

Thrivent Moderate Allocation Fund

02/28/2020

The list of portfolio holdings is based on effective date (trade date plus one) and may not represent current or future portfolio composition. This information should not be construed as a recommendation to buy or sell any of the securities mentioned. The industry percentages shown represent the percentage of the fund's net assets. The percentage of net assets by security may not sum up to the percentage of net assets by industry as shown, due to rounding.

This portfolio data has not been audited or adjusted for certain financial statement reclassifications. An audit could potentially result in adjustments to this data. For adjusted holdings information and information on our significant accounting policies, refer to the fund's annual and semiannual reports. For audited portfolio holdings information, please refer to the fund's annual report.

Holdings for the funds are reported periodically to the Securities and Exchange Commission (SEC). Quarterly Non-money market fund holdings filed on Form N-PORT and N-CSR and monthly money market fund holdings filed on Form N-MFP can be obtained on the SEC's website at www.sec.gov. Due to reporting requirements, there could be variations in the holdings information shown here and that filed with the SEC.

Affiliated Equity Holdings (29.96%)

Security Name	Market Value	% of Net Assets
Thrivent Core Emerging Markets Equity Fund	\$2,833,149	0.11%
Thrivent Core International Equity Fund	20,850,838	0.78%
Thrivent Core Low Volatility Equity Fund	103,319,524	3.85%
Thrivent Global Stock Fund, Class S	51,260,714	1.91%
Thrivent International Allocation Fund, Class S	123,804,288	4.62%
Thrivent Large Cap Growth Fund, Class S	184,443,669	6.88%
Thrivent Large Cap Value Fund, Class S	183,448,716	6.84%
Thrivent Mid Cap Stock Fund, Class S	106,612,218	3.98%
Thrivent Small Cap Stock Fund, Class S	27,089,337	1.01%
Total	803,662,454	

Affiliated Fixed Income Holdings (10.92%)

Security Name	Market Value	% of Net Assets
Thrivent Core Emerging Markets Debt Fund	\$58,124,711	2.17%
Thrivent High Yield Fund, Class S	39,286,491	1.47%
Thrivent Income Fund, Class S	128,030,379	4.77%
Thrivent Limited Maturity Bond Fund, Class S	67,526,221	2.52%
Total	292,967,802	

Asset-Backed Securities (0.98%)

Security Name	Market Value	% of Net Assets
Access Group, Inc.	\$62,616	<0.01%
Aimco	800,765	0.03%
Ares CLO, Ltd.	993,257	0.04%
Benefit Street Partners CLO IV, Ltd.	1,300,488	0.05%
Benefit Street Partners CLO IV, Ltd.	800,192	0.03%
Betony CLO, Ltd.	935,401	0.04%
Buttermilk Park CLO, Ltd.	1,733,849	0.07%
Carlyle Global Market Strategies CLO, Ltd.	1,129,363	0.04%
Carvana Auto Receivables Trust	252,001	0.01%
Colony American Finance Trust	1,332,884	0.05%
Commonbond Student Loan Trust	127,346	0.01%
CoreVest American Finance Trust	1,548,289	0.06%
Deephaven Residential Mortgage Trust	674,213	0.03%
Dryden Senior Loan Fund	943,793	0.04%
Earnest Student Loan Program, LLC	202,667	0.01%
Edlinc Student Loan Funding Trust	4,386	<0.01%
Galaxy XX CLO, Ltd.	646,178	0.02%
Golub Capital Partners, Ltd.	765,770	0.03%
Golub Capital Partners, Ltd.	890,103	0.03%
Harley Marine Financing, LLC	1,998,454	0.08%
Home Partners of America Trust	1,484,988	0.06%
Home Partners of America Trust	1,546,166	0.06%

Madison Park Funding XIV, Ltd.	591,512	0.02%
Magnetite XII, Ltd.	649,678	0.02%
Mountain View CLO, Ltd.	471,200	0.02%
National Collegiate Trust	458,701	0.02%
Neuberger Berman CLO XIV, Ltd.	999,785	0.04%
Neuberger Berman CLO, Ltd.	399,600	0.02%
Octagon Investment Partners XVI, Ltd.	197,289	0.01%
OZLM VIII, Ltd.	209,798	0.01%
Palmer Square Loan Funding, Ltd.	550,204	0.02%
PPM CLO 3, Ltd.	500,223	0.02%
Shackleton CLO, Ltd.	448,555	0.02%
SLM Student Loan Trust	152,172	0.01%
Voya CLO, Ltd.	500,024	0.02%
Total	26,301,910	

Basic Materials (0.42%)

Security Name	Market Value	% of Net Assets
Anglo American Capital plc	\$339,354	0.01%
Arch Coal, Inc., Term Loan	367,389	0.01%
Ball Metalpack Finco, LLC, Term Loan	142,209	0.01%
Big River Steel, LLC, Term Loan	263,431	0.01%
Chemours Company	288,999	0.01%
Chemours Company, Term Loan	466,997	0.02%
Cleveland-Cliffs, Inc.	282,100	0.01%
Dow Chemical Company	380,854	0.01%
DowDuPont, Inc.	676,371	0.03%
First Quantum Minerals, Ltd.	371,475	0.01%
Freeport-McMoRan, Inc.	217,948	0.01%
Freeport-McMoRan, Inc.	225,840	0.01%
Glencore Funding, LLC	160,492	0.01%
Glencore Funding, LLC	216,280	0.01%
International Paper Company	431,568	0.02%
Kinross Gold Corporation	171,182	0.01%
Kinross Gold Corporation	499,850	0.02%
Krayton Polymers, LLC	256,500	0.01%
Momentive Performance Materials USA, LLC, Term Loan	214,080	0.01%
MRC Global (US), Inc., Term Loan	355,901	0.01%
Norbord, Inc.	335,200	0.01%
Nouryon USA, LLC, Term Loan	371,525	0.01%
Novelis Corporation	366,664	0.01%
Novelis Corporation	98,280	<0.01%
Olin Corporation	362,772	0.01%
Peabody Energy Corporation, Term Loan	187,608	0.01%
Peabody Securities Finance Corporation	319,688	0.01%
Pixelle Specialty Solutions, LLC, Term Loan	440,429	0.02%
Sherwin-Williams Company	162,610	0.01%
Syngenta Finance NV	485,422	0.02%
Teck Resources, Ltd.	690,441	0.03%
Tronox Finance plc	293,012	0.01%
Vale Overseas, Ltd.	173,882	0.01%
Vale Overseas, Ltd.	263,995	0.01%
WestRock Company	265,040	0.01%
Total	11,145,387	

Capital Goods (0.68%)

Security Name	Market Value	% of Net Assets
Advanced Disposal Services, Inc., Term Loan	\$224,381	0.01%
AECOM	557,966	0.02%

Amsted Industries, Inc.	413,400	0.02%
Ardagh Packaging Finance plc	500,400	0.02%
Boeing Company	413,761	0.02%
Bombardier, Inc.	553,000	0.02%
Building Materials Corporation of America	480,700	0.02%
BWAY Holding Company, Term Loan	313,794	0.01%
Cemex SAB de CV	511,913	0.02%
Cintas Corporation No. 2	259,266	0.01%
CNH Industrial Capital, LLC	347,322	0.01%
CNH Industrial NV	223,607	0.01%
Covanta Holding Corporation	278,100	0.01%
Crown Cork & Seal Company, Inc.	527,625	0.02%
Flex Acquisition Company, Inc. Term Loan	438,967	0.02%
GFL Environmental, Inc., Term Loan	425,296	0.02%
H&E Equipment Services, Inc.	286,572	0.01%
Ingersoll-Rand Luxembourg Finance SA	682,638	0.03%
L3Harris Technologies, Inc.	551,919	0.02%
Lockheed Martin Corporation	112,901	<0.01%
Lockheed Martin Corporation	362,556	0.01%
Lockheed Martin Corporation	385,691	0.01%
Navistar, Inc., Term Loan	454,843	0.02%
Northrop Grumman Corporation	624,438	0.02%
Owens-Brockway Glass Container, Inc.	695,250	0.03%
Republic Services, Inc.	249,738	0.01%
Reynolds Group Issuer, Inc.	575,700	0.02%
Rockwell Collins, Inc.	596,310	0.02%
Roper Technologies, Inc.	139,169	0.01%
Roper Technologies, Inc.	221,082	0.01%
Siemens Financieringsmaatschappij NV	487,420	0.02%
Textron, Inc.	540,060	0.02%
TransDigm, Inc.	469,436	0.02%
TransDigm, Inc., Term Loan	785,881	0.03%
United Rentals North America, Inc.	210,490	0.01%
United Rentals North America, Inc.	622,336	0.02%
United Technologies Corporation	460,020	0.02%
United Technologies Corporation	478,243	0.02%
United Technologies Corporation	869,836	0.03%
Vertiv Group Corporation, Term Loan	265,631	0.01%
Vertiv Group Corporation, Term Loan	757,350	0.03%
Total	18,355,007	

Collateral Held for Securities Loaned (0.40%)

Security Name	Market Value	% of Net Assets
Thrivent Cash Management Trust	\$10,641,116	0.40%
Total	10,641,116	

Collateralized Mortgage Obligations (1.06%)

Security Name	Market Value	% of Net Assets
Ajax Mortgage Loan Trust	\$1,004,323	0.04%
Alternative Loan Trust	146,970	0.01%
Angel Oak Mortgage Trust I, LLC	1,383,729	0.05%
Angel Oak Mortgage Trust I, LLC	74,956	<0.01%
Bellemeade Re, Ltd.	301,240	0.01%
Bellemeade Re, Ltd.	640,097	0.02%
BRAVO Residential Funding Trust	653,028	0.02%
BRAVO Residential Funding Trust	681,462	0.03%
CHL Mortgage Pass-Through Trust	1,910,843	0.07%
CIM Trust	1,507,976	0.06%

Citicorp Mortgage Securities, Inc.	929,147	0.04%
Citigroup Mortgage Loan Trust, Inc.	210,577	0.01%
COLT Funding, LLC	188,535	0.01%
Countrywide Alternative Loan Trust	192,444	0.01%
Countrywide Alternative Loan Trust	261,891	0.01%
Countrywide Alternative Loan Trust	416,784	0.02%
Countrywide Home Loans, Inc.	195,217	0.01%
Credit Suisse Mortgage Capital Certificates	1,029,719	0.04%
Credit Suisse Mortgage Trust	1,299,757	0.05%
Deutsche Alt-A Securities, Inc., Mortgage Loan Trust	111,471	<0.01%
Ellington Financial Mortgage Trust	621,022	0.02%
Federal Home Loan Mortgage Corporation - REMIC	155,142	0.01%
Federal Home Loan Mortgage Corporation - REMIC	42,410	<0.01%
Federal Home Loan Mortgage Corporation - REMIC	50,347	<0.01%
Federal Home Loan Mortgage Corporation - REMIC	994,667	0.04%
Federal National Mortgage Association - REMIC	160,554	0.01%
FWD Securitization Trust	2,190,734	0.08%
Galton Funding Mortgage Trust 2017-1	713,132	0.03%
GCAT Trust	160,656	0.01%
GS Mortgage-Backed Securities Trust	1,202,547	0.05%
MASTR Alternative Loans Trust	118,405	<0.01%
Merrill Lynch Alternative Note Asset Trust	138,601	0.01%
Preston Ridge Partners Mortgage Trust, LLC	669,742	0.03%
Pretium Mortgage Credit Partners, LLC	289,775	0.01%
RCO Mortgage, LLC	1,030,810	0.04%
RCO Mortgage, LLC	489,421	0.02%
Residential Accredited Loans, Inc. Trust	376,301	0.01%
Toorak Mortgage Corporation	3,020,807	0.11%
Toorak Mortgage Corporation	406,864	0.02%
Verus Securitization Trust	1,072,924	0.04%
Verus Securitization Trust	149,243	0.01%
Verus Securitization Trust	149,589	0.01%
Verus Securitization Trust	231,530	0.01%
Verus Securitization Trust	251,133	0.01%
Verus Securitization Trust	298,484	0.01%
WaMu Mortgage Pass Through Certificates	191,507	0.01%
WaMu Mortgage Pass Through Certificates	49,023	<0.01%
Total	28,365,534	

Commercial Mortgage-Backed Securities (0.27%)

Security Name	Market Value	% of Net Assets
Citigroup Commercial Mortgage Trust	\$1,366,917	0.05%
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates	842,114	0.03%
Federal National Mortgage Association - ACES	2,583,355	0.10%
GS Mortgage Securities Trust	1,297,993	0.05%
UBS Commercial Mortgage Trust	1,020,010	0.04%
Total	7,110,389	

Communications Services (1.93%)

Security Name	Market Value	% of Net Assets
Activision Blizzard, Inc.	\$122,189	0.01%
Alphabet, Inc., Class A	2,513,772	0.09%
Alphabet, Inc., Class C	2,088,015	0.08%
Altice France SA, Term Loan	182,289	0.01%
AMC Networks, Inc.	281,400	0.01%
American Tower Corporation	284,925	0.01%
AT&T, Inc.	269,204	0.01%
AT&T, Inc.	312,562	0.01%

