	Twenty-First Century Fox, Inc.	3,166,641	4,980,185
1,259	Twilio Inc.	69,561	112,429
22,117	Twitter, Inc.	595,628	635,643
4,492	Two Harbors Investment Corp.	70,010	57,677
600	Tyler Technologies, Inc.	94,997	111,492
9,836	Tyson Foods, Inc.	467,843	525,242
24,223	U.S. Bancorp	897,608	1,106,991
300	Ubiquiti Networks, Inc.	26,411	29,823
4,367	UDR, Inc.	155,665	173,021
2,700	UGI Corporation	133,997	144,045
1,045	Ulta Salon, Cosmetics & Fragrance, Inc.	249,406	255,858
500	Ultimate Software Group, Inc., (The)	99,770	122,435
11,300	Ultra Clean Holdings, Inc.	237,300	95,711
3,856	Umpqua Holdings Corporation	90,737	61,310
15,470	Under Armour, Inc.	352,288	257,950
11,600	Unifi, Inc.	141,762	264,944
33,500	Unilever PLC	1,556,073	1,750,375
13,338	Union Pacific Corporation	1,095,801	1,843,712
326,884	UnipolSai Assicurazioni S.p.A.	758,207	738,574
6,464	United Continental Holdings, Inc.	469,203	541,231
11,105	United Parcel Service, Inc.	984,927	1,083,071
1,218	United Rentals, Inc.	141,632	124,882
286	United States Cellular Corporation	10,957	14,863
3,200	United States Steel Corporation	96,957	58,368
12,925	United Technologies Corporation	1,203,412	1,376,254
665	United Therapeutics Corporation	88,899	72,419
31,400	UnitedHealth Group Incorporated	2,941,890	7,822,368
3,000	Uniti Group Inc.	77,030	46,710
2,250	Univar Inc.	65,599	39,915
595	Universal Display Corporation	76,835	55,674
6,916	Universal Electronics Inc.	452,873	174,836
1,320	Universal Health Services, Inc.	152,833	153,859
3,478	Unum Group	105,521	102,184
1,300	Urban Outfitters, Inc.	30,891	43,160
3,450	US Foods Holding Corp.	94,419	109,158
1,300	USG Corporation	41,343	55,458

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
21,175	V.F. Corporation	\$ 1,455,557	\$ 1,510,625
4,920	Vail Resorts, Inc.	1,041,458	1,037,234
27,842	Valero Energy Corporation	2,064,627	2,087,315
400	Valmont Industries, Inc.	61,951	44,380
3,163	Valvoline, Inc.	72,925	61,204
1,473	Varian Medical Systems, Inc.	98,218	166,906
10,300	VAT Group AG	1,303,040	901,694
1,300	Vectren Corporation	76,178	93,574
13,896	Veeva Systems Inc.	559,721	1,241,191
71,619	Veidekke ASA	809,755	801,451
5,645	Ventas, Inc.	326,078	330,741
112,850	VEREIT, Inc.	883,308	806,878
6,286	VeriSign, Inc.	697,668	932,151
6,665	Verisk Analytics, Inc.	702,905	726,752
69,216	Verizon Communications Inc.	2,981,303	3,891,324
2,000	Versum Materials, Inc.	62,561	55,440
4,132	Vertex Pharmaceuticals Incorporated	394,971	684,714
5,565	Viacom Inc.	226,080	143,021
37,100	Viavi Solutions Inc.	301,959	372,855
6,537	VICI Properties Inc.	131,248	122,765
13,302	Vifor Pharma AG	780,946	584,003
21,739	Virtu Financial, Inc.	445,110	559,997
40,515	Visa Inc.	2,470,191	5,345,549
21,700	Vishay Intertechnology, Inc.	311,242	390,817
500	Visteon Corporation	48,976	30,140
6,397	Vistra Energy Corp.	123,280	146,427
465,800	VIVA ENERGY GROUP LIMITED	801,143	590,262
1,129	VMware, Inc.	95,049	154,820
2,710	Vornado Realty Trust	182,395	168,101
2,400	Voya Financial, Inc.	91,033	96,336
1,600	W. R. Berkley Corporation	112,622	118,256
1,000	W. R. Grace & Co.	70,047	64,910
818	W. W. Grainger, Inc.	141,511	230,970
2,650	W.P. Carey Inc.	171,732	173,151
900	WABCO Holdings Inc.	109,834	96,606
12,884	Walgreens Boots Alliance, Inc.	753,403	880,364
22,848	Walmart Inc.	1,512,786	2,128,291
23,890	Walt Disney Company, (The)	1,641,785	2,619,539
11,660	Waste Management, Inc.	650,055	1,037,623
1,333	Waters Corporation	153,095	251,470
500	Watsco, Inc.	72,561	69,570
1,004	Wayfair Inn, Inc.	94,754	90,440
14,200	Weatherford International Ltd.	94,466	7,938
1,470	Webster Financial Corporation	73,175	72,456
10,767	WEC Energy Group Inc.	575,828	745,722
9,100	Weight Watchers International, Inc.	675,236	350,805
1,900	Weingarten Realty Investors	62,143	47,139
2,533	Welbilt, Inc.	51,333	28,142
1,680	WellCare Health Plans, Inc.	367,914	396,631
68,445	Wells Fargo & Company	2,774,608	3,153,946
5,964	Welltower Inc.	373,346	413,961
2,800	Wendy's Company, (The)	38,108	43,708
18,800	Werner Enterprises, Inc.	676,540	555,352
753	WESCO International, Inc.	50,973	36,144
5,430	West Pharmaceutical Services, Inc.	488,341	532,303

