

Thrivent Moderately Aggressive 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 (41.74%)

Security Name	Market Value	% of Net Assets
Thrivent Core Emerging Markets Equity Fund	\$4,726,299	0.16%
Thrivent Core International Equity Fund	81,507,806	2.72%
Thrivent Core Low Volatility Equity Fund	148,857,904	4.96%
Thrivent Global Stock Fund, Class S	131,059,305	4.37%
Thrivent International Allocation Fund, Class S	230,925,177	7.70%
Thrivent Large Cap Growth Fund, Class S	234,313,309	7.81%
Thrivent Large Cap Value Fund, Class S	215,478,506	7.18%
Thrivent Mid Cap Stock Fund, Class S	163,628,309	5.46%
Thrivent Small Cap Stock Fund, Class S	41,726,623	1.39%
Total	1,252,223,236	

Affiliated Fixed Income Holdings (5.59%)

Security Name	Market Value	% of Net Assets
Thrivent Core Emerging Markets Debt Fund	\$36,660,036	1.22%
Thrivent High Yield Fund, Class S	22,455,966	0.75%
Thrivent Income Fund, Class S	70,832,784	2.36%
Thrivent Limited Maturity Bond Fund, Class S	37,620,933	1.25%
Total	167,569,720	

Asset-Backed Securities (0.58%)

Security Name	Market Value	% of Net Assets
Access Group, Inc.	\$75,140	<0.01%
Aimco	550,526	0.02%
Ares CLO, Ltd.	695,280	0.02%
Benefit Street Partners CLO IV, Ltd.	400,150	0.01%
Benefit Street Partners CLO IV, Ltd.	450,108	0.02%
Betony CLO, Ltd.	507,505	0.02%
Buttermilk Park CLO, Ltd.	1,139,387	0.04%
Carlyle Global Market Strategies CLO, Ltd.	736,541	0.03%
Carvana Auto Receivables Trust	504,002	0.02%
CBAM, Ltd.	800,217	0.03%
Colony American Finance Trust	871,501	0.03%
Commonbond Student Loan Trust	127,346	<0.01%
CoreVest American Finance Trust	1,032,193	0.03%
Dryden Senior Loan Fund	645,753	0.02%
Earnest Student Loan Program, LLC	233,067	0.01%
Edlinc Student Loan Funding Trust	11,441	<0.01%
Galaxy XX CLO, Ltd.	447,354	0.02%
Golub Capital Partners, Ltd.	414,253	0.01%
Golub Capital Partners, Ltd.	500,058	0.02%
Harley Marine Financing, LLC	1,289,325	0.04%
Home Partners of America Trust	1,030,777	0.03%
Home Partners of America Trust	989,992	0.03%

Madison Park Funding XIV, Ltd.	369,695	0.01%
Magnetite XII, Ltd.	449,777	0.02%
Mountain View CLO, Ltd.	297,600	0.01%
National Collegiate Trust	305,801	0.01%
Neuberger Berman CLO XIV, Ltd.	549,882	0.02%
Neuberger Berman CLO, Ltd.	249,750	0.01%
Octagon Investment Partners XVI, Ltd.	98,645	<0.01%
OZLM VIII, Ltd.	139,866	0.01%
Palmer Square Loan Funding, Ltd.	400,148	0.01%
PPM CLO 3, Ltd.	250,112	0.01%
Shackleton CLO, Ltd.	299,036	0.01%
SLM Student Loan Trust	197,823	0.01%
SLM Student Loan Trust	20,004	<0.01%
Voya CLO, Ltd.	350,017	0.01%
Total	17,430,070	

Basic Materials (0.28%)

Security Name	Market Value	% of Net Assets
Anglo American Capital plc	\$12,632	<0.01%
Anglo American Capital plc	361,978	0.01%
Arch Coal, Inc., Term Loan	220,433	0.01%
Big River Steel, LLC, Term Loan	219,526	0.01%
Chemours Company	211,933	0.01%
Chemours Company, Term Loan	270,858	0.01%
Cleveland-Cliffs, Inc.	200,200	0.01%
Dow Chemical Company	263,668	0.01%
DowDuPont, Inc.	479,096	0.02%
First Quantum Minerals, Ltd.	290,513	0.01%
Freeport-McMoRan, Inc.	142,140	0.01%
Freeport-McMoRan, Inc.	155,265	0.01%
Glencore Funding, LLC	124,361	<0.01%
Glencore Funding, LLC	88,693	<0.01%
International Paper Company	254,514	0.01%
Kinross Gold Corporation	186,744	0.01%
Kinross Gold Corporation	287,957	0.01%
Kinross Gold Corporation	6,203	<0.01%
Krayton Polymers, LLC	190,000	0.01%
Momentive Performance Materials USA, LLC, Term Loan	142,720	0.01%
MRC Global (US), Inc., Term Loan	955,439	0.03%
Norbord, Inc.	230,450	0.01%
Nouryon USA, LLC, Term Loan	241,250	0.01%
Novelis Corporation	237,557	0.01%
Novelis Corporation	68,796	<0.01%
Olin Corporation	241,848	0.01%
Peabody Energy Corporation, Term Loan	108,615	<0.01%
Peabody Securities Finance Corporation	192,500	0.01%
Pixelle Specialty Solutions, LLC, Term Loan	285,546	0.01%
Sherwin-Williams Company	220,001	0.01%
Syngenta Finance NV	281,034	0.01%
Teck Resources, Ltd.	415,928	0.01%
Tronox Finance plc	217,396	0.01%
Vale Overseas, Ltd.	101,431	<0.01%
Vale Overseas, Ltd.	152,530	0.01%
WestRock Company	232,586	0.01%
Xstrata Finance Canada, Ltd.	9,421	<0.01%
Total	8,301,763	

Capital Goods (0.42%)

Security Name	Market Value	% of Net Assets
Advanced Disposal Services, Inc., Term Loan	\$191,659	0.01%
AECOM	428,807	0.01%
Amsted Industries, Inc.	296,800	0.01%
Ardagh Packaging Finance plc	427,425	0.01%
Boeing Company	275,841	0.01%
Bombardier, Inc.	370,313	0.01%
Building Materials Corporation of America	323,950	0.01%
BWAY Holding Company, Term Loan	213,951	0.01%
Cemex SAB de CV	381,425	0.01%
Cintas Corporation No. 2	152,178	0.01%
Cintas Corporation No. 2	9,224	<0.01%
CNH Industrial Capital, LLC	206,739	0.01%
CNH Industrial NV	133,100	<0.01%
Covanta Holding Corporation	216,300	0.01%
Crown Americas Capital Corporation IV	324,480	0.01%
Crown Cork & Seal Company, Inc.	211,050	0.01%
Flex Acquisition Company, Inc. Term Loan	300,825	0.01%
GFL Environmental, Inc., Term Loan	227,331	0.01%
H&E Equipment Services, Inc.	250,099	0.01%
Ingersoll-Rand Luxembourg Finance SA	491,500	0.02%
L3Harris Technologies, Inc.	362,503	0.01%
Lockheed Martin Corporation	213,145	0.01%
Lockheed Martin Corporation	213,815	0.01%
Lockheed Martin Corporation	66,583	<0.01%
Navistar, Inc., Term Loan	111,291	<0.01%
Northrop Grumman Corporation	363,309	0.01%
Owens-Brockway Glass Container, Inc.	437,750	0.02%
Republic Services, Inc.	138,153	0.01%
Reynolds Group Issuer, Inc.	393,900	0.01%
Rockwell Collins, Inc.	354,702	0.01%
Roper Technologies, Inc.	133,571	<0.01%
Roper Technologies, Inc.	74,937	<0.01%
Siemens Financieringsmaatschappij NV	457,114	0.02%
Textron, Inc.	317,682	0.01%
TransDigm, Inc.	319,616	0.01%
TransDigm, Inc., Term Loan	507,650	0.02%
United Rentals North America, Inc.	157,868	0.01%
United Rentals North America, Inc.	418,132	0.01%
United Technologies Corporation	282,041	0.01%
United Technologies Corporation	460,020	0.02%
United Technologies Corporation	559,180	0.02%
Vertiv Group Corporation, Term Loan	225,501	0.01%
Vertiv Group Corporation, Term Loan	490,050	0.02%
Total	12,491,507	

Collateral Held for Securities Loaned (0.44%)

Security Name	Market Value	% of Net Assets
Thrivent Cash Management Trust	\$13,098,990	0.44%
Total	13,098,990	

Collateralized Mortgage Obligations (0.58%)

Security Name	Market Value	% of Net Assets
Ajax Mortgage Loan Trust	\$654,993	0.02%
Angel Oak Mortgage Trust I, LLC	46,847	<0.01%
Angel Oak Mortgage Trust I, LLC	904,746	0.03%
Banc of America Alternative Loan Trust	25,710	<0.01%

Bellemeade Re, Ltd.	200,827	0.01%
Bellemeade Re, Ltd.	448,068	0.02%
BRAVO Residential Funding Trust	454,308	0.02%
BRAVO Residential Funding Trust	489,771	0.02%
CHL Mortgage Pass-Through Trust	1,215,991	0.04%
CIM Trust	911,800	0.03%
Citicorp Mortgage Securities, Inc.	611,281	0.02%
Citigroup Mortgage Loan Trust, Inc.	112,308	<0.01%
Citigroup Mortgage Loan Trust, Inc.	8,485	<0.01%
COLT Funding, LLC	113,121	<0.01%
Countrywide Alternative Loan Trust	200,787	0.01%
Countrywide Alternative Loan Trust	73,868	<0.01%
Countrywide Alternative Loan Trust	81,029	<0.01%
Countrywide Home Loan Mortgage Pass Through Trust	47,337	<0.01%
Countrywide Home Loans, Inc.	97,608	<0.01%
Credit Suisse First Boston Mortgage Securities Corporation	19,781	<0.01%
Credit Suisse Mortgage Capital Certificates	702,081	0.02%
Credit Suisse Mortgage Trust	893,583	0.03%
Deutsche Alt-A Securities, Inc., Mortgage Loan Trust	55,736	<0.01%
Ellington Financial Mortgage Trust	403,664	0.01%
Federal Home Loan Mortgage Corporation - REMIC	22,377	<0.01%
Federal Home Loan Mortgage Corporation - REMIC	24,141	<0.01%
Federal Home Loan Mortgage Corporation - REMIC	80,494	<0.01%
Federal National Mortgage Association - REMIC	96,332	<0.01%
FWD Securitization Trust	1,314,440	0.04%
Galton Funding Mortgage Trust 2017-1	442,634	0.02%
GS Mortgage-Backed Securities Trust	373,204	0.01%
J.P. Morgan Alternative Loan Trust	71,373	<0.01%
MASTR Alternative Loans Trust	65,123	<0.01%
Merrill Lynch Alternative Note Asset Trust	73,921	<0.01%
Preston Ridge Partners Mortgage Trust, LLC	433,363	0.01%
Pretium Mortgage Credit Partners, LLC	202,843	0.01%
RCO Mortgage, LLC	412,324	0.01%
Residential Accredited Loans, Inc. Trust	245,800	0.01%
Residential Accredited Loans, Inc. Trust	33,539	<0.01%
Residential Funding Mortgage Security I Trust	35,868	<0.01%
Sequoia Mortgage Trust	158,114	0.01%
Structured Adjustable Rate Mortgage Loan Trust	38,280	<0.01%
Structured Asset Mortgage Investments, Inc.	56,377	<0.01%
Toorak Mortgage Corporation	2,013,871	0.07%
Toorak Mortgage Corporation	762,870	0.03%
Verus Securitization Trust	111,933	<0.01%
Verus Securitization Trust	132,303	<0.01%
Verus Securitization Trust	150,680	0.01%
Verus Securitization Trust	186,552	0.01%
Verus Securitization Trust	715,283	0.02%
Verus Securitization Trust	87,260	<0.01%
WaMu Mortgage Pass Through Certificates	103,997	<0.01%
WaMu Mortgage Pass Through Certificates	49,023	<0.01%
Total	17,268,047	

Commercial Mortgage-Backed Securities (0.18%)

Security Name	Market Value	% of Net Assets
Citigroup Commercial Mortgage Trust	\$874,827	0.03%
Federal Home Loan Mortgage Corporation Multifamily Structured Pass Through Certificates	505,269	0.02%
Federal National Mortgage Association - ACES	1,741,587	0.06%
GS Mortgage Securities Trust	757,162	0.03%
GS Mortgage Securities Trust	873,135	0.03%

UBS Commercial Mortgage Trust	671,060	0.02%
Total	5,423,040	

Communications Services (1.40%)