AT&T, Inc.	358,589	0.01%
AT&T, Inc.	369,103	0.01%
AT&T, Inc.	388,330	0.01%
AT&T, Inc.	702,254	0.03%
AT&T, Inc.	825,407	0.03%
Auto Trader Group plc	171,153	0.01%
British Sky Broadcasting Group plc	328,410	0.01%
British Telecommunications plc	685,606	0.03%
Carsales.com, Ltd.	17,873	<0.01%
CCO Holdings, LLC	270,322	0.01%
CCO Holdings, LLC	285,340	0.01%
CCO Holdings, LLC	669,500	0.03%
CCOH Safari, LLC	207,940	0.01%
CenturyLink, Inc., Term Loan	1,129,083	0.04%
Charter Communications Operating, LLC	1,382,536	0.05%
Charter Communications Operating, LLC	174,078	0.01%
Charter Communications Operating, LLC	325,687	0.01%
Charter Communications Operating, LLC	466,961	0.02%
Clear Channel Worldwide Holdings, Inc.	350,875	0.01%
Comcast Corporation	1,424,268	0.05%
Comcast Corporation	160,734	0.01%
Comcast Corporation	260,539	0.01%
Comcast Corporation	318,491	0.01%
Comcast Corporation	397,302	0.02%
Comcast Corporation	441,203	0.02%
Comcast Corporation	530,217	0.02%
Comcast Corporation	683,993	0.03%
Comcast Corporation	785,656	0.03%
CommScope Inc., Term Loan	196,009	0.01%
Coral-US Co-Borrower, LLC, Term Loan	929,425	0.04%
Cox Communications, Inc.	182,746	0.01%
Cox Communications, Inc.	448,250	0.02%
Crown Castle International Corporation	256,765	0.01%
Crown Castle International Corporation	328,947	0.01%
CSC Holdings, LLC	93,182	<0.01%
Diamond Sports Group, LLC, Term Loan	285,933	0.01%
Discovery Communications, LLC	445,625	0.02%
Discovery, Inc., Class A	52,428	<0.01%
DISH Network Corporation	341,938	0.01%
EchoStar Corporation	104,655	<0.01%
Embarq Corporation	287,550	0.01%
Entercom Media Corporation, Term Loan	281,081	0.01%
Facebook, Inc.	987,564	0.04%
Front Range BidCo, Inc.	388,500	0.01%
Frontier Communications Corporation	446,125	0.02%
Frontier Communications Corporation, Term Loan	715,257	0.03%
Gray Television, Inc.	303,393	0.01%
HCP Acquisition, LLC, Term Loan	452,997	0.02%
Hemisphere Media Group, Inc.	30,944	<0.01%
HKT Trust and HKT, Ltd.	19,573	<0.01%
iHeartCommunications, Inc.	388,050	0.01%
Intelsat Jackson Holdings SA, Term Loan	394,332	0.02%
Interpublic Group of Companies, Inc.	326,594	0.01%
Ipsos SA	14,162	<0.01%
Lamar Media Corporation	200,560	0.01%
Level 3 Financing, Inc.	703,800	0.03%
Live Nation Entertainment, Inc.	800,341	0.03%
Mediacom Illinois, LLC, Term Loan	204,520	0.01%
Mediaset Espana Comunicacion SA	63,892	<0.01%

NEP Group, Inc., Term Loan	288,982	0.01%
NEP Group, Inc., Term Loan	35,200	<0.01%
Neptune Finco Corporation	547,503	0.02%
Netflix, Inc.	621,099	0.02%
News Corporation, Class B	42,371	<0.01%
Nexstar Escrow Corporation	206,729	0.01%
Nexstar Escrow Corporation	351,917	0.01%
Omnicom Group, Inc.	171,288	0.01%
ORBCOMM, Inc.	135,084	0.01%
QuinStreet, Inc.	369,360	0.01%
Rightmove plc	8,829	<0.01%
RingCentral, Inc.	666,701	0.03%
SBA Senior Finance II, LLC, Term Loan	315,200	0.01%
Scholastic Corporation	102,752	<0.01%
Seven West Media, Ltd.	634	<0.01%
Sirius XM Radio, Inc.	564,975	0.02%
SoftBank Corporation	57,805	<0.01%
Sprint Communications, Inc., Term Loan	565,228	0.02%
Sprint Corporation	626,197	0.02%
Sprint Corporation	690,200	0.03%
T-Mobile USA, Inc.	831,029	0.03%
Take-Two Interactive Software, Inc.	1,418,521	0.05%
Telefonica Emisiones SAU	517,559	0.02%
Telesat Canada / Telesat, LLC	490,800	0.02%
Terrier Media Buyer, Inc., Term Loan	277,668	0.01%
Time Warner Entertainment Company, LP	451,162	0.02%
TNS, Inc., Term Loan	526,066	0.02%
TV Asahi Holdings Corporation	75,538	<0.01%
Twitter, Inc.	337,412	0.01%
VeriSign, Inc.	364,588	0.01%
Verizon Communications, Inc.	1,426,698	0.05%
Verizon Communications, Inc.	173,756	0.01%
Verizon Communications, Inc.	2,075,953	0.08%
Verizon Communications, Inc.	322,263	0.01%
Viacom, Inc.	173,030	0.01%
Viacom, Inc.	287,421	0.01%
ViacomCBS, Inc.	172,836	0.01%
Virgin Media Secured Finance plc	421,918	0.02%
Vodafone Group plc	480,111	0.02%
Walt Disney Company	106,826	<0.01%
Walt Disney Company	1,075,760	0.04%
WideOpenWest Finance, LLC, Term Loan	342,413	0.01%
Windstream Services, LLC	282,357	0.01%
Windstream Services, LLC, Term Loan	305,669	0.01%
Windstream Services, LLC, Term Loan	49,969	<0.01%
Wolters Kluwer NV	75,191	<0.01%
Ziggo BV	592,273	0.02%
Ziggo Financing Partnership, Term Loan	484,165	0.02%
Zillow Group, Inc.	431,108	0.02%
Total	51,779,060	

Consumer Cyclical (1.01%)

Security Name	Market Value	% of Net Assets
1011778 B.C., ULC	\$547,250	0.02%
Allison Transmission, Inc.	556,166	0.02%
Amazon.com, Inc.	299,563	0.01%
Amazon.com, Inc.	468,767	0.02%
American Honda Finance Corporation	408,717	0.02%
Brookfield Property REIT, Inc.	257,075	0.01%

Brookfield Residential Properties, Inc.	575,400	0.02%
Cedar Fair, LP	300,000	0.01%
Cengage Learning, Inc., Term Loan	397,222	0.02%
Cinemark USA, Inc.	572,413	0.02%
D.R. Horton, Inc.	367,566	0.01%
Daimler Finance North America, LLC	175,702	0.01%
Ford Motor Credit Company, LLC	113,042	<0.01%
Ford Motor Credit Company, LLC	114,755	<0.01%
Ford Motor Credit Company, LLC	605,976	0.02%
Ford Motor Credit Company, LLC	685,829	0.03%
Four Seasons Hotels, Ltd., Term Loan	336,643	0.01%
General Motors Company	561,897	0.02%
General Motors Financial Company, Inc.	155,590	0.01%
General Motors Financial Company, Inc.	160,391	0.01%
General Motors Financial Company, Inc.	210,711	0.01%
General Motors Financial Company, Inc.	381,527	0.01%
General Motors Financial Company, Inc.	408,436	0.02%
Golden Entertainment, Inc., Term Loan	636,719	0.02%
Golden Nugget, LLC, Term Loan	748,904	0.03%
Hanesbrands, Inc.	419,000	0.02%
Herc Holdings, Inc.	165,984	0.01%
Hilton Domestic Operating Company, Inc.	549,213	0.02%
Home Depot, Inc.	1,154,718	0.04%
Home Depot, Inc.	281,939	0.01%
Home Depot, Inc.	515,792	0.02%
Hyundai Capital America	564,040	0.02%
L Brands, Inc.	155,250	0.01%
Landry's, Inc.	216,084	0.01%
LCPR Loan Financing, LLC, Term Loan	747,481	0.03%
Lear Corporation	302,094	0.01%
Lennar Corporation	212,416	0.01%
Lennar Corporation	357,504	0.01%
Lennar Corporation	661,335	0.03%
Live Nation Entertainment, Inc.	256,875	0.01%
Live Nation Entertainment, Inc.	326,625	0.01%
Mastercard, Inc.	344,649	0.01%
Mattamy Group Corporation	476,100	0.02%
McDonald's Corporation	125,967	0.01%
McDonald's Corporation	569,237	0.02%
MGM Resorts International	581,175	0.02%
Mohegan Gaming and Entertainment, Term Loan	473,456	0.02%
Penn National Gaming, Inc., Term Loan	243,788	0.01%
Prime Security Services Borrower, LLC	572,000	0.02%
Ryman Hospitality Properties, Inc.	293,988	0.01%
Scientific Games International, Inc.	270,844	0.01%
Scientific Games International, Inc.	87,694	<0.01%
Scientific Games International, Inc., Term Loan	1,176,801	0.04%
ServiceMaster Company, LLC	567,188	0.02%
Six Flags Entertainment Corporation	270,389	0.01%
Staples, Inc.	288,101	0.01%
Staples, Inc., Term Loan	161,470	0.01%
Staples, Inc., Term Loan	499,835	0.02%
Stars Group Holdings BV, Term Loan	670,919	0.03%
Tenneco, Inc., Term Loan	477,347	0.02%
Viking Cruises, Ltd.	164,428	0.01%
Volkswagen Group of America Finance, LLC	785,384	0.03%
Walmart, Inc.	473,199	0.02%
Wyndham Hotels & Resorts, Inc., Term Loan	239,397	0.01%
Yum! Brands, Inc.	446,172	0.02%

Consumer Discretionary (1.63%)

Security Name	Market Value	% of Net Assets
Alibaba Group Holding, Ltd. ADR	\$179,088	0.01%
Amazon.com, Inc.	3,304,098	0.12%
American Public Education, Inc.	13,378	<0.01%
AOKI Holdings, Inc.	4,224	<0.01%
Aoyama Trading Company, Ltd.	12,309	<0.01%
Aptiv plc	632,457	0.02%
Autobacs Seven Company, Ltd.	8,953	<0.01%
AutoZone, Inc.	351,053	0.01%
Berkeley Group Holdings plc	56,244	<0.01%
Booking Holdings, Inc.	976,700	0.04%
Bridgestone Corporation	13,256	<0.01%
Bright Horizons Family Solutions, Inc.	3,483,701	0.13%
Burlington Stores, Inc.	1,997,594	0.07%
Century Casinos, Inc.	19,195	<0.01%
Chipotle Mexican Grill, Inc.	1,270,992	0.05%
Chiyoda Company, Ltd.	7,882	<0.01%
Citizen Watch Company, Ltd.	40,208	<0.01%
Cooper-Standard Holdings, Inc.	188,870	0.01%
Crocs, Inc.	390,770	0.02%
Culp, Inc.	87,050	<0.01%
D.R. Horton, Inc.	396,169	0.02%
Denso Corporation	192,368	0.01%
Designer Brands, Inc.	333,319	0.01%
Domino's Pizza, Inc.	1,151,448	0.04%
Duluth Holdings, Inc.	174,662	0.01%
Emerald Holding, Inc.	91,025	<0.01%
Ethan Allen Interiors, Inc.	92,770	<0.01%
Etsy, Inc.	1,037,343	0.04%
Exedy Corporation	5,563	<0.01%
Five Below, Inc.	1,944,817	0.07%
G-III Apparel Group, Ltd.	173,357	0.01%
Garrett Motion, Inc.	50,974	<0.01%
Genuine Parts Company	819,271	0.03%
Goodyear Tire & Rubber Company	32,135	<0.01%
Grand Canyon Education, Inc.	352,652	0.01%
Harley-Davidson, Inc.	170,876	0.01%
Home Depot, Inc.	2,617,130	0.10%
Hooker Furniture Corporation	24,114	<0.01%
Industria de Diseno Textil SA	28,765	<0.01%
Knoll, Inc.	290,531	0.01%
Lear Corporation	1,063,517	0.04%
Lowe's Companies, Inc.	1,545,052	0.06%
Lululemon Athletica, Inc.	478,302	0.02%
Madison Square Garden Company	215,863	0.01%
Marcus Corporation	151,369	0.01%
Marriott Vacations Worldwide Corporation	96,393	<0.01%
McDonald's Corporation	990,267	0.04%
Modine Manufacturing Company	30,698	<0.01%
Mohawk Industries, Inc.	236,727	0.01%
Moneysupermarket.com Group plc	37,964	<0.01%
Movado Group, Inc.	256,265	0.01%
NHK Spring Company, Ltd.	25,736	<0.01%
NIKE, Inc.	142,382	0.01%
Nissan Motor Company, Ltd.	90,431	<0.01%
Norwegian Cruise Line Holdings, Ltd.	761,110	0.03%

