

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

September 30, 2020

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 20,530,059	\$ 20,530,059
Synthetic Guaranteed Investment Contracts		
Liquidity Strategy	30,558,942	30,558,942
Total Return Strategy	137,120,248	137,120,248
TOTAL STABLE VALUE INVESTMENTS	\$ 188,209,249	\$ 188,209,249
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 99,062,302	\$ 99,062,302
TOTAL SHORT-TERM INVESTMENTS	\$ 99,062,302	\$ 99,062,302
FIXED-INCOME INVESTMENTS		
Bonds	\$ 1,079,835,384	\$ 1,126,491,108
Bond funds	126,842,778	131,302,450
Asset-backed & Mortgage-backed Securities	241,201,730	249,241,708
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,447,879,892	\$ 1,507,035,266
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 838,818,728	\$ 1,174,953,478
Equity funds	311,666,823	284,361,211
TOTAL EQUITY INVESTMENTS	\$ 1,150,485,551	\$ 1,459,314,689
OTHER INVESTMENTS		
Hedge funds	\$ 90,992,827	\$ 116,259,383
Real assets	91,095,134	82,047,188
Participation in the United Church Funds, Inc.	35,445,541	42,885,543
TOTAL OTHER INVESTMENTS	\$ 217,533,502	\$ 241,192,114
TOTAL INVESTMENTS	\$ 3,103,170,496	\$ 3,494,813,621

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 20,530,059	\$ 20,530,059
TOTAL SHORT-TERM INVESTMENT				\$ 20,530,059	\$ 20,530,059
SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:					
Asset-Backed Securities					
899,533	AEP Texas Inc.	2.06	2/1/2027	\$ 899,531	\$ 921,707
1,025,000	Capital One Multi-Asset Execution Trust	1.72	8/15/2024	1,024,742	1,053,000
5,228	CenterPoint Energy, Inc.	2.16	10/15/2021	5,336	5,232
462,702	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	511,285	482,881
625,000	CNH Equipment Trust 2016-B	2.52	8/15/2024	624,862	639,716
375,747	CNH Equipment Trust 2016-B	2.08	2/15/2023	375,738	378,435
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	777,119
1,000,000	GM Financial Automobile	1.67	12/20/2022	1,002,656	1,015,054
637,210	Mercedes-Benz Auto	3.03	1/17/2023	637,185	646,418
930,000	Nissan Auto	2.50	11/15/2023	929,790	953,049
386,744	PSNH Funding LLC	3.09	2/1/2026	386,736	403,009
298,550	Toyota Auto	2.35	5/16/2022	298,546	300,529
Total Asset-Backed Securities				\$ 7,446,392	\$ 7,576,149
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,469,959
771,998	DBGS Mtg	3.41	10/15/2051	771,994	785,598
28,284	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	28,802	28,368
51,069	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	53,112	51,329
956,049	Federal Home Loan Mortgage Corporation	3.00	1/15/2033	973,527	975,149
488,855	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	482,898	495,671
9,583	Federal Home Loan Mortgage Corporation	3.00	6/15/2039	9,979	9,583
378,607	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	384,108	383,871
565,785	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	582,051	576,154
1,219,101	Federal Home Loan Mortgage Corporation	3.50	10/15/2043	1,269,960	1,264,255
32,942	Federal National Mortgage Association	1.75	2/25/2022	33,446	33,074
183	Federal National Mortgage Association	3.50	10/25/2020	193	183
910,572	Federal National Mortgage Association	3.50	12/25/2024	954,665	934,549
435,129	Federal National Mortgage Association	3.50	12/25/2034	436,602	445,410
50,330	Federal National Mortgage Association	3.00	2/25/2038	52,195	50,470
227,874	Federal National Mortgage Association	3.00	8/25/2038	237,035	230,637
1,553,790	Federal National Mortgage Association	3.00	6/25/2040	1,577,476	1,590,279
165,121	Federal National Mortgage Association	2.00	1/25/2041	167,856	168,400
945,851	Federal National Mortgage Association	3.50	8/25/2044	989,597	987,008
33,642	Freddie Mac	3.00	12/15/2025	34,977	33,691
95,585	Government National Mortgage Association	2.50	11/16/2040	99,095	96,008
105,181	Government National Mortgage Association	2.50	11/16/2037	108,271	105,792
578,561	Government National Mortgage Association	4.75	7/16/2038	617,614	593,817
237,902	Government National Mortgage Association	3.00	6/20/2039	243,494	239,758
333,181	Government National Mortgage Association	2.75	11/20/2039	337,890	337,842
310,407	Government National Mortgage Association	2.00	3/20/2042	313,944	316,142
1,203,526	Government National Mortgage Association	2.50	9/20/2034	1,248,282	1,247,954
138,592	Government National Mortgage Association	1.80	4/16/2039	140,995	138,928
18,059	Government National Mortgage Association	3.00	4/20/2039	18,680	18,089
1,225,955	Morgan Stanley Capital I Trust 2018-H4	3.32	12/15/2051	1,225,946	1,273,644
1,491,158	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,547,077	1,528,510
1,565,946	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.92	10/15/2045	1,594,818	1,619,228
Total Mortgage-Backed Securities				\$ 18,030,039	\$ 18,029,349
Bonds					
2,443,000	United States Treasury Notes	2.25	2/15/2021	\$ 2,429,926	\$ 2,462,372
2,653,000	United States Treasury Notes	1.38	1/31/2022	2,652,585	2,697,044
Total Bonds				\$ 5,082,512	\$ 5,159,416
Adjustment to Contract Value				-	(205,973)
TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:				\$ 30,558,942	\$ 30,558,942

SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:

Bonds

3,100,000	African Development Bank	0.75	4/3/2023	\$	3,095,691	\$	3,137,986
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024		614,208		660,688
1,100,000	Alphabet Inc.	0.45	8/15/2025		1,098,911		1,096,597
1,200,000	American Express Company	3.40	2/27/2023		1,244,208		1,278,438
1,000,000	Amgen Inc.	1.90	2/21/2025		978,830		1,046,801
1,000,000	AVANGRID, Inc.	3.20	4/15/2025		1,030,800		1,099,713
1,000,000	Bank of America Corporation	3.50	5/17/2022		1,025,950		1,018,748
1,500,000	Bank of America Corporation	1.49	5/19/2024		1,500,000		1,525,782
1,125,000	Bank of New York Inc. Medium	3.40	5/15/2024		1,179,743		1,234,157
900,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		899,577		937,440
235,000	Baxter International Inc.	3.75	10/1/2025		234,662		266,591
1,000,000	BMW US CAP LLC	3.80	4/6/2023		998,970		1,077,438
1,500,000	BNG Bank N.V.	2.13	12/14/2020		1,495,875		1,505,449
350,000	BPCE	3.00	5/22/2022		347,830		362,086
1,000,000	Cargill, Incorporated	1.38	7/23/2023		998,960		1,022,890
2,000,000	Chevron Corporation	1.14	5/11/2023		2,000,000		2,038,680
1,000,000	Citigroup Inc.	1.68	5/15/2024		1,000,000		1,024,419
1,000,000	Comcast Corporation	3.60	3/1/2024		1,048,500		1,100,339
1,200,000	Comcast Corporation	3.70	4/15/2024		1,271,940		1,325,154
1,200,000	Cox Communications Inc.	2.95	6/30/2023		1,206,108		1,263,057
1,000,000	Credit Suisse AG/New York NY	1.00	5/5/2023		999,290		1,010,481
700,000	DBS Group Holdings Ltd.	0.87	7/25/2022		700,000		701,580
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023		779,968		836,500
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022		500,910		524,357
389,000	Eastman Chemical Company	3.60	8/15/2022		411,978		408,047
2,000,000	European Investment Bank	2.50	10/15/2024		2,095,460		2,173,992
1,000,000	Exxon Mobil Corporation	3.04	3/1/2026		1,012,110		1,103,606
1,000,000	Fifth Third Bancorp	1.63	5/5/2023		999,360		1,026,805
1,000,000	Georgia-Pac LLC	3.60	3/1/2025		1,052,320		1,110,678
800,000	HSBC Holdings PLC	3.03	11/22/2023		775,456		833,901
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021		698,705		706,147
2,500,000	International Bank for Reconstruction and Development	0.63	4/22/2025		2,490,325		2,523,279
1,700,000	International Developtment Association	0.38	9/23/2025		1,693,625		1,698,587
1,000,000	Interstate Power and Light Company	3.25	12/1/2024		1,037,850		1,096,505
1,200,000	Johnson & Johnson	2.63	1/15/2025		1,270,704		1,304,136
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024		1,042,640		1,103,210
1,200,000	JPMorgan Chase & Co.	2.01	3/13/2026		1,137,528		1,242,424
350,000	Kommunalbanken AS	1.38	10/26/2020		349,090		350,263
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		798,963		868,720
350,000	Lowe's Companies, Inc.	4.00	4/15/2025		349,199		397,171
350,000	MasterCard Incorporated	3.30	3/26/2027		349,024		398,963
1,000,000	Merck & Co., Inc.	2.75	2/10/2025		1,024,820		1,086,687
1,100,000	Met Life Global Funding	0.95	7/2/2025		1,098,075		1,108,984
1,200,000	Metropolitan Life Global Funding I	3.00	1/10/2023		1,226,220		1,265,246
1,000,000	Microsoft Corporation	2.38	2/12/2022		1,033,160		1,026,530
1,200,000	Mitsubishi UFJ Financial Group Inc	3.00	2/22/2022		1,215,480		1,240,105
1,200,000	Mizuho Financial Group Inc	3.55	3/5/2023		1,234,536		1,281,961
650,000	National Australia Bank Limited	3.63	6/20/2023		647,881		703,981
1,000,000	National Securities Clearing Corp.	1.20	4/23/2023		999,060		1,017,660
1,000,000	New York Life Insurance Company	1.10	5/5/2023		999,790		1,016,849
700,000	Nordea Bank AB	4.25	9/21/2022		725,970		743,918
1,000,000	Oracle Corporation	2.95	5/15/2025		1,025,920		1,089,092
1,000,000	PACCAR Financial Corporation	2.00	9/26/2022		1,017,340		1,030,631
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022		779,422		752,272
600,000	PepsiCo, Inc.	2.25	3/19/2025		599,574		642,686
750,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		749,753		793,356
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021		997,950		1,016,233
500,000	Ralph Lauren Corporation	1.70	6/15/2022		499,400		508,998
1,200,000	Reckitt Benckiser Treasury Services	2.38	6/24/2022		1,198,572		1,235,943
800,000	Reliance Standard Life Global Funding	2.15	1/21/2023		801,616		818,783
1,000,000	Royal Bank of Canada	2.80	4/29/2022		1,011,780		1,038,026
600,000	Royal Bank of Scotland	2.36	5/22/2024		600,000		615,573
1,200,000	Shell International Finance B.V.	1.88	5/10/2021		1,195,188		1,211,594
1,000,000	Shell International Finance B.V.	2.38	8/21/2022		1,009,530		1,037,932
1,500,000	State Street Corporation	3.78	12/3/2024		1,538,775		1,640,787
1,000,000	Sumitomo Mitsui Financial Group Inc.	2.78	10/18/2022		1,013,330		1,043,670
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		599,466		666,226
350,000	Target Corporation	2.25	4/15/2025		349,419		375,032
1,000,000	Toronto-Dominion Bank, (The)	1.90	12/1/2022		1,011,180		1,032,285
550,000	Total System Services, Inc.	4.00	6/1/2023		552,481		595,904
600,000	Toyota Motor Corp	2.90	3/30/2023		599,934		636,147
200,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		205,882		226,830

BONDS, continued

750,000	U.S. Bancorp	2.95	7/15/2022	\$ 763,455	\$ 782,963
20,000,000	United States Treasury Notes	0.13	7/31/2022	20,004,688	20,000,000
12,200,000	United States Treasury Notes	0.13	7/15/2023	12,199,523	12,191,422
13,060,000	United States Treasury Notes	0.25	7/31/2025	13,077,855	13,050,817
900,000	USAA Capital Corp.	1.50	5/1/2023	898,884	922,949
Total Bonds				\$ 118,321,175	\$ 120,889,875

Mortgage-Backed Securities

1,084,457	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	\$ 1,119,575	\$ 1,131,753
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045	639,844	665,219
2,000,000	Federal Home Loan Mortgage Corporation	3.00	1/15/2043	2,023,750	2,090,537
918,486	Federal Home Loan Mortgage Corporation	1.70	4/15/2043	900,941	949,253
1,257,190	Federal National Mortgage Association	2.19	1/1/2023	1,274,321	1,291,913
800,000	Federal National Mortgage Association	2.71	1/1/2025	796,438	852,138
895,751	Federal National Mortgage Association	2.65	5/1/2025	933,366	962,523
1,053,314	Federal National Mortgage Association	2.00	2/1/2028	1,043,974	1,092,633
987,694	Federal National Mortgage Association	2.00	9/1/2029	981,276	1,026,049
21,293	Federal National Mortgage Association	3.75	2/1/2034	21,368	21,448
734,540	Federal National Mortgage Association	2.00	7/1/2029	727,482	766,007
816,023	Federal National Mortgage Association	2.00	10/25/2041	804,803	841,021
476,849	Federal National Mortgage Association	6.50	8/25/2036	538,169	548,785
627,274	Federal National Mortgage Association	3.08	12/1/2024	634,612	681,413
407,136	Federal National Mortgage Association	3.04	1/25/2022	407,377	417,012
659,349	Federal National Mortgage Association	2.51	11/25/2022	648,300	677,226
957,373	Federal National Mortgage Association	3.10	7/25/2024	954,405	1,039,857
800,000	Federal National Mortgage Association	2.64	7/25/2024	806,462	840,234
1,202,065	Government National Mortgage Association	2.50	2/20/2028	1,226,763	1,253,165
800,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024	814,334	857,593
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045	1,004,959	978,749
491,298	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046	496,556	527,734
Total Mortgage-Backed Securities				\$ 18,799,074	\$ 19,512,264

Adjustment to Contract Value**(3,281,891)****TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:****\$ 137,120,248****\$ 137,120,248****TOTAL STABLE VALUE INVESTMENTS****\$ 188,209,249****\$ 188,209,249**

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 98,555,999	\$ 98,555,999
	Self-Help Credit Union Money Market			506,303	506,303
TOTAL SHORT-TERM INVESTMENTS				\$ 99,062,302	\$ 99,062,302
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
282,000	Abbott Laboratories	3.75	11/30/2026	\$ 280,643	\$ 327,372
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	907,515
193,000	Abbott Laboratories	4.90	11/30/2046	192,875	273,636
295,000	Abbott Laboratories	4.75	4/15/2043	394,368	402,339
100,000	Abbott Laboratories	6.15	11/30/2037	157,767	153,720
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	187,157
681,000	AbbVie Inc.	4.30	5/14/2036	707,666	802,128
473,000	AbbVie Inc.	4.45	5/14/2046	445,615	563,291
500,000	AbbVie Inc.	4.05	11/21/2039	498,235	574,979
300,000	AbbVie Inc.	4.63	10/1/2042	283,857	365,153
1,013,000	AbbVie Inc.	4.55	3/15/2035	1,224,069	1,245,416
1,500,000	AbbVie Inc.	2.95	11/21/2026	1,623,840	1,633,841
25,000	Acadia Healthcare Company, Inc.	6.50	3/1/2024	23,250	25,656
150,000	Acadia Healthcare Company, Inc.	5.50	7/1/2028	150,000	154,277
250,000	Activision Blizzard, Inc.	2.50	9/15/2050	249,313	232,962
125,000	Adams Homes Inc.	7.50	2/15/2025	126,563	126,250
30,000	Adapthealth Inc.	6.13	8/1/2028	30,000	31,056
275,000	Adient Global Holdings Ltd.	4.88	8/15/2026	217,250	261,938
145,000	Adient US LLC	9.00	4/15/2025	145,000	159,863
150,000	Advanced Disposal Services, Inc.	5.63	11/15/2024	149,656	154,688
100,000	AECOM	5.13	3/15/2027	104,641	108,012
150,000	AECOM	5.88	10/15/2024	160,138	162,359
1,000,000	AEP Transmission	3.10	12/1/2026	1,122,550	1,125,321
2,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	2,437,118	2,699,250
12,200,000	African Development Bank	0.75	4/3/2023	12,183,042	12,349,492
300,000	Air Canada	5.25	10/1/2030	300,000	307,500
375,000	Air Products and Chemicals, Inc.	2.70	5/15/2040	374,014	399,348
500,000	Alabama Power Company	5.20	6/1/2041	557,385	658,289
250,000	Alabama Power Company	4.30	7/15/2048	281,265	320,381
750,000	Alabama Power Company	2.80	4/1/2025	810,053	807,956
115,000	Albertsons Cos Inc Safeway Inc New A	5.88	2/15/2028	114,440	122,763
75,000	Albertsons Cos Inc Safeway Inc New A	4.63	1/15/2027	77,063	76,739
970,000	Albertsons Cos Inc Safeway Inc New A	3.50	3/15/2029	970,000	941,506
2,600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	2,663,550	2,862,983
75,000	Alliance Data Systems Corporation	4.75	12/15/2024	74,861	70,298
200,000	Allied Unv1 Holdeco Llc Allied	9.75	7/15/2027	206,253	217,304
185,000	Allied Unv1 Holdeco Llc Allied	6.63	7/15/2026	188,263	197,025
250,000	Allison Transmission, Inc.	5.88	6/1/2029	259,119	270,375
150,000	Ally Financial Inc.	5.75	11/20/2025	157,448	168,178
121,973	Almonde Inc.	1.00	6/13/2025	121,072	114,228
200,000	Alpha 2 B.V.	8.75	6/1/2023	197,000	200,500
3,300,000	Alphabet Inc.	0.45	8/15/2025	3,296,733	3,289,790
500,000	Alphabet Inc.	1.90	8/15/2040	497,783	481,034
515,000	Alta Mesa Hldgs Lp Alta Mesa Fin Svcs	1.00	12/31/2040	126,985	644
200,000	Alice France	5.13	1/15/2029	200,000	199,250
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	570,107
500,000	Amazon.com, Inc.	2.50	6/3/2050	494,885	510,010
404,000	AMC Entertainment Holdings, Inc.	12.00	6/15/2026	498,814	113,120
39,000	AMC Entertainment Holdings, Inc.	10.50	4/24/2026	34,179	28,080
362,742	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	372,775	347,823
416,000	American Airls Pass Thru 2016-2 Aa	3.20	12/15/2029	407,208	391,008
225,000	American Axle & Manufacturing, Inc.	6.25	3/15/2026	223,711	217,755
150,000	American Axle & Manufacturing, Inc.	6.88	7/1/2028	150,000	145,500
430,000	American International Group, Inc.	3.88	1/15/2035	420,978	496,058
500,000	American International Group, Inc.	4.50	7/16/2044	492,760	583,278
400,000	American International Group, Inc.	4.88	6/1/2022	432,784	428,778
1,200,000	American International Group, Inc.	4.20	4/1/2028	1,415,292	1,391,642
530,000	American Transmission Systems, Incorporated	5.00	9/1/2044	646,078	660,753
195,000	AmeriGas Partners, L.P.	5.75	5/20/2027	205,238	213,525
250,000	AmeriGas Partners, L.P.	5.88	8/20/2026	266,250	274,808
1,500,000	AmeriGas Partners, L.P.	5.63	5/20/2024	1,580,625	1,586,835
1,000,000	AmerisourceBergen Corporation	2.80	5/15/2030	1,045,950	1,069,155
500,000	Amgen Inc.	4.66	6/15/2051	642,775	650,922
300,000	Amgen Inc.	3.15	2/21/2040	298,809	319,156
175,000	AMN Healthcare, Inc.	4.63	10/1/2027	175,604	179,375
50,000	Amsted Industries Incorporated	5.63	7/1/2027	52,140	53,191
80,000	Amsted Industries Incorporated	4.63	5/15/2030	80,300	82,600
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	705,980
150,000	Angi Group	3.88	8/15/2028	150,640	148,500
4,240,000	Anheuser Busch SA	4.75	1/23/2029	4,856,157	5,174,576
225,000	Antero Midstream Partners Lp	5.75	1/15/2028	219,298	185,063

CORPORATE BONDS, *continued*

175,000	Antero Resources Corporation	5.63	6/1/2023	\$	161,779	\$	126,875
450,000	Antero Resources Corporation	5.00	3/1/2025		333,490		281,250
50,000	Antero Resources Corporation	5.13	12/1/2022		42,000		40,750
75,000	Antero Resources Corporation	5.38	11/1/2021		66,438		71,250
1,500,000	Anthem, Inc.	2.38	1/15/2025		1,585,620		1,595,209
150,000	Apache Corp	4.38	10/15/2028		150,420		137,250
500,000	Apple Inc.	2.45	8/4/2026		473,046		544,865
250,000	Apple Inc.	4.25	2/9/2047		250,962		332,681
1,000,000	Apple Inc.	4.50	2/23/2036		1,084,256		1,334,116
4,240,000	Apple Inc.	2.20	9/11/2029		4,321,662		4,559,744
650,000	Apple Inc.	2.65	5/11/2050		664,736		681,124
400,000	Applied Materials, Inc.	5.85	6/15/2041		483,696		589,971
105,000	Aqua America, Inc.	4.28	5/1/2049		104,999		127,858
500,000	Arch Capital Services Inc.	4.01	12/15/2026		509,474		580,362
150,000	Archrock, Inc.	6.25	4/1/2028		152,390		141,375
200,000	ARD Finance S.A.	6.50	6/30/2027		206,560		198,960
200,000	Ardagh Packaging	5.25	8/15/2027		192,500		203,800
150,000	Aruba Investments, Inc.	8.75	2/15/2023		151,061		151,500
150,000	Asbury Automotive	4.75	3/1/2030		148,316		151,125
150,000	Ascend Learning, LLC	6.88	8/1/2025		151,275		154,283
150,000	Ascent Res Utica	10.00	4/1/2022		154,725		147,750
250,000	Ascent Resources PLC	7.00	11/1/2026		199,875		191,250
175,000	Ashland LLC	6.88	5/15/2043		190,531		224,000
250,000	Ashton Woods USA L.L.C.	9.88	4/1/2027		265,625		275,000
300,000	Ashton Woods USA L.L.C.	6.75	8/1/2025		292,718		304,500
4,750,000	Asian Development Bank	1.75	8/14/2026		4,737,888		5,078,293
150,000	AstraZeneca PLC	6.45	9/15/2037		205,122		227,877
800,000	AT&T Inc.	2.95	7/15/2026		780,016		874,119
649,000	AT&T Inc.	4.50	3/9/2048		689,744		744,802
298,000	AT&T Inc.	4.80	6/15/2044		279,034		355,162
800,000	AT&T Inc.	4.30	2/15/2030		776,467		948,264
1,000,000	AT&T Inc.	3.65	6/1/2051		996,130		1,008,650
500,000	AT&T Inc.	3.10	2/1/2043		499,760		487,672
1,902,000	AT&T Inc.	3.50	9/15/2053		1,718,856		1,838,899
4,854,000	AT&T Inc.	3.55	9/15/2055		4,482,457		4,704,364
1,370,000	AT&T Inc.	3.65	9/15/2059		1,166,183		1,345,819
3,000,000	Athene Holding Ltd	3.00	7/1/2022		3,063,780		3,098,044
2,950,000	AVANGRID, Inc.	3.20	4/15/2025		3,040,860		3,244,155
150,000	Avantor, Inc.	4.63	7/15/2028		150,077		155,625
1,000,000	Avery Dennison Corporation	4.88	12/6/2028		1,191,390		1,243,148
40,000	Avolon Holdings Funding Limited	5.25	5/15/2024		40,000		40,140
45,000	B&G Foods Inc	5.25	9/15/2027		44,928		46,949
1,035,000	BAE System	3.40	4/15/2030		1,125,024		1,156,728
750,000	Baker Hughes, a GE Company	3.34	12/15/2027		802,620		797,025
98,744	Banff Merger Sub Inc.	1.00	10/2/2025		94,686		95,624
300,000	Banff Merger Sub Inc.	9.75	9/1/2026		269,225		317,130
200,000	Bank of America Corporation	3.30	1/11/2023		198,888		212,298
772,000	Bank of America Corporation	3.42	12/20/2028		751,839		859,063
568,000	Bank of America Corporation	4.18	11/25/2027		580,789		650,768
300,000	Bank of America Corporation	4.33	3/15/2050		300,000		381,407
82,000	Bank of America Corporation	4.00	4/1/2024		83,666		90,875
750,000	Bank of America Corporation	3.97	3/5/2029		736,013		860,525
1,450,000	Bank of America Corporation	4.08	4/23/2040		1,638,592		1,726,493
105,000	Bank of America Corporation	4.27	7/23/2029		106,128		123,172
925,000	Bank of America Corporation	4.08	3/20/2051		1,057,050		1,145,465
5,000,000	Bank of America Corporation	1.49	5/19/2024		5,000,000		5,085,939
6,800,000	Bank of America Corporation	0.98	9/25/2025		6,800,000		6,798,436
3,500,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		3,498,950		3,645,599
500,000	Banque Federative	3.75	7/20/2023		541,375		542,382
300,000	Barclays PLC	4.95	1/10/2047		304,956		383,933
1,000,000	Barclays PLC	2.65	6/24/2031		1,000,000		997,664
500,000	Barrick North American Finance LLC	5.75	5/1/2043		705,455		728,067
25,000	Bausch Health Americas, Inc.	7.00	1/15/2028		26,750		26,500
25,000	Bausch Health Americas, Inc.	5.75	8/15/2027		26,383		26,531
75,000	Bausch Health Americas, Inc.	7.25	5/30/2029		78,750		80,813
500,000	Bausch Health Americas, Inc.	5.50	3/1/2023		500,313		498,125
425,000	Bausch Health Americas, Inc.	6.13	4/15/2025		437,613		435,094
100,000	Bausch Health Americas, Inc.	5.25	1/30/2030		101,494		98,500
1,075,000	Bausch Health Americas, Inc.	5.00	1/30/2028		1,088,750		1,044,094
125,000	Bausch Health Americas, Inc.	6.25	2/15/2029		123,750		128,570
865,000	Baxalta Incorporated	4.00	6/23/2025		848,019		979,725
965,000	Baxter International Inc.	3.75	10/1/2025		963,610		1,094,724
1,200,000	Baycare Health System Inc.	3.83	11/15/2050		1,554,888		1,473,878
500,000	Bayer US Finance	4.20	7/15/2034		579,145		584,290
3,400,000	BB&T Corporation	2.50	8/1/2024		3,393,608		3,619,213
150,000	Beacon Roofing Supply, Inc.	4.88	11/1/2025		135,540		147,000
275,000	Beazer Homes USA, Inc.	5.88	10/15/2027		245,894		278,438
50,000	Beazer Homes USA, Inc.	7.25	10/15/2029		51,250		53,625
300,000	Becton, Dickinson and Company	4.67	6/6/2047		283,395		370,440
1,250,000	Berkshire Hathaway Finance Corporation	4.20	8/15/2048		1,425,793		1,603,772
150,000	Berry Global, Inc.	5.63	7/15/2027		153,458		157,500
250,000	Bestfoods	6.63	4/15/2028		334,923		339,637
655,000	BG Energy Capital	5.13	10/15/2041		859,092		840,025
750,000	BHP Billiton Finance (USA) Limited	5.00	9/30/2043		847,838		1,054,322

