

THE PENSION BOARDS - UNITED CHURCH OF CHRIST, INC.

SCHEDULE OF INVESTMENTS

December 31, 2020

Unaudited - for information purposes only.

SUMMARY OF INVESTMENTS

STABLE VALUE INVESTMENTS	COST	VALUE
Short-Term Investments	\$ 6,604,638	\$ 6,604,638
Synthetic Guaranteed Investment Contracts		
Liquidity Strategy	27,322,277	27,322,277
Total Return Strategy	147,515,219	147,515,219
TOTAL STABLE VALUE INVESTMENTS	\$ 181,442,133	\$ 181,442,133
SHORT-TERM INVESTMENTS		
Short-term Investments	\$ 87,111,480	\$ 87,111,480
TOTAL SHORT-TERM INVESTMENTS	\$ 87,111,480	\$ 87,111,480
FIXED-INCOME INVESTMENTS		
Bonds	\$ 1,082,393,210	\$ 1,146,265,446
Bond funds	127,065,962	140,113,943
Asset-backed & Mortgage-backed Securities	242,990,860	251,249,230
TOTAL FIXED-INCOME INVESTMENTS	\$ 1,452,450,032	\$ 1,537,628,619
EQUITY INVESTMENTS		
Common stocks and equivalents	\$ 843,423,479	\$ 1,328,182,250
Equity funds	315,874,953	357,899,176
TOTAL EQUITY INVESTMENTS	\$ 1,159,298,433	\$ 1,686,081,425
OTHER INVESTMENTS		
Hedge funds	\$ 90,265,095	\$ 120,856,085
Real assets	96,250,771	87,014,939
Participation in the United Church Funds, Inc.	35,128,233	45,458,929
TOTAL OTHER INVESTMENTS	\$ 221,644,099	\$ 253,329,953
TOTAL INVESTMENTS	\$ 3,101,946,178	\$ 3,745,593,611

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 6,604,638	\$ 6,604,638
TOTAL SHORT-TERM INVESTMENT				\$ 6,604,638	\$ 6,604,638
SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:					
Asset-Backed Securities					
899,533	AEP Texas Inc.	2.06	2/1/2027	\$ 899,531	\$ 927,498
1,025,000	Capital One Multi-Asset Execution Trust	1.72	8/15/2024	1,024,742	1,049,878
462,702	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	511,285	478,204
625,000	CNH Equipment Trust 2016-B	2.52	8/15/2024	624,862	637,362
224,748	CNH Equipment Trust 2016-B	2.08	2/15/2023	224,743	226,175
750,000	Discover Card Execution Note Trust	3.04	7/15/2024	749,984	772,189
1,000,000	GM Financial Automobile	1.67	12/20/2022	1,002,656	1,013,328
470,104	Mercedes-Benz Auto	3.03	1/17/2023	470,086	475,381
930,000	Nissan Auto	2.50	11/15/2023	929,790	947,968
386,744	PSNH Funding LLC	3.09	2/1/2026	386,736	402,647
185,173	Toyota Auto	2.35	5/16/2022	185,171	185,948
Total Asset-Backed Securities				\$ 7,009,587	\$ 7,116,577
Mortgage-Backed Securities					
1,450,000	Citigroup Commercial Mortgage Trust 2016	2.51	11/15/2049	\$ 1,493,461	\$ 1,466,210
649,498	DBGS Mtg	3.41	10/15/2051	649,495	660,272
15,852	Federal Home Loan Mortgage Corporation	2.00	3/15/2025	16,142	15,874
28,621	Federal Home Loan Mortgage Corporation	3.00	3/15/2025	29,766	28,691
719,957	Federal Home Loan Mortgage Corporation	3.00	1/15/2033	733,119	731,283
394,745	Federal Home Loan Mortgage Corporation	2.50	12/15/2038	389,934	399,474
250,572	Federal Home Loan Mortgage Corporation	2.25	11/15/2039	254,213	252,995
379,112	Federal Home Loan Mortgage Corporation	4.50	6/15/2043	390,012	383,357
1,360,339	Federal Home Loan Mortgage Corporation	2.50	11/15/2040	1,406,463	1,401,392
997,931	Federal Home Loan Mortgage Corporation	3.50	10/15/2043	1,039,563	1,030,365
23,609	Federal National Mortgage Association	1.75	2/25/2022	23,971	23,683
858,973	Federal National Mortgage Association	3.50	12/25/2024	900,567	878,486
279,874	Federal National Mortgage Association	3.50	12/25/2034	280,822	284,105
15,442	Federal National Mortgage Association	3.00	2/25/2038	16,015	15,441
189,653	Federal National Mortgage Association	3.00	8/25/2038	197,278	191,625
1,143,496	Federal National Mortgage Association	3.00	6/25/2040	1,160,688	1,156,486
139,918	Federal National Mortgage Association	2.00	1/25/2041	142,235	142,413
828,183	Federal National Mortgage Association	3.50	8/25/2044	866,487	864,267
6,019	Freddie Mac	3.00	12/15/2025	6,258	6,017
64,818	Government National Mortgage Association	2.50	11/16/2040	67,198	65,013
62,910	Government National Mortgage Association	2.50	11/16/2037	64,758	63,113
388,979	Government National Mortgage Association	4.75	7/16/2038	415,235	395,315
117,322	Government National Mortgage Association	3.00	6/20/2039	120,079	117,729
239,961	Government National Mortgage Association	2.75	11/20/2039	243,353	242,508
267,069	Government National Mortgage Association	2.00	3/20/2042	270,112	271,786
977,456	Government National Mortgage Association	2.50	9/20/2034	1,013,805	1,010,986
114,155	Government National Mortgage Association	1.80	4/16/2039	116,135	114,849
1,166,676	Morgan Stanley Capital I Trust 2018-H4	3.32	12/15/2051	1,166,667	1,211,683
1,491,158	Ubs Commercial Mortgage Securitization C	3.40	5/10/2045	1,547,077	1,519,899
1,565,946	Wells Fargo Commercial Mortgage Trust 2012-LC5	2.92	10/15/2045	1,594,818	1,613,032
Total Mortgage-Backed Securities				\$ 16,615,724	\$ 16,558,350
Bonds					
1,050,000	United States Treasury Notes	2.25	2/15/2021	\$ 1,044,381	\$ 1,052,515
2,653,000	United States Treasury Notes	1.38	1/31/2022	2,652,585	2,688,650
Total Bonds				\$ 3,696,966	\$ 3,741,164
Adjustment to Contract Value				-	(93,815)
TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS- LIQUIDITY STRATEGY:				\$ 27,322,277	\$ 27,322,277

SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:

Bonds

3,100,000	African Development Bank	0.75	4/3/2023	\$	3,095,691	\$	3,136,833
600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024		614,208		660,330
1,100,000	Alphabet Inc.	0.45	8/15/2025		1,098,911		1,102,474
1,200,000	American Express Company	3.40	2/27/2023		1,244,208		1,276,272
1,000,000	Amgen Inc.	1.90	2/21/2025		978,830		1,051,101
1,000,000	AVANGRID, Inc.	3.20	4/15/2025		1,030,800		1,094,739
1,000,000	Bank of America Corporation	3.50	5/17/2022		1,025,950		1,011,849
1,500,000	Bank of America Corporation	1.49	5/19/2024		1,500,000		1,535,089
1,125,000	Bank of New York Inc. Medium	3.40	5/15/2024		1,179,743		1,230,519
900,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		899,577		937,084
1,000,000	BMW US CAP LLC	3.80	4/6/2023		998,970		1,073,998
500,000	Bng ENTRY 14	0.50	11/24/2025		498,698		500,174
350,000	BPCE	3.00	5/22/2022		347,830		362,200
1,000,000	Cargill, Incorporated	1.38	7/23/2023		998,960		1,024,966
2,000,000	Chevron Corporation	1.14	5/11/2023		2,000,000		2,042,111
1,000,000	Citigroup Inc.	1.68	5/15/2024		1,000,000		1,030,111
1,000,000	Comcast Corporation	3.60	3/1/2024		1,048,500		1,100,194
1,200,000	Comcast Corporation	3.70	4/15/2024		1,271,940		1,320,250
1,200,000	Cox Communications Inc.	2.95	6/30/2023		1,206,108		1,262,428
1,000,000	Credit Suisse AG/New York NY	1.00	5/5/2023		999,290		1,015,127
700,000	DBS Group Holdings Ltd.	0.84	7/25/2022		700,000		703,783
800,000	Deutsche Telekom International Finance B	2.49	9/19/2023		779,968		836,783
500,000	Duke Energy Carolinas, LLC	3.35	5/15/2022		500,910		520,748
389,000	Eastman Chemical Company	3.60	8/15/2022		411,978		406,380
2,000,000	European Investment Bank	2.50	10/15/2024		2,095,460		2,165,599
1,000,000	Exxon Mobil Corporation	3.04	3/1/2026		1,012,110		1,107,978
3,000,000	Farm Credit Banks Consolidated Systemwide	0.17	11/30/2022		2,998,050		2,999,417
3,000,000	Farm Credit Banks Consolidated Systemwide	0.13	11/23/2022		2,999,670		2,999,204
1,000,000	Fifth Third Bancorp	1.63	5/5/2023		999,360		1,031,422
1,000,000	Georgia-Pac LLC	3.60	3/1/2025		1,052,320		1,111,288
800,000	HSBC Holdings PLC	3.03	11/22/2023		775,456		840,622
700,000	Hyundai Capital Services, Inc.	2.88	3/16/2021		698,705		702,932
2,500,000	International Bank for Reconstruction and Development	0.63	4/22/2025		2,490,325		2,524,149
1,700,000	International Develpoment Association	0.38	9/23/2025		1,693,625		1,691,626
1,000,000	Interstate Power and Light Company	3.25	12/1/2024		1,037,850		1,095,495
1,200,000	Johnson & Johnson	2.63	1/15/2025		1,270,704		1,298,493
1,000,000	JPMorgan Chase & Co.	3.88	2/1/2024		1,042,640		1,100,436
1,200,000	JPMorgan Chase & Co.	2.01	3/13/2026		1,137,528		1,260,470
800,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		798,963		867,592
350,000	Lowe's Companies, Inc.	4.00	4/15/2025		349,199		397,674
350,000	MasterCard Incorporated	3.30	3/26/2027		349,024		399,309
1,000,000	Merck & Co., Inc.	2.75	2/10/2025		1,024,820		1,086,318
1,100,000	Met Life Global Funding	0.95	7/2/2025		1,098,075		1,114,585
1,200,000	Metropolitan Life Global Funding I	3.00	1/10/2023		1,226,220		1,265,077
1,000,000	Microsoft Corporation	2.38	2/12/2022		1,033,160		1,022,333
1,200,000	Mitsubishi UFJ Financial Group Inc	3.00	2/22/2022		1,215,480		1,235,957
1,200,000	Mizuho Financial Group Inc	3.55	3/5/2023		1,234,536		1,278,073
650,000	National Australia Bank Limited	3.63	6/20/2023		647,881		701,290
900,000	National Bank of Canada	0.55	11/15/2024		898,722		902,526
1,000,000	National Securities Clearing Corp.	1.20	4/23/2023		999,060		1,019,955
1,000,000	New York Life Insurance Company	1.10	5/5/2023		999,790		1,017,435
700,000	Nordea Bank AB	4.25	9/21/2022		725,970		743,068
1,000,000	Oracle Corporation	2.95	5/15/2025		1,025,920		1,098,261
1,000,000	PACCAR Financial Corporation	2.00	9/26/2022		1,017,340		1,029,597
700,000	Penske Automotive Group, Inc.	4.88	7/11/2022		779,422		746,278
600,000	PepsiCo, Inc.	2.25	3/19/2025		599,574		640,912
750,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		749,753		797,093
1,000,000	Procter & Gamble Company, (The)	1.70	11/3/2021		997,950		1,012,758
500,000	Ralph Lauren Corporation	1.70	6/15/2022		499,400		509,096
1,200,000	Reckitt Benckiser Treasury Services	2.38	6/24/2022		1,198,572		1,234,025
800,000	Reliance Standard Life Global Funding	2.15	1/21/2023		801,616		820,125
1,000,000	Royal Bank of Canada	2.80	4/29/2022		1,011,780		1,033,819
600,000	Royal Bank of Scotland	2.36	5/22/2024		600,000		624,324
1,200,000	Shell International Finance B.V.	1.88	5/10/2021		1,195,188		1,206,844
1,000,000	Shell International Finance B.V.	2.38	8/21/2022		1,009,530		1,034,825
1,500,000	State Street Corporation	3.78	12/3/2024		1,538,775		1,648,996
1,000,000	Sumitomo Mitsui Financial Group Inc.	2.78	10/18/2022		1,013,330		1,042,166
600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		599,466		664,425
350,000	Target Corporation	2.25	4/15/2025		349,419		374,660
1,000,000	Toronto-Dominion Bank, (The)	1.90	12/1/2022		1,011,180		1,031,102
550,000	Total System Services, Inc.	4.00	6/1/2023		552,481		594,813
600,000	Toyota Motor Corp	2.90	3/30/2023		599,934		634,738

BONDS, continued

200,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025	\$	205,882	\$	226,379
750,000	U.S. Bancorp	2.95	7/15/2022		763,455		779,372
20,000,000	United States Treasury Notes	0.13	7/31/2022		20,004,688		20,003,125
11,300,000	United States Treasury Notes	0.13	7/15/2023		11,299,559		11,294,703
12,060,000	United States Treasury Notes	0.25	7/31/2025		12,076,488		12,024,668
500,000	United States Treasury Notes	0.38	11/30/2025		499,336		500,703
7,000,000	United States Treasury Wisconsin	0.15	10/31/2022		7,000,966		6,998,693
900,000	USAA Capital Corp.	1.50	5/1/2023		898,884		923,178
	Total Bonds				\$ 129,235,658		\$ 131,745,548

Mortgage-Backed Securities

1,084,457	Centerpointcenterpoint Energy Restoration	4.24	8/15/2023	\$	1,119,575	\$	1,120,790
650,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		639,844		664,668
2,000,000	Federal Home Loan Mortgage Corporation	3.00	1/15/2043		2,023,750		2,079,571
841,266	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		825,197		868,501
1,244,292	Federal National Mortgage Association	2.19	1/1/2023		1,261,189		1,274,583
800,000	Federal National Mortgage Association	2.71	1/1/2025		796,438		845,213
890,298	Federal National Mortgage Association	2.65	5/1/2025		927,684		957,593
973,778	Federal National Mortgage Association	2.00	2/1/2028		965,143		1,017,807
918,850	Federal National Mortgage Association	2.00	9/1/2029		912,879		960,748
21,000	Federal National Mortgage Association	3.75	2/1/2034		21,073		21,067
687,704	Federal National Mortgage Association	2.00	7/1/2029		681,095		720,346
767,265	Federal National Mortgage Association	2.00	10/25/2041		756,715		790,191
441,128	Federal National Mortgage Association	6.50	8/25/2036		497,855		510,975
623,663	Federal National Mortgage Association	3.08	12/1/2024		630,943		676,261
404,749	Federal National Mortgage Association	3.04	1/25/2022		404,989		413,223
635,250	Federal National Mortgage Association	2.51	11/25/2022		624,906		651,628
946,291	Federal National Mortgage Association	3.10	7/25/2024		943,357		1,023,235
800,000	Federal National Mortgage Association	2.56	7/25/2024		806,462		851,138
1,101,977	Government National Mortgage Association	2.50	2/20/2028		1,124,619		1,152,494
800,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		814,334		870,458
950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		1,004,959		977,405
491,298	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		496,556		527,280
	Total Mortgage-Backed Securities				\$ 18,279,561		\$ 18,975,176

Adjustment to Contract Value

TOTAL SYNTHETIC GUARANTEED INVESTMENT CONTRACTS-TOTAL RETURN STRATEGY:					\$ 147,515,219		\$ 147,515,219
TOTAL STABLE VALUE INVESTMENTS					\$ 181,442,133		\$ 181,442,133

PRINCIPAL AMOUNT	DESCRIPTION	INTEREST RATE %	MATURITY	COST	VALUE
SHORT-TERM INVESTMENTS					
	MFB NI Treasury Money Market Fund			\$ 86,605,177	\$ 86,605,177
	Self-Help Credit Union Money Market			506,303	506,303
TOTAL SHORT-TERM INVESTMENTS				\$ 87,111,480	\$ 87,111,480
FIXED-INCOME INVESTMENTS					
CORPORATE BONDS					
282,000	Abbott Laboratories	3.75	11/30/2026	\$ 280,643	\$ 330,347
678,000	Abbott Laboratories	4.75	11/30/2036	683,575	932,602
193,000	Abbott Laboratories	4.90	11/30/2046	192,875	286,123
295,000	Abbott Laboratories	4.75	4/15/2043	394,368	414,251
100,000	Abbott Laboratories	6.15	11/30/2037	157,767	157,129
170,000	AbbVie Inc.	3.20	5/14/2026	162,973	188,341
681,000	AbbVie Inc.	4.30	5/14/2036	707,666	838,022
473,000	AbbVie Inc.	4.45	5/14/2046	445,615	601,746
1,013,000	AbbVie Inc.	4.55	3/15/2035	1,224,069	1,280,743
1,500,000	AbbVie Inc.	2.95	11/21/2026	1,623,840	1,658,774
500,000	AbbVie Inc.	4.05	11/21/2039	498,235	605,112
300,000	AbbVie Inc.	4.63	10/1/2042	283,857	380,930
150,000	Academy LTD	6.00	11/15/2027	150,468	157,125
25,000	Acadia Healthcare Company, Inc.	6.50	3/1/2024	23,250	25,531
150,000	Acadia Healthcare Company, Inc.	5.50	7/1/2028	150,000	161,108
250,000	Activision Blizzard, Inc.	2.50	9/15/2050	249,313	244,349
150,000	Adams Homes Inc.	7.50	2/15/2025	152,186	157,125
55,000	Adapthealth Inc.	6.13	8/1/2028	56,906	59,056
25,000	Adapthealth Inc.	4.63	8/1/2029	25,000	25,688
275,000	Adient Global Holdings Ltd.	4.88	8/15/2026	217,250	282,563
145,000	Adient US LLC	9.00	4/15/2025	145,000	161,675
100,000	AECOM	5.13	3/15/2027	104,641	111,283
150,000	AECOM	5.88	10/15/2024	160,138	167,292
1,000,000	AEP Transmission	3.10	12/1/2026	1,122,550	1,124,980
4,230,000	AES Corporation, (The)	1.38	1/15/2026	4,227,674	4,266,305
2,450,000	Affiliated Managers Group, Inc.	4.25	2/15/2024	2,437,118	2,701,540
12,200,000	African Development Bank	0.75	4/3/2023	12,183,042	12,344,957
112,000	Air Canada	5.25	10/1/2030	112,000	119,093
375,000	Air Products and Chemicals, Inc.	2.70	5/15/2040	374,014	404,151
500,000	Alabama Power Company	5.20	6/1/2041	557,385	681,171
250,000	Alabama Power Company	4.30	7/15/2048	281,265	334,297
750,000	Alabama Power Company	2.80	4/1/2025	810,053	807,925
75,000	Albertsons Cos Inc.	4.63	1/15/2027	77,063	79,781
995,000	Albertsons Cos Inc.	3.50	3/15/2029	994,750	1,006,811
2,600,000	Alexandria Real Estate Equities, Inc.	4.00	1/15/2024	2,663,550	2,861,430
75,000	Alliance Data Systems Corporation	4.75	12/15/2024	74,861	75,750
200,000	Allied Unvl Holdco	9.75	7/15/2027	206,253	218,000
185,000	Allied Unvl Holdco	6.63	7/15/2026	188,263	197,266
250,000	Allison Transmission, Inc.	5.88	6/1/2029	259,119	276,250
150,000	Ally Financial Inc.	5.75	11/20/2025	157,448	174,636
121,973	Almonde Inc	0.00	6/13/2025	121,072	122,017
3,300,000	Alphabet Inc.	0.45	8/15/2025	3,296,733	3,307,422
500,000	Alphabet Inc.	1.90	8/15/2040	497,783	490,731
515,000	Alta Mesa Hldgs Lp Alta Mesa Fin Svcs	0.00	12/31/2040	126,985	644
200,000	Altice France	5.13	1/15/2029	200,000	207,000
500,000	Amazon.com, Inc.	3.15	8/22/2027	499,136	569,282
500,000	Amazon.com, Inc.	2.50	6/3/2050	494,885	518,785
350,000	Amazon.com, Inc.	3.88	8/22/2037	435,134	436,614
165,350	AMC Entertainment Holdings, Inc.	12.00	6/15/2026	192,527	36,377
39,000	AMC Entertainment Holdings, Inc.	10.50	4/24/2026	34,179	26,325
362,742	American Airlines 2015-2 Pass Thru Trust	3.60	3/22/2029	372,775	357,061
101,558	American Airlines Inc.	3.70	10/1/2026	89,247	95,476
404,750	American Airlines	3.20	12/15/2029	396,196	394,669
225,000	American Axle & Manufacturing, Inc.	6.25	3/15/2026	223,711	231,750
750,000	American Axle & Manufacturing, Inc.	6.88	7/1/2028	756,000	808,125
430,000	American International Group, Inc.	3.88	1/15/2035	420,978	515,949
500,000	American International Group, Inc.	4.50	7/16/2044	492,760	640,691
1,200,000	American International Group, Inc.	4.20	4/1/2028	1,415,292	1,424,553
530,000	American Transmission Systems, Inc.	5.00	9/1/2044	646,078	648,092
195,000	AmeriGas Partners, L.P.	5.75	5/20/2027	205,238	221,850
250,000	AmeriGas Partners, L.P.	5.88	8/20/2026	266,250	281,250
1,500,000	AmeriGas Partners, L.P.	5.63	5/20/2024	1,580,625	1,616,250
1,000,000	AmerisourceBergen Corporation	2.80	5/15/2030	1,045,950	1,087,210
500,000	Amgen Inc.	4.66	6/15/2051	642,775	682,022
300,000	Amgen Inc.	3.15	2/21/2040	298,809	330,243
175,000	AMN Healthcare, Inc.	4.63	10/1/2027	175,604	183,325
25,000	AMN Healthcare, Inc.	4.00	4/15/2029	25,000	25,563
50,000	Amsted Industries Inc.	5.63	7/1/2027	52,140	53,125
80,000	Amsted Industries Inc.	4.63	5/15/2030	80,300	83,800
500,000	Analog Devices, Inc.	5.30	12/15/2045	565,661	698,576
150,000	Angi Group	3.88	8/15/2028	150,640	152,625

CORPORATE BONDS, *continued*

2,940,000	Anheuser Busch SA	4.75	1/23/2029	\$	3,367,241	\$	3,630,593
225,000	Antero Midstream Partners	5.75	1/15/2028		219,298		216,045
175,000	Antero Resources Corp.	5.63	6/1/2023		161,779		171,500
400,000	Antero Resources Corp.	5.00	3/1/2025		294,596		380,000
50,000	Antero Resources Corp.	5.13	12/1/2022		42,000		49,875
225,000	Antero Resources Corp.	5.00	7/15/2026		225,000		229,655
175,000	Apache Corp.	4.38	10/15/2028		175,733		182,172
50,000	Apache Corp.	5.10	9/1/2040		51,625		53,313
25,000	Apache Corp.	4.75	4/15/2043		25,750		25,922
500,000	Apple Inc.	2.45	8/4/2026		473,046		545,757
250,000	Apple Inc.	4.25	2/9/2047		250,962		341,187
1,000,000	Apple Inc.	4.50	2/23/2036		1,084,256		1,346,221
4,240,000	Apple Inc.	2.20	9/11/2029		4,321,662		4,578,035
650,000	Apple Inc.	2.65	5/11/2050		664,736		689,875
400,000	Applied Materials, Inc.	5.85	6/15/2041		483,696		630,086
105,000	Aqua America, Inc.	4.28	5/1/2049		104,999		134,636
500,000	Arch Capital Services Inc.	4.01	12/15/2026		509,474		581,394
25,000	Arches Inc.	4.25	6/1/2028		25,000		25,318
150,000	Archrock, Inc.	6.25	4/1/2028		152,390		156,144
200,000	ARD Finance S.A.	6.50	6/30/2027		206,560		213,500
200,000	Ardagh Packaging	5.25	8/15/2027		192,500		209,962
150,000	Asbury Automotive	4.75	3/1/2030		148,316		160,875
150,000	Ascend Learning, LLC	6.88	8/1/2025		151,275		154,125
101,000	Ascent	0.00	11/1/2025		-		109,459
150,000	Ascent Res Utica	8.25	12/31/2028		150,825		149,625
250,000	Ascent Resources PLC	7.00	11/1/2026		199,875		236,875
175,000	Ashland LLC	6.88	5/15/2043		190,531		232,750
250,000	Ashton Woods USA L.L.C.	9.88	4/1/2027		265,625		280,938
300,000	Ashton Woods USA L.L.C.	6.75	8/1/2025		292,718		312,000
4,750,000	Asian Development Bank	1.75	8/14/2026		4,737,888		5,070,461
150,000	AstraZeneca PLC	6.45	9/15/2037		205,122		231,505
800,000	AT&T Inc.	4.30	2/15/2030		776,467		955,630
1,000,000	AT&T Inc.	3.65	6/1/2051		996,130		1,047,093
500,000	AT&T Inc.	3.10	2/1/2043		499,760		507,484
1,902,000	AT&T Inc.	3.50	9/15/2053		1,718,856		1,904,792
4,854,000	AT&T Inc.	3.55	9/15/2055		4,482,457		4,837,522
1,370,000	AT&T Inc.	3.65	9/15/2059		1,166,183		1,383,342
1,125,000	AT&T Inc.	3.80	12/1/2057		968,142		1,175,554
884,000	AT&T Inc.	2.55	12/1/2033		779,233		906,222
25,000	ATS Automation Tooling Systems	4.13	12/15/2028		25,000		25,438
2,950,000	AVANGRID, Inc.	3.20	4/15/2025		3,040,860		3,229,481
150,000	Avantor, Inc.	4.63	7/15/2028		150,077		158,625
1,000,000	Avery Dennison Corporation	4.88	12/6/2028		1,191,390		1,237,798
40,000	Avolon Holdings Funding Ltd.	5.25	5/15/2024		40,000		43,505
45,000	B&G Foods Inc	5.25	9/15/2027		44,928		47,844
1,035,000	BAE System	3.40	4/15/2030		1,125,024		1,172,526
750,000	Baker Hughes, a GE Company	3.34	12/15/2027		802,620		840,219
98,744	Banff Merger Sub Inc.	9.75	10/2/2025		94,686		98,221
300,000	Banff Merger Sub Inc.	9.75	9/1/2026		269,225		324,045
200,000	Bank of America Corporation	3.30	1/11/2023		198,888		212,042
772,000	Bank of America Corporation	3.42	12/20/2028		751,839		872,008
568,000	Bank of America Corporation	4.18	11/25/2027		580,789		658,929
300,000	Bank of America Corporation	4.33	3/15/2050		300,000		393,592
82,000	Bank of America Corporation	4.00	4/1/2024		83,666		91,025
750,000	Bank of America Corporation	3.97	3/5/2029		736,013		875,692
1,450,000	Bank of America Corporation	4.08	4/23/2040		1,638,592		1,785,332
105,000	Bank of America Corporation	4.27	7/23/2029		106,128		125,028
925,000	Bank of America Corporation	4.08	3/20/2051		1,057,050		1,168,153
5,000,000	Bank of America Corporation	1.49	5/19/2024		5,000,000		5,116,965
7,150,000	Bank of America Corporation	0.98	9/25/2025		7,150,658		7,227,784
400,000	Bank of America Corporation	2.83	10/24/2051		400,000		417,230
3,500,000	Bank of Nova Scotia, (The)	2.38	1/18/2023		3,498,950		3,644,217
500,000	Banque Federative	3.75	7/20/2023		541,375		540,359
300,000	Barclays PLC	4.95	1/10/2047		304,956		409,643
1,000,000	Barclays PLC	2.65	6/24/2031		1,000,000		1,041,343
500,000	Barrick North American Finance LLC	5.75	5/1/2043		705,455		729,269
25,000	Bausch Health Americas, Inc.	7.00	1/15/2028		26,750		27,480
75,000	Bausch Health Americas, Inc.	7.25	5/30/2029		78,750		84,308
425,000	Bausch Health Americas, Inc.	6.13	4/15/2025		437,613		438,031
100,000	Bausch Health Americas, Inc.	5.25	1/30/2030		101,494		105,000
1,100,000	Bausch Health Americas, Inc.	5.00	1/30/2028		1,113,875		1,133,594
200,000	Bausch Health Americas, Inc.	6.25	2/15/2029		202,375		217,250
50,000	Bausch Health Americas, Inc.	5.00	2/15/2029		50,000		51,410
50,000	Bausch Health Americas, Inc.	5.25	2/15/2031		50,000		52,236
865,000	Baxalta Incorporated	4.00	6/23/2025		848,019		977,015
1,200,000	Baycare Health System Inc.	3.83	11/15/2050		1,554,888		1,500,439
500,000	Bayer US Finance	4.20	7/19/2034		579,145		553,438
3,400,000	BB&T Corporation	2.50	8/1/2024		3,393,608		3,621,302
175,000	Bcpo Ulysses Merger Sub Llc.	6.25	1/15/2029		176,650		180,688
150,000	Beacon Roofing Supply, Inc.	4.88	11/1/2025		135,540		153,563
325,000	Beazer Homes USA, Inc.	5.88	10/15/2027		297,582		342,063
50,000	Beazer Homes USA, Inc.	7.25	10/15/2029		51,250		56,375
300,000	Becton, Dickinson and Company	4.67	6/6/2047		283,395		393,917
500,000	Berkshire Hathaway Energy Co	2.85	5/15/2051		499,385		514,336