EQUITY INVESTMENTS

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS, <i>continued</i>			
1,400	Western Alliance Bancorporation	\$ 68,717	\$ 55,286
4,698	Western Digital Corporation	258,016	173,685
7,124	Western Union Company, (The)	132,345	121,535
1,400	Westinghouse Air Brake Technologies Corporation	112,274	98,350
700	Westlake Chemical Corporation	51,577	46,319
5,030	WEX Inc.	569,154	704,502
33,676	Weyerhaeuser Company	908,111	736,157
1,155,000	WH Group Limited	905,193	889,557
1,035	Whirlpool Corporation	130,406	110,610
39,500	Whitbread PLC	2,398,608	2,303,567
52	White Mountains Insurance Group Ltd	45,506	44,600
1,525	Whiting Petroleum Corporation	43,088	34,602
19,705	Williams Companies, Inc., (The)	578,375	434,495
1,200	Williams-Sonoma, Inc.	61,230	60,540
2,028	Willis Towers Watson Public Limited Company	295,406	307,972
981	Wintrust Financial Corporation	89,321	65,227
2,309	Workday, Inc.	216,207	368,701
12,300	World Wrestling Entertainment, Inc.	155,760	919,056
4,800	WorldPay SF, Inc.	337,967	366,864
6,709	WPX Energy, Inc.	83,765	76,147
3,933	WRKCo Inc.	185,665	148,510
1,393	Wyndham Destinations, Inc.	33,396	49,925
1,393	Wyndham Hotels & Resorts, Inc.	40,602	63,200
1,710	Wynn Resorts, Limited	221,250	169,136
18,695	Xcel Energy Inc.	755,038	921,103
3,650	Xerox Corporation	100,054	72,124
4,081	Xilinx, Inc.	168,673	347,579
2,037	XPO Logistics, Inc.	125,922	116,190
10,600	Xylem Inc.	655,259	707,232
6,199	Yum! Brands, Inc.	354,546	569,812
3,300	Zayo Group Holdings, Inc.	107,272	75,372
800	Zebra Technologies Corporation	74,215	127,384
1,807	Zendesk, Inc.	98,954	105,475
31,000	Zenkoku Hosho Co., Ltd.	1,224,362	973,386
2,895	Zillow Group, Inc.	106,470	91,260
3,229	Zimmer Biomet Holdings, Inc.	292,639	334,912
4,363	Zions Bancorporation	148,762	177,749
15,723	Zoetis Inc.	854,225	1,344,945
12,400	Zynga Inc.	39,342	48,732
TOTAL COMMON STOCKS		\$ 755,166,026	\$ 914,988,311
EQUITY FUNDS			
147,086	BlackRock Russell 2000 Alpha Tilts Fund	\$ 34,967,528	\$ 33,716,424
1,270,399	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio	44,941,217	38,111,960
2,402,621	Dodge & Cox - International Stock Fund	93,602,211	88,680,731
1,329,763	Northern Trust Global Sustainability Index Fund	16,601,072	16,568,844
4,948,012	Principal International Small Capitalization Value Portfolio	38,113,751	32,376,698
13,818,341	T.Rowe Price Emerging Markets	78,016,671	71,121,581
2,877,243	William Blair Emerging Markets Growth Fund	33,741,107	32,656,708
TOTAL EQUITY FUNDS		\$ 339,983,557	\$ 313,232,946
EMERGING MARKETS DISCOUNTED ASSETS			
4,854,041	Lazard Wilmington Emerging Markets	\$ 100,671,500	\$ 80,771,238
		\$ 100,671,500	\$ 80,771,238
TOTAL EQUITY INVESTMENTS		\$ 1,195,821,083	\$ 1,308,992,495

EQUITY INVESTMENTS

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 76,824,334	\$ 84,795,277
TOTAL HEDGE FUNDS		<u>\$ 76,824,334</u>	<u>\$ 84,795,277</u>
REAL ASSETS			
	Abraaj Growth Markets Health Fund, L.P.	\$ 10,980,603	\$ 9,471,372
	AG Realty Fund VIII, L.P.	3,138,522	3,279,631
	Contrarian Distressed Real Estate Debt Fund II, L.P.	555,535	953,490
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,871,268	7,882,879
	Fundamental Partners III, L.P.	15,184,105	14,048,766
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	26,406,533
	Principal Real Estate Debt Fund L.P.	2,234,624	2,180,841
	Principal Real Estate Debt Fund II, L.P.	4,847,963	4,888,143
	Western Technology Investment-Venture Lending VI & Leasing	1,106,844	1,297,700
	Western Technology Investment-Venture Lending VII & Leasing	2,985,264	3,008,320
TOTAL REAL ASSETS		<u>71,904,728</u>	<u>73,417,675</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,848,335	\$ 10,357,699
	Beyond Fossil Fuels Balanced Fund	27,791,485	28,768,704
	Moderate Balanced Fund	73,172	87,355
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>37,712,992</u>	<u>39,213,758</u>
TOTAL OTHER INVESTMENTS		<u>\$ 186,442,054</u>	<u>\$ 197,426,710</u>
TOTAL INVESTMENTS		<u>\$ 3,005,210,385</u>	<u>\$ 3,108,133,470</u>

OTHER INVESTMENTS