CORPORATE BONDS, *continued*

50,000	Big River Steel	6.63	1/31/2029	\$	50,000	\$	50,558
500,000	Black Hills Corporation	4.35	5/1/2033		497,715		600,005
50,000	Black Knight Inc	3.63	9/1/2028		50,000		50,531
85,000	Blue Racer Midstream	6.63	7/15/2026		74,375		74,800
150,000	BMC East, LLC	5.50	10/1/2024		149,663		154,125
5,800,000	BMW US CAP LLC	3.80	4/6/2023		5,794,026		6,249,142
4,900,000	BNG Bank N.V.	2.13	12/14/2020		4,886,525		4,917,801
1,200,000	BNP Paribas	3.38	1/9/2025		1,300,428		1,301,607
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023		739,561		770,062
1,200,000	Boeing Company, (The)	5.15	5/1/2030		1,326,090		1,348,810
250,000	Boeing Company, (The)	5.81	5/1/2050		250,000		302,445
500,000	Boeing Company, (The)	5.71	5/1/2040		500,000		589,461
1,000,000	Boeing Company, (The)	2.60	10/30/2025		999,090		999,597
690,000	Boeing Company, (The)	3.50	3/1/2039		620,276		626,803
250,000	Boeing Company, (The)	3.85	11/1/2048		222,653		229,082
1,025,000	Bombardier Inc.	7.88	4/15/2027		1,017,120		777,401
150,000	Booz Allen Hamilton Holding Corporation	3.88	9/1/2028		150,353		153,983
500,000	Boston Scientific Corporation	4.70	3/1/2049		496,570		660,500
25,000	Boxer Parent Co. Inc.	7.13	10/2/2025		25,000		26,702
750,000	BP Capital Markets America Inc.	3.22	4/14/2024		746,288		808,553
2,250,000	BPCE	3.00	5/22/2022		2,236,050		2,327,696
150,000	Brinker International, Inc.	5.00	10/1/2024		134,025		152,783
75,000	Brink's Company, (The)	5.50	7/15/2025		75,000		78,188
1,300,000	Bristol-Myers Squibb Company	4.55	2/20/2048		1,314,885		1,758,110
500,000	Bristol-Myers Squibb Company	3.40	7/26/2029		495,875		582,355
375,000	Bristol-Myers Squibb Company	4.63	5/15/2044		401,844		502,425
500,000	Bristol-Myers Squibb Company	4.35	11/15/2047		451,535		660,357
750,000	Brixmor Operations	4.13	6/15/2026		791,280		816,665
170,000	Brixmor Operations	4.05	7/1/2030		182,192		181,830
800,000	Broadcom Inc.	5.00	4/15/2030		925,440		943,678
500,000	Broadcom Inc.	4.30	11/15/2032		499,370		571,196
250,000	Brookfield Financial Management Inc.	3.45	4/15/2050		247,645		244,623
75,000	Brookfield Residential Properties Inc.	6.25	9/15/2027		77,594		75,632
1,575,000	Brookfield Residential Properties Inc.	4.88	2/15/2030		1,337,813		1,474,216
175,000	Brookfield Residential Properties Inc.	6.38	5/15/2025		170,894		175,000
625,000	Brown University	2.92	9/1/2050		688,400		680,918
150,000	Builders FirstSource, Inc.	5.00	3/1/2030		133,500		155,250
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045		756,383		940,360
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041		298,660		350,063
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029		308,838		347,520
200,000	Burlington Northern Santa FE, LLC	4.55	9/1/2044		234,886		260,890
550,000	Burlington Northern Santa FE, LLC	5.75	5/1/2040		815,892		794,755
410,000	Burlington Resoures Inc.	7.40	12/1/2031		600,949		607,366
110,000	Burlington Resoures Inc.	7.20	8/15/2031		161,468		159,261
150,000	BY Crown Parent, LLC	4.25	1/31/2026		154,170		152,719
25,000	Caleres Inc.	6.25	8/15/2023		22,563		22,875
1,000,000	California Institute of Technology	3.65	9/1/2119		1,112,680		1,093,282
475,000	Calpine Corporation	5.13	3/15/2028		475,375		491,625
1,120,000	Calpine Corporation	5.00	2/1/2031		1,135,000		1,141,616
350,000	Calpine Corporation	4.63	2/1/2029		350,000		349,344
1,050,000	Campbell Soup Company	2.38	4/24/2030		1,084,692		1,091,849
400,000	Canadian National Railway	6.20	6/1/2036		623,804		601,964
1,000,000	Candian Pacific Railway	2.05	3/5/2030		1,029,490		1,041,786
900,000	Cantor Fitzgerald	4.88	5/1/2024		977,463		983,437
4,200,000	Capital One Financial Corporation	3.38	2/15/2023		4,365,102		4,441,815
150,000	Cardtronics, Inc.	5.50	5/1/2025		150,464		150,000
75,000	Care Capital Properties, LP	5.13	8/15/2026		81,188		81,100
400,000	Cargill, Incorporated	3.88	5/23/2049		394,132		481,956
3,500,000	Cargill, Incorporated	1.38	7/23/2023		3,496,360		3,580,115
150,000	Cargo Aircraft Management Inc.	4.75	2/1/2028		150,924		151,478
355,000	Carolina Power & Lighting Company	5.70	4/1/2035		484,980		467,468
180,000	Carrier Global	3.38	4/5/2040		179,993		188,590
150,000	Cascades Inc.	5.38	1/15/2028		151,511		157,688
165,000	Castle Us Management Corp.	9.50	2/15/2028		164,587		157,369
150,000	Catalent Pharma Solutions, Inc.	5.00	7/15/2027		152,890		156,000
300,000	Caterpillar Inc.	3.25	9/19/2049		297,270		335,469
300,000	Caterpillar Inc.	3.25	4/9/2050		298,803		339,637
500,000	CBS Corporation	5.50	5/15/2033		528,155		608,557
150,000	CBS Radio Inc.	7.25	11/1/2024		150,627		127,500
150,000	CCO Holdings, LLC	5.13	5/1/2027		145,438		157,833
2,375,000	CCO Holdings, LLC	5.38	6/1/2029		2,531,295		2,573,906
125,000	CCO Holdings, LLC	4.50	5/1/2032		125,000		130,469
250,000	CCO Holdings, LLC	4.25	2/1/2031		254,500		259,116
150,000	CD&R Wtrwks Merger Sub Llc	6.13	8/15/2025		151,436		151,939
175,000	CDW LLC	3.25	2/15/2029		175,154		174,344
200,000	CEC Entertainment, Inc.	1.00	12/31/2040		178,750		16,000
25,000	Cedar Fair L P Canadas Wonderland	5.38	6/1/2024		24,500		23,922
50,000	Cedar Fair L P Canadas Wonderland	5.25	7/15/2029		49,000		48,000
150,000	Centene Corporation	4.63	12/15/2029		160,247		161,799
150,000	Century Communities, Inc.	5.88	7/15/2025		150,755		155,925
125,000	Century Communities, Inc.	6.75	6/1/2027		128,729		131,875
250,000	CenturyLink, Inc.	7.60	9/15/2039		233,581		282,470
530,000	CenturyLink, Inc.	8.00	6/1/2036		517,169		626,897
1,200,000	CenturyLink, Inc.	6.45	6/15/2021		1,236,780		1,231,500

CORPORATE BONDS, *continued*

150,000	CF Industries Holdings, Inc.	5.38	3/15/2044	\$	187,634	\$	180,507
150,000	Change Healthcare	5.75	3/1/2025		145,610		152,145
500,000	Charter Communications Operating, LLC	4.46	7/23/2022		516,493		529,369
750,000	Charter Communications Operating, LLC	4.91	7/23/2025		783,335		867,167
275,000	Charter Communications Operating, LLC	5.38	5/1/2047		328,259		326,524
115,000	Chemours Company, (The)	7.00	5/15/2025		111,244		116,438
145,000	Chemours Company, (The)	5.38	5/15/2027		134,673		143,550
25,000	Chemours Company, (The)	6.63	5/15/2023		24,938		25,300
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027		201,296		222,628
225,000	Cheniere Energy, Inc.	4.63	10/15/2028		225,000		230,906
350,000	Chesapeake Energy Corporation	1.00	6/9/2024		343,004		244,892
500,000	Chevron Corporation	2.95	5/16/2026		495,087		557,162
5,000,000	Chevron Corporation	1.55	5/11/2025		5,001,536		5,181,257
890,000	Childrens Health System	2.51	8/15/2050		890,000		845,474
200,000	Childrens Hospital Corp.	2.59	2/1/2050		200,000		196,720
1,000,000	Cigna Holding Company	4.80	8/15/2038		998,555		1,241,368
1,992,000	Cigna Holding Company	3.75	7/15/2023		2,101,022		2,158,675
250,000	Cigna Holding Company	3.20	3/15/2040		249,633		265,021
1,005,000	Cigna Holding Company	3.05	10/15/2027		1,090,767		1,118,203
250,000	Cigna Holding Company	4.80	7/15/2046		305,878		313,266
350,000	Cigna Holding Company	3.00	7/15/2023		341,944		371,302
250,000	Cisco Systems, Inc.	2.50	9/20/2026		237,073		275,202
500,000	Cisco Systems, Inc.	5.50	1/15/2040		616,717		741,811
100,000	CIT Group Inc.	5.00	8/1/2023		99,875		103,750
125,000	Citgo Holding Inc.	9.25	8/1/2024		125,000		119,063
148,500	Citgo Holding Inc.	1.00	8/1/2023		150,360		139,033
202,543	Citgo Petroleum Corporation	1.00	3/28/2024		202,927		191,572
75,000	Citgo Petroleum Corporation	7.00	6/15/2025		75,000		73,969
300,000	Citigroup Inc.	4.45	9/29/2027		316,500		347,878
200,000	Citigroup Inc.	4.65	7/30/2045		202,598		261,485
500,000	Citigroup Inc.	6.00	10/31/2033		577,133		673,557
4,250,000	Citigroup Inc.	3.98	3/20/2030		4,334,348		4,892,411
500,000	Citigroup Inc.	5.32	3/26/2041		500,000		679,928
2,925,000	Citigroup Inc.	1.68	5/15/2024		2,925,000		2,996,426
150,000	Clark Equipment Company	5.88	6/1/2025		152,395		155,438
150,000	Clean Harbors, Inc.	5.13	7/15/2029		156,704		162,731
611,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024		653,923		592,303
150,000	Clearway Energy LLC	4.75	3/15/2028		153,375		154,875
650,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036		803,181		846,466
150,000	Cleveland-Cliffs Inc.	6.75	3/15/2026		151,727		152,625
55,000	Cleveland-Cliffs Inc.	9.88	10/17/2025		54,450		61,394
200,000	Cloud Crane Llc	10.13	8/1/2024		215,344		202,750
300,000	CME Group Inc.	4.15	6/15/2048		298,623		398,422
220,000	CNA Financial Corporation	2.05	8/15/2030		219,446		219,609
2,743,000	CNO Financial Group, Inc.	5.25	5/30/2025		2,780,716		3,146,122
350,000	CNX Resources Corporation	7.25	3/14/2027		327,520		357,000
375,000	Coca-Cola Company, (The)	2.50	6/1/2040		374,816		393,201
500,000	Coca-Cola Company, (The)	2.75	6/1/2060		499,630		507,811
2,540,000	Coca-Cola Femsa	1.85	9/1/2032		2,529,942		2,545,588
1,250,000	Colonial Enterprises Inc.	3.25	5/15/2030		1,361,050		1,398,338
250,000	Comcast Corporation	9.46	11/15/2022		356,305		297,654
350,000	Comcast Corporation	3.25	11/1/2039		349,335		389,771
1,000,000	Comcast Corporation	4.60	10/15/2038		1,018,140		1,278,147
750,000	Comcast Corporation	4.00	11/1/2049		745,140		910,064
525,000	Comcast Corporation	3.20	7/15/2036		547,261		583,049
4,200,000	Comcast Corporation	4.75	3/1/2044		5,256,720		5,533,628
1,000,000	Comcast Corporation	3.97	11/1/2047		1,167,590		1,195,388
285,000	CommScope Technologies Finance LLC	6.00	6/15/2025		271,691		288,862
150,000	CommScope Technologies Finance LLC	5.00	3/15/2027		139,636		144,000
65,000	CommScope, Inc. of North Carolina	7.13	7/1/2028		65,000		66,788
150,000	Compass Minerals Intl Inc	6.75	12/1/2027		153,899		162,000
175,000	Comstock Resources Inc.	9.75	8/15/2026		162,750		180,023
750,000	Concho Resources Inc.	4.30	8/15/2028		846,008		829,541
100,000	Concho Resources Inc.	2.40	2/15/2031		99,761		94,724
200,000	Connect Finco	6.75	10/1/2026		207,260		200,630
750,000	Connecticut Light & Power Company	4.15	6/1/2045		1,004,498		936,721
1,179,000	ConocoPhillips Company	4.15	11/15/2034		1,340,319		1,311,416
300,000	Consolidated Edison Company of New York	5.85	3/15/2036		367,975		410,285
700,000	Consolidated Edison Company of New York	6.20	6/15/2036		1,034,929		986,835
500,000	Consolidated Edison Company of New York	6.30	8/15/2037		760,510		731,282
150,000	Consolidated Management Inc.	6.50	10/1/2022		128,250		149,918
175,000	Consolidated Management Inc.	1.00	10/1/2028		177,306		178,500
750,000	Constellation Brands, Inc.	4.65	11/15/2028		885,143		902,701
250,000	Constellium SE	5.88	2/15/2026		257,663		256,510
250,000	Constellium SE	5.63	6/15/2028		246,875		255,175
250,000	Continental Resources, Inc.	4.50	4/15/2023		248,659		238,250
1,100,000	Continental Resources, Inc.	3.80	6/1/2024		1,027,224		1,014,750
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025		253,513		283,347
4,200,000	Cooperatieve Rabobank U.A.	3.95	11/9/2022		4,400,634		4,462,868
100,000	Cooper-Standard Automotive Inc.	5.63	11/15/2026		89,494		70,000
125,000	Core & Main	8.63	9/15/2024		116,875		125,938
75,000	Cornerstone Building Brands	6.13	1/15/2029		75,375		75,967
150,000	Cornerstone Chemical Company	6.75	8/15/2024		139,990		140,360
750,000	Corning Incorporated	4.75	3/15/2042		773,678		931,313

CORPORATE BONDS, *continued*

35,000	Corp Internationale Masonite	5.38	2/1/2028	\$	35,331	\$	37,325
825,000	Corp Internationale Masonite	5.75	9/15/2026		868,313		860,063
1,250,000	Costco Wholesale Corporation	1.75	4/20/2032		1,274,350		1,282,463
150,000	Cott Holdings Inc.	5.50	4/1/2025		146,581		153,750
1,250,000	Cox Communications Inc.	3.15	8/15/2024		1,348,163		1,344,993
900,000	Credit Agricole Corporate and Investment	3.75	4/24/2023		964,134		964,468
500,000	Credit Suisse Group AG	3.57	1/9/2023		499,364		517,194
250,000	Credit Suisse Group Funding	3.80	9/15/2022		249,082		264,537
4,200,000	Credit Suisse Group Funding	3.80	6/9/2023		4,420,584		4,518,461
150,000	Crestwood Midstream	5.75	4/1/2025		147,304		136,500
50,000	Crownrock L P Crownrock Fin Inc	5.63	10/15/2025		49,165		47,125
150,000	CSC Holdings, LLC	5.25	6/1/2024		144,101		160,875
275,000	CSC Holdings, LLC	5.38	2/1/2028		286,770		290,469
225,000	CSC Holdings, LLC	4.13	12/1/2030		225,000		229,331
770,000	CSC Holdings, LLC	3.38	2/15/2031		770,000		745,553
170,000	CSX Corporation	4.50	8/1/2054		217,853		222,380
625,000	CSX Corporation	6.15	5/1/2037		881,149		907,941
150,000	Cumulus Media New Hldgs Inc	6.75	7/1/2026		151,210		138,750
150,000	Cushman & Wakefield	6.75	5/15/2028		151,339		155,723
200,000	CVS Health Corporation	3.50	7/20/2022		204,463		209,774
750,000	CVS Health Corporation	4.30	3/25/2028		742,148		877,854
750,000	CVS Health Corporation	4.78	3/25/2038		730,365		913,791
700,000	CVS Health Corporation	5.05	3/25/2048		720,710		893,486
1,294,000	CVS Health Corporation	3.70	3/9/2023		1,353,640		1,386,636
1,200,000	CVS Health Corporation	4.13	4/1/2040		1,194,919		1,366,776
300,000	CVS Health Corporation	2.70	8/21/2040		299,862		285,925
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022		4,254,545		4,189,974
800,000	Daimler Finance North America	3.30	5/19/2025		849,848		869,607
470,000	Dallas Fort Worth Tex Intl Airport	2.92	11/1/2050		470,000		467,565
250,000	Dana Fing Luxembourg	6.50	6/1/2026		262,875		260,625
150,000	Dana Incorporated	5.50	12/15/2024		145,666		153,000
15,000	Dana Incorporated	5.63	6/15/2028		15,000		15,497
875,000	Dana Incorporated	5.38	11/15/2027		875,000		896,875
225,000	DaVita Inc.	4.63	6/1/2030		225,000		230,468
3,100,000	DBS Group Holdings Ltd.	0.87	7/25/2022		3,100,000		3,106,995
190,000	DCP Midstream Operating, LP	5.63	7/15/2027		190,728		194,370
250,000	Deere & Company	2.88	9/7/2049		249,900		268,124
320,000	Deere & Company	3.10	4/15/2030		364,080		365,512
150,000	Delek Logistics Partners	6.75	5/15/2025		151,143		136,125
665,000	Deutsche Bank AG	2.22	9/18/2024		665,000		669,622
3,700,000	Deutsche Telekom International Finance B	2.49	9/19/2023		3,607,352		3,868,812
150,000	Diamond 1 Finance Corp.	7.13	6/15/2024		150,106		156,029
250,000	Diamond 1 Finance Corp.	8.10	7/15/2036		311,814		328,760
4,140,000	Diamond 1 Finance Corp.	6.02	6/15/2026		4,728,168		4,861,103
125,000	Diamond Offshore Drilling, Inc.	1.00	12/31/2040		108,781		11,594
230,000	Diamond Sports Group	5.38	8/15/2026		228,806		162,725
570,000	Diamond Sports Group	6.63	8/15/2027		516,155		296,756
125,000	Diamondback Energy, Inc.	5.38	5/31/2025		123,353		129,793
750,000	Diamondback Energy, Inc.	3.25	12/1/2026		757,005		752,470
235,250	Digicel Group One Ltd	10.00	4/1/2024		140,000		180,260
200,000	Digicel Holdings	8.75	5/25/2024		185,250		200,750
38,669	Digicel Holdings	8.00	12/31/2026		41,119		29,775
149,063	Digicel Holdings	13.00	12/31/2025		135,499		136,020
96,866	Digicel Holdings	8.75	5/25/2024		79,632		97,229
200,000	Digicel Limited	6.75	3/1/2023		114,500		126,002
1,500,000	Discover Financial Services	3.75	3/4/2025		1,498,260		1,628,838
200,000	Discover Financial Services	4.10	2/9/2027		199,822		221,794
486,000	Discovery Communications, LLC	4.00	9/15/2055		475,644		493,438
150,000	DISH DBS Corporation	5.88	11/15/2024		150,163		153,825
240,000	DISH DBS Corporation	7.75	7/1/2026		235,500		263,846
800,000	DISH DBS Corporation	6.75	6/1/2021		817,541		820,000
350,000	DISH DBS Corporation	7.38	7/1/2028		350,000		360,500
650,000	District of Columbia Water & Sewer	4.81	10/1/2114		993,018		973,063
750,000	Diversified Healthcare	9.75	6/15/2025		832,474		834,210
4,200,000	Dollar Tree, Inc.	3.70	5/15/2023		4,405,212		4,516,621
500,000	Dominion Energy South Carolina, Inc.	5.30	5/15/2033		521,575		664,934
400,000	Dominion Energy, Inc.	5.25	8/1/2033		430,580		508,710
550,000	Dominion Energy, Inc.	5.95	6/15/2035		683,376		736,545
150,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024		151,691		157,125
6,050,000	Doris Duke Charitable Foundation	2.35	7/1/2050		6,158,095		5,828,132
675,000	Dow Chemical Company, (The)	4.63	10/1/2044		669,240		789,659
850,000	Dow Chemical Company, (The)	3.60	11/15/2050		843,710		860,376
625,000	DTE Electric Company	2.95	3/1/2050		628,523		659,343
1,000,000	DTE Energy Company	2.53	10/1/2024		1,054,560		1,063,353
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026		296,813		335,253
875,000	Duke Energy Carolinas, LLC	4.25	12/15/2041		988,395		1,087,535
275,000	Duke Energy Carolinas, LLC	4.00	9/30/2042		320,678		336,308

CORPORATE BONDS, *continued*

470,000	Duke Energy Corporation	6.45	10/15/2032	\$	664,956	\$	670,501
500,000	Duke Energy Indiana, LLC	2.75	4/1/2050		499,385		511,910
500,000	Duke Energy Management Inc.	4.15	12/1/2044		572,690		623,318
350,000	Duke Energy Management Inc.	4.20	3/15/2042		404,555		415,416
3,850,000	Duke Energy Progress, LLC	3.45	3/15/2029		4,008,582		4,444,479
17,000	Dun & Bradstreet Corporation, (The)	6.88	8/15/2026		18,105		18,259
200,000	Eg Global Fin Plc	8.50	10/30/2025		200,000		210,500
122,000	Eldorado Gold Corporation	9.50	6/1/2024		125,355		129,625
150,000	Element Solutions Inc	3.88	9/1/2028		150,959		147,188
250,000	Eli Lilly and Company	2.25	5/15/2050		246,943		235,561
2,980,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025		3,155,075		2,860,800
150,000	Emergent Biosolutions Inc.	3.88	8/15/2028		150,618		150,590
300,000	Emerson Electric Co.	2.75	10/15/2050		299,634		305,193
500,000	Enable Midstream Partners, LP	4.15	9/15/2029		499,105		463,553
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021		285,736		281,946
125,000	Endeavor Energy Resource	5.75	1/30/2028		131,390		125,625
25,000	Endeavor Energy Resource	6.63	7/15/2025		25,000		25,688
150,000	Endurance Specialty	7.00	7/15/2034		220,782		208,879
4,200,000	Enel Financial	4.25	9/14/2023		4,461,072		4,596,755
750,000	Energy Transfer 4.9% Due 03-15-2035	4.90	3/15/2035		722,687		738,271
532,000	Energy Transfer 6.625% Due 10-15-2036	6.63	10/15/2036		599,378		575,113
3,975,000	Energy Transfer Operating, L.P.	6.25	4/15/2049		4,766,423		4,108,241
250,000	Energy Transfer Operating, L.P.	5.00	5/15/2050		249,785		231,477
150,000	EnLink Midstream Partners, LP	5.38	6/1/2029		117,750		121,500
150,000	Entegris, Inc.	4.38	4/15/2028		155,175		154,125
100,000	Entercom Media Corp	6.50	5/1/2027		105,631		87,000
325,000	Entergy Arkansas, LLC.	4.20	4/1/2049		323,073		414,683
200,000	Entergy Corporation	2.95	9/1/2026		188,423		220,607
195,000	Entergy Mississippi, LLC.	3.85	6/1/2049		192,471		235,541
500,000	Entergy Texas, Inc.	4.50	3/30/2039		498,650		623,058
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026		187,644		215,160
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045		507,725		550,248
375,000	Entergy Utility Assets, LLC	4.00	3/15/2033		433,999		469,557
250,000	Enterprise Products Operating LLC	5.10	2/15/2045		270,123		291,022
500,000	Enterprise Products Operating LLC	4.90	5/15/2046		517,371		563,497
1,000,000	Enterprise Products Operating LLC	3.13	7/31/2029		1,073,630		1,089,981
240,000	Enterprise Products Operating LLC	5.95	2/1/2041		314,719		302,843
200,000	Enviva Partners, LP	6.50	1/15/2026		201,146		210,750
500,000	EOG Resources, Inc.	3.90	4/1/2035		485,044		560,221
75,000	EQT Corporation	3.90	10/1/2027		72,281		69,047
25,000	EQT Corporation	8.75	2/1/2030		30,063		29,500
30,000	EQT Midstream Partners	6.50	7/1/2027		30,000		31,801
180,000	EQT Midstream Partners	6.00	7/1/2025		181,533		185,625
375,000	Equinor	3.70	4/6/2050		372,244		430,182
290,000	ERAC USA Finance	7.00	10/15/2037		377,175		419,134
1,085,000	ERAC USA Finance	3.30	12/1/2026		1,105,290		1,181,624
100,000	ERAC USA Finance	5.63	3/15/2042		128,025		127,365
300,000	ESH Hospitality, Inc.	5.25	5/1/2025		291,212		303,000
250,000	Etp Legacy Lp	6.05	6/1/2041		259,568		253,852
10,800,000	European Investment Bank	2.38	5/24/2027		11,123,028		12,040,202
5,000,000	European Investment Bank	2.50	10/15/2024		4,958,850		5,434,981
200,000	Everest Re Group, Ltd.	4.87	6/1/2044		230,570		228,696
337,000	Eversource Energy	3.45	1/15/2050		336,373		378,531
550,000	Exelon Corporation	5.63	6/15/2035		674,896		730,553
275,000	Exelon Corporation	4.95	6/15/2035		322,490		339,742
2,400,000	Exelon Corporation	3.50	6/1/2022		2,464,776		2,509,158
325,000	Extraction Oil & Gas, Inc.	1.00	12/31/2040		261,731		81,250
300,000	Exxon Mobil Corporation	3.00	8/16/2039		300,000		317,224
500,000	Exxon Mobil Corporation	3.04	3/1/2026		496,840		551,803
50,000	Fairstone Financial Inc.	7.88	7/15/2024		51,708		51,250
8,500,000	Farm Credit Banks Consolidated Systemwide	3.65	8/13/2038		9,479,965		11,100,339
300,000	Federal Home Loan Mortgage Corporation	1.00	3/15/2031		261,741		261,595
300,000	Federal National Mortgage Association	1.00	5/15/2030		262,560		267,272
215,000	FedEx Corporation	4.05	2/15/2048		213,912		247,920
375,000	FedEx Corporation	4.40	1/15/2047		370,031		442,996
675,000	FedEx Corporation	3.88	8/1/2042		649,094		744,342
530,000	Ferrellgas Partners, L.P.	1.00	6/15/2020		399,693		106,000
100,000	Ferrellgas Partners, L.P.	1.00	7/31/2020		75,750		20,000
125,000	Ferrellgas, L.P.	6.75	6/15/2023		107,813		112,813
2,400,000	Fidelity National Financial, Inc.	5.50	5/1/2025		2,697,000		2,691,000
3,500,000	Fidelity National Financial, Inc.	5.50	9/1/2022		3,798,060		3,798,710
200,000	Fidelity National Information Service	3.00	8/15/2026		187,359		221,860
200,000	First Quantum Minerals Ltd	1.00	10/15/2027		200,000		192,750
350,000	Fiserv, Inc.	4.40	7/1/2049		347,858		439,040
175,000	Five Point Operating Company	7.88	11/15/2025		174,169		174,913
425,000	Flir Systems, Inc.	2.50	8/1/2030		424,180		434,910
250,000	Florida Power & Light Company	3.15	10/1/2049		248,408		283,802
370,000	Florida Power & Light Company	4.05	6/1/2042		474,063		460,035
250,000	FMC Corporation	4.50	10/1/2049		249,873		307,747