CORPORATE BONDS, *continued*

1,250,000	Berkshire Hathaway Finance Corp.	4.20	8/15/2048	\$	1,425,793	\$	1,650,667
450,000	Berkshire Hathaway Finance Corp.	2.85	10/15/2050		449,640		481,937
150,000	Berry Global, Inc.	5.63	7/15/2027		153,458		161,297
250,000	Bestfoods	6.63	4/15/2028		334,923		336,100
655,000	BG Energy Capital	5.13	10/15/2041		859,092		861,559
750,000	BHP Billiton Finance	5.00	9/30/2043		847,838		1,103,196
115,000	Big River Steel	6.63	1/31/2029		118,244		124,200
500,000	Black Hills Corp.	4.35	5/1/2033		497,715		605,756
150,000	Black Knight Inc	3.63	9/1/2028		151,750		153,563
85,000	Blue Racer Midstream	6.63	7/15/2026		74,375		85,638
25,000	Blue Racer Midstream	7.63	12/15/2025		25,000		26,625
5,800,000	BMW US CAP LLC	3.80	4/6/2023		5,794,026		6,229,186
2,070,000	Bng ENTRY 14	0.50	11/24/2025		2,064,608		2,070,721
1,200,000	BNP Paribas	3.38	1/9/2025		1,300,428		1,313,217
750,000	Boardwalk Pipelines, LP	3.38	2/1/2023		739,561		782,552
1,200,000	Boeing Company, (The)	5.15	5/1/2030		1,326,090		1,452,302
750,000	Boeing Company, (The)	5.81	5/1/2050		865,460		1,033,609
500,000	Boeing Company, (The)	5.71	5/1/2040		500,000		648,860
1,000,000	Boeing Company, (The)	2.60	10/30/2025		999,090		1,043,266
690,000	Boeing Company, (The)	3.50	3/1/2039		620,276		698,064
250,000	Boeing Company, (The)	3.85	11/1/2048		222,653		257,865
1,025,000	Bombardier Inc.	7.88	4/15/2027		1,000,360		942,426
970,000	Bon INC	2.10	6/1/2031		970,000		996,224
150,000	Booz Allen Hamilton Holding Corp.	3.88	9/1/2028		150,353		154,500
500,000	Boston Scientific Corp.	4.70	3/1/2049		496,570		685,980
25,000	Boxer Parent Co. Inc.	7.13	10/2/2025		25,000		27,136
750,000	BP Capital Markets America Inc.	3.22	4/14/2024		746,288		811,324
2,250,000	BPCE	3.00	5/22/2022		2,236,050		2,328,430
25,000	Brightstar Corp.	9.75	10/15/2025		25,000		26,719
150,000	Brinker International, Inc.	5.00	10/1/2024		134,025		156,375
75,000	Brink's Company, (The)	5.50	7/15/2025		75,000		80,063
1,300,000	Bristol-Myers Squibb Company	4.55	2/20/2048		1,314,885		1,813,348
500,000	Bristol-Myers Squibb Company	3.40	7/26/2029		495,875		582,080
375,000	Bristol-Myers Squibb Company	4.63	5/15/2044		401,844		510,602
500,000	Bristol-Myers Squibb Company	4.35	11/15/2047		451,535		673,439
750,000	Brixmor Operations	4.13	6/15/2026		791,280		849,801
170,000	Brixmor Operations	4.05	7/1/2030		182,192		195,122
800,000	Broadcom Inc.	5.00	4/15/2030		925,440		972,490
500,000	Broadcom Inc.	4.30	11/15/2032		499,370		592,745
250,000	Brookfield Financial Management Inc.	3.45	4/15/2050		247,645		265,388
75,000	Brookfield Residential Properties Inc.	6.25	9/15/2027		77,594		79,781
1,575,000	Brookfield Residential Properties Inc.	4.88	2/15/2030		1,337,813		1,628,156
175,000	Brookfield Residential Properties Inc.	6.38	5/15/2025		170,894		180,031
625,000	Brown University	2.92	9/1/2050		688,400		698,932
150,000	Builders FirstSource, Inc.	5.00	3/1/2030		133,500		162,468
750,000	Burlington Northern Santa FE, LLC	4.15	4/1/2045		756,383		979,566
250,000	Burlington Northern Santa FE, LLC	5.40	6/1/2041		298,660		364,117
250,000	Burlington Northern Santa FE, LLC	6.75	3/15/2029		308,838		348,129
200,000	Burlington Northern Santa FE, LLC	4.55	9/1/2044		234,886		270,149
550,000	Burlington Northern Santa FE, LLC	5.75	5/1/2040		815,892		815,501
410,000	Burlington Resoures Inc.	7.40	12/1/2031		600,949		613,757
110,000	Burlington Resoures Inc.	7.20	8/15/2031		161,468		165,593
210,000	BY Crown Parent, LLC	4.25	1/31/2026		215,820		215,250
50,000	C&S Group Enterprises LLC.	5.00	12/15/2028		49,953		49,854
200,000	Cablevision Lightpath LLC	5.63	9/15/2028		210,000		209,250
25,000	Caleres Inc.	6.25	8/15/2023		22,563		25,063
1,000,000	California Institute of Technology	3.65	9/1/2119		1,112,680		1,135,530
475,000	Calpine Corporation	5.13	3/15/2028		475,375		499,686
1,120,000	Calpine Corporation	5.00	2/1/2031		1,135,000		1,170,400
400,000	Calpine Corporation	4.63	2/1/2029		401,000		411,312
1,050,000	Campbell Soup Company	2.38	4/24/2030		1,084,692		1,109,127
4,200,000	Canadian Imperial Bank	0.95	10/23/2025		4,198,362		4,259,733
400,000	Canadian National Railway	6.20	6/1/2036		623,804		601,621
900,000	Cantor Fitzgerald	4.88	5/1/2024		977,463		1,001,946
4,200,000	Capital One Financial Corp.	3.38	2/15/2023		4,365,102		4,438,360
150,000	Cardtronics, Inc.	5.50	5/1/2025		150,464		155,063
75,000	Care Capital Properties, LP	5.13	8/15/2026		81,188		83,619
400,000	Cargill, Incorporated	3.88	5/23/2049		394,132		489,298
3,500,000	Cargill, Incorporated	1.38	7/23/2023		3,496,360		3,587,380
150,000	Cargo Aircraft Management Inc.	4.75	2/1/2028		150,924		154,688
355,000	Carolina Power & Lighting Company	5.70	4/1/2035		484,980		492,651
180,000	Carrier Global	3.38	4/5/2040		179,993		197,465
150,000	Cascades Inc.	5.38	1/15/2028		151,511		159,422
165,000	Castle Us Management Corp.	9.50	2/15/2028		164,587		165,000
150,000	Catalent Pharma Solutions, Inc.	5.00	7/15/2027		152,890		158,421
300,000	Caterpillar Inc.	3.25	9/19/2049		297,270		351,912
300,000	Caterpillar Inc.	3.25	4/9/2050		298,803		354,320
500,000	CBS Corporation	5.50	5/15/2033		528,155		646,819
150,000	CBS Radio Inc.	7.25	11/1/2024		150,627		149,625
150,000	CCO Holdings, LLC	5.13	5/1/2027		145,438		159,179
2,375,000	CCO Holdings, LLC	5.38	6/1/2029		2,531,295		2,603,594
250,000	CCO Holdings, LLC	4.50	5/1/2032		254,688		266,930
250,000	CCO Holdings, LLC	4.25	2/1/2031		254,500		263,465
150,000	CD&R Wtrwks Merger Sub Llc	6.13	8/15/2025		151,436		155,063

CORPORATE BONDS, *continued*

175,000	CDW LLC	3.25	2/15/2029	\$	175,154	\$	178,448
200,000	CEC Entertainment, Inc.	0.00	12/31/2040		178,750		2,000
25,000	Cedar Fair L.P. Canadas Wonderland	5.38	6/1/2024		24,500		25,063
50,000	Cedar Fair L.P. Canadas Wonderland	5.25	7/15/2029		49,000		51,478
150,000	Centene Corporation	4.63	12/15/2029		160,247		166,532
150,000	Century Communities, Inc.	5.88	7/15/2025		150,755		156,000
125,000	Century Communities, Inc.	6.75	6/1/2027		128,729		133,463
250,000	CenturyLink, Inc.	7.60	9/15/2039		233,581		303,750
330,000	CenturyLink, Inc.	8.00	6/1/2036		320,456		407,039
1,200,000	CenturyLink, Inc.	6.45	6/15/2021		1,236,780		1,224,252
75,000	CenturyLink, Inc.	4.50	1/15/2029		75,000		76,313
150,000	Change Healthcare	5.75	3/1/2025		145,610		153,000
665,000	Charles Schwab Corporation, (The)	0.90	3/11/2026		664,189		673,511
500,000	Charter Communications Operating, LLC	4.46	7/23/2022		516,493		527,122
750,000	Charter Communications Operating, LLC	4.91	7/23/2025		783,335		871,086
275,000	Charter Communications Operating, LLC	5.38	5/1/2047		328,259		343,229
45,000	Chemours Company, (The)	7.00	5/15/2025		43,530		46,646
75,000	Chemours Company, (The)	5.75	11/15/2028		75,000		76,500
200,000	Cheniere Corpus Christi Holdings, LLC	5.13	6/30/2027		201,296		236,596
225,000	Cheniere Energy, Inc.	4.63	10/15/2028		225,000		236,250
200,000	Cheplapharm GmbH.	5.50	1/15/2028		200,000		209,000
350,000	Chesapeake Energy Corp.	0.00	6/9/2024		343,004		290,500
500,000	Chevron Corporation	2.95	5/16/2026		495,087		554,736
5,000,000	Chevron Corporation	1.55	5/11/2025		5,001,536		5,199,898
890,000	Childrens Health System	2.51	8/15/2050		890,000		867,125
200,000	Childrens Hospital Corp.	2.59	2/1/2050		200,000		199,957
1,580,000	Childrens Philadelphia.	2.70	7/1/2050		1,580,000		1,636,189
60,000	Chobani LLC	4.63	11/15/2028		60,000		60,900
1,000,000	Cigna Holding Company	4.80	8/15/2038		998,555		1,302,839
250,000	Cigna Holding Company	3.20	3/15/2040		249,633		274,136
1,005,000	Cigna Holding Company	3.05	10/15/2027		1,090,767		1,125,911
250,000	Cigna Holding Company	4.80	7/15/2046		305,878		329,521
350,000	Cigna Holding Company	3.00	7/15/2023		341,944		370,644
250,000	Cisco Systems, Inc.	2.50	9/20/2026		237,073		274,721
500,000	Cisco Systems, Inc.	5.50	1/15/2040		616,717		748,348
100,000	CIT Group Inc.	5.00	8/1/2023		99,875		109,250
125,000	Citgo Holding Inc.	9.25	8/1/2024		125,000		115,000
148,500	Citgo Holding Inc.	9.25	8/1/2023		150,360		136,620
202,543	Citgo Petroleum Corp.	7.00	3/28/2024		202,927		200,619
75,000	Citgo Petroleum Corp.	7.00	6/15/2025		75,000		74,813
300,000	Citigroup Inc.	4.45	9/29/2027		316,500		354,641
200,000	Citigroup Inc.	4.65	7/30/2045		202,598		267,694
500,000	Citigroup Inc.	6.00	10/31/2033		577,133		687,191
4,250,000	Citigroup Inc.	3.98	3/20/2030		4,334,348		4,998,032
500,000	Citigroup Inc.	5.32	3/26/2041		500,000		704,060
2,925,000	Citigroup Inc.	1.68	5/15/2024		2,925,000		3,013,075
150,000	Clark Equipment Company	5.88	6/1/2025		152,395		158,250
150,000	Clean Harbors, Inc.	5.13	7/15/2029		156,704		163,875
396,000	Clear Channel Worldwide Holdings, Inc.	9.25	2/15/2024		423,819		400,950
150,000	Clearway Energy LLC	4.75	3/15/2028		153,375		160,875
650,000	Cleveland Electric Illuminating Company, (The)	5.95	12/15/2036		803,181		794,316
500,000	Cleveland Fndtn.	4.86	1/1/2114		666,840		705,756
150,000	Cleveland-Cliffs Inc.	6.75	3/15/2026		151,727		162,000
200,000	Cloud Crane Llc	10.13	8/1/2024		215,344		208,250
300,000	CME Group Inc.	4.15	6/15/2048		298,623		405,468
220,000	CNA Financial Corporation	2.05	8/15/2030		219,446		224,300
2,743,000	CNO Financial Group, Inc.	5.25	5/30/2025		2,780,716		3,184,011
350,000	CNX Resources Corporation	7.25	3/14/2027		327,520		374,500
375,000	Coca-Cola Company, (The)	2.50	6/1/2040		374,816		399,430
500,000	Coca-Cola Company, (The)	2.75	6/1/2060		499,630		539,759
2,540,000	Coca-Cola Femsa	1.85	9/1/2032		2,529,942		2,543,175
1,250,000	Colonial Enterprises Inc.	3.25	5/15/2030		1,361,050		1,413,794
250,000	Comcast Corporation	9.46	11/15/2022		356,305		292,577
350,000	Comcast Corporation	3.25	11/1/2039		349,335		397,385
1,000,000	Comcast Corporation	4.60	10/15/2038		1,018,140		1,317,826
750,000	Comcast Corporation	4.00	11/1/2049		745,140		946,796
525,000	Comcast Corporation	3.20	7/15/2036		547,261		596,436
4,200,000	Comcast Corporation	4.75	3/1/2044		5,256,720		5,755,915
1,000,000	Comcast Corporation	3.97	11/1/2047		1,167,590		1,253,920
265,000	CommScope Technologies Finance LLC	6.00	6/15/2025		252,625		270,963
150,000	CommScope Technologies Finance LLC	5.00	3/15/2027		139,636		147,750
55,000	CommScope, Inc. of North Carolina	7.13	7/1/2028		55,000		58,575
150,000	Compass Minerals Intl Inc	6.75	12/1/2027		153,899		162,375
175,000	Comstock Resources Inc.	9.75	8/15/2026		162,750		188,125
750,000	Concho Resources Inc.	4.30	8/15/2028		846,008		886,677
100,000	Concho Resources Inc.	2.40	2/15/2031		99,761		104,662
200,000	Connect Finco	6.75	10/1/2026		207,260		215,440
750,000	Connecticut Light & Power Company	4.15	6/1/2045		1,004,498		972,438
1,179,000	ConocoPhillips Company	4.15	11/15/2034		1,340,319		1,368,299
200,000	Conocophillips II	5.95	10/15/2036		269,984		282,659
300,000	Consolidated Edison Company of New York	5.85	3/15/2036		367,975		416,831
700,000	Consolidated Edison Company of New York	6.20	6/15/2036		1,034,929		1,006,510
500,000	Consolidated Edison Company of New York	6.30	8/15/2037		760,510		726,170
175,000	Consolidated Management Inc.	6.50	10/1/2028		177,306		187,250

CORPORATE BONDS, *continued*

750,000	Constellation Brands, Inc.	4.65	11/15/2028	\$	885,143	\$	913,836
250,000	Constellium SE	5.88	2/15/2026		257,663		257,500
250,000	Constellium SE	5.63	6/15/2028		246,875		269,375
51,000	Continental Resources, Inc.	4.50	4/15/2023		50,727		52,586
1,100,000	Continental Resources, Inc.	3.80	6/1/2024		1,027,224		1,135,871
150,000	Continental Resources, Inc.	5.75	1/15/2031		154,500		166,497
250,000	Cooperatieve Rabobank U.A.	4.38	8/4/2025		253,513		285,319
3,000,000	Cooperatieve Rabobank U.A.	3.95	11/9/2022		3,143,310		3,184,923
100,000	Cooper-Standard Automotive Inc.	5.63	11/15/2026		89,494		92,257
125,000	Core & Main	8.63	9/15/2024		116,875		127,813
75,000	Cornerstone Building Brands	6.13	1/15/2029		75,375		79,688
750,000	Corning Incorporated	4.75	3/15/2042		773,678		953,830
35,000	Corp Internationale Masonite	5.38	2/1/2028		35,331		37,581
825,000	Corp Internationale Masonite	5.75	9/15/2026		868,313		862,125
150,000	Cott Holdings Inc.	5.50	4/1/2025		146,581		154,875
1,250,000	Cox Communications Inc.	3.15	8/15/2024		1,348,163		1,355,266
900,000	Credit Agricole Corporate and Investment	3.75	4/24/2023		964,134		966,131
500,000	Credit Suisse Group AG	3.57	1/9/2023		499,364		515,154
250,000	Credit Suisse Group Funding	3.80	9/15/2022		249,082		264,048
3,600,000	Credit Suisse Group Funding	3.80	6/9/2023		3,789,072		3,877,166
150,000	Crestwood Midstream	5.75	4/1/2025		147,304		152,625
50,000	Crownrock Fin Inc.	5.63	10/15/2025		49,165		51,062
150,000	CSC Holdings, LLC	5.25	6/1/2024		144,101		162,360
275,000	CSC Holdings, LLC	5.38	2/1/2028		286,770		293,563
225,000	CSC Holdings, LLC	4.13	12/1/2030		225,000		235,260
770,000	CSC Holdings, LLC	3.38	2/15/2031		770,000		755,563
200,000	CSC Holdings, LLC	5.50	5/15/2026		208,500		208,000
170,000	CSX Corporation	4.50	8/1/2054		217,853		225,580
625,000	CSX Corporation	6.15	5/1/2037		881,149		934,378
136,000	Cumulus Media New Hldgs Inc	6.75	7/1/2026		137,097		139,060
150,000	Cushman & Wakefield	6.75	5/15/2028		151,339		165,375
200,000	CVS Health Corp.	3.50	7/20/2022		204,463		208,774
750,000	CVS Health Corp.	4.30	3/25/2028		742,148		892,471
750,000	CVS Health Corp.	4.78	3/25/2038		730,365		950,235
700,000	CVS Health Corp.	5.05	3/25/2048		720,710		948,695
1,200,000	CVS Health Corp.	4.13	4/1/2040		1,194,919		1,439,562
300,000	CVS Health Corp.	2.70	8/21/2040		299,862		303,496
3,950,000	D.R. Horton, Inc.	4.38	9/15/2022		4,254,545		4,165,969
800,000	Daimler Finance North America	3.30	5/19/2025		849,848		883,354
470,000	Dallas Fort Worth Tex Intl Airport	2.92	11/1/2050		470,000		482,981
250,000	Dana Fing Luxembourg	6.50	6/1/2026		262,875		261,563
165,000	Dana Incorporated	5.63	6/15/2028		177,375		177,660
875,000	Dana Incorporated	5.38	11/15/2027		875,000		927,500
225,000	DaVita Inc.	4.63	6/1/2030		225,000		238,781
50,000	DaVita Inc.	3.75	2/15/2031		48,313		50,768
3,100,000	DBS Group Holdings Ltd.	0.84	7/25/2022		3,100,000		3,116,763
240,000	DCP Midstream Operating, LP	5.63	7/15/2027		245,228		266,400
250,000	Deere & Company	2.88	9/7/2049		249,900		277,596
320,000	Deere & Company	3.10	4/15/2030		364,080		366,360
150,000	Delek Logistics Partners	6.75	5/15/2025		151,143		145,500
665,000	Deutsche Bank AG	2.22	9/18/2024		665,000		684,111
3,700,000	Deutsche Telekom International Finance B	2.49	9/19/2023		3,607,352		3,870,122
3,350,000	Devon Energy Corporation	5.85	12/15/2025		3,756,958		3,937,383
250,000	Diamond 1 Finance Corp.	8.10	7/15/2036		311,814		369,720
4,140,000	Diamond 1 Finance Corp.	6.02	6/15/2026		4,728,168		5,050,573
230,000	Diamond Sports Group	5.38	8/15/2026		228,806		186,875
590,000	Diamond Sports Group	6.63	8/15/2027		525,505		356,950
125,000	Diamondback Energy, Inc.	5.38	5/31/2025		123,353		130,127
750,000	Diamondback Energy, Inc.	3.25	12/1/2026		757,005		800,766
3,600,000	Diamondback Energy, Inc.	3.50	12/1/2029		3,718,692		3,845,936
247,077	Digicel Group One Ltd	10.00	4/1/2024		149,078		221,134
200,000	Digicel Holdings	8.75	5/25/2024		185,250		210,000
38,669	Digicel Holdings	8.00	12/31/2026		41,119		32,337
156,019	Digicel Holdings	13.00	12/31/2025		142,508		158,359
96,866	Digicel Holdings	8.75	5/25/2024		79,632		101,709
200,000	Digicel Limited	6.75	3/1/2023		114,500		154,752
1,500,000	Discover Financial Services	3.75	3/4/2025		1,498,260		1,650,896
200,000	Discover Financial Services	4.10	2/9/2027		199,822		230,416
486,000	Discovery Communications, LLC	4.00	9/15/2055		475,644		543,979
150,000	DISH DBS Corp.	5.88	11/15/2024		150,163		157,280
240,000	DISH DBS Corp.	7.75	7/1/2026		235,500		268,802
800,000	DISH DBS Corp.	6.75	6/1/2021		817,541		816,168
350,000	DISH DBS Corp.	7.38	7/1/2028		350,000		372,750
650,000	District of Columbia Water & Sewer	4.81	10/1/2114		993,018		966,199
925,000	Diversified Healthcare	9.75	6/15/2025		1,025,630		1,050,930
4,200,000	Dollar Tree, Inc.	3.70	5/15/2023		4,405,212		4,495,911
351,000	Dominion Energy South Carolina, Inc.	5.30	5/15/2033		366,146		471,813

CORPORATE BONDS, *continued*

400,000	Dominion Energy, Inc.	5.25	8/1/2033	\$	430,580	\$	524,583
925,000	Dominion Energy, Inc.	5.95	6/15/2035		1,197,531		1,296,172
150,000	Donnelley Financial Solutions, Inc.	8.25	10/15/2024		151,691		159,000
6,050,000	Doris Duke Charitable Foundation	2.35	7/1/2050		6,158,095		5,843,722
150,000	Double Eagle Eagle Iii Ea.	7.75	12/15/2025		150,000		159,057
675,000	Dow Chemical Company, (The)	4.63	10/1/2044		669,240		850,961
850,000	Dow Chemical Company, (The)	3.60	11/15/2050		843,710		955,018
625,000	DTE Electric Company	2.95	3/1/2050		628,523		696,401
1,000,000	DTE Energy Company	2.53	10/1/2024		1,054,560		1,065,476
300,000	Duke Energy Carolinas, LLC	2.95	12/1/2026		296,813		336,217
875,000	Duke Energy Carolinas, LLC	4.25	12/15/2041		988,395		1,114,507
275,000	Duke Energy Carolinas, LLC	4.00	9/30/2042		320,678		339,731
470,000	Duke Energy Corporation	6.45	10/15/2032		664,956		681,188
500,000	Duke Energy Indiana, LLC	2.75	4/1/2050		499,385		519,909
500,000	Duke Energy Management Inc.	4.15	12/1/2044		572,690		634,503
350,000	Duke Energy Management Inc.	4.20	3/15/2042		404,555		423,888
3,850,000	Duke Energy Progress, LLC	3.45	3/15/2029		4,008,582		4,472,087
92,000	Dun & Bradstreet Corporation, (The)	6.88	8/15/2026		99,480		98,900
200,000	Eg Global Fin Plc	8.50	10/30/2025		200,000		213,000
118,000	Eldorado Gold Corp.	9.50	6/1/2024		121,245		130,095
150,000	Element Solutions Inc	3.88	9/1/2028		150,959		154,313
250,000	Eli Lilly and Company	2.25	5/15/2050		246,943		245,717
2,980,000	Embraer Netherlands Finance B.V.	5.05	6/15/2025		3,155,075		3,158,830
150,000	Emergent Biosolutions Inc.	3.88	8/15/2028		150,618		155,325
300,000	Emerson Electric Co.	2.75	10/15/2050		299,634		315,954
25,000	Empire Cmnty Corp.	7.00	12/15/2025		25,000		26,347
82,000	Enable Midstream Partners, LP	4.15	9/15/2029		81,853		81,361
275,000	Enbridge Energy Partners, L.P.	4.20	9/15/2021		285,736		279,621
25,000	Encana Corp.	6.50	8/15/2034		27,000		28,951
120,000	Encompass Health Corporation	4.63	4/1/2031		120,000		128,400
150,000	Endeavor Energy Resource	5.75	1/30/2028		157,953		161,805
25,000	Endeavor Energy Resource	6.63	7/15/2025		25,000		26,750
150,000	Endurance Specialty	7.00	7/15/2034		220,782		211,269
4,200,000	Enel Financial	4.25	9/14/2023		4,461,072		4,591,588
750,000	Energy Transfer 4.9% Due 03-15-2035	4.90	3/15/2035		722,687		825,722
532,000	Energy Transfer 6.625% Due 10-15-2036	6.63	10/15/2036		599,378		646,235
3,975,000	Energy Transfer Operating, L.P.	6.25	4/15/2049		4,766,423		4,807,994
250,000	Energy Transfer Operating, L.P.	5.00	5/15/2050		249,785		270,723
150,000	EnLink Midstream Partners, LP	5.38	6/1/2029		117,750		145,875
150,000	Entegris, Inc.	4.38	4/15/2028		155,175		159,938
50,000	Entercom Media Corp	6.50	5/1/2027		52,815		50,813
325,000	Entergy Arkansas, LLC.	4.20	4/1/2049		323,073		420,748
200,000	Entergy Corporation	2.95	9/1/2026		188,423		220,442
195,000	Entergy Mississippi, LLC.	3.85	6/1/2049		192,471		237,092
500,000	Entergy Texas, Inc.	4.50	3/30/2039		498,650		631,301
200,000	Entergy Utility Assets, LLC	2.40	10/1/2026		187,644		216,237
500,000	Entergy Utility Assets, LLC	4.95	1/15/2045		507,725		551,774
200,000	Entergy Utility Assets, LLC	4.00	3/15/2033		231,466		248,896
500,000	Entergy Utility Assets, LLC	3.25	4/1/2028		560,225		561,032
250,000	Enterprise Products Operating LLC	5.10	2/15/2045		270,123		324,843
500,000	Enterprise Products Operating LLC	4.90	5/15/2046		517,371		636,400
1,000,000	Enterprise Products Operating LLC	3.13	7/31/2029		1,073,630		1,108,496
240,000	Enterprise Products Operating LLC	5.95	2/1/2041		314,719		329,955
200,000	Enviva Partners, LP	6.50	1/15/2026		201,146		212,500
500,000	EOG Resources, Inc.	3.90	4/1/2035		485,044		586,690
100,000	EQT Corp.	3.90	10/1/2027		96,511		99,345
25,000	EQT Corp.	8.75	2/1/2030		30,063		30,625
25,000	EQT Corp.	5.00	1/15/2029		25,000		26,358
30,000	EQT Midstream Partners	6.50	7/1/2027		30,000		33,781
155,000	EQT Midstream Partners	6.00	7/1/2025		156,278		169,725
50,000	EQT Midstream Partners	4.75	7/15/2023		50,063		52,574
375,000	Equinor	3.70	4/6/2050		372,244		451,929
290,000	ERAC USA Finance	7.00	10/15/2037		377,175		449,776
1,085,000	ERAC USA Finance	3.30	12/1/2026		1,105,290		1,208,222
100,000	ERAC USA Finance	5.63	3/15/2042		128,025		140,429
300,000	ESH Hospitality, Inc.	5.25	5/1/2025		291,212		307,500
250,000	Etp Legacy Lp	6.05	6/1/2041		259,568		292,789
10,800,000	European Investment Bank	2.38	5/24/2027		11,123,028		11,925,779
5,000,000	European Investment Bank	2.50	10/15/2024		4,958,850		5,413,999
250,000	Everest INC	3.50	10/15/2050		247,110		283,587
200,000	Everest Re Group, Ltd.	4.87	6/1/2044		230,570		262,637
337,000	Eversource Energy	3.45	1/15/2050		336,373		383,691
550,000	Exelon Corp.	5.63	6/15/2035		674,896		743,896
275,000	Exelon Corp.	4.95	6/15/2035		322,490		346,428
700,000	Exelon Corp.	3.50	6/1/2022		718,893		728,134
325,000	Extraction Oil & Gas, Inc.	0.00	12/31/2040		261,731		58,500
300,000	Exxon Mobil Corp.	3.00	8/16/2039		300,000		325,631
500,000	Exxon Mobil Corp.	3.04	3/1/2026		496,840		553,989
50,000	Fairstone Financial Inc.	7.88	7/15/2024		51,708		53,000