NVR, Inc.	1,422,866	0.05%
O'Reilly Automotive, Inc.	528,007	0.02%
Ollie's Bargain Outlet Holdings, Inc.	980,824	0.04%
Onward Holdings Company, Ltd.	2,901	<0.01%
Oxford Industries, Inc.	321,335	0.01%
Park24 Company, Ltd.	11,822	<0.01%
Planet Fitness, Inc.	1,910,777	0.07%
Playa Hotels and Resorts NV	464,715	0.02%
PLENUS Company, Ltd.	7,885	<0.01%
Red Rock Resorts, Inc.	1,066,176	0.04%
Redrow plc	57,573	<0.01%
RH	531,502	0.02%
Rinnai Corporation	54,431	<0.01%
Ruth's Hospitality Group, Inc.	85,607	<0.01%
Sangetsu Company, Ltd.	21,342	<0.01%
SHIMAMURA Company, Ltd.	46,423	<0.01%
Sony Corporation ADR	570,996	0.02%
Standard Motor Products, Inc.	461,780	0.02%
Starbucks Corporation	90,900	<0.01%
Sumitomo Electric Industries, Ltd.	180,596	0.01%
Sumitomo Forestry Company, Ltd.	4,449	<0.01%
Sumitomo Rubber Industries, Ltd.	94,436	<0.01%
Super Retail Group, Ltd.	3,397	<0.01%
Takara Standard Company, Ltd.	2,819	<0.01%
Taylor Wimpey plc	58,803	<0.01%
Texas Roadhouse, Inc.	628,146	0.02%
TJX Companies, Inc.	820,576	0.03%
Toyoda Gosei Company, Ltd.	46,478	<0.01%
Tupperware Brands Corporation	18,482	<0.01%
Ulta Beauty, Inc.	1,152,792	0.04%
United Arrows, Ltd.	6,695	<0.01%
Vail Resorts, Inc.	1,642,625	0.06%
Wingstop, Inc.	908,513	0.03%
Zumiez, Inc.	264,265	0.01%
Total	43,610,324	

Consumer Non-Cyclical (1.67%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	\$150,014	0.01%
Abbott Laboratories	840,711	0.03%
AbbVie, Inc.	206,378	0.01%
AbbVie, Inc.	340,728	0.01%
AbbVie, Inc.	420,703	0.02%
AbbVie, Inc.	922,968	0.03%
Air Medical Group Holdings, Inc., Term Loan	1,174,428	0.04%
Air Medical Group Holdings, Inc., Term Loan	97,498	<0.01%
Albertson's Companies, LLC	622,301	0.02%
Allergan, Inc.	412,598	0.02%
Altria Group, Inc.	447,984	0.02%
Altria Group, Inc.	736,943	0.03%
Amgen, Inc.	160,665	0.01%
Amgen, Inc.	712,196	0.03%
Anheuser-Busch Companies, LLC	724,209	0.03%
Anheuser-Busch Companies, LLC	871,974	0.03%
Anheuser-Busch InBev Worldwide, Inc.	1,148,399	0.04%
Anheuser-Busch InBev Worldwide, Inc.	233,151	0.01%
Anheuser-Busch InBev Worldwide, Inc.	569,009	0.02%
Anthem, Inc.	451,554	0.02%
B&G Foods, Inc.	316,800	0.01%

BAT Capital Corporation	245,715	0.01%
BAT Capital Corporation	323,272	0.01%
Bausch Health Companies, Inc.	267,525	0.01%
Bausch Health Companies, Inc.	69,081	<0.01%
Bausch Health Companies, Inc.	69,213	<0.01%
Bausch Health Companies, Inc., Term Loan	690,181	0.03%
Baxalta, Inc.	221,786	0.01%
Becton, Dickinson and Company	296,492	0.01%
Becton, Dickinson and Company	369,370	0.01%
Becton, Dickinson and Company	717,906	0.03%
Biogen, Inc.	777,570	0.03%
Boston Scientific Corporation	365,099	0.01%
Bristol-Myers Squibb Company	331,933	0.01%
Bunge, Ltd. Finance Corporation	115,559	<0.01%
Cargill, Inc.	444,102	0.02%
Centene Corporation	224,700	0.01%
Centene Corporation	563,943	0.02%
Centene Corporation	92,592	<0.01%
Chobani, LLC, Term Loan	350,988	0.01%
Cigna Corporation	297,614	0.01%
Cigna Corporation	545,161	0.02%
Cigna Corporation	727,524	0.03%
Cigna Corporation	91,087	<0.01%
Clorox Company	549,714	0.02%
Conagra Brands, Inc.	412,900	0.02%
Constellation Brands, Inc.	387,632	0.01%
CVS Health Corporation	1,132,291	0.04%
CVS Health Corporation	190,239	0.01%
CVS Health Corporation	509,622	0.02%
CVS Health Corporation	80,465	<0.01%
Encompass Health Corporation	353,955	0.01%
Endo International plc, Term Loan	908,379	0.03%
Energizer Holdings, Inc.	547,992	0.02%
Energizer Holdings, Inc., Term Loan	158,886	0.01%
Express Scripts Holding Company	740,529	0.03%
HCA, Inc.	862,290	0.03%
Imperial Brands Finance plc	419,486	0.02%
JBS USA LUX SA, Term Loan	558,265	0.02%
JBS USA, LLC	56,306	<0.01%
JBS USA, LLC	601,527	0.02%
Kimberly-Clark Corporation	478,082	0.02%
Kraft Heinz Foods Company	655,702	0.02%
Kroger Company	207,064	0.01%
Mallinckrodt International Finance SA, Term Loan	208,909	0.01%
McGraw-Hill Global Education Holdings, LLC, Term Loan	320,067	0.01%
Medtronic, Inc.	1,084,136	0.04%
Medtronic, Inc.	31,166	<0.01%
Merck & Company, Inc.	83,069	<0.01%
MPH Acquisition Holdings, LLC, Term Loan	912,797	0.03%
Mylan, Inc.	67,413	<0.01%
Nestle Holdings, Inc.	454,233	0.02%
Ortho-Clinical Diagnostics SA, Term Loan	943,428	0.04%
Par Pharmaceutical, Inc.	285,120	0.01%
Pilgrim's Pride Corporation	362,705	0.01%
Plantronics, Inc., Term Loan	846,928	0.03%
Post Holdings, Inc.	364,226	0.01%
R.R. Donnelley & Sons Company, Term Loan	59,102	<0.01%
Reynolds American, Inc.	574,407	0.02%
Roche Holdings, Inc.	294,247	0.01%

Scotts Miracle-Gro Company	310,500	0.01%
Shire Acquisitions Investments Ireland Designated Activity Company	467,941	0.02%
Simmons Foods, Inc.	301,950	0.01%
Smithfield Foods, Inc.	277,438	0.01%
Sotera Health Holdings, LLC, Term Loan	297,750	0.01%
Spectrum Brands, Inc.	533,000	0.02%
Sysco Corporation	706,345	0.03%
Teleflex, Inc.	598,158	0.02%
Tenet Healthcare Corporation	140,003	0.01%
Tenet Healthcare Corporation	415,500	0.02%
Teva Pharmaceutical Finance Netherlands III BV	277,749	0.01%
Tyson Foods, Inc.	170,570	0.01%
UnitedHealth Group, Inc.	1,260,687	0.05%
UnitedHealth Group, Inc.	447,627	0.02%
VRX Escrow Corporation	1,106,700	0.04%
Zimmer Biomet Holdings, Inc.	348,884	0.01%
Zoetis, Inc.	657,238	0.03%
Total	44,780,939	

Consumer Staples (0.68%)

Security Name	Market Value	% of Net Assets
Arcs Company, Ltd.	\$14,275	<0.01%
Calavo Growers, Inc.	284,149	0.01%
Carlsberg AS	136,887	0.01%
Casey's General Stores, Inc.	2,144,528	0.08%
Central Garden & Pet Company	45,687	<0.01%
Coca-Cola Company	2,105,794	0.08%
Colgate-Palmolive Company	1,902,366	0.07%
Costco Wholesale Corporation	694,135	0.03%
Cott Corporation	755,820	0.03%
ForFarmers BV	6,705	<0.01%
Glanbia plc	2,970	<0.01%
Hain Celestial Group, Inc.	1,079,525	0.04%
John B. Sanfilippo & Son, Inc.	389,274	0.02%
Kewpie Corporation	12,823	<0.01%
Kimberly-Clark Corporation	383,468	0.01%
L'Oreal SA	37,899	<0.01%
Lindt & Spruengli AG	31,219	<0.01%
Ministop Company, Ltd.	2,669	<0.01%
Monster Beverage Corporation	648,939	0.02%
Nestle SA	300,794	0.01%
PepsiCo, Inc.	1,708,996	0.06%
Philip Morris International, Inc.	111,098	<0.01%
Procter & Gamble Company	1,566,877	0.06%
Seneca Foods Corporation	93,501	<0.01%
Simply Good Foods Company	401,646	0.02%
Sugi Holdings Company, Ltd.	65,991	<0.01%
Sundrug Company, Ltd.	143,426	0.01%
SunOpta, Inc.	9,453	<0.01%
Turning Point Brands, Inc.	1,119,874	0.04%
Unilever NV	68,372	<0.01%
Wal-Mart Stores, Inc.	1,830,345	0.07%
Total	18,099,503	

Energy (1.58%)

Security Name	Market Value	% of Net Assets
Abraxas Petroleum Corporation	\$4,775	<0.01%
Antero Resources Corporation	155,625	0.01%

Apache Corporation	46,800	<0.01%
Archrock Partners, LP	279,154	0.01%
Archrock, Inc.	674,276	0.03%
BCP Raptor II, LLC, Term Loan	264,173	0.01%
BP Capital Markets America, Inc.	90,735	<0.01%
BP Capital Markets plc	252,748	0.01%
BP Capital Markets plc	631,734	0.02%
BP plc ADR	723,613	0.03%
Buckeye Partners, LP	120,588	<0.01%
Buckeye Partners, LP	318,250	0.01%
Callon Petroleum Company	115,527	<0.01%
Calpine Corporation, Term Loan	350,208	0.01%
Canadian Natural Resources, Ltd.	220,961	0.01%
Canadian Oil Sands, Ltd.	231,627	0.01%
Cenovus Energy, Inc.	630,810	0.02%
Centennial Resource Development, Inc.	62,450	<0.01%
Cheniere Corpus Christi Holdings, LLC	477,773	0.02%
Cheniere Corpus Christi Holdings, LLC	565,960	0.02%
Cheniere Energy Partners, LP	597,975	0.02%
Chesapeake Energy Corporation	96,198	<0.01%
Chevron Corporation	742,426	0.03%
Cimarex Energy Company	844,196	0.03%
Concho Resources, Inc.	298,744	0.01%
ConocoPhillips	303,593	0.01%
ConocoPhillips	570,909	0.02%
CONSOL Energy, Inc., Term Loan	227,862	0.01%
Consolidated Energy Finance SA, Term Loan	197,129	0.01%
Continental Resources, Inc.	259,275	0.01%
Continental Resources, Inc.	533,556	0.02%
Continental Resources, Inc.	533,886	0.02%
Cuntura Energy, Inc.	16,990	<0.01%
Core Laboratories NV	616,944	0.02%
Devon Energy Corporation	265,735	0.01%
Diamond Offshore Drilling, Inc.	73,426	<0.01%
Diamondback Energy, Inc.	604,252	0.02%
Diamondback Energy, Inc.	737,591	0.03%
El Paso Pipeline Partners Operating Company, LLC	249,471	0.01%
Enagas SA	729,964	0.03%
Enbridge, Inc.	307,933	0.01%
Energy Transfer Operating, LP	133,894	0.01%
Energy Transfer Operating, LP	640,179	0.02%
Energy Transfer Partners, LP	180,780	0.01%
Energy Transfer Partners, LP	231,816	0.01%
EnLink Midstream Partners, LP	299,688	0.01%
Enterprise Products Operating, LLC	35,976	<0.01%
Enterprise Products Partners, LP	350,403	0.01%
EOG Resources, Inc.	493,301	0.02%
Euronav NV	766,226	0.03%
Evolution Petroleum Corporation	10,136	<0.01%
Exterran Corporation	74,985	<0.01%
Exxon Mobil Corporation	264,916	0.01%
Fieldwood Energy, LLC, Term Loan	290,625	0.01%
Frank's International NV	83,096	<0.01%
Gaztransport Et Technigaz SA	10,569	<0.01%
Gran Tierra Energy, Inc.	13,758	<0.01%
Halliburton Company	266,849	0.01%
Helmerich & Payne, Inc.	376,868	0.01%
Hess Corporation	737,299	0.03%
JXTG Holdings, Inc.	131,662	0.01%