CORPORATE BONDS, *continued*

1,000,000	Ford Foundation	2.42	6/1/2050	\$	1,000,000	\$	1,027,320
600,000	Ford Motor Company	4.75	1/15/2043		519,978		543,255
250,000	Ford Motor Company	9.00	4/22/2025		250,000		286,628
45,000	Ford Motor Company	9.63	4/22/2030		45,000		58,106
1,500,000	Ford Motor Credit Company LLC	3.20	1/15/2021		1,501,995		1,496,831
200,000	Ford Motor Credit Company LLC	4.13	8/17/2027		200,000		194,500
75,000	Forestar Group Inc.	8.00	4/15/2024		80,063		79,313
50,000	Forestar Group Inc.	5.00	3/1/2028		50,000		50,500
25,000	Forterra Finance LLC	6.50	7/15/2025		25,000		26,414
150,000	Freedom Mortgage Corp.	8.25	4/15/2025		146,918		152,968
150,000	Freeport-McMoRan Inc.	4.13	3/1/2028		150,000		151,875
75,000	Freeport-McMoRan Inc.	4.63	8/1/2030		75,000		78,859
75,000	Freeport-McMoRan Inc.	4.38	8/1/2028		75,000		77,547
425,000	Gartner, Inc.	4.50	7/1/2028		425,000		446,781
25,000	Gartner, Inc.	3.75	10/1/2030		25,000		25,289
150,000	GCI LLC	1.00	10/15/2028		150,006		151,877
500,000	GE Capital International Funding Company	3.37	11/15/2025		477,365		534,792
277,000	GE Capital International Funding Company	4.42	11/15/2035		248,811		292,390
500,000	GE Capital International Funding Company	4.40	5/15/2030		522,300		536,954
500,000	General Dynamics Corporation	4.25	4/1/2040		494,150		629,060
1,000,000	General Dynamics Corporation	3.63	4/1/2030		1,162,490		1,189,236
500,000	General Electric Capital Corporation	1.25	3/15/2023		500,000		499,095
380,000	General Electric Company	5.88	1/14/2038		335,927		327,420
715,000	General Electric Company	4.13	10/9/2042		708,215		723,395
500,000	General Mills, Inc.	4.20	4/17/2028		489,240		590,294
1,000,000	General Mills, Inc.	2.88	4/15/2030		1,088,320		1,096,422
630,000	General Motors Company	6.60	4/1/2036		722,411		766,748
1,000,000	General Motors Company	5.00	4/1/2035		1,039,530		1,083,357
355,000	General Motors Company	5.15	4/1/2038		353,459		376,998
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022		504,340		512,807
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026		252,270		281,264
750,000	General Motors Financial Company, Inc.	4.25	5/15/2023		784,620		796,721
650,000	Georgetown University	2.94	4/1/2050		651,768		645,118
220,000	Georgia Management Co.	4.30	3/15/2042		259,630		263,322
150,000	GFL Environmental Inc.	8.50	5/1/2027		158,324		162,750
3,400,000	Gilead Sciences, Inc.	2.80	10/1/2050		3,389,018		3,360,026
65,000	Global Partners, LP	7.00	8/1/2027		65,000		66,243
100,000	Golden Nugget, Inc.	6.75	10/15/2024		94,302		83,500
150,000	Golden Nugget, Inc.	8.75	10/1/2025		128,152		118,313
5,100,000	Goldman Sachs Group, Inc., (The)	3.50	11/16/2026		5,045,634		5,641,695
1,700,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039		1,822,244		2,075,498
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045		1,055,572		1,315,487
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037		443,007		523,054
150,000	Graham Holdings Company	5.75	6/1/2026		161,006		157,875
170,000	Graham Packaging Co., Inc.	7.13	8/15/2028		173,237		177,013
150,000	Granite Us Hldgs Corp	11.00	10/1/2027		145,446		153,750
75,000	Gray Escrow, Inc.	7.00	5/15/2027		81,943		81,310
100,000	Gray Television, Inc.	5.88	7/15/2026		104,005		103,750
175,000	Great Plains Energy Incorporated	5.30	10/1/2041		202,069		233,236
175,000	Greystar Real Estate Partners, LLC	5.75	12/1/2025		179,144		176,313
100,000	Griffon Corp.	5.75	3/1/2028		95,229		104,383
150,000	Gw Honos Sec Corp	8.75	5/15/2025		141,267		151,500
225,000	H&E Equipment Services, Inc.	5.63	9/1/2025		228,791		234,563
960,000	Hackensack Meridian Health Inc.	2.68	9/1/2041		960,000		946,037
350,000	HCA Inc.	5.50	6/15/2047		364,714		433,286
150,000	HCA Inc.	3.50	9/1/2030		157,545		152,832
25,000	Heartland Dental Llc Heartland Dental	8.50	5/1/2026		23,875		24,875
45,000	Hecla	7.25	2/15/2028		45,000		48,780
173,250	Heritage Power LLC	1.00	7/9/2026		169,806		164,877
150,000	Hess Midstream LP	5.63	2/15/2026		150,225		152,810
145,000	Hexion Inc.	7.88	7/15/2027		146,030		144,957
225,000	Hilcorp Energy I, L.P.	6.25	11/1/2028		226,570		204,750
150,000	Hilcorp Energy I, L.P.	5.00	12/1/2024		142,762		136,125
150,000	Hill-Rom Holdings, Inc.	4.38	9/15/2027		151,565		155,243
25,000	Hilton Domestic Operating Co.	5.38	5/1/2025		25,000		26,108
175,000	Hilton Domestic Operating Co.	5.13	5/1/2026		173,625		180,122
125,000	Hilton Domestic Operating Co.	5.75	5/1/2028		125,000		131,719
500,000	Home Depot, Inc., (The)	3.50	9/15/2056		441,023		588,465
300,000	Home Depot, Inc., (The)	4.25	4/1/2046		292,362		383,266
550,000	Home Depot, Inc., (The)	4.50	12/6/2048		555,504		735,179
3,500,000	Home Depot, Inc., (The)	2.50	4/15/2027		3,482,955		3,804,245
500,000	Home Depot, Inc., (The)	3.30	4/15/2040		495,570		568,008
250,000	Honeywell International Inc.	2.80	6/1/2050		248,188		268,016
500,000	Honeywell International Inc.	5.70	3/15/2037		723,240		707,947
1,400,000	Hormel Foods Corporation	1.80	6/11/2030		1,408,484		1,445,056

CORPORATE BONDS, *continued*

150,000	Hospitality Properties	4.38	2/15/2030	\$	128,625	\$	124,500
500,000	Host Hotels & Resorts, L.P.	3.88	4/1/2024		514,135		518,394
1,230,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024		1,209,988		1,345,265
75,000	Howard Hughes Corporation, (The)	5.38	3/15/2025		76,921		76,208
30,000	Howard Hughes Corporation, (The)	5.38	8/1/2028		30,000		29,985
25,000	Howmet Aerospace Inc.	6.88	5/1/2025		25,000		27,625
3,650,000	HSBC Holdings PLC	3.03	11/22/2023		3,538,018		3,804,671
700,000	HSBC Holdings PLC	4.58	6/19/2029		700,807		807,612
175,000	Hudbay Minerals Inc	6.13	4/1/2029		175,813		173,250
150,000	Hughes Satellite Systems Corporation	6.63	8/1/2026		150,228		162,330
1,300,000	Humana Inc.	3.13	8/15/2029		1,300,697		1,438,335
200,000	Hunt Companies, Inc.	6.25	2/15/2026		192,682		192,000
1,000,000	Huntington Ingalls Industries, Inc.	3.48	12/1/2027		1,081,540		1,091,386
750,000	Husky Energy Inc.	4.40	4/15/2029		753,225		782,410
150,000	Iaa Spinco Inc	5.50	6/15/2027		151,973		156,188
3,990,245	ICG US	1.28	4/25/2031		3,866,148		3,915,442
890,000	IHC Health Services	4.13	5/15/2048		1,152,132		1,143,710
300,000	Iheartcommunications, Inc.	8.38	5/1/2027		324,271		295,500
4,165,000	IHS Markit Ltd.	5.00	11/1/2022		4,458,133		4,469,976
150,000	Illuminate Buyer LLC	9.00	7/1/2028		157,412		161,250
300,000	Indiana Michigan Power Company	4.25	8/15/2048		298,284		370,965
150,000	Indigo National Resources	6.88	2/15/2026		143,250		145,992
50,000	Informatica Corp	1.00	2/14/2025		49,754		50,709
2,400,000	ING Groep N.V.	4.63	1/6/2026		2,393,856		2,814,889
150,000	Installed Building Products, Inc.	5.75	2/1/2028		153,366		157,875
100,000	Integrated Services Group, Inc.	6.50	11/30/2023		83,188		74,801
200,000	Intel Corporation	2.60	5/19/2026		193,588		220,009
5,080,000	Intel Corporation	3.25	11/15/2049		5,425,053		5,688,127
100,000	Intelligent Packaging Ltd.	6.00	9/15/2028		100,000		101,405
800,000	Intelsat Jackson Holdings S.A.	1.00	12/31/2040		732,843		440,975
250,000	Intercontinental Exchange, Inc.	3.00	6/15/2050		249,159		262,740
250,000	Intercontinental Exchange, Inc.	2.65	9/15/2040		248,501		249,749
3,200,000	International Bank for Reconstruction and Development	2.13	3/3/2025		3,133,664		3,441,856
10,900,000	International Bank for Reconstruction and Development	0.63	4/22/2025		10,857,817		11,001,495
3,450,000	International Business Machines Corporation	4.25	5/15/2049		4,577,771		4,325,275
200,000	International Business Machines Corporation	2.88	11/9/2022		201,060		210,959
400,000	International Business Machines Corporation	2.85	5/15/2040		397,460		424,365
7,000,000	International Developtment Association	0.38	9/23/2025		6,973,750		6,994,183
3,000,000	International Finance Corporation	2.13	4/7/2026		2,913,630		3,265,080
8,500,000	International Finance Facility	0.41	11/16/2020		8,504,250		8,507,078
750,000	International Paper Company	4.40	8/15/2047		735,755		916,176
375,000	Interpublic Group of Companies, Inc., (The)	4.75	3/30/2030		372,818		450,264
4,200,000	Interstate Power and Light Company	4.10	9/26/2028		4,189,416		5,015,644
150,000	IRB Holdings Inc.	7.00	6/15/2025		158,660		159,938
170,000	Iron Mountain Incorporated	5.25	7/15/2030		170,000		177,225
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035		513,801		603,198
150,000	Jaguar Hldg Co Ii Pharmaceutical Management D.	5.00	6/15/2028		150,000		156,563
75,000	JBS USA Food Co	5.50	1/15/2030		74,969		81,635
1,250,000	JBS USA Food Co	5.75	6/15/2025		1,269,408		1,288,500
150,000	Jbs Usa Lux S A Jbs Usa Management Inc.	6.75	2/15/2028		165,857		163,113
750,000	Jefferies Financial Group Inc.	5.13	1/20/2023		819,675		817,516
25,000	Jeld-Wen Inc.	4.63	12/15/2025		22,125		22,125
50,000	Jeld-Wen Inc.	6.25	5/15/2025		51,656		53,250
4,250,000	John & Catherine Macarthur Funding	1.30	12/1/2030		4,250,000		4,238,554
448,000	John Hopkins Unversity	4.08	7/1/2053		616,081		606,484
633,000	Johnson & Johnson	3.40	1/15/2038		631,149		742,292
3,000,000	Johnson & Johnson	3.50	1/15/2048		3,570,900		3,715,296
400,000	Johnson & Johnson	3.55	3/1/2036		472,080		485,777
1,550,000	Johnson & Johnson	2.25	9/1/2050		1,551,982		1,546,649
50,000	Joseph Ryerson & Son Inc.	8.50	8/1/2028		50,951		52,625
500,000	JPMorgan Chase & Co.	3.63	12/1/2027		489,324		559,897
750,000	JPMorgan Chase & Co.	4.13	12/15/2026		770,384		871,438
250,000	JPMorgan Chase & Co.	4.95	6/1/2045		279,735		338,795
375,000	JPMorgan Chase & Co.	3.90	1/23/2049		350,824		451,272
500,000	JPMorgan Chase & Co.	4.03	7/24/2048		456,685		608,602
750,000	JPMorgan Chase & Co.	3.90	7/15/2025		773,344		848,344
7,450,000	JPMorgan Chase & Co.	2.01	3/13/2026		7,062,153		7,713,384
4,200,000	JPMorgan Chase & Co.	3.88	7/24/2038		4,671,030		4,952,200
500,000	JPMorgan Chase & Co.	3.11	4/22/2041		500,000		542,370
1,300,000	Kaiser Fndtn Hosps	3.27	11/1/2049		1,272,921		1,452,245
1,301,000	Kansas City Southern	2.88	11/15/2029		1,379,997		1,379,092
175,000	KB Home	6.88	6/15/2027		191,313		206,938
150,000	Kehe Distrs Llc Kehe Fin Corp.	8.63	10/15/2026		151,119		162,375
500,000	Keurig Dr Pepper Inc.	4.60	5/25/2028		500,305		600,435
800,000	Kinder Morgan, Inc.	5.05	2/15/2046		812,088		909,031
500,000	Kinder Morgan, Inc.	5.55	6/1/2045		512,325		593,547

CORPORATE BONDS, *continued*

1,153,000	Kinross Gold Corporation	4.50	7/15/2027	\$	1,262,812	\$	1,307,722
250,000	KKR Group Finance Co., LLC	3.50	8/25/2050		247,750		254,759
300,000	KLA Corporation	3.30	3/1/2050		299,886		316,956
625,000	Koninklijke Philips NV	5.00	3/15/2042		826,063		818,250
150,000	Koppers Inc.	6.00	2/15/2025		149,039		152,063
4,600,000	Korea Development Bank, (The)	1.03	7/6/2022		4,600,000		4,629,143
3,200,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		3,195,622		3,474,880
150,000	Kraft Heinz Foods Company	5.00	7/15/2035		174,896		172,724
528,000	Kroger Co., (The)	4.00	2/1/2024		549,442		582,245
150,000	L Brands, Inc.	6.75	7/1/2036		132,850		147,000
675,000	L3Harris Technologies Inc	3.95	5/28/2024		741,116		743,425
250,000	Laboratory Corporation of America Holding	4.70	2/1/2045		303,793		318,221
175,000	Laureate Education, Inc.	8.25	5/1/2025		179,969		185,500
200,000	LCPR Senior Secured Financing	6.75	10/15/2027		215,978		209,000
375,000	Legacy Lifepoint Health, Inc.	9.75	12/1/2026		392,816		398,438
150,000	Legacy Lifepoint Health, Inc.	4.38	2/15/2027		149,979		150,188
1,000,000	Legacy Vulcan Corp.	3.50	6/1/2030		1,098,990		1,119,921
1,000,000	Leggett & Platt, Incorporated	4.40	3/15/2029		1,069,700		1,109,203
150,000	Lennar Corporation	5.25	6/1/2026		150,595		168,375
150,000	Level 3 Financing, Inc.	5.25	3/15/2026		150,629		155,393
3,500,000	LG Chem, Ltd.	3.63	4/15/2029		3,622,465		3,884,532
1,095,000	Liberty Mutual Group Inc.	3.95	10/15/2050		1,131,375		1,222,413
750,000	Lincoln National Corporation	6.30	10/9/2037		1,004,093		982,767
500,000	Lincoln National Corporation	3.80	3/1/2028		558,525		575,619
150,000	Lions Gate Capital Holdings, LLC	5.88	11/1/2024		147,883		147,375
750,000	Lloyds Banking Group	3.90	3/12/2024		822,210		814,891
250,000	Lockheed Martin Corporation	3.60	3/1/2035		269,440		300,732
350,000	Lockheed Martin Corporation	4.07	12/15/2042		317,140		437,234
710,000	Lockheed Martin Corporation	6.15	9/1/2036		1,107,458		1,052,593
170,000	Logan Merger Sub, Inc.	5.50	9/1/2027		171,438		171,964
1,000,000	Los Angeles California Department Water & Power	6.01	7/1/2039		1,377,800		1,399,360
300,000	Lowe's Companies, Inc.	3.70	4/15/2046		272,473		344,028
666,000	Lowe's Companies, Inc.	4.05	5/3/2047		804,741		796,415
248,000	Lowe's Companies, Inc.	4.25	9/15/2044		270,337		296,472
1,500,000	Lowe's Companies, Inc.	4.00	4/15/2025		1,496,565		1,702,163
1,093,000	LPL Holdings, Inc.	5.75	9/15/2025		1,097,225		1,132,550
150,000	LPL Holdings, Inc.	4.63	11/15/2027		150,786		151,500
100,000	M&T Bank Corporation	5.63	8/1/2025		101,750		103,500
175,000	M/I Homes Inc.	4.95	2/1/2028		174,820		180,250
4,200,000	Magellan Midstream Partners	4.85	2/1/2049		4,847,094		4,808,523
1,000,000	Magna International Inc.	4.15	10/1/2025		1,125,960		1,140,131
74,294	Mallinckrodt International Finance	1.00	9/24/2024		61,304		62,175
500,000	Marathon Petroleum Corporation	4.75	9/15/2044		452,025		521,260
4,200,000	Marathon Petroleum Corporation	5.13	4/1/2024		4,395,250		4,257,738
250,000	Marathon Petroleum Corporation	5.85	12/15/2045		224,886		283,886
250,000	Markel Corporation	4.15	9/17/2050		278,733		299,701
365,000	Markel Corporation	3.35	9/17/2029		389,707		403,002
25,000	Marriott International, Inc.	5.75	5/1/2025		24,999		27,901
560,000	Marriott International, Inc.	3.50	10/15/2032		555,957		555,725
500,000	Mars Inc Del	4.13	4/1/2054		619,725		633,786
3,350,000	Mars Inc Del	3.88	4/1/2039		3,777,795		3,945,807
555,000	Marsh & McLennan Companies, Inc.	4.20	3/1/2048		633,693		701,634
1,000,000	Massachusetts Institute of Technology	3.89	7/1/2116		1,251,970		1,259,697
1,010,000	Massachusetts Mutual Life Insurance Company	3.73	10/15/2070		898,544		1,041,458
1,500,000	MasterCard Incorporated	3.30	3/26/2027		1,495,815		1,709,843
150,000	Match Group, Inc.	4.13	8/1/2030		148,762		151,734
75,000	Mattamy Homes Limited	5.25	12/15/2027		76,188		77,063
100,000	Mattamy Homes Limited	4.63	3/1/2030		100,000		101,260
150,000	Mattel, Inc.	5.88	12/15/2027		150,345		161,438
808,000	Mayo Clinic	4.00	11/15/2047		982,463		1,008,228
375,000	Mcafee LLC Tern Loan 09-29-2025	1.00	9/29/2025		378,760		376,875
325,000	McDonald's Corporation	4.70	12/9/2035		407,124		415,615
1,000,000	McDonald's Corporation	4.88	12/9/2045		1,034,109		1,296,726
750,000	McDonald's Corporation	3.60	7/1/2030		867,195		874,571
150,000	MDC Partners Inc.	6.50	5/1/2024		136,946		136,875
601,000	Medtronic, Inc.	4.38	3/15/2035		621,252		802,760
250,000	Merck & Co., Inc.	2.35	6/24/2040		247,513		253,692
150,000	Meredith Corporation	6.88	2/1/2026		139,186		125,250
1,275,000	Meritage Homes Corporation	5.13	6/6/2027		1,314,033		1,412,063
4,600,000	Met Life Global Funding	0.95	7/2/2025		4,591,950		4,637,571
150,000	Methanex Corporation	5.65	12/1/2044		124,875		135,375
1,355,000	Methodist Hospital Houston Texas	2.71	12/1/2050		1,355,000		1,355,831
150,000	Michaels Stores, Inc.	8.00	7/15/2027		147,890		156,750
310,000	Microchip Technology Incorporated	4.25	9/1/2025		310,625		321,643

CORPORATE BONDS, *continued*

1,500,000	Microsoft Corporation	3.70	8/8/2046	\$	1,438,048	\$	1,883,548
5,200,000	Microsoft Corporation	2.53	6/1/2050		6,503,385		5,438,259
800,000	Microsoft Corporation	3.45	8/8/2036		956,464		970,765
250,000	Microsoft Corporation	3.95	8/8/2056		351,583		329,288
250,000	Midamerican Energy Co Medium Term Management Bo.	5.80	10/15/2036		347,161		356,678
3,610,000	MidAmerican Energy Company	3.95	8/1/2047		3,604,910		4,530,824
450,000	MidAmerican Energy Company	4.40	10/15/2044		564,570		570,791
150,000	Midcontinent Communications Midcontine	5.38	8/15/2027		150,779		154,125
75,000	Milano Assicurazioni	1.00	8/17/2027		74,250		74,063
25,000	Minerals Technologies Inc.	5.00	7/1/2028		25,000		25,870
481,000	Mississippi Power Company	4.25	3/15/2042		461,950		567,619
86,000	Mississippi Power Company	4.75	10/15/2041		87,172		100,011
250,000	Mitsubishi UFJ Financial Group Inc	3.75	7/18/2039		250,000		288,837
150,000	Molina Healthcare, Inc.	5.38	11/15/2022		150,752		156,750
3,000,000	Molson Coors Brewing	3.50	5/1/2022		3,090,390		3,119,080
750,000	Morgan Stanley	3.88	1/27/2026		762,736		854,831
500,000	Morgan Stanley	4.38	1/22/2047		496,908		648,554
4,200,000	Morgan Stanley	4.10	5/22/2023		4,453,428		4,549,315
2,100,000	Morgan Stanley	3.62	4/1/2031		2,100,000		2,412,858
375,000	Morgan Stanley	5.60	3/24/2051		375,000		563,829
1,000,000	Morgan Stanley	4.35	9/8/2026		1,156,440		1,157,501
750,000	Mosaic Company, (The)	5.45	11/15/2033		814,045		872,496
75,000	Mph Acquisition Holdings Llc.	1.00	6/7/2023		70,702		73,715
150,000	MPH Infotech, Inc.	7.13	6/1/2024		154,132		154,103
750,000	MPLX LP	4.13	3/1/2027		816,383		824,433
250,000	MPT Operating Partnership LP	5.00	10/15/2027		253,670		260,675
150,000	MTS Systems Corporation	5.75	8/15/2027		151,338		147,705
415,000	Multicare Health System	2.80	8/15/2050		415,000		408,966
150,000	Murphy Oil Corporation	5.75	8/15/2025		150,112		130,856
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027		147,608		159,375
4,260,000	Mylan Inc.	3.13	1/15/2023		4,369,567		4,481,254
800,000	Mylan Inc.	5.20	4/15/2048		1,053,144		989,179
50,000	Nabors Inds	7.50	1/15/2028		50,000		24,063
25,000	Nabors Inds	7.25	1/15/2026		25,000		12,313
336,000	Nabors Industries, Inc.	5.75	2/1/2025		264,404		114,240
5,500,000	Nacional Financiera, S.N.C., Institucion	3.38	11/5/2020		5,558,901		5,501,925
4,225,000	National Australia Bank Limited	3.63	6/20/2023		4,211,227		4,575,878
150,000	National CineMedia, LLC	5.75	8/15/2026		145,594		102,000
75,000	National CineMedia, LLC	5.88	4/15/2028		75,000		62,625
1,200,000	National Securities Clearing Corp.	1.20	4/23/2023		1,198,872		1,221,192
1,558,000	Nationstar Mtg Hldgs	6.00	1/15/2027		1,502,388		1,588,163
110,000	Nationstar Mtg Hldgs	5.50	8/15/2028		110,000		109,863
245,000	Navient Corporation	5.00	3/15/2027		241,101		230,062
375,000	Navistar International Corporation	6.63	11/1/2025		381,717		383,438
50,000	Navistar International Corporation	9.50	5/1/2025		50,000		56,339
100,000	Ncl Corp	3.63	12/15/2024		65,063		70,000
30,000	Ncl Corp	12.25	5/15/2024		29,700		33,600
70,000	Ncl Corp	10.25	2/1/2026		70,000		72,931
25,000	NCR Corporation	8.13	4/15/2025		25,000		27,631
25,000	NCR Corporation	5.25	10/1/2030		25,000		25,000
50,000	NCR Corporation	5.00	10/1/2028		50,000		50,040
4,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026		4,617,585		4,926,384
1,646,000	Nestle Holdings, Inc.	4.00	9/24/2048		1,623,894		2,162,103
150,000	Netflix, Inc.	5.88	11/15/2028		150,685		178,981
750,000	Nevada Power Company	6.65	4/1/2036		1,146,090		1,107,970
150,000	New Enterprise Stone & Lime Co., Inc.	9.75	7/15/2028		150,000		162,000
105,000	New Gold Inc	6.38	5/15/2025		98,188		108,413
65,000	New Gold Inc	7.50	7/15/2027		65,000		69,225
50,000	New Home Company Inc., (The)	7.25	4/1/2022		47,325		49,625
150,000	New Red Finance	5.00	10/15/2025		150,176		153,804
75,000	New Red Finance	1.00	10/15/2030		75,000		75,578
700,000	New York & Presbyterian Hospital	3.95	8/1/2119		757,435		755,455
600,000	New York & Presbyterian Hospital	3.56	8/1/2036		692,514		678,262
2,720,000	New York Life Insurance Company	5.88	5/15/2033		2,677,797		3,744,784
350,000	New York Life Insurance Company	3.75	5/15/2050		347,862		394,598
125,000	Newfield Exploration Company	5.63	7/1/2024		128,788		121,256
500,000	Newmont Mining Corporation	6.25	10/1/2039		761,025		744,276
150,000	Nexstar Escrow Inc	5.63	7/15/2027		156,821		157,557
50,000	Nextar Broadcasting Inc.	4.75	11/1/2028		50,000		50,928
500,000	NextEra Energy Capital Holdings, Inc.	5.65	5/1/2079		545,000		565,210
190,000	NGPL PipeCo LLC	4.88	8/15/2027		197,254		206,177
30,000	NGPL PipeCo LLC	4.38	8/15/2022		30,000		31,141
75,000	NGPL PipeCo LLC	7.77	12/15/2037		95,835		95,468
35,000	Nielsen Finance LLC/Nielsen Finance Co.	5.88	10/1/2030		35,000		36,225
200,000	Nielsen Finance LLC/Nielsen Finance Co.	5.63	10/1/2028		200,525		206,860
500,000	NIKE, Inc.	3.25	3/27/2040		496,870		572,057

CORPORATE BONDS, *continued*

2,975,000	NIKE, Inc.	3.38	3/27/2050	\$	3,431,782	\$	3,475,180
500,000	NiSource Finance Corp.	4.80	2/15/2044		483,221		624,882
400,000	NiSource Finance Corp.	5.65	2/1/2045		424,080		551,840
3,350,000	Nissan Motar Ltd.	4.81	9/17/2030		3,423,110		3,370,116
250,000	Noble Energy, Inc.	4.95	8/15/2047		226,235		327,801
515,000	Noble Energy, Inc.	5.25	11/15/2043		481,610		682,780
1,000,000	Nomura Holding Inc.	2.65	1/16/2025		1,045,060		1,053,090
150,000	Norbord Inc.	5.75	7/15/2027		150,243		158,445
4,400,000	Nordea Bank AB	4.25	9/21/2022		4,563,240		4,676,056
551,000	Norfolk Southern Corporation	3.94	11/1/2047		378,436		661,206
850,000	Norfolk Southern Corporation	5.64	5/17/2029		1,093,823		1,074,878
212,000	Norfolk Southern Corporation	3.16	5/15/2055		220,173		225,204
500,000	Northern Sts Pwr Management Minn.	3.60	5/15/2046		544,765		595,381
375,000	Northrop Grumman Corporation	5.15	5/1/2040		373,159		504,077
1,000,000	Northrop Grumman Corporation	4.40	5/1/2030		1,211,320		1,234,208
150,000	NOVA Chemicals Corporation	5.25	6/1/2027		157,589		141,188
2,900,000	Novartis Capital Corp.	4.40	5/6/2044		3,910,650		3,900,777
325,000	Novelis Inc.	5.88	9/30/2026		333,925		333,938
1,275,000	NRG Energy, Inc.	6.63	1/15/2027		1,342,563		1,348,313
175,000	NRG Energy, Inc.	5.25	6/15/2029		184,678		190,313
150,000	NRG Energy, Inc.	5.75	1/15/2028		164,108		161,813
4,650,000	NSTAR Electric Company	3.25	5/15/2029		4,666,414		5,308,154
500,000	Nutrien Ltd.	4.90	6/1/2043		474,780		618,703
500,000	Nutrien Ltd.	5.25	1/15/2045		640,540		634,070
500,000	NVIDIA Corporation	3.50	4/1/2050		498,710		585,140
3,000,000	NXP Semiconductors	3.88	9/1/2022		3,125,940		3,170,752
255,000	NXP Semiconductors	3.40	5/1/2030		254,357		279,151
625,000	Occidental Petroleum Corporation	2.70	2/15/2023		604,013		571,875
100,000	Occidental Petroleum Corporation	2.90	8/15/2024		76,594		84,843
23,000	Occidental Petroleum Corporation	2.70	8/15/2022		20,959		21,491
25,000	Occidental Petroleum Corporation	3.45	7/15/2024		19,438		21,375
1,200,000	Occidental Petroleum Corporation	1.00	10/10/2036		526,500		528,000
200,000	Occidental Petroleum Corporation	6.63	9/1/2030		206,750		184,500
200,000	OCI N.V.	5.25	11/1/2024		206,940		206,340
500,000	Ohio Power Company	6.60	2/15/2033		712,225		705,203
1,000,000	Ohio State University	3.80	12/1/2046		1,259,130		1,257,870
1,250,000	OhioHealth Corporation	3.04	11/15/2050		1,356,263		1,359,245
275,000	Olympus Merger Sub, Inc.	8.50	10/15/2025		232,934		239,250
165,000	On Semiconductor Corporation	3.88	9/1/2028		165,338		167,322
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042		284,145		353,884
375,000	Oncor Electric Delivery Company LLC	3.70	5/15/2050		373,894		455,356
150,000	One Gas Inc.	2.00	5/15/2030		149,214		155,501
750,000	Oneok Partners, L.P.	6.13	2/1/2041		844,641		793,085
760,000	Oneok Partners, L.P.	6.65	10/1/2036		873,552		855,397
750,000	Oneok, Inc.	4.25	2/1/2022		774,390		776,313
150,000	Open Text Corporation	3.88	2/15/2028		150,169		151,734
500,000	Oracle Corporation	3.85	7/15/2036		486,073		590,767
500,000	Oracle Corporation	4.13	5/15/2045		482,335		596,416
500,000	Oracle Corporation	3.60	4/1/2040		498,655		572,736
750,000	Oracle Corporation	2.95	4/1/2030		835,680		838,546
50,000	ORBCOMM Inc.	8.00	4/1/2024		51,750		48,500
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026		497,931		564,912
850,000	O'Reilly Automotive, Inc.	4.20	4/1/2030		1,005,686		1,019,346
500,000	O'Reilly Automotive, Inc.	1.75	3/15/2031		497,720		494,201
100,000	Orezone Gold Corporation	7.00	4/15/2025		104,969		105,320
50,000	Orezone Gold Corporation	5.75	10/15/2028		50,000		48,625
325,000	Orlando Health Inc.	1.00	10/1/2050		325,000		325,000
2,920,000	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	1.00	12/31/2040		160,205		201,856
5,100,000	Owens Corning	3.95	8/15/2029		5,089,137		5,777,228
75,000	Owens-Brockway Glass Container Inc.	6.63	5/13/2027		75,000		81,234
173,000	Pacific Gas & Electric Company	4.30	3/15/2045		192,030		169,748
109,000	Pacific Gas & Electric Company	4.45	4/15/2042		122,080		109,497
218,000	Pacific Gas & Electric Company	4.25	3/15/2046		237,620		211,267
190,000	PacifiCorp	5.25	6/15/2035		213,210		265,804
250,000	PacifiCorp	4.10	2/1/2042		289,245		303,397
500,000	PacifiCorp	6.10	8/1/2036		704,355		706,623
150,000	Par Pharmaceutical, Inc.	7.50	4/1/2027		150,796		157,152
35,000	Park Aerospace	5.25	8/15/2022		35,481		35,142
205,000	Park Hotels & Resorts Inc.	7.50	6/1/2025		209,763		218,284
25,000	Park Hotels & Resorts Inc.	5.88	10/1/2028		25,000		24,938
150,000	Park Ohio Inc.	6.63	4/15/2027		128,267		138,000
150,000	Parsley Energy Llc Parsley Management Corporation	5.63	10/15/2027		105,750		149,250
75,000	Patrick Industries, Inc.	7.50	10/15/2027		75,000		81,375
105,000	PBF Holdings Company	9.25	5/15/2025		105,000		107,627
150,000	PBF Logistics, LP	6.88	5/15/2023		153,805		141,000
375,000	PECO Energy Company	4.15	10/1/2044		453,236		466,383
360,000	Pennsylvania Electric Company	6.15	10/1/2038		473,126		456,723
75,000	Pennymac Financial Services	5.38	10/15/2025		75,000		75,938