CORPORATE BONDS, *continued*

8,500,000	Farm Credit Banks Consolidated Systemwide	3.65	8/13/2038	\$	9,479,965	\$	10,969,834
13,000,000	Farm Credit Banks Consolidated Systemwide	0.17	11/30/2022		12,991,550		12,997,475
13,000,000	Farm Credit Banks Consolidated Systemwide	0.13	11/23/2022		12,998,570		12,996,549
500,000	Federal Home Loan Mortgage Corporation	1.43	3/15/2031		435,673		435,096
300,000	Federal National Mortgage Association	0.00	5/15/2030		262,560		265,025
215,000	FedEx Corporation	4.05	2/15/2048		213,912		259,880
375,000	FedEx Corporation	4.40	1/15/2047		370,031		473,821
675,000	FedEx Corporation	3.88	8/1/2042		649,094		787,365
530,000	Ferrellgas Partners, L.P.	8.63	6/15/2020		399,693		143,100
100,000	Ferrellgas Partners, L.P.	8.63	7/31/2020		75,750		27,000
25,000	Ferrellgas, L.P.	6.75	6/15/2023		21,563		24,188
2,400,000	Fidelity National Financial, Inc.	5.50	5/1/2025		2,697,000		2,800,800
200,000	Fidelity National Information Service	3.00	8/15/2026		187,359		222,542
200,000	First Quantum Minerals Ltd	6.88	10/15/2027		200,000		217,000
350,000	Fiserv, Inc.	4.40	7/1/2049		347,858		468,818
175,000	Five Point Operating Company	7.88	11/15/2025		174,169		185,246
250,000	Florida Power & Light Company	3.15	10/1/2049		248,408		288,135
370,000	Florida Power & Light Company	4.05	6/1/2042		474,063		468,184
500,000	Florida Power Corp.	3.85	11/15/2042		583,634		596,715
250,000	FMC Corporation	4.50	10/1/2049		249,873		324,119
1,000,000	Ford Foundation	2.42	6/1/2050		1,000,000		1,018,989
1,000,000	Ford Motor Company	4.75	1/15/2043		917,978		1,020,000
75,000	Ford Motor Company	9.00	4/22/2025		75,000		91,951
45,000	Ford Motor Company	9.63	4/22/2030		45,000		63,506
1,500,000	Ford Motor Credit Company LLC	3.20	1/15/2021		1,501,995		1,500,750
200,000	Ford Motor Credit Company LLC	4.13	8/17/2027		200,000		209,500
75,000	Forestar Group Inc.	8.00	4/15/2024		80,063		78,938
50,000	Forestar Group Inc.	5.00	3/1/2028		50,000		51,625
25,000	Forterra Finance LLC	6.50	7/15/2025		25,000		26,875
150,000	Freedom Mortgage Corp.	8.25	4/15/2025		146,918		156,750
50,000	Freedom Mortgage Corp.	7.63	5/1/2026		50,000		52,885
150,000	Freeport-McMoRan Inc.	4.13	3/1/2028		150,000		157,313
75,000	Freeport-McMoRan Inc.	4.63	8/1/2030		75,000		82,313
75,000	Freeport-McMoRan Inc.	4.38	8/1/2028		75,000		79,688
25,000	Frontier Communications Corp.	6.75	5/1/2029		25,000		26,750
200,000	Frontier Communications Corp.	5.00	5/1/2028		200,000		208,500
425,000	Gartner, Inc.	4.50	7/1/2028		425,000		448,375
25,000	Gartner, Inc.	3.75	10/1/2030		25,000		26,344
150,000	GCI LLC	4.75	10/15/2028		150,006		159,983
500,000	GE Capital International Funding Company	3.37	11/15/2025		477,365		554,935
277,000	GE Capital International Funding Company	4.42	11/15/2035		248,811		330,612
500,000	GE Capital International Funding Company	4.40	5/15/2030		522,300		589,414
500,000	General Dynamics Corporation	4.25	4/1/2040		494,150		650,853
280,000	General Electric Company	5.88	1/14/2038		335,927		379,495
715,000	General Electric Company	4.13	10/9/2042		708,215		838,166
500,000	General Mills, Inc.	4.20	4/17/2028		489,240		599,489
630,000	General Motors Company	6.60	4/1/2036		722,411		852,952
1,000,000	General Motors Company	5.00	4/1/2035		1,039,530		1,204,079
355,000	General Motors Company	5.15	4/1/2038		353,459		426,834
500,000	General Motors Financial Company, Inc.	3.45	1/14/2022		504,340		513,377
250,000	General Motors Financial Company, Inc.	5.25	3/1/2026		252,270		294,029
750,000	General Motors Financial Company, Inc.	4.25	5/15/2023		784,620		808,329
650,000	Georgetown University	2.94	4/1/2050		651,768		654,414
220,000	Georgia Management Co.	4.30	3/15/2042		259,630		279,372
150,000	GFL Environmental Inc.	8.50	5/1/2027		158,324		166,500
3,400,000	Gilead Sciences, Inc.	2.80	10/1/2050		3,389,018		3,374,250
50,000	Global Net Lease Inc.	3.75	12/15/2027		50,000		51,549
65,000	Global Partners, LP	7.00	8/1/2027		65,000		69,550
150,000	Golden Nugget, Inc.	6.75	10/15/2024		144,365		148,923
75,000	Golden Nugget, Inc.	8.75	10/1/2025		64,076		77,063
5,100,000	Goldman Sachs Group, Inc., (The)	3.50	11/16/2026		5,045,634		5,725,481
1,000,000	Goldman Sachs Group, Inc., (The)	4.75	10/21/2045		1,055,572		1,392,678
360,000	Goldman Sachs Group, Inc., (The)	6.75	10/1/2037		443,007		550,858
1,700,000	Goldman Sachs Group, Inc., (The)	4.41	4/23/2039		1,822,244		2,173,268
175,000	Graftech Fin Inc.	4.63	12/15/2028		175,650		176,969
150,000	Graham Holdings Company	5.75	6/1/2026		161,006		157,500
170,000	Graham Packaging Co., Inc.	7.13	8/15/2028		173,237		187,850
150,000	Granite Us Hldgs Corp	11.00	10/1/2027		145,446		166,500
75,000	Gray Escrow, Inc.	7.00	5/15/2027		81,943		82,125
100,000	Gray Television, Inc.	5.88	7/15/2026		104,005		104,875
25,000	Gray Television, Inc.	4.75	10/15/2030		25,000		25,469
175,000	Great Plains Energy Incorporated	5.30	10/1/2041		202,069		239,027
50,000	Greeneden U.S. Holdings.	0.00	2/1/2027		49,504		50,047
175,000	Greystar Real Estate Partners, LLC	5.75	12/1/2025		179,144		178,325
100,000	Griffon Corp.	5.75	3/1/2028		95,229		105,750

CORPORATE BONDS, *continued*

25,000	H B Fuller CO	4.25	10/15/2028	\$	25,000	\$	25,625
275,000	H&E Equipment Services, Inc.	3.88	12/15/2028		275,000		277,943
960,000	Hackensack Meridian Health Inc.	2.68	9/1/2041		960,000		970,855
50,000	Harbor Freight Tools Usa, Inc..	0.00	10/19/2027		49,504		49,917
400,000	Hartford Financial Services Group, I. (The)	5.95	10/15/2036		552,220		560,446
350,000	HCA Inc.	5.50	6/15/2047		364,714		467,499
150,000	HCA Inc.	3.50	9/1/2030		157,545		159,386
45,000	Hecla	7.25	2/15/2028		45,000		49,163
172,813	Heritage Power LLC	0.00	7/9/2026		169,378		162,444
150,000	Hess Midstream LP	5.63	2/15/2026		150,225		156,000
80,000	Hexion Inc.	7.88	7/15/2027		80,568		85,600
225,000	Hilcorp Energy I, L.P.	6.25	11/1/2028		226,570		229,781
150,000	Hilcorp Energy I, L.P.	5.00	12/1/2024		142,762		149,313
150,000	Hill-Rom Holdings, Inc.	4.38	9/15/2027		151,565		158,467
25,000	Hilton Domestic Operating Co.	5.38	5/1/2025		25,000		26,563
175,000	Hilton Domestic Operating Co.	5.13	5/1/2026		173,625		180,688
125,000	Hilton Domestic Operating Co.	5.75	5/1/2028		125,000		135,938
75,000	Hilton Domestic Operating Co.	4.00	5/1/2031		75,000		79,133
500,000	Home Depot, Inc., (The)	3.50	9/15/2056		441,023		625,169
300,000	Home Depot, Inc., (The)	4.25	4/1/2046		292,362		397,987
550,000	Home Depot, Inc., (The)	4.50	12/6/2048		555,504		772,086
3,500,000	Home Depot, Inc., (The)	2.50	4/15/2027		3,482,955		3,840,837
500,000	Home Depot, Inc., (The)	3.30	4/15/2040		495,570		589,301
250,000	Honeywell International Inc.	2.80	6/1/2050		248,188		273,795
500,000	Honeywell International Inc.	5.70	3/15/2037		723,240		714,755
150,000	Hospitality Properties	4.38	2/15/2030		128,625		146,250
500,000	Host Hotels & Resorts, L.P.	3.88	4/1/2024		514,135		528,475
2,540,000	Host Hotels & Resorts, L.P.	3.50	9/15/2030		2,608,631		2,676,000
1,230,000	Housing and Urban Development, U.S. Department	2.85	8/1/2024		1,209,988		1,329,658
75,000	Howard Hughes Corporation, (The)	5.38	3/15/2025		76,921		77,344
30,000	Howard Hughes Corporation, (The)	5.38	8/1/2028		30,000		32,265
25,000	Howmet Aerospace Inc.	6.88	5/1/2025		25,000		29,250
3,650,000	HSBC Holdings PLC	3.03	11/22/2023		3,538,018		3,835,337
700,000	HSBC Holdings PLC	4.58	6/19/2029		700,807		828,136
175,000	Hudbay Minerals Inc	6.13	4/1/2029		175,813		188,563
150,000	Hughes Satellite Systems Corp.	6.63	8/1/2026		150,228		169,721
1,300,000	Humana Inc.	3.13	8/15/2029		1,300,697		1,435,354
200,000	Hunt Companies, Inc.	6.25	2/15/2026		192,682		205,000
1,000,000	Huntington Ingalls Industries, Inc.	3.48	12/1/2027		1,081,540		1,120,962
750,000	Husky Energy Inc.	4.40	4/15/2029		753,225		834,479
150,000	Iaa Spinco Inc	5.50	6/15/2027		151,973		159,000
3,990,245	ICG US	1.25	4/25/2031		3,866,148		3,962,372
890,000	IHC Health Services	4.13	5/15/2048		1,152,132		1,156,212
300,000	Iheartcommunications, Inc.	8.38	5/1/2027		324,271		320,238
20,000	Iheartcommunications, Inc.	5.25	8/15/2027		20,400		21,000
1,200,000	IHS Markit Ltd.	5.00	11/1/2022		1,284,456		1,283,112
150,000	Illuminate Buyer LLC	9.00	7/1/2028		157,412		165,000
300,000	Indiana Michigan Power Company	4.25	8/15/2048		298,284		387,892
150,000	Indigo National Resouces	6.88	2/15/2026		143,250		153,375
50,000	Informatica Corp	0.00	2/14/2025		49,754		50,788
2,400,000	ING Groep N.V.	4.63	1/6/2026		2,393,856		2,822,725
25,000	Ingevity Corp.	3.88	11/1/2028		25,000		25,188
150,000	Installed Building Products, Inc.	5.75	2/1/2028		153,366		159,750
100,000	Integrated Services Group, Inc.	6.50	11/30/2023		83,188		92,500
200,000	Intel Corporation	2.60	5/19/2026		193,588		218,258
2,140,000	Intel Corporation	3.25	11/15/2049		2,290,131		2,395,207
75,000	Intelligent Packaging Holdco Issuer Ltd.	9.00	1/15/2026		74,250		75,000
150,000	Intelligent Packaging Ltd.	6.00	9/15/2028		150,500		154,125
480,000	Intelsat Jackson Holdings S.A.	5.00	12/31/2040		491,868		345,600
85,000	Intelsat Jackson Holdings S.A.	5.00	12/31/2040		71,072		57,588
50,000	Intelsat Jackson Holdings S.A.	8.00	12/31/2040		50,688		51,188
25,000	Intelsat Jackson Holdings S.A.	5.00	12/31/2040		15,531		17,875
160,000	Intelsat Luxembourg S A	0.00	12/31/2040		98,313		7,200
250,000	Intercontinental Exchange, Inc.	3.00	6/15/2050		249,159		265,463
250,000	Intercontinental Exchange, Inc.	2.65	9/15/2040		248,501		256,140
150,000	Interface Inc.	5.50	12/1/2028		152,444		157,875
3,200,000	International Bank for Reconstruction and Development	2.13	3/3/2025		3,133,664		3,427,578
10,900,000	International Bank for Reconstruction and Development	0.63	4/22/2025		10,857,817		11,005,291
3,450,000	International Business Machines Corp.	4.25	5/15/2049		4,577,771		4,530,311
200,000	International Business Machines Corp.	2.88	11/9/2022		201,060		210,282
400,000	International Business Machines Corp.	2.85	5/15/2040		397,460		430,382
7,000,000	International Debelopment Association	0.38	9/23/2025		6,973,750		6,965,517
3,000,000	International Finance Corp.	2.13	4/7/2026		2,913,630		3,255,840
750,000	International Paper Company	4.40	8/15/2047		735,755		981,233
2,700,000	Interpublic Group of Companies, Inc., (The)	5.40	10/1/2048		3,641,949		3,699,448
375,000	Interpublic Group of Companies, Inc., (The)	4.75	3/30/2030		372,818		465,077

CORPORATE BONDS, *continued*

4,200,000	Interstate Power and Light Company	4.10	9/26/2028	\$	4,189,416	\$	5,001,778
150,000	IRB Holdings Inc.	7.00	6/15/2025		158,660		163,875
170,000	Iron Mountain Incorporated	5.25	7/15/2030		170,000		183,600
500,000	J. M. Smucker Company, (The)	4.25	3/15/2035		513,801		613,193
150,000	Jaguar Hldg Co li Pharmaceutical Management D.	5.00	6/15/2028		150,000		160,125
75,000	JBS USA Food Co	5.50	1/15/2030		74,969		86,157
1,250,000	JBS USA Food Co	5.75	6/15/2025		1,269,408		1,290,625
150,000	Jbs Usa Lux S A Jbs Usa Management Inc.	6.75	2/15/2028		165,857		168,525
750,000	Jefferies Financial Group Inc.	5.13	1/20/2023		819,675		819,326
510,000	Jefferies Group Ca.	2.75	10/15/2032		504,737		535,241
25,000	Jeld-Wen Inc.	4.63	12/15/2025		22,125		25,513
50,000	Jeld-Wen Inc.	6.25	5/15/2025		51,656		54,000
4,250,000	John & Catherine Macarthur Funding	1.30	12/1/2030		4,250,000		4,191,675
448,000	John Hopkins Unversity	4.08	7/1/2053		616,081		591,329
633,000	Johnson & Johnson	3.40	1/15/2038		631,149		765,775
3,000,000	Johnson & Johnson	3.50	1/15/2048		3,570,900		3,716,474
400,000	Johnson & Johnson	3.55	3/1/2036		472,080		493,983
250,000	Johnson & Johnson	2.25	9/1/2050		247,783		251,118
46,000	Joseph Ryerson & Son Inc.	8.50	8/1/2028		46,875		52,095
500,000	JPMorgan Chase & Co.	3.63	12/1/2027		489,324		568,269
750,000	JPMorgan Chase & Co.	4.13	12/15/2026		770,384		876,798
250,000	JPMorgan Chase & Co.	4.95	6/1/2045		279,735		354,181
375,000	JPMorgan Chase & Co.	3.90	1/23/2049		350,824		472,754
500,000	JPMorgan Chase & Co.	4.03	7/24/2048		456,685		633,736
750,000	JPMorgan Chase & Co.	3.90	7/15/2025		773,344		852,029
7,450,000	JPMorgan Chase & Co.	2.01	3/13/2026		7,062,153		7,825,419
4,200,000	JPMorgan Chase & Co.	3.88	7/24/2038		4,671,030		5,114,828
500,000	JPMorgan Chase & Co.	3.11	4/22/2041		500,000		558,883
500,000	JPMorgan Chase & Co.	2.53	11/19/2041		500,000		513,156
1,300,000	Kaiser Fndtn Hosps	3.27	11/1/2049		1,272,921		1,489,139
1,301,000	Kansas City Southern	2.88	11/15/2029		1,379,997		1,410,284
175,000	KB Home	6.88	6/15/2027		191,313		205,188
150,000	Kehe Dists Llc Kehe Fin Corp.	8.63	10/15/2026		151,119		168,375
500,000	Keurig Dr Pepper Inc.	4.60	5/25/2028		500,305		608,552
800,000	Kinder Morgan, Inc.	5.05	2/15/2046		812,088		976,626
500,000	Kinder Morgan, Inc.	5.55	6/1/2045		512,325		642,564
1,153,000	Kinross Gold Corp.	4.50	7/15/2027		1,262,812		1,333,488
250,000	KKR Group Finance Co., LLC	3.50	8/25/2050		247,750		277,451
300,000	KLA Corporation	3.30	3/1/2050		299,886		338,535
625,000	Koninklijke Philips NV	5.00	3/15/2042		826,063		842,640
150,000	Koppers Inc.	6.00	2/15/2025		149,039		154,500
4,600,000	Korea Development Bank, (The)	0.96	7/6/2022		4,600,000		4,631,094
3,200,000	Korea East-West Power Co., Ltd	3.88	7/19/2023		3,195,622		3,470,368
150,000	Kraft Heinz Foods Company	5.00	7/15/2035		174,896		181,836
150,000	Kraton Polymers Llc / Kraton Polymers Ca.	4.25	12/15/2025		151,691		153,015
528,000	Kroger Co., (The)	4.00	2/1/2024		549,442		580,096
50,000	Kronos Acquisition Hldgs Inc.	5.00	12/31/2026		50,000		52,161
150,000	L Brands, Inc.	6.75	7/1/2036		132,850		167,119
275,000	Laureate Education, Inc.	8.25	5/1/2025		286,361		291,500
200,000	LCPR Senior Secured Financing	6.75	10/15/2027		215,978		215,250
375,000	Legacy Lifepoint Health, Inc.	9.75	12/1/2026		392,816		412,500
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		1,148,612
1,000,000	Leggett & Platt, Incorporated	4.40	3/15/2029		1,069,700		1,144,755
150,000	Level 3 Financing, Inc.	5.25	3/15/2026		150,629		154,995
3,500,000	LG Chem, Ltd.	3.63	4/15/2029		3,622,465		3,950,342
1,095,000	Liberty Mutual Group Inc.	3.95	10/15/2050		1,131,375		1,311,266
750,000	Lincoln National Corp.	6.30	10/9/2037		1,004,093		1,033,790
500,000	Lincoln National Corp.	3.80	3/1/2028		558,525		578,428
150,000	Lions Gate Capital Holdings, LLC	5.88	11/1/2024		147,883		152,250
750,000	Lloyds Banking Group	3.90	3/12/2024		822,210		824,395
250,000	Lockheed Martin Corp.	3.60	3/1/2035		269,440		301,901
350,000	Lockheed Martin Corp.	4.07	12/15/2042		317,140		454,815
710,000	Lockheed Martin Corp.	6.15	9/1/2036		1,107,458		1,079,237
170,000	Logan Merger Sub, Inc.	5.50	9/1/2027		171,438		178,075
1,000,000	Los Angeles California Department Water & Power	6.01	7/1/2039		1,377,800		1,421,690
666,000	Lowe's Companies, Inc.	4.05	5/3/2047		804,741		833,714
1,500,000	Lowe's Companies, Inc.	4.00	4/15/2025		1,496,565		1,704,315
750,000	Lowe's Companies, Inc.	3.00	10/15/2050		749,265		802,212
1,093,000	LPL Holdings, Inc.	5.75	9/15/2025		1,097,225		1,130,621
150,000	LPL Holdings, Inc.	4.63	11/15/2027		150,786		155,250
100,000	M&T Bank Corp.	5.63	8/1/2025		101,750		104,000
175,000	M/I Homes Inc.	4.95	2/1/2028		174,820		185,246
4,200,000	Magellan Midstream Partners	4.85	2/1/2049		4,847,094		5,287,111

CORPORATE BONDS, *continued*

1,000,000	Magna International Inc.	4.15	10/1/2025	\$	1,125,960	\$	1,145,959
74,294	Mallinckrodt International Finance	0.00	9/24/2024		61,304		69,772
500,000	Marathon Petroleum Corp.	4.75	9/15/2044		452,025		574,358
4,200,000	Marathon Petroleum Corp.	5.13	4/1/2024		4,395,250		4,273,341
250,000	Marathon Petroleum Corp.	5.85	12/15/2045		224,886		308,931
250,000	Markel Corporation	4.15	9/17/2050		278,733		316,823
365,000	Markel Corporation	3.35	9/17/2029		389,707		410,386
25,000	Marriott International, Inc.	5.75	5/1/2025		24,999		29,243
560,000	Marriott International, Inc.	3.50	10/15/2032		555,957		612,407
500,000	Mars Inc Del	4.13	4/1/2054		619,725		661,200
3,350,000	Mars Inc Del	3.88	4/1/2039		3,777,795		4,103,149
555,000	Marsh & McLennan Companies, Inc.	4.20	3/1/2048		633,693		730,124
1,000,000	Massachusetts Institute of Technology	3.89	7/1/2116		1,251,970		1,267,733
1,010,000	Massachusetts Mutual Life Insurance Company	3.73	10/15/2070		898,544		1,115,104
1,500,000	MasterCard Incorporated	3.30	3/26/2027		1,495,815		1,711,326
150,000	Match Group, Inc.	4.13	8/1/2030		148,762		156,000
75,000	Mattamy Homes Ltd.	5.25	12/15/2027		76,188		79,313
100,000	Mattamy Homes Ltd.	4.63	3/1/2030		100,000		106,000
808,000	Mayo Clinic	4.00	11/15/2047		982,463		1,025,927
157,733	Mcafee LLC	0.00	9/30/2024		157,351		157,615
325,000	McDonald's Corp.	4.70	12/9/2035		407,124		420,338
1,000,000	McDonald's Corp.	4.88	12/9/2045		1,034,109		1,358,635
750,000	McDonald's Corp.	3.60	7/1/2030		867,195		879,036
150,000	MDC Partners Inc.	7.50	5/1/2024		136,946		152,063
601,000	Medtronic, Inc.	4.38	3/15/2035		621,252		809,304
250,000	Merck & Co., Inc.	2.35	6/24/2040		247,513		258,692
150,000	Meredith Corporation	6.88	2/1/2026		139,186		146,250
1,275,000	Meritage Homes Corp.	5.13	6/6/2027		1,314,033		1,424,813
150,000	Meritor Inc.	4.50	12/15/2028		150,000		153,750
4,600,000	Met Life Global Funding	0.95	7/2/2025		4,591,950		4,660,992
1,355,000	Methodist Hospital Houston Texas	2.71	12/1/2050		1,355,000		1,382,195
150,000	Michaels Stores, Inc.	8.00	7/15/2027		147,890		161,250
310,000	Microchip Technology Incorporated	4.25	9/1/2025		310,625		327,962
1,500,000	Microsoft Corporation	3.70	8/8/2046		1,438,048		1,901,977
4,000,000	Microsoft Corporation	2.53	6/1/2050		4,939,773		4,218,178
800,000	Microsoft Corporation	3.45	8/8/2036		956,464		986,501
250,000	Microsoft Corporation	3.95	8/8/2056		351,583		343,318
250,000	Midamerican Energy Co.	5.80	10/15/2036		347,161		359,352
3,610,000	MidAmerican Energy Company	3.95	8/1/2047		3,604,910		4,537,048
450,000	MidAmerican Energy Company	4.40	10/15/2044		564,570		583,644
150,000	Midcontinent Communications	5.38	8/15/2027		150,779		156,750
640,000	Midmichigan Health	3.41	6/1/2050		640,000		713,594
75,000	Milano Assicurazioni	0.00	10/1/2027		74,254		74,875
25,000	Minerals Technologies Inc.	5.00	7/1/2028		25,000		26,160
481,000	Mississippi Power Company	4.25	3/15/2042		461,950		579,662
86,000	Mississippi Power Company	4.75	10/15/2041		87,172		104,484
250,000	Mitsubishi UFJ Financial Group Inc.	3.75	7/18/2039		250,000		304,512
150,000	Molina Healthcare, Inc.	3.88	11/15/2030		150,000		160,875
3,000,000	Molson Coors Brewing	3.50	5/1/2022		3,090,390		3,119,535
750,000	Morgan Stanley	3.88	1/27/2026		762,736		860,305
500,000	Morgan Stanley	4.38	1/22/2047		496,908		680,672
3,000,000	Morgan Stanley	4.10	5/22/2023		3,181,020		3,255,703
2,100,000	Morgan Stanley	3.62	4/1/2031		2,100,000		2,442,516
3,675,000	Morgan Stanley	5.60	3/24/2051		5,670,048		5,916,551
1,000,000	Morgan Stanley	4.35	9/8/2026		1,156,440		1,178,988
750,000	Mosaic Company, (The)	5.45	11/15/2033		814,045		932,443
64,788	Mph Acquisition Holdings Llc.	5.75	6/7/2023		61,075		64,424
150,000	MPH Infotech, Inc.	5.75	11/1/2028		150,000		147,420
750,000	MPLX LP	4.13	3/1/2027		816,383		865,001
100,000	MPT Operating Partnership LP	5.00	10/15/2027		103,272		106,375
675,000	MPT Operating Partnership LP	3.50	3/15/2031		675,000		696,938
150,000	MTS Systems Corp.	5.75	8/15/2027		151,338		162,780
740,000	Multicare Health System	2.80	8/15/2050		729,925		768,701
150,000	Murphy Oil Corp.	5.75	8/15/2025		150,112		148,500
150,000	Murphy Oil USA, Inc.	5.63	5/1/2027		147,608		158,625
4,260,000	Mylan Inc.	3.13	1/15/2023		4,369,567		4,471,520
800,000	Mylan Inc.	5.20	4/15/2048		1,053,144		1,041,489
50,000	Nabors Inds	7.50	1/15/2028		50,000		34,235
25,000	Nabors Inds	7.25	1/15/2026		25,000		17,529
336,000	Nabors Industries, Inc.	5.75	2/1/2025		264,404		175,147
500,000	Nasdaq, Inc.	2.50	12/21/2040		500,000		493,548
4,225,000	National Australia Bank Limited	3.63	6/20/2023		4,211,227		4,558,383
3,450,000	National Bank of Canada	0.55	11/15/2024		3,445,101		3,459,683
150,000	National CineMedia, LLC	5.75	8/15/2026		145,594		107,250
145,000	National CineMedia, LLC	5.88	4/15/2028		134,150		122,525
1,200,000	National Securities Clearing Corp.	1.20	4/23/2023		1,198,872		1,223,947

CORPORATE BONDS, *continued*

1,083,000	Nationstar Mtg Hldgs	6.00	1/15/2027	\$	1,042,388	\$	1,149,334
105,000	Nationstar Mtg Hldgs	5.50	8/15/2028		105,000		110,250
250,000	Nationstar Mtg Hldgs	5.13	12/15/2030		251,694		261,305
245,000	Navient Corporation	5.00	3/15/2027		241,101		247,144
375,000	Navistar International Corp.	6.63	11/1/2025		381,717		392,869
50,000	Navistar International Corp.	9.50	5/1/2025		50,000		56,125
50,000	Ncl Corp	3.63	12/15/2024		32,531		47,500
45,000	Ncl Corp	10.25	2/1/2026		45,000		52,650
25,000	NCR Corp.	8.13	4/15/2025		25,000		27,841
25,000	NCR Corp.	5.25	10/1/2030		25,000		26,813
50,000	NCR Corp.	5.00	10/1/2028		50,000		52,750
4,500,000	Nederlandse Waterschapsbank N.V.	2.38	3/24/2026		4,617,585		4,906,575
1,146,000	Nestle Holdings, Inc.	4.00	9/24/2048		1,130,609		1,524,843
150,000	Netflix, Inc.	5.88	11/15/2028		150,685		179,813
750,000	Nevada Power Company	6.65	4/1/2036		1,146,090		1,145,269
150,000	New Enterprise Stone & Lime Co., Inc.	9.75	7/15/2028		150,000		164,250
35,000	New Gold Inc	6.38	5/15/2025		32,729		36,575
115,000	New Gold Inc	7.50	7/15/2027		119,750		127,075
25,000	New Home Company Inc., (The)	7.25	10/15/2025		25,000		25,675
325,000	New Red Finance	4.00	10/15/2030		324,949		329,365
700,000	New York & Presbyterian Hospital	3.95	8/1/2119		757,435		815,220
600,000	New York & Presbyterian Hospital	3.56	8/1/2036		692,514		666,246
2,720,000	New York Life Insurance Company	5.88	5/15/2033		2,677,797		3,730,814
350,000	New York Life Insurance Company	3.75	5/15/2050		347,862		418,682
125,000	Newfield Exploration Company	5.63	7/1/2024		128,788		133,892
500,000	Newmont Mining Corp.	6.25	10/1/2039		761,025		756,755
150,000	Nexstar Escrow Inc	5.63	7/15/2027		156,821		160,688
50,000	Nexstar Broadcasting Inc.	4.75	11/1/2028		50,000		52,313
500,000	NextEra Energy Capital Holdings, Inc.	5.65	5/1/2079		545,000		589,223
190,000	NGPL PipeCo LLC	4.88	8/15/2027		197,254		215,262
30,000	NGPL PipeCo LLC	4.38	8/15/2022		30,000		31,255
75,000	NGPL PipeCo LLC	7.77	12/15/2037		95,835		101,398
35,000	Nielsen Finance LLC	5.88	10/1/2030		35,000		39,594
200,000	Nielsen Finance LLC	5.63	10/1/2028		200,525		217,310
70,000	Nielsen Luxembourg	5.00	2/1/2025		72,065		71,838
500,000	NIKE, Inc.	3.25	3/27/2040		496,870		581,594
2,975,000	NIKE, Inc.	3.38	3/27/2050		3,431,782		3,680,498
500,000	NiSource Finance Corp.	4.80	2/15/2044		483,221		654,877
400,000	NiSource Finance Corp.	5.65	2/1/2045		424,080		575,375
3,000,000	Nissan Motar Ltd.	4.81	9/17/2030		3,073,110		3,378,050
350,000	Nissan Motar Ltd.	4.35	9/17/2027		366,170		386,585
250,000	Noble Energy, Inc.	4.95	8/15/2047		226,235		356,060
515,000	Noble Energy, Inc.	5.25	11/15/2043		481,610		739,771
1,000,000	Nomura Holding Inc.	2.65	1/16/2025		1,045,060		1,067,969
150,000	Norbord Inc.	5.75	7/15/2027		150,243		161,253
4,400,000	Nordea Bank AB	4.25	9/21/2022		4,563,240		4,670,713
551,000	Norfolk Southern Corp.	3.94	11/1/2047		378,436		671,831
850,000	Norfolk Southern Corp.	5.64	5/17/2029		1,093,823		1,073,121
500,000	Northern Sts Pwr Management Minn.	3.60	5/15/2046		544,765		606,939
375,000	Northrop Grumman Corp.	5.15	5/1/2040		373,159		518,325
1,000,000	Northrop Grumman Corp.	4.40	5/1/2030		1,211,320		1,241,248
70,000	NOVA Chemicals Corp.	5.25	6/1/2027		73,542		74,586
2,900,000	Novartis Capital Corp.	4.40	5/6/2044		3,910,650		3,992,842
275,000	Novelis Inc.	5.88	9/30/2026		282,238		287,375
1,625,000	NRG Energy, Inc.	6.63	1/15/2027		1,711,375		1,716,065
175,000	NRG Energy, Inc.	5.25	6/15/2029		184,678		192,500
150,000	NRG Energy, Inc.	3.63	2/15/2031		150,700		154,320
3,250,000	NSTAR Electric Company	3.25	5/15/2029		3,261,472		3,736,007
500,000	Nutrien Ltd.	4.90	6/1/2043		474,780		640,094
500,000	Nutrien Ltd.	5.25	1/15/2045		640,540		681,006
500,000	NVIDIA Corporation	3.50	4/1/2050		498,710		606,544
255,000	NXP Semiconductors	3.40	5/1/2030		254,357		289,174
367,000	Occidental Petroleum Corp.	2.70	2/15/2023		348,054		366,651
100,000	Occidental Petroleum Corp.	2.90	8/15/2024		76,594		96,250
25,000	Occidental Petroleum Corp.	3.45	7/15/2024		19,438		23,875
1,200,000	Occidental Petroleum Corp.	6.63	10/10/2036		526,500		552,000
200,000	Occidental Petroleum Corp.	6.63	9/1/2030		206,750		217,150
25,000	Occidental Petroleum Corp.	4.63	6/15/2045		21,063		21,791
25,000	Occidental Petroleum Corp.	4.40	4/15/2046		20,950		21,787
50,000	Occidental Petroleum Corp.	6.13	1/1/2031		50,000		53,510
25,000	Occidental Petroleum Corp.	4.10	2/15/2047		19,938		20,436
200,000	OCI N.V.	5.25	11/1/2024		206,940		207,750
500,000	Ohio Power Company	6.60	2/15/2033		712,225		694,450
1,000,000	Ohio State University	3.80	12/1/2046		1,259,130		1,224,460
1,250,000	OhioHealth Corporation	3.04	11/15/2050		1,356,263		1,368,313
275,000	Olympus Merger Sub, Inc.	8.50	10/15/2025		232,934		265,959
165,000	On Semiconductor Corp.	3.88	9/1/2028		165,338		170,775
250,000	Oncor Electric Delivery Company LLC	5.30	6/1/2042		284,145		357,323