Security Name	Market Value	% of Net Assets
Activision Blizzard, Inc.	\$237,752	0.01%
Alphabet, Inc., Class A	3,222,236	0.11%
Alphabet, Inc., Class C	1,557,641	0.05%
Altice France SA, Term Loan	163,593	0.01%
AMC Networks, Inc.	206,025	0.01%
American Tower Corporation	10,018	<0.01%
American Tower Corporation	300,466	0.01%
AT&T, Inc.	111,118	<0.01%
AT&T, Inc.	161,887	0.01%
AT&T, Inc.	172,732	0.01%
AT&T, Inc.	215,153	0.01%
AT&T, Inc.	221,903	0.01%
AT&T, Inc.	429,155	0.01%
AT&T, Inc.	626,171	0.02%
Auto Trader Group plc	333,183	0.01%
British Sky Broadcasting Group plc	191,833	0.01%
British Telecommunications plc	466,212	0.02%
Carsales.com, Ltd.	34,827	<0.01%
CCO Holdings, LLC	197,543	0.01%
CCO Holdings, LLC	285,340	0.01%
CCO Holdings, LLC	484,100	0.02%
CCO Holdings, LLC	60,675	<0.01%
CenturyLink, Inc., Term Loan	731,723	0.02%
Charter Communications Operating, LLC	103,907	<0.01%
Charter Communications Operating, LLC	217,124	0.01%
Charter Communications Operating, LLC	271,489	0.01%
Charter Communications Operating, LLC	823,091	0.03%
Comcast Corporation	12,070	<0.01%
Comcast Corporation	145,902	0.01%
Comcast Corporation	191,095	0.01%
Comcast Corporation	268,299	0.01%
Comcast Corporation	274,194	0.01%
Comcast Corporation	314,251	0.01%
Comcast Corporation	316,567	0.01%
Comcast Corporation	445,111	0.02%
Comcast Corporation	475,821	0.02%
Comcast Corporation	546,543	0.02%
CommScope Inc., Term Loan	117,605	<0.01%
Coral-US Co-Borrower, LLC, Term Loan	603,138	0.02%
Cox Communications, Inc.	107,774	<0.01%
Cox Communications, Inc.	266,815	0.01%
Crown Castle International Corporation	10,139	<0.01%
Crown Castle International Corporation	138,258	0.01%
Crown Castle International Corporation	193,994	0.01%
CSC Holdings, LLC	196,717	0.01%
CSC Holdings, LLC, Term Loan	71,994	<0.01%
Diamond Sports Group, LLC, Term Loan	186,084	0.01%
Discovery Communications, LLC	262,805	0.01%
Discovery, Inc., Class A	11,565	<0.01%
DISH Network Corporation	874,537	0.03%
EchoStar Corporation	123,582	<0.01%
Embarq Corporation	213,000	0.01%
Entercom Media Corporation, Term Loan	192,319	0.01%
Facebook, Inc.	1,361,148	0.05%

Front Range BidCo, Inc.	262,238	0.01%
Frontier Communications Corporation	342,375	0.01%
Frontier Communications Corporation, Term Loan	508,981	0.02%
Gray Television, Inc.	210,832	0.01%
HCP Acquisition, LLC, Term Loan	292,948	0.01%
Hemisphere Media Group, Inc.	33,343	<0.01%
HKT Trust and HKT, Ltd.	37,641	<0.01%
iHeartCommunications, Inc.	288,550	0.01%
Intelsat Jackson Holdings SA, Term Loan	305,607	0.01%
Interpublic Group of Companies, Inc.	380,806	0.01%
Ipsos SA	26,093	<0.01%
Lamar Media Corporation	140,392	0.01%
Level 3 Financing, Inc.	581,400	0.02%
Live Nation Entertainment, Inc.	1,202,456	0.04%
Mediacom Illinois, LLC, Term Loan	116,868	<0.01%
Mediaset Espana Comunicacion SA	117,556	<0.01%
Moody's Corporation	13,315	<0.01%
NEP Group, Inc., Term Loan	188,068	0.01%
NEP Group, Inc., Term Loan	26,400	<0.01%
Neptune Finco Corporation	378,534	0.01%
Netflix, Inc.	421,084	0.01%
News Corporation, Class B	45,928	<0.01%
Nexstar Escrow Corporation	126,506	<0.01%
Nexstar Escrow Corporation	175,959	0.01%
Omnicom Group, Inc.	93,330	<0.01%
ORBCOMM, Inc.	282,883	0.01%
QuinStreet, Inc.	1,053,623	0.04%
Rightmove plc	17,160	<0.01%
RingCentral, Inc.	1,001,702	0.03%
SBA Senior Finance II, LLC, Term Loan	206,850	0.01%
Scholastic Corporation	111,384	<0.01%
Seven West Media, Ltd.	1,233	<0.01%
Sirius XM Radio, Inc.	418,500	0.01%
SoftBank Corporation	111,669	<0.01%
Sprint Communications, Inc., Term Loan	474,990	0.02%
Sprint Corporation	424,540	0.01%
Sprint Corporation	469,800	0.02%
T-Mobile USA, Inc.	597,936	0.02%
Take-Two Interactive Software, Inc.	2,131,113	0.07%
Telefonica Emisiones SAU	408,599	0.01%
Telesat Canada / Telesat, LLC	306,750	0.01%
Terrier Media Buyer, Inc., Term Loan	188,417	0.01%
Time Warner Entertainment Company, LP	190,464	0.01%
TNS, Inc., Term Loan	327,638	0.01%
TV Asahi Holdings Corporation	147,718	0.01%
Twitter, Inc.	862,968	0.03%
Verizon Communications, Inc.	1,007,785	0.03%
Verizon Communications, Inc.	416,347	0.01%
Verizon Communications, Inc.	461,606	0.02%
Verizon Communications, Inc.	91,989	<0.01%
Viacom, Inc.	107,062	<0.01%
Viacom, Inc.	158,838	0.01%
ViacomCBS, Inc.	38,490	<0.01%
Virgin Media Secured Finance plc	339,592	0.01%
Vodafone Group plc	540,125	0.02%
Walt Disney Company	117,650	<0.01%
Walt Disney Company	649,938	0.02%
WideOpenWest Finance, LLC, Term Loan	198,090	0.01%
Windstream Services, LLC	191,274	0.01%

Windstream Services, LLC, Term Loan	172,712	0.01%
Windstream Services, LLC, Term Loan	59,963	<0.01%
Wolters Kluwer NV	144,817	0.01%
Ziggo BV	185,407	0.01%
Ziggo Financing Partnership, Term Loan	314,707	0.01%
Zillow Group, Inc.	1,102,600	0.04%
Total	42,110,364	

Consumer Cyclical (0.64%)

Security Name	Market Value	% of Net Assets
1011778 B.C., ULC	\$398,000	0.01%
Allison Transmission, Inc.	374,148	0.01%
Amazon.com, Inc.	176,665	0.01%
Amazon.com, Inc.	276,452	0.01%
American Honda Finance Corporation	459,807	0.02%
Boyd Gaming Corporation, Term Loan	30,076	<0.01%
Brookfield Property REIT, Inc.	197,750	0.01%
Brookfield Residential Properties, Inc.	411,000	0.01%
Cedar Fair, LP	220,000	0.01%
Cengage Learning, Inc., Term Loan	269,979	0.01%
Cinemark USA, Inc.	485,804	0.02%
D.R. Horton, Inc.	229,603	0.01%
Daimler Finance North America, LLC	251,003	0.01%
Eldorado Resorts, Inc., Term Loan	16,759	<0.01%
Ford Motor Credit Company, LLC	127,786	<0.01%
Ford Motor Credit Company, LLC	353,486	0.01%
Ford Motor Credit Company, LLC	474,805	0.02%
Ford Motor Credit Company, LLC	63,417	<0.01%
Ford Motor Credit Company, LLC	9,079	<0.01%
Four Seasons Hotels, Ltd., Term Loan	197,177	0.01%
General Motors Company	376,270	0.01%
General Motors Financial Company, Inc.	143,073	0.01%
General Motors Financial Company, Inc.	239,956	0.01%
General Motors Financial Company, Inc.	275,931	0.01%
General Motors Financial Company, Inc.	85,984	<0.01%
General Motors Financial Company, Inc.	88,637	<0.01%
General Motors Financial Company, Inc.	9,007	<0.01%
General Motors Financial Company, Inc.	9,303	<0.01%
Golden Entertainment, Inc., Term Loan	372,599	0.01%
Golden Nugget, LLC, Term Loan	484,585	0.02%
Hanesbrands, Inc.	314,250	0.01%
Herc Holdings, Inc.	114,114	<0.01%
Hilton Domestic Operating Company, Inc.	404,138	0.01%
Home Depot, Inc.	10,285	<0.01%
Home Depot, Inc.	155,809	0.01%
Home Depot, Inc.	295,721	0.01%
Home Depot, Inc.	873,517	0.03%
Hyundai Capital America	717,869	0.02%
L Brands, Inc.	110,745	<0.01%
Landry's, Inc.	196,440	0.01%
LCPR Loan Financing, LLC, Term Loan	486,615	0.02%
Lear Corporation	179,818	0.01%
Lennar Corporation	154,002	0.01%
Lennar Corporation	219,610	0.01%
Lennar Corporation	506,668	0.02%
Lennar Corporation	62,786	<0.01%
Lennar Corporation	8,989	<0.01%
Live Nation Entertainment, Inc.	190,088	0.01%
Live Nation Entertainment, Inc.	211,050	0.01%

Mastercard, Inc.	401,046	0.01%
Mattamy Group Corporation	357,075	0.01%
McDonald's Corporation	125,967	<0.01%
McDonald's Corporation	333,064	0.01%
Men's Warehouse, Inc., Term Loan	138,167	0.01%
MGM Resorts International	32,850	<0.01%
MGM Resorts International	419,738	0.01%
Mohegan Gaming and Entertainment, Term Loan	273,160	0.01%
Penn National Gaming, Inc., Term Loan	160,900	0.01%
Prime Security Services Borrower, LLC	426,400	0.01%
Ralph Lauren Corporation	10,034	<0.01%
Ryman Hospitality Properties, Inc.	223,025	0.01%
Scientific Games International, Inc.	200,625	0.01%
Scientific Games International, Inc.	68,206	<0.01%
Scientific Games International, Inc., Term Loan	761,166	0.03%
ServiceMaster Company, LLC	391,875	0.01%
Six Flags Entertainment Corporation	193,135	0.01%
Staples, Inc.	218,559	0.01%
Staples, Inc., Term Loan	107,647	<0.01%
Staples, Inc., Term Loan	341,320	0.01%
Stars Group Holdings BV, Term Loan	171,457	0.01%
Viking Cruises, Ltd.	111,100	<0.01%
Visa, Inc.	10,048	<0.01%
Volkswagen Group of America Finance, LLC	541,644	0.02%
Walmart, Inc.	445,363	0.02%
Wyndham Hotels & Resorts, Inc., Term Loan	136,798	0.01%
Yum! Brands, Inc.	166,018	0.01%
Total	19,087,040	

Consumer Discretionary (2.24%)

Security Name	Market Value	% of Net Assets
Alibaba Group Holding, Ltd. ADR	\$348,608	0.01%
Amazon.com, Inc.	4,379,719	0.15%
American Public Education, Inc.	23,395	<0.01%
AOKI Holdings, Inc.	8,448	<0.01%
Aoyama Trading Company, Ltd.	24,619	<0.01%
Aptiv plc	410,780	0.01%
Autobacs Seven Company, Ltd.	16,628	<0.01%
AutoZone, Inc.	77,438	<0.01%
Berkeley Group Holdings plc	109,651	<0.01%
Booking Holdings, Inc.	1,080,135	0.04%
Bridgestone Corporation	23,198	<0.01%
Bright Horizons Family Solutions, Inc.	5,093,546	0.17%
Burlington Stores, Inc.	3,655,010	0.12%
Century Casinos, Inc.	22,099	<0.01%
Chipotle Mexican Grill, Inc.	1,909,969	0.06%
Chiyoda Company, Ltd.	14,638	<0.01%
Citizen Watch Company, Ltd.	78,051	<0.01%
Cooper-Standard Holdings, Inc.	293,466	0.01%
Crocs, Inc.	1,110,105	0.04%
Culp, Inc.	115,496	<0.01%
D.R. Horton, Inc.	87,736	<0.01%
Denso Corporation	373,194	0.01%
Designer Brands, Inc.	946,835	0.03%
Domino's Pizza, Inc.	1,730,907	0.06%
Duluth Holdings, Inc.	365,274	0.01%
Emerald Holding, Inc.	109,829	<0.01%
Ethan Allen Interiors, Inc.	116,068	<0.01%
Etsy, Inc.	2,387,380	0.08%

Exedy Corporation	11,127	<0.01%
Five Below, Inc.	3,428,249	0.11%
G-III Apparel Group, Ltd.	360,712	0.01%
Garrett Motion, Inc.	89,061	<0.01%
Genuine Parts Company	1,176,606	0.04%
Goodyear Tire & Rubber Company	37,287	<0.01%
Grand Canyon Education, Inc.	616,395	0.02%
Harley-Davidson, Inc.	37,966	<0.01%
Home Depot, Inc.	3,046,275	0.10%
Hooker Furniture Corporation	42,210	<0.01%
Industria de Diseno Textil SA	56,064	<0.01%
Knoll, Inc.	424,948	0.01%
Lear Corporation	1,476,847	0.05%
Lowe's Companies, Inc.	394,096	0.01%
Lululemon Athletica, Inc.	1,215,104	0.04%
Madison Square Garden Company	253,358	0.01%
Marcus Corporation	222,364	0.01%
Marriott Vacations Worldwide Corporation	112,942	<0.01%
McDonald's Corporation	1,091,624	0.04%
Modine Manufacturing Company	46,491	<0.01%
Mohawk Industries, Inc.	52,095	<0.01%
Moneysupermarket.com Group plc	74,065	<0.01%
Movado Group, Inc.	760,446	0.03%
NHK Spring Company, Ltd.	50,715	<0.01%
NIKE, Inc.	276,899	0.01%
Nissan Motor Company, Ltd.	177,005	0.01%
Norwegian Cruise Line Holdings, Ltd.	1,363,977	0.05%
NVR, Inc.	2,611,032	0.09%
O'Reilly Automotive, Inc.	790,904	0.03%
Ollie's Bargain Outlet Holdings, Inc.	1,700,737	0.06%
Onward Holdings Company, Ltd.	6,285	<0.01%
Oxford Industries, Inc.	912,916	0.03%
Park24 Company, Ltd.	23,644	<0.01%
Planet Fitness, Inc.	3,448,537	0.12%
Playa Hotels and Resorts NV	769,057	0.03%
PLENUS Company, Ltd.	14,193	<0.01%
Red Rock Resorts, Inc.	2,672,499	0.09%
Redrow plc	111,873	<0.01%
RH	1,359,412	0.05%
Rinnai Corporation	108,862	<0.01%
Ruth's Hospitality Group, Inc.	113,977	<0.01%
Sangetsu Company, Ltd.	42,684	<0.01%
SHIMAMURA Company, Ltd.	86,214	<0.01%
Sony Corporation ADR	125,644	<0.01%
Standard Motor Products, Inc.	697,268	0.02%
Starbucks Corporation	176,860	0.01%
Sumitomo Electric Industries, Ltd.	352,930	0.01%
Sumitomo Forestry Company, Ltd.	8,899	<0.01%
Sumitomo Rubber Industries, Ltd.	184,721	0.01%
Super Retail Group, Ltd.	6,612	<0.01%
Takara Standard Company, Ltd.	5,638	<0.01%
Taylor Wimpey plc	114,266	<0.01%
Texas Roadhouse, Inc.	1,314,086	0.04%
TJX Companies, Inc.	907,764	0.03%
Toyota Gosei Company, Ltd.	88,730	<0.01%
Tupperware Brands Corporation	32,305	<0.01%
Ulta Beauty, Inc.	1,732,787	0.06%
United Arrows, Ltd.	11,158	<0.01%
Vail Resorts, Inc.	2,231,767	0.07%