CORPORATE BONDS, *continued*

3,000,000	Penske Automotive Group, Inc.	4.88	7/11/2022	\$	3,340,380	\$	3,224,021
325,000	Pentair Finance S.a r.l.	4.50	7/1/2029		367,049		368,125
854,000	PepsiCo, Inc.	2.88	10/15/2049		838,124		918,066
500,000	PepsiCo, Inc.	4.45	4/14/2046		539,836		665,523
250,000	PepsiCo, Inc.	3.38	7/29/2049		306,583		288,742
1,200,000	PepsiCo, Inc.	3.50	3/19/2040		1,413,156		1,421,085
660,000	Petrobras Global Finance	8.75	5/23/2026		782,892		828,630
840,000	Petroleos Mexicanos	7.69	1/23/2050		725,340		703,080
350,000	PetSmart, Inc.	5.88	6/1/2025		329,747		358,260
125,000	PetSmart, Inc.	7.13	3/15/2023		118,125		126,094
25,000	Pfg Escrow Corp.	5.50	10/15/2027		24,250		25,750
300,000	Pfizer Inc.	2.75	6/3/2026		293,741		331,804
500,000	Pfizer Inc.	4.00	12/15/2036		510,372		613,057
500,000	Pfizer Inc.	4.20	9/15/2048		498,810		643,696
700,000	Pfizer Inc.	5.95	4/1/2037		890,042		1,037,958
300,000	Pfizer Inc.	2.55	5/28/2040		298,137		311,876
355,000	PG&E Corporation	5.25	7/1/2030		358,156		343,463
90,000	PG&E Corporation	5.00	7/1/2028		88,750		87,300
150,000	Pgt Escrow Issuer Inc	6.75	8/1/2026		161,786		159,750
1,000,000	Pharmacia Corportion	6.60	12/1/2028		1,377,860		1,387,035
500,000	Phillips 66	3.85	4/9/2025		555,875		555,380
500,000	Phillips 67	3.75	3/1/2028		535,965		521,304
350,000	Pilgrim's Pride Corporation	5.88	9/30/2027		357,273		361,375
600,000	Pilgrim's Pride Corporation	5.75	3/15/2025		611,786		611,250
125,000	Pisces Midco Inc	8.00	4/15/2026		120,569		131,250
147,000	Plains All American Pipeline, L.P.	4.50	12/15/2026		144,332		156,297
2,883,000	Plains All American Pipeline, L.P.	3.55	12/15/2029		2,477,842		2,786,354
125,000	Plains All American Pipeline, L.P.	5.15	6/1/2042		124,410		117,976
275,000	Plains All American Pipeline, L.P.	4.30	1/31/2043		243,826		233,045
150,000	Plastipak Holdings Inc.	6.25	10/15/2025		146,173		150,000
216,563	Playtika Holding Corp.	1.00	12/10/2024		212,235		216,482
50,000	PM Gen Purchaser LLC	1.00	10/1/2028		50,000		51,860
3,700,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		3,698,779		3,913,888
400,000	Polar Tankers, Inc.	5.95	5/10/2037		454,469		503,228
175,000	Polyone Corp.	5.75	5/15/2025		175,000		185,500
1,000,000	Post Holdings, Inc.	5.00	8/15/2026		1,038,750		1,025,000
150,000	Post Holdings, Inc.	4.63	4/15/2030		158,250		154,313
750,000	Potomac Electric Power Co.	6.50	11/15/2037		1,177,485		1,135,477
50,000	Powerteam Services	9.03	12/4/2025		48,000		52,688
500,000	PPL Capital Funding	4.13	4/15/2030		499,830		590,649
225,000	Ppl Elec Management Corp.	4.13	6/15/2044		268,562		275,344
250,000	Precision Castparts Corp.	4.38	6/15/2045		254,208		311,095
200,000	Precision Drilling Corporation	7.13	1/15/2026		194,000		128,636
684,000	President & Fellows Harvard College	4.88	10/15/2040		993,517		954,711
4,200,000	Procter & Gamble Company, (The)	3.55	3/25/2040		4,852,890		5,114,837
350,000	Public Service Company of Colorado	3.55	6/15/2046		305,571		397,940
5,925,000	Public Service Company of Colorado	3.70	6/15/2028		5,912,261		6,914,642
250,000	Public Service Electric and Gas Company	5.50	3/1/2040		328,693		355,616
750,000	Public Service Electric and Gas Company	4.05	5/1/2045		880,928		892,692
1,500,000	Public Service Electric and Gas Company	3.70	5/1/2028		1,737,044		1,756,340
1,000,000	Quest Diagnostics Incorporated	4.25	4/1/2024		1,111,100		1,108,854
150,000	Quicken Loans Inc.	5.25	1/15/2028		149,152		158,049
50,000	Quicken Loans Inc.	3.88	3/1/2031		50,000		49,375
175,000	Radiate Holdco LLC	4.50	9/15/2026		174,861		174,963
75,000	Radiate Holdco LLC	6.50	9/15/2028		75,000		76,857
125,000	Rain CII Carbon Llc	7.25	4/1/2025		122,065		119,375
175,000	Range Resources Corporation	4.88	5/15/2025		152,233		157,955
113,000	Range Resources Corporation	5.00	3/15/2023		100,648		107,350
100,000	Range Resources Corporation	9.25	2/1/2026		100,000		102,750
25,000	Rattler Midstream LP	5.63	7/15/2025		25,000		25,188
750,000	Raytheon Technologies	4.35	4/15/2047		763,943		937,988
350,000	Raytheon Technologies	4.88	10/15/2040		468,489		447,814
480,000	Realty Income Corporation	3.25	1/15/2031		519,557		531,190
435,000	Refinitiv US Holdings Inc.	8.25	11/15/2026		443,416		476,325
175,000	Regeneron Pharmaceuticals, Inc.	1.75	9/15/2030		174,822		171,287
125,000	Regeneron Pharmaceuticals, Inc.	2.80	9/15/2050		124,644		117,808
3,100,000	Reliance Standard Life Global Funding	2.15	1/21/2023		3,106,262		3,172,783
535,000	Resolution Funding Corporation	1.00	4/15/2030		469,179		477,868
400,000	Resolution Funding Corporation	1.00	10/15/2029		355,508		364,351
100,000	Resolution Funding Corporation	1.00	1/15/2028		92,644		93,357
875,000	Reynolds Group Issuer Inc.	5.13	7/15/2023		889,634		885,938
61,000	Reynolds Group Issuer Inc.	7.00	7/15/2024		60,390		62,098
25,000	RHP Hotel PPTY & Financial Corp.	5.00	4/15/2023		18,438		24,482
25,000	RHP Hotel PPTY & Financial Corp.	4.75	10/15/2027		21,063		23,048
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025		517,042		565,713
139,000	Rite Aid Corporation	8.00	11/15/2026		150,728		138,826
225,000	Rockies Express Pipeline LLC	6.88	4/15/2040		249,811		231,930
250,000	Rogers Communications Inc.	5.45	10/1/2043		270,540		342,252

CORPORATE BONDS, *continued*

229,000	Rogers Communications Inc.	4.50	3/15/2043	\$	292,717	\$	281,193
375,000	Ross Stores, Inc.	5.45	4/15/2050		370,946		491,493
3,700,000	Royal Bank of Scotland	2.36	5/22/2024		3,700,000		3,796,031
25,000	Royal Caribbean Cruises	5.25	11/15/2022		22,563		22,338
100,000	Royal Caribbean Cruises	2.65	11/28/2020		90,125		99,500
25,000	Royal Caribbean Cruises	10.88	6/1/2023		24,500		27,968
165,000	Royal Caribbean Cruises	9.13	6/15/2023		174,375		174,900
350,000	Royalty Pharma	3.30	9/2/2040		337,011		347,102
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046		534,015		668,654
50,000	Sabre GBLB Inc.	7.38	9/1/2025		50,125		50,500
20,000	Sabre GBLB Inc.	5.25	11/15/2023		19,500		19,550
525,000	Sally Holdings, LLC	5.63	12/1/2025		511,795		532,019
81,000	Sally Holdings, LLC	1.00	6/22/2024		77,766		80,393
1,180,000	San Diego Gas & Electric Company	5.35	5/15/2035		1,427,743		1,538,543
4,200,000	Santander Hldgs USA	3.40	1/18/2023		4,319,952		4,397,228
381,000	Santander UK Group Holdings PLC	5.63	9/15/2045		388,903		465,693
150,000	SBA Communications Corporation	3.88	2/15/2027		149,571		152,250
1,000,000	SBA Communications Corporation	4.00	10/1/2022		1,010,000		1,007,500
150,000	Science Applications Intl Management New.	4.88	4/1/2028		147,300		152,294
40,000	Scripps Escrow Inc	5.88	7/15/2027		40,000		38,600
150,000	Seaworld Entertainment, Inc.	9.50	8/1/2025		155,172		155,844
150,000	Select Medical Corporation	6.25	8/15/2026		154,243		156,000
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049		343,105		426,716
500,000	Semptra Energy	3.80	2/1/2038		432,265		559,770
225,000	Sensata Technologies	3.75	2/15/2031		225,000		223,594
210,000	Service Corporation International	3.38	8/15/2030		210,000		210,263
100,000	Shea Homes Ltd.	4.75	2/15/2028		86,625		100,210
1,500,000	Shell International Finance B.V.	4.00	5/10/2046		1,440,116		1,750,305
750,000	Sherwin-Williams Company, (The)	2.95	8/15/2029		811,980		825,449
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023		481,764		529,975
500,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046		462,196		561,332
500,000	Sierra Pacific Power Company	2.60	5/1/2026		482,331		544,942
150,000	Silgan Holdings Inc.	4.13	2/1/2028		143,289		153,375
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046		998,329		1,071,954
125,000	Sinclair Television Group, Inc.	5.88	3/15/2026		129,312		123,125
150,000	Sirius XM Radio Inc.	5.00	8/1/2027		151,270		156,375
75,000	Six Flags Operations Inc.	5.50	4/15/2027		72,500		71,123
50,000	Six Flags Operations Inc.	4.88	7/31/2024		43,125		47,034
4,200,000	Societe Generale	4.25	9/14/2023		4,480,602		4,544,853
150,000	Solenis LLC	1.00	6/26/2026		147,952		139,500
148,106	Solenis LLC	1.00	6/26/2025		145,893		144,403
150,000	Sonic Automotive, Inc.	6.13	3/15/2027		145,879		154,875
750,000	Southern California Edison Company	5.55	1/15/2036		887,714		914,172
165,000	Southern California Edison Company	3.65	2/1/2050		174,011		170,501
165,000	Southwest Gas Corporation	4.15	6/1/2049		164,916		193,749
250,000	Southwestern Electric Power Company	6.20	3/15/2040		336,340		343,815
100,000	Sp Finco Llc	6.75	7/1/2025		89,518		99,500
200,000	SPCM	4.88	9/15/2025		207,250		207,118
150,000	Specialty Building Products Holdings, LLC	6.38	9/30/2026		150,525		152,625
300,000	Spectra Energy Partners, LP	5.95	9/25/2043		354,765		377,213
175,000	Spectrum Brands, Inc.	5.75	7/15/2025		164,444		180,425
970,000	Spectrum Management Holding Company, LLC	4.50	9/15/2042		910,073		1,053,677
150,000	Speedway Motorsports, LLC	4.88	11/1/2027		148,322		143,955
50,000	Spirit AeroSystems Holdings, Inc.	7.50	4/15/2025		50,000		50,687
415,000	Springleaf Finance Corporation	7.13	3/15/2026		457,032		463,638
245,000	Springleaf Finance Corporation	6.63	1/15/2028		246,682		271,901
1,025,000	Springleaf Finance Corporation	6.88	3/15/2025		1,063,188		1,137,417
220,000	Sprint Capital Corporation	6.88	11/15/2028		233,040		275,000
105,000	Sprint Capital Corporation	8.75	3/15/2032		122,352		153,700
200,000	Sprint Corporation	7.13	6/15/2024		229,688		230,122
60,000	Sprint Corporation	7.63	2/15/2025		65,118		70,200
250,000	Sprint Corporation	7.63	3/1/2026		293,628		302,096
100,000	Sprint Corporation	7.88	9/15/2023		115,250		114,875
1,300,000	Sprint Nextel Corporation	6.00	11/15/2022		1,384,500		1,400,750
250,000	Ssl Robotics Llc	9.75	12/31/2023		245,000		275,370
500,000	Standard Chartered PLC	5.30	1/9/2043		536,685		578,566
125,000	Standard Industries, Inc.	4.75	1/15/2028		124,350		129,688
30,000	Standard Industries, Inc.	5.00	2/15/2027		29,850		31,200
1,175,000	Standard Industries, Inc.	4.38	7/15/2030		1,173,625		1,204,686
170,000	Standard Industries, Inc.	3.38	1/15/2031		170,000		167,789
3,050,000	Starbucks Corporation	2.45	6/15/2026		3,031,267		3,299,704
150,000	Starfruit US Holdco, LLC	8.00	10/1/2026		150,188		158,772
4,200,000	State Street Corporation	3.15	3/30/2031		4,206,500		4,791,173
150,000	Stevens Hldg Co Inc	6.13	10/1/2026		150,825		160,500
175,000	STL Holding Company, LLC	7.50	2/15/2026		175,000		175,231
1,000,000	Stryker Corporation	3.38	11/1/2025		1,121,490		1,114,982
150,000	Suburban Propane Partners, L.P.	5.75	3/1/2025		151,497		152,625

CORPORATE BONDS, *continued*

1,250,000	Suburban Propane Partners, L.P.	5.88	3/1/2027	\$	1,257,125	\$	1,284,375
150,000	Summit Materials, LLC	5.13	6/1/2025		138,349		152,063
215,000	Summit Materials, LLC	5.25	1/15/2029		216,344		223,869
150,000	Suncoke Energy Partners	7.50	6/15/2025		137,173		135,303
75,000	Sunoco Lp Sunoco Fin Corp.	5.88	3/15/2028		78,208		76,688
550,000	Sunoco Lp Sunoco Fin Corp.	5.50	2/15/2026		539,813		549,313
100,000	Superior Plus, LP	7.00	7/15/2026		105,500		106,750
500,000	Swiss Re Treasury Corporation	4.25	12/6/2042		615,740		618,686
300,000	Sysco Corporation	6.60	4/1/2050		299,301		421,122
300,000	Sysco Corporation	6.60	4/1/2040		299,406		405,759
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		4,595,906		5,107,735
975,000	Takeda Pharmaceutical Co Ltd	2.05	3/31/2030		973,089		984,599
375,000	Takeda Pharmaceutical Co Ltd	3.03	7/9/2040		375,000		388,621
400,000	Tallgrass Energy Partners	5.50	1/15/2028		396,834		360,000
200,000	Tallgrass Energy Partners	7.50	10/1/2025		200,000		200,810
125,000	Targa Resources Partners LP	6.50	7/15/2027		114,188		130,313
150,000	Targa Resources Partners LP	4.88	2/1/2031		150,105		145,264
25,000	Targa Resources Partners LP	5.38	2/1/2027		25,594		25,141
1,550,000	Target Corporation	2.25	4/15/2025		1,547,427		1,660,855
500,000	Target Corporation	2.65	9/15/2030		497,965		558,280
325,000	Taylor Morrison Cmnty Inc	5.88	6/15/2027		335,273		357,500
450,000	Taylor Morrison Cmnty Inc	6.63	7/15/2027		448,188		482,376
270,000	Taylor Morrison Cmnty Inc	5.13	8/1/2030		270,000		287,550
375,000	Teachers Insurance & Annuity	4.27	5/15/2047		423,848		439,057
50,000	Tech Data Corporation	3.50	6/30/2025		49,254		50,088
850,000	Teck Resource Ltd.	5.20	3/1/2042		817,751		884,819
25,000	TEGNA Inc.	4.75	3/15/2026		25,000		25,500
150,000	TEGNA Inc.	5.00	9/15/2029		150,140		148,125
150,000	Telecom Italia Capital, Societe Anonyme	6.38	11/15/2033		174,128		178,500
420,000	Tempo Acquisition, LLC	6.75	6/1/2025		426,614		428,656
25,000	Tempo Acquisition, LLC	5.75	6/1/2025		25,000		26,188
150,000	Tempur Sealy International, Inc.	5.50	6/15/2026		147,379		155,693
200,000	Tenet Healthcare Corporation	5.13	11/1/2027		211,500		205,440
150,000	Tenet Healthcare Corporation	6.25	2/1/2027		153,163		154,832
325,000	Tenet Healthcare Corporation	6.75	6/15/2023		347,875		341,250
125,000	Tenet Healthcare Corporation	7.00	8/1/2025		124,750		128,663
125,000	Tenet Healthcare Corporation	6.88	11/15/2031		118,500		122,500
773,000	Tenet Healthcare Corporation	4.63	6/15/2028		756,110		784,131
600,000	Tenet Healthcare Corporation	4.63	7/15/2024		591,390		603,000
25,000	Tenet Healthcare Corporation	4.88	1/1/2026		25,000		25,454
275,000	Tenet Healthcare Corporation	6.13	10/1/2028		275,000		267,438
75,000	Tenneco Inc	5.00	7/15/2026		68,625		55,500
340,000	Terrier Media Buyer, Inc	8.88	12/15/2027		343,090		342,550
200,000	Teva Pharmaceutical Finance Netherlands	6.00	4/15/2024		198,462		204,000
275,000	Texas Eastern Transmission	3.50	1/15/2028		294,324		297,231
395,000	Texas Health Resources	2.33	11/15/2050		395,000		367,155
685,000	Texas Instruments Incorporated	3.88	3/15/2039		755,166		842,112
1,200,000	Textron Inc.	4.00	3/15/2026		1,274,496		1,318,360
100,000	Tibco Software	1.00	2/14/2028		99,504		97,500
1,000,000	TJX Companies, Inc., (The)	3.88	4/15/2030		1,182,940		1,186,110
250,000	TJX Companies, Inc., (The)	4.50	4/15/2050		325,098		322,763
150,000	T-Mobile USA, Inc.	6.50	1/15/2026		159,750		156,750
1,200,000	T-Mobile USA, Inc.	4.50	4/15/2050		1,286,856		1,439,610
500,000	T-Mobile USA, Inc.	4.38	4/15/2040		516,509		586,085
375,000	T-Mobile USA, Inc.	1.00	2/15/2041		372,971		371,055
175,000	TopBuild Corp.	5.63	5/1/2026		179,130		180,688
2,620,000	Total System Services, Inc.	4.00	6/1/2023		2,631,816		2,838,669
2,550,000	Toyota Motor Corp	2.90	3/30/2023		2,549,720		2,703,626
115,000	TPC Group Inc.	10.50	8/1/2024		112,595		96,600
125,000	TransDigm Inc.	6.38	6/15/2026		128,631		125,491
150,000	TransDigm Inc.	5.50	11/15/2027		150,275		144,158
150,000	Transocean Inc	7.50	1/15/2026		143,360		33,000
200,000	Transocean Inc	7.25	11/1/2025		191,710		56,000
75,000	Transocean Inc	8.00	2/1/2027		75,000		21,000
250,000	Travelers Companies, Inc., (The)	4.00	5/30/2047		314,058		305,244
250,000	Treehouse Foods, Inc.	4.00	9/1/2028		250,000		252,845
175,000	Tri Pointe Group Inc.	5.70	6/15/2028		177,194		191,625
150,000	Trinseo Materials	5.38	9/1/2025		146,040		148,388
275,000	Tronox Finance PLC	5.75	10/1/2025		258,023		270,875
55,000	Tronox Incorporated	6.50	4/15/2026		52,301		55,000
50,000	Tronox Incorporated	6.50	5/1/2025		50,000		52,125
500,000	TTX Company	3.90	2/1/2045		471,385		587,475
500,000	Tucson Electric Power Company	4.00	6/15/2050		495,690		599,048
950,000	Tufts University	5.02	4/15/2112		1,269,552		1,235,513
100,000	TWDC Enterprise 18 Corp.	7.00	3/1/2032		129,276		150,362
1,500,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		1,544,115		1,701,227
200,000	TWDC Enterprise 18 Corp.	7.43	10/1/2026		205,292		267,734

CORPORATE BONDS, *continued*

1,250,000	TWDC Enterprise 18 Corp.	4.75	9/15/2044	\$	1,341,886	\$	1,588,210
300,000	TWDC Enterprise 18 Corp.	3.50	5/13/2040		299,700		339,182
37,000	Twin River Worldwide Holdings, Inc.	6.75	6/1/2027		38,724		36,810
750,000	Tyson Foods, Inc.	5.15	8/15/2044		1,002,008		995,186
3,550,000	U.S. Bancorp	1.45	5/12/2025		3,545,918		3,675,910
225,000	U.S. Concrete, Inc.	6.38	6/1/2024		234,656		232,031
25,000	U.S. Concrete, Inc.	5.13	3/1/2029		25,000		25,063
291,008	U.S. Small Business Administration	3.54	12/1/2038		291,008		323,074
359,549	U.S. Small Business Administration	3.87	11/1/2038		359,549		403,223
250,000	Union Pacific Corporation	3.35	8/15/2046		211,533		278,331
144,000	Union Pacific Corporation	3.88	2/1/2055		153,088		171,248
285,000	Union Pacific Corporation	3.60	9/15/2037		258,546		329,407
295,000	Union Pacific Corporation	3.75	2/5/2070		304,906		333,052
1,080,000	Union Pacific Corporation	3.95	8/15/2059		1,274,400		1,260,373
380,000	United Airls Inc Aa Pass Management Trs.	2.70	11/1/2033		379,297		359,455
460,000	United Parcel Service, Inc.	3.75	11/15/2047		539,566		555,865
2,625,000	United Rentals (North America), Inc.	5.25	1/15/2030		2,761,488		2,864,531
50,000	United Rentals (North America), Inc.	4.00	7/15/2030		50,000		51,250
150,000	United Rentals (North America), Inc.	4.88	1/15/2028		156,911		157,500
200,000	United Rentals, Inc.	3.88	2/15/2031		200,000		203,000
3,500,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		3,562,710		3,751,970
500,000	United Technologies Corporation	4.50	6/1/2042		559,160		631,263
765,000	United Technologies Corporation	4.45	11/16/2038		926,834		941,999
170,000	United Technologies Corporation	6.05	6/1/2036		244,690		241,301
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027		507,799		568,894
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048		762,540		956,237
938,000	UnitedHealth Group Incorporated	6.50	6/15/2037		1,465,401		1,459,226
260,000	UnitedHealth Group Incorporated	4.63	7/15/2035		337,519		342,416
250,000	UnitedHealth Group Incorporated	3.95	10/15/2042		301,750		303,811
150,000	Univar Solutions Usa Inc	5.13	12/1/2027		150,943		153,938
2,000,000	University California Revs	1.61	5/15/2030		2,000,000		2,004,240
780,000	University Pennsylvania	2.40	10/1/2050		780,000		776,558
1,000,000	University Virginia Revs	2.26	9/1/2050		1,000,000		986,550
150,000	Univision Communications Inc.	5.13	2/15/2025		146,055		142,125
340,000	Univision Communications Inc.	6.63	6/1/2027		337,075		331,925
188,000	Unum Group	7.25	3/15/2028		230,759		241,461
1,175,000	UpJohn Inc.	3.85	6/22/2040		1,186,902		1,269,099
150,000	US Foods Holding Corp.	5.88	6/15/2024		146,719		150,983
700,000	USAA Capital Corp.	1.50	5/1/2023		701,778		717,849
594,000	Valero Energy Corporation	6.63	6/15/2037		807,555		747,185
275,000	Venator Financial	5.75	7/15/2025		235,875		236,500
50,000	Venator Financial	9.50	7/1/2025		49,004		53,000
1,000,000	Ventas Realty Ltd.	3.25	10/15/2026		1,029,010		1,061,575
325,000	Ventas Realty Ltd.	5.70	9/30/2043		392,311		386,062
170,000	Ventas, Inc.	7.50	9/1/2025		170,000		175,313
750,000	Verizon Communications Inc.	2.45	11/1/2022		729,662		776,906
220,000	Verizon Communications Inc.	3.85	11/1/2042		186,472		262,317
4,700,000	Verizon Communications Inc.	4.27	1/15/2036		5,337,804		5,797,420
309,000	Verizon Communications Inc.	4.81	3/15/2039		306,864		404,641
715,000	Verizon Communications Inc.	4.86	8/21/2046		715,498		976,331
400,000	Verizon Communications Inc.	4.50	8/10/2033		465,972		507,334
750,000	Verizon Communications Inc.	4.00	3/22/2050		750,000		923,344
200,000	Verizon Communications Inc.	4.13	8/15/2046		231,454		246,757
200,000	Verscend Escrow Corp	9.75	8/15/2026		201,209		217,458
40,000	Vertical Holdco Gmbh	7.63	7/15/2028		40,000		42,275
1,552,000	Viacom Inc.	5.88	2/28/2057		1,617,853		1,571,020
150,000	ViaSat, Inc.	5.63	9/15/2025		146,811		147,000
75,000	Vici Pptys L P / Vici Nt Co Inc	4.63	12/1/2029		75,000		76,313
95,000	Vici Pptys L P / Vici Nt Co Inc	4.25	12/1/2026		95,000		95,442
75,000	Viking Cruises Limited	5.88	9/15/2027		75,000		58,313
75,000	Viking Cruises Limited	13.00	5/15/2025		72,750		86,813
150,000	Viper Energy Partners LP	5.38	11/1/2027		156,913		147,750
200,000	Virgin Media Vendor	5.00	7/15/2028		200,000		199,500
710,000	Virginia Electric and Power Company	6.00	5/15/2037		1,063,999		1,025,031
300,000	Virginia Electric and Power Company	6.00	1/15/2036		439,572		423,066
250,000	Visa Inc.	4.30	12/14/2045		303,543		332,057
300,000	Visa Inc.	2.70	4/15/2040		297,792		324,505
1,000,000	Visa Inc.	2.05	4/15/2030		1,057,310		1,071,420
5,900,000	Visa Inc.	0.75	8/15/2027		5,893,569		5,855,343
500,000	Vistra Operations Company LLC	5.00	7/31/2027		510,784		524,000
150,000	Vistra Operations Company LLC	5.63	2/15/2027		151,563		158,280
1,550,000	Vistra Operations Company LLC	5.50	9/1/2026		1,597,555		1,617,813
150,000	Vizient, Inc.	6.25	5/15/2027		157,140		157,125
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048		496,040		646,411
75,000	VRX Escrow Corp.	5.50	11/1/2025		74,884		76,969
200,000	VTR Finance	6.38	7/15/2028		208,500		210,750
765,000	W. R. Berkley Corporation	4.75	8/1/2044		989,099		941,859