CORPORATE BONDS, *continued*

375,000	Oncor Electric Delivery Company LLC	3.70	5/15/2050	\$	373,894	\$	465,658
400,000	Oncor Electric Delivery Company LLC	4.55	12/1/2041		529,180		529,690
150,000	One Gas Inc.	2.00	5/15/2030		149,214		156,461
50,000	Onemain Fin Corp.	4.00	9/15/2030		50,000		51,881
750,000	Oneok Partners, L.P.	6.13	2/1/2041		844,641		901,248
760,000	Oneok Partners, L.P.	6.65	10/1/2036		873,552		960,264
750,000	Oneok, Inc.	4.25	2/1/2022		774,390		771,990
750,000	Ontario Teachers Cadillac Fairview Pptys.	3.88	3/20/2027		829,823		828,181
150,000	Open Text Corporation	3.88	2/15/2028		150,169		156,000
500,000	Oracle Corp.	3.85	7/15/2036		486,073		603,782
500,000	Oracle Corp.	4.13	5/15/2045		482,335		617,199
500,000	Oracle Corp.	3.60	4/1/2040		498,655		585,594
500,000	O'Reilly Automotive, Inc.	3.55	3/15/2026		497,931		564,115
850,000	O'Reilly Automotive, Inc.	4.20	4/1/2030		1,005,686		1,023,937
500,000	O'Reilly Automotive, Inc.	1.75	3/15/2031		497,720		500,770
75,000	Orezone Gold Corp.	5.75	10/15/2028		75,188		76,125
325,000	Orlando Health Inc.	3.33	10/1/2050		325,000		360,382
5,100,000	Owens Corning	3.95	8/15/2029		5,089,137		5,881,741
125,000	Owens-Brockway Glass Container Inc.	6.63	5/13/2027		129,438		135,313
50,000	P & L Dev Corp.	7.75	11/15/2025		51,375		53,750
173,000	Pacific Gas & Electric Company	4.30	3/15/2045		192,030		184,446
109,000	Pacific Gas & Electric Company	4.45	4/15/2042		122,080		118,032
218,000	Pacific Gas & Electric Company	4.25	3/15/2046		237,620		234,032
190,000	PacifiCorp	5.25	6/15/2035		213,210		263,239
250,000	PacifiCorp	4.10	2/1/2042		289,245		307,325
500,000	PacifiCorp	6.10	8/1/2036		704,355		721,281
150,000	Par Pharmaceutical, Inc.	7.50	4/1/2027		150,796		162,750
3,000	Park Aerospace	5.25	8/15/2022		3,041		3,149
205,000	Park Hotels & Resorts Inc.	7.50	6/1/2025		209,763		221,400
75,000	Park Hotels & Resorts Inc.	5.88	10/1/2028		74,844		79,875
150,000	Park Ohio Inc.	6.63	4/15/2027		128,267		155,250
3,750,000	Parsley Energy Corp.	5.63	10/15/2027		3,966,750		4,104,375
75,000	Patrick Industries, Inc.	7.50	10/15/2027		75,000		81,750
30,000	PBF Holdings Company	9.25	5/15/2025		30,000		29,577
150,000	PBF Logistics, LP	6.88	5/15/2023		153,805		143,625
85,000	Peacehealth	1.38	11/15/2025		85,000		86,757
375,000	PECO Energy Company	4.15	10/1/2044		453,236		482,758
360,000	Pennsylvania Electric Company	6.15	10/1/2038		473,126		455,265
75,000	Pennymac Financial Services	5.38	10/15/2025		75,000		79,313
3,000,000	Penske Automotive Group, Inc.	4.88	7/11/2022		3,340,380		3,198,332
325,000	Pentair Finance S.a r.l.	4.50	7/1/2029		367,049		384,221
554,000	PepsiCo, Inc.	2.88	10/15/2049		543,701		620,234
500,000	PepsiCo, Inc.	4.45	4/14/2046		539,836		697,583
250,000	PepsiCo, Inc.	3.38	7/29/2049		306,583		303,357
660,000	Petrobras Global Finance	8.75	5/23/2026		782,892		857,340
840,000	Petroleos Mexicanos	7.69	1/23/2050		725,340		846,930
250,000	PetSmart, Inc.	5.88	6/1/2025		232,267		256,875
125,000	PetSmart, Inc.	7.13	3/15/2023		118,125		125,000
25,000	Pfg Escrow Corp.	5.50	10/15/2027		24,250		26,375
300,000	Pfizer Inc.	2.75	6/3/2026		293,741		331,496
500,000	Pfizer Inc.	4.00	12/15/2036		510,372		633,083
500,000	Pfizer Inc.	4.20	9/15/2048		498,810		672,814
700,000	Pfizer Inc.	5.95	4/1/2037		890,042		1,049,403
300,000	Pfizer Inc.	2.55	5/28/2040		298,137		320,425
355,000	PG&E Corp.	5.25	7/1/2030		358,156		390,500
90,000	PG&E Corp.	5.00	7/1/2028		88,750		95,850
150,000	Pgt Escrow Issuer Inc	6.75	8/1/2026		161,786		159,563
1,000,000	Pharmacia Corp.	6.60	12/1/2028		1,377,860		1,393,869
500,000	Phillips 66	3.85	4/9/2025		555,875		560,904
500,000	Phillips 67	3.75	3/1/2028		535,965		542,449
350,000	Pilgrim's Pride Corp.	5.88	9/30/2027		357,273		379,614
600,000	Pilgrim's Pride Corp.	5.75	3/15/2025		611,786		615,960
125,000	Pisces Midco Inc	8.00	4/15/2026		120,569		131,563
147,000	Plains All American Pipeline, L.P.	4.50	12/15/2026		144,332		164,657
2,883,000	Plains All American Pipeline, L.P.	3.55	12/15/2029		2,477,842		3,017,071
125,000	Plains All American Pipeline, L.P.	5.15	6/1/2042		124,410		134,183
275,000	Plains All American Pipeline, L.P.	4.30	1/31/2043		243,826		270,572
150,000	Plastipak Holdings Inc.	6.25	10/15/2025		146,173		154,500
213,750	Playtika Holding Corp.	0.00	12/10/2024		209,479		214,795
100,000	PM Gen Purchaser LLC	9.50	10/1/2028		104,875		110,750
3,700,000	PNC Financial Services Group, Inc., (The)	2.20	11/1/2024		3,698,779		3,932,325
400,000	Polar Tankers, Inc.	5.95	5/10/2037		454,469		495,702
25,000	Polyone Corp.	5.75	5/15/2025		25,000		26,563
1,000,000	Post Holdings, Inc.	5.00	8/15/2026		1,038,750		1,032,500
150,000	Post Holdings, Inc.	4.63	4/15/2030		158,250		157,794
750,000	Potomac Electric Power Co.	6.50	11/15/2037		1,177,485		1,139,598
50,000	Powerteam Services	9.03	12/4/2025		48,000		55,631
500,000	PPL Capital Funding	4.13	4/15/2030		499,830		598,143

CORPORATE BONDS, *continued*

225,000	Ppl Elec Management Corp.	4.13	6/15/2044	\$	268,562	\$	281,525
250,000	Precision Castparts Corp.	4.38	6/15/2045		254,208		314,506
200,000	Precision Drilling Corp.	7.13	1/15/2026		194,000		174,000
684,000	President & Fellows Harvard College	4.88	10/15/2040		993,517		970,454
25,000	Prime Inc.	7.25	11/1/2025		25,000		26,563
350,000	Public Service Company of Colorado	3.55	6/15/2046		305,571		408,740
4,125,000	Public Service Company of Colorado	3.70	6/15/2028		4,116,131		4,810,153
250,000	Public Service Electric and Gas Company	5.50	3/1/2040		328,693		360,625
750,000	Public Service Electric and Gas Company	4.05	5/1/2045		880,928		916,672
1,500,000	Public Service Electric and Gas Company	3.70	5/1/2028		1,737,044		1,741,165
1,000,000	Quest Diagnostics Incorporated	4.25	4/1/2024		1,111,100		1,106,413
150,000	Quicken Loans Inc.	5.25	1/15/2028		149,152		160,125
50,000	Quicken Loans Inc.	3.88	3/1/2031		50,000		51,875
20,000	Qwest Corp.	6.75	12/1/2021		20,984		20,923
60,000	Rackspace Technology Global Inc.	5.38	12/1/2028		60,000		62,862
175,000	Radiate Holdco LLC	4.50	9/15/2026		174,861		180,469
75,000	Radiate Holdco LLC	6.50	9/15/2028		75,000		79,031
125,000	Rain CII Carbon Llc	7.25	4/1/2025		122,065		126,875
175,000	Range Resources Corp.	4.88	5/15/2025		152,233		165,303
113,000	Range Resources Corp.	5.00	3/15/2023		100,648		110,175
100,000	Range Resources Corp.	9.25	2/1/2026		100,000		104,500
25,000	Rattler Midstream LP	5.63	7/15/2025		25,000		26,406
750,000	Raytheon Technologies	4.35	4/15/2047		763,943		984,990
350,000	Raytheon Technologies	4.88	10/15/2040		468,489		455,905
480,000	Realty Income Corporation	3.25	1/15/2031		519,557		544,139
435,000	Refinitiv US Holdings Inc.	8.25	11/15/2026		443,416		474,694
175,000	Regeneron Pharmaceuticals, Inc.	1.75	9/15/2030		174,822		172,329
3,100,000	Reliance Standard Life Global Funding	2.15	1/21/2023		3,106,262		3,177,984
535,000	Resolution Funding Corp.	0.00	4/15/2030		469,179		475,352
400,000	Resolution Funding Corp.	0.00	10/15/2029		355,508		357,434
100,000	Resolution Funding Corp.	0.00	1/15/2028		92,644		93,470
59,000	Reynolds Group Issuer Inc.	5.13	7/15/2023		59,811		59,726
25,000	RHP Hotel PPTY & Financial Corp.	5.00	4/15/2023		18,438		25,063
500,000	Rio Tinto Finance (USA) Limited	3.75	6/15/2025		517,042		564,363
225,000	Rockies Express Pipeline LLC	6.88	4/15/2040		249,811		244,879
250,000	Rogers Communications Inc.	5.45	10/1/2043		270,540		352,692
229,000	Rogers Communications Inc.	4.50	3/15/2043		292,717		291,299
200,000	Rolls Royce	5.75	10/15/2027		200,000		221,500
3,700,000	Royal Bank of Scotland	2.36	5/22/2024		3,700,000		3,850,000
25,000	Royal Caribbean Cruises	5.25	11/15/2022		25,563		25,103
150,000	Royal Caribbean Cruises	9.13	6/15/2023		159,375		162,750
350,000	Royalty Pharma	3.30	9/2/2040		337,011		368,011
3,350,000	Royalty Pharma	3.55	9/2/2050		3,496,429		3,569,259
500,000	S. C. Johnson & Son, Inc.	4.75	10/15/2046		534,015		695,182
525,000	Sally Holdings, LLC	5.63	12/1/2025		511,795		539,438
81,000	Sally Holdings, LLC	5.63	6/22/2024		77,766		81,203
1,180,000	San Diego Gas & Electric Company	5.35	5/15/2035		1,427,743		1,532,286
4,200,000	Santander Hldgs USA	3.40	1/18/2023		4,319,952		4,411,604
150,000	SBA Communications Corp.	3.88	2/15/2027		149,571		157,545
1,000,000	SBA Communications Corp.	4.00	10/1/2022		1,010,000		1,010,000
150,000	Science Applications Intl Management New.	4.88	4/1/2028		147,300		159,000
25,000	Scripps Escrow li Inc.	5.38	1/15/2031		25,000		26,063
175,000	Scripps Escrow li Inc.	3.88	1/15/2029		177,188		181,871
40,000	Scripps Escrow Inc	5.88	7/15/2027		40,000		41,788
150,000	Seaworld Entertainment, Inc.	9.50	8/1/2025		155,172		162,844
150,000	Select Medical Corporation	6.25	8/15/2026		154,243		161,538
350,000	Selective Insurance Group, Inc.	5.38	3/1/2049		343,105		447,614
500,000	Semptra Energy	3.80	2/1/2038		432,265		579,151
200,000	Sensata PLC	6.25	2/15/2026		208,250		207,875
225,000	Sensata Technologies	3.75	2/15/2031		225,000		233,231
210,000	Service Corporation International	3.38	8/15/2030		210,000		218,444
100,000	Shea Homes Ltd.	4.75	2/15/2028		86,625		103,500
1,500,000	Shell International Finance B.V.	4.00	5/10/2046		1,440,116		1,889,123
750,000	Sherwin-Williams Company, (The)	2.95	8/15/2029		811,980		825,252
20,000	Shift4 Pmts Pmts Llc Llc / Shift In.	4.63	11/1/2026		20,375		20,800
500,000	Shire Acquisitions Investments Ireland D	2.88	9/23/2023		481,764		530,214
500,000	Siemens Financieringsmaatschappij N.V.	3.30	9/15/2046		462,196		587,226
500,000	Sierra Pacific Power Company	2.60	5/1/2026		482,331		542,932
150,000	Silgan Holdings Inc.	4.13	2/1/2028		143,289		155,813
1,000,000	Simon Property Group, L.P.	4.25	11/30/2046		998,329		1,161,275
125,000	Sinclair Television Group, Inc.	5.88	3/15/2026		129,312		128,523
150,000	Sinclair Television Group, Inc.	4.13	12/1/2030		150,000		153,485
150,000	Sirius XM Radio Inc.	5.00	8/1/2027		151,270		159,377
75,000	Six Flags Operations Inc.	5.50	4/15/2027		72,500		77,063
50,000	Six Flags Operations Inc.	4.88	7/31/2024		43,125		50,044
150,000	Sizzling Platter	8.50	11/28/2025		150,225		156,030
820,000	Smith PLC	2.03	10/14/2030		820,000		835,349

CORPORATE BONDS, *continued*

4,200,000	Societe Generale	4.25	9/14/2023	\$	4,480,602	\$	4,580,513
150,000	Solenis LLC	0.00	6/26/2026		147,952		149,000
146,843	Solenis LLC	0.00	6/26/2025		144,649		146,513
150,000	Sonic Automotive, Inc.	6.13	3/15/2027		145,879		158,063
750,000	Southern Baptist Hosp Fla Inc.	4.86	7/15/2045		923,565		915,571
750,000	Southern California Edison Company	5.55	1/15/2036		887,714		955,075
165,000	Southern California Edison Company	3.65	2/1/2050		174,011		187,409
165,000	Southwest Gas Corp.	4.15	6/1/2049		164,916		202,596
250,000	Southwestern Electric Power Company	6.20	3/15/2040		336,340		365,778
50,000	Sp Finco Llc	6.75	7/1/2025		44,759		50,875
200,000	SPCM	4.88	9/15/2025		207,250		206,250
150,000	Specialty Building Products Holdings, LLC	6.38	9/30/2026		150,525		158,961
300,000	Spectra Energy Partners, LP	5.95	9/25/2043		354,765		387,883
970,000	Spectrum Management Holding Company, LLC	4.50	9/15/2042		910,073		1,136,643
150,000	Speedway Motorsports, LLC	4.88	11/1/2027		148,322		148,500
75,000	Spirit AeroSystems Holdings, Inc.	7.50	4/15/2025		76,833		80,438
415,000	Springleaf Finance Corp.	7.13	3/15/2026		457,032		490,738
245,000	Springleaf Finance Corp.	6.63	1/15/2028		246,682		290,938
1,025,000	Springleaf Finance Corp.	6.88	3/15/2025		1,063,188		1,190,281
220,000	Sprint Capital Corp.	6.88	11/15/2028		233,040		290,066
105,000	Sprint Capital Corp.	8.75	3/15/2032		122,352		166,254
200,000	Sprint Corp.	7.13	6/15/2024		229,688		234,000
60,000	Sprint Corp.	7.63	2/15/2025		65,118		71,750
250,000	Sprint Corp.	7.63	3/1/2026		293,628		310,299
200,000	Sprint Corp.	7.88	9/15/2023		230,750		231,560
1,300,000	Sprint Nextel Corp.	6.00	11/15/2022		1,384,500		1,407,250
75,000	Srm LLC	6.00	11/1/2028		75,000		78,387
250,000	Ssl Robotics Llc	9.75	12/31/2023		245,000		282,500
500,000	Standard Chartered PLC	5.30	1/9/2043		536,685		637,643
125,000	Standard Industries, Inc.	4.75	1/15/2028		124,350		131,563
30,000	Standard Industries, Inc.	5.00	2/15/2027		29,850		31,350
1,175,000	Standard Industries, Inc.	4.38	7/15/2030		1,173,625		1,256,933
170,000	Standard Industries, Inc.	3.38	1/15/2031		170,000		170,850
3,050,000	Starbucks Corp.	2.45	6/15/2026		3,031,267		3,293,203
3,000,000	State Street Corp.	3.15	3/30/2031		3,004,643		3,419,010
400,000	Steel Dynamics, Inc.	3.25	10/15/2050		388,058		417,770
350,000	Steel Dynamics, Inc.	1.65	10/15/2027		348,015		360,721
40,000	Stericycle, Inc.	3.88	1/15/2029		40,000		41,100
150,000	Stevens Hldg Co Inc	6.13	10/1/2026		150,825		162,000
175,000	STL Holding Company, LLC	7.50	2/15/2026		175,000		179,375
150,000	Suburban Propane Partners, L.P.	5.75	3/1/2025		151,497		153,000
1,250,000	Suburban Propane Partners, L.P.	5.88	3/1/2027		1,257,125		1,306,250
150,000	Summit Materials, LLC	5.13	6/1/2025		138,349		152,625
215,000	Summit Materials, LLC	5.25	1/15/2029		216,344		225,750
150,000	Suncoke Energy Partners	7.50	6/15/2025		137,173		148,905
75,000	Sunoco Lp Sunoco Fin Corp.	5.88	3/15/2028		78,208		81,000
550,000	Sunoco Lp Sunoco Fin Corp.	5.50	2/15/2026		539,813		563,750
200,000	Sunoco Lp Sunoco Fin Corp.	4.50	5/15/2029		200,000		208,000
100,000	Superior Plus, LP	7.00	7/15/2026		105,500		106,875
675,000	Swiss Re Treasury Corp.	4.25	12/6/2042		830,245		850,145
30,000	Symantec Corp.	5.00	4/15/2025		30,600		30,600
300,000	Sysco Corp.	6.60	4/1/2050		299,301		462,049
300,000	Sysco Corp.	6.60	4/1/2040		299,406		438,827
4,600,000	Takeda Pharmaceutical Co Ltd	4.40	11/26/2023		4,595,906		5,093,927
975,000	Takeda Pharmaceutical Co Ltd	2.05	3/31/2030		973,089		998,002
375,000	Takeda Pharmaceutical Co Ltd	3.03	7/9/2040		375,000		395,740
950,000	Tallgrass Energy Partners	5.50	1/15/2028		922,809		970,188
850,000	Tallgrass Energy Partners	7.50	10/1/2025		867,625		917,652
25,000	Tallgrass Energy Partners	6.00	12/31/2030		25,000		25,726
175,000	Targa Resources Partners LP	6.50	7/15/2027		168,513		189,875
150,000	Targa Resources Partners LP	4.88	2/1/2031		150,105		163,439
25,000	Targa Resources Partners LP	5.38	2/1/2027		25,594		26,259
325,000	Taylor Morrison Cmnty Inc	5.88	6/15/2027		335,273		368,329
450,000	Taylor Morrison Cmnty Inc	6.63	7/15/2027		448,188		486,338
270,000	Taylor Morrison Cmnty Inc	5.13	8/1/2030		270,000		302,400
375,000	Teachers Insurance & Annuity	4.27	5/15/2047		423,848		468,924
50,000	Tech Data Corp.	3.50	6/30/2025		49,254		50,266
850,000	Teck Resource Ltd.	5.20	3/1/2042		817,751		970,572
25,000	TEGNA Inc.	4.75	3/15/2026		25,000		26,695
150,000	TEGNA Inc.	5.00	9/15/2029		150,140		158,463
150,000	Telecom Italia Capital, Societe Anonyme	6.38	11/15/2033		174,128		184,500
335,000	Tempo Acquisition, LLC	6.75	6/1/2025		340,603		346,239
25,000	Tempo Acquisition, LLC	5.75	6/1/2025		25,000		26,563
150,000	Tempur Sealy International, Inc.	5.50	6/15/2026		147,379		156,105
200,000	Tenet Healthcare Corp.	5.13	11/1/2027		211,500		211,750
150,000	Tenet Healthcare Corp.	6.25	2/1/2027		153,163		159,000
325,000	Tenet Healthcare Corp.	6.75	6/15/2023		347,875		348,563

CORPORATE BONDS, *continued*

125,000	Tenet Healthcare Corp.	7.00	8/1/2025	\$	124,750	\$	129,206
125,000	Tenet Healthcare Corp.	6.88	11/15/2031		118,500		131,875
773,000	Tenet Healthcare Corp.	4.63	6/15/2028		756,110		809,718
700,000	Tenet Healthcare Corp.	4.63	7/15/2024		693,390		717,514
25,000	Tenet Healthcare Corp.	4.88	1/1/2026		25,000		26,153
275,000	Tenet Healthcare Corp.	6.13	10/1/2028		275,000		286,545
300,000	Tenet Healthcare Corp.	7.50	4/1/2025		326,250		327,750
150,000	Tenneco Inc	5.00	7/15/2026		136,922		138,000
100,000	Tenneco Inc	7.88	1/15/2029		102,188		112,276
340,000	Terrier Media Buyer, Inc	8.88	12/15/2027		343,090		374,850
275,000	Texas Eastern Transmission	3.50	1/15/2028		294,324		301,397
1,000,000	Texas Health Resources	2.33	11/15/2050		939,325		942,344
685,000	Texas Instruments Incorporated	3.88	3/15/2039		755,166		854,134
1,200,000	Textron Inc.	4.00	3/15/2026		1,274,496		1,352,940
100,000	Tibco Software	0.00	2/14/2028		99,505		100,833
49,875	Tibco Software	0.00	6/30/2026		48,638		48,830
1,200,000	T-Mobile USA, Inc.	4.50	4/15/2050		1,286,856		1,480,062
500,000	T-Mobile USA, Inc.	4.38	4/15/2040		516,509		610,185
375,000	T-Mobile USA, Inc.	3.00	2/15/2041		372,971		388,770
375,000	T-Mobile USA, Inc.	3.60	11/15/2060		374,044		398,040
175,000	TopBuild Corp.	5.63	5/1/2026		179,130		181,344
2,620,000	Total System Services, Inc.	4.00	6/1/2023		2,631,816		2,833,471
25,000	Townsquare Media Inc	6.88	2/1/2026		25,000		26,183
115,000	TPC Group Inc.	10.50	8/1/2024		112,595		94,875
165,000	Tractor Supply Company	1.75	11/1/2030		163,142		165,838
75,000	TransDigm Inc.	6.38	6/15/2026		77,179		77,625
150,000	TransDigm Inc.	5.50	11/15/2027		150,275		157,695
150,000	Transocean Inc	7.50	1/15/2026		143,360		69,000
200,000	Transocean Inc	7.25	11/1/2025		191,710		102,000
75,000	Transocean Inc	8.00	2/1/2027		75,000		75,344
250,000	Travelers Companies, Inc., (The)	4.00	5/30/2047		314,058		324,407
150,000	Treehouse Foods, Inc.	4.00	9/1/2028		150,000		155,156
175,000	Tri Pointe Homes Inc.	5.70	6/15/2028		177,194		197,575
150,000	Trinseo Materials	5.38	9/1/2025		146,040		153,188
275,000	Tronox Finance PLC	5.75	10/1/2025		258,023		285,313
55,000	Tronox Incorporated	6.50	4/15/2026		52,301		57,269
50,000	Tronox Incorporated	6.50	5/1/2025		50,000		53,500
500,000	TTX Company	3.90	2/1/2045		471,385		590,511
500,000	Tucson Electric Power Company	4.00	6/15/2050		495,690		610,958
950,000	Tufts University	5.02	4/15/2112		1,269,552		1,239,290
100,000	TWDC Enterprise 18 Corp.	7.00	3/1/2032		129,276		149,779
1,500,000	TWDC Enterprise 18 Corp.	3.70	10/15/2025		1,544,115		1,697,844
200,000	TWDC Enterprise 18 Corp.	7.43	10/1/2026		205,292		270,092
1,250,000	TWDC Enterprise 18 Corp.	4.75	9/15/2044		1,341,886		1,715,488
185,000	TWDC Enterprise 18 Corp.	3.50	5/13/2040		184,815		217,466
205,000	TWDC Enterprise 18 Corp.	4.13	12/1/2041		244,034		258,027
37,000	Twin River Worldwide Holdings, Inc.	6.75	6/1/2027		38,724		39,683
3,550,000	U.S. Bancorp	1.45	5/12/2025		3,545,918		3,684,199
75,000	U.S. Concrete, Inc.	6.38	6/1/2024		78,219		76,875
25,000	U.S. Concrete, Inc.	5.13	3/1/2029		25,000		25,750
280,703	U.S. Small Business Administration	3.54	12/1/2038		280,703		309,913
334,412	U.S. Small Business Administration	3.87	11/1/2038		334,412		376,577
250,000	Union Pacific Corp.	3.35	8/15/2046		211,533		279,125
144,000	Union Pacific Corp.	3.88	2/1/2055		153,088		177,458
285,000	Union Pacific Corp.	3.60	9/15/2037		258,546		332,448
295,000	Union Pacific Corp.	3.75	2/5/2070		304,906		356,829
1,080,000	Union Pacific Corp.	3.95	8/15/2059		1,274,400		1,330,840
150,000	Unisys CORP	6.88	11/1/2027		151,776		163,875
374,388	United Airls Inc Aa Pass Management Trs.	2.70	11/1/2033		373,695		361,215
100,000	United Nat Foods Inc.	6.75	10/15/2028		100,000		104,623
460,000	United Parcel Service, Inc.	3.75	11/15/2047		539,566		583,229
2,625,000	United Rentals (North America), Inc.	5.25	1/15/2030		2,761,488		2,913,750
50,000	United Rentals (North America), Inc.	4.00	7/15/2030		50,000		52,625
150,000	United Rentals (North America), Inc.	4.88	1/15/2028		156,911		159,750
200,000	United Rentals, Inc.	3.88	2/15/2031		200,000		209,810
3,500,000	United States Treasury Inflation Linked Notes	0.13	10/15/2024		3,562,710		3,808,253
500,000	United Technologies Corp.	4.50	6/1/2042		559,160		652,006
765,000	United Technologies Corp.	4.45	11/16/2038		926,834		964,625
170,000	United Technologies Corp.	6.05	6/1/2036		244,690		246,675
500,000	UnitedHealth Group Incorporated	3.45	1/15/2027		507,799		572,490
750,000	UnitedHealth Group Incorporated	4.25	6/15/2048		762,540		1,001,505
938,000	UnitedHealth Group Incorporated	6.50	6/15/2037		1,465,401		1,500,638
260,000	UnitedHealth Group Incorporated	4.63	7/15/2035		337,519		348,401
250,000	UnitedHealth Group Incorporated	3.95	10/15/2042		301,750		315,803
150,000	Univar Solutions Usa Inc	5.13	12/1/2027		150,943		158,438
2,000,000	University California Revs	1.61	5/15/2030		2,000,000		2,021,040
780,000	University Pennsylvania	2.40	10/1/2050		780,000		795,641