Wingstop, Inc.	1,900,547	0.06%
Zumiez, Inc.	750,693	0.03%
Total	67,222,645	

Consumer Non-Cyclical (1.01%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	\$498,151	0.02%
Abbott Laboratories	85,496	<0.01%
Abbott Laboratories	89,106	<0.01%
AbbVie, Inc.	123,827	<0.01%
AbbVie, Inc.	226,532	0.01%
AbbVie, Inc.	288,308	0.01%
AbbVie, Inc.	6,190	<0.01%
AbbVie, Inc.	922,968	0.03%
Air Medical Group Holdings, Inc., Term Loan	517,244	0.02%
Air Medical Group Holdings, Inc., Term Loan	92,855	<0.01%
Albertson's Companies, LLC	388,938	0.01%
Allergan Sales, LLC	11,388	<0.01%
Allergan, Inc.	412,598	0.01%
Altria Group, Inc.	335,988	0.01%
Altria Group, Inc.	583,414	0.02%
Amgen, Inc.	133,888	<0.01%
Amgen, Inc.	457,840	0.02%
Anheuser-Busch Companies, LLC	400,221	0.01%
Anheuser-Busch Companies, LLC	527,544	0.02%
Anheuser-Busch InBev Finance, Inc.	5,252	<0.01%
Anheuser-Busch InBev Worldwide, Inc.	107,608	<0.01%
Anheuser-Busch InBev Worldwide, Inc.	333,359	0.01%
Anheuser-Busch InBev Worldwide, Inc.	664,863	0.02%
Anthem, Inc.	266,301	0.01%
B&G Foods, Inc.	217,800	0.01%
BAT Capital Corporation	144,909	0.01%
BAT Capital Corporation	190,647	0.01%
Bausch Health Companies, Inc.	214,020	0.01%
Bausch Health Companies, Inc.	49,344	<0.01%
Bausch Health Companies, Inc.	49,438	<0.01%
Bausch Health Companies, Inc., Term Loan	963,729	0.03%
Baxalta, Inc.	130,203	<0.01%
Becton, Dickinson and Company	174,854	0.01%
Becton, Dickinson and Company	212,306	0.01%
Becton, Dickinson and Company	469,400	0.02%
Biogen, Inc.	550,779	0.02%
Boston Scientific Corporation	201,765	0.01%
Bristol-Myers Squibb Company	372,168	0.01%
Bunge, Ltd. Finance Corporation	81,094	<0.01%
Cargill, Inc.	499,615	0.02%
Centene Corporation	160,500	0.01%
Centene Corporation	389,633	0.01%
Centene Corporation	61,728	<0.01%
Chobani, LLC, Term Loan	229,117	0.01%
Cigna Corporation	187,966	0.01%
Cigna Corporation	356,023	0.01%
Cigna Corporation	45,543	<0.01%
Cigna Corporation	481,007	0.02%
Clorox Company	326,563	0.01%
Conagra Brands, Inc.	249,913	0.01%
Constellation Brands, Inc.	226,119	0.01%
CVS Health Corporation	109,916	<0.01%
CVS Health Corporation	295,909	0.01%

CVS Health Corporation	42,915	<0.01%
CVS Health Corporation	6,178	<0.01%
CVS Health Corporation	666,054	0.02%
Encompass Health Corporation	202,260	0.01%
Endo International plc, Term Loan	585,377	0.02%
Energizer Holdings, Inc.	426,216	0.01%
Express Scripts Holding Company	456,123	0.02%
Express Scripts Holding Company	6,292	<0.01%
HCA, Inc.	630,135	0.02%
Imperial Brands Finance plc	498,139	0.02%
Imperial Tobacco Finance plc	170,705	0.01%
JBS USA LUX SA, Term Loan	377,466	0.01%
JBS USA, LLC	138,206	0.01%
JBS USA, LLC	443,230	0.02%
Kimberly-Clark Corporation	281,946	0.01%
Kraft Heinz Foods Company	403,509	0.01%
Kroger Company	119,062	<0.01%
Libbey Glass, Inc., Term Loan	79,690	<0.01%
Mallinckrodt International Finance SA, Term Loan	135,541	0.01%
McGraw-Hill Global Education Holdings, LLC, Term Loan	206,561	0.01%
Mead Johnson Nutrition Company	20,166	<0.01%
Medtronic, Inc.	17,615	<0.01%
Medtronic, Inc.	608,548	0.02%
Merck & Company, Inc.	35,601	<0.01%
Mondelez International Holdings Netherlands BV	10,095	<0.01%
MPH Acquisition Holdings, LLC, Term Loan	589,515	0.02%
Mylan, Inc.	46,670	<0.01%
Nestle Holdings, Inc.	484,515	0.02%
Ortho-Clinical Diagnostics SA, Term Loan	567,062	0.02%
Par Pharmaceutical, Inc.	211,200	0.01%
Pernod Ricard SA	10,462	<0.01%
Post Holdings, Inc.	239,348	0.01%
R.R. Donnelley & Sons Company, Term Loan	39,401	<0.01%
Reynolds American, Inc.	306,908	0.01%
Roche Holdings, Inc.	167,772	0.01%
Scotts Miracle-Gro Company	227,700	0.01%
Shire Acquisitions Investments Ireland Designated Activity Company	279,549	0.01%
Simmons Foods, Inc.	212,850	0.01%
Smithfield Foods, Inc.	166,463	0.01%
Sotera Health Holdings, LLC, Term Loan	203,463	0.01%
Spectrum Brands, Inc.	399,750	0.01%
Sysco Corporation	454,079	0.02%
Teleflex, Inc.	451,242	0.02%
Tenet Healthcare Corporation	100,002	<0.01%
Tenet Healthcare Corporation	311,625	0.01%
Teva Pharmaceutical Finance Netherlands III BV	203,683	0.01%
Teva Pharmaceutical Finance Netherlands III BV	2,910	<0.01%
Tyson Foods, Inc.	100,592	<0.01%
UnitedHealth Group, Inc.	266,444	0.01%
UnitedHealth Group, Inc.	942,394	0.03%
VRX Escrow Corporation	816,000	0.03%
Zimmer Biomet Holdings, Inc.	402,559	0.01%
Zoetis, Inc.	371,875	0.01%
Zoetis, Inc.	9,110	<0.01%
Total	30,274,661	

Consumer Staples (0.90%)

Security Name	Market Value	% of Net Assets
Arcs Company, Ltd.	\$26,964	<0.01%
Calavo Growers, Inc.	594,380	0.02%
Carlsberg AS	265,441	0.01%
Casey's General Stores, Inc.	4,381,326	0.15%
Central Garden & Pet Company	79,938	<0.01%
Coca-Cola Company	2,329,543	0.08%
Colgate-Palmolive Company	2,079,061	0.07%
Costco Wholesale Corporation	760,203	0.03%
Cott Corporation	2,147,033	0.07%
ForFarmers BV	12,447	<0.01%
Glanbia plc	5,788	<0.01%
Hain Celestial Group, Inc.	2,635,833	0.09%
John B. Sanfilippo & Son, Inc.	1,105,984	0.04%
Kewpie Corporation	23,814	<0.01%
Kimberly-Clark Corporation	85,274	<0.01%
L'Oreal SA	73,378	<0.01%
Lindt & Spruengli AG	54,633	<0.01%
Ministop Company, Ltd.	5,339	<0.01%
Monster Beverage Corporation	966,481	0.03%
Nestle SA	587,695	0.02%
PepsiCo, Inc.	1,882,088	0.06%
Philip Morris International, Inc.	216,219	0.01%
Procter & Gamble Company	1,714,529	0.06%
Seneca Foods Corporation	124,853	<0.01%
Simply Good Foods Company	840,155	0.03%
Sugi Holdings Company, Ltd.	131,981	<0.01%
Sundrug Company, Ltd.	283,735	0.01%
SunOpta, Inc.	26,968	<0.01%
Turning Point Brands, Inc.	2,718,476	0.09%
Unilever NV	133,049	<0.01%
Wal-Mart Stores, Inc.	805,446	0.03%
Total	27,098,054	

Energy (1.24%)

Security Name	Market Value	% of Net Assets
Abraxas Petroleum Corporation	\$5,169	<0.01%
Antero Resources Corporation	105,825	<0.01%
Antero Resources Corporation	24,300	<0.01%
Apache Corporation	54,899	<0.01%
Archrock Partners, LP	115,512	<0.01%
Archrock, Inc.	880,002	0.03%
BCP Raptor II, LLC, Term Loan	171,712	0.01%
BP Capital Markets America, Inc.	48,036	<0.01%
BP Capital Markets plc	273,358	0.01%
BP Capital Markets plc	376,032	0.01%
BP plc ADR	160,924	0.01%
Buckeye Partners, LP	156,750	0.01%
Buckeye Partners, LP	40,004	<0.01%
Buckeye Partners, LP	62,706	<0.01%
Callon Petroleum Company	164,564	0.01%
Calpine Corporation, Term Loan	215,882	0.01%
Canadian Natural Resources, Ltd.	205,545	0.01%
Canadian Oil Sands, Ltd.	137,873	0.01%
Cenovus Energy, Inc.	548,530	0.02%
Centennial Resource Development, Inc.	72,889	<0.01%
Cheniere Corpus Christi Holdings, LLC	283,330	0.01%
Cheniere Corpus Christi Holdings, LLC	384,853	0.01%
Cheniere Energy Partners, LP	477,375	0.02%

Chesapeake Energy Corporation	74,090	<0.01%
Chevron Corporation	222,056	0.01%
Cimarex Energy Company	1,080,405	0.04%
Concho Resources, Inc.	448,932	0.02%
ConocoPhillips	336,690	0.01%
ConocoPhillips	67,304	<0.01%
CONSOL Energy, Inc., Term Loan	149,289	0.01%
Continental Resources, Inc.	337,057	0.01%
Continental Resources, Inc.	339,746	0.01%
Continental Resources, Inc.	737,193	0.03%
Contura Energy, Inc.	12,347	<0.01%
Core Laboratories NV	888,565	0.03%
Devon Energy Corporation	309,843	0.01%
Diamond Offshore Drilling, Inc.	85,653	<0.01%
Diamondback Energy, Inc.	1,170,002	0.04%
Diamondback Energy, Inc.	688,418	0.02%
El Paso Pipeline Partners Operating Company, LLC	146,429	0.01%
Enagas SA	556,375	0.02%
Enbridge, Inc.	179,628	0.01%
Energy Transfer Operating, LP	370,630	0.01%
Energy Transfer Operating, LP	80,336	<0.01%
Energy Transfer Partners, LP	129,129	<0.01%
Energy Transfer Partners, LP	97,039	<0.01%
EnLink Midstream Partners, LP	205,500	0.01%
Enterprise Products Operating, LLC	57,562	<0.01%
Enterprise Products Partners, LP	77,606	<0.01%
EOG Resources, Inc.	10,293	<0.01%
EOG Resources, Inc.	543,277	0.02%
Euronav NV	2,176,642	0.07%
Evolution Petroleum Corporation	11,036	<0.01%
Exterran Corporation	97,991	<0.01%
Exxon Mobil Corporation	59,156	<0.01%
Fieldwood Energy, LLC, Term Loan	197,625	0.01%
Frank's International NV	111,457	<0.01%
Gaztransport Et Technigaz SA	20,779	<0.01%
Gran Tierra Energy, Inc.	24,047	<0.01%
Halliburton Company	59,190	<0.01%
Helmerich & Payne, Inc.	495,138	0.02%
Hess Corporation	451,725	0.02%
JXTG Holdings, Inc.	256,437	0.01%
Kinder Morgan Energy Partners, LP	12,531	<0.01%
Kinder Morgan Energy Partners, LP	286,928	0.01%
Kinder Morgan, Inc.	261,432	0.01%
Liberty Oilfield Services, Inc.	117,316	<0.01%
Magellan Midstream Partners, LP	139,581	0.01%
Marathon Oil Corporation	563,529	0.02%
Marathon Petroleum Corporation	147,476	0.01%
Marathon Petroleum Corporation	301,290	0.01%
Marathon Petroleum Corporation	79,606	<0.01%
McDermott Technology (Americas), Inc., Term Loan	196,388	0.01%
MPLX, LP	306,628	0.01%
MPLX, LP	554,604	0.02%
MPLX, LP	9,718	<0.01%
Murphy Oil Corporation	204,977	0.01%
Nabors Industries, Inc.	143,500	0.01%
Nabors Industries, Ltd.	195,518	0.01%
Nabors Industries, Ltd.	64,225	<0.01%
Newfield Exploration Company	286,198	0.01%
Newfield Exploration Company	489,721	0.02%