Kinder Morgan Energy Partners, LP	484,590	0.02%
Kinder Morgan, Inc.	451,098	0.02%
Liberty Oilfield Services, Inc.	88,796	<0.01%
Magellan Midstream Partners, LP	250,083	0.01%
Marathon Oil Corporation	773,360	0.03%
Marathon Petroleum Corporation	117,385	<0.01%
Marathon Petroleum Corporation	510,883	0.02%
Marathon Petroleum Corporation	663,264	0.03%
McDermott Technology (Americas), Inc., Term Loan	333,006	0.01%
MPLX, LP	519,934	0.02%
MPLX, LP	776,446	0.03%
Murphy Oil Corporation	380,671	0.01%
Nabors Industries, Inc.	197,313	0.01%
Nabors Industries, Ltd.	167,242	0.01%
Nabors Industries, Ltd.	91,750	<0.01%
Newfield Exploration Company	445,196	0.02%
Newfield Exploration Company	544,134	0.02%
NexTier Oilfield Solutions, Inc.	41,553	<0.01%
Nine Energy Service, Inc.	196,796	0.01%
Noble Energy, Inc.	615,507	0.02%
Oasis Petroleum, Inc.	1,306	<0.01%
Oceaneering International, Inc.	288,754	0.01%
Oil States International, Inc.	6,241	<0.01%
Pacific Drilling SA	21,774	<0.01%
Parsley Energy, LLC	416,325	0.02%
Patterson-UTI Energy, Inc.	212,342	0.01%
PDC Energy, Inc.	93,114	<0.01%
Penn Virginia Corporation	19,955	<0.01%
Petrobras Global Finance BV	380,920	0.01%
Petroleos Mexicanos	571,673	0.02%
Pioneer Natural Resources Company	167,267	0.01%
Pioneer Natural Resources Company	540,478	0.02%
Plains All American Pipeline, LP	434,099	0.02%
Plains All American Pipeline, LP	565,671	0.02%
QEP Resources, Inc.	246,035	0.01%
Radiate Holdco, LLC, Term Loan	939,251	0.04%
Regency Energy Partners, LP	324,559	0.01%
Royal Dutch Shell plc, Class A	131,397	0.01%
Royal Dutch Shell plc, Class B	213,501	0.01%
Sabine Pass Liquefaction, LLC	247,440	0.01%
Sabine Pass Liquefaction, LLC	296,207	0.01%
Sabine Pass Liquefaction, LLC	359,897	0.01%
Schlumberger Holdings Corporation	401,129	0.02%
SEACOR Holdings, Inc.	329,284	0.01%
Southwestern Energy Company	193,925	0.01%
Southwestern Energy Company	415,563	0.02%
Suncor Energy, Inc.	226,994	0.01%
Sunoco Logistics Partners Operations, LP	261,679	0.01%
Sunoco, LP	296,525	0.01%
Sunoco, LP	309,606	0.01%
Talos Energy, Inc.	381,128	0.01%
Targa Resources Partners, LP	420,250	0.02%
TechnipFMC plc	272,418	0.01%
Total SA	30,688	<0.01%
Transocean Guardian, Ltd.	454,703	0.02%
Transocean, Ltd.	280,291	0.01%
Viper Energy Partners, LP	396,357	0.02%
W&T Offshore, Inc.	412,688	0.02%
Western Gas Partners, LP	319,528	0.01%

Whiting Petroleum Corporation	2,557	<0.01%
Williams Companies, Inc.	564,534	0.02%
Williams Partners, LP	118,676	<0.01%
Williams Partners, LP	196,738	0.01%
Williams Partners, LP	211,573	0.01%
Williams Partners, LP	394,794	0.02%
WPX Energy, Inc.	210,034	0.01%
WPX Energy, Inc.	247,590	0.01%
WPX Energy, Inc.	386,958	0.01%
Total	42,282,289	

Financials (5.84%)

Security Name	Market Value	% of Net Assets
1st Source Corporation	\$18,124	<0.01%
AB Industrivarden	124,927	0.01%
ABN AMRO Bank NV	333,897	0.01%
ACE INA Holdings, Inc.	291,199	0.01%
AerCap Ireland Capital, Ltd.	154,387	0.01%
AerCap Ireland Capital, Ltd.	161,051	0.01%
AerCap Ireland Capital, Ltd.	287,114	0.01%
AerCap Ireland Capital, Ltd.	447,071	0.02%
Aflac, Inc.	547,409	0.02%
AG Mortgage Investment Trust, Inc.	234,505	0.01%
Aircastle, Ltd.	707,570	0.03%
Alleghany Corporation	925,688	0.04%
Allianz SE	315,664	0.01%
Ally Financial, Inc.	400,042	0.02%
Ally Financial, Inc.	507,893	0.02%
American Financial Group, Inc.	3,295,050	0.12%
American International Group, Inc.	248,966	0.01%
American International Group, Inc.	402,206	0.02%
American International Group, Inc.	497,882	0.02%
American International Group, Inc.	518,220	0.02%
Ameriprise Financial, Inc.	443,682	0.02%
Ameris Bancorp	448,613	0.02%
Aon plc	441,792	0.02%
Argo Group International Holdings, Ltd.	157,753	0.01%
Arthur J. Gallagher & Company	963,396	0.04%
Artisan Partners Asset Management, Inc.	83,368	<0.01%
Associated Banc-Corp	295,818	0.01%
Assured Guaranty, Ltd.	1,355,627	0.05%
Australia and New Zealand Banking Group, Ltd.	306,631	0.01%
AvalonBay Communities, Inc.	193,046	0.01%
Aviation Capital Group, LLC	509,245	0.02%
Avolon Holdings Funding, Ltd.	354,849	0.01%
Avolon TLB Borrower 1 US, LLC, Term Loan	218,391	0.01%
Baloise Holding AG	220,075	0.01%
Banco Santander SA	608,698	0.02%
Bank Leumi Le-Israel BM	94,851	<0.01%
Bank of America Corporation	2,212,484	0.08%
Bank of America Corporation	297,968	0.01%
Bank of America Corporation	306,663	0.01%
Bank of America Corporation	328,575	0.01%
Bank of America Corporation	339,532	0.01%
Bank of America Corporation	339,566	0.01%
Bank of America Corporation	358,090	0.01%
Bank of America Corporation	441,027	0.02%
Bank of America Corporation	544,741	0.02%
Bank of America Corporation	548,882	0.02%

Bank of America Corporation	638,961	0.02%
Bank of America Corporation	710,783	0.03%
Bank of Marin Bancorp	61,961	<0.01%
Bank of Montreal	238,311	0.01%
Bank of Montreal	310,329	0.01%
Bank of N.T. Butterfield & Son, Ltd.	339,412	0.01%
Bank of Nova Scotia	230,139	0.01%
Bank of Nova Scotia	617,550	0.02%
Bank OZK	44,636	<0.01%
BankFinancial Corporation	109,045	<0.01%
BankUnited, Inc.	236,442	0.01%
Banner Corporation	531,980	0.02%
Barclays Bank plc	85,826	<0.01%
Barclays plc	334,189	0.01%
Barclays plc	557,192	0.02%
Barclays plc	629,803	0.02%
Berkshire Hathaway, Inc.	2,634,755	0.10%
BlackRock, Inc.	1,090,852	0.04%
Blackstone CQP Holdco, LP, Term Loan	233,367	0.01%
BOK Financial Corporation	179,624	0.01%
Boston Private Financial Holdings, Inc.	459,392	0.02%
Boston Properties, LP	531,296	0.02%
BPCE SA	628,530	0.02%
Bridgewater Bancshares, Inc.	289,475	0.01%
BrightSphere Investment Group	642,784	0.02%
Brown & Brown, Inc.	174,061	0.01%
Byline Bancorp, Inc.	64,645	<0.01%
Camden Property Trust	543,796	0.02%
Capital One Financial Corporation	311,842	0.01%
Capital One Financial Corporation	542,670	0.02%
Capital One Financial Corporation	939,969	0.04%
Capital One NA	479,764	0.02%
Cascades USA, Inc.	289,800	0.01%
Cboe Global Markets, Inc.	932,178	0.04%
Charles Schwab Corporation	110,229	<0.01%
Chubb, Ltd.	553,434	0.02%
CI Financial Corporation	256,437	0.01%
Cincinnati Financial Corporation	354,219	0.01%
CIT Group, Inc.	109,500	<0.01%
CIT Group, Inc.	434,705	0.02%
CIT Group, Inc.	606,402	0.02%
Citigroup, Inc.	1,706,439	0.06%
Citigroup, Inc.	198,391	0.01%
Citigroup, Inc.	209,713	0.01%
Citigroup, Inc.	253,303	0.01%
Citigroup, Inc.	271,669	0.01%
Citigroup, Inc.	323,646	0.01%
Citigroup, Inc.	368,229	0.01%
Citigroup, Inc.	428,979	0.02%
Citigroup, Inc.	459,827	0.02%
Citigroup, Inc.	728,897	0.03%
Citigroup, Inc.	841,210	0.03%
Citizens Financial Group, Inc.	626,670	0.02%
City Holding Company	22,864	<0.01%
CME Group, Inc.	320,100	0.01%
CNA Financial Corporation	257,614	0.01%
CNP Assurances	25,272	<0.01%
Cohen & Steers, Inc.	201,670	0.01%
Comerica, Inc.	139,617	0.01%

Comerica, Inc.	2,255,045	0.08%
Commerzbank AG	455,609	0.02%
Commonwealth Bank of Australia	114,613	<0.01%
Community Bank System, Inc.	143,572	0.01%
Community Trust Bancorp, Inc.	509,996	0.02%
Compass Bank	435,670	0.02%
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	454,753	0.02%
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	745,657	0.03%
Credit Agricole SA	515,149	0.02%
Credit Agricole SA	544,037	0.02%
Credit Suisse Group AG	380,419	0.01%
Credit Suisse Group AG	386,750	0.01%
Credit Suisse Group Funding (Guernsey), Ltd.	378,834	0.01%
Credit Suisse Group Funding, Ltd.	328,650	0.01%
Cullen/Frost Bankers, Inc.	1,543,029	0.06%
Cytera DC Holdings, Inc., Term Loan	371,345	0.01%
Danske Bank AS	394,049	0.02%
DBS Group Holdings, Ltd.	152,113	0.01%
Deutsche Bank AG	196,058	0.01%
Deutsche Bank AG	472,663	0.02%
Deutsche Bank AG	475,096	0.02%
Deutsche Bank AG of New York	103,811	<0.01%
Deutsche Boerse AG	66,875	<0.01%
Deutsche Pfandbriefbank AG	72,078	<0.01%
Diamond Hill Investment Group, Inc.	46,383	<0.01%
Digicel International Finance, Ltd., Term Loan	643,894	0.02%
Discover Bank	281,165	0.01%
Discover Bank	510,096	0.02%
Discover Financial Services	460,634	0.02%
DnB ASA	144,412	0.01%
Duke Realty, LP	223,108	0.01%
Duke Realty, LP	317,200	0.01%
E*TRADE Financial Corporation	468,146	0.02%
Ellington Residential Mortgage REIT	51,183	<0.01%
Enstar Group, Ltd.	385,858	0.01%
Enterprise Financial Services Corporation	190,393	0.01%
ERP Operating, LP	81,286	<0.01%
Essent Group, Ltd.	532,888	0.02%
Euronext NV	185,500	0.01%
Everi Holdings, Inc.	763,204	0.03%
FBL Financial Group, Inc.	151,925	0.01%
Federal Agricultural Mortgage Corporation	96,978	<0.01%
Fidelity National Financial, Inc.	547,411	0.02%
Fifth Third Bancorp	267,253	0.01%
Fifth Third Bancorp	976,732	0.04%
Financial Institutions, Inc.	267,647	0.01%
First American Financial Corporation	401,699	0.02%
First Bancshares, Inc.	19,963	<0.01%
First Busey Corporation	457,136	0.02%
First Citizens BancShares, Inc.	816,411	0.03%
First Defiance Financial Corporation	438,864	0.02%
First Financial Corporation	307,855	0.01%
First Interstate BancSystem, Inc.	1,009,164	0.04%
First Mid-Illinois Bancshares, Inc.	15,522	<0.01%
First Midwest Bancorp, Inc.	226,022	0.01%
First of Long Island Corporation	31,707	<0.01%
First Republic Bank	1,011,835	0.04%
Five Corners Funding Trust	950,648	0.04%
FlexiGroup, Ltd.	22,725	<0.01%