CORPORATE BONDS, *continued*

1,000,000	University Virginia Revs	2.26	9/1/2050	\$	1,000,000	\$	989,980
150,000	Univision Communications Inc.	5.13	2/15/2025		146,055		151,125
340,000	Univision Communications Inc.	6.63	6/1/2027		337,075		365,177
188,000	Unum Group	7.25	3/15/2028		230,759		239,210
1,175,000	UpJohn Inc.	3.85	6/22/2040		1,186,902		1,326,189
388,877	Us Airways Group Inc.	5.90	4/1/2026		371,378		388,692
100,000	US Foods Holding Corp.	5.88	6/15/2024		97,813		101,375
700,000	USAA Capital Corp.	1.50	5/1/2023		701,778		718,027
594,000	Valero Energy Corp.	6.63	6/15/2037		807,555		790,131
25,000	Valvoline, Inc.	3.63	6/15/2031		25,000		25,656
275,000	Venator Financial	5.75	7/15/2025		235,875		257,125
50,000	Venator Financial	9.50	7/1/2025		49,004		54,500
1,000,000	Ventas Realty Ltd.	3.25	10/15/2026		1,029,010		1,102,220
325,000	Ventas Realty Ltd.	5.70	9/30/2043		392,311		420,783
170,000	Ventas, Inc.	7.50	9/1/2025		170,000		174,463
500,000	Vereit Partnership	2.85	12/15/2032		496,636		522,825
220,000	Verizon Communications Inc.	3.85	11/1/2042		186,472		260,927
4,700,000	Verizon Communications Inc.	4.27	1/15/2036		5,337,804		5,829,318
309,000	Verizon Communications Inc.	4.81	3/15/2039		306,864		403,127
715,000	Verizon Communications Inc.	4.86	8/21/2046		715,498		966,277
400,000	Verizon Communications Inc.	4.50	8/10/2033		465,972		504,724
750,000	Verizon Communications Inc.	4.00	3/22/2050		750,000		907,542
200,000	Verizon Communications Inc.	4.13	8/15/2046		231,454		245,390
784,000	Verizon Communications Inc.	1.68	10/30/2030		728,758		780,828
750,000	Verizon Communications Inc.	2.88	11/20/2050		748,050		755,703
11,000	Verizon Communications Inc.	2.65	11/20/2040		10,990		11,107
225,000	Verscend Escrow Corp.	9.75	8/15/2026		228,147		243,844
40,000	Vertical Holdco GmbH	7.63	7/15/2028		40,000		43,600
1,552,000	Viacom Inc.	5.88	2/28/2057		1,617,853		1,610,200
1,000,000	Viacomcbs	4.20	5/19/2032		1,157,000		1,205,147
15,000	ViaSat, Inc.	5.63	4/15/2027		15,731		15,750
150,000	ViaSat, Inc.	5.63	9/15/2025		146,811		153,420
75,000	Vici Pptys L P / Vici Nt Co Inc	4.63	12/1/2029		75,000		80,250
95,000	Vici Pptys L P / Vici Nt Co Inc	4.25	12/1/2026		95,000		98,529
75,000	Viking Cruises Limited	5.88	9/15/2027		75,000		73,348
75,000	Viking Cruises Limited	13.00	5/15/2025		72,750		89,625
150,000	Viper Energy Partners LP	5.38	11/1/2027		156,913		156,750
200,000	Virgin Media Vendor	5.00	7/15/2028		200,000		208,000
710,000	Virginia Electric and Power Company	6.00	5/15/2037		1,063,999		1,039,392
300,000	Virginia Electric and Power Company	6.00	1/15/2036		439,572		435,712
150,000	Virtusa Corp / Austin Bidco Inc.	7.13	12/15/2028		155,054		156,563
250,000	Visa Inc.	4.30	12/14/2045		303,543		342,435
300,000	Visa Inc.	2.70	4/15/2040		297,792		327,489
5,900,000	Visa Inc.	0.75	8/15/2027		5,893,569		5,883,095
500,000	Vistra Operations Company LLC	5.00	7/31/2027		510,784		530,000
150,000	Vistra Operations Company LLC	5.63	2/15/2027		151,563		159,546
1,550,000	Vistra Operations Company LLC	5.50	9/1/2026		1,597,555		1,615,410
150,000	Vizient, Inc.	6.25	5/15/2027		157,140		161,250
500,000	Vodafone Group Public Limited Company	5.25	5/30/2048		496,040		696,475
300,000	Vodafone Group Public Limited Company	5.13	6/19/2059		387,819		414,036
200,000	VTR Finance	6.38	7/15/2028		208,500		218,500
3,350,000	W K Kellogg	2.44	10/1/2050		3,350,000		3,421,085
765,000	W. R. Berkley Corp.	4.75	8/1/2044		989,099		999,610
200,000	W. R. Grace & Co.	4.88	6/15/2027		201,029		212,104
300,000	W. W. Grainger, Inc.	3.75	5/15/2046		270,492		353,971
350,000	W.P. Carey Inc.	2.40	2/1/2031		346,847		363,492
350,000	Walgreens Boots Alliance, Inc.	4.10	4/15/2050		354,991		370,468
600,000	Walgreens Boots Alliance, Inc.	3.20	4/15/2030		622,560		651,784
500,000	Walmart Inc.	4.05	6/29/2048		493,495		678,523
300,000	Washington Gas Light Company	3.65	9/15/2049		298,482		360,127
4,200,000	Waste Connections US, Inc.	4.25	12/1/2028		4,199,836		5,000,691
500,000	Waste Management, Inc.	3.90	3/1/2035		589,285		612,230
150,000	Weekly Homes LLC	4.88	9/15/2028		151,513		156,750
3,700,000	Wells Fargo & Co Medium Term Sr Management Book	5.01	4/4/2051		5,098,182		5,258,503
500,000	Wells Fargo & Company	4.75	12/7/2046		500,674		654,370
500,000	Wells Fargo & Company	5.38	2/7/2035		584,832		684,043
4,200,000	Wells Fargo & Company	3.45	2/13/2023		4,363,758		4,450,938
500,000	Wells Fargo Bank, National Association	6.60	1/15/2038		658,555		761,973
500,000	Welltower Inc.	3.63	3/15/2024		534,275		544,946
375,000	Welltower Inc.	2.70	2/15/2027		396,533		412,343
45,000	Wesco Distribution Inc.	7.25	6/15/2028		44,660		51,178
50,000	Wesco Distribution Inc.	7.13	6/15/2025		50,000		54,992
123,540	West Corporation	0.00	10/10/2024		113,825		119,422
150,000	West Street Merger Sub, Inc.	6.38	9/1/2025		148,533		153,750
500,000	Westar Management Inc.	4.10	4/1/2043		593,340		623,758
50,000	Western Gas Partners	3.95	6/1/2025		45,656		51,000
50,000	Western Gas Partners	4.00	7/1/2022		48,063		51,399
175,000	Western Gas Partners	5.45	4/1/2044		165,438		176,972

CORPORATE BONDS, continued

100,000	Western Midstream	5.05	2/1/2030	\$	89,500	\$	111,981
25,000	Western Midstream	4.10	2/1/2025		24,250		25,764
1,750,000	Westinghouse Air Brake Technologies Corporation	3.20	6/15/2025		1,786,558		1,888,004
325,000	Westpac Banking Corporation	2.96	11/16/2040		326,177		346,084
725,000	Weyerhaeuser Company	6.88	12/15/2033		1,003,682		1,039,834
25,000	White LLC	6.88	10/15/2028		25,000		26,656
622,000	William Carter Company, (The)	5.63	3/15/2027		640,714		654,655
600,000	William Carter Company, (The)	5.50	5/15/2025		620,188		637,191
250,000	Williams Companies, Inc., (The)	5.75	6/24/2044		269,175		324,012
500,000	Williams Partners L.P.	5.40	3/4/2044		512,969		617,556
1,000,000	Williams Partners L.P.	3.75	6/15/2027		1,075,590		1,141,037
150,000	Williams Scotsman International Inc.	4.63	8/15/2028		150,706		155,250
155,000	Windstream Escrow LLC	7.75	8/15/2028		155,850		156,085
330,000	Wisconsin Public Services	3.67	12/1/2042		355,149		385,539
200,000	Wolverine World Wide, Inc.	5.00	9/1/2026		190,601		204,000
50,000	Wolverine World Wide, Inc.	6.38	5/15/2025		50,000		53,250
225,000	WPX Energy, Inc.	5.25	9/15/2024		229,313		245,086
250,000	WPX Energy, Inc.	5.25	10/15/2027		258,338		264,905
750,000	WRKCo Inc.	3.75	3/15/2025		828,113		836,061
455,000	WRKCo Inc.	3.00	6/15/2033		460,366		499,893
50,000	Wyndham Destinations, Inc.	4.63	3/1/2030		50,000		52,875
75,000	Wyndham Hotels & Resorts, Inc.	5.38	4/15/2026		73,313		77,625
75,000	Wyndham Hotels & Resorts, Inc.	4.38	8/15/2028		75,132		77,929
777,000	XLIT Ltd.	5.50	3/31/2045		803,489		1,087,022
149,250	Xplornet Communications Inc.	0.00	5/29/2027		141,791		149,287
1,250,000	XPO Logistics, Inc.	6.75	8/15/2024		1,330,771		1,328,125
20,000	XPO Logistics, Inc.	6.25	5/1/2025		20,350		21,523
1,540,000	Yale New Haven Health Services Corp.	2.50	7/1/2050		1,539,494		1,506,382
275,000	Zayo Group Holdings, Inc.	6.13	3/1/2028		249,051		290,813
650,000	Zimmer Biomet Holdings, Inc.	3.55	4/1/2025		706,563		717,986

TOTAL CORPORATE BONDS

\$	951,705,025	\$	1,018,510,470
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UNITED STATES GOVERNMENT BONDS

450,000	United Indonesia Treasury Bond	4.75	2/11/2029	\$	523,845	\$	545,031
400,000	United Israel Treasury Bond	4.50	4/3/2120		493,400		528,952
3,600,000	United Mexican States	4.50	1/31/2050		3,940,200		4,216,500
23,853,000	United States Treasury Bond	1.38	8/15/2050		22,258,065		22,339,825
17,140,000	United States Treasury Bond	1.25	5/15/2050		16,255,809		15,549,194
51,030,000	United States Treasury Bond	1.13	5/15/2040		50,535,044		48,446,606
430,000	United States Treasury Bond	1.63	11/15/2050		424,445		428,388
1,210,000	United States Treasury Bond	3.00	11/15/2044		1,572,778		1,566,005
360,000	United States Treasury Bond	4.40	4/16/2050		444,600		468,990
13,360,000	United States Treasury Notes	0.63	8/15/2030		13,271,758		13,026,000
3,570,000	United States Treasury Notes	0.63	5/15/2030		3,570,364		3,490,233
1,400,000	United States Treasury Notes	0.38	7/31/2027		1,397,156		1,381,625
2,370,000	United States Treasury Notes	0.38	11/30/2025		2,367,063		2,373,333
7,045,000	United States Treasury Notes	0.88	11/15/2030		7,018,149		7,021,884
303,000	United States Treasury Notes	0.13	12/31/2022		303,000		303,036
550,000	United States Treasury Strips	0.00	8/15/2038		430,123		421,753
2,440,000	United States Treasury Strips	0.00	2/15/2044		1,750,578		1,666,761
5,400,000	United States Treasury Strips	0.00	11/15/2043		3,846,227		3,692,926
205,000	United States Treasury Wisconsin	3.38	11/15/2048		285,583		287,937

TOTAL UNITED STATES GOVERNMENT BONDS

\$	130,688,185	\$	127,754,976
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TOTAL BONDS

\$	1,082,393,210	\$	1,146,265,446
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BOND FUNDS

2,896,896	Ashmore Emerging Markets Total Return Fund			\$	24,518,726	\$	21,900,536
350,791	Investec Emerging Markets Local Currency Dynamic Debt Fund LLC				34,283,553		41,810,822
5,928,959	Voya Senior Loan Trust Fund Class A				68,263,684		76,402,585

TOTAL BOND FUNDS

\$	127,065,962	\$	140,113,943
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ASSET-BACKED SECURITIES

4,000,000	Anchorage Capital Clo Ltd.	1.51	7/15/2030	\$	3,938,000	\$	4,001,911
4,000,000	Ballyrock CLO 2020	1.60	7/15/2032		3,920,800		4,000,010
4,000,000	Benefit Street Partners	1.49	10/15/2030		3,930,000		3,997,269
4,000,000	Benefit Street Partners	1.96	7/15/2031		4,000,000		4,023,974
500,000	Cathedral Lake	1.47	10/20/2028		500,000		499,752
4,000,000	CBAM 2019-11 Ltd	1.58	10/20/2032		3,919,600		4,006,001
4,000,000	Crown City CLO I	2.36	7/20/2030		4,000,000		4,017,778
4,000,000	Crown City CLO I	1.63	1/20/2032		4,000,000		4,000,000
500,000	Eaton Vance CLO	1.40	1/15/2028		500,000		499,660
500,000	Elevation LTD	1.47	10/15/2029		499,500		499,449
820,551	ELFI Graduate Loan Program 2020-A LLC	1.73	8/25/2045		820,295		833,435
1,700,000	Ford Auto Owner	1.06	4/15/2033		1,699,450		1,716,301
4,000,000	Greywolf Capital Ii Ltd Greywolf Clo.	1.47	10/15/2029		3,980,000		3,995,226
4,000,000	Greywolf CLO III Ltd	1.51	4/15/2033		3,896,000		4,000,384
496,347	HPS Management	1.36	1/20/2028		496,347		495,808
985,118	JMP Credit Advisors	1.50	7/17/2029		985,118		981,210
430,300	KVK Clo LTD	1.15	5/20/2029		428,794		429,234
500,000	Least Commom Multiple LTD	1.36	7/19/2027		500,000		499,506
4,000,000	Marble Papital Clo Xviii Ltd Marble.	2.07	10/15/2031		4,000,000		4,004,180
1,666,779	Midocean	1.34	7/19/2028		1,658,624		1,666,776
636,833	Navient Private Education Refi Loan Trus	1.69	5/15/2069		638,599		648,896
4,000,000	Ocean Trails	2.23	7/15/2029		4,000,000		4,009,854
4,000,000	Park Avenue Institutional Advisers	1.64	10/15/2032		3,926,000		3,999,990
4,000,000	Pikes Peak Clo 4	1.61	7/15/2032		3,926,000		4,003,185
500,000	Sound PT XIV	1.36	1/23/2029		500,000		499,522
500,000	Sound PT XV	1.36	1/23/2029		500,000		499,519
3,000,000	Trinitas	1.73	1/25/2034		3,000,000		2,999,990
1,293,189	U.S. Small Business Administration	3.07	5/1/2044		1,293,189		1,411,078
4,000,000	Venture 36 Clo LLC.	1.65	4/20/2032		3,915,000		3,999,988
500,000	Venture XXIV LTD	1.40	10/20/2028		500,000		498,775
4,000,000	Wellfleet	2.09	7/15/2031		4,000,000		4,003,586
1,455,000	Wellfleet Capital Ltd.	1.37	1/17/2031		1,433,903		1,446,520
TOTAL ASSET-BACKED SECURITIES					\$ 75,305,217		\$ 76,188,768

MORTGAGE-BACKED SECURITIES

670,000	BAMLL Commercial Mortgage Securities Trust	3.22	4/14/2033	\$	698,370	\$	725,893
818,169	Bancorp Coml Mtg 2019-CRE6 TR	1.21	9/15/2036		818,169		816,098
11,127,323	Bank 2017-Bnk5	1.07	6/15/2060		849,649		514,092
620,000	Bank 2019-Bnk20	3.01	9/15/2062		638,581		693,150
3,300,000	BANK 2020-BNK27	1.90	4/15/2063		3,332,957		3,404,082
386,252	Bank of America Mortgage Securities	2.72	12/25/2034		385,669		394,323
1,050,000	BBCMS Mortgage Trust	2.04	4/15/2053		1,081,445		1,095,592
2,950,000	Benchmark 2020 B-18 Mtg.	1.67	7/15/2053		2,979,284		2,988,751
595,437	BHP TR 2019	1.13	8/15/2036		517,219		588,100
1,000,000	CFCRE 2016-C7 Mortgage Trust	3.84	12/10/2054		1,029,570		1,134,100
17,132,475	CFCRE 2016-C7 Mortgage Trust	0.71	12/10/2054		953,827		624,679
736,821	CHC Commercial MTG TR 2019	1.28	6/15/2034		736,821		706,843
1,200,000	Citigroup Coml mtg TR 2019-c7	3.10	12/15/2072		1,235,955		1,354,484
730,000	Citigroup Commercial Mortgage Trust 2013	5.11	11/10/2046		700,858		635,886
750,000	Citigroup Commercial Mortgage Trust 2014	4.03	5/10/2047		780,355		805,787
280,000	Citigroup Commercial Mortgage Trust 2019	3.04	11/10/2052		288,390		314,326
4,580,000	COMM 2012-CCRE2 Mortgage Trust	2.84	8/15/2045		4,508,438		4,683,351
559,619	COMM 2012-CCRE2 Mortgage Trust	1.62	8/15/2045		38,862		10,045
1,221,132	COMM 2012-CCRE3 Mortgage Trust	1.85	10/15/2045		102,685		28,697
499,160	COMM 2012-CCRE4 Mortgage Trust	1.69	10/15/2045		37,998		12,099
1,000,000	COMM 2013-CCRE10 Mortgage Trust	4.52	8/10/2046		1,075,128		1,087,444
1,000,000	COMM 2013-CCRE11 Mortgage Trust	4.72	10/10/2046		1,092,810		1,094,500
1,000,000	COMM 2013-CCRE7 Mortgage Trust	3.31	3/10/2046		979,414		1,049,648
910,000	COMM 2013-CCRE8 Mortgage Trust	3.61	6/10/2046		960,762		970,058
500,000	COMM 2016-COR1 Mortgage Trust	4.38	10/10/2049		494,906		530,598
4,250,000	Commercial Trust Mortgage	3.69	8/10/2047		4,360,037		4,648,775
3,350,000	Commercial Trust Mortgage	3.80	8/10/2047		3,719,547		3,697,009
1,590,000	Credit Suisse Mortgage Trust	3.16	12/15/2041		1,637,690		1,599,097
1,380,000	CSMC	3.04	2/15/2035		1,421,393		1,362,840
1,243,000	DBWF CMO Mortgage Trust	3.42	6/10/2034		1,205,485		1,171,291
4,016,725	Federal Home Loan Mortgage Corporation	1.70	4/15/2043		3,940,000		4,146,764

MORTGAGE-BACKED SECURITIES- Continued

6,848,647	Federal Home Loan Mortgage Corporation	0.76	9/25/2027	\$	313,880	\$	308,858
3,000,000	Federal Home Loan Mortgage Corporation	3.70	6/25/2033		3,717,363		3,645,807
7,496,414	Federal Home Loan Mortgage Corporation	1.21	6/25/2030		705,480		688,544
5,158,174	Federal Home Loan Mortgage Corporation	1.43	7/25/2030		601,546		589,155
18,486,725	Federal Home Loan Mortgage Corporation	0.89	12/25/2025		748,857		717,949
3,550,000	Federal National Mortgage Association	2.71	1/1/2025		3,534,191		3,750,632
3,409,057	Federal National Mortgage Association	3.14	3/1/2027		3,579,898		3,817,812
3,800,000	Federal National Mortgage Association	2.78	9/1/2027		3,801,188		4,213,275
5,747,312	Federal National Mortgage Association	3.58	5/1/2028		5,739,141		6,614,877
5,826,957	Federal National Mortgage Association	3.43	6/1/2028		5,745,980		6,667,075
3,800,000	Federal National Mortgage Association	3.11	5/1/2029		3,934,336		4,325,067
8,069,035	Federal National Mortgage Association	3.25	5/1/2029		8,311,505		9,179,881
4,338,629	Federal National Mortgage Association	2.00	9/1/2029		4,311,099		4,536,466
6,650,000	Federal National Mortgage Association	2.68	9/1/2029		7,059,391		7,424,039
2,900,000	Federal National Mortgage Association	3.24	9/1/2029		2,991,531		3,321,447
97,889	Federal National Mortgage Association	3.75	2/1/2034		98,233		98,202
3,670,834	Federal National Mortgage Association	2.00	10/25/2041		3,621,327		3,780,518
80,000	Federal National Mortgage Association	0.00	7/15/2030		69,779		70,452
3,118,312	Federal National Mortgage Association	3.08	12/1/2024		3,154,139		3,381,307
3,600,000	Federal National Mortgage Association	2.56	7/25/2024		3,629,604		3,830,121
3,575,000	Federal National Mortgage Association	2.96	9/25/2027		3,506,852		4,034,179
7,737,403	Federal National Mortgage Association	1.34	2/25/2031		880,315		826,503
257,977	Government National Mortgage Association	3.17	11/16/2046		264,291		265,499
480,000	GS Mortgage Securities Trust 2012-GCJ7	4.09	5/10/2045		494,119		495,017
1,000,000	GS Mortgage Securities Trust 2012-GCJ7	4.74	5/10/2045		1,069,940		1,027,593
1,560,000	GS Mortgage Securities Trust 2013-G1	3.56	4/10/2031		1,589,189		1,550,467
1,000,000	GS Mortgage Securities Trust 2013-GCJ16	4.65	11/10/2046		1,095,757		1,091,816
117,931	GS Mortgage Securities Trust 2014-GC18	3.80	1/10/2047		124,843		122,613
1,000,000	GS Mortgage Securities Trust 2017-GS5	3.67	3/10/2050		1,029,546		1,139,734
2,370,000	GS Mortgage Securities Trust 2018	1.25	10/15/2031		2,339,897		2,369,999
240,000	GS Mortgage Securities Trust 2019-GC38	3.97	2/10/2052		266,597		284,152
670,000	GS Mortgage Securities Trust 2019-GC42	3.00	9/1/2052		690,095		748,175
440,000	GS Mortgage Securities Trust 2019-GSA1	3.05	11/10/2052		453,197		492,522
1,300,000	Jackson Pk Tr 2019-Lic	3.24	10/14/2039		1,264,283		1,242,893
560,000	JP Morgan Chase Coml Mtg.	3.54	7/15/2047		588,669		589,532
710,000	JP Morgan Chase Commercial Mortgage	3.76	7/15/2050		697,920		722,940
434,571	JP Morgan Chase Commercial Mortgage TR	2.82	8/25/2035		434,879		447,074
910,000	JP Morgan Chase Commercial Mortgage TR 2011 C	5.42	8/15/2046		984,884		907,813
1,000,000	JPM Commercial Mortgage Securities TR 2014-C18	4.44	2/15/2047		1,075,015		1,091,425
1,000,000	JPM Commercial Mortgage Securities TR 2016-C1	3.58	3/15/2049		1,040,869		1,125,510
1,450,000	JPM Commercial Mortgage Securities TR 2016-JP4	3.39	12/15/2049		1,450,453		1,625,365
3,200,000	JPMD Commercial Mortgage Securities Trust	1.92	5/13/2053		3,231,983		3,308,763
269,000	LCCM Mortgage Trust	3.99	2/15/2036		277,920		302,945
1,280,000	Merit.	1.31	8/15/2037		1,280,000		1,282,437
4,000,000	Morgan Stanley Cap I Tr 2020 Tr.	1.79	7/15/2053		4,039,961		4,079,994
4,000,000	Morgan Stanley Cap I Tr 2020 Tr.	2.45	2/15/2053		4,265,000		4,294,767
1,160,000	Morgan Stanley Capital I Trust 2018-H4	4.31	12/15/2051		1,194,768		1,387,206
340,000	Morgan Stanley Capital I Trust 2018-L1	4.41	10/15/2051		350,178		406,366
140,000	Morgan Stanley TR	3.21	2/15/2046		140,723		145,254
3,000,000	Morgan Stanley TR	3.73	5/15/2048		3,102,000		3,359,144
1,000,000	Morgan Stanley TR	3.72	12/15/2049		1,029,414		1,144,809
1,000,000	MSCCG TR 2015	3.46	6/7/2035		999,772		985,220
710,000	Station Pl Securitization Tr Ser 2020 Tr.	1.64	5/20/2021		710,000		710,730
702,684	Structured ADJ Rate Mtg	2.86	2/25/2035		707,423		734,001
8,284,656	UBS Commercial Mortgage Trust 2019-C16	1.56	4/15/2052		950,106		806,007
1,000,000	UBS-Barclays Commercial Mortgage Trust 2013-C5	3.19	3/10/2046		1,029,460		1,044,732
60,000	UBS-Barclays Commercial Mortgage Trust 2	2.92	10/15/2052		61,191		65,741
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-LC25	3.37	12/15/2059		1,009,908		1,106,589
1,000,000	Wells Fargo Commercial Mortgage Trust 2015-P2	3.54	12/15/2048		1,026,253		1,107,935
720,000	Wells Fargo Commercial Mortgage Trust 2019-LC53	3.04	10/15/2052		741,571		807,105
1,000,000	WFRBS Commercial Mortgage Trust 2011-C5	5.66	11/18/2044		1,119,812		1,027,951
5,950,000	WFRBS Commercial Mortgage Trust 2012-C8	3.00	8/15/2045		6,294,217		6,121,641
3,435,307	WFRBS Commercial Mortgage Trust 2013-C17	3.75	12/15/2046		3,472,075		3,686,901
1,000,000	WFRBS Commercial Mortgage Trust 2013-C24	3.61	11/15/2047		1,039,557		1,093,515
TOTAL MORTGAGE-BACKED SECURITIES					\$ 167,685,643		\$ 175,060,462
TOTAL FIXED-INCOME INVESTMENTS					\$ 1,452,450,032		\$ 1,537,628,619

SHARES	DESCRIPTION	COST	VALUE
COMMON STOCKS			
6,414	10x Genomics Inc.	\$ 953,589	\$ 908,222
949	2U, Inc.	83,134	37,969
6,807	3M Company	972,759	1,189,796
4,760	4imprint Group PLC	132,794	166,896
1,562	A. O. Smith Corp.	81,794	85,629
656	A.P. Moller - Maersk	1,243,444	1,465,985
24,383	AAK	466,224	492,853
12,370	AALBERTS Nv	477,346	551,834
20,802	Abbott Laboratories	808,300	2,277,611
54,161	AbbVie Inc.	3,722,504	5,803,351
5,900	Abe-Mart Inc	340,690	328,016
2,469	ABIOMED, Inc.	559,733	800,450
11,516	Acadia Healthcare Company, Inc.	550,377	578,794
1,378	Acadia Pharmaceuticals Inc.	66,049	73,668
578	Acceleron Pharmaceuticals Inc.	56,564	73,949
13,992	Accenture Public Limited Company	1,417,834	3,654,850
9,223	Activision Blizzard, Inc.	428,633	856,356
411	Acuity Brands, Inc.	98,803	49,768
994	Adaptive Biotechnologies	22,795	58,775
7,300	Adecco Group AG	411,839	488,566
14,100	Adidas AG	1,389,099	5,139,387
9,764	Adobe Inc.	1,537,077	4,883,172
2,400	Adt Inc Del	20,973	18,840
5,822	Advance Auto Parts, Inc.	831,384	917,023
7,200	Advanced Energy Industries, Inc.	507,248	698,184
27,740	Advanced Micro Devices, Inc.	1,214,482	2,544,035
1,890	AECOM	66,235	94,084
19,700	Aeon Financial Service	187,898	235,839
16,980	Aerie Pharmaceuticals, Inc.	280,519	229,400
7,885	AeroVironment, Inc.	525,887	685,207
50,573	AES Corporation, (The)	824,797	1,188,466
557	Affiliated Managers Group, Inc.	109,539	56,647
8,276	AFLAC Incorporated	257,757	368,034
706	AGCO Corporation	44,384	72,782
18,676	ageas N.V.	1,058,837	995,847
3,778	Agilent Technologies, Inc.	143,622	447,655
654	Agios Pharmaceuticals, Inc.	39,678	28,338
7,048	AGNC Investment Corp.	138,888	109,949
774,600	AIA Group Limited	5,274,444	9,490,382
1,500	Aichi Steel Corp	36,505	40,055
3,100	Aiphone Co., Ltd	43,649	51,074
1,257	Air Lease Corporation	49,125	55,836
28,260	Air Liquide Finance	2,876,532	4,642,033
12,124	Air Products and Chemicals, Inc.	2,412,072	3,312,519
225,200	Airports of Thailand Public Company	431,246	467,914
1,000	Ajis Company	21,827	33,125
1,935	Akamai Technologies, Inc.	103,821	203,156
65,498	Aktiebolaget Volvo	1,357,762	1,545,624
1,367	Akwel SA	24,741	38,302
424	Akzo Nobel	40,677	45,580
11,210	Alarm Company Inc.	722,427	1,159,675
1,362	Alaska Air Group, Inc.	97,250	70,824
1,286	Albemarle Corporation	124,328	189,711
50,866	Alcon AG	3,067,871	3,385,888
18,400	Alder Biopharmaceuticals Inc	-	36,800
1,562	Alexandria Real Estate Equities, Inc.	182,179	278,380
2,591	Alexion Pharmaceuticals, Inc.	313,302	404,818
247,000	Alibaba Group Holding Limited	9,322,227	12,361,844
954	Align Technology, Inc.	150,345	509,799
3,535	Alitia	28,873	43,166
985	Alk-Abello	268,930	404,783

COMMON STOCKS, *continued*

1,698	Alkermes Public Limited Company	\$	99,976	\$	33,875
176	Alleghany Corporation		107,336		106,249
1,082	Allegion Public Limited Company		43,435		125,923
491	Alliance Data Systems Corp.		126,914		36,383
3,063	Alliant Energy Corp.		125,131		157,836
1,347	Allison Transmission Holdings, Inc.		48,903		58,096
6,151	Allstate Corporation, (The)		397,219		676,179
4,374	Ally Financial Inc.		89,296		155,977
1,376	Alnylam Pharmaceuticals, Inc.		95,886		178,839
900	Alpha Systems Inc.		23,978		30,510
8,926	Alphabet Inc.		6,646,599		15,640,787
540	ALSO Holding AG		76,938		154,556
27,509	alstria office REIT-AG		451,444		498,148
600	Alteryx, Inc.		65,473		73,074
3,600	Altice USA, Inc.		133,413		136,332
22,503	Altria Group, Inc.		1,044,153		922,623
7,062	Amazon.com, Inc.		5,895,980		23,000,440
13,710	Ambarella Inc.		631,517		1,258,852
19,061	AMCOR PLC		184,344		224,348
1,517	Amdocs Limited		94,208		107,601
3,958	Amedisys, Inc.		504,655		1,161,000
100	AMERCO		38,119		45,396
2,990	Ameren Corporation		114,983		233,399
5,179	American Airlines, Inc.		279,982		81,673
1,804	American Campus Communities, Inc.		86,290		77,157
5,983	American Electric Power Company, Inc.		322,090		498,204
8,439	American Express Company		557,727		1,020,359
894	American Financial Group, Inc.		86,057		78,332
3,300	American Homes 4 Rent		74,859		99,000
10,511	American International Group, Inc.		483,996		397,946
107	American National Insurance Company		12,485		10,285
5,344	American Tower Corp.		498,168		1,199,514
2,209	American Water Works Company, Inc.		163,568		339,015
2,400	Americold Realty Trust		77,811		89,592
1,459	Ameriprise Financial, Inc.		118,230		283,527
1,778	AmerisourceBergen Corp.		95,924		173,817
2,789	AMETEK, Inc.		142,059		337,302
11,298	Amgen Inc.		1,767,386		2,597,636
3,527	Amphenol Corp.		167,505		461,226
716	Amsterdam Commodities N.V.		15,748		18,310
22,200	Amyris Inc		123,363		137,085
2,837	Analog Devices, Inc.		155,547		419,110
1,693	Anaplan Inc		90,935		121,642
25,435	Anglo American		818,021		842,959
15,566	Anheuser Busch SA		1,340,467		1,085,800
240,500	Anhui Conch Cement		1,153,149		1,505,868
16,522	Annaly Capital Management, Inc.		185,687		139,611
23,000	ANRITSU Corp		452,584		513,265
1,984	Ansell Limited		56,395		53,247
1,027	ANSYS, Inc.		133,217		373,623
3,600	Antero Midstream Corp.		43,101		27,756
2,988	Anthem, Inc.		368,218		959,417
5,200	AOI TYO Inc.		21,091		21,456
2,766	Aon PLC		223,832		584,373
41,497	Apache Corp		883,441		588,842
1,887	Apartment Com Usd0.01 Cl A(Post Re)		49,133		9,965
1,887	Apartment Income Reit Corp.		67,946		72,480
2,149	Apollo Global Inc.		99,372		105,258
16,316	Appen Ltd.		232,891		310,853
2,870	Apple Hospitality REIT, Inc.		55,001		37,052
284,647	Apple Inc.		7,104,322		37,769,810
11,085	Applied Materials, Inc.		285,536		956,636
800	AptarGroup, Inc.		63,403		109,512
3,208	Aptiv PLC		151,590		417,970