CORPORATE BONDS, continued

200,000	W. R. Grace & Co.	4.88	6/15/2027	\$	201,029	\$	206,540
1,300,000	W. W. Grainger, Inc.	3.75	5/15/2046		1,432,332		1,464,781
350,000	Walgreens Boots Alliance, Inc.	4.10	4/15/2050		354,991		349,723
600,000	Walgreens Boots Alliance, Inc.	3.20	4/15/2030		622,560		628,861
500,000	Walmart Inc.	4.05	6/29/2048		493,495		652,544
475,000	Wand Merger Corporation	9.13	7/15/2026		488,656		509,438
300,000	Washington Gas Light Company	3.65	9/15/2049		298,482		341,239
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028		4,199,836		5,030,300
500,000	Waste Management, Inc.	3.90	3/1/2035		589,285		605,577
150,000	Weekly Homes LLC	4.88	9/15/2028		151,513		151,500
300,000	Wells Fargo & Co Medium Term Sr Management Book	5.01	4/4/2051		300,000		410,594
500,000	Wells Fargo & Company	4.75	12/7/2046		500,674		622,654
500,000	Wells Fargo & Company	5.38	2/7/2035		584,832		684,189
4,200,000	Wells Fargo & Company	3.45	2/13/2023		4,363,758		4,451,195
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038		658,555		734,680
500,000	Welltower Inc.	3.63	3/15/2024		534,275		540,837
500,000	Welltower Inc.	4.00	6/1/2025		554,343		561,253
45,000	Wesco Distribution Inc.	7.25	6/15/2028		44,660		49,305
50,000	Wesco Distribution Inc.	7.13	6/15/2025		50,000		54,465
123,540	West Corporation	1.00	10/10/2024		113,825		111,816
150,000	West Street Merger Sub, Inc.	6.38	9/1/2025		148,533		152,969
1,021,000	Westar Management Inc.	4.10	4/1/2043		1,247,633		1,233,943
50,000	Western Gas Partners	3.95	6/1/2025		45,656		46,990
50,000	Western Gas Partners	4.00	7/1/2022		48,063		50,296
150,000	Western Gas Partners	5.45	4/1/2044		141,000		128,250
100,000	Western Midstream	5.05	2/1/2030		89,500		97,327
25,000	Western Midstream	4.10	2/1/2025		24,250		23,813
1,750,000	Westinghouse Air Brake Technologies Corporation	3.20	6/15/2025		1,786,558		1,844,775
525,000	Weyerhaeuser Company	6.88	12/15/2033		723,560		722,049
622,000	William Carter Company, (The)	5.63	3/15/2027		640,714		649,213
600,000	William Carter Company, (The)	5.50	5/15/2025		620,188		628,500
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044		269,175		294,489
500,000	Williams Partners L.P.	5.40	3/4/2044		512,969		558,582
1,000,000	Williams Partners L.P.	3.75	6/15/2027		1,075,590		1,097,354
150,000	Williams Scotsman International Inc.	4.63	8/15/2028		150,706		150,606
75,000	Windstream Escrow LLC	7.75	8/15/2028		75,000		73,688
330,000	Wisconsin Public Services	3.67	12/1/2042		355,149		373,677
200,000	Wolverine World Wide, Inc.	5.00	9/1/2026		190,601		200,500
50,000	Wolverine World Wide, Inc.	6.38	5/15/2025		50,000		52,750
225,000	WPX Energy, Inc.	5.25	9/15/2024		229,313		234,515
250,000	WPX Energy, Inc.	5.25	10/15/2027		258,338		253,750
750,000	WRKCo Inc.	3.75	3/15/2025		828,113		838,145
455,000	WRKCo Inc.	3.00	6/15/2033		460,366		494,946
50,000	Wyndham Destinations, Inc.	4.63	3/1/2030		50,000		48,250
75,000	Wyndham Hotels & Resorts, Inc.	5.38	4/15/2026		73,313		76,313
75,000	Wyndham Hotels & Resorts, Inc.	4.38	8/15/2028		75,132		72,750
777,000	XLIT Ltd.	5.50	3/31/2045		803,489		1,023,730
149,625	Xplornet Communications Inc.	1.00	5/29/2027		142,148		146,540
1,250,000	XPO Logistics, Inc.	6.75	8/15/2024		1,330,771		1,324,000
20,000	XPO Logistics, Inc.	6.25	5/1/2025		20,350		21,372
1,540,000	Yale New Haven Health Services Corporation	2.50	7/1/2050		1,539,494		1,505,173
275,000	Zayo Group Holdings, Inc.	6.13	3/1/2028		249,051		283,855
650,000	Zimmer Biomet Holdings, Inc.	3.55	4/1/2025		706,563		718,568

TOTAL CORPORATE BONDS

\$ 937,488,820 \$ 984,874,073

UNITED STATES GOVERNMENT BONDS

450,000	United Indonesia Treasury Bond	4.75	2/11/2029	\$	523,845	\$	533,651
400,000	United Israel Treasury Bond	4.50	4/3/2120		493,400		548,000
1,800,000	United Mexican States	4.50	1/31/2050		1,890,000		1,903,500
36,108,000	United States Treasury Bond	1.25	5/15/2050		34,651,239		34,325,168
51,030,000	United States Treasury Bond	1.13	5/15/2040		50,535,044		50,320,364
360,000	United States Treasury Bond	4.40	4/16/2050		444,600		463,212
4,322,000	United States Treasury Notes	0.25	9/30/2025		4,318,606		4,317,273
13,606,000	United States Treasury Notes	0.63	8/15/2030		13,539,298		13,537,970
9,090,000	United States Treasury Notes	0.63	5/15/2030		9,090,926		9,063,014
1,130,000	United States Treasury Notes	0.13	9/15/2023		1,128,916		1,129,029
1,800,000	United States Treasury Notes	0.38	7/31/2027		1,796,344		1,791,000
13,637,000	United States Treasury Notes	2.00	2/15/2050		15,611,252		15,471,603
3,400,000	United States Treasury Strips	1.00	2/15/2039		2,726,290		2,674,177
2,440,000	United States Treasury Strips	1.00	2/15/2044		1,750,578		1,717,322
5,400,000	United States Treasury Strips	1.00	11/15/2043		3,846,227		3,821,752

TOTAL UNITED STATES GOVERNMENT BONDS

\$ 142,346,563 \$ 141,617,035

TOTAL BONDS

\$ 1,079,835,384 \$ 1,126,491,108

BOND FUNDS

2,866,219	Ashmore Emerging Markets Total Return Fund			\$	24,295,541	\$	19,834,233
350,791	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC				34,283,553		37,471,533
5,928,959	Voya Senior Loan Trust Fund Class A				68,263,684		73,996,684

TOTAL BOND FUNDS

\$	126,842,778	\$	131,302,450
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ASSET-BACKED SECURITIES

4,000,000	Anchorage Capital Clo Ltd.	1.55	7/15/2030	\$	3,938,000	\$	3,972,856
4,000,000	Ballyrock CLO 2020	1.64	7/15/2032		3,920,800		3,984,242
4,000,000	Benefit Street Partners	1.53	10/15/2030		3,930,000		3,967,701
4,000,000	Benefit Street Partners	1.96	7/15/2031		4,000,000		3,999,938
500,000	Cathedral Lake	1.52	10/20/2028		500,000		494,386
4,000,000	CBAM 2019-11 Ltd	1.63	10/20/2032		3,919,600		3,989,512
4,000,000	Crown City CLO I	2.36	7/20/2030		4,000,000		3,999,817
500,000	Eaton Vance CLO	1.44	1/15/2028		500,000		497,623
500,000	Elevation LTD	1.51	10/15/2029		499,500		495,586
916,914	ELFI Graduate Loan Program 2020-A LLC	1.73	8/25/2045		916,628		927,705
4,000,000	Greywolf Capital Ii Ltd Greywolf Clo.	1.51	10/15/2029		3,980,000		3,981,119
4,000,000	Greywolf CLO III Ltd	1.55	4/15/2033		3,896,000		3,963,622
500,000	HPS Management	1.41	1/20/2028		500,000		497,338
985,118	JMP Credit Advisors	1.55	7/17/2029		985,118		969,045
478,567	KVK Clo LTD	1.18	5/20/2029		476,892		474,240
500,000	Least Commom Multiple LTD	1.41	7/19/2027		500,000		496,815
4,000,000	Marble Papital Clo XVIII Ltd Marble.	2.07	10/15/2031		4,000,000		3,950,602
1,750,000	Midocean	1.39	7/19/2028		1,741,438		1,743,070
1,472,367	Navient Private Education Refi Loan Trus	1.69	5/15/2069		1,476,451		1,491,281
538,036	Navient Refinance	1.22	7/15/2069		537,995		540,012
4,000,000	Ocean Trails	2.23	7/15/2029		4,000,000		3,999,867
4,000,000	Park Avenue Institutional Advisers	1.68	10/15/2032		3,926,000		3,990,467
4,000,000	Pikes Peak Clo 4	1.65	7/15/2032		3,926,000		3,986,410
500,000	Sound PT XIV	1.41	1/23/2029		500,000		498,491
500,000	Sound PT XV	1.41	1/23/2029		500,000		496,303
1,320,120	U.S. Small Business Administration	3.07	5/1/2044		1,320,120		1,433,447
4,000,000	Venture 36 Clo LLC.	1.70	4/20/2032		3,915,000		3,986,805
500,000	Venture XXIV LTD	1.45	10/20/2028		500,000		495,673
4,000,000	Wellfleet	2.05	7/15/2031		4,000,000		3,952,552
1,455,000	Wellfleet Capital Ltd.	1.42	1/17/2031		1,433,903		1,427,763

TOTAL ASSET-BACKED SECURITIES

\$	68,239,444	\$	68,704,288
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MORTGAGE-BACKED SECURITIES

670,000	BAMLL Commercial Mortgage Securities Trust	3.22	4/14/2033	\$	698,370	\$	721,748
977,468	Bancorp Coml Mtg 2019-CRE6 TR	1.20	9/15/2036		977,468		964,650
11,163,508	Bank 2017-Bnk5	1.21	6/15/2060		852,412		539,643
620,000	Bank 2019-Bnk20	3.01	9/15/2062		638,581		693,933
3,300,000	BANK 2020-BNK27	1.90	4/15/2063		3,332,957		3,388,515
426,342	Bank of America Mortgage Securities	3.73	12/25/2034		425,696		428,840
1,050,000	BBCMS Mortgage Trust	2.04	4/15/2053		1,081,445		1,095,656
2,950,000	Benchmark 2020 B-18 Mtg.	1.67	7/15/2053		2,979,284		2,994,303
930,000	BHP TR 2019	1.13	8/15/2036		922,480		892,991
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054		1,029,570		1,123,499
17,179,242	CFCRE 2016-C7 Mortgage Trust	0.87	12/10/2054		956,430		651,256
736,821	CHC Commercial MTG TR 2019	1.27	6/15/2034		736,821		702,173
1,200,000	Citigroup Coml mtg TR 2019-c7	3.10	12/15/2072		1,235,955		1,354,706
730,000	Citigroup Commercial Mortgage Trust 2013	5.26	11/10/2046		700,858		602,060
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047		780,355		812,204
280,000	Citigroup Commercial Mortgage Trust 2019	3.04	11/10/2052		288,390		313,741
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		4,508,438		4,687,234
563,745	COMM 2012-CCRE2 Mortgage Trust	1.79	8/15/2045		39,149		12,449
1,228,381	COMM 2012-CCRE3 Mortgage Trust	2.01	10/15/2045		103,295		34,307
502,140	COMM 2012-CCRE4 Mortgage Trust	1.84	10/15/2045		38,225		14,491
1,000,000	COMM 2013-CCRE10 Mortgage Trust	4.52	8/10/2046		1,075,128		1,080,282
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046		1,092,810		1,094,786
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046		979,414		1,050,272
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046		960,762		968,816
500,000	COMM 2016-COR1 Mortgage Trust	4.53	10/10/2049		494,906		502,822
4,250,000	Commercial Trust Mortgage	3.69	8/10/2047		4,360,037		4,648,317
3,350,000	Commercial Trust Mortgage	3.80	8/10/2047		3,719,547		3,678,467
1,590,000	Credit Suisse Mortgage Trust	3.16	12/15/2041		1,637,690		1,548,050
1,380,000	CSMC	3.04	2/15/2035		1,421,393		1,318,263
1,243,000	DBWF CMO Mortgage Trust	3.54	6/10/2034		1,205,485		1,167,894
4,385,419	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		4,301,651		4,532,322

MORTGAGE-BACKED SECURITIES- Continued

2,800,000	Federal Home Loan Mortgage Corporation	2.80	8/25/2034	\$	3,219,563	\$	3,238,931
3,000,000	Federal Home Loan Mortgage Corporation	3.70	6/25/2033		3,717,363		3,658,535
7,499,130	Federal Home Loan Mortgage Corporation	1.21	6/25/2030		705,736		701,406
5,160,000	Federal Home Loan Mortgage Corporation	1.43	7/25/2030		601,759		601,475
3,550,000	Federal National Mortgage Association	2.71	1/1/2025		3,534,191		3,781,363
3,425,183	Federal National Mortgage Association	3.14	3/1/2027		3,597,108		3,840,641
3,800,000	Federal National Mortgage Association	2.78	9/1/2027		3,801,188		4,230,959
5,773,372	Federal National Mortgage Association	3.58	5/1/2028		5,765,151		6,686,097
5,845,470	Federal National Mortgage Association	3.43	6/1/2028		5,764,147		6,732,289
3,800,000	Federal National Mortgage Association	3.11	5/1/2029		3,934,336		4,368,887
8,106,657	Federal National Mortgage Association	3.25	5/1/2029		8,350,643		9,354,962
4,663,697	Federal National Mortgage Association	2.00	9/1/2029		4,634,105		4,844,802
6,650,000	Federal National Mortgage Association	2.68	9/1/2029		7,059,391		7,435,934
2,900,000	Federal National Mortgage Association	3.24	9/1/2029		2,991,531		3,358,069
99,257	Federal National Mortgage Association	3.75	2/1/2034		99,606		99,981
3,904,109	Federal National Mortgage Association	2.00	10/25/2041		3,851,457		4,023,708
80,000	Federal National Mortgage Association	0.00	7/15/2030		69,779		70,598
3,136,372	Federal National Mortgage Association	3.08	12/1/2024		3,172,477		3,407,066
3,600,000	Federal National Mortgage Association	2.64	7/25/2024		3,629,604		3,781,051
3,575,000	Federal National Mortgage Association	3.06	9/25/2027		3,506,852		4,026,623
7,758,024	Federal National Mortgage Association	1.47	2/25/2031		882,661		824,469
296,906	Government National Mortgage Association	3.17	11/16/2046		304,172		306,046
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045		494,119		496,264
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045		1,069,940		1,026,806
1,560,000	GS Mortgage Securities Trust 2013-G1	3.56	4/10/2031		1,589,189		1,543,421
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046		1,095,757		1,093,890
117,931	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047		124,843		125,471
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050		1,029,546		1,140,574
2,370,000	GS Mortgage Securities Trust 2018	1.24	10/15/2031		2,339,897		2,328,803
240,000	GS Mortgage Securities Trust 2019-GC38	3.97	2/10/2052		266,597		281,136
670,000	GS Mortgage Securities Trust 2019-GC42	3.00	9/1/2052		690,095		748,401
440,000	GS Mortgage Securities Trust 2019-GSA1	3.05	11/10/2052		453,197		493,141
1,300,000	Jackson Pk Tr 2019-Lic	3.24	10/14/2039		1,264,283		1,290,287
560,000	JP Morgan Chase Coml Mtg.	3.54	7/15/2047		588,669		590,298
710,000	JP Morgan Chase Commercial Mortgage	3.91	7/15/2050		697,920		674,618
564,461	JP Morgan Chase Commercial Mortgage TR	2.87	8/25/2035		564,862		573,797
910,000	JP Morgan Chase Commercial Mortgage TR 2011 C	5.61	8/15/2046		984,884		903,621
1,000,000	JPM Commercial Mortgage Securities TR 2014-C18	4.44	2/15/2047		1,075,015		1,090,731
1,000,000	JPM Commercial Mortgage Securities TR 2016-C1	3.58	3/15/2049		1,040,869		1,119,644
1,450,000	JPM Commercial Mortgage Securities TR 2016-JP4	3.39	12/15/2049		1,450,453		1,624,041
3,200,000	JPMDB Commercial Mortgage Securities Trust	1.92	5/13/2053		3,231,983		3,295,969
269,000	LCCM Mortgage Trust	3.99	2/15/2036		277,920		300,988
1,280,000	Merit.	1.30	8/15/2037		1,280,000		1,280,800
4,000,000	Morgan Stanley Cap I Tr 2020 Tr.	1.79	7/15/2053		4,039,961		4,070,028
4,000,000	Morgan Stanley Cap I Tr 2020 Tr.	2.45	2/15/2053		4,265,000		4,295,002
1,160,000	Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/2051		1,194,768		1,384,599
340,000	Morgan Stanley Capital I Trust 2018-L1	4.41	10/15/2051		350,178		408,011
140,000	Morgan Stanley TR	3.21	2/15/2046		140,723		145,091
4,200,000	Morgan Stanley TR	3.73	5/15/2048		4,342,800		4,686,979
1,000,000	Morgan Stanley TR	3.72	12/15/2049		1,029,414		1,138,236
1,000,000	MSCCG TR 2015	3.58	6/7/2035		999,772		983,051
710,000	Station Pl Securitization Tr Ser 2020 Tr.	1.65	5/20/2021		710,000		710,000
761,160	Structured ADJ Rate Mtg	3.35	2/25/2035		766,422		784,614
8,295,480	UBS Commercial Mortgage Trust 2019-C16	1.73	4/15/2052		951,347		838,038
1,000,000	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.19	3/10/2046		1,029,460		1,043,422
60,000	UBS-Barclays Commercial Mortgage Trust 2	2.92	10/15/2052		61,191		66,042
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-LC25	3.37	12/15/2059		1,009,908		1,118,771
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-P2	3.54	12/15/2048		1,026,253		1,094,857
720,000	Wells Fargo Commercial Mortgage Trust 2019-LC53	3.04	10/15/2052		741,571		806,256
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.84	11/18/2044		1,119,812		1,036,961
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		6,294,217		6,130,060
3,435,307	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		3,472,075		3,690,080
1,000,000	WFRBS Commercial Mortgage Trust 2013-C24	3.61	11/15/2047		1,039,557		1,092,040
TOTAL MORTGAGE-BACKED SECURITIES					\$ 172,962,287		\$ 180,537,420
TOTAL FIXED-INCOME INVESTMENTS					\$ 1,447,879,892		\$ 1,507,035,266

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
685	10x Genomics Inc.	\$ 59,082	\$ 85,406
949	2U, Inc.	83,134	32,133
6,979	3M Company	997,339	1,117,896
4,760	4imprint Group PLC	132,794	114,952
1,800	A. O. Smith Corporation	94,256	95,040
104,064	A2A SPA	135,454	151,318
22,682	AAK	431,789	423,609
12,370	AALBERTS Nv	477,346	447,065
21,559	Abbott Laboratories	837,714	2,383,066
54,874	AbbVie Inc.	3,762,593	4,806,414
2,509	ABIOMED, Inc.	569,805	695,144
1,003	Acadia Healthcare Company, Inc.	45,272	29,568
1,378	Acadia Pharmaceuticals Inc.	66,049	56,843
578	Acceleron Pharmaceuticals Inc.	56,564	65,042
15,182	Accenture Public Limited Company	1,508,248	3,430,980
9,510	Activision Blizzard, Inc.	441,971	769,835
546	Acuity Brands, Inc.	131,256	55,883
994	Adaptive Biotechnologies	22,795	48,338
9,500	Adastria Co., Ltd.	115,814	148,716
14,100	Adidas AG	1,389,099	4,565,139
9,965	Adobe Inc.	1,557,737	4,887,135
2,400	Adt Inc Del	20,973	19,608
5,922	Advance Auto Parts, Inc.	845,556	909,027
7,200	Advanced Energy Industries, Inc.	507,248	453,168
24,894	Advanced Micro Devices, Inc.	901,630	2,041,059
1,890	AECOM	66,235	79,078
13,500	Aeon Financial Service	121,927	121,913
10,330	Aerie Pharmaceuticals, Inc.	197,546	121,584
7,885	AeroVironment, Inc.	525,887	473,179
51,168	AES Corporation, (The)	831,728	926,652
557	Affiliated Managers Group, Inc.	109,539	38,088
8,790	AFLAC Incorporated	273,765	319,517
861	AGCO Corporation	54,129	63,946
25,635	ageas N.V.	1,453,377	1,047,922
17,416	AGGREKO Aggreko	176,912	83,262
3,933	Agilent Technologies, Inc.	149,515	396,997
654	Agios Pharmaceuticals, Inc.	39,678	22,890
7,048	AGNC Investment Corp.	138,888	98,038
778,800	AIA Group Limited	5,310,307	7,627,215
3,100	Aiphone Co., Ltd	43,649	44,592
1,257	Air Lease Corporation	49,125	36,981
28,260	Air Liquide Finance	2,876,532	4,490,347
11,422	Air Products and Chemicals, Inc.	2,214,502	3,402,157
219,500	Airports of Thailand Public Company	421,393	391,377
1,000	Ajis Company	21,827	26,002
2,067	Akamai Technologies, Inc.	110,903	228,486
1,367	Akwel SA	24,741	27,251
424	Akzo Nobel	40,677	42,968
11,460	Alarm Company Inc.	738,538	633,165
1,619	Alaska Air Group, Inc.	115,601	59,304
1,286	Albemarle Corporation	124,328	114,814
16,707	Alcon AG	957,235	950,687
1,562	Alexandria Real Estate Equities, Inc.	182,179	249,920
2,721	Alexion Pharmaceuticals, Inc.	329,021	311,364
48,804	Alfa Laval	1,153,827	1,084,049
136,892	Alibaba Group Holding Limited	8,463,556	14,298,272
1,002	Align Technology, Inc.	157,910	328,015
3,535	Alitia	28,873	40,251
985	Alk-Abello	268,930	325,553
2,350	Alkermes Public Limited Company	138,365	38,940
176	Alleghany Corporation	107,336	91,599

COMMON STOCKS, *continued*

1,201	Allegion Public Limited Company	\$	48,212	\$	118,791
491	Alliance Data Systems Corporation		126,914		20,612
6,965	Alliant Energy Corporation		313,093		359,742
8,700	Allied Properties Real Estate Inv Tr.		303,632		233,498
1,347	Allison Transmission Holdings, Inc.		48,903		47,334
6,390	Allstate Corporation, (The)		410,020		601,555
4,772	Ally Financial Inc.		97,422		119,634
1,376	Alnylam Pharmaceuticals, Inc.		95,886		200,346
900	Alpha Systems Inc.		23,978		31,043
10,451	Alphabet Inc.		8,050,499		15,340,650
540	ALSO Holding AG		76,938		142,824
26,313	alstria office REIT-AG		456,928		365,951
600	Alteryx, Inc.		65,473		68,130
3,800	Altice USA, Inc.		92,535		98,800
23,090	Altria Group, Inc.		1,071,391		892,198
7,089	Amazon.com, Inc.		5,526,551		22,321,347
13,710	Ambarella Inc.		631,517		715,388
9,189	Ambu		299,650		260,568
20,215	AMCOR PLC		195,504		223,376
1,698	Amdocs Limited		105,449		97,482
4,048	Amedisys, Inc.		515,344		957,069
100	AMERCO		38,119		35,598
3,133	Ameren Corporation		120,483		247,758
5,179	American Airlines, Inc.		279,982		63,650
1,804	American Campus Communities, Inc.		86,290		62,996
10,547	American Electric Power Company, Inc.		699,075		862,006
19,686	American Express Company		1,855,169		1,973,522
894	American Financial Group, Inc.		86,057		59,880
3,300	American Homes 4 Rent		74,859		93,984
23,427	American International Group, Inc.		1,195,041		644,945
107	American National Insurance Company		12,485		7,226
5,504	American Tower Corporation		513,083		1,330,482
2,314	American Water Works Company, Inc.		171,343		335,252
2,400	Americold Realty Trust		77,811		85,800
1,577	Ameriprise Financial, Inc.		127,792		243,031
1,778	AmerisourceBergen Corporation		95,924		172,324
2,916	AMETEK, Inc.		148,527		289,850
7,355	Amgen Inc.		822,356		1,869,347
3,646	Amphenol Corporation		173,157		394,752
716	Amsterdam Commodities N.V.		15,748		15,667
4,579	Analog Devices, Inc.		251,057		534,552
1,693	Anaplan Inc		90,935		105,948
15,566	Anheuser Busch SA		1,340,467		843,767
238,500	Anhui Conch Cement		1,139,588		1,640,265
18,411	Annaly Capital Management, Inc.		206,917		131,086
23,000	ANRITSU Corp		452,584		521,548
1,984	Ansell Limited		56,395		52,757
1,071	ANSYS, Inc.		138,925		350,463
3,600	Antero Midstream Corporation		43,101		19,332
3,096	Anthem, Inc.		381,527		831,555
5,200	AOI TYO Inc.		21,091		20,597
2,841	Aon PLC		229,901		586,098
41,497	Apache Corp		883,441		392,977
1,848	Apartment Investment and Management Company		49,133		62,315
2,149	Apollo Global Inc.		99,372		96,168
16,316	Appen Ltd.		232,891		398,548
2,870	Apple Hospitality REIT, Inc.		55,001		27,581
291,573	Apple Inc.		7,216,790		33,767,069
11,402	Applied Materials, Inc.		293,701		677,849
800	AptarGroup, Inc.		63,403		90,560
3,208	Aptiv PLC		151,590		294,109
3,200	Aramark		120,526		84,640
4,756	Arch Capital Group Ltd.		150,330		139,113
38,183	Archer-Daniels-Midland Company		1,592,742		1,775,128

COMMON STOCKS, *continued*

16,806	Ares Management Corporation	\$	577,897	\$	679,299
752	Arista Networks, Inc.		119,651		155,611
4,249	Arkema		434,937		451,522
581	Armstrong World Industries, Inc.		26,755		39,979
1,017	Arrow Electronics, Inc.		75,161		79,997
4,728	Arthur J. Gallagher & Co.		375,872		499,182
782,536	Ascendas Real Estate Investment Trust		1,675,329		1,857,312
800	Ashland Global Holdings Inc.		49,688		56,736
5,781	ASM International N.V.		474,889		829,422
15,388	ASML Holding		2,637,138		5,678,680
7,918	Aspen Technology, Inc.		748,714		1,002,340
16,589	ASR Nederland NV		682,905		558,304
7,743	Assicurazioni Generali		159,715		109,185
2,269	Associated Banc-Corp		54,734		28,635
818	Assurant, Inc.		47,379		99,232
1,334	Assured Guaranty Ltd.		51,508		28,654
1,711,500	Astra International		969,425		512,990
88,819	AT&T Inc.		2,655,390		2,532,230
14,270	Atara Biotherapeutics		209,950		184,939
1,460	Athene Holding Ltd		73,633		49,757
9,934	Atlassian Corporation PLC		961,079		1,805,902
1,491	Atmos Energy Corporation		124,184		142,525
17,900	ATS Automation Tooling Systems		277,982		231,966
8,800	Autobacs Seven Company		117,514		113,909
16,790	Autodesk, Inc.		3,462,608		3,878,658
37,363	Autogrill SPA		352,035		169,121
5,342	Automatic Data Processing, Inc.		371,737		745,156
622	AutoNation, Inc.		29,265		32,922
296	AutoZone, Inc.		144,542		348,581
7,232	Avalara, Inc.		494,381		920,923
1,751	AvalonBay Communities, Inc.		257,205		261,494
657	AVANGRID, Inc.		29,427		33,152
4,382	Avantor, Inc.		70,073		98,551
1,058	Avery Dennison Corporation		49,218		135,255
1,300	Avnet, Inc.		57,728		33,592
2,546	Axalta Coating Systems Ltd.		81,997		56,445
1,119	AXIS Capital Holdings Limited		74,674		49,281
9,120	Axon Enterprise		812,073		827,184
34,452	Azimut Holding		654,550		622,970
1,522	B&c Speakers		21,856		16,598
118,456	B&M European Value		570,146		757,583
99,100	B3 Sa - Brasil Bolsa Balcao		768,138		967,185
5,403	Baidu Inc		1,158,394		683,966
8,182	Baker Hughes, a GE Company		321,714		108,739
105,316	BALFOUR Beatty		319,790		304,437
3,967	Ball Corporation		108,362		329,737
26,324	Banca Generali S.p.A.		722,349		800,738
134,770	Banca Mediolanum SpA		1,003,649		971,934
58,300	Banco Santander Chile New		1,581,958		808,038
479,500	Bank Central Asia		756,061		873,283
36,953	Bank Hapoalim B.M.		264,261		197,714
103,632	Bank of America Corporation		1,948,956		2,496,495
500	Bank of Hawaii Corporation		41,030		25,260
9,830	Bank of New York Mellon Corporation, (The)		365,641		337,562
1,604	Bank OZK		73,280		34,197
38,566	Barratt Developments		332,816		237,225
11,043	Bawag Group Ag		458,679		398,847
6,211	Baxter International Inc.		265,814		499,489
21,707	Bayer AG		1,531,534		1,356,991
14,532	Bayerische Motoren Werke AG		1,067,539		1,056,369
344,018	Beach Energy Ltd		399,249		325,479
3,444	Becton, Dickinson and Company		499,509		801,350
46,026	Berkshire Hathaway Inc.		5,910,472		9,800,776
1,612	Berry Global Group, Inc.		81,849		77,892