NexTier Oilfield Solutions, Inc.	72,589	<0.01%
Nine Energy Service, Inc.	480,542	0.02%
Noble Energy, Inc.	615,507	0.02%
Oasis Petroleum, Inc.	1,529	<0.01%
Oceaneering International, Inc.	426,543	0.01%
Oil States International, Inc.	7,269	<0.01%
Pacific Drilling SA	14,215	<0.01%
Parsley Energy, LLC	356,850	0.01%
Patterson-UTI Energy, Inc.	477,309	0.02%
PDC Energy, Inc.	149,614	0.01%
Penn Virginia Corporation	34,885	<0.01%
Petrobras Global Finance BV	269,640	0.01%
Petroleos Mexicanos	544,450	0.02%
Pioneer Natural Resources Company	120,324	<0.01%
Pioneer Natural Resources Company	94,784	<0.01%
Plains All American Pipeline, LP	491,888	0.02%
Plains All American Pipeline, LP	542,624	0.02%
QEP Resources, Inc.	351,583	0.01%
Radiate Holdco, LLC, Term Loan	785,904	0.03%
Regency Energy Partners, LP	179,362	0.01%
Royal Dutch Shell plc, Class A	257,332	0.01%
Royal Dutch Shell plc, Class B	416,902	0.01%
Sabine Pass Liquefaction, LLC	151,691	0.01%
Sabine Pass Liquefaction, LLC	182,112	0.01%
Sabine Pass Liquefaction, LLC	208,065	0.01%
Schlumberger Holdings Corporation	170,342	0.01%
SEACOR Holdings, Inc.	939,550	0.03%
Southwestern Energy Company	225,553	0.01%
Southwestern Energy Company	259,250	0.01%
Suncor Energy, Inc.	102,688	<0.01%
Sunoco Logistics Partners Operations, LP	10,235	<0.01%
Sunoco Logistics Partners Operations, LP	361,117	0.01%
Sunoco, LP	204,500	0.01%
Sunoco, LP	213,171	0.01%
Talos Energy, Inc.	913,529	0.03%
Targa Resources Partners, LP	297,250	0.01%
TechnipFMC plc	409,436	0.01%
Total SA	59,863	<0.01%
Transocean Guardian, Ltd.	310,025	0.01%
Transocean, Ltd.	330,940	0.01%
Viper Energy Partners, LP	294,727	0.01%
W&T Offshore, Inc.	284,000	0.01%
Western Gas Partners, LP	188,439	0.01%
Whiting Petroleum Corporation	2,990	<0.01%
Williams Companies, Inc.	336,032	0.01%
Williams Partners, LP	121,149	<0.01%
Williams Partners, LP	124,774	<0.01%
Williams Partners, LP	228,240	0.01%
Williams Partners, LP	67,078	<0.01%
WPX Energy, Inc.	162,299	0.01%
WPX Energy, Inc.	633,862	0.02%
WPX Energy, Inc.	94,259	<0.01%
Total	37,268,661	

Financials (5.80%)

Security Name	Market Value	% of Net Assets
1st Source Corporation	\$19,595	<0.01%
AB Industrivarden	243,731	0.01%
ABN AMRO Bank NV	222,598	0.01%

ACE INA Holdings, Inc.	10,397	<0.01%
ACE INA Holdings, Inc.	161,777	0.01%
AerCap Ireland Capital, Ltd.	182,709	0.01%
AerCap Ireland Capital, Ltd.	368,176	0.01%
AerCap Ireland Capital, Ltd.	85,319	<0.01%
AerCap Ireland Capital, Ltd.	89,002	<0.01%
Aflac, Inc.	121,694	<0.01%
AG Mortgage Investment Trust, Inc.	305,598	0.01%
Air Lease Corporation	28,141	<0.01%
Aircastle, Ltd.	435,428	0.02%
Alleghany Corporation	1,396,263	0.05%
Allianz SE	613,682	0.02%
Ally Financial, Inc.	1,023,132	0.03%
Ally Financial, Inc.	349,882	0.01%
American Financial Group, Inc.	4,502,887	0.15%
American International Group, Inc.	137,586	0.01%
American International Group, Inc.	282,133	0.01%
American International Group, Inc.	300,022	0.01%
American International Group, Inc.	88,958	<0.01%
Ameriprise Financial, Inc.	775,313	0.03%
Ameris Bancorp	938,549	0.03%
Aon plc	482,560	0.02%
Argo Group International Holdings, Ltd.	183,970	0.01%
Arthur J. Gallagher & Company	1,447,434	0.05%
Artisan Partners Asset Management, Inc.	90,456	<0.01%
Associated Banc-Corp	410,468	0.01%
Assured Guaranty, Ltd.	3,691,591	0.12%
Athene Global Funding	5,240	<0.01%
Australia and New Zealand Banking Group, Ltd.	255,526	0.01%
AvalonBay Communities, Inc.	220,624	0.01%
Aviation Capital Group, LLC	295,362	0.01%
Avolon Holdings Funding, Ltd.	300,256	0.01%
Baloise Holding AG	429,478	0.01%
Banco Santander SA	405,799	0.01%
Bank Leumi Le-Israel BM	184,072	0.01%
Bank of America Corporation	182,843	0.01%
Bank of America Corporation	189,957	0.01%
Bank of America Corporation	203,836	0.01%
Bank of America Corporation	209,100	0.01%
Bank of America Corporation	252,015	0.01%
Bank of America Corporation	281,108	0.01%
Bank of America Corporation	305,726	0.01%
Bank of America Corporation	456,932	0.02%
Bank of America Corporation	479,221	0.02%
Bank of America Corporation	493,994	0.02%
Bank of America Corporation	5,049	<0.01%
Bank of America Corporation	561,083	0.02%
Bank of America Corporation	639,512	0.02%
Bank of America Corporation	9,477	<0.01%
Bank of Marin Bancorp	92,961	<0.01%
Bank of Montreal	225,239	0.01%
Bank of Montreal	465,546	0.02%
Bank of N.T. Butterfield & Son, Ltd.	968,412	0.03%
Bank of New York Mellon Corporation	12,248	<0.01%
Bank of New York Mellon Corporation	212,322	0.01%
Bank of Nova Scotia	203,545	0.01%
Bank of Nova Scotia	436,804	0.02%
Bank OZK	78,049	<0.01%
BankFinancial Corporation	137,520	0.01%

BankUnited, Inc.	318,028	0.01%
Banner Corporation	770,358	0.03%
Barclays Bank plc	46,214	<0.01%
Barclays plc	178,234	0.01%
Barclays plc	331,304	0.01%
Barclays plc	446,110	0.02%
Berkshire Hathaway, Inc.	2,904,236	0.10%
BlackRock, Inc.	1,189,473	0.04%
BOK Financial Corporation	228,422	0.01%
Boston Private Financial Holdings, Inc.	589,739	0.02%
Boston Properties, LP	383,714	0.01%
BPCE SA	374,125	0.01%
Bridgewater Bancshares, Inc.	825,975	0.03%
BrightSphere Investment Group	923,069	0.03%
Brown & Brown, Inc.	204,082	0.01%
Byline Bancorp, Inc.	87,920	<0.01%
Camden Property Trust	570,986	0.02%
Capital One Financial Corporation	190,798	0.01%
Capital One Financial Corporation	209,088	0.01%
Capital One Financial Corporation	488,403	0.02%
Capital One NA	505,015	0.02%
Cascades USA, Inc.	207,000	0.01%
Cboe Global Markets, Inc.	1,401,174	0.05%
Charles Schwab Corporation	214,590	0.01%
Chubb, Ltd.	123,276	<0.01%
CI Financial Corporation	498,326	0.02%
Cincinnati Financial Corporation	617,901	0.02%
CIT Group, Inc.	371,160	0.01%
CIT Group, Inc.	660,973	0.02%
CIT Group, Inc.	98,550	<0.01%
Citigroup, Inc.	139,983	0.01%
Citigroup, Inc.	169,152	0.01%
Citigroup, Inc.	178,857	0.01%
Citigroup, Inc.	220,937	0.01%
Citigroup, Inc.	262,154	0.01%
Citigroup, Inc.	270,486	0.01%
Citigroup, Inc.	372,823	0.01%
Citigroup, Inc.	379,491	0.01%
Citigroup, Inc.	484,077	0.02%
Citigroup, Inc.	576,142	0.02%
Citigroup, Inc.	93,919	<0.01%
Citizens Financial Group, Inc.	988,316	0.03%
City Holding Company	39,994	<0.01%
CME Group, Inc.	354,297	0.01%
CNA Financial Corporation	228,991	0.01%
CNP Assurances	49,538	<0.01%
Cohen & Steers, Inc.	575,378	0.02%
Comerica, Inc.	2,617,471	0.09%
Comerica, Inc.	75,178	<0.01%
Commerzbank AG	268,692	0.01%
Commonwealth Bank of Australia	224,556	0.01%
Community Bank System, Inc.	167,471	0.01%
Community Trust Bancorp, Inc.	732,444	0.02%
Compass Bank	256,277	0.01%
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	251,588	0.01%
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA	600,004	0.02%
Credit Agricole SA	315,271	0.01%
Credit Agricole SA	388,598	0.01%
Credit Suisse Group AG	248,625	0.01%

Credit Suisse Group AG	257,514	0.01%
Credit Suisse Group AG	271,728	0.01%
Credit Suisse Group Funding (Guernsey), Ltd.	18,943	<0.01%
Credit Suisse Group Funding (Guernsey), Ltd.	224,270	0.01%
Credit Suisse Group Funding, Ltd.	181,622	0.01%
Cullen/Frost Bankers, Inc.	1,964,767	0.07%
Cyxtera DC Holdings, Inc., Term Loan	251,386	0.01%
Cyxtera DC Holdings, Inc., Term Loan	26,834	<0.01%
Danske Bank AS	420,319	0.01%
DBS Group Holdings, Ltd.	295,483	0.01%
Deutsche Bank AG	126,922	<0.01%
Deutsche Bank AG	255,821	0.01%
Deutsche Bank AG	420,145	0.01%
Deutsche Bank AG of New York	103,811	<0.01%
Deutsche Boerse AG	130,131	<0.01%
Deutsche Pfandbriefbank AG	140,282	0.01%
Diamond Hill Investment Group, Inc.	68,181	<0.01%
Digicel International Finance, Ltd., Term Loan	398,719	0.01%
Discover Bank	308,183	0.01%
Discover Bank	332,286	0.01%
Discover Financial Services	805,126	0.03%
DnB ASA	283,030	0.01%
Duke Realty, LP	317,200	0.01%
Duke Realty, LP	95,618	<0.01%
E*TRADE Financial Corporation	1,196,918	0.04%
Ellington Residential Mortgage REIT	58,991	<0.01%
Enstar Group, Ltd.	1,096,028	0.04%
Enterprise Financial Services Corporation	221,392	0.01%
ERP Operating, LP	34,682	<0.01%
Essent Group, Ltd.	1,114,740	0.04%
Euronext NV	360,367	0.01%
Everi Holdings, Inc.	1,596,473	0.05%
FBL Financial Group, Inc.	196,676	0.01%
Federal Agricultural Mortgage Corporation	117,319	<0.01%
Fidelity National Financial, Inc.	355,817	0.01%
Fifth Third Bancorp	159,324	0.01%
Fifth Third Bancorp	52,204	<0.01%
Fifth Third Bancorp	579,036	0.02%
Financial Institutions, Inc.	332,931	0.01%
First American Financial Corporation	468,391	0.02%
First Bancshares, Inc.	34,913	<0.01%
First Busey Corporation	568,413	0.02%
First Citizens BancShares, Inc.	1,108,796	0.04%
First Defiance Financial Corporation	672,968	0.02%
First Financial Corporation	400,938	0.01%
First Interstate BancSystem, Inc.	2,185,017	0.07%
First Mid-Illinois Bancshares, Inc.	17,719	<0.01%
First Midwest Bancorp, Inc.	285,826	0.01%
First of Long Island Corporation	34,337	<0.01%
First Republic Bank	1,943,716	0.07%
Five Corners Funding Trust	609,953	0.02%
FlexiGroup, Ltd.	43,242	<0.01%
GE Capital International Funding Company	1,461,630	0.05%
GGP Nimbus, LLC, Term Loan	1,047,330	0.04%
Goldman Sachs Group, Inc.	10,073	<0.01%
Goldman Sachs Group, Inc.	12,176	<0.01%
Goldman Sachs Group, Inc.	188,910	0.01%
Goldman Sachs Group, Inc.	210,957	0.01%
Goldman Sachs Group, Inc.	335,514	0.01%