COMMON STOCKS, *continued*

2,677	Aramark	\$	100,827	\$	103,011
4,756	Arch Capital Group Ltd.		150,330		171,549
45,650	Archer-Daniels-Midland Company		1,962,711		2,301,217
16,456	Ares Management Corp.		565,983		774,255
697	Arista Networks, Inc.		110,900		202,527
4,462	Arkema		458,826		510,461
581	Armstrong World Industries, Inc.		26,755		43,221
857	Arrow Electronics, Inc.		63,336		83,386
2,284	Arthur J. Gallagher & Co.		125,349		282,554
1,086,989	Ascendas Real Estate Investment Trust		2,360,483		2,450,896
627	Ashland Global Holdings Inc.		38,943		49,658
9,560	ASM International N.V.		1,061,768		2,104,900
16,942	ASML Holding		3,410,588		8,240,967
7,748	Aspen Technology, Inc.		732,591		1,009,177
16,589	ASR Nederland NV		682,905		666,772
2,269	Associated Banc-Corp		54,734		38,686
702	Assurant, Inc.		40,660		95,626
840	Assured Guaranty Ltd.		32,434		26,452
1,711,500	Astra International		969,425		733,935
85,834	AT&T Inc.		2,566,149		2,468,586
14,270	Atara Biotherapeutics		209,950		280,120
1,460	Athene Holding Ltd		73,633		62,984
4,736	Atlassian Corporation PLC		421,170		1,107,608
1,491	Atmos Energy Corporation		124,184		142,286
23,300	ATS Automation Tooling Systems		355,529		408,756
1,778	Audiocodes		49,561		48,984
18,244	Autodesk, Inc.		3,869,319		5,570,623
5,200	Automatic Data Processing, Inc.		361,856		916,240
622	AutoNation, Inc.		29,265		43,409
284	AutoZone, Inc.		138,682		336,665
7,082	Avalara, Inc.		484,764		1,167,751
1,668	AvalonBay Communities, Inc.		245,013		267,597
657	AVANGRID, Inc.		29,427		29,861
5,757	Avantor, Inc.		101,452		162,060
974	Avery Dennison Corporation		45,310		151,077
1,300	Avnet, Inc.		57,728		45,643
2,546	Axalta Coating Systems Ltd.		81,997		72,688
1,119	AXIS Capital Holdings Limited		74,674		56,386
8,930	Axon Enterprise		795,279		1,094,193
1,000	Azek Co Inc		38,683		38,450
34,452	Azimet Holding		654,550		749,072
763	B&c Speakers		10,957		9,662
118,456	B&M European Value		570,146		835,849
106,300	B3 Sa - Brasil Bolsa Balcao		840,477		1,268,429
8,182	Baker Hughes, a GE Company		321,714		170,595
105,316	BALFOUR Beatty		319,790		388,985
3,829	Ball Corporation		104,593		356,786
26,324	Banca Generali S.p.A.		722,349		877,366
488,975	Banca Intesa Spa		1,154,071		1,144,281
180,585	Banca Mediolanum SpA		1,353,155		1,568,779
58,300	Banco Santander Chile New		1,581,958		1,107,117
391,700	Bank Central Asia		617,621		943,704
109,601	Bank of America Corporation		2,159,214		3,322,006
500	Bank of Hawaii Corporation		41,030		38,310
9,517	Bank of New York Mellon Corporation, (The)		353,998		403,901
1,604	Bank OZK		73,280		50,157
11,043	Bawag Group Ag		458,679		513,443
6,211	Baxter International Inc.		265,814		498,371
16,638	Bayerische Motoren Werke AG		1,235,828		1,470,417
344,018	Beach Energy Ltd		399,249		479,158
3,335	Becton, Dickinson and Company		483,700		834,484
44,408	Berkshire Hathaway Inc.		5,703,119		10,296,883
1,612	Berry Global Group, Inc.		81,849		90,578
8,714	Best Buy Co., Inc.		534,145		869,570

COMMON STOCKS, *continued*

579	Beyond Meat Inc	\$	59,643	\$	72,375
392,292	Bezeq-Israeli Telecommunication Corporation		331,562		390,850
879	Bill Company Inc.		85,808		119,984
41,504	Bim Birlesik Magazalar		356,828		421,601
1,831	Biogen Inc.		340,989		448,339
2,206	BioMarin Pharmaceutical Inc.		193,771		193,444
258	Bio-Rad Laboratories, Inc.		58,093		150,399
3,753	Bio-Techne Corporation		957,965		1,191,765
26,362	Bjs Whsl Club Hldgs Inc.		696,833		982,775
2,039	Bkw Ag		224,033		228,824
1,868	Black Knight Inc		75,474		165,038
1,783	BlackRock, Inc.		677,994		1,286,506
18,147	Blackstone Group Inc		817,294		1,176,107
721	Bluebird Bio, Inc.		121,778		31,198
4,160	Blueprint Medicines Corp		488,930		466,544
96,556	BlueScope Steel Limited		960,430		1,302,390
2,500	Bml Inc		71,915		77,607
8,657	BNP Paribas		462,863		456,580
6,472	Boeing Company, (The)		949,082		1,385,396
381	BOK Financial Corporation		30,447		26,091
146,984	Boohoo Group Plc		431,354		689,155
1,493	Booking Holdings Inc.		2,347,549		3,325,314
14,810	Books Automation		524,059		1,004,859
7,196	Booz Allen Hamilton Holding Corporation		222,990		627,347
2,827	BorgWarner Inc.		107,007		109,235
109	Boston Beer Inc.		61,458		108,378
1,827	Boston Properties, Inc.		192,319		172,706
17,241	Boston Scientific Corporation		247,891		619,814
154	Bouvet ASA		5,111		12,770
17,851	Bpost		126,161		185,435
2,000	Brandywine Realty Trust		32,814		23,820
3,348	Brickworks Ltd.		48,412		49,603
6,005	Bright Horizons Family Solutions LLC		682,994		1,038,805
955	Brighthouse Financial, Inc.		48,356		34,576
19,209	Brink's Company, (The)		1,312,651		1,383,048
44,671	Bristol-Myers Squibb Company		2,090,921		2,770,942
3,800	Brixmor Property Group Inc.		75,959		62,890
7,497	Broadcom Inc.		1,667,672		3,282,561
1,349	Broadridge Financial Solutions, Inc.		98,450		206,667
767	Brookfield Property REIT Inc.		15,576		11,459
56,200	Brother Industries, Ltd.		938,809		1,157,259
2,956	Brown & Brown, Inc.		62,197		140,144
2,704	Brown-Forman Corporation		88,749		211,650
1,300	Bruker Corporation		32,502		70,369
1,031	Brunswick Corporation		63,216		78,603
478,460	BT Group PLC		906,248		864,956
2,827	Bucher Industries AG		999,820		1,297,167
21,306	Builders FirstSource, Inc.		711,340		869,498
1,665	Bunge Finance North America, Inc.		131,769		109,191
3,052	Burlington Stores, Inc.		441,627		798,251
400	Business Engineering Corporation		7,867		12,766
20,589	Buzzi Unicem Spa		452,332		491,238
28,505	BWXT Government Group, Inc.		1,448,887		1,718,281
1,564	C.H. Robinson Worldwide, Inc.		106,071		146,813
7,960	CA Global Property Internationale Immobi		265,915		305,332
532	Cable One, Inc.		400,665		1,185,147
655	Cabot Corporation		37,634		29,396
5,125	Cabot Oil & Gas Corporation		102,822		83,435
300	Caci International Inc.		61,377		74,799
6,524	Cadence Design Systems, Inc.		361,721		890,069
34,923	CAE Inc.		545,514		968,203
1,176	Camden Property Trust		97,269		117,506
54,079	CameCo Corp.		399,049		724,659
14,259	Campbell Soup Company		668,292		689,423

COMMON STOCKS, *continued*

7,400	Canadian Apt Pptys Real Estate Invt Tr	\$	255,604	\$	290,366
15,500	Canadian National Railway		1,607,659		1,702,567
17,300	Canon Marketing Japan Inc.		375,337		394,442
11,900	Capcom Company		498,991		772,241
5,409	Capital One Financial Corporation		341,331		534,680
18,300	Capital Pwr Corp.		396,109		502,460
8,472	Capitec Bank Hldgs		615,680		826,307
1,714	Capri Holdings Limited		119,841		71,988
10,025	Cara Therapeutics, Inc.		213,113		151,678
3,441	Cardinal Health, Inc.		165,200		184,300
634	Carlisle Companies Incorporated		66,642		99,018
7,224	Carlsberg AS		940,434		1,158,025
1,467	Carlyle Group Inc.		38,833		46,122
1,961	CarMax, Inc.		82,522		185,236
5,885	Carnival Corporation		249,971		127,469
10,593	Carrier Global		170,759		399,568
601	Carter's, Inc.		53,723		56,536
600	Carvana & Company		39,674		143,724
456	Casey's General Stores, Inc.		51,219		81,451
26,396	Castellum Ab		473,717		670,784
2,001	Catalent, Inc.		87,970		208,244
6,558	Caterpillar Inc.		599,284		1,193,687
1,366	Cboe Global Markets, Inc.		116,427		127,202
3,980	CBRE Group, Inc.		115,948		249,626
1,393	CDK Global, Inc.		90,336		72,199
1,690	CDW Corporation		98,905		222,725
1,417	Celanese Corporation		130,306		184,125
4,934	Cembra Money Bank Ag		456,941		598,365
6,296	Cementir Holding NV		45,932		51,228
6,913	Centene Corporation		251,991		414,987
5,941	CenterPoint Energy, Inc.		123,005		128,563
32,218	CenturyLink, Inc.		525,850		314,126
1,115	Ceridian HCM Holding Inc.		47,279		118,814
4,171	Cerner Corporation		195,944		327,340
2,748	CF Industries Holdings, Inc.		87,021		106,375
67,259	Champion Iron Limited		113,605		246,527
3,063	Change Healthcare Properties, Inc.		32,080		57,125
586	Charles River Laboratories International		54,172		146,418
54,488	Charles Schwab Corporation, (The)		2,012,904		2,890,044
5,885	Charter Communications, Inc.		2,673,509		3,893,222
12,768	Check Point Software Technologies Ltd		1,574,239		1,696,995
1,525	Chegg Inc.		99,767		137,753
183	Chemed Corporation		58,218		97,468
1,808	Chemours Company, (The)		67,251		44,820
2,771	Cheniere Energy, Inc.		137,151		166,343
27,784	Chevron Corporation		2,780,943		2,346,359
68,600	CHIBA Bank		368,166		377,401
546,000	China Mengniu Dairy Co		1,553,522		3,295,498
112,500	China Merchants Bank		511,252		710,937
154,000	China Resources Beer (Holdings) Co		690,365		1,418,083
11,200	China Resources Mixc Lifest Svs Ltd		32,543		51,928
987	Chipotle Mexican Grill, Inc.		721,492		1,368,683
386	Choice Hotels International, Inc.		24,164		41,198
28,337	Chr Hansen Holding A/S		2,162,402		2,917,777
19,079	Chubb Limited		2,382,921		2,936,640
3,005	Church & Dwight Co., Inc.		134,609		262,126
1,908	Ciena Corporation		78,478		100,838
4,251	Cigna Holding Company		417,921		884,973
1,150	Cimarex Energy Co.		150,881		43,137
20,479	Cincinnati Financial Corporation		1,517,638		1,789,250
2,682	Cintas Corporation		547,208		947,980
736	Cirrus Logic Inc.		43,072		60,499
110,837	Cisco Systems, Inc.		4,218,770		4,959,956
25,234	Citigroup Inc.		1,321,262		1,555,928

COMMON STOCKS, *continued*

5,107	Citizens Financial Group, Inc.	\$	133,483	\$	182,626
1,487	Citrix Systems, Inc.		92,359		193,459
618	Clean Harbors, Inc.		34,375		47,030
40,575	Clicks Group Ltd		519,514		697,955
21,646	Clinigen Group Plc		277,338		199,726
1,511	Clorox Company, (The)		149,993		305,101
1,373	Cloudflare Inc.		48,784		104,334
21,200	Clovis Oncology Inc		168,618		101,760
4,255	CME Group Inc.		406,895		774,623
3,545	CMS Energy Corporation		106,140		216,280
393	CNA Financial Corporation		17,169		15,311
46,534	Coca-Cola Company, (The)		1,777,800		2,551,925
9,800	Cochlear Limited		712,219		1,429,250
5,100	Cocokara Finc Inc.		250,083		376,900
2,021	COFINIMMO Sa		335,299		301,186
22,745	Cognex Corporation		374,178		1,826,082
6,385	Cognizant Technology Solutions Corporation		289,130		523,251
265	Coherent, Inc.		67,307		39,755
117	Cola		16,340		17,680
1,100	Colfax Corporation		43,186		42,064
10,193	Colgate-Palmolive Company		567,401		871,603
19,100	Colopl Inc		172,722		189,067
32,986	Coloplast AS		2,835,832		5,040,484
12,923	Colruyt SA		712,783		766,405
338	Columbia Sportswear Company		30,765		29,534
107,167	Comcast Corporation		3,603,463		5,615,551
1,598	Comerica Incorporated		77,271		89,264
271,400	Comfordelgro Corporation		457,685		342,933
1,394	Commerce Bancshares, Inc.		64,820		91,576
2,389	CommScope Holding Company, Inc.		96,256		32,013
8,400	Commvault System Inc.		361,237		465,108
151,800	Compass Group PLC		2,728,864		2,828,266
3,827	Compugroup Medical Se & Co. Kga		265,583		368,047
14,487	Computacenter		247,136		484,778
5,905	Conagra Brands, Inc.		160,225		214,115
500	Concentrix Corporation		24,553		49,350
2,302	Concho Resources Inc.		241,466		134,322
35,355	Conduit Hldgs Ltd		236,224		243,310
4,600	Conexio Corporation		61,477		63,668
19,032	ConocoPhillips		897,171		761,090
4,014	Consolidated Edison, Inc.		261,743		290,092
1,947	Constellation Brands, Inc.		168,530		426,490
1,182	Continental Resources, Inc.		53,409		19,267
137,704	Convatec Group		312,645		374,963
589	Cooper Companies, Inc., (The)		118,376		213,995
370	Copa Holdings, S.A.		41,533		28,575
2,470	Copart, Inc.		88,171		314,308
30,600	Corbus Pharmaceuticals		200,574		38,250
1,000	CoreLogic, Inc.		41,510		77,320
533	CoreSite Realty Corporation		58,908		66,774
38,341	Corning Incorporated		973,442		1,380,276
1,299	Corporate Office Properties Trust		43,546		33,878
8,997	Corteva, Inc.		247,195		348,364
2,400	Cosmos Pharmaceutical Corporation		246,311		387,738
476	Costar Group, Inc.		153,059		439,957
12,232	Costco Wholesale Corporation		2,534,812		4,608,773
3,384	Coty Inc.		53,811		23,756
800	Coupa Software Incorporated		101,289		271,128
1,785	Cousins Properties Incorporated		64,566		59,798
5,528	COVER SRL		77,165		76,701
905,800	Cp All Public Company Limited		1,913,023		1,761,110
530	Crane Co.		40,654		41,160
8,682	Credicorp Ltd		1,845,282		1,424,022
127	Credit Acceptance Corporation		29,335		43,960

COMMON STOCKS, *continued*

104,540	Credit Suisse Group	\$	1,125,440	\$	1,348,217
8,531	Cree, Inc.		501,072		903,433
1,172	Criteo		22,410		24,038
1,806	CrowdStrike Inc.		192,071		382,547
5,025	Crown Castle International Corp.		422,345		799,930
15,344	Crown Holdings, Inc.		930,604		1,537,469
18,400	Csl Ltd		955,799		4,020,692
520,960	Cspc Pharmaceutical Group Limited		495,482		532,795
9,224	CSX Corporation		286,210		837,078
2,428	Cubesmart, L.P.		61,940		81,605
12,775	Cubic Corporation		725,932		792,561
724	CullenFrost Bankers, Inc.		65,058		63,155
5,300	Cummins Inc.		593,054		1,203,630
522	Curtiss-Wright Corporation		61,122		60,735
12,614	Cvs Group Plc		236,098		258,985
49,120	CVS Health Corporation		2,987,567		3,354,896
3,310	Cyber-Ark Software Ltd		351,378		534,863
15,910	CyrusOne Inc.		582,265		1,163,817
10,500	Cytokinetics, Incorporated		135,654		218,190
4,079	D.R. Horton, Inc.		95,576		281,125
14,200	Daicel Corporation		98,928		103,565
32,600	Daikin Industries, Ltd.		1,546,225		7,237,077
8,551	Daimler Ag		586,002		604,632
19,600	Daito Trust Construction Co., Ltd.		1,463,645		1,830,055
46,936	Danaher Corporation		6,632,259		10,426,363
1,561	Darden Restaurants, Inc.		92,494		185,946
1,792	Datadog Inc.		151,426		176,404
880	DaVita Inc.		45,248		103,312
4,620	Dcc		405,518		327,007
44,000	DCM Holdings Company		545,002		502,455
677	De Longhi Spa		24,417		21,355
12,524	Dechra Pharmaceuticals		426,709		590,629
3,411	Deere & Company		328,830		917,730
3,134	Dell Technologies Inc.		155,781		229,691
7,381	Delta Air Lines, Inc.		250,877		296,790
4,200	Dena Co., Ltd.		68,045		74,810
16,200	Denka Company Limited		520,054		632,341
2,613	Dentsply Sirona Inc.		130,002		136,817
8,500	Descartes Sys Group Inc		324,317		496,723
2,206	Deutsche Post		101,689		109,316
5,045	Devon Energy Corporation		244,589		79,761
3,352	DexCom, Inc.		878,508		1,239,301
2,128	Dialog Semiconductor PLC		97,809		116,360
1,819	Diamondback Energy, Inc.		171,116		88,040
800	Dick's Sporting Goods, Inc.		38,930		44,968
12,743	Digital Realty Trust, Inc.		711,718		1,777,776
91,296	Direct Line Insurance Group Plc		399,000		398,103
1,100	Disco Corporation		352,927		370,236
8,363	Discover Financial Services		521,114		757,102
28,056	Discovery, Inc.		607,305		742,146
2,865	Dish Network Corporation		163,863		92,654
2,145	DocuSign, Inc.		140,905		476,834
840	Dolby Laboratories, Inc.		43,706		81,589
15,111	Dollar General Corporation		1,078,248		3,177,843
25,338	Dollar Tree, Inc.		2,235,787		2,737,518
13,291	Dominion Energy, Inc.		900,729		999,483
470	Domino's Pizza, Inc.		93,088		180,226
1,580	Donaldson Company, Inc.		72,525		88,290
5,200	Doshisha Company		69,518		98,062
2,119	Douglas Emmett, Inc.		82,735		61,832
10,745	Dover Corporation		1,057,012		1,356,556
9,074	Dow Inc		415,345		503,607
119,510	Downer Edi Ltd		527,711		491,532
534	Dragerwerk AG & Co. KGaA		19,653		39,072

COMMON STOCKS, *continued*

52,783	Drax Group	\$	120,657	\$	270,569
2,551	Dropbox Incorporated		63,906		56,607
2,339	DTE Energy Company		174,051		283,978
6,400	DTS Corporation		131,130		131,788
8,884	Duke Energy Corporation		610,025		813,419
4,364	Duke Realty Corporation		116,273		174,429
1,069	Dun & Bradstreet Holdings Inc.		26,514		26,618
32,996	Dunelm Group PLC		377,484		547,110
8,796	DuPont de Nemours, Inc		575,984		625,484
8,764	DWS Group		334,108		373,167
3,252	DXC Technology Company		195,788		83,739
2,378	Dynatrace Inc.		65,901		102,896
13,100	E.W. Scripps Company, (The)		214,349		200,299
501	Eagle Materials Inc.		48,132		50,776
1,800	East West Bancorp, Inc.		95,512		91,278
1,589	Eastman Chemical Company		96,682		159,345
26,007	Eaton Corporation Public Limited Company		2,389,355		3,124,481
1,313	Eaton Vance Corp.		59,889		89,192
7,824	eBay Inc.		172,855		393,156
700	EchoStar Corporation		32,295		14,833
3,007	Ecolab Inc.		273,012		650,595
27,049	Edison International		1,730,847		1,699,218
16,479	Edwards Lifesciences Corporation		841,935		1,503,379
4,937	Elanco Animal Health		103,978		151,418
2,938	Elanders		26,681		42,786
767	Elastic N V		68,482		112,082
4,248	Electra Consumer Products(1970)Ltd		126,961		147,386
25,537	Electrolux Ab		607,883		595,005
7,117	Electronic Arts Inc.		603,362		1,022,001
2,811	Element Solutions Inc		36,655		49,839
10,131	Eli Lilly and Company		611,247		1,710,518
23,072	Emerson Electric Co.		1,225,743		1,854,297
14,300	Empire Ltd		342,674		390,500
1,800	Empire State Realty Trust, Inc.		37,156		16,776
19,189	Encompass Health Corporation		1,037,432		1,586,738
622	Endava Plc		29,130		47,739
900	Energizer Holdings, Inc.		50,177		37,962
41,400	Enn Energy		446,446		607,610
1,247	Enphase Energy Inc.		56,491		218,811
8,542	Entegris, Inc.		410,004		820,886
6,654	Entergy Corporation		613,545		664,335
17,270	Entra Asa		251,363		391,714
2,041	Envista Hldgs Corp		57,767		68,843
6,992	EOG Resources, Inc.		506,527		348,691
638	EPAM Systems, Inc.		76,982		228,627
30,854	Epiroc Ab		516,085		562,225
1,000	EPR Properties		73,423		32,500
2,900	EQT Corporation		87,899		36,859
1,434	Equifax Inc.		122,359		276,533
2,562	Equinix, Inc.		1,455,229		1,829,729
27,000	Equinox Corporation		242,044		279,113
5,116	Equitable Holdings		113,367		130,918
2,892	Equitrans Midstream Corporation		91,719		23,252
1,500	Equity Commonwealth		47,031		40,920
2,024	Equity Lifestyle Properties, Inc.		79,791		128,241
4,393	Equity Residential		261,366		260,417
81,817	Ericsson		812,191		972,732
43,076	Ericsson		508,187		514,758
285	Erie Indemnity Company		34,970		69,996
8,652	Eroad Ltd.		21,751		30,836
8,540	Esperion Therapeutics, Inc.		302,680		222,040
2,767	Essential Utilities		92,894		130,851
814	Essex Property Trust, Inc.		189,400		193,260
24,785	Essity		788,318		798,246

COMMON STOCKS, *continued*

11,105	Estee Lauder Companies Inc., (The)	\$	1,666,531	\$	2,956,040
10,721	ETSY, Inc.		507,824		1,907,373
7,909	Eurofins Scientific		617,756		664,136
7,960	Euronet Worldwide, Inc.		717,219		1,153,563
3,482	Euronext		239,602		384,075
35,933	Eutelsat Communications		386,405		407,124
432	Everbridge Inc.		60,878		64,398
493	Evercore Inc.		53,121		54,053
4,647	Everest Re Group, Ltd.		1,012,531		1,087,816
2,721	Evergy Inc		140,634		151,043
4,192	Eversource Energy		196,348		362,650
27,900	Evoqua Water Technologies Corp.		387,774		752,742
14,416	Evotec Se		350,068		534,100
77,339	Evrz Group S.A.		595,246		498,569
1,727	Exact Sciences Corporation		116,686		228,810
3,911	Exelixis, Inc.		95,443		78,494
23,320	Exelon Corporation		897,335		984,570
1,607	Expedia Group, Inc.		148,121		212,767
13,826	Expeditors International of Washington		577,168		1,314,991
83,600	Experian Group Limited		1,587,843		3,173,473
2,183	Extended Stay America, Inc.		39,922		32,330
1,521	Extra Space Storage Inc.		125,844		176,223
50,930	Exxon Mobil Corporation		3,761,150		2,099,335
11,500	F.C.C. Company		211,203		198,600
4,037	F.N.B. Corporation		53,688		38,352
723	F5 Networks, Inc.		91,510		127,205
37,092	Facebook, Inc.		4,472,411		10,132,051
460	FactSet Research Systems Inc.		75,938		152,950
328	Fair, Isaac International Germany Corporation		64,160		167,621
14,500	FANUC Corporation		1,625,428		3,561,625
11,675	FARO Technologies, Inc.		555,597		824,605
45,301	Fastenal Company		1,489,004		2,212,048
918	Fastly Inc.		79,417		80,206
8,314	Faurecia		375,100		426,333
4,217	FDM Group PLC		40,423		64,792
939	Federal Realty Investment Trust		135,921		79,928
2,921	FedEx Corporation		412,497		758,350
1,739	Ferguson Plc		181,867		211,184
2,001	Ferronordic Ab		36,600		38,351
2,504	FIBI Holdings Ltd.		64,283		75,959
5,700	FibroGen, Inc.		134,182		211,413
3,473	Fidelity National Financial, Inc.		100,175		135,760
7,477	Fidelity National Information Service		499,341		1,057,696
8,598	Fifth Third Bancorp		158,155		237,047
7,218	Financial Futures		106,055		92,102
517,000	Financial Futures		517,000		517,000
35,033	FireEye, Inc.		499,183		807,861
499,635	First Abu Dhabi Bank		1,653,713		1,754,704
1,357	First American Financial Corporation		54,495		70,062
69	First Citizens BancShares, Inc.		28,614		39,625
1,592	First Hawaiian, Inc.		45,005		37,539
1,590	First Industrial Realty		59,754		66,987
3,856	First Republic Bank		380,849		566,562
1,037	First Solar, Inc.		33,238		102,580
7,948	FirstCash, Inc.		449,799		556,678
22,139	FirstEnergy Corp.		722,677		677,675
249,515	Firststrand Limited		1,015,696		867,007
5,339	FirstService Corporation		189,910		730,162
6,746	Fiserv, Inc.		286,729		768,100
68,379	Fisher & Paykel Healthcare		979,564		1,633,066
679	Five Below, Inc.		81,494		118,811
777	Five9 Inc.		83,699		135,509
1,000	FleetCor Technologies, Inc.		151,936		272,830
24,857	Fletcher Building		55,062		104,344
1,674	Flir Systems, Inc.		51,266		73,371

COMMON STOCKS, *continued*

1,084	Floor & Decor Holdings, Inc.	\$	53,812	\$	100,649
2,362	Flowers Foods, Inc.		44,558		53,452
1,449	Flowserve Corporation		59,656		53,396
6,086	FMC Corporation		554,335		699,464
505	Focus Home Interactive		14,171		39,669
1,301	Foot Locker, Inc.		82,891		52,612
46,477	Ford Motor Company		575,555		408,533
20,300	Formfactor, Inc.		275,646		873,306
118,276	Fortescue Metals Group Ltd.		664,422		2,138,402
1,572	Fortinet, Inc.		66,380		233,489
50,232	Fortive Corporation		2,921,888		3,557,430
1,740	Fortune Brands Home & Security, Inc.		100,782		149,153
5,922	Fox Corp		141,356		171,981
3,090	Franklin Resources, Inc.		128,995		77,219
409,000	Frasers Logistics & Commercial Trust		378,334		436,341
17,412	Freeport-McMoRan Inc.		412,692		453,060
1,104	Frontdoor, Inc.		30,174		55,432
460	FTI Consulting Inc.		51,732		51,391
500	Fuji Soft Incorporated		17,338		24,989
1,400	Fujimori Kogyo Co		64,580		64,681
16,500	Fujitsu Limited		1,205,091		2,382,028
15,955	FUTURE Plc		298,371		379,052
180,259	Galp Energia, SGPS, S.A.		3,250,606		1,930,746
2,691	Gaming and Leisure Properties, Inc.		88,832		114,098
2,057	Gap, Inc., (The)		52,526		41,531
1,779	Garmin Ltd.		94,445		212,875
1,023	Gartner, Inc.		113,551		163,874
800	GATES INDUSTRIAL CORPORATION PLC		12,965		10,208
4,473	Generac Hldgs Inc		489,414		1,017,205
3,101	General Dynamics Corporation		372,511		461,491
105,218	General Electric Company		2,357,437		1,136,354
7,426	General Mills, Inc.		344,523		436,649
65,850	General Motors Company		2,380,986		2,741,994
2,372	Genpact Limited		67,304		98,106
3,172	Gentex Corporation		65,827		107,626
1,663	Genuine Parts Company		107,379		167,015
7,800	Genus		340,994		447,386
245	Georg Fischer Ag		305,730		315,968
19,341	Getinge		339,119		452,406
39,230	Gilead Sciences, Inc.		2,311,933		2,285,540
7,010	GlaxoSmithKline		130,261		128,595
456	Global		64,388		99,230
737	Global Blood Therapeutics Inc.		48,319		31,919
8,039	Global Payments Inc.		986,290		1,731,761
1,229	Globe Life Inc		52,544		116,706
933	Globus Medical Inc.		42,163		60,850
285	GLP J-Reit		354,841		448,845
4,717	GN Nord		270,049		377,763
12,398	GoDaddy Inc.		845,900		1,028,414
7,551	Goldman Sachs Group, Inc., (The)		1,438,958		1,991,274
1,943	Graco Inc.		70,742		140,576
1,260	GrafTech International Ltd.		22,029		13,432
46,710	Grafton Group		492,133		589,018
49	Graham Holdings Company		29,378		26,136
16,812	Grand Canyon Education, Inc.		1,421,146		1,565,365
132,142	Grange Resources Ltd.		24,981		30,080
6,800	GRANITE Tr		360,836		415,793
3,109	Graphic Packaging Holding Company		40,711		52,666
106,300	GREE Zhuhai		948,348		1,013,480
40,800	GREE, Inc.		166,085		239,082
240,000	Greentown Service Group		289,508		296,214
935	Grifols Sa		27,030		27,319
966	Grocery Outlet Corp		30,783		37,916
1,113	Grubhub Inc.		119,070		82,663