GE Capital International Funding Company	2,266,668	0.09%
GGP Nimbus, LLC, Term Loan	550,210	0.02%
Goldman Sachs Group, Inc.	249,356	0.01%
Goldman Sachs Group, Inc.	267,178	0.01%
Goldman Sachs Group, Inc.	320,325	0.01%
Goldman Sachs Group, Inc.	350,433	0.01%
Goldman Sachs Group, Inc.	505,019	0.02%
Goldman Sachs Group, Inc.	550,692	0.02%
Goldman Sachs Group, Inc.	551,139	0.02%
Goldman Sachs Group, Inc.	601,280	0.02%
Great Southern Bancorp, Inc.	816,137	0.03%
Great Western Bancorp, Inc.	398,805	0.02%
Grizzly Finco, Term Loan	381,966	0.01%
Hamilton Lane, Inc.	906,623	0.03%
Hancock Whitney Corporation	239,961	0.01%
Hanmi Financial Corporation	11,450	<0.01%
Hanover Insurance Group, Inc.	1,276,439	0.05%
Harland Clarke Holdings Corporation, Term Loan	446,438	0.02%
Hartford Financial Services Group, Inc.	792,007	0.03%
HCP, Inc.	150,381	0.01%
Heartland Financial USA, Inc.	539,567	0.02%
Heritage Commerce Corporation	532,730	0.02%
Heritage Financial Corporation	16,998	<0.01%
Hometrust Bancshares, Inc.	301,633	0.01%
Horizon Bancorp, Inc.	254,634	0.01%
Houlihan Lokey, Inc.	367,606	0.01%
HSBC Holdings plc	178,197	0.01%
HSBC Holdings plc	254,525	0.01%
HSBC Holdings plc	301,039	0.01%
HSBC Holdings plc	310,500	0.01%
HSBC Holdings plc	775,853	0.03%
HSBC USA, Inc.	95,005	<0.01%
IBERIABANK Corporation	542,974	0.02%
Icahn Enterprises, LP	212,175	0.01%
Icahn Enterprises, LP	335,563	0.01%
Independent Bank Corporation	309,852	0.01%
ING Groep NV	252,568	0.01%
ING Groep NV	568,068	0.02%
Interactive Brokers Group, Inc.	758,631	0.03%
Intercontinental Exchange, Inc.	1,196,173	0.05%
International Bancshares Corporation	189,460	0.01%
International Lease Finance Corporation	163,438	0.01%
Iron Mountain, Inc.	315,425	0.01%
Israel Discount Bank, Ltd.	143,087	0.01%
J.P. Morgan Chase & Company	1,098,052	0.04%
J.P. Morgan Chase & Company	167,561	0.01%
J.P. Morgan Chase & Company	180,317	0.01%
J.P. Morgan Chase & Company	270,318	0.01%
J.P. Morgan Chase & Company	302,800	0.01%
J.P. Morgan Chase & Company	310,362	0.01%
J.P. Morgan Chase & Company	398,652	0.02%
J.P. Morgan Chase & Company	538,685	0.02%
J.P. Morgan Chase & Company	541,526	0.02%
J.P. Morgan Chase & Company	585,019	0.02%
J.P. Morgan Chase & Company	662,307	0.03%
J.P. Morgan Chase & Company	881,546	0.03%
Kemper Corporation	263,520	0.01%
KeyCorp	352,650	0.01%
KeyCorp	497,907	0.02%

Kimco Realty Corporation	669,421	0.03%
L E Lundbergforetagen AB	11,573	<0.01%
Lakeland Bancorp, Inc.	91,486	<0.01%
Laurentian Bank of Canada	71,415	<0.01%
Level 3 Financing, Inc., Term Loan	463,719	0.02%
Liberty Mutual Group, Inc.	163,070	0.01%
Lloyds Banking Group plc	435,233	0.02%
Loews Corporation	163,401	0.01%
M&T Bank Corporation	974,658	0.04%
Manulife Financial Corporation	147,503	0.01%
Markel Corporation	590,800	0.02%
Marsh & McLennan Companies, Inc.	240,279	0.01%
MassMutual Global Funding	262,488	0.01%
Mercantile Bank Corporation	64,667	<0.01%
Meridian Bancorp, Inc.	326,716	0.01%
MetLife, Inc.	349,173	0.01%
MetLife, Inc.	474,705	0.02%
MidWestOne Financial Group, Inc.	617,350	0.02%
Mitsubishi UFJ Financial Group, Inc.	422,549	0.02%
Mitsubishi UFJ Financial Group, Inc.	867,710	0.03%
Mizrahi Tefahot Bank, Ltd.	9,029	<0.01%
MoneyGram International, Inc., Term Loan	253,029	0.01%
Morgan Stanley	153,070	0.01%
Morgan Stanley	194,773	0.01%
Morgan Stanley	360,626	0.01%
Morgan Stanley	370,416	0.01%
Morgan Stanley	465,660	0.02%
Morgan Stanley	503,749	0.02%
Morgan Stanley	512,245	0.02%
Morgan Stanley	608,671	0.02%
Morningstar, Inc.	55,234	<0.01%
MPT Operating Partnership, LP	268,125	0.01%
MPT Operating Partnership, LP	304,683	0.01%
MSCI, Inc.	1,098,741	0.04%
Nasdaq, Inc.	197,998	0.01%
National Bank of Canada	149,338	0.01%
National Western Life Group, Inc.	53,281	<0.01%
Nationwide Building Society	337,798	0.01%
NBT Bancorp, Inc.	26,076	<0.01%
Northern Trust Corporation	911,563	0.03%
Northwest Bancshares, Inc.	45,143	<0.01%
OFG Bancorp	26,114	<0.01%
Old Republic International Corporation	64,839	<0.01%
Old Second Bancorp, Inc.	90,174	<0.01%
Onex Corporation	45,982	<0.01%
Outfront Media Cap, LLC	476,325	0.02%
PacWest Bancorp	87,453	<0.01%
Paragon Banking Group plc	3,947	<0.01%
Pargesa Holding SA	42,460	<0.01%
Park Aerospace Holdings, Ltd.	339,816	0.01%
Park National Corporation	19,298	<0.01%
PCSB Financial Corporation	67,234	<0.01%
Peapack-Gladstone Financial Corporation	16,909	<0.01%
Peoples Bancorp, Inc.	79,084	<0.01%
Popular, Inc.	2,278,474	0.09%
Power Corporation of Canada	88,883	<0.01%
Primerica, Inc.	508,490	0.02%
Prosight Global, Inc.	403,742	0.02%
Provident Financial Services, Inc.	22,697	<0.01%

Prudential Financial, Inc.	240,535	0.01%
Prudential Financial, Inc.	396,797	0.02%
QCR Holdings, Inc.	410,173	0.02%
Quicken Loans, Inc.	589,134	0.02%
Radian Group, Inc.	310,762	0.01%
Raymond James Financial, Inc.	1,854,077	0.07%
Realty Income Corporation	366,574	0.01%
Regency Centers, LP	623,054	0.02%
Reinsurance Group of America, Inc.	1,307,307	0.05%
Reinsurance Group of America, Inc.	362,884	0.01%
Reinsurance Group of America, Inc.	512,579	0.02%
Renasant Corporation	168,903	0.01%
Royal Bank of Canada	92,216	<0.01%
Royal Bank of Scotland Group plc	163,638	0.01%
Royal Bank of Scotland Group plc	193,624	0.01%
Royal Bank of Scotland Group plc	319,069	0.01%
Royal Bank of Scotland Group plc	542,193	0.02%
Royal Bank of Scotland Group plc	700,767	0.03%
S&P Global, Inc.	147,580	0.01%
Safety Insurance Group, Inc.	103,622	<0.01%
Sandy Spring Bancorp, Inc.	227,686	0.01%
Santander Consumer USA Holdings, Inc.	246,782	0.01%
Santander UK Group Holdings plc	268,240	0.01%
Seacoast Banking Corporation of Florida	837,661	0.03%
SEI Investments Company	1,426,563	0.05%
Selective Insurance Group, Inc.	33,635	<0.01%
Senshu Ikeda Holdings, Inc.	1,230	<0.01%
Simon Property Group, LP	374,718	0.01%
Singapore Exchange, Ltd.	10,498	<0.01%
SITE Centers Corporation	110,758	<0.01%
Societe Generale SA	257,836	0.01%
Spirit of Texas Bancshares, Inc.	243,095	0.01%
Springleaf Finance Corporation	299,700	0.01%
Standard Chartered plc	509,608	0.02%
State Auto Financial Corporation	326,089	0.01%
Sumitomo Mitsui Financial Group, Inc.	240,895	0.01%
Sumitomo Mitsui Financial Group, Inc.	266,050	0.01%
Sumitomo Mitsui Financial Group, Inc.	304,224	0.01%
Sun Life Financial, Inc.	267,819	0.01%
SVB Financial Group	1,089,509	0.04%
Swiss Life Holding AG	251,138	0.01%
Synchrony Financial	724,356	0.03%
Synchrony Financial	91,382	<0.01%
Synovus Financial Corporation	1,560,492	0.06%
T. Rowe Price Group, Inc.	1,208,540	0.05%
Territorial Bancorp, Inc.	93,342	<0.01%
TMX Group, Ltd.	569,931	0.02%
Topdanmark AS	17,515	<0.01%
Toronto-Dominion Bank	395,646	0.02%
TPG RE Finance Trust, Inc.	161,121	0.01%
TriCo Bancshares	310,096	0.01%
Triumph Bancorp, Inc.	352,113	0.01%
Tronox Finance, LLC, Term Loan	496,882	0.02%
TrustCo Bank Corporation	265,955	0.01%
U.S. Bancorp	903,630	0.03%
UBS Group Funding Jersey, Ltd.	254,113	0.01%
UBS Group Funding Switzerland AG	311,848	0.01%
UMB Financial Corporation	37,507	<0.01%
Umpqua Holdings Corporation	133,216	0.01%

Univest Financial Corporation	26,559	<0.01%
Ventas Realty, LP	355,796	0.01%
Ventas Realty, LP	495,590	0.02%
VICI Properties, LP / VICI Note Company, Inc.	101,010	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	103,250	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	69,475	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	70,088	<0.01%
Virtus Investment Partners, Inc.	10,488	<0.01%
Voya Financial, Inc.	609,269	0.02%
Washington Trust Bancorp, Inc.	239,322	0.01%
Webster Financial Corporation	720,860	0.03%
Wells Fargo & Company	130,909	0.01%
Wells Fargo & Company	28,595	<0.01%
Wells Fargo & Company	297,990	0.01%
Wells Fargo & Company	300,835	0.01%
Wells Fargo & Company	318,734	0.01%
Wells Fargo & Company	322,309	0.01%
Wells Fargo & Company	363,910	0.01%
Wells Fargo & Company	539,055	0.02%
Wells Fargo & Company	695,421	0.03%
Wells Fargo & Company	794,484	0.03%
Welltower, Inc.	139,696	0.01%
WesBanco, Inc.	129,664	0.01%
Westamerica Bancorporation	32,610	<0.01%
Western Alliance Bancorp	147,420	0.01%
Westwood Holdings Group, Inc.	13,604	<0.01%
Willis Towers Watson plc	165,405	0.01%
Wintrust Financial Corporation	1,459,321	0.05%
ZB NA	590,938	0.02%
Zions Bancorporations NA	1,878,689	0.07%
Total	156,672,055	

Health Care (2.83%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	\$1,547,302	0.06%
Aerie Pharmaceuticals, Inc.	181,633	0.01%
Agilent Technologies, Inc.	1,334,159	0.05%
Agios Pharmaceuticals, Inc.	782,518	0.03%
Alexion Pharmaceuticals, Inc.	386,369	0.01%
Alkermes plc	220,987	0.01%
AmerisourceBergen Corporation	251,948	0.01%
Amgen, Inc.	1,978,525	0.07%
AnaptysBio, Inc.	125,864	0.01%
Arena Pharmaceuticals, Inc.	166,804	0.01%
Atrion Corporation	125,111	0.01%
Axonics Modulation Technologies, Inc.	974,631	0.04%
Bausch Health Companies, Inc.	259,164	0.01%
Becton, Dickinson and Company	975,300	0.04%
Bio-Rad Laboratories, Inc.	1,656,606	0.06%
Bio-Techne Corporation	2,519,226	0.09%
Biogen, Inc.	530,739	0.02%
Biohaven Pharmaceutical Holding Company, Ltd.	152,661	0.01%
BioMarin Pharmaceutical, Inc.	712,206	0.03%
Bluebird Bio, Inc.	252,938	0.01%
Bruker Corporation	72,266	<0.01%
Catalent, Inc.	2,145,245	0.08%
Centene Corporation	747,052	0.03%
Charles River Laboratories International, Inc.	1,713,759	0.06%
Chemed Corporation	1,309,656	0.05%