Goldman Sachs Group, Inc.	337,698	0.01%
Goldman Sachs Group, Inc.	355,302	0.01%
Goldman Sachs Group, Inc.	400,495	0.01%
Goldman Sachs Group, Inc.	561,074	0.02%
Goldman Sachs Group, Inc.	56,216	<0.01%
Goldman Sachs Group, Inc.	606,667	0.02%
Great Southern Bancorp, Inc.	1,042,773	0.04%
Great Western Bancorp, Inc.	561,314	0.02%
Grizzly Finco, Term Loan	259,541	0.01%
Hamilton Lane, Inc.	2,089,830	0.07%
Hancock Whitney Corporation	299,122	0.01%
Hanmi Financial Corporation	20,030	<0.01%
Hanover Insurance Group, Inc.	1,504,984	0.05%
Harland Clarke Holdings Corporation, Term Loan	120,239	<0.01%
Hartford Financial Services Group, Inc.	695,004	0.02%
HCP, Inc.	64,449	<0.01%
Heartland Financial USA, Inc.	1,539,601	0.05%
Heritage Commerce Corporation	1,302,209	0.04%
Heritage Financial Corporation	29,706	<0.01%
Hometrust Bancshares, Inc.	374,885	0.01%
Horizon Bancorp, Inc.	329,163	0.01%
Hospitality Properties Trust	10,131	<0.01%
Houlihan Lokey, Inc.	830,532	0.03%
HSBC Holdings plc	127,263	<0.01%
HSBC Holdings plc	218,937	0.01%
HSBC Holdings plc	219,420	0.01%
HSBC Holdings plc	349,235	0.01%
HSBC Holdings plc	561,825	0.02%
HSBC USA, Inc.	280,014	0.01%
Huntington Bancshares, Inc.	10,130	<0.01%
IBERIABANK Corporation	1,548,749	0.05%
Icahn Enterprises, LP	144,900	0.01%
Icahn Enterprises, LP	191,013	0.01%
Independent Bank Corporation	420,090	0.01%
ING Groep NV	206,178	0.01%
ING Groep NV	378,712	0.01%
Interactive Brokers Group, Inc.	1,297,940	0.04%
Intercontinental Exchange, Inc.	1,797,872	0.06%
International Bancshares Corporation	220,354	0.01%
International Lease Finance Corporation	122,034	<0.01%
Iron Mountain, Inc.	166,541	0.01%
Iron Mountain, Inc.	75,938	<0.01%
Israel Discount Bank, Ltd.	277,673	0.01%
J.P. Morgan Chase & Company	109,676	<0.01%
J.P. Morgan Chase & Company	129,772	<0.01%
J.P. Morgan Chase & Company	145,972	0.01%
J.P. Morgan Chase & Company	199,232	0.01%
J.P. Morgan Chase & Company	217,447	0.01%
J.P. Morgan Chase & Company	255,281	0.01%
J.P. Morgan Chase & Company	315,188	0.01%
J.P. Morgan Chase & Company	431,939	0.01%
J.P. Morgan Chase & Company	467,691	0.02%
J.P. Morgan Chase & Company	487,374	0.02%
J.P. Morgan Chase & Company	517,908	0.02%
J.P. Morgan Chase & Company	9,219	<0.01%
J.P. Morgan Chase & Company	95,167	<0.01%
J.P. Morgan Chase Bank NA	651,351	0.02%
Kemper Corporation	748,635	0.03%
KeyCorp	100,757	<0.01%

KeyCorp	1,273,403	0.04%
Kimco Realty Corporation	394,787	0.01%
L E Lundbergforetagen AB	22,483	<0.01%
Lakeland Bancorp, Inc.	100,043	<0.01%
Laurentian Bank of Canada	139,274	0.01%
Level 3 Financing, Inc., Term Loan	317,281	0.01%
Liberty Mutual Group, Inc.	3,131	<0.01%
Liberty Mutual Group, Inc.	90,118	<0.01%
Lloyds Banking Group plc	256,019	0.01%
Loews Corporation	285,689	0.01%
M&T Bank Corporation	1,449,704	0.05%
Manulife Financial Corporation	289,074	0.01%
Markel Corporation	1,433,281	0.05%
Marsh & McLennan Companies, Inc.	265,792	0.01%
Mercantile Bank Corporation	103,944	<0.01%
Meridian Bancorp, Inc.	376,114	0.01%
MetLife, Inc.	105,518	<0.01%
MetLife, Inc.	150,506	0.01%
MidWestOne Financial Group, Inc.	722,990	0.02%
Mitsubishi UFJ Financial Group, Inc.	249,196	0.01%
Mitsubishi UFJ Financial Group, Inc.	6,167	<0.01%
Mitsubishi UFJ Financial Group, Inc.	673,132	0.02%
Mizrahi Tefahot Bank, Ltd.	17,699	<0.01%
MoneyGram International, Inc., Term Loan	163,415	0.01%
Morgan Stanley	11,596	<0.01%
Morgan Stanley	12,043	<0.01%
Morgan Stanley	135,090	0.01%
Morgan Stanley	213,781	0.01%
Morgan Stanley	218,841	0.01%
Morgan Stanley	224,336	0.01%
Morgan Stanley	235,083	0.01%
Morgan Stanley	277,178	0.01%
Morgan Stanley	302,093	0.01%
Morgan Stanley	70,335	<0.01%
Morgan Stanley	84,591	<0.01%
Morgan Stanley	97,671	<0.01%
Morningstar, Inc.	64,783	<0.01%
MPT Operating Partnership, LP	201,094	0.01%
MPT Operating Partnership, LP	267,911	0.01%
MSCI, Inc.	1,651,510	0.06%
Nasdaq, Inc.	120,999	<0.01%
National Bank of Canada	290,256	0.01%
National Western Life Group, Inc.	57,821	<0.01%
Nationwide Building Society	285,829	0.01%
NBT Bancorp, Inc.	45,583	<0.01%
Northern Trust Corporation	1,301,832	0.04%
Northwest Bancshares, Inc.	78,923	<0.01%
OFG Bancorp	45,550	<0.01%
Old Republic International Corporation	75,606	<0.01%
Old Second Bancorp, Inc.	120,424	<0.01%
Onex Corporation	90,056	<0.01%
Outfront Media Cap, LLC	220,614	0.01%
PacWest Bancorp	152,790	0.01%
Paragon Banking Group plc	7,670	<0.01%
Pargesa Holding SA	82,562	<0.01%
Park Aerospace Holdings, Ltd.	287,536	0.01%
Park National Corporation	33,793	<0.01%
PCSB Financial Corporation	191,807	0.01%
Peapack-Gladstone Financial Corporation	19,435	<0.01%

Peoples Bancorp, Inc.	94,700	<0.01%
PNC Bank NA	10,064	<0.01%
Popular, Inc.	2,971,353	0.10%
Power Corporation of Canada	173,411	0.01%
Primerica, Inc.	1,451,094	0.05%
Prosight Global, Inc.	1,017,435	0.03%
Provident Financial Services, Inc.	39,680	<0.01%
Prudential Financial, Inc.	423,250	0.01%
Prudential Financial, Inc.	53,570	<0.01%
QCR Holdings, Inc.	574,325	0.02%
Quicken Loans, Inc.	404,709	0.01%
Radian Group, Inc.	794,758	0.03%
Raymond James Financial, Inc.	2,134,990	0.07%
Realty Income Corporation	211,926	0.01%
Regency Centers, LP	362,504	0.01%
Reinsurance Group of America, Inc.	1,708,664	0.06%
Reinsurance Group of America, Inc.	307,056	0.01%
Reinsurance Group of America, Inc.	359,920	0.01%
Renasant Corporation	268,370	0.01%
Royal Bank of Canada	179,895	0.01%
Royal Bank of Scotland Group plc	190,911	0.01%
Royal Bank of Scotland Group plc	212,713	0.01%
Royal Bank of Scotland Group plc	276,605	0.01%
Royal Bank of Scotland Group plc	456,583	0.02%
Royal Bank of Scotland Group plc	485,146	0.02%
S&P Global, Inc.	287,981	0.01%
Safety Insurance Group, Inc.	160,708	0.01%
Sandy Spring Bancorp, Inc.	264,721	0.01%
Santander Consumer USA Holdings, Inc.	516,206	0.02%
Santander UK Group Holdings plc	148,238	0.01%
Seacoast Banking Corporation of Florida	2,112,242	0.07%
SEI Investments Company	2,016,392	0.07%
Selective Insurance Group, Inc.	58,848	<0.01%
Senshu Ikeda Holdings, Inc.	2,307	<0.01%
Simon Property Group, LP	15,181	<0.01%
Simon Property Group, LP	207,081	0.01%
Singapore Exchange, Ltd.	20,378	<0.01%
SITE Centers Corporation	73,484	<0.01%
Societe Generale SA	152,057	0.01%
Spirit of Texas Bancshares, Inc.	508,501	0.02%
Springleaf Finance Corporation	199,800	0.01%
Standard Chartered plc	509,608	0.02%
State Auto Financial Corporation	927,932	0.03%
Sumitomo Mitsui Financial Group, Inc.	133,126	<0.01%
Sumitomo Mitsui Financial Group, Inc.	156,500	0.01%
Sumitomo Mitsui Financial Group, Inc.	181,503	0.01%
Sun Life Financial, Inc.	521,640	0.02%
SunTrust Banks, Inc.	10,108	<0.01%
SVB Financial Group	1,788,303	0.06%
Swiss Life Holding AG	483,451	0.02%
Synchrony Financial	456,076	0.02%
Synchrony Financial	59,129	<0.01%
Synovus Financial Corporation	2,973,360	0.10%
T. Rowe Price Group, Inc.	1,696,748	0.06%
Territorial Bancorp, Inc.	121,431	<0.01%
TMX Group, Ltd.	1,192,211	0.04%
Topdanmark AS	34,069	<0.01%
Toronto-Dominion Bank	774,884	0.03%
TPG RE Finance Trust, Inc.	254,050	0.01%

TriCo Bancshares	387,340	0.01%
Triumph Bancorp, Inc.	1,004,415	0.03%
Tronox Finance, LLC, Term Loan	410,646	0.01%
TrustCo Bank Corporation	328,203	0.01%
U.S. Bancorp	200,621	0.01%
UBS Group Funding Jersey, Ltd.	140,431	0.01%
UBS Group Funding Jersey, Ltd.	24,418	<0.01%
UBS Group Funding Switzerland AG	207,898	0.01%
UMB Financial Corporation	43,961	<0.01%
Umpqua Holdings Corporation	155,408	0.01%
Univest Financial Corporation	31,356	<0.01%
Ventas Realty, LP	204,059	0.01%
Ventas Realty, LP	289,558	0.01%
VICI Properties, LP / VICI Note Company, Inc.	39,700	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	40,050	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	80,808	<0.01%
VICI Properties, LP / VICI Note Company, Inc.	82,600	<0.01%
Virtus Investment Partners, Inc.	12,144	<0.01%
Voya Financial, Inc.	361,754	0.01%
Washington Trust Bancorp, Inc.	297,178	0.01%
Webster Financial Corporation	912,799	0.03%
Wells Fargo & Company	131,945	<0.01%
Wells Fargo & Company	15,206	<0.01%
Wells Fargo & Company	171,189	0.01%
Wells Fargo & Company	176,142	0.01%
Wells Fargo & Company	178,118	0.01%
Wells Fargo & Company	210,145	0.01%
Wells Fargo & Company	231,199	0.01%
Wells Fargo & Company	31,618	<0.01%
Wells Fargo & Company	408,402	0.01%
Wells Fargo & Company	485,149	0.02%
Wells Fargo & Company	635,587	0.02%
Wells Fargo & Company	7,064	<0.01%
Welltower, Inc.	75,221	<0.01%
WesBanco, Inc.	194,129	0.01%
Westamerica Bancorporation	57,011	<0.01%
Western Alliance Bancorp	304,739	0.01%
Westpac Banking Corporation	15,153	<0.01%
Westwood Holdings Group, Inc.	14,746	<0.01%
Willis Towers Watson plc	289,174	0.01%
Wintrust Financial Corporation	2,063,068	0.07%
ZB NA	369,978	0.01%
Zions Bancorporations NA	2,625,194	0.09%
Total	173,970,480	

Health Care (3.64%)

Security Name	Market Value	% of Net Assets
Abbott Laboratories	\$1,710,528	0.06%
Aerie Pharmaceuticals, Inc.	379,925	0.01%
Agilent Technologies, Inc.	2,210,059	0.07%
Agios Pharmaceuticals, Inc.	1,370,795	0.05%
Alexion Pharmaceuticals, Inc.	854,639	0.03%
Alkermes plc	278,818	0.01%
AmerisourceBergen Corporation	440,488	0.02%
Amgen, Inc.	2,176,258	0.07%
AnaptysBio, Inc.	148,618	0.01%
Arena Pharmaceuticals, Inc.	348,995	0.01%
Atrion Corporation	146,065	0.01%
Axonics Modulation Technologies, Inc.	2,038,726	0.07%