COMMON STOCKS, *continued*

15,359	Best Buy Co., Inc.	\$	991,597	\$	1,709,303
579	Beyond Meat Inc		59,643		96,149
392,292	Bezeq-Israeli Telecommunication Corporation		331,562		456,487
679	Bill Company Inc.		56,191		68,110
41,504	Bim Birlesik Magazalar		356,828		374,951
2,059	Biogen Inc.		383,449		584,097
2,206	BioMarin Pharmaceutical Inc.		193,771		167,832
258	Bio-Rad Laboratories, Inc.		58,093		132,989
491	Bio-Techne Corporation		50,782		121,635
24,782	Bjs Whsl Club Hldgs Inc.		626,666		1,029,692
1,868	Black Knight Inc		75,474		162,609
1,864	BlackRock, Inc.		708,795		1,050,457
24,160	Blackstone Group Inc		1,088,105		1,261,152
721	Bluebird Bio, Inc.		121,778		38,898
96,556	BlueScope Steel Limited		960,430		878,923
8,657	BNP Paribas		462,863		314,447
6,846	Boeing Company, (The)		1,022,351		1,131,370
381	BOK Financial Corporation		30,447		19,625
129,938	Boohoo Group Plc		363,922		630,779
1,687	Booking Holdings Inc.		2,683,411		2,885,917
15,160	Books Automation		536,444		701,302
10,945	Booz Allen Hamilton Holding Corporation		335,399		908,216
2,492	BorgWarner Inc.		93,773		96,540
109	Boston Beer Inc.		61,458		96,286
1,967	Boston Properties, Inc.		207,056		157,950
17,694	Boston Scientific Corporation		254,404		676,088
154	Bouvet ASA		5,111		9,908
17,851	Bpost		126,161		157,311
2,000	Brandywine Realty Trust		32,814		20,680
7,433	Bright Horizons Family Solutions LLC		849,970		1,130,113
1,329	Brighthouse Financial, Inc.		67,293		35,763
18,045	Brink's Company, (The)		1,237,120		741,469
40,350	Bristol-Myers Squibb Company		1,819,910		2,432,702
3,800	Brixmor Property Group Inc.		75,959		44,422
7,580	Broadcom Inc.		1,654,782		2,761,546
1,442	Broadridge Financial Solutions, Inc.		105,237		190,344
767	Brookfield Property REIT Inc.		15,576		9,388
14,500	Brother Industries, Ltd.		232,899		228,911
2,956	Brown & Brown, Inc.		62,197		133,818
2,704	Brown-Forman Corporation		88,749		200,179
1,300	Bruker Corporation		32,502		51,675
1,031	Brunswick Corporation		63,216		60,736
106,960	BT Group PLC		317,373		136,038
2,827	Bucher Industries AG		999,820		1,081,260
13,450	Builders FirstSource, Inc.		439,008		438,739
1,665	Bunge Finance North America, Inc.		131,769		76,091
3,172	Burlington Stores, Inc.		457,623		653,717
400	Business Engineering Corporation		7,867		13,892
23,225	Buzzi Unicem Spa		510,244		541,564
29,371	BWXT Government Group, Inc.		1,492,459		1,653,881
1,699	C.H. Robinson Worldwide, Inc.		115,226		173,621
7,960	CA Global Property Internationale Immobi		265,915		236,158
544	Cable One, Inc.		393,178		1,025,674
655	Cabot Corporation		37,634		23,600
5,125	Cabot Oil & Gas Corporation		102,822		88,970
300	Caci International Inc.		61,377		63,948
10,034	Cadence Design Systems, Inc.		633,656		1,069,925
24,823	CAE Inc.		300,992		362,912
1,176	Camden Property Trust		97,269		104,640
55,369	CameCo Corp.		408,568		559,227
2,179	Campbell Soup Company		96,251		105,398
7,400	Canadian Apt Pptys Real Estate Invt Tr		255,604		257,331
15,500	Canadian National Railway		1,607,659		1,645,559
17,300	Canon Marketing Japan Inc.		375,337		344,590

COMMON STOCKS, *continued*

11,900	Capcom Company	\$	498,991	\$	660,798
5,569	Capital One Financial Corporation		351,428		400,188
18,300	Capital Pwr Corp.		396,109		402,648
5,711	Capitec Bank Hldgs		412,082		355,184
1,714	Capri Holdings Limited		119,841		30,852
10,025	Cara Therapeutics, Inc.		213,113		127,568
3,688	Cardinal Health, Inc.		177,058		173,152
749	Carlisle Companies Incorporated		78,731		91,655
9,709	Carlsberg AS		1,263,936		1,309,268
1,467	Carlyle Group Inc.		38,833		36,191
5,055	CarMax, Inc.		361,238		464,605
5,885	Carnival Corporation		249,971		89,334
18,294	Carrier Global		300,093		558,699
601	Carter's, Inc.		53,723		52,035
600	Carvana & Company		39,674		133,836
456	Casey's General Stores, Inc.		51,219		81,008
26,396	Castellum Ab		473,717		601,652
2,001	Catalent, Inc.		87,970		171,406
6,755	Caterpillar Inc.		617,286		1,007,508
1,366	Cboe Global Markets, Inc.		116,427		119,853
4,282	CBRE Group, Inc.		124,746		201,126
1,670	CDK Global, Inc.		108,299		72,795
2,138	CDW Corporation		143,291		255,555
1,528	Celanese Corporation		140,514		164,184
1,120	Cellular Line		8,455		6,370
4,934	Cembra Money Bank Ag		456,941		587,515
6,296	Cementir Holding NV		45,932		43,634
7,146	Centene Corporation		260,485		416,826
6,567	CenterPoint Energy, Inc.		135,966		127,071
33,483	CenturyLink, Inc.		557,161		337,843
1,115	Ceridian HCM Holding Inc.		47,279		92,155
4,296	Cerner Corporation		202,927		310,558
2,748	CF Industries Holdings, Inc.		87,021		84,391
67,259	Champion Iron Limited		113,605		139,803
3,063	Change Healthcare Properties, Inc.		32,080		44,444
586	Charles River Laboratories International		54,172		132,700
53,172	Charles Schwab Corporation, (The)		1,937,899		1,926,422
5,040	Charter Communications, Inc.		2,053,231		3,146,674
12,768	Check Point Software Technologies Ltd		1,574,239		1,536,501
1,525	Chegg Inc.		99,767		108,946
211	Chemed Corporation		67,126		101,354
2,381	Chemours Company, (The)		88,565		49,787
3,045	Cheniere Energy, Inc.		150,712		140,892
27,758	Chevron Corporation		2,615,370		1,998,576
68,600	CHIBA Bank		368,166		376,380
543,000	China Mengniu Dairy Co		1,538,902		2,543,342
112,500	China Merchants Bank		511,252		530,565
154,000	China Resources Beer (Holdings) Co		690,365		941,884
818	Chipotle Mexican Grill, Inc.		491,180		1,017,355
386	Choice Hotels International, Inc.		24,164		33,181
28,337	Chr Hansen Holding A/S		2,162,402		3,150,763
15	Christian Dior		7,434		6,149
19,621	Chubb Limited		2,453,355		2,278,391
3,005	Church & Dwight Co., Inc.		134,609		281,599
1,908	Ciena Corporation		78,478		75,729
4,483	Cigna Holding Company		440,729		759,465
1,150	Cimarex Energy Co.		150,881		27,980
20,479	Cincinnati Financial Corporation		1,517,638		1,596,748
2,204	Cintas Corporation		375,965		733,557
736	Cirrus Logic Inc.		43,072		49,643
112,614	Cisco Systems, Inc.		4,267,396		4,435,865
27,633	Citigroup Inc.		1,442,289		1,191,259
5,596	Citizens Financial Group, Inc.		146,264		141,467
1,588	Citrix Systems, Inc.		98,632		218,683

COMMON STOCKS, *continued*

13,634	Class Ltd.	\$	18,715	\$	19,544
618	Clean Harbors, Inc.		34,375		34,627
39,921	Clicks Group Ltd		509,788		532,112
21,646	Clinigen Group Plc		277,338		196,867
1,587	Clorox Company, (The)		157,538		333,540
1,373	Cloudflare Inc.		48,784		56,375
21,200	Clovis Oncology Inc		168,618		123,596
4,486	CME Group Inc.		428,985		750,553
3,545	CMS Energy Corporation		106,140		217,698
393	CNA Financial Corporation		17,169		11,786
2,252,000	CNOOC Limited		2,616,260		2,164,826
48,159	Coca-Cola Company, (The)		1,839,882		2,377,610
9,800	Cochlear Limited		712,219		1,390,782
5,100	Cocokara Finc Inc.		250,083		328,627
6,181	Codemasters Group Holdings Plc		18,366		29,166
2,021	COFINIMMO Sa		335,299		303,824
22,745	Cognex Corporation		374,178		1,480,700
6,899	Cognizant Technology Solutions Corporation		312,405		478,929
265	Coherent, Inc.		67,307		29,396
117	Cola		16,340		14,612
1,100	Colfax Corporation		43,186		34,496
10,455	Colgate-Palmolive Company		581,986		806,603
28,438	Coloplast AS		2,150,694		4,495,693
12,923	Colruyt SA		712,783		838,934
338	Columbia Sportswear Company		30,765		29,399
99,189	Comcast Corporation		3,172,669		4,588,483
1,826	Comerica Incorporated		88,296		69,845
242,700	Comfordelgro Corporation		425,427		250,683
1,327	Commerce Bancshares, Inc.		64,820		74,697
2,389	CommScope Holding Company, Inc.		96,256		21,501
8,400	Commvault System Inc.		361,237		342,720
151,800	Compass Group PLC		2,728,864		2,294,128
3,827	Compugroup Medical Se		265,583		354,306
16,278	Computacenter		277,689		497,906
1,500	Computer Engineering & Consulting		22,026		23,069
73,512	Computershare Ltd.		665,745		643,868
6,318	Conagra Brands, Inc.		171,431		225,616
2,574	Concho Resources Inc.		269,997		113,565
4,600	Conexio Corporation		61,477		51,261
13,599	ConocoPhillips		665,337		446,591
7,297	Consolidated Edison, Inc.		502,425		567,707
1,947	Constellation Brands, Inc.		168,530		368,976
1,182	Continental Resources, Inc.		53,409		14,515
137,704	Convatec Group		312,645		318,306
626	Cooper Companies, Inc., (The)		125,813		211,037
370	Copa Holdings, S.A.		41,533		18,626
4,232	Copart, Inc.		221,716		445,037
30,600	Corbus Pharmaceuticals		200,574		55,080
1,000	CoreLogic, Inc.		41,510		67,670
533	CoreSite Realty Corporation		58,908		63,363
38,341	Corning Incorporated		973,442		1,242,632
1,299	Corporate Office Properties Trust		43,546		30,812
9,353	Corteva, Inc.		256,976		269,460
2,400	Cosmos Pharmaceutical Corporation		246,311		417,322
494	Costar Group, Inc.		158,846		419,164
12,426	Costco Wholesale Corporation		2,558,066		4,411,230
3,384	Coty Inc.		53,811		9,137
800	Coupa Software Incorporated		101,289		219,392
1,785	Cousins Properties Incorporated		64,566		51,033
5,528	COVER SRL		77,165		86,994
3,954	Covivio		388,618		278,663
905,800	Cp All Public Company Limited		1,913,023		1,722,271
696	Crane Co.		53,387		34,890
8,582	Credicorp Ltd		1,833,102		1,064,082

COMMON STOCKS, *continued*

127	Credit Acceptance Corporation	\$	29,335	\$	43,007
10,471	Cree, Inc.		615,898		667,422
1,172	Criteo		22,410		14,287
1,891	Crowdstrike Inc.		201,111		259,672
5,201	Crown Castle International Corp.		437,138		865,967
15,830	Crown Holdings, Inc.		959,322		1,216,694
18,400	CSL Limited		955,799		3,785,013
325,600	Cspc Pharmaceutical Group Limited		495,482		630,194
18,416	CSX Corporation		781,612		1,430,371
2,428	Cubesmart, L.P.		61,940		78,449
12,775	Cubic Corporation		725,932		743,122
724	CullenFrost Bankers, Inc.		65,058		46,300
5,390	Cummins Inc.		604,175		1,138,152
522	Curtiss-Wright Corporation		61,122		48,682
40,572	CVS Health Corporation		2,384,677		2,369,405
3,310	Cyber-Ark Software Ltd		351,378		342,320
15,910	CyrusOne Inc.		582,265		1,114,177
10,500	Cytokinetics, Incorporated		135,654		227,325
4,079	D.R. Horton, Inc.		95,576		308,495
32,600	Daikin Industries, Ltd.		1,546,225		5,962,096
19,600	Daito Trust Construction Co., Ltd.		1,463,645		1,730,996
39,901	Danaher Corporation		5,024,709		8,591,882
4,416	Darden Restaurants, Inc.		351,242		444,868
1,921	Datadog Inc.		162,327		196,249
1,020	DaVita Inc.		52,446		87,363
4,620	Dcc		405,518		358,842
28,800	DCM Holdings Company		356,948		395,171
12,524	Dechra Pharmaceuticals		426,709		521,999
3,500	Deere & Company		337,409		775,705
3,134	Dell Technologies Inc.		155,781		212,140
15,199	Delta Air Lines, Inc.		630,630		464,785
4,200	Dena Co., Ltd.		68,045		76,892
16,200	Denka Company Limited		520,054		490,467
2,896	Dentsply Sirona Inc.		144,082		126,642
8,500	Descartes Sys Group Inc		324,317		482,669
5,121	Deutsche Post		212,913		233,600
5,045	Devon Energy Corporation		244,589		47,726
1,156	DexCom, Inc.		111,208		476,538
2,128	Dialog Semiconductor PLC		97,809		92,829
2,113	Diamondback Energy, Inc.		198,774		63,644
800	Dick's Sporting Goods, Inc.		38,930		46,304
12,743	Digital Realty Trust, Inc.		711,718		1,870,163
91,296	Direct Line Insurance Group Plc		399,000		317,966
3,729	Discover Financial Services		141,662		215,462
28,611	Discovery, Inc.		620,945		564,870
10,780	Dish Network Corporation		404,028		312,943
2,235	DocuSign, Inc.		146,817		481,061
840	Dolby Laboratories, Inc.		43,706		55,675
15,619	Dollar General Corporation		1,113,589		3,274,055
24,407	Dollar Tree, Inc.		2,117,626		2,229,335
15,892	Dominion Energy, Inc.		1,087,629		1,254,356
516	Domino's Pizza, Inc.		102,198		219,444
1,580	Donaldson Company, Inc.		72,525		73,344
3,800	Doshisha Company		44,484		76,086
2,119	Douglas Emmett, Inc.		82,735		53,187
7,255	Dover Corporation		619,872		786,007
9,386	Dow Inc		429,626		441,611
90,251	Downer Edi Ltd		413,821		284,625
534	Dragerwerk AG & Co. KGaA		19,653		39,325
52,783	Drax Group		120,657		181,649
2,551	Dropbox Incorporated		63,906		49,132
2,339	DTE Energy Company		174,051		269,079
6,400	DTS Corporation		131,130		135,544
9,246	Duke Energy Corporation		634,882		818,826

COMMON STOCKS, *continued*

4,706	Duke Realty Corporation	\$	125,385	\$	173,651
1,069	Dun & Bradstreet Holdings Inc.		26,514		27,431
61,436	Dunelm Group PLC		702,846		1,109,560
991	Dunkin' Brands Group, Inc.		54,595		81,173
9,055	DuPont de Nemours, Inc		592,944		502,371
8,070	DWS Group		308,265		278,173
3,252	DXC Technology Company		195,788		58,048
1,781	Dynatrace Inc.		40,309		73,057
2,783	E*Trade Financial Corporation		63,193		139,289
13,100	E.W. Scripps Company, (The)		214,349		149,864
501	Eagle Materials Inc.		48,132		43,246
1,800	East West Bancorp, Inc.		95,512		58,932
1,717	Eastman Chemical Company		104,470		134,132
23,010	Eaton Corporation Public Limited Company		1,947,094		2,347,710
1,313	Eaton Vance Corp.		59,889		50,091
8,446	eBay Inc.		186,596		440,037
700	EchoStar Corporation		32,295		17,423
3,079	Ecolab Inc.		279,549		615,307
27,049	Edison International		1,730,847		1,375,171
20,497	Edwards Lifesciences Corporation		1,123,484		1,636,071
564	El.En. - S.p.A.		15,232		14,352
4,937	Elanco Animal Health		103,978		137,890
2,938	Elanders		26,681		22,618
600	Elastic N V		48,416		64,734
4,845	Electronic Arts Inc.		333,273		631,836
2,811	Element Solutions Inc		36,655		29,544
10,469	Eli Lilly and Company		631,640		1,549,621
35,898	Emerson Electric Co.		2,041,575		2,353,832
12,700	Empire Ltd		296,290		367,475
1,800	Empire State Realty Trust, Inc.		37,156		11,016
18,137	Encompass Health Corporation		942,784		1,178,542
622	Endava Plc		29,130		39,279
900	Energizer Holdings, Inc.		50,177		35,226
41,400	Enn Energy		446,446		450,859
1,331	Enphase Energy Inc.		60,296		109,927
8,712	Entegris, Inc.		418,615		647,650
8,334	Entergy Corporation		777,574		821,149
19,414	Entra Asa		282,569		272,849
2,041	Envista Hldgs Corp		57,767		50,372
12,653	EOG Resources, Inc.		787,155		454,749
638	EPAM Systems, Inc.		76,982		206,253
1,000	EPR Properties		73,423		27,500
3,846	EQT Corporation		116,572		49,729
1,514	Equifax Inc.		129,185		237,547
1,551	Equinix, Inc.		690,999		1,178,962
34,900	Equinox Corporation		312,864		406,285
5,116	Equitable Holdings		113,367		93,316
2,892	Equitrans Midstream Corporation		91,719		24,466
1,500	Equity Commonwealth		47,031		39,945
2,236	Equity Lifestyle Properties, Inc.		88,149		137,067
4,628	Equity Residential		275,347		237,555
66,528	Ericsson		631,586		730,544
43,076	Ericsson		508,187		469,098
339	Erie Indemnity Company		41,596		71,285
8,652	Eroad Ltd.		21,751		24,649
8,540	Esperion Therapeutics, Inc.		302,680		317,432
2,767	Essential Utilities		92,894		111,372
814	Essex Property Trust, Inc.		189,400		163,443
34,161	Essity		1,062,437		1,155,749
17,843	Estee Lauder Companies Inc., (The)		2,698,213		3,894,235
11,048	ETSY, Inc.		524,186		1,343,768
1,088	Eurofins Scientific		849,814		861,705
8,120	Euronet Worldwide, Inc.		731,688		739,732
3,482	Euronext		239,602		436,491

COMMON STOCKS, *continued*

31,789	Eutelsat Communications	\$	337,454	\$	310,148
432	Everbridge Inc.		60,878		54,315
493	Evercore Inc.		53,121		32,272
4,647	Everest Re Group, Ltd.		1,012,531		917,968
2,943	Evergy Inc		152,108		149,563
4,051	Eversource Energy		177,159		338,461
1,293	Evolution Mining Limited		3,978		5,329
27,900	Evoqua Water Technologies Corp.		387,774		592,038
14,416	Evotec Se		350,068		381,544
77,339	Evrz Group S.A.		595,246		344,544
11,277	Exact Sciences Corporation		938,782		1,149,690
3,911	Exelixis, Inc.		95,443		95,624
32,817	Exelon Corporation		1,226,582		1,173,536
1,715	Expedia Group, Inc.		158,076		157,248
22,722	Expeditors International of Washington		1,091,403		2,056,795
101,083	Experian Group Limited		1,919,903		3,815,859
2,183	Extended Stay America, Inc.		39,922		26,087
1,626	Extra Space Storage Inc.		134,532		173,966
52,705	Exxon Mobil Corporation		3,892,233		1,809,363
11,500	F.C.C. Company		211,203		210,537
4,037	F.N.B. Corporation		53,688		27,371
814	F5 Networks, Inc.		103,028		99,935
37,200	Facebook, Inc.		4,334,536		9,742,680
460	FactSet Research Systems Inc.		75,938		154,045
355	Fair, Isaac International Germany Corporation		69,442		151,010
14,500	FANUC Corporation		1,625,428		2,764,522
11,675	FARO Technologies, Inc.		555,597		711,942
58,461	Fastenal Company		1,949,626		2,636,006
918	Fastly Inc.		79,417		85,998
4,217	FDM Group PLC		40,423		55,499
939	Federal Realty Investment Trust		135,921		68,960
3,024	FedEx Corporation		427,043		760,596
2,504	FIBI Holdings Ltd.		64,283		57,162
5,700	FibroGen, Inc.		134,182		234,384
3,473	Fidelity National Financial, Inc.		100,175		108,740
7,696	Fidelity National Information Service		513,967		1,132,928
9,211	Fifth Third Bancorp		169,431		196,379
224,376	Financial Futures		43,657		59,727
564,000	Financial Futures		564,000		564,000
35,033	FireEye, Inc.		499,183		432,482
355,045	First Abu Dhabi Bank		1,196,755		1,086,453
1,357	First American Financial Corporation		54,495		69,085
98	First Citizens BancShares, Inc.		40,640		31,240
1,592	First Hawaiian, Inc.		45,005		23,036
7,218	First Horizon National Corporation		106,055		68,066
1,590	First Industrial Realty		59,754		63,282
3,856	First Republic Bank		380,849		420,535
1,037	First Solar, Inc.		33,238		68,649
8,138	FirstCash, Inc.		460,552		465,575
20,073	FirstEnergy Corp.		668,904		576,296
249,515	Firststrand Limited		1,015,696		616,757
5,479	FirstService Corporation		194,890		722,625
6,966	Fiserv, Inc.		296,080		717,846
68,379	Fisher & Paykel Healthcare		979,564		1,497,765
679	Five Below, Inc.		81,494		86,233
777	Five9 Inc.		83,699		100,761
1,064	FleetCor Technologies, Inc.		161,660		253,338
24,857	Fletcher Building		55,062		63,426
1,674	Flir Systems, Inc.		51,266		60,013
849	Floor & Decor Holdings, Inc.		32,238		63,505
2,362	Flowers Foods, Inc.		44,558		57,467
1,812	Flowserve Corporation		74,601		49,449
6,227	FMC Corporation		560,972		659,502
505	Focus Home Interactive		14,171		25,286
1,301	Foot Locker, Inc.		82,891		42,972

COMMON STOCKS, *continued*

47,967	Ford Motor Company	\$	594,006	\$	319,460
20,300	Formfactor, Inc.		275,646		506,079
168,947	Fortescue Metals Group Ltd.		949,069		1,973,812
1,681	Fortinet, Inc.		70,983		198,039
28,947	Fortive Corporation		1,706,351		2,206,051
1,740	Fortune Brands Home & Security, Inc.		100,782		150,545
6,416	Fox Corp		151,688		178,830
3,593	Franklin Resources, Inc.		149,993		73,118
365,500	Frasers Logistics & Commercial Trust		333,843		372,167
18,250	Freeport-McMoRan Inc.		432,554		285,430
19,149	Fresenius SE & Co		864,378		871,931
1,104	Frontdoor, Inc.		30,174		42,957
460	FTI Consulting Inc.		51,732		48,746
500	Fuji Soft Incorporated		17,338		25,633
16,500	Fujitsu Limited		1,205,091		2,242,111
15,955	FUTURE Plc		298,371		400,569
215	Galapagos		50,455		30,557
180,259	Galp Energia, SGPS, S.A.		3,250,606		1,672,444
2,664	Gaming and Leisure Properties, Inc.		88,863		98,376
2,588	Gap, Inc., (The)		66,085		44,074
1,910	Garmin Ltd.		101,400		181,183
1,126	Gartner, Inc.		124,984		140,694
800	GATES INDUSTRIAL CORPORATION PLC		12,965		8,896
1,200	GCI Liberty, Inc.		56,847		98,352
3,974	GEA		143,503		139,850
5,553	Generac Hldgs Inc		605,711		1,075,283
3,201	General Dynamics Corporation		384,524		443,114
107,731	General Electric Company		2,413,741		671,164
7,667	General Mills, Inc.		355,704		472,901
72,826	General Motors Company		2,633,899		2,154,921
2,372	Genpact Limited		67,304		92,389
3,172	Gentex Corporation		65,827		81,679
1,804	Genuine Parts Company		116,483		171,687
7,284	Genus		311,424		362,922
19,341	Getinge		339,119		422,477
39,638	Gilead Sciences, Inc.		2,330,966		2,504,725
2,459	GlaxoSmithKline		46,066		46,159
456	Global		64,388		81,724
737	Global Blood Therapeutics Inc.		48,319		40,638
6,950	Global Payments Inc.		800,654		1,234,181
1,385	Globe Life Inc		59,214		110,662
933	Globus Medical Inc.		42,163		46,202
226	GLP J-Reit		264,550		348,648
5,242	GN Nord		300,105		397,047
12,867	GoDaddy Inc.		875,007		977,506
5,361	Goldman Sachs Group, Inc., (The)		995,782		1,077,400
2,128	Graco Inc.		77,477		130,553
1,260	GrafTech International Ltd.		22,029		8,618
41,436	Grafton Group		434,752		361,855
49	Graham Holdings Company		29,378		19,801
17,346	Grand Canyon Education, Inc.		1,470,263		1,386,639
132,142	Grange Resources Ltd.		24,981		23,205
6,800	GRANITE Tr		361,008		393,415
3,944	Graphic Packaging Holding Company		51,644		55,571
99,000	GREE Zhuhai		874,645		777,552
40,800	GREE, Inc.		166,085		197,176
168,000	Greentown Service Group		202,263		206,803
966	Grocery Outlet Corp		30,783		37,983
1,113	Grubhub Inc.		119,070		80,503
5,366	Grupo Aeroportuario Del Sureste S A De S		753,297		622,617
2,400	GS Yusa Corp		50,111		41,118
925	Guardant Health Inc		81,650		103,397
415	Guerbet		22,627		13,334
5,495	Guidewire Software, Inc.		577,950		572,964

COMMON STOCKS, *continued*

2,591	H & R Block, Inc.	\$	47,150	\$	42,207
627	Haemonetics Corporation		54,926		54,706
900	Hain Celestial Group, Inc., (The)		34,957		30,870
11,230	Halliburton Company		452,968		135,322
26,740	Halozyme Therapeutics, Inc.		429,363		702,727
4,270	Hanesbrands Inc.		130,737		67,253
1,280,000	Hang Lung Properties Limited		3,684,255		3,233,858
187,200	Hangzhou Hikvision Digital Technology		966,119		1,051,264
484	Hanover Insurance Group, Inc., (The)		43,537		45,099
2,011	Harley-Davidson, Inc.		79,489		49,350
9,965	Hartford Financial Services Group, I, (The)		381,524		367,310
146,774	Harvey Norman		360,907		476,557
7,199	Hasbro, Inc.		600,973		595,501
1,400	Hawaiian Electric Industries, Inc.		46,331		46,536
56,700	Hazama Ando Corp.		385,640		390,071
3,378	HCA Healthcare, Inc.		264,872		421,169
33,362	HD Supply Holdings, Inc		1,352,551		1,375,849
105,871	Hdfc Bank Ltd		1,578,968		1,547,743
15,418	Health Equity Inc		771,830		792,023
2,479	Healthcare Trust of America, Inc.		78,548		64,454
10,857	Healthpeak Properties, Inc.		328,645		294,768
6,046	HEICO Corporation		212,173		543,654
4,010	Helen of Troy Corporation		797,290		776,015
25,035	HELLOFRESH Se		1,009,921		1,396,820
6,874	Helmerich & Payne, Inc.		464,954		100,704
50,000	Hengan International		428,584		362,903
1,874	Henry Schein, Inc.		108,720		110,154
322,482	Hera S.p.A.		1,168,969		1,191,956
1,300	Herbalife Nutrition Ltd.		39,278		60,645
1,809	Hershey Company, (The)		140,733		259,302
3,333	Hess Corporation		186,457		136,420
16,880	Hewlett Packard Enterprise Company		210,988		158,166
9,600	Hexcel Corporation		258,575		322,080
64,700	HighPoint Resources Corporation		399,157		14,881
1,434	Highwoods Properties, Inc.		71,218		48,139
13,479	Hikma Pharmaceuticals		288,836		452,021
807	Hill-Rom Holdings, Inc.		58,125		67,393
3,368	Hilton Worldwide Holdings Inc.		225,242		287,358
800	HIMACS, Ltd.		6,717		9,969
16,200	Hino Motors LTD.		84,318		104,234
276,900	Hi-P International Limited		212,166		239,354
1,973	HollyFrontier Corporation		55,681		38,888
3,156	Hologic, Inc.		115,894		209,779
13,406	Home Depot, Inc., (The)		1,266,687		3,722,980
22,758	Honeywell International Inc.		2,381,627		3,746,194
1,520,114	Hong Kong And China Gas Company, (The)		1,649,014		2,177,196
9,300	Hong Kong Exchanges & Clearing		366,655		434,160
25,784	Horizon Therapeutics Plc		417,797		2,002,901
3,572	Hormel Foods Corporation		65,090		174,635
28,000	Hosiden Corporation.		259,024		251,000
26,019	Host Hotels & Resorts, L.P.		345,461		280,745
87,457	Housing Development Finance Corp.		2,417,001		2,062,613
489	Howard Hughes Corporation, (The)		58,046		28,166
4,921	Howmet Aerospace Inc.		111,746		82,279
2,600	Hoya Corporation		293,167		292,201
113,625	HP Inc.		2,040,947		2,157,739
720	Hubbell Incorporated		86,238		98,525
500	HubSpot, Inc.		85,261		146,115
1,994	Hudson Pacific Properties, Inc.		67,651		43,728
1,595	Humana Inc.		233,587		660,155
371	Hunter Douglas		23,789		21,622
12,701	Huntington Bancshares Incorporated		120,850		116,468
522	Huntington Ingalls Industries, Inc.		105,409		73,472
2,982	Huntsman Corporation		74,743		66,230