COMMON STOCKS, *continued*

5,466	Grupo Aeroportuario Del Sureste S A De S	\$	764,967	\$	901,507
2,400	GS Yusa Corp		50,111		68,900
925	Guardant Health Inc		81,650		119,214
415	Guerbet		22,627		16,680
5,277	Guidewire Software, Inc.		558,652		679,308
2,591	H & R Block, Inc.		47,150		41,093
627	Haemonetics Corporation		54,926		74,456
900	Hain Celestial Group, Inc., (The)		34,957		36,135
5,500	Hakuhodo DY Holdings Incorporated		76,538		75,379
31,740	Halliburton Company		836,975		599,886
26,100	Halozyme Therapeutics, Inc.		419,087		1,114,731
4,270	Hanesbrands Inc.		130,737		62,257
1,280,000	Hang Lung Properties Limited		3,684,255		3,375,871
484	Hanover Insurance Group, Inc., (The)		43,537		56,589
2,011	Harley-Davidson, Inc.		79,489		73,804
21,830	Hartford Financial Services Group, I, (The)		873,306		1,069,233
146,774	Harvey Norman		360,907		531,181
8,842	Hasbro, Inc.		739,565		827,081
1,400	Hawaiian Electric Industries, Inc.		46,331		49,546
56,700	Hazama Ando Corp.		385,640		395,409
3,260	HCA Healthcare, Inc.		255,620		536,140
107,089	Hdfc Bank Ltd		1,599,548		2,105,066
15,078	Health Equity Inc		754,810		1,051,087
2,479	Healthcare Trust of America, Inc.		78,548		68,272
6,306	Healthpeak Properties, Inc.		207,832		190,630
5,946	HEICO Corporation		208,833		703,341
4,320	Helen of Troy Corporation		862,412		959,861
16,674	HELLOFRESH Se		657,684		1,289,373
6,874	Helmerich & Payne, Inc.		464,954		159,202
1,665	Henry Schein, Inc.		96,595		111,322
332,256	Hera S.p.A.		1,204,464		1,211,465
1,026	Herbalife Nutrition Ltd.		31,000		49,299
1,809	Hershey Company, (The)		140,733		275,565
3,333	Hess Corporation		186,457		175,949
15,461	Hewlett Packard Enterprise Company		193,252		183,213
9,600	Hexcel Corporation		258,575		465,504
1,434	Highwoods Properties, Inc.		71,218		56,829
13,479	Hikma Pharmaceuticals		288,836		463,945
807	Hill-Rom Holdings, Inc.		58,125		79,062
5,377	Hilton Worldwide Holdings Inc.		450,240		598,245
800	HIMACS, Ltd.		6,717		9,143
1,973	HollyFrontier Corporation		55,681		51,002
3,156	Hologic, Inc.		115,894		229,851
12,937	Home Depot, Inc., (The)		1,222,373		3,436,326
23,620	Honeywell International Inc.		2,669,676		5,023,974
1,520,114	Hong Kong And China Gas Company, (The)		1,649,014		2,270,217
9,300	Hong Kong Exchanges & Clearing		366,655		509,747
23,484	Horizon Therapeutics Plc		382,247		1,717,855
3,305	Hormel Foods Corporation		60,225		154,046
625	Hornbach Hldg Ag & Co Kgaa		59,924		60,183
26,019	Host Hotels & Resorts, L.P.		345,461		380,658
87,850	Housing Development Finance Corp.		2,428,217		3,076,298
489	Howard Hughes Corporation, (The)		58,046		38,597
4,921	Howmet Aerospace Inc.		111,746		140,445
19,500	Hoya Corporation		2,330,715		2,695,191
80,361	HP Inc.		1,440,020		1,976,077
630	Hubbell Incorporated		75,458		98,778
500	HubSpot, Inc.		85,261		198,220
1,994	Hudson Pacific Properties, Inc.		67,651		47,896
1,583	Humana Inc.		248,598		649,457
14,021	Hunting		34,044		42,740
12,701	Huntington Bancshares Incorporated		120,850		160,414
522	Huntington Ingalls Industries, Inc.		105,409		88,991
2,307	Huntsman Corporation		57,824		57,998

COMMON STOCKS, *continued*

137,190	Husqvarna Ab	\$	1,344,784	\$	1,779,074
500	Hyatt Hotels Corporation		27,640		37,125
102,000	Hysan Development		442,201		374,253
1,627	Iaa Spinco Inc		44,221		105,722
5,422	IAC InterActiveCorp		82,665		1,026,656
130,780	Ibstock Plc		352,678		369,338
11,137	Icon Public Limited Company		1,704,653		2,171,492
214	ICU Medical, Inc.		50,917		45,901
600	IDACORP, Inc.		60,259		57,618
920	IDEX Corporation		94,282		183,264
1,029	IDEXX Laboratories, Inc.		146,487		514,366
43,251	IG Hldgs		351,719		509,631
4,774	IHS Markit Ltd.		221,036		428,848
18,977	II-VI Incorporated		616,921		1,441,493
1,306	Ilex Medical		44,784		50,031
3,805	Illinois Tool Works Inc.		371,174		775,763
17,853	Illumina, Inc.		5,087,703		6,605,610
5,293	IMCD N.V.		532,741		675,149
28,000	ImmunoGen, Inc.		270,547		180,600
34,817	Inchcape PLC		271,353		306,262
2,160	Incyte Corporation		281,730		187,877
30,994	Indra Sistemas S.A		311,758		264,701
92,600	Industria de Diseno Textil, S.A.		1,877,199		2,950,351
127,024	Infosys Ltd		1,179,684		2,183,142
4,263	Ingersoll Rand		83,984		194,222
754	Ingredion Incorporated		90,591		59,317
43,514	Inmobiliaria Colonial Socimi S.A.		469,998		427,264
602	Inphi Corporation		68,629		96,603
13,712	Insmid Inc.		472,357		456,472
2,510	Inspire Med Sys Inc		496,420		472,106
1,738	Instalco Ab		16,087		53,118
4,640	Insulet Corporation		449,196		1,186,123
933	Integra LifeSciences Holdings Corporation		61,346		60,570
99,054	Intel Corporation		4,036,961		4,934,870
83,654	Interactive Brokers Group, Inc.		3,717,608		5,096,202
3,800	Intercept Pharmaceuticals, Inc.		252,172		93,860
6,521	Intercontinental Exchange, Inc.		274,076		751,806
27,830	Intermediate Capital Group Plc		411,466		656,609
33,982	International Business Machines Corporation		4,472,944		4,277,654
1,335	International Flavors & Fragrances Inc.		131,769		145,301
4,647	International Paper Company		161,975		231,049
28,043	Interpublic Group of Companies, Inc., (The)		478,348		659,571
33,900	Intertek Group Plc		1,593,870		2,617,261
6,900	Intra-Cellular Therapies Inc.		151,710		219,420
10,732	Intuit Inc.		2,206,611		4,076,550
2,598	Intuitive Surgical, Inc.		779,925		2,125,424
5,020	Invesco Ltd.		125,655		87,499
1,563	Investor Ab		97,990		114,039
6,819	Invitation Homes Inc.		172,110		202,524
3,800	I-O Data Device Inc		35,499		36,364
13,365	Ionis Pharmaceuticals, Inc.		172,275		755,657
1,704	Iovance Biotherapeutics Inc.		46,811		79,066
407	IPG Photonics Corporation		55,435		91,083
5,628	IQVIA Holdings Inc		799,572		1,008,369
127,263	Iren Spa		345,599		331,045
31,900	Iridium Communications Inc.		275,963		1,254,468
3,490	Iron Mountain Incorporated		110,545		102,885
103,587	Israel Disc Bk Ltd		347,154		398,759
982,310	Isramco Negev 2		231,284		192,436
992	ITT Inc.		40,882		76,404
1,068	J. B. Hunt Transport Services, Inc.		91,005		145,942
1,383	J. M. Smucker Company, (The)		139,016		159,875
7,208	J2 Cloud Services, LLC		510,920		704,150
1,677	Jabil Inc.		49,009		71,323
953	Jack Henry & Associates, Inc.		94,182		154,376

COMMON STOCKS, *continued*

4,808	Jacobs Engineering Group Inc.	\$	369,640	\$	523,880
5,700	Jafo Co Ltd		238,273		284,324
24,000	Japan Aviation Electronics Industry, Ltd		317,071		367,049
645	Japan Hotel Reit Investment Corp		404,353		331,106
50,600	Jardine Matheson Holdings Limited		2,946,467		2,833,600
686	Jazz Pharmaceuticals Public Limited Company		122,453		113,224
1,489	JBG Smith Properties		51,372		46,561
5,900	Jd Health International Inc		54,256		114,137
49,612	JD Sports Fashion PLC		351,767		583,227
2,610	Jefferies Financial Group Inc.		65,794		64,206
3,800	JetBlue Airways Corporation		81,028		55,252
39,200	Jfe Holdings Inc		399,072		375,123
37,300	JGC Holdings Corporation		361,808		348,271
40,700	Jiangsu Hengrui Medical Company		484,702		698,271
539	John Wiley & Sons, Inc.		28,869		24,611
34,500	Johnson & Johnson		3,299,369		5,429,610
8,662	Johnson Controls International Public Library		284,799		403,563
669	Jones Lang LaSalle Incorporated		83,104		99,260
1,300	Joshin Denki Co Ltd.		28,505		34,286
74,764	JPMorgan Chase & Co.		5,508,339		9,500,261
2,160	Judges Scientific PLC		98,945		188,377
4,155	Juniper Networks, Inc.		128,694		93,529
27,758	K. Wah International Holdings Limited		17,563		13,353
35,500	Kajima Corp		490,078		475,190
22,200	Kamigumi Co Ltd		497,999		404,887
5,018	Kamux Oyj		51,871		83,501
1,000	Kanamoto Co Ltd		22,585		21,464
9,391	Kansas City Southern		1,063,750		1,916,985
40,500	Kao Corporation		2,276,111		3,126,398
1,900	Kawada Technologies Inc.		114,640		78,764
74,600	KDDI Corporation		2,039,290		2,215,348
14,680	Kellogg Company		929,048		913,536
744	Kemper Corporation		64,201		57,162
57	Kenedix Office Investment Corp.		357,702		386,459
146,100	Keppel		269,354		310,628
4,956	Keurig Dr Pepper Inc.		215,754		158,592
11,430	KeyCorp		140,783		187,566
14,160	Keyence Corporation		991,705		7,954,671
20,300	Keyera Corp		451,146		360,429
2,270	Keysight Technologies, Inc.		84,542		299,844
14,124	Keywords Studios Plc		320,263		552,175
3,700	KFC Holdings Japan Ltd.		97,101		105,433
1,319	Kilroy Realty Corporation		96,033		75,711
4,061	Kimberly-Clark Corporation		362,401		547,545
5,046	Kimco Realty Corporation		93,514		75,740
2,970	Kinaxis Inc		186,213		420,416
37,865	Kinder Morgan, Inc.		863,737		517,615
49,562	Kingfisher		193,408		183,193
11,421	Kinnevik		290,886		577,826
7,203	KION Ag		387,446		627,150
795	Kirby Corporation		56,804		41,205
6,360	KKR & Co. Inc.		188,200		257,516
1,853	KLA Corporation		99,542		479,760
1,687	Knight-Swift Transportation Holdings Inc.		68,494		70,550
9,000	Kohls Corporation		312,337		280,256
1,787	Kohl's Corporation		93,845		72,713
17,815	Kojamo Oyj		366,855		394,536
5,200	Kokuyo Co Ltd		71,571		70,361
14,241	Komerční Banka		534,583		435,913
7,000	Komeri Co Ltd		198,493		197,704
14,400	Komori Corporation		165,227		100,840
73,011	KONE Oyj		4,113,817		5,937,045
6,600	Konica Minolta Inc.		24,004		25,187
75,707	Koninklijke Ahold Delhaize N.V.		1,834,916		2,140,709

COMMON STOCKS, *continued*

39,405	Koninklijke Philips N.V.	\$	1,621,492	\$	2,110,808
38,192	Koninklijke Philips NV		1,789,954		2,068,861
6,736	Koninklijke Vopak N.V.		361,407		354,316
18,491	Kotak Mahindra Bank Ltd.		353,802		505,021
24,687	Kraft Heinz Company, (The)		860,677		855,651
9,567	Kroger Co., (The)		174,797		303,848
62,400	K's Holdings Corporation		845,931		867,901
18,400	Kuhne + Nagel International AG		2,566,166		4,179,784
5,500	Kweichow Moutai		770,318		1,691,487
4,200	Kyowa Electronic Instruments Co., Ltd.		15,658		16,394
20,000	Kyowa Exeo Corp		500,935		563,708
2,742	L Brands, Inc.		96,530		101,975
2,503	L3Harris Technologies Inc		227,716		473,117
1,189	Laboratory Corporation of America Holding		127,589		242,021
7,710	Lam Research Corporation		827,093		3,641,202
1,100	Lamar Advertising Company		82,109		91,542
1,844	Lamb Weston Holdings, Inc.		79,174		145,197
519	Landstar System, Inc.		44,655		69,889
17,000	Largan Precision Co		2,538,302		1,933,056
4,014	Las Vegas Sands Corp.		236,899		239,234
1,300	Lazard Ltd		59,580		54,990
756	Lear Corporation		107,850		120,227
2,512	Leg Immobilien Ag		285,083		390,526
1,562	Legacy Vulcan Corp.		125,887		231,660
286,191	Legal & General Group PLC		1,055,963		1,041,398
12,393	Leggett & Platt, Incorporated		460,837		549,010
14,744	Leidos Holdings, Inc.		1,330,874		1,549,889
682	Leitheit AG		23,561		36,299
100	LendingTree, Inc.		42,003		27,379
5,591	Lennar Corporation		287,606		424,729
427	Lennox International Inc.		76,095		116,985
68,200	Lexicon Pharmaceuticals, Inc.		247,001		233,244
2,835	Lg Household&Healthcare		2,906,971		4,227,838
2,181	Liberty Broadband Corporation		185,747		345,180
14,212	Liberty Media Corporation		470,368		614,764
200	Liberty Media Corporation		7,077		7,598
2,501	Liberty Media Corporation		89,266		106,543
579	Life Storage, Inc.		48,231		69,127
7,405	Ligand Pharmaceuticals Incorporated		707,665		736,427
28,100	Limelight Networks Inc.		179,767		112,119
5,113	Lincoln Electric Holdings, Inc.		357,604		594,386
2,249	Lincoln National Corporation		93,491		113,147
9,424	Lindab International AB		108,252		195,536
9,643	Linde Plc		1,586,562		2,541,027
64,040	Link Mobility Group Holding Asa		331,332		347,502
13,700	Lintec Corp		315,216		302,277
2,181	Lions Gate Entertainment Corp.		53,559		23,313
268	Littelfuse, Inc.		62,152		68,249
11,477	Live Nation Entertainment, Inc.		439,918		843,330
11,759	Liveramp Holdings Inc.		672,231		860,641
3,606	LKQ Corporation		114,279		127,075
6,164	Lockheed Martin Corporation		1,621,806		2,188,097
2,812	Loews Corporation		116,697		126,596
16,005	Logitech International		1,181,782		1,555,687
80,681	Lojas Renner Sa		715,034		676,303
14,526	Loomis Ab		457,640		400,093
14,260	L'Oreal		2,170,492		5,422,784
11,454	Lowe's Companies, Inc.		727,549		1,838,482
1,011	LPL Financial Holdings Inc.		41,297		105,366
1,389	Lululemon Athletica Canada Inc.		130,340		483,414
17,422	Lumentum Holdings Inc.		533,200		1,651,606
72,500	Lundin Mng Corp		381,619		643,053
3,103	Lyft, Inc.		156,517		152,450
6,414	LyondellBasell Industries N.V.		434,185		587,907
600	M&C Saatchi PLC		1,447		686

COMMON STOCKS, *continued*

53,377	M&G Plc	\$	155,343	\$	144,432
1,539	M&T Bank Corporation		171,051		195,915
974	Macquarie Infrastructure Corporation		78,144		36,574
9,500	MacroGenics, Inc.		189,529		217,170
253	Madison Square Garden Entertainment Corporation		15,716		26,575
2,819	Madison Square Garden Sports Corporation		330,565		518,978
22,680	Mail Ru Group Ltd		585,362		596,484
70,700	Makita Corporation		2,896,510		3,540,307
244,800	MAN Ltd		177,178		531,031
725	Manhattan Associates, Inc.		35,500		76,256
1,398	Manitou		36,745		40,882
656	ManpowerGroup Inc.		71,480		59,158
201,800	MAPLETREE Trust		377,017		441,268
10,574	Marathon Oil Corporation		197,407		70,529
7,756	Marathon Petroleum Corporation		260,932		320,788
163	Markel Corporation		160,058		168,428
448	MarketAxess Holdings Inc.		108,017		255,611
3,273	Marriott International, Inc.		201,528		431,774
6,113	Marsh & McLennan Companies, Inc.		284,445		715,221
7,326	Martin Marietta Materials, Inc.		1,481,600		2,080,364
4,952	Maruti Suzuki India Ltd		576,399		518,436
8,089	Marvell Technology Group Ltd		143,507		384,551
57,988	Masco Corporation		2,149,959		3,185,281
2,677	Masimo Corporation		415,963		718,453
10,625	MasterCard Incorporated		883,462		3,792,488
12,386	Match Group, Inc.		211,043		1,872,639
4,109	Mattel, Inc.		107,536		71,702
6,207	Maxim Integrated Products, Inc.		359,145		550,251
5,050	Maximus Inc.		337,184		369,610
3,052	McCormick & Company, Incorporated		112,163		291,771
17,701	McDonald's Corporation		2,704,416		3,798,281
33,100	Mcj Co Ltd		221,796		355,221
1,966	McKesson Corporation		224,893		341,927
429	Mcubs Midcity Investment Corp.		349,440		390,170
2,496	MDU Resources Group, Inc.		67,340		65,745
1,000	Medallia Inc		21,053		33,220
11,901	Mediaset		28,357		30,375
13,983	Mediaset Espana Comunicacion, S.A.		100,285		72,884
20,000	Mediatek Inc.		404,490		531,710
6,667	Medical Properties Trust, Inc.		101,532		145,274
50,579	Mediobanca Di Credito Finanz Spa		473,312		466,620
16,137	Medtronic Public Limited Company		974,988		1,890,288
3,400	Megachips Corp		102,104		92,702
13,700	Meituan		399,364		520,518
1,055	Melexis		82,872		103,139
1,043	Mercadolibre Inc		376,072		1,747,254
30,409	Merck & Co., Inc.		1,493,861		2,487,456
400	Mercury General Corporation		24,397		20,884
14,932	Mercury Sys		1,165,166		1,314,912
11,410	Merit Med Sys Inc		571,880		633,369
9,389	MetLife, Inc.		389,961		440,814
3,715	Metropole Television		72,354		60,273
283	Mettler-Toledo International Inc.		130,330		322,529
4,301	MGIC Investment Corporation		56,521		53,978
5,616	MGM Resorts International		165,588		176,960
29,450	Micro Focus International		113,865		170,729
2,840	Microchip Technology Incorporated		158,224		392,232
4,205	Microelectronics NV		142,764		155,791
32,784	Micron Technology, Inc.		1,278,657		2,464,701
131,525	Microsoft Corporation		8,007,513		29,253,791
3,100	Mid-America Apartment Communities, Inc.		331,371		392,739
641	Middleby Corporation, (The)		84,628		82,638
59,800	Midea Group Co Ltd		462,933		906,115
11,408	Mineral Resources LTD		119,729		329,672
15,100	Mirait Holdings Corporation		223,903		258,577

COMMON STOCKS, *continued*

100,200	MISUMI Group Inc.	\$	2,648,925	\$	3,285,166
69,100	Mitsubishi Electric Corp.		956,193		1,042,072
93,800	Mitsubishi Ufj Lease & Fin Co Ltd.		485,862		449,717
1,000	Mitsuboshi Belting Ltd.		19,225		16,456
21,400	Mitsui Engineering & Shipbuilding		113,295		72,546
89	MITTSUI Inc		403,678		450,840
26,900	Mixi, Inc.		603,455		667,257
20,277	Mizrahi-Tefahot Bank Ltd.		448,473		468,907
629	MKS Instruments, Inc.		62,335		94,633
3,425	Moderna Inc		92,752		357,810
739	Mohawk Industries, Inc.		135,060		104,162
693	Molina Healthcare, Inc.		70,327		147,387
2,187	Molson		132,133		98,831
17,092	Mondelez International, Inc.		536,650		999,369
63,205	Moneysupermarket.com Group PLC		286,553		225,153
2,891	MongoDB, Inc.		446,381		1,037,985
512	Monolithic Power Systems, Inc.		72,002		187,510
4,505	Monster Beverage 1990 Corporation		172,141		416,622
2,806	Moody's Corporation		408,146		814,413
18,517	Morgan Stanley		640,630		1,268,970
10,600	Morinaga Milk Industry Co		385,467		521,556
224	Morningstar, Inc.		17,607		51,872
4,228	Mosaic Company, (The)		187,974		97,286
2,094	Motorola Solutions, Inc.		151,629		356,106
17,100	MS&AD Insurance Group Holdings, Inc.		521,828		520,230
458	MSA Safety Inc.		50,646		68,421
596	MSC Industrial Direct Co., Inc.		58,393		50,296
978	MSCI Inc.		99,451		436,706
50,600	Murata Manufacturing Co., Ltd.		2,185,751		4,567,698
1,811	Murphy Oil Corporation		82,586		21,913
21,193	Mycronic Ab		263,864		633,270
9,400	Nafco Co Ltd.		195,478		183,002
7,071	Naphta Israel Petroleum Corp. Ltd.		47,045		33,915
1,380	Nasdaq, Inc.		50,457		183,181
4,880	Naspers		1,035,569		1,003,110
1,200	National Fuel Gas Company		70,469		49,356
17,677	National Instruments Corporation		724,237		776,727
4,703	National Oilwell Varco, Inc.		227,679		64,572
2,244	National Retail Properties, Inc.		96,284		91,824
14,714	National Vision Holdings		373,882		666,397
8,015	Naver Corp		1,090,894		2,158,140
8,118	Ncc Ab		162,233		148,273
1,416	NCR Corporation		59,864		53,199
38,500	Nec Networks & System Integration		545,198		665,253
447	Nedap		19,723		27,893
2,348	Nektar Therapeutics		124,095		39,916
9,933	Nestle S.A.		705,978		1,170,107
35,044	Nestle S.A.		1,689,332		4,133,364
10,600	Net One Systems Co		372,559		373,713
2,716	NetApp, Inc.		131,973		179,908
9,740	Netflix, Inc.		2,078,969		5,266,710
42	Neto M.E. Holdings Ltd		3,645		1,740
109,333	Network Intl Hldgs Plc		630,541		488,113
1,162	Neurocrine Biosciences, Inc.		51,116		111,378
10,473	New Fortress Energy Inc		532,148		561,248
700	New Relic, Inc.		60,558		45,780
5,568	New Residential Investment Corp.		91,914		55,346
5,584	New York Community Bancorp, Inc.		77,857		58,911
1,969	New York Times Company, (The)		64,231		101,935
10,623	Newell Brands Inc.		279,697		225,526
77	NewMarket Corporation		35,073		30,668
22,016	Newmont Corporation		905,469		1,318,538
6,012	News Corporation		60,669		107,774
541	Nexstar Broadcasting, Inc.		54,642		59,072
23,546	NextEra Energy, Inc.		639,267		1,816,574

COMMON STOCKS, *continued*

10,100	Nh Foods Ltd	\$	397,790	\$	444,128
13,016	Nice Ltd		1,554,567		3,667,665
4,311	Nielsen Holdings PLC		175,454		89,971
6,100	Nihon Kohden Corp.		193,352		226,878
17,400	Nihon Unisys,Ltd.		571,107		680,866
29,400	NIKE, Inc.		2,127,881		4,159,218
2,271	Nilfisk Holding		31,080		49,127
322,239	Nine Entertainment Co Holdings Ltd.		422,872		576,881
4,000	Nintendo Co.		1,478,950		2,550,438
6,300	Nippon Express Co.		347,897		422,868
4,300	Nippon Shinyaku Co.		282,473		281,960
79,400	Nippon Tel & Telegraph Corp		1,870,529		2,034,507
10,600	Nishio Rent All Co		306,797		221,764
4,700	NiSource Inc.		51,215		107,818
8,200	Nitori Holdings Co., Ltd.		1,646,985		1,717,119
3,000	Nitto Kogyo Corporation		58,164		59,364
20,300	Nlight Inc		437,005		662,795
1,399	NN Group		53,382		60,818
229,517	Nokia Corporation		1,079,836		897,411
35,704	Nokia OJY		126,939		137,653
32,695	Nomad Holdings Limited		702,157		831,107
8,958	Nordic Semiconductor		69,704		144,383
688	Nordson Corporation		91,017		138,254
1,538	Nordstrom, Inc.		73,190		48,001
3,067	Norfolk Southern Corporation		275,073		728,750
18,597	Northern Trust Corporation		1,632,718		1,732,125
15,600	Northland Power Inc.		335,269		559,224
1,897	Northrop Grumman Corporation		262,705		578,054
21,059	Norton LifeLock		431,648		437,606
4,001	Norwegian Cruise Line Holdings Ltd.		172,612		101,745
4,230	Novanta Inc		246,560		500,071
67,481	Novartis AG		4,954,058		6,385,865
96,668	Novo Nordisk AS		3,692,534		6,779,552
1,252	Novocure LTD		73,819		216,646
58,100	Novozymes AS		2,395,306		3,337,873
25,711	NRG Energy, Inc.		798,062		965,448
173,041	NRW Limited		213,286		389,899
19,600	Nsd Co.Ltd		289,350		422,204
557	Nu Skin Enterprises, Inc.		30,937		30,429
3,439	Nuance Communications, Inc.		52,461		151,626
3,634	Nucor Corporation		172,893		193,292
2,028	Nutanix, Inc.		98,354		64,632
3,869	Nuvei Corporation		124,776		233,030
1,866	Nvent Electric Public Limited Company		28,961		43,459
10,373	NVIDIA Corporation		1,092,191		5,416,781
40	NVR, Inc.		86,070		163,194
10,271	Occidental Petroleum Corporation		674,307		177,791
2,600	OGE Energy Corp.		91,161		82,836
700	Ohsho Food Service Corp.		41,120		39,256
30,600	Oki Electric Industry Company Ltd.		336,370		270,004
1,378	Okta, Inc.		111,087		350,370
8,200	Okuma Corporation		440,240		458,269
60,300	Olam International Ltd.		58,556		69,806
1,182	Old Dominion Freight Line, Inc.		79,324		230,703
3,600	Old Republic International Corporation		72,977		70,956
1,927	Olin Corporation		55,578		47,327
600	Ollie's Bargain Outlet Holdings, Inc.		52,267		49,062
2,800	Omega Healthcare Investors, Inc.		93,261		101,696
24,946	Omnicom Group Inc.		1,775,890		1,555,882
4,749	On Semiconductor Corporation		77,326		155,435
820	OneMain Holdings, Inc.		22,671		39,491
5,187	Oneok, Inc.		228,949		199,077
2,100	Onoken Co Ltd		24,713		25,466
22,655	Oracle Corporation		821,819		1,465,552
851	O'Reilly Automotive, Inc.		158,373		385,137
19,591	Orion Oyj		855,940		899,615

COMMON STOCKS, *continued*

33,760	Orora Ltd.	\$	57,860	\$	70,337
781	Oshkosh Corporation		53,544		67,221
4,893	Otis Worldwide Corporation		284,287		330,522
26,737	Otp Bank Plc		1,099,774		1,205,067
4,800	Otsuka Corporation		212,125		253,378
1,700	OUTFRONT Media Inc.		43,356		33,252
1,331	Owens Corning		85,349		100,837
2,953	Oxford Instruments plc		61,365		80,409
58,202	OZ Ltd		266,673		847,931
8,651	Ozon Hldgs Plc		298,420		358,238
21,922	PACCAR Inc		1,138,978		1,891,430
1,176	Packaging Corporation of America		114,767		162,182
1,500	PacWest Bancorp		76,770		38,100
718	Pagerduty Inc		17,701		29,941
16,092	Pagseguro Digital Ltd		624,151		915,313
2,167	Palfinger AG		56,646		68,672
1,109	Palo Alto Networks, Inc.		137,812		394,128
2,421	Pandora		80,516		271,012
46,955	Paragon Banking Group Plc		285,925		313,609
2,633	Paramount Group, Inc.		42,272		23,802
30,200	Parex Res Inc		443,828		415,309
2,584	Park Hotels & Resorts Inc.		66,679		44,316
1,539	Parker-Hannifin Corporation		160,516		419,239
3,640	Parsley Energy, Inc.		114,616		51,688
3,851	Paychex, Inc.		157,336		358,836
597	Paycom Software, Inc.		85,024		269,993
400	Paylocity Holding Corporation		37,529		82,364
14,142	PayPal, Inc.		594,762		3,312,056
500	Pegasystems Inc.		29,568		66,630
3,032	Peloton Interactive Inc.		323,704		460,015
400	Penske Automotive Group, Inc.		18,725		23,756
75,800	PENTA Construction		371,280		651,214
1,956	Pentair Public Limited Company		62,062		103,844
5,950	Penumbra, Inc.		874,214		1,041,250
4,815	People's United Financial, Inc.		70,733		62,258
25,435	PepsiCo, Inc.		2,389,706		3,772,011
1,341	PerkinElmer, Inc.		55,036		192,434
1,636	Perrigo Company Public Limited Company		180,293		73,162
16,900	Persol Holdings Co Ltd		324,964		304,624
59,086	Peugeot SA		1,541,884		1,617,232
66,937	Pfizer Inc.		1,732,296		2,463,951
16,143	PG&E Corporation		447,418		201,142
700	Pharmanutra Spa		13,545		32,204
18,862	Philip Morris International Inc.		1,599,649		1,561,585
5,237	Phillips 66		318,593		366,276
900	Pilgrim's Pride Corporation		20,257		17,649
267,000	Ping An Insurance(Group)Co.Of China		2,608,464		3,271,278
943	Pinnacle Financial Partners, Inc.		58,505		60,729
6,918	Pinnacle West Capital Corporation		516,510		553,094
4,813	Pinterest Inc.		104,015		317,177
1,953	Pioneer Natural Resources Company		245,641		222,427
913	Planet Fitness Inc		66,139		70,876
80,861	Plug Power Inc		327,680		2,741,997
500	Pluralsight, Inc.		15,801		10,480
5,082	PNC Financial Services Group, Inc., (The)		442,489		757,218
496	Polar Capital Holdings PLC		3,174		4,719
673	Polaris		57,688		64,123
458	Pool Corporation		53,110		170,605
923	Popular, Inc.		37,865		51,983
823	Post Holdings, Inc.		70,754		83,131
130,581	PostNL NV		336,257		445,765
2,099	PPD Inc.		53,772		71,828
14,237	PPG Industries, Inc.		1,318,089		2,053,260
9,366	PPL Corporation		272,798		264,121
788	PRA Health Sciences, Inc.		75,034		98,847
700	Premier, Inc.		22,283		24,570