Bausch Health Companies, Inc.	662,816	0.02%
Becton, Dickinson and Company	1,065,671	0.04%
Bio-Rad Laboratories, Inc.	2,224,062	0.07%
Bio-Techne Corporation	3,881,123	0.13%
Biogen, Inc.	112,562	<0.01%
Biohaven Pharmaceutical Holding Company, Ltd.	319,409	0.01%
BioMarin Pharmaceutical, Inc.	1,070,523	0.04%
Bluebird Bio, Inc.	295,251	0.01%
Bruker Corporation	84,811	<0.01%
Catalent, Inc.	4,149,247	0.14%
Centene Corporation	165,422	0.01%
Charles River Laboratories International, Inc.	2,316,126	0.08%
Chemed Corporation	1,536,006	0.05%
Cigna Holding Company	146,535	0.01%
CryoLife, Inc.	616,504	0.02%
CSL, Ltd.	774,801	0.03%
CVS Health Corporation	227,725	0.01%
Danaher Corporation	465,258	0.02%
Dexcom, Inc.	2,372,220	0.08%
Edwards Lifesciences Corporation	1,038,129	0.04%
Encompass Health Corporation	258,348	0.01%
Gilead Sciences, Inc.	1,341,561	0.05%
GlaxoSmithKline plc	675,363	0.02%
Grifols SA	115,999	<0.01%
Guardant Health, Inc.	3,893,112	0.13%
Halozyme Therapeutics, Inc.	1,547,204	0.05%
HealthStream, Inc.	55,523	<0.01%
Hill-Rom Holdings, Inc.	1,574,067	0.05%
Immunomedics, Inc.	263,120	0.01%
Inspire Medical Systems, Inc.	2,184,533	0.07%
Insulet Corporation	1,267,290	0.04%
Intuitive Surgical, Inc.	1,016,660	0.03%
Jazz Pharmaceuticals, Inc.	1,473,613	0.05%
Johnson & Johnson	3,553,365	0.12%
KYORIN Holdings, Inc.	14,008	<0.01%
Laboratory Corporation of America Holdings	527,070	0.02%
LHC Group, Inc.	3,998,342	0.13%
Ligand Pharmaceuticals, Inc.	1,164,478	0.04%
LNA Sante	10,982	<0.01%
Medtronic plc	2,353,967	0.08%
Merck & Company, Inc.	984,868	0.03%
Mesa Laboratories, Inc.	742,756	0.03%
Natera, Inc.	1,987,473	0.07%
National Healthcare Corporation	807,924	0.03%
Neurocrine Biosciences, Inc.	1,635,753	0.06%
Nevro Corporation	1,130,483	0.04%
NextGen Healthcare, Inc.	13,656	<0.01%
Novartis AG	967,081	0.03%
Novo Nordisk AS	631,003	0.02%
Optinose, Inc.	760,999	0.03%
Orthifix Medical, Inc.	168,112	0.01%
PerkinElmer, Inc.	593,151	0.02%
Pfizer, Inc.	690,858	0.02%
Phibro Animal Health Corporation	13,585	<0.01%
PRA Health Sciences, Inc.	778,186	0.03%
Prothena Corporation plc	21,235	<0.01%
Quest Diagnostics, Inc.	239,483	0.01%
Reata Pharmaceuticals, Inc.	88,417	<0.01%
Recordati SPA	176,929	0.01%

Repligen Corporation	1,155,514	0.04%
ResMed, Inc.	1,357,359	0.05%
Roche Holding AG	933,091	0.03%
Sage Therapeutics, Inc.	339,763	0.01%
Sarepta Therapeutics, Inc.	523,815	0.02%
Siegfried Holding AG	7,825	<0.01%
Silk Road Medical, Inc.	638,118	0.02%
Sonova Holding AG	222,125	0.01%
Stryker Corporation	518,977	0.02%
Surmodics, Inc.	30,546	<0.01%
Syneos Health, Inc.	2,416,612	0.08%
Tactile Systems Technology, Inc.	1,709,958	0.06%
Takeda Pharmaceutical Company, Ltd.	75,974	<0.01%
Teleflex, Inc.	3,574,998	0.12%
Thermo Fisher Scientific, Inc.	2,459,586	0.08%
U.S. Physical Therapy, Inc.	238,351	0.01%
United Therapeutics Corporation	388,365	0.01%
UnitedHealth Group, Inc.	2,807,874	0.09%
Universal Health Services, Inc.	867,294	0.03%
Varian Medical Systems, Inc.	804,716	0.03%
Veeva Systems, Inc.	4,374,522	0.15%
Vertex Pharmaceuticals, Inc.	1,087,666	0.04%
Viking Therapeutics, Inc.	46,762	<0.01%
Waters Corporation	469,685	0.02%
West Pharmaceutical Services, Inc.	755,510	0.03%
Wright Medical Group NV	2,863,344	0.10%
Zimmer Biomet Holdings, Inc.	25,324	<0.01%
Zoetis, Inc.	3,001,539	0.10%
Total	109,043,888	

Industrials (3.97%)

Security Name	Market Value	% of Net Assets
3M Company	\$618,003	0.02%
A.O. Smith Corporation	685,955	0.02%
Aalberts NV	123,262	<0.01%
Aegion Corporation	103,882	<0.01%
Aerojet Rocketdyne Holdings, Inc.	1,427,198	0.05%
AGCO Corporation	2,521,986	0.08%
Altra Industrial Motion Corporation	2,118,430	0.07%
AMETEK, Inc.	2,994,262	0.10%
Arcosa, Inc.	1,760,759	0.06%
ASGN, Inc.	2,669,019	0.09%
Assa Abloy AB	107,543	<0.01%
Atlas Copco AB, Class A	392,418	0.01%
Atlas Copco AB, Class B	105,429	<0.01%
AZZ, Inc.	1,156,169	0.04%
Boeing Company	241,547	0.01%
BWX Technologies, Inc.	1,312,979	0.04%
Carlisle Companies, Inc.	302,058	0.01%
Casella Waste Systems, Inc.	1,444,827	0.05%
Caterpillar, Inc.	1,069,706	0.04%
CBIZ, Inc.	1,381,318	0.05%
Chart Industries, Inc.	1,236,359	0.04%
CIA De Distribucion Integral	31,152	<0.01%
Cintas Corporation	88,024	<0.01%
Columbus McKinnon Corporation	10,913	<0.01%
CRA International, Inc.	223,108	0.01%
Crane Company	1,883,506	0.06%
CSW Industrials, Inc.	1,124,416	0.04%

CSX Corporation	83,836	<0.01%
Curtiss-Wright Corporation	4,518,740	0.15%
Delta Air Lines, Inc.	155,919	0.01%
Douglas Dynamics, Inc.	194,927	0.01%
EMCOR Group, Inc.	3,130,952	0.10%
Emerson Electric Company	1,181,804	0.04%
Encore Wire Corporation	1,483,350	0.05%
Expeditors International of Washington, Inc.	1,113,199	0.04%
Forrester Research, Inc.	807,888	0.03%
Geberit AG	71,856	<0.01%
General Dynamics Corporation	1,417,408	0.05%
Gorman-Rupp Company	297,155	0.01%
GS Yuasa Corporation	19,320	<0.01%
GWA Group, Ltd.	41,118	<0.01%
Hanwa Company, Ltd.	26,579	<0.01%
Healthcare Services Group, Inc.	566,828	0.02%
Heico Corporation	733,272	0.02%
Helios Technologies, Inc.	56,564	<0.01%
Herc Holdings, Inc.	41,668	<0.01%
Hino Motors, Ltd.	30,274	<0.01%
Honeywell International, Inc.	2,524,176	0.08%
Hubbell, Inc.	2,161,286	0.07%
Huntington Ingalls Industries, Inc.	1,675,070	0.06%
ICF International, Inc.	371,010	0.01%
IDEX Corporation	3,458,612	0.12%
Inaba Denki Sangyo Company, Ltd.	105,796	<0.01%
Ingersoll-Rand plc	439,510	0.02%
Interface, Inc.	36,913	<0.01%
John Bean Technologies Corporation	907,481	0.03%
Johnson Controls International plc	99,836	<0.01%
Kansas City Southern	79,860	<0.01%
Kennametal, Inc.	726,831	0.02%
Kinden Corporation	66,431	<0.01%
Koninklijke Philips NV	239,558	0.01%
Kratos Defense & Security Solutions, Inc.	360,305	0.01%
Legrand SA	469,968	0.02%
Lincoln Electric Holdings, Inc.	2,234,451	0.07%
Lockheed Martin Corporation	878,811	0.03%
Manpower, Inc.	494,597	0.02%
Marubeni Corporation	248,366	0.01%
Masonite International Corporation	326,928	0.01%
Mercury Systems, Inc.	1,362,242	0.05%
Meritor, Inc.	2,440,741	0.08%
Mitsubishi Corporation	480,452	0.02%
Mitsuboshi Belting, Ltd.	27,371	<0.01%
Mitsui & Company, Ltd.	472,377	0.02%
MSC Industrial Direct Company, Inc.	352,312	0.01%
National Express Group plc	40,224	<0.01%
Nitto Kogyo Corporation	104,894	<0.01%
Nobina AB	22,277	<0.01%
Norfolk Southern Corporation	178,885	0.01%
Northgate plc	7,084	<0.01%
Northrop Grumman Corporation	180,204	0.01%
Old Dominion Freight Line, Inc.	2,384,515	0.08%
PageGroup plc	50,064	<0.01%
Parker-Hannifin Corporation	1,081,644	0.04%
Primoris Services Corporation	1,974,300	0.07%
Raven Industries, Inc.	812,665	0.03%
Regal-Beloit Corporation	1,231,060	0.04%

RELX plc	484,018	0.02%
Republic Services, Inc.	122,844	<0.01%
Ritchie Brothers Auctioneers, Inc.	3,747,561	0.13%
Rockwell Automation, Inc.	1,422,492	0.05%
Roper Industries, Inc.	2,148,887	0.07%
Saia, Inc.	2,238,628	0.08%
Sandvik AB	75,879	<0.01%
Schneider Electric SE	435,962	0.02%
Signify NV	294,687	0.01%
SiteOne Landscape Supply, Inc.	1,234,571	0.04%
SKF AB	235,512	0.01%
Sojitz Corporation	348,661	0.01%
Southwest Airlines Company	3,078,517	0.10%
SP Plus Corporation	137,132	0.01%
Spirax-Sarco Engineering plc	109,892	<0.01%
SPX FLOW, Inc.	97,026	<0.01%
Standex International Corporation	1,622,603	0.05%
Sumitomo Corporation	278,538	0.01%
Taikisha, Ltd.	22,891	<0.01%
Teledyne Technologies, Inc.	2,928,612	0.10%
Thermon Group Holdings, Inc.	60,142	<0.01%
Toppan Forms Company, Ltd.	21,877	<0.01%
Transcontinental, Inc.	20,966	<0.01%
TransDigm Group, Inc.	1,063,744	0.04%
TriMas Corporation	1,041,479	0.04%
Tsubakimoto Chain Company	48,604	<0.01%
UniFirst Corporation	774,270	0.03%
Union Pacific Corporation	316,424	0.01%
United Airlines Holdings, Inc.	815,821	0.03%
United Rentals, Inc.	2,042,179	0.07%
United Technologies Corporation	676,848	0.02%
Valmont Industries, Inc.	4,021,444	0.13%
Verisk Analytics, Inc.	5,556,816	0.19%
Waste Connections, Inc.	2,756,140	0.09%
Watsco, Inc.	1,696,483	0.06%
Willdan Group, Inc.	1,683,624	0.06%
Xylem, Inc.	1,027,153	0.03%
Yuasa Trading Company, Ltd.	30,923	<0.01%
Total	118,935,847	

Information Technology (5.24%)

Security Name	Market Value	% of Net Assets
Accenture plc	\$1,752,987	0.06%
Adobe, Inc.	972,203	0.03%
ADTRAN, Inc.	53,789	<0.01%
Advanced Energy Industries, Inc.	744,984	0.03%
Advanced Micro Devices, Inc.	2,296,513	0.08%
Akamai Technologies, Inc.	2,605,508	0.09%
Alliance Data Systems Corporation	721,392	0.02%
Alteryx, Inc.	1,739,944	0.06%
Amadeus IT Holding SA	442,714	0.02%
American Software, Inc.	74,354	<0.01%
Amphenol Corporation	4,162,914	0.14%
ANSYS, Inc.	1,722,455	0.06%
Apple, Inc.	6,381,589	0.21%
ASML Holding NV	287,552	0.01%
Atlassian Corporation plc	1,144,169	0.04%
Automatic Data Processing, Inc.	1,797,615	0.06%
Avalara, Inc.	2,466,056	0.08%

Avnet, Inc.	182,086	0.01%
Bandwidth, Inc.	2,097,130	0.07%
BE Semiconductor Industries NV	154,601	0.01%
Benchmark Electronics, Inc.	911,699	0.03%
Blackline, Inc.	2,836,048	0.10%
Broadridge Financial Solutions, Inc.	677,088	0.02%
CACI International, Inc.	356,259	0.01%
Canon, Inc.	108,219	<0.01%
CDK Global, Inc.	1,766,340	0.06%
CDW Corporation	1,044,656	0.04%
CEVA, Inc.	32,274	<0.01%
CGI, Inc.	673,678	0.02%
Ciena Corporation	3,670,206	0.12%
Cisco Systems, Inc.	1,750,970	0.06%
Cognex Corporation	888,662	0.03%
Computer Services, Inc.	927,004	0.03%
Computershare, Ltd.	96,859	<0.01%
Coupa Software, Inc.	4,278,657	0.14%
CTS Corporation	418,710	0.01%
Descartes Systems Group, Inc.	1,087,749	0.04%
Dialog Semiconductor plc	23,390	<0.01%
DocuSign, Inc.	2,753,807	0.09%
Dolby Laboratories, Inc.	8,080,574	0.27%
DSP Group, Inc.	92,221	<0.01%
Elastic NV	1,739,477	0.06%
ePlus, Inc.	598,125	0.02%
Euronet Worldwide, Inc.	1,162,999	0.04%
ExlService Holdings, Inc.	1,093,324	0.04%
eXp World Holdings, Inc.	20,860	<0.01%
F5 Networks, Inc.	1,745,273	0.06%
Fair Isaac Corporation	399,344	0.01%
Fiserv, Inc.	144,027	0.01%
Five9, Inc.	2,304,973	0.08%
FLIR Systems, Inc.	54,956	<0.01%
Fuji Soft, Inc.	42,692	<0.01%
Global Payments, Inc.	2,525,172	0.08%
Guidewire Software, Inc.	3,279,970	0.11%
Halma plc	452,079	0.02%
InterDigital, Inc.	212,829	0.01%
Intuit, Inc.	1,586,859	0.05%
Jack Henry & Associates, Inc.	1,042,757	0.04%
Juniper Networks, Inc.	280,910	0.01%
Keysight Technologies, Inc.	442,434	0.02%
KLA-Tencor Corporation	835,721	0.03%
Kulicke and Soffa Industries, Inc.	50,957	<0.01%
Lam Research Corporation	1,709,230	0.06%
Lattice Semiconductor Corporation	1,432,428	0.05%
Littelfuse, Inc.	55,090	<0.01%
ManTech International Corporation	374,051	0.01%
MasterCard, Inc.	2,850,255	0.10%
Maxim Integrated Products, Inc.	864,557	0.03%
Methode Electronics, Inc.	576,899	0.02%
Microsoft Corporation	6,602,556	0.22%
MicroStrategy, Inc.	1,573,127	0.05%
MKS Instruments, Inc.	1,708,841	0.06%
Monolithic Power Systems, Inc.	6,639,560	0.22%
MTS Systems Corporation	371,536	0.01%
National Instruments Corporation	1,863,997	0.06%
NEC Networks & System Integration Corporation	114,656	<0.01%