Cigna Holding Company	656,206	0.02%
CryoLife, Inc.	463,595	0.02%
CSL, Ltd.	396,287	0.02%
CVS Health Corporation	1,024,879	0.04%
Danaher Corporation	407,282	0.02%
Dexcom, Inc.	1,578,996	0.06%
Edwards Lifesciences Corporation	433,851	0.02%
Encompass Health Corporation	185,454	0.01%
Gilead Sciences, Inc.	1,922,174	0.07%
GlaxoSmithKline plc	346,096	0.01%
Grifols SA	59,434	<0.01%
Guardant Health, Inc.	2,225,741	0.08%
Halozyme Therapeutics, Inc.	631,817	0.02%
HealthStream, Inc.	47,740	<0.01%
Hill-Rom Holdings, Inc.	1,304,071	0.05%
Immunomedics, Inc.	125,728	0.01%
Inspire Medical Systems, Inc.	1,044,351	0.04%
Insulet Corporation	843,467	0.03%
Intuitive Surgical, Inc.	799,872	0.03%
Jazz Pharmaceuticals, Inc.	786,133	0.03%
Johnson & Johnson	4,409,465	0.16%
KYORIN Holdings, Inc.	8,004	<0.01%
Laboratory Corporation of America Holdings	348,218	0.01%
LHC Group, Inc.	1,715,501	0.06%
Ligand Pharmaceuticals, Inc.	508,529	0.02%
LNA Sante	5,921	<0.01%
Medtronic plc	3,195,266	0.12%
Merck & Company, Inc.	2,058,698	0.08%
Mesa Laboratories, Inc.	355,106	0.01%
Natera, Inc.	950,051	0.04%
National Healthcare Corporation	642,881	0.02%
Neurocrine Biosciences, Inc.	695,761	0.03%
Nevro Corporation	540,383	0.02%
NextGen Healthcare, Inc.	11,641	<0.01%
Novartis AG	495,991	0.02%
Novo Nordisk AS	322,181	0.01%
Optinose, Inc.	322,429	0.01%
Orthifix Medical, Inc.	114,714	<0.01%
PerkinElmer, Inc.	208,839	0.01%
Pfizer, Inc.	1,061,185	0.04%
Phibro Animal Health Corporation	12,524	<0.01%
PRA Health Sciences, Inc.	547,019	0.02%
Prothena Corporation plc	12,152	<0.01%
Quest Diagnostics, Inc.	137,030	0.01%
Reata Pharmaceuticals, Inc.	74,979	<0.01%
Recordati SPA	90,753	<0.01%
Repligen Corporation	552,377	0.02%
ResMed, Inc.	903,211	0.03%
Roche Holding AG	480,050	0.02%
Sage Therapeutics, Inc.	194,110	0.01%
Sarepta Therapeutics, Inc.	348,676	0.01%
Siegfried Holding AG	3,913	<0.01%
Silk Road Medical, Inc.	305,052	0.01%
Sonova Holding AG	114,168	<0.01%
Stryker Corporation	474,569	0.02%
Surmodics, Inc.	17,490	<0.01%
Syneos Health, Inc.	850,727	0.03%
Tactile Systems Technology, Inc.	817,348	0.03%
Taisho Pharmaceutical Holdings Company, Ltd.	6,141	<0.01%

Takeda Pharmaceutical Company, Ltd.	37,987	<0.01%
Teleflex, Inc.	2,070,424	0.08%
Thermo Fisher Scientific, Inc.	2,156,282	0.08%
U.S. Physical Therapy, Inc.	160,916	0.01%
United Therapeutics Corporation	333,487	0.01%
UnitedHealth Group, Inc.	2,523,594	0.09%
Universal Health Services, Inc.	340,285	0.01%
Varian Medical Systems, Inc.	460,400	0.02%
Veeva Systems, Inc.	2,521,387	0.09%
Vertex Pharmaceuticals, Inc.	679,035	0.03%
Viking Therapeutics, Inc.	39,871	<0.01%
Waters Corporation	268,753	0.01%
West Pharmaceutical Services, Inc.	648,010	0.02%
Wright Medical Group NV	1,339,198	0.05%
Zimmer Biomet Holdings, Inc.	14,568	<0.01%
Zoetis, Inc.	1,970,205	0.07%
Total	75,883,297	

Industrials (2.83%)

Security Name	Market Value	% of Net Assets
3M Company	\$558,755	0.02%
A.O. Smith Corporation	456,565	0.02%
Aalberts NV	63,179	<0.01%
Aegion Corporation	95,705	<0.01%
Aerojet Rocketdyne Holdings, Inc.	682,282	0.03%
AGCO Corporation	919,019	0.03%
Altra Industrial Motion Corporation	775,048	0.03%
AMETEK, Inc.	2,222,842	0.08%
Arcosa, Inc.	619,827	0.02%
ASGN, Inc.	1,076,878	0.04%
Assa Abloy AB	55,121	<0.01%
Atlas Copco AB, Class A	201,807	0.01%
Atlas Copco AB, Class B	54,202	<0.01%
AZZ, Inc.	861,086	0.03%
Boeing Company	440,726	0.02%
BWX Technologies, Inc.	873,546	0.03%
Carlisle Companies, Inc.	258,907	0.01%
Casella Waste Systems, Inc.	690,703	0.03%
Caterpillar, Inc.	966,960	0.04%
CBIZ, Inc.	1,028,111	0.04%
Chart Industries, Inc.	591,000	0.02%
CIA De Distribucion Integral	16,005	<0.01%
Cintas Corporation	76,554	<0.01%
Columbus McKinnon Corporation	6,249	<0.01%
CRA International, Inc.	173,017	0.01%
Crane Company	1,360,903	0.05%
CSW Industrials, Inc.	878,964	0.03%
CSX Corporation	378,528	0.01%
Curtiss-Wright Corporation	2,663,747	0.10%
Delta Air Lines, Inc.	702,237	0.03%
Douglas Dynamics, Inc.	166,198	0.01%
EMCOR Group, Inc.	2,289,370	0.09%
Emerson Electric Company	1,083,587	0.04%
Encore Wire Corporation	522,167	0.02%
Expeditors International of Washington, Inc.	637,724	0.02%
Forrester Research, Inc.	555,180	0.02%
Geberit AG	36,926	<0.01%
General Dynamics Corporation	1,744,454	0.07%
Gorman-Rupp Company	195,779	0.01%

GS Yuasa Corporation	10,538	<0.01%
GWA Group, Ltd.	22,331	<0.01%
Hanwa Company, Ltd.	14,312	<0.01%
Healthcare Services Group, Inc.	270,994	0.01%
Heico Corporation	350,620	0.01%
Helios Technologies, Inc.	19,835	<0.01%
Herc Holdings, Inc.	38,624	<0.01%
Hino Motors, Ltd.	15,546	<0.01%
Honeywell International, Inc.	2,965,603	0.11%
Hubbell, Inc.	1,565,170	0.06%
Huntington Ingalls Industries, Inc.	655,024	0.02%
ICF International, Inc.	317,824	0.01%
IDEX Corporation	2,461,980	0.09%
Inaba Denki Sangyo Company, Ltd.	52,898	<0.01%
Ingersoll-Rand plc	785,854	0.03%
Interface, Inc.	21,039	<0.01%
John Bean Technologies Corporation	433,836	0.02%
Johnson Controls International plc	449,116	0.02%
Kansas City Southern	361,632	0.01%
Kennametal, Inc.	283,560	0.01%
Kinden Corporation	34,725	<0.01%
Koninklijke Philips NV	123,419	0.01%
Kratos Defense & Security Solutions, Inc.	172,242	0.01%
Legrand SA	240,394	0.01%
Lincoln Electric Holdings, Inc.	1,531,343	0.06%
Lockheed Martin Corporation	696,095	0.03%
Manpower, Inc.	283,028	0.01%
Marubeni Corporation	127,164	0.01%
Masonite International Corporation	224,175	0.01%
Mercury Systems, Inc.	651,223	0.02%
Meritor, Inc.	1,015,672	0.04%
Mitsubishi Corporation	246,449	0.01%
Mitsuboshi Belting, Ltd.	13,686	<0.01%
Mitsui & Company, Ltd.	242,795	0.01%
MSC Industrial Direct Company, Inc.	254,204	0.01%
National Express Group plc	21,862	<0.01%
Nitto Kogyo Corporation	52,447	<0.01%
Nobina AB	11,419	<0.01%
Norfolk Southern Corporation	92,087	<0.01%
Northgate plc	3,826	<0.01%
Northrop Grumman Corporation	163,105	0.01%
Old Dominion Freight Line, Inc.	1,354,081	0.05%
PageGroup plc	25,689	<0.01%
Parker-Hannifin Corporation	1,169,040	0.04%
Primoris Services Corporation	694,991	0.03%
Raven Industries, Inc.	284,803	0.01%
Regal-Beloit Corporation	947,596	0.04%
RELX plc	252,304	0.01%
Republic Services, Inc.	70,132	<0.01%
Ritchie Brothers Auctioneers, Inc.	1,566,602	0.06%
Rockwell Automation, Inc.	1,022,462	0.04%
Roper Industries, Inc.	1,430,012	0.05%
Saia, Inc.	948,623	0.04%
Sandvik AB	38,890	<0.01%
Schneider Electric SE	225,246	0.01%
Signify NV	151,843	0.01%
SiteOne Landscape Supply, Inc.	590,141	0.02%
SKF AB	120,479	<0.01%
Sojitz Corporation	177,954	0.01%

Southwest Airlines Company	1,582,562	0.06%
SP Plus Corporation	116,905	<0.01%
Spirax-Sarco Engineering plc	53,029	<0.01%
SPX FLOW, Inc.	82,681	<0.01%
Standex International Corporation	1,174,406	0.04%
Sumitomo Corporation	143,576	0.01%
Taikisha, Ltd.	11,445	<0.01%
Teledyne Technologies, Inc.	2,259,707	0.08%
Thermon Group Holdings, Inc.	55,750	<0.01%
Toppan Forms Company, Ltd.	12,365	<0.01%
Transcontinental, Inc.	10,682	<0.01%
TransDigm Group, Inc.	707,303	0.03%
TriMas Corporation	824,407	0.03%
Tsubakimoto Chain Company	27,002	<0.01%
UniFirst Corporation	615,217	0.02%
Union Pacific Corporation	286,060	0.01%
United Airlines Holdings, Inc.	318,975	0.01%
United Rentals, Inc.	1,145,422	0.04%
United Technologies Corporation	1,689,312	0.06%
Valmont Industries, Inc.	2,211,783	0.08%
Verisk Analytics, Inc.	3,327,265	0.12%
Waste Connections, Inc.	1,569,506	0.06%
Watsco, Inc.	903,577	0.03%
Willdan Group, Inc.	804,728	0.03%
Xylem, Inc.	683,686	0.03%
Yuasa Trading Company, Ltd.	16,867	<0.01%
Total	75,982,657	

Information Technology (3.85%)

Security Name	Market Value	% of Net Assets
Accenture plc	\$1,585,761	0.06%
Adobe, Inc.	815,864	0.03%
ADTRAN, Inc.	49,614	<0.01%
Advanced Energy Industries, Inc.	262,225	0.01%
Advanced Micro Devices, Inc.	1,260,660	0.05%
Akamai Technologies, Inc.	1,335,109	0.05%
Alliance Data Systems Corporation	282,030	0.01%
Alteryx, Inc.	831,716	0.03%
Amadeus IT Holding SA	226,993	0.01%
American Software, Inc.	42,540	<0.01%
Amphenol Corporation	3,020,764	0.11%
ANSYS, Inc.	912,814	0.03%
Apple, Inc.	6,100,848	0.23%
ASML Holding NV	146,688	0.01%
Atlassian Corporation plc	761,765	0.03%
Automatic Data Processing, Inc.	1,628,793	0.06%
Avalara, Inc.	1,178,873	0.04%
Avnet, Inc.	154,228	0.01%
Bandwidth, Inc.	1,002,529	0.04%
BE Semiconductor Industries NV	82,999	<0.01%
Benchmark Electronics, Inc.	675,722	0.03%
Blackline, Inc.	1,165,429	0.04%
Broadridge Financial Solutions, Inc.	489,240	0.02%
CACI International, Inc.	283,978	0.01%
Canon, Inc.	55,368	<0.01%
CDK Global, Inc.	1,216,953	0.05%
CDW Corporation	597,713	0.02%
CEVA, Inc.	27,558	<0.01%
CGI, Inc.	346,676	0.01%