COMMON STOCKS, *continued*

146,499	Husqvarna Ab	\$	1,426,493	\$	1,615,909
500	Hyatt Hotels Corporation		27,640		26,685
58,000	Hysan Development		280,963		173,252
1,627	Iaa Spinco Inc		44,221		84,718
5,422	IAC InterActiveCorp		82,665		649,447
118,460	Ibstock Plc		319,409		238,906
9,318	ICA Gruppen Aktiefbolag		436,900		474,021
3,680	Icade		331,919		206,792
11,137	Icon Public Limited Company		1,704,653		2,128,169
273	ICU Medical, Inc.		64,955		49,893
600	IDACORP, Inc.		60,259		47,940
920	IDEX Corporation		94,282		167,817
1,001	IDEXX Laboratories, Inc.		125,442		393,503
43,251	IG Hldgs		351,719		442,566
60,895	IGO		181,061		181,569
4,974	IHS Markit Ltd.		230,296		390,509
18,977	II-VI Incorporated		616,921		769,707
3,885	Illinois Tool Works Inc.		378,978		750,621
22,598	Illumina, Inc.		6,475,242		6,984,590
5,293	IMCD N.V.		532,741		630,615
28,000	ImmunoGen, Inc.		270,547		100,800
2,594	Immunomedics Inc.		91,753		220,568
99,607	Inchcape PLC		814,265		567,369
2,336	Incyte Corporation		304,686		209,633
50,032	Indra Sistemas S.A		503,254		356,420
92,600	Industria de Diseno Textil, S.A.		1,877,199		2,584,380
125,894	Infosys Ltd		1,162,523		1,720,421
4,263	Ingersoll Rand		83,984		151,763
912	Ingredion Incorporated		109,575		69,020
31,636	Inmobiliaria Colonial Socimi S.A.		352,058		261,726
602	Inphi Corporation		68,629		67,575
6,665	Insmed Inc.		216,438		214,213
5,270	Instalco Ab		48,779		117,648
4,730	Insulet Corporation		457,899		1,119,071
933	Integra LifeSciences Holdings Corporation		61,346		44,056
102,464	Intel Corporation		4,138,553		5,305,586
73,896	Interactive Brokers Group, Inc.		3,236,567		3,571,394
3,800	Intercept Pharmaceuticals, Inc.		252,172		157,548
6,673	Intercontinental Exchange, Inc.		280,464		667,634
19,500	Interfor Corporation		172,519		217,226
27,830	Intermediate Capital Group Plc		411,466		429,225
30,352	International Business Machines Corporation		4,041,083		3,692,928
1,335	International Flavors & Fragrances Inc.		131,769		163,471
4,934	International Paper Company		171,979		200,024
9,855	Interpublic Group of Companies, Inc., (The)		151,691		164,283
33,900	Intertek Group Plc		1,593,870		2,775,934
6,900	Intra-Cellular Therapies Inc.		151,710		177,054
10,765	Intuit Inc.		2,193,432		3,511,651
3,267	Intuitive Surgical, Inc.		991,880		2,318,067
5,020	Invesco Ltd.		125,655		57,278
1,563	Investor Ab		97,990		102,512
6,819	Invitation Homes Inc.		172,110		190,864
13,365	Ionis Pharmaceuticals, Inc.		172,275		634,169
1,704	Iovance Biotherapeutics Inc.		46,811		56,096
469	IPG Photonics Corporation		63,880		79,716
3,399	IQVIA Holdings Inc		403,108		535,784
127,263	Iren Spa		345,599		327,422
4,537	Irhythm Technologies Inc		293,355		1,080,305
31,900	Iridium Communications Inc.		275,963		816,002
3,490	Iron Mountain Incorporated		110,545		93,497
91,046	Israel Disc Bk Ltd		310,492		245,962
855,891	Isramco Negev 2		210,309		142,135
1,191	ITT Inc.		49,083		70,329
1,068	J. B. Hunt Transport Services, Inc.		91,005		134,974
1,383	J. M. Smucker Company, (The)		139,016		159,764

COMMON STOCKS, *continued*

7,368	J2 Cloud Services, LLC	\$	522,261	\$	510,013
2,002	Jabil Inc.		58,507		68,589
953	Jack Henry & Associates, Inc.		94,182		154,948
3,311	Jacobs Engineering Group Inc.		206,972		307,161
5,700	Jafco Co Ltd		238,273		238,468
24,000	Japan Aviation Electronics Industry, Ltd		317,071		327,945
645	Japan Hotel Reit Investment Corp		404,353		315,991
50,600	Jardine Matheson Holdings Limited		2,946,467		2,007,808
686	Jazz Pharmaceuticals Public Limited Company		122,453		97,817
1,489	JBG Smith Properties		51,372		39,816
46,136	JD Sports Fashion PLC		314,402		482,764
2,610	Jefferies Financial Group Inc.		65,794		46,980
3,800	JetBlue Airways Corporation		81,028		43,054
17,900	JGC Holdings Corporation		185,895		184,547
35,900	Jiangsu Hengrui Medical Company		422,532		475,154
539	John Wiley & Sons, Inc.		28,869		17,092
10,946	Johns Lyng Group LTD		15,413		21,732
37,994	Johnson & Johnson		3,632,041		5,656,547
34,301	Johnson Controls International Public Library		1,233,266		1,401,196
1,037	Jones Lang LaSalle Incorporated		131,624		99,199
1,300	Joshin Denki Co Ltd.		28,505		32,263
67,908	JPMorgan Chase & Co.		4,734,964		6,537,503
2,160	Judges Scientific PLC		98,945		135,713
4,155	Juniper Networks, Inc.		128,694		89,333
45,000	K. Wah International Holdings Limited		28,472		21,600
35,500	Kajima Corp		490,078		424,533
20,200	Kamigumi Co Ltd		461,723		395,846
5,018	Kamux Oyj		51,871		59,197
1,000	Kanamoto Co Ltd		22,585		22,676
7,836	Kansas City Southern		761,550		1,416,984
40,500	Kao Corporation		2,276,111		3,026,850
2,900	Kawada Technologies Inc.		174,977		133,280
9,296	Kaz Minerals		45,408		62,974
65,700	KDDI Corporation		1,811,681		1,653,551
12,587	Kellogg Company		792,828		812,994
744	Kemper Corporation		64,201		49,722
49	Kenedix Office Investment Corp.		311,361		292,059
168	Kenedix Residential Next Inv Corp.		277,527		295,946
168,900	Keppel		311,388		360,046
4,956	Keurig Dr Pepper Inc.		215,754		136,786
12,293	KeyCorp		151,412		146,655
16,260	Keyence Corporation		1,138,780		7,546,809
18,900	Keyera Corp		426,262		284,402
2,403	Keysight Technologies, Inc.		89,495		237,368
14,124	Keywords Studios Plc		320,263		397,327
6,100	KFC Holdings Japan Ltd.		160,085		157,110
1,319	Kilroy Realty Corporation		96,033		68,535
4,176	Kimberly-Clark Corporation		372,663		616,628
5,046	Kimco Realty Corporation		93,514		56,818
2,970	Kinaxis Inc		186,213		435,822
24,484	Kinder Morgan, Inc.		714,345		301,888
16,795	Kingfisher		62,751		64,421
12,796	Kinnevik		318,383		521,348
5,545	KION Ag		259,322		475,842
795	Kirby Corporation		56,804		28,755
6,713	KKR & Co. Inc.		198,646		230,524
3,702	KLA Corporation		439,816		717,225
1,687	Knight-Swift Transportation Holdings Inc.		68,494		68,661
9,000	Kohls Corporation		312,337		348,811
2,104	Kohl's Corporation		110,493		38,987
14,834	Kojamo Oyj		302,011		319,026
13,763	Komerční Banka		524,415		289,556
7,000	Komeri Co Ltd		198,493		219,890
14,400	Komori Corporation		165,227		100,157

COMMON STOCKS, *continued*

50,100	KONE Oyj	\$	2,093,907	\$	4,409,758
6,600	Konica Minolta Inc.		24,004		18,512
75,707	Koninklijke Ahold Delhaize N.V.		1,834,916		2,241,640
379,002	Koninklijke KPN N.V.		1,120,756		891,985
39,405	Koninklijke Philips N.V.		1,621,492		1,857,573
35,924	Koninklijke Philips NV		1,650,970		1,693,817
6,736	Koninklijke Vopak N.V.		361,407		379,625
10,052	Korian Sa		384,481		352,917
18,488	Kotak Mahindra Bank Ltd.		353,746		317,789
25,099	Kraft Heinz Company, (The)		881,899		751,715
9,567	Kroger Co., (The)		174,797		324,417
36,100	K's Holdings Corporation		486,216		485,758
20,462	Kuhne + Nagel International AG		2,867,909		3,993,138
5,500	Kweichow Moutai		770,318		1,352,246
4,200	Kyowa Electronic Instruments Co., Ltd.		15,658		17,512
20,000	Kyowa Exeo Corp		500,935		519,663
2,742	L Brands, Inc.		96,530		87,223
2,726	L3Harris Technologies Inc		248,004		462,984
1,189	Laboratory Corporation of America Holding		127,589		223,853
8,433	Lam Research Corporation		797,192		2,797,648
1,100	Lamar Advertising Company		82,109		72,787
7,348	Lamb Weston Holdings, Inc.		431,123		486,952
519	Landstar System, Inc.		44,655		65,129
17,000	Largan Precision Co		2,538,302		1,972,239
4,316	Las Vegas Sands Corp.		254,723		201,385
805	Lastminute.Com		15,154		16,735
1,300	Lazard Ltd		59,580		42,965
756	Lear Corporation		107,850		82,442
2,512	Leg Immobilien Ag		285,083		358,786
1,659	Legacy Vulcan Corp.		133,705		224,861
320,185	Legal & General Group PLC		1,181,391		779,647
5,570	Leggett & Platt, Incorporated		166,330		229,317
9,232	Leidos Holdings, Inc.		764,682		823,033
682	Leifheit AG		23,561		25,912
100	LendingTree, Inc.		42,003		30,689
9,076	Lennar Corporation		523,686		739,758
427	Lennox International Inc.		76,095		116,404
9,400	Lexicon Pharmaceuticals, Inc.		152,733		13,536
2,907	Lg Household&Healthcare		2,980,799		3,599,261
1,588	Liberty Broadband Corporation		137,673		226,575
14,509	Liberty Media Corporation		481,433		480,970
200	Liberty Media Corporation		7,077		6,702
2,501	Liberty Media Corporation		89,266		90,711
579	Life Storage, Inc.		48,231		60,951
7,585	Ligand Pharmaceuticals Incorporated		724,867		723,002
28,100	Limelight Networks Inc.		179,767		161,856
5,233	Lincoln Electric Holdings, Inc.		365,639		481,645
2,516	Lincoln National Corporation		104,590		78,826
9,424	Lindab International AB		108,252		164,683
9,046	Linde Plc		1,410,761		2,154,124
15,700	Lintec Corp		361,233		363,601
2,181	Lions Gate Entertainment Corp.		53,559		19,536
328	Littelfuse, Inc.		76,067		58,168
11,717	Live Nation Entertainment, Inc.		449,383		631,312
10,189	Liveramp Holdings Inc.		544,328		527,485
679	Livongo Health Inc.		50,919		95,094
4,000	LKQ Corporation		126,765		110,920
3,859	Lockheed Martin Corporation		742,718		1,479,078
3,160	Loews Corporation		131,139		109,810
12,308	Logitech International		884,467		960,258
80,681	Lojas Renner Sa		715,034		567,556
7,982	London Stock Exchange Group PLC		526,487		915,926
14,526	Loomis Ab		457,640		397,639
15,693	L'Oreal		2,546,285		5,108,148
15,746	Lowe's Companies, Inc.		1,210,625		2,611,632

COMMON STOCKS, *continued*

1,011	LPL Financial Holdings Inc.	\$	41,297	\$	77,513
1,437	Lululemon Athletica Canada Inc.		134,844		473,305
17,422	Lumentum Holdings Inc.		533,200		1,308,915
56,600	Lundin Mng Corp		263,639		314,833
2,303	Lyft, Inc.		116,531		63,448
10,343	LyondellBasell Industries N.V.		687,660		729,078
600	M&C Saatchi PLC		1,447		445
53,377	M&G Plc		155,343		110,064
1,674	M&T Bank Corporation		186,056		154,159
974	Macquarie Infrastructure Corporation		78,144		26,191
12,200	MacroGenics, Inc.		243,395		307,318
253	Madison Square Garden Entertainment Corporation		15,716		17,328
1,719	Madison Square Garden Sports Corporation		134,317		258,675
22,680	Mail Ru Group Ltd		585,362		621,432
70,700	Makita Corporation		2,896,510		3,363,157
210,825	Man Group Plc (New)		432,193		313,438
413,600	MAN Ltd		299,349		547,553
868	Manhattan Associates, Inc.		42,502		82,885
814	ManpowerGroup Inc.		88,696		59,691
224,200	MAPLETREE Trust		418,866		527,201
10,574	Marathon Oil Corporation		197,407		43,248
8,213	Marathon Petroleum Corporation		276,306		240,969
177	Markel Corporation		173,805		172,345
477	MarketAxess Holdings Inc.		115,010		229,718
3,441	Marriott International, Inc.		211,872		318,568
6,321	Marsh & McLennan Companies, Inc.		294,123		725,019
70,586	Marston's PLC		95,592		40,152
7,663	Martin Marietta Materials, Inc.		1,534,937		1,803,564
4,829	Maruti Suzuki India Ltd		564,894		441,368
8,089	Marvell Technology Group Ltd		143,507		321,133
51,185	Masco Corporation		1,768,471		2,821,829
2,778	Masimo Corporation		429,609		655,775
10,974	MasterCard Incorporated		912,481		3,711,078
12,386	Match Group, Inc.		211,043		1,370,511
4,109	Mattel, Inc.		107,536		48,075
3,231	Maxim Integrated Products, Inc.		146,459		218,448
5,170	Maximus Inc.		345,197		353,680
1,526	McCormick & Company, Incorporated		112,163		296,197
17,974	McDonald's Corporation		2,735,380		3,945,113
33,100	Mej Co Ltd		221,796		300,168
2,074	McKesson Corporation		237,247		308,881
18,002	Mcpersons Ltd.		34,928		39,225
334	Mcubs Midcity Investment Corp.		274,354		256,680
2,496	MDU Resources Group, Inc.		67,340		56,160
1,000	Medallia Inc		21,053		27,420
13,983	Mediaset Espana Comunicacion, S.A.		100,285		51,979
20,000	Mediatek Inc.		404,490		419,170
6,667	Medical Properties Trust, Inc.		101,532		117,539
42,274	Mediobanca Di Credito Finanz Spa		405,688		332,037
20,912	Medtronic Public Limited Company		1,444,006		2,173,175
13,700	Meituan Dianping		399,364		427,440
1,055	Melexis		82,872		82,208
1,170	Mercadolibre Inc		409,811		1,266,502
39,661	Merck & Co., Inc.		2,232,530		3,289,880
2,247	Merck KGAA		250,304		328,182
400	Mercury General Corporation		24,397		16,548
12,367	Mercury Sys		967,641		957,948
9,756	MetLife, Inc.		405,203		362,631
3,715	Metropole Television		72,354		44,435
298	Mettler-Toledo International Inc.		137,238		287,794
4,301	MGIC Investment Corporation		56,521		38,107
6,374	MGM Resorts International		187,938		138,635
29,450	Micro Focus International		113,865		93,698
2,840	Microchip Technology Incorporated		158,224		291,838
3,448	Microelectronics NV		99,406		106,177

COMMON STOCKS, *continued*

14,061	Micron Technology, Inc.	\$	316,285	\$	660,305
136,553	Microsoft Corporation		8,294,194		28,721,192
6,474	Mid-America Apartment Communities, Inc.		733,827		750,660
763	Middleby Corporation, (The)		100,735		68,449
59,800	Midea Group Co Ltd		462,933		639,742
11,408	Mineral Resources LTD		119,729		203,681
12,600	Mirait Holdings Corporation		184,545		191,991
100,200	MISUMI Group Inc.		2,648,925		2,786,762
67,300	Mitsubishi Ufj Lease & Fin Co Ltd.		362,332		309,301
1,000	Mitsuboshi Belting Ltd.		19,225		16,176
43,100	Mitsui Engineering & Shipbuilding		228,179		153,972
76	MITSUI Inc		341,229		361,528
26,900	Mixi, Inc.		603,455		721,378
33,525	Mizrabi-Tefahot Bank Ltd.		715,801		595,360
717	MKS Instruments, Inc.		71,056		78,318
3,559	Moderna Inc		96,380		251,799
739	Mohawk Industries, Inc.		135,060		72,119
761	Molina Healthcare, Inc.		77,227		139,293
2,187	Molson		132,133		73,396
17,552	Mondelez International, Inc.		551,092		1,008,362
63,205	Moneysupermarket.com Group PLC		286,553		218,333
2,941	MongoDB, Inc.		454,194		680,871
548	Monolithic Power Systems, Inc.		77,064		153,226
4,670	Monster Beverage 1990 Corporation		178,445		374,534
1,975	Moody's Corporation		167,470		572,454
20,853	Morgan Stanley		822,140		1,008,243
9,800	Morinaga Milk Industry Co		346,582		514,470
224	Morningstar, Inc.		17,607		35,977
4,228	Mosaic Company, (The)		187,974		77,246
2,094	Motorola Solutions, Inc.		151,629		328,360
17,100	MS&AD Insurance Group Holdings, Inc.		521,828		457,599
458	MSA Safety Inc.		50,646		61,450
596	MSC Industrial Direct Co., Inc.		58,393		37,715
1,027	MSCI Inc.		104,434		366,413
50,600	Murata Manufacturing Co., Ltd.		2,185,751		3,247,549
1,811	Murphy Oil Corporation		82,586		16,154
21,193	Mycronic Ab		263,864		500,581
6,643	Mylan B.V.		231,234		98,516
9,400	Nafco Co Ltd.		195,478		220,370
7,448	Naphta Israel Petroleum Corp. Ltd.		49,554		28,396
1,479	Nasdaq, Inc.		54,076		181,488
4,880	Naspers		1,035,569		865,995
281,978	National Bank of Kuwait, (The)		807,562		800,394
1,200	National Fuel Gas Company		70,469		48,708
18,077	National Instruments Corporation		740,866		645,349
4,703	National Oilwell Varco, Inc.		227,679		42,609
2,244	National Retail Properties, Inc.		96,284		77,440
16,490	National Vision Holdings		419,010		630,578
7,979	Naver Corp		1,081,894		2,022,893
8,118	NCC		162,233		148,482
1,804	NCR Corporation		76,267		39,941
19,100	Nec Networks & System Integration		209,905		364,335
447	Nedap		19,723		22,277
2,348	Nektar Therapeutics		124,095		38,953
12,259	Nestle S.A.		871,296		1,461,947
32,500	Nestle S.A.		1,389,969		3,867,810
2,716	NetApp, Inc.		131,973		119,069
9,891	Netflix, Inc.		2,075,685		4,945,797
42	Neto M.E. Holdings Ltd		3,645		1,767
109,333	Network Intl Hldgs Plc		630,541		386,156
1,162	Neurocrine Biosciences, Inc.		51,116		111,738
700	New Relic, Inc.		60,558		39,452
5,568	New Residential Investment Corp.		91,914		44,266
5,584	New York Community Bancorp, Inc.		77,857		46,180
1,969	New York Times Company, (The)		64,231		84,254

COMMON STOCKS, *continued*

31,531	Newcrest Mining Limited	\$	605,459	\$	706,019
11,795	Newell Brands Inc.		294,546		202,402
77	NewMarket Corporation		35,073		26,359
22,292	Newmont Corporation		917,306		1,414,427
6,012	News Corporation		60,669		84,236
541	Nexstar Broadcasting, Inc.		54,642		48,652
6,129	NextEra Energy, Inc.		665,602		1,701,165
10,100	Nh Foods Ltd		397,790		448,868
13,156	Nice Ltd		1,569,169		2,981,407
18,700	NICHI Co		222,717		211,755
4,311	Nielsen Holdings PLC		175,454		61,130
17,400	Nihon Unisys.Ltd.		571,107		544,111
29,818	NIKE, Inc.		2,125,844		3,743,352
2,271	Nilfisk Holding		31,080		27,441
322,239	Nine Entertainment Co Holdings Ltd.		422,872		403,034
4,000	Nintendo Co.		1,478,950		2,261,347
5,800	Nippon Express Co.		315,580		337,459
4,300	Nippon Shinyaku Co.		282,473		352,052
79,400	Nippon Tel & Telegraph Corp		1,870,529		1,617,644
10,600	Nishio Rent All Co		306,797		224,295
4,700	NiSource Inc.		51,215		103,400
8,200	Nitori Holdings Co., Ltd.		1,646,985		1,697,811
3,000	Nitto Kogyo Corporation		58,164		59,272
20,300	Nlight Inc		437,005		476,644
1,399	NN Group		53,382		52,579
6,143	Noble Energy, Inc.		243,262		52,523
229,517	Nokia Corporation		1,079,836		897,411
35,704	Nokia OJY		126,939		140,259
26,600	Nomad Holdings Limited		558,453		677,768
22,813	Nordic Semiconductor		177,513		234,065
750	Nordson Corporation		99,220		143,865
1,538	Nordstrom, Inc.		73,190		18,333
3,126	Norfolk Southern Corporation		280,364		668,933
18,922	Northern Trust Corporation		1,662,253		1,475,348
19,400	Northland Power Inc.		416,937		585,014
1,897	Northrop Grumman Corporation		262,705		598,485
7,404	Norton LifeLock		160,743		154,299
2,701	Norwegian Cruise Line Holdings Ltd.		139,875		46,214
3,957	NOS, SGPS, SA.		26,502		14,060
4,320	Novanta Inc		251,806		455,069
66,748	Novartis AG		4,890,871		5,805,532
96,668	Novo Nordisk AS		3,692,534		6,690,731
1,252	Novocure LTD		73,819		139,360
58,100	Novozymes AS		2,395,306		3,660,224
19,830	NRG Energy, Inc.		609,578		609,574
173,041	NRW Limited		213,286		251,775
19,600	Nsd Co.Ltd		289,350		382,231
66,300	NTT DOCOMO, Inc.		1,466,970		2,440,780
800	Nu Skin Enterprises, Inc.		44,434		40,072
3,439	Nuance Communications, Inc.		52,461		114,140
3,971	Nucor Corporation		188,927		178,139
2,028	Nutanix, Inc.		98,354		44,981
1,834	Nuvei Corporation		47,684		77,431
1,866	Nvent Electric Public Limited Company		28,961		33,010
10,605	NVIDIA Corporation		1,091,542		5,739,638
43	NVR, Inc.		92,525		175,574
10,271	Occidental Petroleum Corporation		674,307		102,813
2,600	OGE Energy Corp.		91,161		77,974
8,600	Oki Electric Industry Company Ltd.		105,493		92,088
1,325	Okta, Inc.		89,506		283,351
8,200	Okuma Corporation		440,240		381,910
60,300	Olam International Ltd.		58,556		55,657
1,255	Old Dominion Freight Line, Inc.		84,223		227,055
3,600	Old Republic International Corporation		72,977		53,064
1,927	Olin Corporation		55,578		23,856
600	Ollie's Bargain Outlet Holdings, Inc.		52,267		52,410

COMMON STOCKS, *continued*

2,800	Omega Healthcare Investors, Inc.	\$	93,261	\$	83,832
39,101	Omnicom Group Inc.		2,863,907		1,935,500
5,174	On Semiconductor Corporation		84,246		112,224
820	OneMain Holdings, Inc.		22,671		25,625
5,187	Oneok, Inc.		228,949		134,758
24,498	Oracle Corporation		888,675		1,462,531
926	O'Reilly Automotive, Inc.		172,330		426,960
89,701	Orica Limited		1,421,063		992,044
19,591	Orion Oyj		855,940		888,381
33,760	Orora Ltd.		57,860		58,074
946	Oshkosh Corporation		64,856		69,531
9,146	Otis Worldwide Corporation		587,851		570,893
26,737	Otp Bank Plc		1,099,774		806,328
4,800	Otsuka Corporation		212,125		244,708
1,700	OUTFRONT Media Inc.		43,356		24,735
1,331	Owens Corning		85,349		91,586
2,953	Oxford Instruments plc		61,365		60,777
58,202	OZ Ltd		266,673		584,445
22,257	PACCAR Inc		1,156,497		1,898,077
1,176	Packaging Corporation of America		114,767		128,243
1,500	PacWest Bancorp		76,770		25,620
718	Pagerduty Inc		17,701		19,465
14,592	Pagseguro Digital Ltd		551,965		550,264
916	Palfinger AG		24,029		25,350
1,219	Palo Alto Networks, Inc.		151,482		298,350
2,421	Pandora		80,516		174,564
46,955	Paragon Banking Group Plc		285,925		202,142
2,633	Paramount Group, Inc.		42,272		18,642
30,200	Parex Res Inc		443,828		317,205
3,314	Park Hotels & Resorts Inc.		85,517		33,107
1,598	Parker-Hannifin Corporation		166,669		323,339
3,640	Parsley Energy, Inc.		114,616		34,070
4,018	Paychex, Inc.		164,159		320,516
643	Paycom Software, Inc.		91,575		200,166
400	Paylocity Holding Corporation		37,529		64,568
14,575	PayPal, Inc.		590,887		2,871,712
4,130	PayPoint PLC		53,265		26,910
500	Pegasystems Inc.		29,568		60,520
1,232	Peloton Interactive Inc.		71,987		122,264
859	Pensionskasse HUBER+SUHNER AG		68,914		64,700
400	Penske Automotive Group, Inc.		18,725		19,064
75,800	PENTA Construction		371,280		493,458
2,276	Pentair Public Limited Company		72,215		104,173
5,760	Penumbra, Inc.		817,069		1,119,629
5,923	People's United Financial, Inc.		87,010		61,066
27,753	PepsiCo, Inc.		2,618,900		3,846,566
1,472	PerkinElmer, Inc.		60,413		184,751
1,636	Perrigo Company Public Limited Company		180,293		75,109
66,417	Peugeot SA		1,733,190		1,207,200
69,234	Pfizer Inc.		1,890,124		2,540,888
16,143	PG&E Corporation		447,418		151,583
700	Pharmanutra Spa		13,545		21,753
19,329	Philip Morris International Inc.		1,639,254		1,449,482
5,521	Phillips 66		335,870		286,209
58,527	Phoenix Group Holdings Plc		516,386		520,718
900	Pilgrim's Pride Corporation		20,257		13,469
265,500	Ping An Insurance(Group)Co.Of China		2,592,886		2,723,516
943	Pinnacle Financial Partners, Inc.		58,505		33,561
9,483	Pinnacle West Capital Corporation		704,909		706,958
5,062	Pinterest Inc.		109,396		210,124
2,080	Pioneer Natural Resources Company		261,614		178,859
1,100	Planet Fitness Inc		79,685		67,782
133,770	Plug Power Inc		542,088		1,793,856
500	Pluralsight, Inc.		15,801		8,565
5,369	PNC Financial Services Group, Inc., (The)		467,478		590,107
496	Polar Capital Holdings PLC		3,174		3,014