NetApp, Inc.	19,482	<0.01%
New Relic, Inc.	474,272	0.02%
Nice, Ltd. ADR	2,173,369	0.07%
Nova Measuring Instruments, Ltd.	826,214	0.03%
Novanta, Inc.	1,078,995	0.04%
Nuance Communications, Inc.	1,434,249	0.05%
NVIDIA Corporation	352,981	0.01%
Oracle Corporation	1,092,967	0.04%
Oracle Corporation Japan	23,384	<0.01%
Palo Alto Networks, Inc.	1,975,988	0.07%
Paychex, Inc.	815,167	0.03%
PayPal Holdings, Inc.	341,356	0.01%
Plexus Corporation	1,053,903	0.04%
Progress Software Corporation	153,709	0.01%
Proofpoint, Inc.	1,347,523	0.05%
Q2 Holdings, Inc.	1,737,279	0.06%
QAD, Inc.	485,448	0.02%
QUALCOMM, Inc.	98,658	<0.01%
Rogers Corporation	834,388	0.03%
Ryoyo Electro Corporation	18,028	<0.01%
SailPoint Technologies Holdings, Inc.	3,084,482	0.10%
Salesforce.com, Inc.	408,278	0.01%
Samsung Electronics Company, Ltd. GDR	131,944	<0.01%
ScanSource, Inc.	275,856	0.01%
ServiceNow, Inc.	4,104,821	0.14%
Silicon Laboratories, Inc.	499,002	0.02%
Square, Inc.	232,241	0.01%
STMicroelectronics NV ADR	1,321,886	0.04%
Sykes Enterprises, Inc.	46,950	<0.01%
Synopsys, Inc.	4,373,484	0.15%
TE Connectivity, Ltd.	2,180,558	0.07%
Teradyne, Inc.	1,194,708	0.04%
Texas Instruments, Inc.	1,987,292	0.07%
Tyler Technologies, Inc.	2,203,791	0.07%
VeriSign, Inc.	1,186,317	0.04%
Virtusa Corporation	2,713,868	0.09%
Visa, Inc.	892,623	0.03%
VMware, Inc.	59,055	<0.01%
WEX, Inc.	1,343,073	0.05%
Xilinx, Inc.	605,219	0.02%
Zscaler, Inc.	977,152	0.03%
Total	157,188,106	

Materials (1.02%)

Security Name	Market Value	% of Net Assets
AdvanSix, Inc.	\$110,660	<0.01%
Air Water, Inc.	106,128	<0.01%
Alcoa Corporation	39,807	<0.01%
AptarGroup, Inc.	949,047	0.03%
Avery Dennison Corporation	790,324	0.03%
Balchem Corporation	31,077	<0.01%
Ball Corporation	1,131,799	0.04%
Cabot Corporation	209,851	0.01%
Celanese Corporation	821,819	0.03%
CF Industries Holdings, Inc.	82,198	<0.01%
Eastman Chemical Company	1,475,748	0.05%
Ecolab, Inc.	1,669,163	0.06%
Ferro Corporation	37,161	<0.01%
Ferroglobe Representation & Warranty Insurance Trust	2	<0.01%

Granges AB	51,744	<0.01%
Hexpol AB	70,217	<0.01%
Hokuetsu Corporation	6,059	<0.01%
Ingevity Corporation	276,816	0.01%
Innospec, Inc.	1,557,374	0.05%
Ivanhoe Mines, Ltd.	526,728	0.02%
Kadant, Inc.	23,159	<0.01%
Kaiser Aluminum Corporation	1,978,742	0.07%
Koninklijke DSM NV	379,884	0.01%
Kraton Performance Polymers, Inc.	51,511	<0.01%
Kyoei Steel, Ltd.	82,900	<0.01%
Lintec Corporation	21,390	<0.01%
Louisiana-Pacific Corporation	3,471,241	0.12%
Martin Marietta Materials, Inc.	1,896,463	0.06%
Maruichi Steel Tube, Ltd.	7,246	<0.01%
Materion Corporation	634,987	0.02%
Minerals Technologies, Inc.	369,280	0.01%
Myers Industries, Inc.	330,307	0.01%
Neenah, Inc.	800,346	0.03%
Nippon Light Metal Holdings Company, Ltd.	6,637	<0.01%
Nippon Steel Corporation	323,496	0.01%
Nissan Chemical Industries, Ltd.	16,800	<0.01%
Nucor Corporation	288,664	0.01%
Nutanix, Inc.	829,751	0.03%
Olympic Steel, Inc.	30,306	<0.01%
PPG Industries, Inc.	2,259,567	0.08%
Quaker Chemical Corporation	100,530	<0.01%
Reliance Steel & Aluminum Company	374,177	0.01%
Rio Tinto, Ltd.	52,465	<0.01%
RPM International, Inc.	182,329	0.01%
Ryerson Holding Corporation	104,525	<0.01%
Sandfire Resources, Ltd.	38,400	<0.01%
Sanyo Special Steel Company, Ltd.	2,184	<0.01%
Schnitzer Steel Industries, Inc.	29,268	<0.01%
Schweitzer-Mauduit International, Inc.	74,791	<0.01%
Sensient Technologies Corporation	49,475	<0.01%
Sherwin-Williams Company	1,410,211	0.05%
Steel Dynamics, Inc.	1,837,656	0.06%
Sumitomo Chemical Company, Ltd.	72,151	<0.01%
Taiyo Holdings Company, Ltd.	31,700	<0.01%
Toagosei Company, Ltd.	42,338	<0.01%
Toray Industries, Inc.	267,717	0.01%
Ube Industries, Ltd.	34,575	<0.01%
UFP Technologies, Inc.	374,415	0.01%
United States Lime & Minerals, Inc.	1,159,276	0.04%
UPM-Kymmene Oyj	224,575	0.01%
Verso Corporation	103,911	<0.01%
W. R. Grace & Company	121,943	<0.01%
Worthington Industries, Inc.	72,281	<0.01%
Total	30,507,294	

Mortgage-Backed Securities (5.90%)

Security Name	Market Value	% of Net Assets
Federal Home Loan Mortgage Corporation Conventional 15-Yr. Pass Through	\$7,389,134	0.25%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	10,319,281	0.34%
Federal Home Loan Mortgage Corporation Conventional 30-Yr. Pass Through	7,491,765	0.25%
Federal National Mortgage Association	18,207,804	0.61%
Federal National Mortgage Association	3,104,513	0.10%
Federal National Mortgage Association	51,788	<0.01%

Federal National Mortgage Association	5,717,438	0.19%
Federal National Mortgage Association	6,580,470	0.22%
Federal National Mortgage Association	658,693	0.02%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	12,159,161	0.41%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	21,812,793	0.73%
Federal National Mortgage Association Conventional 15-Yr. Pass Through	23,489,447	0.78%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	12,279,908	0.41%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	47,605,344	1.59%
Federal National Mortgage Association Conventional 30-Yr. Pass Through	49,059	<0.01%
Total	176,916,598	

Other Mutual Funds Equity (0.84%)

Security Name	Market Value	% of Net Assets
Consumer Discretionary Select Sector SPDR Fund	\$1,419,728	0.05%
Health Care Select Sector SPDR Fund	1,756,904	0.06%
iShares Russell 2000 Index Fund	1,102,450	0.04%
iShares Russell 2000 Value Index Fund	1,611,900	0.05%
Materials Select Sector SPDR Fund	1,169,013	0.04%
ProShares Ultra S&P 500	875,897	0.03%
SPDR S&P 500 ETF Trust	14,235,589	0.48%
SPDR S&P Biotech ETF	1,817,845	0.06%
SPDR S&P Metals & Mining ETF	1,274,157	0.04%
Total	25,263,485	

Other Mutual Funds Fixed Income (0.34%)

Security Name	Market Value	% of Net Assets
Invesco Senior Loan ETF	\$791,640	0.03%
iShares iBoxx \$ High Yield Corporate Bond ETF	86,814	<0.01%
iShares iBoxx \$ Investment Grade Corporate Bond ETF	4,057,265	0.14%
SPDR Bloomberg Barclays High Yield Bond ETF	213,940	0.01%
Vanguard Short-Term Corporate Bond ETF	4,926,600	0.16%
Total	10,076,259	

Real Estate (1.67%)

Security Name	Market Value	% of Net Assets
Agree Realty Corporation	\$4,269,627	0.14%
Alexandria Real Estate Equities, Inc.	1,194,232	0.04%
Allied Properties REIT	156,684	0.01%
Alstria Office REIT AG	62,005	<0.01%
American Campus Communities, Inc.	1,282,740	0.04%
American Tower Corporation	226,346	0.01%
Apartment Investment & Management Company	896,474	0.03%
Apple Hospitality REIT, Inc.	834,480	0.03%
Ares Commercial Real Estate Corporation	26,491	<0.01%
Armada Hoffer Properties, Inc.	214,377	0.01%
Ascendas REIT	133,309	<0.01%
Ascott Trust	6,608	<0.01%
Ashford Hospitality Trust, Inc.	43,842	<0.01%
BBX Capital Corporation	9,831	<0.01%
Bluerock Residential Growth REIT, Inc.	23,471	<0.01%
Camden Property Trust	2,428,532	0.08%
CareTrust REIT, Inc.	17,489	<0.01%
Castellum AB	111,770	<0.01%
CBL & Associates Properties, Inc.	18,486	<0.01%
Cedar Realty Trust, Inc.	100,761	<0.01%
Chatham Lodging Trust	1,255	<0.01%
Choice Properties REIT	23,610	<0.01%
City Office REIT, Inc.	67,848	<0.01%

Cofinimmo SA	18,148	<0.01%
Columbia Property Trust, Inc.	125,570	<0.01%
Corepoint Lodging, Inc.	39,203	<0.01%
CoreSite Realty Corporation	1,371,414	0.05%
CoStar Group, Inc.	2,908,690	0.10%
Cousins Properties, Inc.	1,548,161	0.05%
Daito Trust Construction Company, Ltd.	305,124	0.01%
Deutsche EuroShop AG	2,442	<0.01%
DiamondRock Hospitality Company	231,101	0.01%
Digital Realty Trust, Inc.	754,291	0.03%
Douglas Emmett, Inc.	740,921	0.03%
Duke Realty Corporation	929,097	0.03%
EastGroup Properties, Inc.	175,268	0.01%
Entra ASA	18,881	<0.01%
EPR Properties	306,449	0.01%
Equity Lifestyle Properties, Inc.	74,070	<0.01%
Equity Residential	2,049,104	0.07%
Essential Properties Realty Trust, Inc.	910,329	0.03%
Essex Property Trust, Inc.	60,922	<0.01%
Farmland Partners, Inc.	38,510	<0.01%
First Industrial Realty Trust, Inc.	1,503,117	0.05%
Four Corners Property Trust, Inc.	369,757	0.01%
Franklin Street Properties Corporation	87,777	<0.01%
Gaming and Leisure Properties, Inc.	512,410	0.02%
Getty Realty Corporation	64,729	<0.01%
Gladstone Commercial Corporation	51,760	<0.01%
Granite REIT	260,160	0.01%
Healthcare Realty Trust, Inc.	319,848	0.01%
Healthcare Trust of America, Inc.	442,157	0.02%
Host Hotels & Resorts, Inc.	610,882	0.02%
Hudson Pacific Properties, Inc.	196,682	0.01%
Hysan Development Company, Ltd.	54,829	<0.01%
Industrial Logistics Properties Trust	175,052	0.01%
Innovative Industrial Properties, Inc.	528,103	0.02%
Investors Real Estate Trust	277,080	0.01%
Japan Hotel REIT Investment Corporation	72,051	<0.01%
Jones Lang LaSalle, Inc.	724,073	0.02%
Kilroy Realty Corporation	2,810,559	0.09%
Kite Realty Group Trust	252,990	0.01%
Klepierre SA	23,904	<0.01%
Kungsleden AB	8,444	<0.01%
Lamar Advertising Company	329,433	0.01%
Lexington Realty Trust	106,407	<0.01%
Mapletree Commercial Trust	23,645	<0.01%
Medical Properties Trust, Inc.	959,915	0.03%
National Health Investors, Inc.	133,138	<0.01%
National Retail Properties, Inc.	1,158,058	0.04%
National Storage Affiliates Trust	2,604,121	0.09%
Office Properties Income Trust	113,316	<0.01%
One Liberty Properties, Inc.	120,139	<0.01%
Physicians Realty Trust	1,023,759	0.03%
PotlatchDeltic Corporation	181,679	0.01%
Preferred Apartment Communities, Inc.	42,758	<0.01%
PS Business Parks, Inc.	371,078	0.01%
PSP Swiss Property AG	523,369	0.02%
QTS Realty Trust, Inc.	324,887	0.01%
Quebecor, Inc.	139,341	0.01%
Retail Properties of America, Inc.	263,341	0.01%
Rexford Industrial Realty, Inc.	289,647	0.01%