Ciena Corporation	1,567,914	0.06%
Cisco Systems, Inc.	3,360,389	0.13%
Cognex Corporation	424,823	0.02%
Computer Services, Inc.	326,300	0.01%
Computershare, Ltd.	49,428	<0.01%
Coupa Software, Inc.	2,430,443	0.09%
CTS Corporation	321,365	0.01%
Descartes Systems Group, Inc.	519,930	0.02%
Dialog Semiconductor plc	11,971	<0.01%
DocuSign, Inc.	1,832,965	0.07%
Dolby Laboratories, Inc.	4,317,935	0.16%
DSP Group, Inc.	76,801	<0.01%
Elastic NV	1,157,829	0.04%
ePlus, Inc.	403,119	0.02%
Euronet Worldwide, Inc.	774,134	0.03%
ExlService Holdings, Inc.	853,548	0.03%
eXp World Holdings, Inc.	19,263	<0.01%
F5 Networks, Inc.	1,281,066	0.05%
Fair Isaac Corporation	342,563	0.01%
Fiserv, Inc.	74,037	<0.01%
Five9, Inc.	1,101,804	0.04%
FLIR Systems, Inc.	46,844	<0.01%
Fuji Soft, Inc.	19,704	<0.01%
Global Payments, Inc.	1,680,750	0.06%
Guidewire Software, Inc.	1,831,693	0.07%
Halma plc	233,742	0.01%
InterDigital, Inc.	121,753	0.01%
Intuit, Inc.	1,350,784	0.05%
Jack Henry & Associates, Inc.	595,124	0.02%
Juniper Networks, Inc.	240,911	0.01%
Keysight Technologies, Inc.	379,419	0.01%
KLA-Tencor Corporation	330,630	0.01%
Kulicke and Soffa Industries, Inc.	29,154	<0.01%
Lam Research Corporation	1,137,922	0.04%
Lattice Semiconductor Corporation	609,331	0.02%
Littelfuse, Inc.	46,946	<0.01%
ManTech International Corporation	316,003	0.01%
MasterCard, Inc.	2,336,513	0.09%
Maxim Integrated Products, Inc.	494,740	0.02%
Methode Electronics, Inc.	329,932	0.01%
Microsoft Corporation	7,097,658	0.27%
MicroStrategy, Inc.	1,167,512	0.04%
MKS Instruments, Inc.	823,361	0.03%
Monolithic Power Systems, Inc.	3,557,502	0.13%
MTS Systems Corporation	252,922	0.01%
National Instruments Corporation	737,043	0.03%
NEC Networks & System Integration Corporation	59,177	<0.01%
NetApp, Inc.	11,166	<0.01%
New Relic, Inc.	226,728	0.01%
Nice, Ltd. ADR	1,262,802	0.05%
Nova Measuring Instruments, Ltd.	394,960	0.02%
Novanta, Inc.	515,723	0.02%
Nuance Communications, Inc.	560,866	0.02%
NVIDIA Corporation	181,487	0.01%
Oracle Corporation	1,274,040	0.05%
Oracle Corporation Japan	15,589	<0.01%
Palo Alto Networks, Inc.	1,315,233	0.05%
Paychex, Inc.	736,680	0.03%
PayPal Holdings, Inc.	175,592	0.01%

Plexus Corporation	370,498	0.01%
Progress Software Corporation	131,671	0.01%
Proofpoint, Inc.	644,273	0.02%
Q2 Holdings, Inc.	830,502	0.03%
QAD, Inc.	320,493	0.01%
QUALCOMM, Inc.	445,370	0.02%
Rogers Corporation	367,488	0.01%
Ryoyo Electro Corporation	9,833	<0.01%
SailPoint Technologies Holdings, Inc.	1,291,193	0.05%
Salesforce.com, Inc.	209,933	0.01%
Samsung Electronics Company, Ltd. GDR	570,628	0.02%
ScanSource, Inc.	236,026	0.01%
ServiceNow, Inc.	2,668,721	0.10%
Silicon Laboratories, Inc.	432,936	0.02%
Square, Inc.	119,329	<0.01%
STMicroelectronics NV ADR	879,841	0.03%
Sykes Enterprises, Inc.	40,392	<0.01%
Synopsys, Inc.	2,927,840	0.11%
TE Connectivity, Ltd.	1,641,655	0.06%
Teradyne, Inc.	467,142	0.02%
Texas Instruments, Inc.	2,352,882	0.09%
Tyler Technologies, Inc.	1,325,157	0.05%
VeriSign, Inc.	794,294	0.03%
Virtusa Corporation	1,102,353	0.04%
Visa, Inc.	486,208	0.02%
VMware, Inc.	268,760	0.01%
WEX, Inc.	894,071	0.03%
Xilinx, Inc.	402,839	0.02%
Zscaler, Inc.	650,395	0.02%
Total	103,169,733	

Materials (0.78%)

Security Name	Market Value	% of Net Assets
AdvanSix, Inc.	\$63,394	<0.01%
Air Water, Inc.	54,391	<0.01%
Alcoa Corporation	178,965	0.01%
AptarGroup, Inc.	764,696	0.03%
Avery Dennison Corporation	685,566	0.03%
Balchem Corporation	26,543	<0.01%
Ball Corporation	442,559	0.02%
Cabot Corporation	156,062	0.01%
Celanese Corporation	523,632	0.02%
CF Industries Holdings, Inc.	370,406	0.01%
Eastman Chemical Company	1,598,583	0.06%
Ecolab, Inc.	1,457,675	0.05%
Ferro Corporation	21,288	<0.01%
Ferroglobe Representation & Warranty Insurance Trust	2	<0.01%
Granges AB	27,158	<0.01%
Hexpol AB	35,992	<0.01%
Hokuetsu Corporation	3,231	<0.01%
Ingevity Corporation	195,789	0.01%
Innospec, Inc.	1,137,828	0.04%
Ivanhoe Mines, Ltd.	184,624	0.01%
Kadant, Inc.	13,260	<0.01%
Kaiser Aluminum Corporation	1,438,956	0.05%
Koninklijke DSM NV	194,905	0.01%
Kraton Performance Polymers, Inc.	29,469	<0.01%
Kyoei Steel, Ltd.	42,204	<0.01%
Lintec Corporation	10,695	<0.01%

Louisiana-Pacific Corporation	1,369,782	0.05%
Martin Marietta Materials, Inc.	1,262,336	0.05%
Maruichi Steel Tube, Ltd.	4,831	<0.01%
Materion Corporation	489,309	0.02%
Minerals Technologies, Inc.	267,335	0.01%
Myers Industries, Inc.	280,234	0.01%
Neenah, Inc.	562,969	0.02%
Nippon Light Metal Holdings Company, Ltd.	3,493	<0.01%
Nippon Steel Corporation	166,785	0.01%
Nissan Chemical Industries, Ltd.	8,400	<0.01%
Nucor Corporation	442,610	0.02%
Nutanix, Inc.	552,277	0.02%
Olympic Steel, Inc.	28,137	<0.01%
PPG Industries, Inc.	1,673,916	0.06%
Quaker Chemical Corporation	86,664	<0.01%
Reliance Steel & Aluminum Company	242,223	0.01%
Rio Tinto, Ltd.	26,836	<0.01%
RPM International, Inc.	144,183	0.01%
Ryerson Holding Corporation	89,373	<0.01%
Sandfire Resources, Ltd.	19,743	<0.01%
Sanyo Special Steel Company, Ltd.	1,092	<0.01%
Schnitzer Steel Industries, Inc.	16,744	<0.01%
Schweitzer-Mauduit International, Inc.	42,791	<0.01%
Sensient Technologies Corporation	42,442	<0.01%
Sherwin-Williams Company	1,274,822	0.05%
Steel Dynamics, Inc.	1,116,862	0.04%
Sumitomo Chemical Company, Ltd.	37,169	<0.01%
Taiyo Holdings Company, Ltd.	19,813	<0.01%
Toagosei Company, Ltd.	22,646	<0.01%
Toray Industries, Inc.	136,731	0.01%
Ube Industries, Ltd.	18,197	<0.01%
UFP Technologies, Inc.	131,218	0.01%
United States Lime & Minerals, Inc.	406,294	0.02%
UPM-Kymmene Oyj	115,180	<0.01%
Verso Corporation	143,055	0.01%
W. R. Grace & Company	90,666	<0.01%
Worthington Industries, Inc.	41,435	<0.01%
Total	21,036,466	

Mortgage-Backed Securities (10.23%)

Security Name	Market Value	% of Net Assets
Federal Home Loan Mortgage Corporation Conventional 15-Yr. Pass Through	\$10,858,079	0.41%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	10,998,012	0.41%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	16,768,831	0.63%
Federal National Mortgage Association	24,437,456	0.91%
Federal National Mortgage Association	388,408	0.01%
Federal National Mortgage Association	4,547,199	0.17%
Federal National Mortgage Association	8,649,457	0.32%
Federal National Mortgage Association	955,105	0.04%
Federal National Mortgage Association	9,916,262	0.37%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	23,305,059	0.87%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	31,307,774	1.17%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	34,743,210	1.30%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	17,835,947	0.67%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	377,376	0.01%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	79,239,757	2.95%
Total	274,327,931	

Other Mutual Funds Equity (0.55%)

Security Name	Market Value	% of Net Assets
Consumer Discretionary Select Sector SPDR Fund	\$499,806	0.02%
Health Care Select Sector SPDR Fund	617,431	0.02%
iShares Russell 2000 Index Fund	387,482	0.01%
iShares Russell 2000 Value Index Fund	567,397	0.02%
Materials Select Sector SPDR Fund	411,480	0.02%
ProShares Ultra S&P 500	626,167	0.02%
SPDR S&P 500 ETF Trust	10,172,976	0.38%
SPDR S&P Biotech ETF	869,059	0.03%
SPDR S&P Metals & Mining ETF	556,769	0.02%
Total	14,708,566	

Other Mutual Funds Fixed Income (0.71%)

Security Name	Market Value	% of Net Assets
Invesco Senior Loan ETF	\$670,695	0.03%
iShares iBoxx \$ Investment Grade Corporate Bond ETF	9,252,600	0.35%
SPDR Bloomberg Barclays High Yield Bond ETF	1,101,791	0.04%
Vanguard Short-Term Corporate Bond ETF	8,005,725	0.30%
Total	19,030,811	

Real Estate (1.19%)

Security Name	Market Value	% of Net Assets
Agree Realty Corporation	\$2,666,318	0.10%
Alexandria Real Estate Equities, Inc.	467,031	0.02%
Allied Properties REIT	80,310	<0.01%
Alstria Office REIT AG	31,864	<0.01%
American Campus Communities, Inc.	720,496	0.03%
American Tower Corporation	116,122	<0.01%
Apartment Investment & Management Company	667,703	0.03%
Apple Hospitality REIT, Inc.	292,428	0.01%
Ares Commercial Real Estate Corporation	22,615	<0.01%
Armada Hoffler Properties, Inc.	149,918	0.01%
Ascendas REIT	68,489	<0.01%
Ascott Trust	3,389	<0.01%
Ashford Hospitality Trust, Inc.	37,893	<0.01%
BBX Capital Corporation	6,678	<0.01%
Bluerock Residential Growth REIT, Inc.	21,684	<0.01%
Camden Property Trust	1,316,802	0.05%
CareTrust REIT, Inc.	16,153	<0.01%
Castellum AB	57,026	<0.01%
CBL & Associates Properties, Inc.	17,075	<0.01%
Cedar Realty Trust, Inc.	75,939	<0.01%
Chatham Lodging Trust	1,073	<0.01%
Choice Properties REIT	12,117	<0.01%
City Office REIT, Inc.	62,675	<0.01%
Cofinimmo SA	9,233	<0.01%
Columbia Property Trust, Inc.	77,175	<0.01%
Corepoint Lodging, Inc.	36,210	<0.01%
CoreSite Realty Corporation	564,706	0.02%
CoStar Group, Inc.	1,936,011	0.07%
Cousins Properties, Inc.	544,986	0.02%
Daito Trust Construction Company, Ltd.	152,562	0.01%
Deutsche EuroShop AG	1,270	<0.01%
DiamondRock Hospitality Company	144,224	0.01%
Digital Realty Trust, Inc.	300,275	0.01%
Douglas Emmett, Inc.	343,544	0.01%

Duke Realty Corporation	363,307	0.01%
EastGroup Properties, Inc.	130,508	0.01%
Entra ASA	9,710	<0.01%
EPR Properties	218,240	0.01%
Equity Lifestyle Properties, Inc.	68,603	<0.01%
Equity Residential	1,851,816	0.07%
Essential Properties Realty Trust, Inc.	612,728	0.02%
Essex Property Trust, Inc.	34,853	<0.01%
Farmland Partners, Inc.	35,572	<0.01%
First Industrial Realty Trust, Inc.	1,101,370	0.04%
Four Corners Property Trust, Inc.	252,472	0.01%
Franklin Street Properties Corporation	74,345	<0.01%
Gaming and Leisure Properties, Inc.	436,917	0.02%
Getty Realty Corporation	55,291	<0.01%
Gladstone Commercial Corporation	43,835	<0.01%
Granite REIT	133,059	0.01%
Healthcare Realty Trust, Inc.	220,240	0.01%
Healthcare Trust of America, Inc.	373,587	0.01%
Host Hotels & Resorts, Inc.	464,287	0.02%
Hudson Pacific Properties, Inc.	135,415	0.01%
Hysan Development Company, Ltd.	29,242	<0.01%
Industrial Logistics Properties Trust	106,027	<0.01%
Innovative Industrial Properties, Inc.	344,315	0.01%
Investors Real Estate Trust	222,974	0.01%
Japan Hotel REIT Investment Corporation	36,864	<0.01%
Jones Lang LaSalle, Inc.	414,199	0.02%
Kilroy Realty Corporation	2,034,520	0.08%
Kite Realty Group Trust	165,441	0.01%
Klepierre SA	12,282	<0.01%
Kungsleden AB	4,325	<0.01%
Lamar Advertising Company	261,771	0.01%
Lexington Realty Trust	91,256	<0.01%
Mapletree Commercial Trust	12,126	<0.01%
Medical Properties Trust, Inc.	712,166	0.03%
National Health Investors, Inc.	99,057	<0.01%
National Retail Properties, Inc.	880,061	0.03%
National Storage Affiliates Trust	1,903,881	0.07%
Office Properties Income Trust	96,624	<0.01%
One Liberty Properties, Inc.	95,243	<0.01%
Physicians Realty Trust	408,734	0.02%
PotlatchDeltic Corporation	157,615	0.01%
Preferred Apartment Communities, Inc.	30,814	<0.01%
PS Business Parks, Inc.	286,850	0.01%
PSP Swiss Property AG	269,149	0.01%
QTS Realty Trust, Inc.	185,810	0.01%
Quebecor, Inc.	71,096	<0.01%
Retail Properties of America, Inc.	191,664	0.01%
Rexford Industrial Realty, Inc.	138,439	0.01%
RioCan REIT	40,101	<0.01%
RMR Group, Inc.	28,839	<0.01%
Road King Infrastructure, Ltd.	10,355	<0.01%
RPT Realty	89,437	<0.01%
Sabra Health Care REIT, Inc.	277,786	0.01%
SBA Communications Corporation	1,336,319	0.05%
Service Properties Trust	620,813	0.02%
Spirit Realty Capital, Inc.	306,215	0.01%
STAG Industrial, Inc.	72,021	<0.01%
Store Capital Corporation	466,842	0.02%
Summit Hotel Properties, Inc.	67,263	<0.01%