COMMON STOCKS, *continued*

806	Polaris	\$	69,088	\$	76,038
500	Pool Corporation		57,980		167,270
1,161	Popular, Inc.		47,629		42,109
28,183	Porto Seguro Sa		390,879		241,256
823	Post Holdings, Inc.		70,754		70,778
121,534	PostNL NV		307,053		371,684
1,060	PPD Inc.		15,394		39,209
14,618	PPG Industries, Inc.		1,351,074		1,784,565
9,902	PPL Corporation		288,410		269,433
788	PRA Health Sciences, Inc.		75,034		79,935
700	Premier, Inc.		22,283		22,981
500	Primerica, Inc.		59,976		56,570
3,418	Principal Financial Group, Inc.		138,603		137,643
43,688	Procter & Gamble Company, (The)		3,952,924		6,072,195
52,990	Progressive Corporation, (The)		3,201,197		5,016,563
9,167	ProLogis Inc.		432,134		922,384
5,248	Proofpoint, Inc.		655,639		553,926
35,032	Prosiebensat1 Media Se		457,656		460,305
1,231	Prosperity Bancshares, Inc.		81,159		63,803
5,036	Prosus N.V.		420,895		464,760
8,600	Prothena Corporation Public Limited Company		221,159		85,914
15,534	Proximus		417,111		283,713
4,886	Prudential Financial, Inc.		378,565		310,359
15,618	Prysmian Spa		348,467		454,931
6,671	Psp Swiss Property Ag		797,173		809,596
1,251	PTC Inc.		67,056		103,483
3,300	PTC Therapeutics, Inc.		168,843		154,275
6,211	Public Service Enterprise Group Incorporated		236,734		341,046
1,868	Public Storage		296,262		416,041
3,290	PulteGroup, Inc.		38,692		152,294
60,859	Pure Storage, Inc.		1,206,597		936,620
921	PVH Corp.		107,971		54,928
33,000	QEP Resources, Inc.		400,753		29,792
2,869	Qiagen N.V.		86,328		149,934
100,521	Qinetiq Group		376,269		361,011
15,133	Qorvo, Inc.		450,325		1,952,308
38,506	Qualcomm Incorporated		2,766,158		4,531,386
1,800	Quanta Services, Inc.		44,202		95,148
22,217	Quest Diagnostics Incorporated		2,195,876		2,543,624
468	Quidel Corporation		103,429		102,670
4,946	Qurate Retail, Inc.		73,419		35,512
296,495	Raia Drogasil Sa		1,259,041		1,231,966
7,937	Raiffeisen Bank International AG		136,402		121,647
3,679	Ralph Lauren Corporation		272,966		250,062
13,227	Randstad NV		783,089		690,689
7,782	Raymond James Financial, Inc.		348,278		566,218
1,549	Rayonier Inc.		44,044		40,956
36,919	Raytheon Technologies		2,016,622		2,124,319
969	RealPage, Inc.		54,444		55,853
4,954	Realty Income Corporation		274,345		300,956
299	Reata Pharmaceuticals Inc.		48,788		29,129
34,300	Reckitt Benckiser Group PLC		1,515,183		3,352,334
64,133	REDROW Redrow		325,396		334,795
488	Regal Beloit Corporation		37,396		45,809
2,158	Regency Centers Corporation		144,855		82,047
3,138	Regeneron Pharmaceuticals, Inc.		577,964		1,756,590
12,408	Regions Financial Corporation		110,987		143,064
831	Reinsurance Group of America, Incorporated		108,914		79,103
800	Reliance Steel & Aluminum Co.		63,558		81,632
88,983	Reliance Worldwide Corporation Ltd.		244,153		243,634
544	RenaissanceRe Holdings Ltd		78,323		92,339
658	Repligen Corporation		76,658		97,081
4,544	Republic Services, Inc.		259,830		424,182
7,568	ResMed Inc.		851,958		1,297,382
84,540	Rexel		989,633		1,064,719

COMMON STOCKS, *continued*

1,462	Rexford Industrial Realty	\$	59,988	\$	66,901
706	Reynolds Consumer Prods		19,756		21,618
5,057	Rheinmetall Ag		578,528		455,194
43,600	Ricoh Company		322,950		291,686
138,279	Rightmove PLC		984,144		1,120,512
964	RingCentral, Inc.		89,590		264,724
6,964	Rio Tinto		399,534		420,556
5,889	Rio Tinto Limited		368,142		354,437
22,368	Rio Tinto Limited		1,430,426		1,512,163
18,253	Ritchie Bros. Auctioneers Incorporated		620,882		1,081,490
9,200	Robert Half International Inc.		293,014		487,048
20,740	Roche Holding AG		5,023,522		7,114,243
1,188	Rocket Companies Inc.		26,460		23,677
3,461	Rockwell Automation, Inc.		595,422		763,773
1,618	ROCKWOOL International		324,804		621,940
5,843	Rogers Corporation		775,093		572,965
3,000	Rohto Pharmaceutical		93,711		98,219
1,292	Roku Inc.		131,304		243,930
1,893	Rollins, Inc.		48,269		102,582
3,325	Roper Technologies, Inc.		970,403		1,313,741
4,443	Ross Stores, Inc.		150,934		414,621
4,054	Rothschild & Cie		138,364		114,332
27,557	Royal Caribbean Cruises Ltd.		1,478,290		1,783,765
787	Royal Gold, Inc.		56,231		94,574
286,977	Royal Mail PLC		863,745		886,699
5,660	Royal Unibrew AS		438,863		584,569
1,061	Royalty Pharma		44,543		44,636
1,633	RPM International Inc.		90,049		135,278
8,583	Rubis		510,669		344,621
599	Ryder System, Inc.		30,100		25,302
27,500	Ryohin Keikaku		375,694		453,426
2,949	S&P Global Inc.		255,831		1,063,409
16,960	S&T Ag		404,498		356,197
1,300	S.T. Corporation		18,179		27,890
3,293	Sabre Corporation		70,231		21,437
2,851	Sage Therapeutics Inc.		183,797		174,253
163,193	SAINSBURY J)		432,478		402,859
20,300	Saizeriya Company		425,314		411,848
10,731	Salesforce.Com, Inc.		816,058		2,696,915
130,624	Samsung Electronics Co		5,599,044		6,500,485
700	Sanken Electric Company		13,607		16,278
10,200	Sankyu Inc		523,261		399,668
109,177	Sanlam		611,249		340,295
2,033	Sanofi		205,277		203,427
1,207	Santander Consumer USA Holdings Inc.		15,597		21,955
30,388	SAP SE		2,086,964		4,730,835
80,910	Saracen Mineral Holdings		177,953		299,820
3,055	Sarepta Therapeutics, Inc.		201,455		429,014
4,740	Sartorius Stedim Biotech		662,942		1,637,493
9,900	Sato Holdings Corporation		258,715		209,858
8,600	Sawai Pharmaceutical		433,300		432,730
1,344	SBA Communications Corporation		189,422		428,037
289,267	Sberbank Russia		3,767,900		3,380,085
5,058	Schindler		1,212,460		1,384,584
54,979	Schlumberger Omnes, Inc.		3,260,530		855,473
800	Schneider National, Inc.		22,436		19,784
731	Science Applications Intl Management New.		54,928		57,325
528	Scotts Miracle-Gro Company, (The)		49,311		80,736
4,067	Scout24 Ag		212,039		355,303
3	Seaboard Corporation		11,595		8,510
6,367	Seagate Technology Public Limited Company		315,658		313,702
2,175	Sealed Air Corporation		64,666		84,412
9,308	Seattle Genetics, Inc.		236,463		1,821,483
17,270	Seaworld Entertainment, Inc.		342,176		340,564
8,900	Secom		770,315		810,134

COMMON STOCKS, *continued*

98,260	Securitas AB	\$	1,443,081	\$	1,506,836
1,400	SEI Investments Company		73,711		71,008
14,600	Seiko Holdings Corporation		353,721		196,041
30,600	Sekisui House		655,689		538,610
3,567	Sempra Energy		301,827		422,190
1,878	Sensata Technologies B.V.		78,295		81,017
9,100	Seria Co., Ltd.		393,254		385,886
2,336	Service Corporation International		72,652		98,532
1,885	ServiceMaster Global Holdings, Inc.		52,163		75,174
2,731	ServiceNow, Inc.		399,168		1,324,535
29,260	Seven Group Hldgs Ltd		372,916		375,820
1,005	SGS SA		1,729,671		2,700,784
39,868	SHANGHAI Co		400,912		404,067
65,100	Sheng Siong Group Ltd.		77,850		76,779
1,067	Sherwin-Williams Company, (The)		247,801		743,422
6,600	Shimachu Co.		186,675		222,335
32,800	Shin-Etsu Chemical Co., Ltd.		2,149,108		4,253,463
27,900	Shinsei Bank, Limited		409,097		342,107
7,000	Ship Health Care Holdings Inc		284,857		340,282
2,625	Shop Apotheke		349,372		459,884
106,225	Shoprite Holdings		1,486,188		870,243
30,215	Sig Combibloc Group		480,427		608,082
655	Signature Bank		93,019		54,358
11,747	Signify Nv		362,563		435,018
1,000	Silgan Holdings Inc.		29,681		36,770
181,128	Silver Lake Resources Ltd.		300,291		299,892
3,856	Simon Property Group, Inc.		532,354		249,406
623,000	Sino Biopharmaceutical		660,485		678,467
14,034	Sirius XM Holdings Inc.		74,741		75,222
1,100	Six Flags Operations Inc.		65,457		22,330
19,576	Sk Hynix Inc		1,257,159		1,406,057
1,600	Skechers U.S.A., Inc.		44,376		48,352
9,848	Skellerup Holdings Limited		15,708		19,073
54,855	SKF AB		1,142,169		1,138,165
2,071	Skyworks Solutions, Inc.		195,403		301,331
1,018	SL Green Realty Corp.		127,248		47,205
4,724	Slack Technologies Inc.		153,678		126,887
5,100	SLM Corporation		61,219		41,259
70,840	Sm Investments Corporation		1,222,850		1,285,875
1,000	Smartsheet Inc.		48,401		49,420
10,200	SMC Corporation		2,756,431		5,650,450
148,700	Smith & Nephew PLC		2,376,221		2,915,310
31,510	Smith & Nephew PLC		1,181,163		1,232,041
97,155	Smith(Ds)		490,189		370,149
731	Snap-on Incorporated		62,954		107,552
25,835	Softcat PLC		285,848		403,132
5,203	Solaredge Technologies		569,980		1,240,135
772	Solarwinds Corp		14,813		15,702
262	Somfy SA		24,517		36,930
384,592	Sonae Sgps Sa		384,440		261,124
1,217	Sonoco Products Company		64,076		62,152
3,348	Sonova Holding AG		784,674		851,257
24,805	Sony Corporation		1,582,736		1,903,784
2,906	Sopra Steria Group		390,363		462,087
686,560	South32 LTD		1,046,332		1,003,867
25,580	Southern Company, (The)		1,322,405		1,386,948
14,658	Southern Copper Corporation		579,634		663,568
6,832	Southwest Airlines Co.		193,195		256,200
114,066	Spark New Zealand Ltd		294,772		354,369
585	Spectrum Brands Holdings, Inc.		60,596		33,439
20,594	Spie		402,416		370,696
1,303	Spirit AeroSystems Holdings, Inc.		76,098		24,640
1,394	Spirit Realty Capital, Inc.		61,626		47,048
2,015	Splunk Inc.		144,722		379,082
1,575	Spotify Technology SA		225,903		382,048
1,326	Sprouts Farmers Market, Inc.		31,145		27,753

COMMON STOCKS, *continued*

4,536	Square, Inc.	\$	193,827	\$	737,327
2,824	SS&C Technologies, Inc.		117,629		170,908
18,493	Ssr Mng Inc		301,516		344,040
1,986	St James'S Place Intl		27,272		23,903
1,906	Stanley Black & Decker, Inc.		177,776		309,153
13,900	STANTEC Inc		409,390		420,720
14,503	Starbucks Corporation		495,878		1,246,098
3,500	Starwood Property Trust, Inc.		78,865		52,815
4,535	State Street Corporation		264,444		269,062
2,700	Steel Dynamics, Inc.		95,182		77,301
1,138	Stericycle, Inc.		90,811		71,762
5,983	Steris Limited		683,646		1,054,145
2,409	Sterling Bancorp		58,421		25,343
3,681	Sthree		12,323		11,421
16,167	Stonoco Ltd		441,919		855,073
2,696	Store Capital Corporation		68,546		73,951
5,107	Stroer Se&Co Kgaa		352,733		397,651
4,291	Stryker Corporation		412,015		894,116
9,400	Sumitomo Bakelite Co		330,734		256,712
24,900	Sumitomo Forestry Co		309,289		394,040
30,000	Sumitomo Mitsui Trust Holdings, Inc.		1,068,158		793,850
33,100	Summit Industrial Income		239,283		318,176
1,128	Sun Communities, Inc.		99,633		158,608
30,000	Sunny Optical Technology Group		385,293		457,935
2,600	Sun-Wa Techno Corporation		19,949		21,804
70,919	Super Retail Group Limited		393,905		534,744
946	Surteco Group SE		24,406		23,629
18,200	Sushiro Global Hldgs Ltd		279,358		456,682
681	SVB Financial Group		134,821		163,862
1,716	Swiss Life Holding		587,812		650,913
1,012	Switch Inc		14,833		15,797
485	Sword Group		18,153		18,057
24,113	Synchrony Financial		736,936		631,037
788	Syneos Health Inc.		44,129		41,890
500	SYNNEX Corporation		49,201		70,030
7,085	Synopsys, Inc.		799,008		1,516,048
1,800	Synovus Financial Corp.		70,640		38,106
9,156	Sysco Corporation		416,118		569,686
36,500	Systemex Corporation		2,037,893		3,469,108
10,783	T. Rowe Price Group, Inc.		1,057,435		1,382,596
655,000	Taiwan Semiconductor Manufacturing		5,095,148		9,792,659
83,600	Taiwan Semiconductor Manufacturing		1,371,553		6,777,452
10,131	Take-Two Interactive Software, Inc.		1,163,958		1,673,844
17,609	Tal Ed Group		611,441		1,338,988
5,616	Talanx Aktiengesellschaft		249,051		181,236
737	Tandem Diabetes Care Inc.		63,634		83,650
29,388	Tapestry, Inc.		723,375		459,334
2,866	Targa Resources Corp.		156,002		40,210
23,857	Target Corporation		2,153,476		3,755,569
9,230	Tata Consultancy Services		292,204		311,791
659	Taubman Centers, Inc.		42,635		21,938
23,300	TBS Holdings Inc.		415,761		398,747
1,879	Tcf Finl Corp New		69,328		43,893
3,388	TD Ameritrade Holding Corporation		153,054		132,640
600	Techno Medica Co., Ltd.		11,206		9,557
34,387	Technology One Limited		174,523		195,696
32,900	TEGNA Inc.		315,861		386,575
930	Teladoc Health Inc.		179,733		203,893
3,124	Teledyne Technologies Incorporated		575,031		969,096
2,693	Teleflex Incorporated		674,336		916,751
1,400	Telephone and Data Systems, Inc.		37,118		25,816
600	Tempur Sealy International, Inc.		27,877		53,514
15,555	Tenable Hldgs INC		414,260		587,201
30,700	Tenaris S A		820,661		302,395
142,800	Tencent Holdings Limited		6,320,225		9,424,800
29,500	Tencent Music Entmt Group		482,013		435,715

COMMON STOCKS, *continued*

1,346	Teradata Corporation	\$	58,249	\$	30,554
1,989	Teradyne, Inc.		63,858		158,046
46,200	Terumo Corporation		1,328,290		1,829,963
9,220	Tesla Inc.		600,184		3,955,472
11,426	Texas Instruments Incorporated		651,081		1,631,519
2,903	Textron Inc.		85,052		104,769
11,700	Tfi International Inc		338,925		487,708
829	Tfs Financial Corporation		13,600		12,178
16,905	Thermo Fisher Scientific Inc.		4,161,762		7,463,896
661	Thor Industries, Inc.		65,374		62,967
1,522	Tiffany & Co.		116,244		176,324
774	Timken Company, (The)		35,903		41,966
18,100	Tis Inc.		298,806		382,136
114,999	TJX Companies, Inc., (The)		5,006,058		6,399,694
12,687	T-Mobile USA, Inc.		1,158,985		1,450,885
2,500	Tokyo Electron Limited		518,160		647,446
1,700	Toll Brothers, Inc.		64,878		82,722
1,287	Toro Company, (The)		83,140		108,044
6,700	Toromont Inds Ltd		302,629		399,668
54,966	Total SE		2,733,002		1,882,112
17,800	Tourmaline Oil Corporation		226,706		216,812
11,200	Towa Pharmaceutical Co		281,901		223,830
44,370	Tower Semiconductor Ltd.		852,656		808,421
19,800	Toyoda Gosei		408,569		451,237
73,728	TP Plc		370,525		217,510
1,503	Tractor Supply Company		103,635		215,440
482	Trade Desk Inc, (The)		109,791		250,052
1,034	Tradeweb Markets Inc.		61,607		59,972
8,195	Trane Technologies		662,621		993,644
5,550	TransDigm Group Incorporated		2,521,079		2,636,916
11,834	TransUnion		548,781		995,594
3,230	Travelers Companies, Inc., (The)		239,086		349,454
846	Treehouse Foods, Inc.		70,920		34,288
30,174	TRELLEBORG Ab		511,244		536,895
17,772	Trex Company, Inc.		638,449		1,272,475
25,189	Trimble Inc.		536,758		1,226,704
1,327	Trinity Industries, Inc.		25,685		25,877
23,637	Trip Com Group Ltd		1,047,776		736,056
1,550	TripAdvisor, Inc.		57,862		30,365
16,726	Truist Financial Corp		521,919		636,424
13,500	Ts Tech Co.Ltd.		421,407		379,044
2,700	Tsuruha Holdings Inc		278,157		381,474
13,400	Tutor Perini Corporation		238,909		149,142
27,811	TWDC Enterprise 18 Corp.		2,104,607		3,450,789
1,707	Twilio Inc.		166,564		421,783
34,483	Twitter, Inc.		1,056,093		1,534,494
300	TX Group		32,068		21,714
472	Tyler Technologies, Inc.		80,752		164,520
3,732	Tyson Foods, Inc.		119,557		221,979
17,208	U.S. Bancorp		651,151		616,907
17,206	Uber Technologies, Inc.		553,035		627,675
100	Ubiquiti Inc		8,804		16,666
8,275	Ubisoft Entertainment		610,300		747,766
7,365	UCB S.A.		676,966		837,747
3,603	UDR, Inc.		131,132		117,494
2,551	UGI Corporation		125,788		84,132
16,434	Ultra Salon, Cosmetics & Fragrance, Inc.		3,420,538		3,680,887
7,000	Ultra Clean Holdings, Inc.		147,000		150,220
11,296	Ultra Electronics Holdings PLC		298,206		304,628
3,840	Ultragenyx Pharmaceutical Inc.		152,350		315,610
2,953	Umpqua Holdings Corporation		69,488		31,361
4,653	Under Armour, Inc.		127,643		49,026
7,100	Unifi, Inc.		86,768		91,164
34,380	Unilever PLC		1,657,897		2,120,558
9,951	Union Pacific Corporation		924,820		1,959,053

COMMON STOCKS, *continued*

183,850	Unipol Gruppo Finanziario S.P.A.	\$	948,651	\$	804,157
488,000	Uni-President Enterprises Corp		1,117,009		1,053,104
14,370	Uniq Insurance Group AG		97,727		86,783
3,521	United Airlines Holdings, Inc.		193,175		122,355
11,234	United Parcel Service, Inc.		1,078,006		1,871,921
918	United Rentals, Inc.		106,747		160,191
286	United States Cellular Corporation		10,957		8,446
565	United Therapeutics Corporation		75,531		57,065
20,770	UnitedHealth Group Incorporated		2,371,695		6,475,463
2,469	Univar Solutions Inc.		63,327		41,677
578	Universal Display Corporation		81,955		104,468
1,000	Universal Health Services, Inc.		115,783		107,020
230,470	Universal Robina Corp		664,261		637,025
2,471	Unum Group		74,969		41,587
60,100	Uol Group Limited		337,123		292,773
2,890	US Foods Holding Corp.		79,093		64,216
5,634	V.F. Corporation		248,209		395,789
500	Vail Resorts, Inc.		96,799		106,985
7,561	Valero Energy Corporation		386,843		327,543
276	Valmont Industries, Inc.		42,746		34,274
2,363	Valvoline, Inc.		54,480		44,992
157,000	Vanguard International Semiconductor Corp.		385,071		520,948
1,116	Varian Medical Systems, Inc.		74,414		191,952
5,240	Varonis Systems Inc		407,904		604,801
7,216	VAT Group AG		891,254		1,383,116
1,690	Veeva Systems Inc.		132,752		475,211
4,777	Ventas, Inc.		280,314		200,443
5,270	Venture Corporation Limited		58,920		74,276
22,300	VeracYTE, Inc.		600,179		724,527
13,296	VEREIT, Inc.		115,290		86,424
1,852	VeriSign, Inc.		181,785		379,382
2,031	Verisk Analytics, Inc.		171,556		376,365
51,582	Verizon Communications Inc.		2,245,745		3,068,613
6,758	Vertex Pharmaceuticals Incorporated		1,278,089		1,838,987
2,730	Vertiv Holdings Company		42,709		47,284
43,984	Vesuvius Plc		317,150		224,834
7,069	Viacomcbs		346,536		198,003
700	ViaSat, Inc.		56,575		24,073
38,880	Viavi Solutions Inc.		389,374		456,062
5,826	VICI Properties Inc.		117,530		136,154
54	Virbac		12,856		12,513
27,894	Virtu Financial, Inc.		577,944		641,841
23,015	Visa Inc.		1,483,241		4,602,310
19,900	Vishay Intertechnology, Inc.		295,595		309,843
5,649	Vistra Corporation		108,865		106,540
33,428	Vistry Group PLC.		471,860		245,681
29,609	Vivendi		859,819		826,360
946	VMware, Inc.		87,574		135,912
38,852	Vodafone Group Public Limited Company		77,492		51,574
2,278	Vornado Realty Trust		153,319		76,791
1,741	Voya Financial, Inc.		66,037		83,446
1,891	W. R. Berkley Corporation		88,737		115,635
770	W. R. Grace & Co.		53,936		31,023
533	W. W. Grainger, Inc.		82,965		190,158
2,176	W.P. Carey Inc.		141,015		141,788
29,000	Wacom Co., Ltd.		192,288		189,889
41,240	Wai Kee Holdings Limited		29,784		19,582
9,011	Walgreens Boots Alliance, Inc.		527,932		323,675
341,400	Wal-Mart De Mexico Sab De Cv		862,187		820,415
29,348	Walmart Inc.		2,501,113		4,106,079
5,233	Waste Management, Inc.		270,198		592,219
21,165	Waters Corporation		4,057,898		4,141,567
400	Watsco, Inc.		58,049		93,156
821	Wayfair Inn, Inc.		77,483		238,919
1,170	Webster Financial Corporation		58,241		30,900

COMMON STOCKS, *continued*

4,043	WEC Energy Group Inc.	\$	169,843	\$	391,767
1,441	Weingarten Realty Investors		47,131		24,439
65,727	Wells Fargo & Company		2,857,173		1,545,242
5,183	Welltower Inc.		338,025		285,531
2,300	Wendy's Company, (The)		31,303		51,279
12,200	Werner Enterprises, Inc.		439,031		512,278
43,500	WESDOME Ltd		276,429		409,354
4,300	West Fraser Timber LTD		119,840		199,138
1,861	West Pharmaceutical Services, Inc.		336,923		511,589
1,200	Western Alliance Bancorporation		58,900		37,944
6,838	Western Digital Corporation		337,647		249,929
14,017	Western Union Company, (The)		312,458		300,384
2,349	Westinghouse Air Brake Technologies Corporation		234,757		145,356
481	Westlake Chemical Corporation		35,441		30,409
526	WEX Inc.		55,734		73,098
23,218	Weyerhaeuser Company		603,430		662,177
778	Whirlpool Corporation		98,025		143,066
37	White Mountains Insurance Group, Ltd.		32,379		28,823
11,901	Wienerberger AG		325,515		314,562
15,364	Williams Companies, Inc., (The)		450,960		301,903
1,000	Williams-Sonoma, Inc.		51,025		90,440
8,471	Willis Towers Watson Public Limited Company		1,525,165		1,768,914
754	Wintrust Financial Corporation		68,653		30,198
4,384	Wizz Air Hldgs Plc		187,579		176,490
25,095	Wolters Kluwer N.V.		1,763,521		2,143,510
678	Woodward, Inc.		76,723		54,348
2,129	Workday, Inc.		237,569		458,012
4,340	World Wrestling Entertainment, Inc.		90,688		175,640
500	Wowow Inc.		11,144		13,224
5,469	WPX Energy, Inc.		68,283		26,798
3,116	WRKCo Inc.		147,097		108,250
1,097	Wyndham Destinations, Inc.		26,300		33,744
1,193	Wyndham Hotels & Resorts, Inc.		34,772		60,247
1,227	Wynn Resorts, Limited		159,719		88,111
24,553	X5 Retail Group		803,023		908,461
6,455	Xcel Energy Inc.		219,539		445,460
13,796	Xerox Hldgs Corp.		327,733		258,951
2,967	Xilinx, Inc.		122,630		309,280
11,070	XP Inc		293,625		461,508
1,117	XPO Logistics, Inc.		69,050		94,565
2,228	Xylem Inc.		82,005		187,419
5,600	Yamabiko Corporation		39,629		68,083
8,700	Yandex N.V.		275,449		567,675
626,800	Yangzijiang Shipbuilding (Holdings) Ltd.		544,834		454,569
56,980	Yifeng Pharmacy Chain Co Ltd		473,545		833,755
32,000	Yue Yuen Industrial Hldgs		49,656		51,695
3,672	Yum Brands, Inc.		195,970		335,254
4,993	Yum China Holdings, Inc.		165,333		264,379
600	Zebra Technologies Corporation		55,661		151,476
1,366	Zendesk, Inc.		74,804		140,589
228,000	Zengame Technology Holdings Ltd.		32,592		30,596
9,800	Zenkoku Hosho Co Ltd		361,833		383,995
31,900	Zeon Corporation		354,463		332,814
2,483	Zillow Group, Inc.		96,348		252,211
3,965	Zimmer Biomet Holdings, Inc.		416,189		539,795
2,173	Zions Bancorporation		58,561		63,495
11,919	Zoetis Inc.		902,422		1,971,045
2,107	Zoom Vidio Communications Inc.		541,080		990,522
900	Zscaler, Inc.		68,977		126,621
115,717	Zynga Inc.		692,461		1,055,341
TOTAL COMMON STOCKS		\$	838,818,729	\$	1,174,953,478

EQUITY FUNDS

8,349	Acadian Intl Developed Markets	\$	84,968	\$	71,522
200,148	BlackRock Russell 2000 Alpha Tilts Fund		48,510,897		55,635,371
1,002,896	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio		34,244,658		26,376,152
2,577,059	Dodge & Cox - International Stock Fund		102,508,242		92,000,992
10,000	Equity ETFs		2,589,731		3,348,938
4,780,132	Lazard Wilmington Emerging Markets		95,939,724		74,856,875
1,371,110	Northern Trust Global Sustainability Index Fund		17,576,475		21,814,367
65,966	Principal International Small Capitalization Value Portfolio		637,196		737,544
683,299	T.Rowe Price Emerging Markets		5,587,611		3,895,436
337,779	William Blair Emerging Markets Growth Fund		3,987,323		5,624,014
TOTAL EQUITY FUNDS		\$	311,666,823	\$	284,361,211
TOTAL EQUITY INVESTMENTS		\$	1,150,485,552	\$	1,459,314,689

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 90,992,827	\$ 116,259,383
TOTAL HEDGE FUNDS		\$ 90,992,827	\$ 116,259,383
REAL ASSETS			
	AG Realty Fund VIII, L.P.	\$ 2,896,846.0	\$ 2,546,621
	Contrarian Distressed Real Estate Debt Fund II, L.P.	258,285	223,624
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,655,145	8,352,769
	Evercare Health Fund Feeder, L.P.	3,147,048	2,819,525
	Fundamental Partners III, L.P.	21,625,466	20,415,771
	GHF Fund, L.P.	12,143,646	2,798,678
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	25,180,630
	Lumos Capital Fund LLP	1,675,283	1,443,942
	NB Private Equity Impact Fund L.P.	9,000,000	9,111,059
	Principal Real Estate Debt Fund II, L.P.	381,010	344,887
	Principal Real Estate Debt Fund L.P.	6,146,835	5,789,197
	Western Technology Investment-Venture Lending VI & Leasing	972,058	1,035,006
	Western Technology Investment-Venture Lending VII & Leasing	2,193,512	1,985,480
TOTAL REAL ASSETS		\$ 91,095,134	\$ 82,047,188
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,879,059	\$ 11,496,426
	Beyond Fossil Fuels Balanced Fund	25,480,588	31,271,475
	Moderate Balanced Fund	85,894	117,642
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		\$ 35,445,541	\$ 42,885,543
TOTAL OTHER INVESTMENTS		\$ 217,533,501	\$ 241,192,114
TOTAL INVESTMENTS		\$ 3,103,170,496	\$ 3,494,813,621