RioCan REIT	78,409	<0.01%
RMR Group, Inc.	31,224	<0.01%
Road King Infrastructure, Ltd.	18,985	<0.01%
RPT Realty	119,776	<0.01%
Sabra Health Care REIT, Inc.	351,607	0.01%
SBA Communications Corporation	2,007,792	0.07%
Service Properties Trust	930,596	0.03%
Spirit Realty Capital, Inc.	419,647	0.01%
STAG Industrial, Inc.	77,952	<0.01%
Store Capital Corporation	544,359	0.02%
Summit Hotel Properties, Inc.	82,290	<0.01%
Swiss Prime Site AG	172,900	0.01%
TAG Immobilien AG	247,525	0.01%
Terreno Realty Corporation	616,355	0.02%
UDR, Inc.	636,782	0.02%
UMH Properties, Inc.	76,758	<0.01%
Uniti Group, Inc.	354,649	0.01%
Universal Health Realty Income Trust	63,986	<0.01%
Urstadt Biddle Properties, Inc.	52,288	<0.01%
VICI Properties, Inc.	288,240	0.01%
Wing Tai Holdings, Ltd.	36,259	<0.01%
Total	50,020,731	

Technology (0.50%)

Security Name	Market Value	% of Net Assets
Adobe, Inc.	\$281,360	0.01%
Apple, Inc.	10,314	<0.01%
Apple, Inc.	121,653	<0.01%
Apple, Inc.	200,218	0.01%
Apple, Inc.	270,617	0.01%
Apple, Inc.	433,623	0.01%
Apple, Inc.	691,362	0.02%
Applied Materials, Inc.	100,789	<0.01%
Avnet, Inc.	129,091	<0.01%
Baidu, Inc.	6,025	<0.01%
Broadcom Corporation	153,111	0.01%
Broadcom Corporation	227,186	0.01%
Broadcom, Inc.	583,920	0.02%
Clear Channel Outdoor Holdings, Inc., Term Loan	241,027	0.01%
CommScope Technologies Finance, LLC	253,800	0.01%
Diamond 1 Finance Corporation	1,159,417	0.04%
Diamond 1 Finance Corporation	28,617	<0.01%
Diamond Sports Group, LLC	324,000	0.01%
Front Range BidCo, Inc., Term Loan	458,419	0.02%
Harland Clarke Holdings Corporation	177,319	0.01%
Hewlett Packard Enterprise Company	15,138	<0.01%
Hewlett Packard Enterprise Company	365,066	0.01%
Hewlett Packard Enterprise Company	51,163	<0.01%
Intel Corporation	10,437	<0.01%
Intel Corporation	933,605	0.03%
Iron Mountain, Inc.	168,473	0.01%
KLA Corporation	530,580	0.02%
Marvell Technology Group, Ltd.	219,325	0.01%
Marvell Technology Group, Ltd.	313,455	0.01%
Microsoft Corporation	1,179,117	0.04%
Microsoft Corporation	12,267	<0.01%
Microsoft Corporation	339,944	0.01%
Microsoft Corporation	387,466	0.01%
NCR Corporation	412,414	0.01%

NXP BV/NXP Funding, LLC	468,383	0.02%
Open Text Corporation	169,150	0.01%
Oracle Corporation	10,226	<0.01%
Oracle Corporation	173,372	0.01%
Oracle Corporation	289,752	0.01%
Oracle Corporation	413,948	0.01%
Plantronics, Inc.	209,305	0.01%
Prime Security Services Borrower, LLC, Term Loan	750,837	0.03%
PTC, Inc.	70,175	<0.01%
Rackspace Hosting, Inc., Term Loan	617,102	0.02%
SS&C Technologies, Inc.	305,225	0.01%
SS&C Technologies, Inc., Term Loan	124,239	<0.01%
SS&C Technologies, Inc., Term Loan	88,653	<0.01%
Texas Instruments, Inc.	419,807	0.01%
Tyco Electronics Group SA	49,196	<0.01%
Tyco Electronics Group SA	99,956	<0.01%
Total	15,049,647	

Transportation (0.14%)

Security Name	Market Value	% of Net Assets
Air Canada Pass Through Trust	\$39,889	<0.01%
Air Lease Corporation	71,964	<0.01%
Boeing Company	634,530	0.02%
Burlington Northern Santa Fe, LLC	183,361	0.01%
Burlington Northern Santa Fe, LLC	198,040	0.01%
Burlington Northern Santa Fe, LLC	564,954	0.02%
CSX Corporation	393,640	0.01%
CSX Corporation	45,057	<0.01%
Delta Air Lines, Inc.	114,016	<0.01%
Hertz Corporation	148,000	0.01%
Hertz Corporation	201,039	0.01%
NCL Corporation, Ltd.	194,546	0.01%
Penske Truck Leasing Company, LP	437,539	0.02%
United Airlines Pass Through Trust	10,449	<0.01%
United Continental Holdings, Inc.	402,000	0.01%
XPO Logistics, Inc.	204,126	0.01%
XPO Logistics, Inc.	213,110	0.01%
Total	4,056,260	

U.S. Government & Agencies (6.08%)

Security Name	Market Value	% of Net Assets
U.S. Treasury Bonds	\$12,876,170	0.43%
U.S. Treasury Bonds	14,817,771	0.49%
U.S. Treasury Bonds	1,766,493	0.06%
U.S. Treasury Bonds	2,030,950	0.07%
U.S. Treasury Bonds	291,826	0.01%
U.S. Treasury Bonds	309,336	0.01%
U.S. Treasury Bonds	4,239,656	0.14%
U.S. Treasury Bonds	4,802,508	0.16%
U.S. Treasury Bonds	4,877,262	0.16%
U.S. Treasury Bonds	8,563,723	0.29%
U.S. Treasury Bonds	9,122,500	0.30%
U.S. Treasury Notes	120,698	<0.01%
U.S. Treasury Notes	1,532,637	0.05%
U.S. Treasury Notes	159,656	0.01%
U.S. Treasury Notes	20,318,203	0.68%
U.S. Treasury Notes	2,167,184	0.07%
U.S. Treasury Notes	2,228,215	0.07%

U.S. Treasury Notes	251,113	0.01%
U.S. Treasury Notes	2,640,956	0.09%
U.S. Treasury Notes	46,171,194	1.54%
U.S. Treasury Notes	4,983,047	0.17%
U.S. Treasury Notes	506,973	0.02%
U.S. Treasury Notes	6,079,050	0.20%
U.S. Treasury Notes	6,960,006	0.23%
U.S. Treasury Notes	6,977,128	0.23%
U.S. Treasury Notes	7,613,794	0.25%
U.S. Treasury Notes	7,999,906	0.27%
U.S. Treasury Notes	923,660	0.03%
U.S. Treasury Notes	940,592	0.03%
Total	182,272,209	

Utilities (0.81%)

Security Name	Market Value	% of Net Assets
AGL Energy, Ltd.	\$28,714	<0.01%
Alabama Power Company	6,137	<0.01%
Alliant Energy Corporation	1,027,754	0.03%
Ameren Corporation	10,048	<0.01%
Ameren Illinois Company	358,731	0.01%
American Electric Power Company, Inc.	262,342	0.01%
Appalachian Power Company	99,353	<0.01%
Arizona Public Service Company	333,850	0.01%
Artesian Resources Corporation	255,381	0.01%
Berkshire Hathaway Energy Company	191,736	0.01%
Calpine Corporation	364,496	0.01%
CenterPoint Energy, Inc.	280,493	0.01%
CenterPoint Energy, Inc.	464,654	0.02%
CenterPoint Energy, Inc.	75,628	<0.01%
Chesapeake Utilities Corporation	122,864	<0.01%
CMS Energy Corporation	1,003,757	0.03%
CMS Energy Corporation	131,385	<0.01%
Commonwealth Edison Company	142,565	0.01%
Commonwealth Edison Company	87,196	<0.01%
Consolidated Edison Company of New York, Inc.	793,845	0.03%
Consolidated Edison, Inc.	78,280	<0.01%
Consolidated Water Company, Ltd.	112,635	<0.01%
Consumers Energy Company	419,720	0.01%
Core and Main, LP, Term Loan	244,900	0.01%
DTE Electric Company	109,013	<0.01%
DTE Electric Company	154,310	0.01%
DTE Energy Company	315,803	0.01%
Duke Energy Carolinas, LLC	399,883	0.01%
Duke Energy Corporation	186,411	0.01%
Duke Energy Florida, LLC	130,462	<0.01%
Duke Energy Indiana, LLC	191,907	0.01%
Edison International	87,061	<0.01%
Edison International	946,138	0.03%
Enagas SA	166,973	0.01%
Energy Transfer Operating, LP	347,436	0.01%
Entergy Corporation	1,292,908	0.04%
Exelon Corporation	116,494	<0.01%
Exelon Corporation	265,385	0.01%
Exelon Corporation	455,438	0.02%
FirstEnergy Corporation	439,201	0.02%
FirstEnergy Corporation	61,790	<0.01%
IDACORP, Inc.	479,141	0.02%
ITC Holdings Corporation	113,741	<0.01%

ITC Holdings Corporation	32,202	<0.01%
Middlesex Water Company	81,533	<0.01%
Mississippi Power Company	206,921	0.01%
Monongahela Power Company	130,409	<0.01%
National Rural Utilities Cooperative Finance Corporation	203,590	0.01%
National Rural Utilities Cooperative Finance Corporation	458,235	0.02%
New Jersey Resources Corporation	584,875	0.02%
NextEra Energy Operating Partners, LP	394,680	0.01%
NiSource Finance Corporation	100,160	<0.01%
NiSource Finance Corporation	334,518	0.01%
Northland Power, Inc.	37,060	<0.01%
NorthWestern Corporation	826,776	0.03%
Oncor Electric Delivery Company, LLC	442,082	0.02%
Otter Tail Corporation	173,781	0.01%
Pacific Gas and Electric Company	237,350	0.01%
Pacific Gas and Electric Company	242,638	0.01%
PNM Resources, Inc.	1,294,229	0.04%
PPL Capital Funding, Inc.	241,381	0.01%
PPL Capital Funding, Inc.	96,617	<0.01%
PPL Electric Utilities Corporation	164,929	0.01%
PSEG Power, LLC	8,149	<0.01%
Public Service Electric & Gas Company	248,526	0.01%
Public Service Enterprise Group, Inc.	345,522	0.01%
San Diego Gas and Electric Company	400,201	0.01%
South Carolina Electric & Gas Company	655,697	0.02%
Southern California Edison Company	208,482	0.01%
Southern Company	187,073	0.01%
Southern Company	192,435	0.01%
Southern Company	268,576	0.01%
Southern Company	6,041	<0.01%
Southern Company Gas Capital Corporation	280,822	0.01%
Southwest Gas Holdings, Inc.	49,286	<0.01%
Southwestern Electric Power Company	72,596	<0.01%
Spire, Inc.	827,276	0.03%
TerraForm Power Operating, LLC	446,665	0.02%
Unitil Corporation	186,091	0.01%
Virginia Electric and Power Company	361,107	0.01%
Total	24,184,470	

Short-Term Investments (11.10%)

Security Name	Market Value	% of Net Assets
Thrivent Core Short-Term Reserve Fund	\$306,727,572	10.23%
Federal Home Loan Bank Discount Notes	11,381,830	0.38%
Federal Home Loan Bank Discount Notes	2,399,795	0.08%
Federal Home Loan Bank Discount Notes	2,597,442	0.09%
Federal Home Loan Bank Discount Notes	3,098,939	0.10%
Federal Home Loan Bank Discount Notes	4,892,395	0.16%
Federal Home Loan Bank Discount Notes	598,296	0.02%
Federal Home Loan Bank Discount Notes	599,256	0.02%
Federal Home Loan Bank Discount Notes	698,708	0.02%
Total	332,994,232	

Futures (0.13%)

Security Name	Value and Unrealized Gain/Loss	% of Net Assets
CBOT 10-Yr. U.S. Treasury Note	\$-161,296	-0.01%
CBOT 2-Yr. U.S. Treasury Note	432,343	0.01%
CBOT 5-Yr. U.S. Treasury Note	-316,084	-0.01%
CBOT U.S. Long Bond	401,456	0.01%

CME E-mini NASDAQ 100 Index	1,249,878	0.04%
CME E-mini Russell 2000 Index	13,902,105	0.46%
CME E-mini S&P 500 Index	-25,049,729	-0.84%
CME E-mini S&P Mid-Cap 400 Index	27,086,229	0.90%
CME Euro Foreign Exchange Currency	-709,347	-0.02%
CME Ultra Long Term U.S. Treasury Bond	-105,899	<-0.01%
Eurex Euro STOXX 50 Index	-6,569,913	-0.22%
ICE mini MSCI EAFE Index	1,258,809	0.04%
ICE US mini MSCI Emerging Markets Index	-7,296,545	-0.24%
Ultra 10-Yr. U.S. Treasury Note	-117,349	<-0.01%
Total	4,004,658	

Total Net Assets	\$2,999,812,681
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