COMMON STOCKS, *continued*

500	Primerica, Inc.	\$	59,976	\$	66,965
3,418	Principal Financial Group, Inc.		138,603		169,567
42,676	Procter & Gamble Company, (The)		3,874,659		5,937,939
52,285	Progressive Corporation, (The)		3,153,439		5,169,941
8,904	ProLogis Inc.		419,736		887,373
5,138	Proofpoint, Inc.		641,809		700,875
1,017	Prosperity Bancshares, Inc.		67,051		70,539
5,036	Prosus N.V.		420,895		544,456
8,600	Prothena Corporation Public Limited Company		221,159		103,286
15,534	Proximus		417,111		308,097
4,709	Prudential Financial, Inc.		364,852		367,632
15,618	Prysmian Spa		348,467		555,701
4,530	Psp Swiss Property Ag		534,038		606,255
1,251	PTC Inc.		67,056		149,632
3,300	PTC Therapeutics, Inc.		168,843		201,399
6,211	Public Service Enterprise Group Incorporated		236,734		362,101
1,812	Public Storage		287,380		418,445
3,290	PulteGroup, Inc.		38,692		141,865
59,479	Pure Storage, Inc.		1,179,512		1,344,820
921	PVH Corp.		107,971		86,473
33,000	QEP Resources, Inc.		400,753		78,870
10,970	Qiagen N.V.		515,770		572,168
15,048	Qorvo, Inc.		443,603		2,502,031
27,123	Qualcomm Incorporated		1,858,544		4,131,918
1,599	Quanta Services, Inc.		39,266		115,160
21,475	Quest Diagnostics Incorporated		2,123,884		2,559,176
468	Quidel Corporation		103,429		84,076
4,946	Qurate Retail, Inc.		73,419		54,258
298,495	Raia Drogasil Sa		1,267,447		1,438,973
7,937	Raiffeisen Bank International AG		136,402		161,985
7,000	Rakus Co Ltd		150,690		162,177
623	Ralph Lauren Corporation		68,796		64,630
16,201	Randstad NV		957,978		1,055,362
7,644	Raymond James Financial, Inc.		337,444		731,301
1,549	Rayonier Inc.		44,044		45,510
43,697	Raytheon Technologies		2,379,114		3,124,772
969	RealPage, Inc.		54,444		84,536
4,176	Realty Income Corporation		230,035		259,622
299	Reata Pharmaceuticals Inc.		48,788		36,962
34,300	Reckitt Benckiser Group PLC		1,515,183		3,067,308
33,000	Recordati		1,763,489		1,830,296
30,294	Rede D Or Sao Luiz Sa		346,395		398,344
62,069	Redrow Plc		328,278		484,890
488	Regal Beloit Corporation		37,396		59,931
2,158	Regency Centers Corporation		144,855		98,383
3,107	Regeneron Pharmaceuticals, Inc.		565,806		1,501,023
11,393	Regions Financial Corporation		101,908		183,655
831	Reinsurance Group of America, Incorporated		108,914		96,313
800	Reliance Steel & Aluminum Co.		63,558		95,800
131,369	Reliance Worldwide Corporation Ltd.		384,506		410,552
544	RenaissanceRe Holdings Ltd		78,323		90,206
658	Repligen Corporation		76,658		126,093
2,560	Republic Services, Inc.		101,288		246,528
5,854	ResMed Inc.		642,101		1,244,326
42,291	Rexel		497,767		667,254
1,462	Rexford Industrial Realty		59,988		71,799
706	Reynolds Consumer Prods		19,756		21,208
5,621	Rheinmetall Ag		628,414		595,460
11,600	Ricoh Company		77,289		76,064
112,012	Rightmove PLC		797,200		996,471
964	RingCentral, Inc.		89,590		365,327
6,964	Rio Tinto		399,534		523,832
5,889	Rio Tinto Limited		368,142		440,333
23,579	Rio Tinto Limited		1,513,293		2,071,107
16,853	Ritchie Bros. Auctioneers Incorporated		573,260		1,172,126

COMMON STOCKS, *continued*

8,992	Robert Half International Inc.	\$	286,175	\$	561,820
20,740	Roche Holding AG		5,023,522		7,250,025
1,188	Rocket Companies Inc.		26,460		24,021
3,423	Rockwell Automation, Inc.		608,068		858,523
1,327	ROCKWOOL International		266,388		496,902
2,900	Rogers Corporation		350,235		450,341
3,000	Rohto Pharmaceutical		93,711		88,769
1,292	Roku Inc.		131,304		428,970
2,840	Rollins, Inc.		48,269		110,939
1,893	Roper Technologies, Inc.		442,783		816,053
4,267	Ross Stores, Inc.		144,955		524,030
4,054	Rothschild & Cie		138,364		128,471
25,343	Royal Caribbean Cruises Ltd.		1,338,821		1,892,869
787	Royal Gold, Inc.		56,231		83,705
286,977	Royal Mail PLC		863,745		1,324,741
5,660	Royal Unibrew AS		438,863		657,410
1,061	Royalty Pharma		44,543		53,103
1,491	RPM International Inc.		82,218		135,353
8,583	Rubis Sca		510,669		398,856
599	Ryder System, Inc.		30,100		36,994
20,900	Ryohin Keikaku		285,528		426,117
2,915	S&P Global Inc.		271,651		958,248
16,960	S&T Ag		404,498		400,502
1,300	S.T. Corporation		18,179		24,641
3,293	Sabre Corporation		70,231		39,582
2,851	Sage Therapeutics Inc.		183,797		246,640
163,193	SAINSBURY J)		432,478		503,038
20,300	Saizeriya Company		425,314		375,150
10,553	Salesforce.Com, Inc.		850,613		2,348,359
132,033	Samsung Electronics Co		5,674,840		9,845,046
10,200	Sankyu Inc		523,261		384,803
2,033	Sanofi		205,277		195,764
1,207	Santander Consumer USA Holdings Inc.		15,597		26,578
30,100	SAP SE		2,039,345		3,948,790
68,128	Saracen Mineral Holdings		149,841		249,712
3,055	Sarepta Therapeutics, Inc.		201,455		520,847
4,740	Sartorius Stedim Biotech		662,942		1,688,851
9,900	Sato Holdings Corporation		258,715		213,352
8,600	Sawai Pharmaceutical		433,300		389,830
1,344	SBA Communications Corporation		189,422		379,183
281,379	Sberbank Russia		3,661,917		4,085,623
5,058	Schindler		1,212,460		1,365,279
51,499	Schlumberger Omnes, Inc.		3,059,425		1,124,223
800	Schneider National, Inc.		22,436		16,560
731	Science Applications Intl Management New.		54,928		69,182
10,293	Scor Se		354,257		332,734
528	Scotts Miracle-Gro Company, (The)		49,311		105,146
4,067	Scout24 Ag		212,039		333,653
3	Seaboard Corporation		11,595		9,093
16,805	Seagate Technology Public Limited Company		827,914		1,044,599
9,308	Seagen Inc		236,463		1,630,203
1,819	Sealed Air Corporation		54,082		83,292
27,370	Seaworld Entertainment, Inc.		632,078		864,618
53,335	Securitas AB		783,296		862,122
1,400	SEI Investments Company		73,711		80,458
14,600	Seiko Holdings Corporation		353,721		186,521
3,457	Sempra Energy		292,519		440,456
1,878	Sensata Technologies		78,295		99,046
11,600	Seria Co., Ltd.		489,823		425,822
2,030	Service Corporation International		63,135		99,673
4,153	ServiceNow, Inc.		1,190,896		2,285,936
29,260	Seven Group Hldgs Ltd		372,916		527,207
583	Sfs Group Ag		67,119		69,252
1,005	SGS SA		1,729,671		3,035,636
39,868	SHANGHAI Co		400,912		464,303

COMMON STOCKS, *continued*

65,100	Sheng Siong Group Ltd.	\$	77,850	\$	76,348
987	Sherwin-Williams Company, (The)		229,222		725,356
6,900	Shimamura Co		702,111		724,452
32,800	Shin-Etsu Chemical Co., Ltd.		2,149,108		5,731,144
31,600	Shinsei Bank, Limited		457,233		389,013
7,000	Ship Health Care Holdings Inc		284,857		389,171
2,625	Shop Apotheke		349,372		475,992
99,429	Shoprite Holdings		1,391,105		947,668
32,136	Sig Combibloc Group		520,666		746,732
655	Signature Bank		93,019		88,615
11,747	Signify Nv		362,563		496,301
1,000	Silgan Holdings Inc.		29,681		37,080
181,128	Silver Lake Resources Ltd.		300,291		250,184
3,856	Simon Property Group, Inc.		532,354		328,840
828,000	Sino Biopharmaceutical		855,810		800,892
14,034	Sirius XM Holdings Inc.		74,741		89,397
1,100	Six Flags Operations Inc.		65,457		37,510
1,794	Sixt Se		204,274		215,554
13,293	Sk Hynix Inc		853,669		1,450,079
1,600	Skechers U.S.A., Inc.		44,376		57,504
9,848	Skellerup Holdings Limited		15,708		25,881
54,855	SKF AB		1,142,169		1,425,386
1,980	Skyworks Solutions, Inc.		186,817		302,702
1,018	SL Green Realty Corp.		127,248		60,652
4,724	Slack Technologies Inc.		153,678		199,542
5,100	SLM Corporation		61,219		63,189
69,190	Sm Investments Corporation		1,195,111		1,511,350
1,000	Smartsheet Inc.		48,401		69,290
10,200	SMC Corporation		2,756,431		6,219,091
148,700	Smith & Nephew PLC		2,376,221		3,069,309
35,522	Smith & Nephew PLC		1,353,504		1,497,963
114,955	Smith(Ds)		581,274		588,638
638	Snap-on Incorporated		54,945		109,187
20,882	Softcat PLC		225,468		392,204
1,600	Softcreate Co Ltd		45,821		42,989
4,123	Solaredge Technologies		453,654		1,315,732
772	Solarwinds Corp		14,813		11,541
262	Somfy SA		24,517		44,431
384,592	Sonae Sgps Sa		384,440		311,280
158,900	Songcheng Performance Dev Co Ltd		460,573		433,409
1,217	Sonoco Products Company		64,076		72,107
3,348	Sonova Holding AG		784,674		871,135
25,722	Sony Corporation		1,698,326		2,600,494
2,906	Sopra Steria Group		390,363		470,055
716,245	South32 LTD		1,094,949		1,365,145
17,607	Southern Company, (The)		864,472		1,081,598
12,458	Southern Copper Corporation		492,198		811,265
7,066	Southwest Airlines Co.		207,901		329,346
114,066	Spark New Zealand Ltd		294,772		385,999
585	Spectrum Brands Holdings, Inc.		60,596		46,203
24,269	Spie		476,345		528,856
1,303	Spirit AeroSystems Holdings, Inc.		76,098		50,934
1,394	Spirit Realty Capital, Inc.		61,626		55,997
1,942	Splunk Inc.		139,479		329,926
1,575	Spotify Technology SA		225,903		495,590
1,326	Sprouts Farmers Market, Inc.		31,145		26,653
4,469	Square, Inc.		190,964		972,633
2,645	SS&C Technologies, Inc.		110,173		192,424
11,893	Ssr Mng Inc		193,907		238,607
1,986	St James'S Place Intl		27,272		30,772
1,832	Stanley Black & Decker, Inc.		170,874		327,122
13,900	STANTEC Inc		409,390		450,386
18,508	Star Peak Energy Transition Corp.		339,279		378,674
22,606	Starbucks Corporation		1,290,755		2,418,390
3,500	Starwood Property Trust, Inc.		78,865		67,550
4,278	State Street Corporation		249,458		311,353

COMMON STOCKS, *continued*

2,319	Steel Dynamics, Inc.	\$	81,751	\$	85,502
1,138	Stericycle, Inc.		90,811		78,898
6,940	Steris Limited		872,038		1,315,408
2,409	Sterling Bancorp		58,421		43,314
3,681	Sthree Plc		12,323		14,995
14,773	Stoneco Ltd		435,248		1,239,750
2,696	Store Capital Corporation		68,546		91,610
5,107	Stroer Se&Co Kgaa		352,733		506,142
4,192	Stryker Corporation		402,509		1,027,208
7,700	Subaru Corporation		160,159		153,821
10,600	Sumitomo Bakelite Co		369,491		364,473
24,900	Sumitomo Forestry Co		309,289		519,489
3,800	Sumitomo Mitsui Trust Holdings, Inc.		135,300		116,932
33,100	Summit Industrial Income		239,283		354,643
1,128	Sun Communities, Inc.		99,633		171,400
2,600	Sun-Wa Techno Corporation		19,949		24,453
65,732	Super Retail Group Limited		365,095		534,104
946	Surteco Group SE		24,406		27,895
15,500	Sushiro Global Hldgs Ltd		237,915		593,007
620	SVB Financial Group		122,745		240,455
1,012	Switch Inc		14,833		16,566
485	Sword Group		18,153		18,604
23,683	Synchrony Financial		725,476		822,037
788	Syneos Health Inc.		44,129		53,686
500	SYNNEX Corporation		24,648		40,720
2,301	Synopsys, Inc.		195,687		596,511
1,800	Synovus Financial Corp.		70,640		58,266
16,093	Sysco Corporation		892,023		1,195,066
36,500	Systemex Corporation		2,037,893		4,383,747
13,352	T. Rowe Price Group, Inc.		1,455,730		2,021,359
9,965	Tag Immobilien Ag		303,620		315,790
658,000	Taiwan Semiconductor Manufacturing		5,142,056		12,411,560
77,200	Taiwan Semiconductor Manufacturing		1,266,553		8,417,888
6,962	Take-Two Interactive Software, Inc.		785,324		1,446,634
17,709	Tal Ed Group		619,473		1,266,371
737	Tandem Diabetes Care Inc.		63,634		70,516
20,841	Tapestry, Inc.		535,431		647,738
2,866	Targa Resources Corp.		156,002		75,605
23,064	Target Corporation		2,083,749		4,071,488
9,410	Tata Consultancy Services		298,625		368,679
180,075	Taylor Wimpey		385,189		408,123
1,879	Tcf Finl Corp New		69,328		69,561
1,399	Tecan Group Ag		637,343		686,562
600	Techno Medica Co., Ltd.		11,206		9,147
32,900	TEGNA Inc.		315,861		458,955
1,267	Teladoc Health Inc.		216,573		253,349
2,394	Teledyne Technologies Incorporated		437,216		938,400
3,466	Teleflex Incorporated		938,731		1,426,502
1,400	Telephone and Data Systems, Inc.		37,118		25,998
10,300	Telos Corp Md		306,599		339,694
2,400	Tempur Sealy International, Inc.		27,877		64,800
15,555	Tenable Hldgs INC		414,260		812,904
26,900	Tenaris S A		719,081		429,055
143,500	Tencent Holdings Limited		6,372,498		10,437,911
29,500	Tencent Music Entmt Group		482,013		567,580
1,346	Teradata Corporation		58,249		30,245
1,989	Teradyne, Inc.		63,858		238,461
13,888	Terminix Global Hldgs Inc		601,468		708,427
46,200	Terumo Corporation		1,328,290		1,929,531
10,720	Tesla Inc.		1,782,235		7,564,782
12,923	Texas Instruments Incorporated		941,384		2,121,052
2,903	Textron Inc.		85,052		140,302
11,700	Tfi International Inc		338,925		601,806
829	Tfs Financial Corporation		13,600		14,615
22,177	Thermo Fisher Scientific Inc.		6,669,166		10,329,603
661	Thor Industries, Inc.		65,374		61,466

COMMON STOCKS, *continued*

1,425	Tiffany & Co.	\$	108,836	\$	187,316
774	Timken Company, (The)		35,903		59,877
16,100	Tis Inc.		265,789		329,657
82,572	TJX Companies, Inc., (The)		3,465,764		5,638,842
12,652	T-Mobile USA, Inc.		1,163,796		1,706,122
1,339	Toll Brothers, Inc.		51,101		58,206
3,400	Torishima Pump Manufacturing		29,023		28,453
1,287	Toro Company, (The)		83,140		122,059
6,700	Toromont Inds Ltd		302,629		469,105
54,966	Total SE		2,733,002		2,374,054
20,100	Tourmaline Oil Corporation		259,056		270,735
11,200	Towa Pharmaceutical Co		281,901		207,630
23,311	Tower Semiconductor Ltd.		447,966		601,890
14,500	Toyoda Gosei		299,204		420,626
73,728	TP Plc		370,525		240,064
1,396	Tractor Supply Company		96,257		196,250
482	Trade Desk Inc, (The)		109,791		386,082
1,034	Tradeweb Markets Inc.		61,607		64,573
10,290	Trane Technologies		972,405		1,493,696
2,200	transcosmos inc.		59,966		55,509
5,522	TransDigm Group Incorporated		2,511,934		3,417,290
2,323	TransUnion		113,581		230,488
3,087	Travelers Companies, Inc., (The)		228,501		433,322
846	Treehouse Foods, Inc.		70,920		35,947
30,174	TRELLEBORG Ab		511,244		670,529
15,422	Trex Company, Inc.		559,814		1,291,130
25,189	Trimble Inc.		536,758		1,681,870
1,327	Trinity Industries, Inc.		25,685		35,020
23,937	Trip Com Group Ltd		1,056,532		807,395
1,066	TripAdvisor, Inc.		39,794		30,679
16,280	Truist Financial Corp		508,002		780,300
15,100	Ts Tech Co.Ltd.		472,003		466,550
13,400	Tutor Perini Corporation		238,909		173,530
29,046	TWDC Enterprise 18 Corp.		2,358,167		5,262,554
1,649	Twilio Inc.		160,904		558,187
2,747	Twist Bioscience Corp		304,446		388,124
34,233	Twitter, Inc.		1,051,081		1,853,717
145	TX Group		15,500		11,614
472	Tyler Technologies, Inc.		80,752		206,037
9,203	Tyson Foods, Inc.		506,127		593,041
16,291	U.S. Bancorp		616,452		758,998
16,669	Uber Technologies, Inc.		535,775		850,119
100	Ubiquiti Inc		8,804		27,851
8,275	Ubisoft Entertainment		610,300		798,245
89,607	Ubs Group		1,284,381		1,264,098
7,365	UCB S.A.		676,966		761,287
3,603	UDR, Inc.		131,132		138,463
2,551	UGI Corporation		125,788		89,183
11,090	Ultra Salon, Cosmetics & Fragrance, Inc.		2,307,913		3,184,604
7,000	Ultra Clean Holdings, Inc.		147,000		218,050
11,296	Ultra Electronics Holdings PLC		298,206		319,939
3,840	Ultragenyx Pharmaceutical Inc.		152,350		531,571
6,700	ULVAC, Inc.		286,551		286,508
2,953	Umpqua Holdings Corporation		69,488		44,708
4,653	Under Armour, Inc.		127,643		74,575
7,100	Unifi, Inc.		86,768		125,954
34,060	Unilever PLC		1,642,465		2,055,862
9,718	Union Pacific Corporation		905,671		2,023,482
38,678	Unipol Gruppo Finanziario S.P.A.		199,575		185,039
458,000	Uni-President Enterprises Corp		1,048,341		1,100,256
9,177	Uniq Insurance Group AG		69,754		71,863
3,521	United Airlines Holdings, Inc.		193,175		152,283
10,185	United Parcel Service, Inc.		1,041,466		1,715,154
856	United Rentals, Inc.		99,538		198,515
286	United States Cellular Corporation		10,957		8,777

COMMON STOCKS, *continued*

565	United Therapeutics Corporation	\$	75,531	\$	85,761
19,068	UnitedHealth Group Incorporated		2,137,672		6,686,766
300	Unity Software Inc		47,332		46,041
1,783	Univar Solutions Inc.		45,732		33,895
509	Universal Display Corporation		72,171		116,968
873	Universal Health Services, Inc.		101,078		120,038
230,470	Universal Robina Corp		664,261		731,864
2,471	Unum Group		74,969		56,685
67,400	Uol Group Limited		377,030		393,186
2,890	US Foods Holding Corp.		79,093		96,266
8,973	V.F. Corporation		498,005		766,384
500	Vail Resorts, Inc.		96,799		139,480
4,876	Valero Energy Corporation		196,030		275,835
276	Valmont Industries, Inc.		42,746		48,281
2,363	Valvoline, Inc.		54,480		54,680
159,000	Vanguard International Semiconductor Corp.		391,652		656,417
1,116	Varian Medical Systems, Inc.		74,414		195,311
5,100	Varonis Systems Inc		397,006		834,411
7,216	VAT Group AG		891,254		1,802,469
1,634	Veeva Systems Inc.		128,353		444,857
4,446	Ventas, Inc.		260,891		218,032
21,059	Veracyte, Inc.		566,779		1,030,627
2,659	VEREIT, Inc.		115,290		100,491
2,861	VeriSign, Inc.		390,907		619,120
1,935	Verisk Analytics, Inc.		163,447		401,687
49,890	Verizon Communications Inc.		2,172,079		2,931,038
6,678	Vertex Pharmaceuticals Incorporated		1,269,771		1,578,279
2,730	Vertiv Holdings Company		42,709		50,969
43,984	Vesuvius Plc		317,150		322,565
6,551	Viacomcbs		321,143		244,090
700	ViaSat, Inc.		56,575		22,855
14,400	Viatis Inc		312,366		269,856
38,880	Viavi Solutions Inc.		389,374		582,228
5,826	VICI Properties Inc.		117,530		148,563
54	Virbac Sa		12,856		15,725
27,264	Virtu Financial, Inc.		565,001		686,235
21,405	Visa Inc.		1,388,074		4,681,916
19,900	Vishay Intertechnology, Inc.		295,595		412,129
5,649	Vistra Corporation		108,865		111,059
29,609	Vivendi		859,819		955,697
946	VMware, Inc.		87,574		132,686
38,852	Vodafone Group Public Limited Company		77,492		64,230
1,474	Vontier Corp		22,001		49,232
2,278	Vornado Realty Trust		153,319		85,061
1,469	Voya Financial, Inc.		55,720		86,392
1,653	W. R. Berkley Corporation		77,568		109,792
770	W. R. Grace & Co.		53,936		42,211
533	W. W. Grainger, Inc.		82,965		217,645
2,176	W.P. Carey Inc.		141,015		153,582
29,000	Wacom Co., Ltd.		192,288		242,966
22,765	Wagners Holding Co Ltd		22,121		32,850
41,240	Wai Kee Holdings Limited		29,784		20,264
8,685	Walgreens Boots Alliance, Inc.		508,833		346,358
345,400	Wal-Mart De Mexico Sab De Cv		871,782		970,389
28,771	Walmart Inc.		2,461,578		4,147,340
5,096	Waste Management, Inc.		263,124		600,971
27,154	Waters Corporation		5,466,617		6,718,443
400	Watsco, Inc.		58,049		90,620
821	Wayfair Inn, Inc.		77,483		185,390
136,140	Waypoint Reit		274,891		286,793
1,170	Webster Financial Corporation		58,241		49,316
3,857	WEC Energy Group Inc.		162,030		354,960
1,441	Weingarten Realty Investors		47,131		31,226
45,487	Wells Fargo & Company		1,862,965		1,372,798
4,966	Welltower Inc.		323,873		320,903

COMMON STOCKS, *continued*

2,300	Wendy's Company, (The)	\$	31,303	\$	50,416
12,200	Werner Enterprises, Inc.		439,031		478,484
32,700	WESDOME Ltd		207,798		272,586
2,918	West Pharmaceutical Services, Inc.		626,055		826,699
9,700	Western Alliance Bancorporation		561,129		581,515
13,812	Western Digital Corporation		594,923		765,047
27,923	Western Union Company, (The)		611,505		612,631
2,140	Westinghouse Air Brake Technologies Corporation		213,870		156,648
481	Westlake Chemical Corporation		35,441		39,250
526	WEX Inc.		55,734		107,057
14,971	Weyerhaeuser Company		426,879		501,978
778	Whirlpool Corporation		98,025		140,421
37	White Mountains Insurance Group, Ltd.		32,379		37,024
17,516	Wienerberger AG		477,639		558,939
14,567	Williams Companies, Inc., (The)		427,566		292,068
1,000	Williams-Sonoma, Inc.		51,025		101,840
8,390	Willis Towers Watson Public Limited Company		1,513,274		1,767,605
754	Wintrust Financial Corporation		68,653		46,062
5,886	Wizz Air Hldgs Plc		277,870		367,213
25,095	Wolters Kluwer N.V.		1,763,521		2,120,487
678	Woodward, Inc.		76,723		82,397
2,063	Workday, Inc.		230,204		494,315
4,340	World Wrestling Entertainment, Inc.		90,688		208,537
500	Wowow Inc.		11,144		13,729
5,469	WPX Energy, Inc.		68,283		44,572
3,116	WRKCo Inc.		147,097		135,639
1,097	Wyndham Destinations, Inc.		26,300		49,211
1,193	Wyndham Hotels & Resorts, Inc.		34,772		70,912
1,227	Wynn Resorts, Limited		159,719		138,442
24,553	X5 Retail Group		803,023		886,854
6,455	Xcel Energy Inc.		219,539		430,355
2,366	Xerox Hldgs Corp.		64,857		54,868
2,967	Xilinx, Inc.		122,630		420,632
16,570	XP Inc		503,885		657,332
1,117	XPO Logistics, Inc.		69,050		133,146
2,228	Xylem Inc.		82,005		226,788
5,600	Yamabiko Corporation		39,629		70,295
44,500	Yamada Holdings Co Ltd		216,159		236,195
8,700	Yandex N.V.		275,449		605,346
1,305,200	Yangzijiang Shipbuilding (Holdings) Ltd.		1,037,133		943,114
57,680	Yifeng Pharmacy Chain Co Ltd.		484,407		800,745
32,000	Yue Yuen Industrial Hldgs		49,656		66,609
3,672	Yum Brands, Inc.		195,970		398,632
15,947	Yum China Holdings, Inc.		799,211		910,414
600	Zebra Technologies Corporation		55,661		230,598
6,126	Zendesk, Inc.		661,693		876,753
228,000	Zengame Technology Holdings Ltd.		32,592		33,521
7,000	Zenkoku Hoshio Co Ltd		258,452		320,355
31,900	Zeon Corporation		354,463		456,972
2,483	Zillow Group, Inc.		96,348		326,788
3,865	Zimmer Biomet Holdings, Inc.		407,126		595,558
1,855	Zions Bancorporation		49,991		80,581
15,652	Zoetis Inc.		1,532,683		2,590,406
2,020	Zoom Vidio Communications Inc.		518,739		681,386
900	Zscaler, Inc.		68,977		179,739
2,100	Zuken Inc		54,135		58,762
1,464	Zur Rose Group Ag		419,527		468,705
98,337	Zynga Inc.		583,636		970,586
TOTAL COMMON STOCKS		\$	843,423,479	\$	1,328,182,250

EQUITY FUNDS

16,635	Acadian Intl Developed Markets	\$	1,534,022	\$	1,637,365
200,057	BlackRock Russell 2000 Alpha Tilts Fund		48,488,763		73,172,169
1,016,291	Dimensional Fund Advisors - U.S. Small Capitalization Value Portfolio		34,699,551		34,990,882
2,625,078	Dodge & Cox - International Stock Fund		104,595,659		114,715,923
4,780,132	Lazard Wilmington Emerging Markets		95,939,724		93,021,378
1,517,635	Northern Trust Global Sustainability Index Fund		20,110,991		26,831,782
68,547	Principal International Small Capitalization Value Portfolio		748,470		1,059,931
682,801	T.Rowe Price Emerging Markets		5,506,134		5,835,213
352,151	William Blair Emerging Markets Growth Fund		4,251,638		6,634,532
TOTAL EQUITY FUNDS		\$	315,874,953	\$	357,899,176
	TOTAL EQUITY INVESTMENTS	\$	1,159,298,433	\$	1,686,081,425

PRINCIPAL AMOUNT	DESCRIPTION	COST	VALUE
HEDGE FUNDS			
	475 Fund, Ltd.	\$ 90,265,095	\$ 120,856,085
TOTAL HEDGE FUNDS		<u>\$ 90,265,095</u>	<u>\$ 120,856,085</u>
REAL ASSETS			
	AG Realty Fund VIII, L.P.	\$ 2,896,846.0	\$ 2,477,766
	Contrarian Distressed Real Estate Debt Fund II, L.P.	258,285	209,800
	Contrarian Distressed Real Estate Debt Fund III, L.P.	5,779,484	8,460,493
	Evercare Health Fund Feeder, L.P.	3,402,931	2,912,885
	Fundamental Partners III, L.P.	21,121,941	19,842,059
	Fundamental Partners IV, L.P.	4,645,001	4,500,000
	GHF Fund, L.P.	12,259,569	2,308,013
	J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	25,000,000	24,983,305
	Lumos Capital Fund LLP	1,675,283	1,388,241
	NB Private Equity Impact Fund L.P.	10,400,000	11,058,723
	Principal Real Estate Debt Fund, L.P.	372,353	342,001
	Principal Real Estate Debt Fund II, L.P.	5,493,771	5,458,766
	Western Technology Investment-Venture Lending VI & Leasing	890,434	1,060,846
	Western Technology Investment-Venture Lending VII & Leasing	2,054,872	2,012,040
TOTAL REAL ASSETS		<u>\$ 96,250,770</u>	<u>\$ 87,014,939</u>
PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.			
	Alternatives Fund Reinvested	\$ 9,877,636	\$ 11,998,824
	Beyond Fossil Fuels Balanced Fund	25,162,862	33,329,064
	Moderate Balanced Fund	87,735	131,041
TOTAL PARTICIPATION IN THE UNITED CHURCH FUNDS, INC.		<u>\$ 35,128,233</u>	<u>\$ 45,458,929</u>
TOTAL OTHER INVESTMENTS		<u>\$ 221,644,099</u>	<u>\$ 253,329,953</u>
TOTAL INVESTMENTS		<u><u>\$ 3,101,946,177</u></u>	<u><u>\$ 3,745,593,611</u></u>