Swiss Prime Site AG	88,200	<0.01%
TAG Immobilien AG	126,969	0.01%
Terreno Realty Corporation	211,304	0.01%
UDR, Inc.	454,838	0.02%
UMH Properties, Inc.	70,896	<0.01%
Uniti Group, Inc.	252,189	0.01%
Universal Health Realty Income Trust	40,287	<0.01%
Urstadt Biddle Properties, Inc.	48,289	<0.01%
VICI Properties, Inc.	245,738	0.01%
Wing Tai Holdings, Ltd.	19,599	<0.01%
Total	31,774,993	

Technology (0.83%)

Security Name	Market Value	% of Net Assets
Adobe, Inc.	\$281,360	0.01%
Apple, Inc.	1,087,270	0.04%
Apple, Inc.	281,442	0.01%
Apple, Inc.	341,355	0.01%
Apple, Inc.	726,319	0.03%
Apple, Inc.	89,918	<0.01%
Applied Materials, Inc.	175,286	0.01%
Avnet, Inc.	232,364	0.01%
Broadcom Corporation	149,965	0.01%
Broadcom Corporation	392,412	0.02%
Broadcom, Inc.	695,143	0.03%
Clear Channel Outdoor Holdings, Inc., Term Loan	368,919	0.01%
CommScope Technologies Finance, LLC	470,000	0.02%
Diamond 1 Finance Corporation	1,475,622	0.06%
Diamond Sports Group, LLC	437,400	0.02%
Front Range BidCo, Inc., Term Loan	707,136	0.03%
Harland Clarke Holdings Corporation	278,644	0.01%
Hewlett Packard Enterprise Company	183,336	0.01%
Hewlett Packard Enterprise Company	550,100	0.02%
Intel Corporation	1,452,275	0.05%
Iron Mountain, Inc.	218,024	0.01%
KLA Corporation	825,346	0.03%
Marvell Technology Group, Ltd.	358,409	0.01%
Marvell Technology Group, Ltd.	512,926	0.02%
Microsoft Corporation	1,644,718	0.06%
Microsoft Corporation	598,050	0.02%
Microsoft Corporation	681,653	0.03%
NCR Corporation	575,209	0.02%
NXP BV/NXP Funding, LLC	633,695	0.02%
Open Text Corporation	258,700	0.01%
Oracle Corporation	486,784	0.02%
Oracle Corporation	827,896	0.03%
Plantronics, Inc.	300,307	0.01%
Prime Security Services Borrower, LLC, Term Loan	1,162,586	0.04%
PTC, Inc.	100,250	<0.01%
Rackspace Hosting, Inc., Term Loan	953,585	0.04%
SS&C Technologies, Inc.	452,575	0.02%
SS&C Technologies, Inc., Term Loan	110,324	<0.01%
SS&C Technologies, Inc., Term Loan	146,142	0.01%
SS&C Technologies, Inc., Term Loan	154,609	0.01%
Texas Instruments, Inc.	686,956	0.03%
Tyco Electronics Group SA	169,491	0.01%
Tyco Electronics Group SA	83,419	<0.01%
Total	22,317,918	

Transportation (0.21%)

Security Name	Market Value	% of Net Assets
Air Canada Pass Through Trust	\$58,021	<0.01%
Air Lease Corporation	133,647	0.01%
Boeing Company	772,471	0.03%
Burlington Northern Santa Fe, LLC	317,826	0.01%
Burlington Northern Santa Fe, LLC	332,424	0.01%
Burlington Northern Santa Fe, LLC	775,170	0.03%
CSX Corporation	135,172	0.01%
CSX Corporation	393,640	0.02%
Delta Air Lines, Inc.	175,024	0.01%
Hertz Corporation	203,500	0.01%
Hertz Corporation	277,626	0.01%
NCL Corporation, Ltd.	407,620	0.02%
Penske Truck Leasing Company, LP	514,752	0.02%
United Continental Holdings, Inc.	552,750	0.02%
XPO Logistics, Inc.	204,126	0.01%
XPO Logistics, Inc.	352,370	0.01%
Total	5,606,139	

U.S. Government & Agencies (10.51%)

Security Name	Market Value	% of Net Assets
U.S. Treasury Bonds	\$10,440,234	0.39%
U.S. Treasury Bonds	1,766,493	0.07%
U.S. Treasury Bonds	17,872,893	0.67%
U.S. Treasury Bonds	18,637,886	0.70%
U.S. Treasury Bonds	2,234,732	0.08%
U.S. Treasury Bonds	25,657,031	0.96%
U.S. Treasury Bonds	408,557	0.02%
U.S. Treasury Bonds	6,846,050	0.26%
U.S. Treasury Bonds	707,328	0.03%
U.S. Treasury Bonds	7,755,469	0.29%
U.S. Treasury Notes	10,145,703	0.38%
U.S. Treasury Notes	11,154,656	0.42%
U.S. Treasury Notes	1,506,680	0.06%
U.S. Treasury Notes	17,771,357	0.66%
U.S. Treasury Notes	1,788,076	0.07%
U.S. Treasury Notes	20,456,576	0.76%
U.S. Treasury Notes	21,514,277	0.80%
U.S. Treasury Notes	221,280	0.01%
U.S. Treasury Notes	24,137,318	0.90%
U.S. Treasury Notes	2,788,350	0.10%
U.S. Treasury Notes	3,796,663	0.14%
U.S. Treasury Notes	39,506,974	1.47%
U.S. Treasury Notes	420,265	0.02%
U.S. Treasury Notes	4,782,509	0.18%
U.S. Treasury Notes	513,145	0.02%
U.S. Treasury Notes	5,528,559	0.21%
U.S. Treasury Notes	6,985,488	0.26%
U.S. Treasury Notes	7,572,863	0.28%
U.S. Treasury Notes	9,013,036	0.34%
Total	281,930,447	

Utilities (1.03%)

Security Name	Market Value	% of Net Assets
AGL Energy, Ltd.	\$14,727	<0.01%
Alliant Energy Corporation	401,845	0.02%

Ameren Illinois Company	518,167	0.02%
American Electric Power Company, Inc.	496,687	0.02%
Appalachian Power Company	167,388	0.01%
Arizona Public Service Company	333,850	0.01%
Artesian Resources Corporation	228,295	0.01%
Berkshire Hathaway Energy Company	327,807	0.01%
Calpine Corporation	498,784	0.02%
CenterPoint Energy, Inc.	140,451	0.01%
CenterPoint Energy, Inc.	387,212	0.01%
CenterPoint Energy, Inc.	406,429	0.02%
Chesapeake Utilities Corporation	99,522	<0.01%
CMS Energy Corporation	237,744	0.01%
CMS Energy Corporation	392,488	0.02%
Commonwealth Edison Company	330,751	0.01%
Consolidated Edison Company of New York, Inc.	970,255	0.04%
Consolidated Edison, Inc.	141,649	0.01%
Consolidated Water Company, Ltd.	84,355	<0.01%
Consumers Energy Company	613,436	0.02%
Core and Main, LP, Term Loan	302,524	0.01%
DTE Electric Company	246,714	0.01%
DTE Electric Company	280,044	0.01%
DTE Energy Company	180,682	0.01%
Duke Energy Carolinas, LLC	668,376	0.03%
Duke Energy Corporation	337,316	0.01%
Duke Energy Florida, LLC	228,308	0.01%
Duke Energy Indiana, LLC	349,947	0.01%
Edison International	1,034,839	0.04%
Edison International	153,636	0.01%
Enagas SA	85,861	<0.01%
Energy Transfer Operating, LP	579,060	0.02%
EnergySolutions, LLC, Term Loan	225,639	0.01%
Entergy Corporation	505,519	0.02%
Exelon Corporation	1,195,527	0.05%
Exelon Corporation	155,325	0.01%
Exelon Corporation	555,974	0.02%
FirstEnergy Corporation	102,983	<0.01%
FirstEnergy Corporation	759,191	0.03%
IDACORP, Inc.	411,396	0.02%
ITC Holdings Corporation	205,817	0.01%
ITC Holdings Corporation	90,165	<0.01%
Middlesex Water Company	69,520	<0.01%
Mississippi Power Company	346,732	0.01%
Monongahela Power Company	288,273	0.01%
National Rural Utilities Cooperative Finance Corporation	290,843	0.01%
National Rural Utilities Cooperative Finance Corporation	601,433	0.02%
New Jersey Resources Corporation	205,893	0.01%
NextEra Energy Operating Partners, LP	526,240	0.02%
NiSource Finance Corporation	169,837	0.01%
NiSource Finance Corporation	593,940	0.02%
Northland Power, Inc.	19,074	<0.01%
NorthWestern Corporation	291,067	0.01%
Oncor Electric Delivery Company, LLC	749,618	0.03%
Otter Tail Corporation	133,580	0.01%
Pacific Gas and Electric Company	368,650	0.01%
Pacific Gas and Electric Company	376,863	0.01%
PNM Resources, Inc.	455,593	0.02%
PPL Capital Funding, Inc.	451,815	0.02%
PPL Electric Utilities Corporation	279,661	0.01%
Public Service Electric & Gas Company	421,414	0.02%

Public Service Enterprise Group, Inc.	138,229	0.01%
San Diego Gas and Electric Company	654,874	0.02%
South Carolina Electric & Gas Company	987,149	0.04%
Southern California Edison Company	360,618	0.01%
Southern Company	349,883	0.01%
Southern Company	455,504	0.02%
Southern Company Gas Capital Corporation	476,176	0.02%
Southwest Gas Holdings, Inc.	42,042	<0.01%
Southwestern Electric Power Company	122,854	0.01%
Spire, Inc.	291,194	0.01%
TerraForm Power Operating, LLC	613,491	0.02%
Unitil Corporation	160,513	0.01%
Virginia Electric and Power Company	492,419	0.02%
Vistra Operations Company, LLC	353,553	0.01%
Total	27,585,231	

Short-Term Investments (12.60%)

Security Name	Market Value	% of Net Assets
Thrivent Core Short-Term Reserve Fund	\$317,216,687	11.83%
Federal Home Loan Bank Discount Notes	199,572	0.01%
Federal Home Loan Bank Discount Notes	199,846	0.01%
Federal Home Loan Bank Discount Notes	199,983	0.01%
Federal Home Loan Bank Discount Notes	2,595,202	0.10%
Federal Home Loan Bank Discount Notes	499,380	0.02%
Federal Home Loan Bank Discount Notes	5,391,620	0.20%
Federal Home Loan Bank Discount Notes	5,791,242	0.22%
Federal Home Loan Bank Discount Notes	5,883,244	0.22%
Total	337,976,775	

Futures (-0.05%)

Security Name	Value and Unrealized Gain/Loss	% of Net Assets
CBOT 10-Yr. U.S. Treasury Note	\$-277,009	-0.01%
CBOT 2-Yr. U.S. Treasury Note	406,026	0.02%
CBOT 5-Yr. U.S. Treasury Note	153,600	0.01%
CBOT U.S. Long Bond	1,703,148	0.06%
CME E-mini Russell 2000 Index	15,961,638	0.60%
CME E-mini S&P 500 Index	-12,270,404	-0.46%
CME E-mini S&P Mid-Cap 400 Index	15,324,048	0.57%
CME Euro Foreign Exchange Currency	-378,085	-0.01%
CME Ultra Long Term U.S. Treasury Bond	-261,634	-0.01%
Eurex Euro STOXX 50 Index	-3,505,823	-0.13%
ICE mini MSCI EAFE Index	-12,928,111	-0.48%
ICE US mini MSCI Emerging Markets Index	-5,224,871	-0.20%
Ultra 10-Yr. U.S. Treasury Note	-30,511	<-0.01%
Total	-1,327,988	

Total Net Assets **\$2,682,284,505**